

# Northern Trust

## Table of Contents

Asset Detail - Base Currency	2
Asset Summary	35
Capital Change Detail	38
Cash Activity Detail	39
Cash Balances Summary	375
Change In Book and Market Value	376
Change In Cash Value	377
Expense Detail with Vendor ID's	378
Funding and Disbursement Detail	380
Funding and Disbursement Summary	381
Income and Expense Detail - Base Currency	382
Income and Expense Summary	632
Investment Transaction Detail	634
Investment Transaction Summary	987
Pending Tran Detail w/ Accrued Interest	989

◆ **Asset Detail - Base Currency**

<u>Description / Asset ID</u>						<u>Unrealized gain/loss</u>		
<u>Investment Mgr ID</u>	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Market	Translation	Total	
Shares/PAR value								
<b>Fixed Income</b>								
<b>Government bonds</b>								
<b>United States - USD</b>								
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP : 912810TX6								
65,000.000	95.21875	1,039.77	61,892.19	63,090.63	-1,198.44	0.00	-1,198.44	
Issue Date: 15 Feb 24 Rate: 4.25% Yield to Maturity: 4.545% Maturity Date: 15 Feb 54								
UNITED STATES OF AMER TREAS BONDS 4.5%02-15-2044 CUSIP : 912810TZ1								
60,000.000	98.09375	1,016.20	58,856.25	58,566.88	289.37	0.00	289.37	
Issue Date: 15 Feb 24 Rate: 4.50% Yield to Maturity: 4.648% Maturity Date: 15 Feb 44								
UNITED STATES OF AMER TREAS NOTES 4.0%01-31-2029 CUSIP : 91282CJW2								
5,000.000	98.460938	83.51	4,923.05	4,933.93	-10.88	0.00	-10.88	
Issue Date: 31 Jan 24 Rate: 4.00% Yield to Maturity: 4.373% Maturity Date: 31 Jan 29								
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5								
20,000.000	97.0625	301.09	19,412.50	19,116.24	296.26	0.00	296.26	
Issue Date: 15 Feb 24 Rate: 4.00% Yield to Maturity: 4.376% Maturity Date: 15 Feb 34								
UNITED STATES OF AMER TREAS NOTES 4.125% 03-31-2029 CUSIP : 91282CKG5								
70,000.000	98.980469	725.81	69,286.33	68,739.65	546.68	0.00	546.68	
Issue Date: 31 Mar 24 Rate: 4.125% Yield to Maturity: 4.363% Maturity Date: 31 Mar 29								
UNITED STATES OF AMER TREAS NOTES 4.25%01-31-2026 CUSIP : 91282CJV4								
660,000.000	99.039062	11,713.18	653,657.81	655,421.75	-1,763.94	0.00	-1,763.94	
Issue Date: 31 Jan 24 Rate: 4.25% Yield to Maturity: 4.882% Maturity Date: 31 Jan 26								
UNITED STATES OF AMER TREAS NOTES 4.25%02-28-2029 CUSIP : 91282CKD2								
55,000.000	99.550781	781.28	54,752.93	55,072.47	-319.54	0.00	-319.54	
Issue Date: 29 Feb 24 Rate: 4.25% Yield to Maturity: 4.356% Maturity Date: 28 Feb 29								

◆ **Asset Detail - Base Currency**

<u>Description / Asset ID</u>						<u>Unrealized gain/loss</u>		
<u>Investment Mgr ID</u>	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Market	Translation	Total	
Shares/PAR value								
<b>Fixed Income</b>								
<b>Government bonds</b>								
<b>United States - USD</b>								
UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3								
260,000.000	100.03125	1,452.78	260,081.25	262,318.95	-2,237.70	0.00	-2,237.70	
Issue Date: 15 May 24 Rate: 4.375% Yield to Maturity: 4.37% Maturity Date: 15 May 34								
UNITED STATES OF AMER TREAS NOTES 4.5%03-31-2026 CUSIP : 91282CKH3								
105,000.000	99.476562	1,187.70	104,450.39	104,101.76	348.63	0.00	348.63	
Issue Date: 31 Mar 24 Rate: 4.50% Yield to Maturity: 4.81% Maturity Date: 31 Mar 26								
UNITED STATES OF AMER TREAS NOTES 4.625%04-30-2029 CUSIP : 91282CKP5								
110,000.000	101.148438	857.13	111,263.28	110,483.02	780.26	0.00	780.26	
Issue Date: 30 Apr 24 Rate: 4.625% Yield to Maturity: 4.358% Maturity Date: 30 Apr 29								
UNITED STATES OF AMER TREAS NOTES 4.625%04-30-2031 CUSIP : 91282CKN0								
85,000.000	101.609375	662.33	86,367.97	85,717.19	650.78	0.00	650.78	
Issue Date: 30 Apr 24 Rate: 4.625% Yield to Maturity: 4.349% Maturity Date: 30 Apr 31								
UNITED STATES OF AMER TREAS NOTES 4.75%05-15-2027 CUSIP : 91282CKR1								
50,000.000	99.867188	287.36	49,933.59	49,966.80	-33.21	0.00	-33.21	
Issue Date: 15 May 24 Rate: 4.50% Yield to Maturity: 4.548% Maturity Date: 15 May 27								
UNITED STATES OF AMER TREAS NOTES 4.875%04-30-2026 CUSIP : 91282CKK6								
185,000.000	100.148438	1,519.46	185,274.61	185,158.79	115.82	0.00	115.82	
Issue Date: 30 Apr 24 Rate: 4.875% Yield to Maturity: 4.786% Maturity Date: 30 Apr 26								
UNITED STATES TREAS 4.625%06-15-2027 CUSIP : 91282CKV2								
25,000.000	100.289062	50.54	25,072.27	25,083.99	-11.72	0.00	-11.72	
Issue Date: 15 Jun 24 Rate: 4.625% Yield to Maturity: 4.519% Maturity Date: 15 Jun 27								

◆ **Asset Detail - Base Currency**

<u>Description / Asset ID</u>						<u>Unrealized gain/loss</u>		
<u>Investment Mgr ID</u>	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Market	Translation	Total	
Shares/PAR value								
<b>Fixed Income</b>								
<b>Government bonds</b>								
<b>United States - USD</b>								
UNITED STATES TREAS BDS 4.625% 05-15-2044 CUSIP : 912810UB2								
60,000.000	99.8125	354.41	59,887.50	60,209.38	-321.88	0.00	-321.88	
Issue Date: 15 May 24 Rate: 4.625% Yield to Maturity: 4.639% Maturity Date: 15 May 44								
UNITED STATES TREAS BDS BDS 3% DUE05-15-2042 REG CUSIP : 912810QW1								
10,000.000	80.273438	38.31	8,027.34	9,582.88	-1,555.54	0.00	-1,555.54	
Issue Date: 15 May 12 Rate: 3.00% Yield to Maturity: 4.634% Maturity Date: 15 May 42								
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP : 912810TV0								
20,000.000	103.375	121.33	20,675.00	20,234.77	440.23	0.00	440.23	
Issue Date: 15 Nov 23 Rate: 4.75% Yield to Maturity: 4.54% Maturity Date: 15 Nov 53								
UNITED STATES TREAS BDS DTD 02/15/20123.125% DUE 02-15-204 CUSIP : 912810QU5								
10,000.000	82.125	117.61	8,212.50	11,015.37	-2,802.87	0.00	-2,802.87	
Issue Date: 15 Feb 12 Rate: 3.125% Yield to Maturity: 4.617% Maturity Date: 15 Feb 42								
UNITED STATES TREAS BDS DTD 02/15/20233.875% 02-15-2043 CUSIP : 912810TQ1								
5,000.000	90.390625	72.92	4,519.53	5,051.11	-531.58	0.00	-531.58	
Issue Date: 15 Feb 23 Rate: 3.875% Yield to Maturity: 4.651% Maturity Date: 15 Feb 43								
UNITED STATES TREAS NTS 4.125% 03-31-2031 CUSIP : 91282CKF7								
50,000.000	98.683594	518.44	49,341.80	48,417.40	924.40	0.00	924.40	
Issue Date: 31 Mar 24 Rate: 4.125% Yield to Maturity: 4.351% Maturity Date: 31 Mar 31								
UNITED STATES TREAS NTS 4.25%06-30-2029 CUSIP : 91282CKX8								
110,000.000	99.585938	12.70	109,544.53	109,750.78	-206.25	0.00	-206.25	
Issue Date: 30 Jun 24 Yield to Maturity: 4.352% Maturity Date: 30 Jun 29								

◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/	Accrued			Unrealized gain/loss		
Investment Mgr ID	Shares/PAR value	local market price	income/expense	Market Value	Cost	Market	Translation	Total

Fixed Income

Government bonds

United States - USD

UNITED STATES TREAS NTS 4.5%05-31-2029 CUSIP : 91282CKT7

125,000.000	100.679688	476.43	125,849.61	126,206.96	-357.35	0.00	-357.35	
Issue Date: 31 May 24 Rate: 4.50% Yield to Maturity: 4.344% Maturity Date: 31 May 29								

UNITED STATES TREAS NTS DTD4.625% 05-31-2031 CUSIP : 91282CKU4

45,000.000	101.625	176.28	45,731.25	45,696.49	34.76	0.00	34.76	
Issue Date: 31 May 24 Rate: 4.625% Yield to Maturity: 4.35% Maturity Date: 31 May 31								

UNITED STATES TREASURY NTSUSD 'BE-2024' 3.0% D CUSIP : 91282CFA4

170,000.000	99.802759	2,129.67	169,664.69	170,368.71	-704.02	0.00	-704.02	
Rate: 3.00% Yield to Maturity: 5.185% Maturity Date: 31 Jul 24								

Total USD			25,696.24	2,346,678.17	2,354,305.90	-7,627.73	0.00	-7,627.73
Total United States			25,696.24	2,346,678.17	2,354,305.90	-7,627.73	0.00	-7,627.73
<b>Total Government Bonds</b>			<b>25,696.24</b>	<b>2,346,678.17</b>	<b>2,354,305.90</b>	<b>-7,627.73</b>	<b>0.00</b>	<b>-7,627.73</b>

Government agencies

United States - USD

HOUSING URBAN DEVELOPMENT 3.35% 08-01-2029 REG CUSIP : 911759ML9

93,000.000	92.745096	1,298.12	86,252.94	88,466.25	-2,213.31	0.00	-2,213.31	
Issue Date: 28 May 15 Rate: 3.35% Call Date: 01 Feb 25 Call Price: 100.00 Yield to Maturity: 4.98% Maturity Date: 01 Aug 29								

Total USD			1,298.12	86,252.94	88,466.25	-2,213.31	0.00	-2,213.31
Total United States			1,298.12	86,252.94	88,466.25	-2,213.31	0.00	-2,213.31

◆ **Asset Detail - Base Currency**

<u>Description / Asset ID</u>						<u>Unrealized gain/loss</u>		
<u>Investment Mgr ID</u>	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Market	Translation	Total	
Shares/PAR value								
<b>Fixed Income</b>								
<b>Total Government Agencies</b>								
93,000.000		1,298.12	86,252.94	88,466.25	-2,213.31	0.00	-2,213.31	
<b>Municipal/provincial bonds</b>								
<b>United States - USD</b>								
BROOKS CNTY TEX INDPT SCH DIST 2.959%08-15-2034 BEO TAXAB CUSIP : 114385FY8								
115,000.000	83.85604	1,285.52	96,434.45	116,024.65	-19,590.20	0.00	-19,590.20	
Issue Date: 15 Nov 19 Rate: 2.959% Call Date: 15 Aug 29 Call Price: 100.00 Yield to Maturity: 5.01% Maturity Date: 15 Aug 34								
CONNECTICUT ST 5.85% 03-15-2032 BEOTAXABLE CUSIP : 20772GF45								
2,000.000	105.66033	34.45	2,113.21	2,121.11	-7.90	0.00	-7.90	
Issue Date: 30 Apr 08 Rate: 5.85% Call Date: 15 Mar 25 Call Price: 100.00 Yield to Maturity: 4.801% Maturity Date: 15 Mar 32								
DALLAS CNTY TEX HOSP DIST 5.621%08-15-2044 BEO TAXAB CUSIP : 234667JL8								
40,000.000	101.0969	849.39	40,438.76	44,064.40	-3,625.64	0.00	-3,625.64	
Issue Date: 17 Sep 09 Rate: 5.621% Yield to Maturity: 5.513% Maturity Date: 15 Aug 44								
FRENSHIP TEX INDPT SCH DIST 3.099%02-15-2039 BEO TAXAB CUSIP : 357866ZE5								
110,000.000	80.84197	1,287.80	88,926.17	111,392.60	-22,466.43	0.00	-22,466.43	
Issue Date: 17 Dec 19 Rate: 3.099% Call Date: 15 Feb 29 Call Price: 100.00 Yield to Maturity: 5.144% Maturity Date: 15 Feb 39								
ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAYREV 5.851% 12-01-203 CUSIP : 452252FK0								
71,000.000	102.21251	346.18	72,570.88	71,000.00	1,570.88	0.00	1,570.88	
Issue Date: 08 Dec 09 Rate: 5.851% Yield to Maturity: 5.567% Maturity Date: 01 Dec 34								
MARYLAND ST HEALTH & HIGHER EDL FACSAUTH REV 3.052% 07-0 CUSIP : 57421CAV6								
100,000.000	75.15118	1,526.00	75,151.18	77,199.00	-2,047.82	0.00	-2,047.82	
Issue Date: 22 Jul 20 Rate: 3.052% Call Date: 01 Jan 40 Call Price: 100.00 Yield to Maturity: 5.388% Maturity Date: 01 Jul 40								

◆ **Asset Detail - Base Currency**

<u>Description / Asset ID</u>						<u>Unrealized gain/loss</u>		
<u>Investment Mgr ID</u>	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Market	Translation	Total	
Shares/PAR value								
<i>Fixed Income</i>								
<b>Municipal/provincial bonds</b>								
<b>United States - USD</b>								
NORTH TEX TWY AUTH REV 6.718% 01-01-2049BEO TAXABLE CUSIP : 66285WFB7								
110,000.000	113.79967	3,694.90	125,179.64	127,103.90	-1,924.26	0.00	-1,924.26	
Issue Date: 12 Aug 09 Rate: 6.718% Yield to Maturity: 5.569% Maturity Date: 01 Jan 49								
OKLAHOMA CITY OKLA 3% 03-01-2040 BEO TAXABLE CUSIP : 678519E62								
200,000.000	79.56336	2,000.00	159,126.72	210,024.00	-50,897.28	0.00	-50,897.28	
Issue Date: 01 Mar 20 Rate: 3.00% Call Date: 01 Mar 28 Call Price: 100.00 Yield to Maturity: 5.037% Maturity Date: 01 Mar 40								
OKLAHOMA DEV FIN AUTH REV 4.623%06-01-2044 BEO TAXAB CUSIP : 6789084G6								
90,000.000	94.78456	346.72	85,306.10	90,000.00	-4,693.90	0.00	-4,693.90	
Issue Date: 07 Sep 22 Rate: 4.623% Yield to Maturity: 5.121% Maturity Date: 01 Jun 44								
SAN DIEGO CNTY CALIF WTR AUTH FING AGYWTR REV 6.138% 05-01 CUSIP : 79741TAR5								
70,000.000	106.3839	716.10	74,468.73	75,540.50	-1,071.77	0.00	-1,071.77	
Issue Date: 04 Feb 10 Rate: 6.138% Yield to Maturity: 5.521% Maturity Date: 01 May 49								
TEXAS ST 4.631% 04-01-2033 BEO TAXABLE CUSIP : 882722VP3								
140,000.000	96.93364	1,620.85	135,707.10	145,187.00	-9,479.90	0.00	-9,479.90	
Issue Date: 29 Sep 10 Rate: 4.631% Yield to Maturity: 5.252% Maturity Date: 01 Apr 33								
TEXAS ST 5.517% 04-01-2039 BEO TAXABLE CUSIP : 882722KF7								
35,000.000	102.98466	482.73	36,044.63	38,231.55	-2,186.92	0.00	-2,186.92	
Issue Date: 26 Aug 09 Rate: 5.517% Call Date: 28 Feb 25 Call Price: 100.00 Yield to Maturity: 5.204% Maturity Date: 01 Apr 39								
UNIV CALIF REGTS MED CTR POOLED REV4.563% DUE 05-15-205 CUSIP : 913366KW9								
155,000.000	88.50422	903.72	137,181.54	138,593.25	-1,411.71	0.00	-1,411.71	
Issue Date: 11 May 22 Rate: 4.563% Yield to Maturity: 5.373% Maturity Date: 15 May 53								

◆ **Asset Detail - Base Currency**

<u>Description / Asset ID</u>						<u>Unrealized gain/loss</u>		
<u>Investment Mgr ID</u>	Exchange rate/	Accrued				Market	Translation	Total
Shares/PAR value	local market price	income/expense	Market Value	Cost				

*Fixed Income*

**Municipal/provincial bonds**

**United States - USD**

UNIVERSITY MICH UNIV REVS 3.599%04-01-2047 CUSIP : 914455VJ6

165,000.000	84.38888	1,484.58	139,241.65	139,126.35	115.30	0.00	115.30	
Issue Date: 12 Apr 22 Rate: 3.599% Yield to Maturity: 5.045% Maturity Date: 01 Apr 47								

UTAH ST 4.554% 07-01-2024 BEO TAXABLE CUSIP : 917542QR6

5,000.000	100.00	113.85	5,000.00	5,000.00	0.00	0.00	0.00	
Rate: 4.554% Yield to Maturity: 4.503% Maturity Date: 01 Jul 24								

<b>Total USD</b>		<b>16,692.79</b>	<b>1,272,890.76</b>	<b>1,390,608.31</b>	<b>-117,717.55</b>	<b>0.00</b>	<b>-117,717.55</b>
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<b>Total United States</b>		<b>16,692.79</b>	<b>1,272,890.76</b>	<b>1,390,608.31</b>	<b>-117,717.55</b>	<b>0.00</b>	<b>-117,717.55</b>
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**Total Municipal/Provincial Bonds**

<b>1,408,000.000</b>		<b>16,692.79</b>	<b>1,272,890.76</b>	<b>1,390,608.31</b>	<b>-117,717.55</b>	<b>0.00</b>	<b>-117,717.55</b>
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**Corporate bonds**

**Canada - USD**

ROYAL BK CDA 4.95% DUE 04-25-2025 CUSIP : 78016FZY3

50,000.000	99.521733	453.75	49,760.87	49,967.50	-206.63	0.00	-206.63	
Issue Date: 27 Apr 23 Rate: 4.95% Yield to Maturity: 5.542% Maturity Date: 25 Apr 25								

TORONTO DOMINION FIXED 4.285% DUE09-13-2024 CUSIP : 89115A2J0

100,000.000	99.672075	1,285.50	99,672.08	100,000.00	-327.92	0.00	-327.92	
Issue Date: 15 Sep 22 Rate: 4.285% Yield to Maturity: 5.855% Maturity Date: 13 Sep 24								

<b>Total USD</b>		<b>1,739.25</b>	<b>149,432.95</b>	<b>149,967.50</b>	<b>-534.55</b>	<b>0.00</b>	<b>-534.55</b>
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<b>Total Canada</b>		<b>1,739.25</b>	<b>149,432.95</b>	<b>149,967.50</b>	<b>-534.55</b>	<b>0.00</b>	<b>-534.55</b>
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**Germany - USD**

◆ **Asset Detail - Base Currency**

<u>Description / Asset ID</u>			Accrued			Unrealized gain/loss		
<u>Investment Mgr ID</u>	Exchange rate/		income/expense	Market Value	Cost	Market	Translation	Total
Shares/PAR value	local market price							
<b>Fixed Income</b>								
<b>Corporate bonds</b>								
<b>Germany - USD</b>								
PVTPL SCHAEFFLER VERWALTUNG ZWEI GMBH 4.75% DUE 09-15-2026 CUSIP : 80627DAC0								
200,000.000	96.90403		1,213.88	193,808.06	197,230.00	-3,421.94	0.00	-3,421.94
Issue Date: 22 Sep 16		Rate: 4.75%	Yield to Maturity: 6.265%	Maturity Date: 15 Sep 26				
<b>Total USD</b>			1,213.88	193,808.06	197,230.00	-3,421.94	0.00	-3,421.94
<b>Total Germany</b>			1,213.88	193,808.06	197,230.00	-3,421.94	0.00	-3,421.94
<b>Luxembourg - USD</b>								
ARCELORMITTAL SA 6.0% 06-17-2034 CUSIP : 03938LBG8								
80,000.000	99.924102		186.66	79,939.28	79,887.20	52.08	0.00	52.08
Issue Date: 17 Jun 24		Rate: 6.00%	Call Date: 17 Mar 34	Call Price: 100.00	Yield to Maturity: 6.009%	Maturity Date: 17 Jun 34		
<b>Total USD</b>			186.66	79,939.28	79,887.20	52.08	0.00	52.08
<b>Total Luxembourg</b>			186.66	79,939.28	79,887.20	52.08	0.00	52.08
<b>South Africa - USD</b>								
PVTPL ANGLO AMERN CAP PLC 6.0%04-05-2054 CUSIP : 034863BF6								
200,000.000	98.906612		2,866.66	197,813.22	197,234.00	579.22	0.00	579.22
Issue Date: 05 Apr 24		Rate: 6.00%	Call Date: 05 Oct 53	Call Price: 100.00	Yield to Maturity: 6.079%	Maturity Date: 05 Apr 54		
<b>Total USD</b>			2,866.66	197,813.22	197,234.00	579.22	0.00	579.22
<b>Total South Africa</b>			2,866.66	197,813.22	197,234.00	579.22	0.00	579.22
<b>United Kingdom - USD</b>								
B A T CAP CORP NT 5.65% 03-16-2052 CUSIP : 05526DBV6								
45,000.000	89.281036		741.56	40,176.47	40,087.35	89.12	0.00	89.12
Issue Date: 16 Mar 22		Rate: 5.65%	Call Date: 16 Sep 51	Call Price: 100.00	Yield to Maturity: 6.487%	Maturity Date: 16 Mar 52		

◆ **Asset Detail - Base Currency**

<u>Description / Asset ID</u>		<u>Exchange rate/</u>	<u>Accrued</u>			<u>Unrealized gain/loss</u>		
<u>Investment Mgr ID</u>		<u>local market price</u>	<u>income/expense</u>	<u>Market Value</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
Shares/PAR value								
<b>Fixed Income</b>								
<b>Corporate bonds</b>								
<b>United Kingdom - USD</b>								
BAT CAP CORP 5.834% 02-20-2031 CUSIP : 05526DBY0								
35,000.000		101.409778	743.02	35,493.42	35,000.00	493.42	0.00	493.42
Issue Date: 20 Feb 24 Rate: 5.834% Call Date: 20 Dec 30 Call Price: 100.00 Yield to Maturity: 5.575% Maturity Date: 20 Feb 31								
PVTPL BAE SYS PLC NT 5.25%03-26-2031 CUSIP : 05523RAK3								
200,000.000		99.732261	2,770.83	199,464.52	199,710.00	-245.48	0.00	-245.48
Issue Date: 26 Mar 24 Rate: 5.25% Call Date: 26 Jan 31 Call Price: 100.00 Yield to Maturity: 5.296% Maturity Date: 26 Mar 31								
RELX CAPITAL INC 3.0% DUE 05-22-2030 BEO CUSIP : 74949LAD4								
85,000.000		89.717943	276.25	76,260.25	75,853.15	407.10	0.00	407.10
Issue Date: 22 May 20 Rate: 3.00% Call Date: 22 Feb 30 Call Price: 100.00 Yield to Maturity: 5.035% Maturity Date: 22 May 30								
<b>Total USD</b>			<b>4,531.66</b>	<b>351,394.66</b>	<b>350,650.50</b>	<b>744.16</b>	<b>0.00</b>	<b>744.16</b>
<b>Total United Kingdom</b>			<b>4,531.66</b>	<b>351,394.66</b>	<b>350,650.50</b>	<b>744.16</b>	<b>0.00</b>	<b>744.16</b>
<b>United States - USD</b>								
##DO NOT USE CUSIP : 12636YAE2								
200,000.000		99.088707	1,200.00	198,177.41	199,252.00	-1,074.59	0.00	-1,074.59
Rate: 5.40% Call Date: 21 Feb 34 Call Price: 100.00 Yield to Maturity: 5.449% Maturity Date: 21 May 34								
ABBVIE INC 4.85% DUE 06-15-2044 REG CUSIP : 00287YDA4								
40,000.000		92.418343	86.22	36,967.34	35,836.00	1,131.34	0.00	1,131.34
Issue Date: 15 Jun 20 Rate: 4.85% Call Date: 15 Dec 43 Call Price: 100.00 Yield to Maturity: 5.479% Maturity Date: 15 Jun 44								
ADVOCATE HEALTH & HOSPS CORP 2.211% DUE06-15-2030/05-05-202 CUSIP : 007589AD6								
40,000.000		85.444955	39.30	34,177.98	34,258.40	-80.42	0.00	-80.42
Issue Date: 05 May 20 Rate: 2.211% Call Date: 15 Mar 30 Call Price: 100.00 Yield to Maturity: 5.069% Maturity Date: 15 Jun 30								

◆ **Asset Detail - Base Currency**

<u>Description / Asset ID</u>			Accrued			Unrealized gain/loss		
<u>Investment Mgr ID</u>	Exchange rate/		income/expense	Market Value	Cost	Market	Translation	Total
Shares/PAR value	local market price							
<b>Fixed Income</b>								
<b>Corporate bonds</b>								
<b>United States - USD</b>								
ALABAMA PWR CO 5.85% 11-15-2033 CUSIP : 010392GB8								
10,000.000	104.036305		74.75	10,403.63	10,519.20	-115.57	0.00	-115.57
Issue Date: 09 Nov 23 Rate: 5.85% Call Date: 15 May 33 Call Price: 100.00 Yield to Maturity: 5.297% Maturity Date: 15 Nov 33								
ALEXANDRIA REAL ESTATE EQUITIES INC5.15% 04-15-2053 CUSIP : 015271BB4								
70,000.000	87.903887		761.05	61,532.72	66,230.80	-4,698.08	0.00	-4,698.08
Issue Date: 16 Feb 23 Rate: 5.15% Call Date: 15 Oct 52 Call Price: 100.00 Yield to Maturity: 6.04% Maturity Date: 15 Apr 53								
AMERICAN EXPRESS CO 4.9% DUE 02-13-2026 CUSIP : 025816DC0								
60,000.000	99.356248		1,126.99	59,613.75	59,952.60	-338.85	0.00	-338.85
Issue Date: 16 Feb 23 Rate: 4.90% Call Date: 13 Jan 26 Call Price: 100.00 Yield to Maturity: 5.315% Maturity Date: 13 Feb 26								
AMERICAN HOMES 4 RENT 5.5%02-01-2034 CUSIP : 02666TAG2								
55,000.000	98.331623		1,268.81	54,082.39	54,941.15	-858.76	0.00	-858.76
Issue Date: 30 Jan 24 Rate: 5.50% Call Date: 01 Nov 33 Call Price: 100.00 Yield to Maturity: 5.727% Maturity Date: 01 Feb 34								
AT&T INC 3.5% DUE 09-15-2053 REG CUSIP : 00206RKJ0								
70,000.000	67.88378		721.38	47,518.65	45,516.80	2,001.85	0.00	2,001.85
Issue Date: 15 Mar 21 Rate: 3.50% Call Date: 15 Mar 53 Call Price: 100.00 Yield to Maturity: 5.792% Maturity Date: 15 Sep 53								
BANK OF AMERICA CORPORATION 5.288%04-25-2034 CUSIP : 06051GLH0								
165,000.000	98.950422		1,599.62	163,268.20	165,510.00	-2,241.80	0.00	-2,241.80
Issue Date: 25 Apr 23 Rate: 5.288% Call Date: 25 Apr 33 Call Price: 100.00 Yield to Maturity: 5.426% Maturity Date: 25 Apr 34								
BAYLOR SCOTT & WHITE HLDGS 2.839%11-15-2050 CUSIP : 072863AJ2								
15,000.000	65.304107		54.42	9,795.62	9,881.55	-85.93	0.00	-85.93
Issue Date: 21 Jan 21 Rate: 2.839% Call Date: 15 Nov 49 Call Price: 100.00 Yield to Maturity: 5.294% Maturity Date: 15 Nov 50								

◆ **Asset Detail - Base Currency**

<u>Description / Asset ID</u>						<u>Unrealized gain/loss</u>		
<u>Investment Mgr ID</u>	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Market	Translation	Total	
Shares/PAR value								
<b>Fixed Income</b>								
<b>Corporate bonds</b>								
<b>United States - USD</b>								
BECTON DICKINSON & CO 5.081% 06-07-2029 CUSIP : 075887CU1								
65,000.000	99.909278	220.17	64,941.03	65,000.00	-58.97	0.00	-58.97	
Issue Date: 07 Jun 24 Rate: 5.081% Call Date: 07 May 29 Call Price: 100.00 Yield to Maturity: 5.101% Maturity Date: 07 Jun 29								
BOARDWALK PIPELINES LLC 5.625%08-01-2034 CUSIP : 096630AK4								
90,000.000	98.267962	1,912.50	88,441.17	89,875.80	-1,434.63	0.00	-1,434.63	
Issue Date: 15 Feb 24 Rate: 5.625% Call Date: 01 May 34 Call Price: 100.00 Yield to Maturity: 5.854% Maturity Date: 01 Aug 34								
BRISTOL-MYERS SQUIBB CO 6.25%DUE 11-15-2053 CUSIP : 110122EB0								
30,000.000	107.404828	239.58	32,221.45	29,915.10	2,306.35	0.00	2,306.35	
Issue Date: 13 Nov 23 Rate: 6.25% Call Date: 15 May 53 Call Price: 100.00 Yield to Maturity: 5.725% Maturity Date: 15 Nov 53								
CHURCH & DWIGHT CO INC SR NT 5%06-15-2052 CUSIP : 17136MAB8								
70,000.000	92.917537	155.55	65,042.28	68,668.42	-3,626.14	0.00	-3,626.14	
Issue Date: 02 Jun 22 Rate: 5.00% Call Date: 15 Dec 51 Call Price: 100.00 Yield to Maturity: 5.498% Maturity Date: 15 Jun 52								
CITIGROUP INC 5.449%06-11-2035 CUSIP : 172967PL9								
65,000.000	99.216513	196.76	64,490.73	65,000.00	-509.27	0.00	-509.27	
Issue Date: 11 Jun 24 Rate: 5.449% Call Date: 11 Dec 24 Call Price: 100.00 Yield to Maturity: 5.545% Maturity Date: 11 Jun 35								
CITIGROUP INC FLTG RT 5.174% DUE02-13-2030 CUSIP : 172967PF2								
90,000.000	99.417486	1,785.03	89,475.74	90,000.00	-524.26	0.00	-524.26	
Issue Date: 13 Feb 24 Rate: 5.174% Call Date: 13 Feb 29 Call Price: 100.00 Yield to Maturity: 5.511% Maturity Date: 13 Feb 30								
COCA COLA CO 5.3% 05-13-2054 CUSIP : 191216DS6								
50,000.000	99.230907	353.33	49,615.45	49,710.00	-94.55	0.00	-94.55	
Issue Date: 13 May 24 Rate: 5.30% Call Date: 13 Nov 53 Call Price: 100.00 Yield to Maturity: 5.351% Maturity Date: 13 May 54								

◆ **Asset Detail - Base Currency**

<u>Description / Asset ID</u>		<u>Exchange rate/</u>	<u>Accrued</u>			<u>Unrealized gain/loss</u>		
<u>Investment Mgr ID</u>		<u>local market price</u>	<u>income/expense</u>	<u>Market Value</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Shares/PAR value</u>								
<b>Fixed Income</b>								
<b>Corporate bonds</b>								
<b>United States - USD</b>								
COMCAST CORP 4.8%05-15-2033 CUSIP : 20030NEE7								
60,000.000		97.274512	367.99	58,364.71	59,644.80	-1,280.09	0.00	-1,280.09
Issue Date: 09 May 23		Rate: 4.80%	Call Date: 15 Feb 33	Call Price: 100.00	Yield to Maturity: 5.186%	Maturity Date: 15 May 33		
CONSTELLATION BRANDS INC 4.8%01-15-2029 CUSIP : 21036PBQ0								
80,000.000		98.51617	1,813.33	78,812.94	79,911.20	-1,098.26	0.00	-1,098.26
Issue Date: 11 Jan 24		Rate: 4.80%	Call Date: 15 Dec 28	Call Price: 100.00	Yield to Maturity: 5.169%	Maturity Date: 15 Jan 29		
CONSTELLATION ENERGY GENERATION LLC5.75% 03-15-2054 CUSIP : 210385AF7								
35,000.000		96.912442	592.56	33,919.35	34,965.35	-1,046.00	0.00	-1,046.00
Issue Date: 15 Mar 24		Rate: 5.75%	Call Date: 15 Sep 53	Call Price: 100.00	Yield to Maturity: 5.972%	Maturity Date: 15 Mar 54		
CONSUMERS 2023 SECURITIZATION FDG 5.21%09-01-2031 CUSIP : 21071BAB1								
120,000.000		100.528635	3,455.96	120,634.36	120,780.10	-145.74	0.00	-145.74
Issue Date: 12 Dec 23		Rate: 5.21%	Call Date: 01 Mar 27	Call Price: 7.32	Yield to Maturity: 5.139%	Maturity Date: 01 Sep 31		
CVS HLTH CORP CDR FIXED 5% DUE02-20-2026 CUSIP : 126650DS6								
25,000.000		99.232992	454.86	24,808.25	24,915.00	-106.75	0.00	-106.75
Issue Date: 21 Feb 23		Rate: 5.00%	Call Date: 20 Jan 26	Call Price: 100.00	Yield to Maturity: 5.49%	Maturity Date: 20 Feb 26		
DEVON ENERGY CORP NEW 4.5% 1-15-2030 BEO CUSIP : 25179MBF9								
20,000.000		96.216839	415.00	19,243.37	18,757.40	485.97	0.00	485.97
Issue Date: 15 Jul 21		Rate: 4.50%	Call Date: 15 Jan 25	Call Price: 102.25	Yield to Maturity: 5.295%	Maturity Date: 15 Jan 30		
DIAMONDBACK ENERGY INC 5.75% 04-18-2054 CUSIP : 25278XBA6								
65,000.000		96.944171	757.88	63,013.71	64,972.05	-1,958.34	0.00	-1,958.34
Issue Date: 18 Apr 24		Rate: 5.75%	Call Date: 18 Oct 53	Call Price: 100.00	Yield to Maturity: 5.969%	Maturity Date: 18 Apr 54		

◆ **Asset Detail - Base Currency**

<u>Description / Asset ID</u>		<u>Exchange rate/</u>	<u>Accrued</u>			<u>Unrealized gain/loss</u>		
<u>Investment Mgr ID</u>		<u>local market price</u>	<u>income/expense</u>	<u>Market Value</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Shares/PAR value</u>								
<b>Fixed Income</b>								
<b>Corporate bonds</b>								
<b>United States - USD</b>								
DTE ELEC CO 5.2% 03-01-2034 CUSIP : 23338VAV8								
35,000.000		99.679024	611.72	34,887.66	34,983.55	-95.89	0.00	-95.89
Issue Date: 29 Feb 24	Rate: 5.20%	Call Date: 01 Dec 33	Call Price: 100.00	Yield to Maturity: 5.241%	Maturity Date: 01 Mar 34			
DTE ENERGY CO 5.85%06-01-2034 CUSIP : 233331BL0								
35,000.000		101.44777	329.87	35,506.72	34,973.75	532.97	0.00	532.97
Issue Date: 03 May 24	Rate: 5.85%	Call Date: 01 Mar 34	Call Price: 100.00	Yield to Maturity: 5.656%	Maturity Date: 01 Jun 34			
DUKE ENERGY FLA PROJ FIN LLC 2.538%09-01-2031 CUSIP : 26444GAC7								
23,638.650		94.373725	199.98	22,308.67	21,704.92	603.75	0.00	603.75
Issue Date: 22 Jun 16	Rate: 2.538%	Yield to Maturity: 3.429%	Maturity Date: 01 Sep 31					
ELI LILLY AND COMPANY 5.0%02-09-2054 CUSIP : 532457CM8								
50,000.000		95.498141	986.11	47,749.07	49,715.50	-1,966.43	0.00	-1,966.43
Issue Date: 09 Feb 24	Rate: 5.00%	Call Date: 09 Aug 53	Call Price: 100.00	Yield to Maturity: 5.302%	Maturity Date: 09 Feb 54			
EMORY UNIV FIXED 2.969% DUE 09-01-2050 CUSIP : 29157TAE6								
90,000.000		67.809644	890.70	61,028.68	62,483.40	-1,454.72	0.00	-1,454.72
Issue Date: 20 May 20	Rate: 2.969%	Call Date: 01 Mar 50	Call Price: 100.00	Yield to Maturity: 5.243%	Maturity Date: 01 Sep 50			
ENERGY TRANSFER LP 5.95% 05-15-2054 CUSIP : 29273VAW0								
45,000.000		97.37684	342.12	43,819.58	44,785.35	-965.77	0.00	-965.77
Issue Date: 25 Jan 24	Rate: 5.95%	Call Date: 15 Nov 53	Call Price: 100.00	Yield to Maturity: 6.142%	Maturity Date: 15 May 54			
ENTERGY ARK LLC 5.45% 06-01-2034 CUSIP : 29366MAF5								
35,000.000		100.136899	270.22	35,047.91	34,974.10	73.81	0.00	73.81
Issue Date: 10 May 24	Rate: 5.45%	Call Date: 01 Mar 34	Call Price: 100.00	Yield to Maturity: 5.431%	Maturity Date: 01 Jun 34			

◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/	Accrued			Unrealized gain/loss		
Investment Mgr ID	Shares/PAR value	local market price	income/expense	Market Value	Cost	Market	Translation	Total
<i>Fixed Income</i>								
<b>Corporate bonds</b>								
<b>United States - USD</b>								
ENTERGY TEX INC FIXED 5% DUE 09-15-2052 CUSIP : 29365TAM6								
	30,000.000	88.619697	441.66	26,585.91	29,827.80	-3,241.89	0.00	-3,241.89
Issue Date: 25 Aug 22 Rate: 5.00% Call Date: 15 Mar 52 Call Price: 100.00 Yield to Maturity: 5.826% Maturity Date: 15 Sep 52								
ENTERGY TEXAS INC 5.8%09-01-2053 CUSIP : 29365TAN4								
	20,000.000	99.971758	386.66	19,994.35	19,931.20	63.15	0.00	63.15
Issue Date: 11 Aug 23 Rate: 5.80% Call Date: 01 Mar 53 Call Price: 100.00 Yield to Maturity: 5.801% Maturity Date: 01 Sep 53								
FLORIDA PWR & LT CO 5.3%06-15-2034 CUSIP : 341081GU5								
	85,000.000	100.791626	350.38	85,672.88	84,710.15	962.73	0.00	962.73
Issue Date: 03 Jun 24 Rate: 5.30% Call Date: 15 Mar 34 Call Price: 100.00 Yield to Maturity: 5.197% Maturity Date: 15 Jun 34								
FOX CORP 6.5% 10-13-2033 CUSIP : 35137LAN5								
	130,000.000	104.75176	1,830.83	136,177.29	132,654.60	3,522.69	0.00	3,522.69
Issue Date: 13 Oct 23 Rate: 6.50% Call Date: 13 Jul 33 Call Price: 100.00 Yield to Maturity: 5.828% Maturity Date: 13 Oct 33								
GENERAL MOTORS FINANCIAL CO INC 5.4% DUE04-06-2026 CUSIP : 37045XEF9								
	15,000.000	99.772475	191.25	14,965.87	14,980.80	-14.93	0.00	-14.93
Issue Date: 06 Apr 23 Rate: 5.40% Yield to Maturity: 5.531% Maturity Date: 06 Apr 26								
GOLDMAN SACHS 5.851% 04-25-2035 CUSIP : 38141GA95								
	60,000.000	102.432708	643.60	61,459.62	60,216.50	1,243.12	0.00	1,243.12
Issue Date: 25 Apr 24 Rate: 5.851% Call Date: 25 Oct 24 Call Price: 100.00 Yield to Maturity: 5.548% Maturity Date: 25 Apr 35								
GOLDMAN SACHS GROUP INC 5.7% DUE11-01-2024 BEO CUSIP : 38141GZV9								
	70,000.000	100.034562	665.00	70,024.19	69,989.65	34.54	0.00	34.54
Issue Date: 01 Nov 22 Rate: 5.70% Yield to Maturity: 5.572% Maturity Date: 01 Nov 24								

◆ **Asset Detail - Base Currency**

<u>Description / Asset ID</u>						<u>Unrealized gain/loss</u>		
<u>Investment Mgr ID</u>	Exchange rate/ local market price	Accrued income/expense		Market Value	Cost	Market	Translation	Total
Shares/PAR value								
<b>Fixed Income</b>								
<b>Corporate bonds</b>								
<b>United States - USD</b>								
GOLDMAN SACHS GROUP INC 6.484%DUE 10-24-2029 CUSIP : 38141GA46								
35,000.000	104.404494	422.36		36,541.57	34,891.15	1,650.42	0.00	1,650.42
Issue Date: 24 Oct 23	Rate: 6.484%	Call Date: 24 Oct 28	Call Price: 100.00	Yield to Maturity: 5.515%	Maturity Date: 24 Oct 29			
HALLIBURTON CO 5% DUE 11-15-2045 CUSIP : 406216BK6								
45,000.000	90.524065	287.50		40,735.83	40,481.55	254.28	0.00	254.28
Issue Date: 13 Nov 15	Rate: 5.00%	Call Date: 15 May 45	Call Price: 100.00	Yield to Maturity: 5.777%	Maturity Date: 15 Nov 45			
HOSPITAL FOR SPL SURGERY 2.667% DUE10-01-2050/08-12-202 CUSIP : 44107HAF9								
90,000.000	63.24054	600.07		56,916.49	56,275.20	641.29	0.00	641.29
Issue Date: 12 Aug 20	Rate: 2.667%	Call Date: 01 Apr 50	Call Price: 100.00	Yield to Maturity: 5.266%	Maturity Date: 01 Oct 50			
HOWARD UNIV 5.209% DUE 10-01-2052 CUSIP : 442851BH3								
15,000.000	88.415681	195.33		13,262.35	13,548.00	-285.65	0.00	-285.65
Issue Date: 15 Mar 22	Rate: 5.209%	Call Date: 01 Oct 32	Call Price: 100.00	Yield to Maturity: 6.144%	Maturity Date: 01 Oct 52			
INDIANA UNIV HEALTH INC 3.97% BNDS11-01-2048 CUSIP : 455170AA8								
15,000.000	81.482197	99.25		12,222.33	12,606.60	-384.27	0.00	-384.27
Issue Date: 17 Apr 18	Rate: 3.97%	Call Date: 01 May 48	Call Price: 100.00	Yield to Maturity: 5.337%	Maturity Date: 01 Nov 48			
JEFFERIES FINL GROUP INC 6.2%04-14-2034 CUSIP : 47233WEJ4								
35,000.000	101.281939	452.08		35,448.68	34,943.65	505.03	0.00	505.03
Issue Date: 16 Apr 24	Rate: 6.20%	Call Date: 14 Jan 34	Call Price: 100.00	Yield to Maturity: 6.023%	Maturity Date: 14 Apr 34			
JPMORGAN CHASE & 6.087% DUE 10-23-2029 CUSIP : 46647PDX1								
80,000.000	103.322046	919.81		82,657.64	82,316.50	341.14	0.00	341.14
Issue Date: 23 Oct 23	Rate: 6.087%	Call Date: 23 Oct 28	Call Price: 100.00	Yield to Maturity: 5.359%	Maturity Date: 23 Oct 29			

◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/	Accrued			Unrealized gain/loss		
Investment Mgr ID	Shares/PAR value	local market price	income/expense	Market Value	Cost	Market	Translation	Total
<i>Fixed Income</i>								
<b>Corporate bonds</b>								
<b>United States - USD</b>								
JPMORGAN CHASE & CO 5.766%04-22-2035 CUSIP : 46647PEH5								
	35,000.000	102.60079	386.80	35,910.28	35,000.00	910.28	0.00	910.28
Issue Date: 22 Apr 24 Rate: 5.766% Call Date: 22 Oct 24 Call Price: 100.00 Yield to Maturity: 5.443% Maturity Date: 22 Apr 35								
JPMORGAN CHASE & CO. 5.35%06-01-2034 CUSIP : 46647PDR4								
	75,000.000	99.556858	334.37	74,667.64	74,956.95	-289.31	0.00	-289.31
Issue Date: 01 Jun 23 Rate: 5.35% Call Date: 01 Jun 33 Call Price: 100.00 Yield to Maturity: 5.407% Maturity Date: 01 Jun 34								
KEURIG DR PEPPER INC 5.2% 03-15-2031 CUSIP : 49271VAU4								
	80,000.000	99.800255	1,317.33	79,840.20	79,047.82	792.38	0.00	792.38
Issue Date: 07 Mar 24 Rate: 5.20% Call Date: 15 Jan 31 Call Price: 100.00 Yield to Maturity: 5.234% Maturity Date: 15 Mar 31								
KRAFT HEINZ FOODS CO GTD SR NT 5.5%06-01-2050 CUSIP : 50077LBJ4								
	30,000.000	95.6683	137.49	28,700.49	29,665.80	-965.31	0.00	-965.31
Issue Date: 01 Dec 20 Rate: 5.50% Call Date: 01 Dec 49 Call Price: 100.00 Yield to Maturity: 5.825% Maturity Date: 01 Jun 50								
KS GAS SVC 5.486% DUE 08-01-2034 CUSIP : 484915AA1								
	44,866.570	101.335584	1,025.57	45,465.80	44,857.36	608.44	0.00	608.44
Issue Date: 18 Nov 22 Rate: 5.486% Yield to Maturity: 5.078% Maturity Date: 01 Aug 34								
MASTERCARD INC FIXED 4.875%05-09-2034 CUSIP : 57636QAZ7								
	80,000.000	98.871765	563.33	79,097.41	79,152.00	-54.59	0.00	-54.59
Issue Date: 09 May 24 Rate: 4.875% Call Date: 09 Feb 34 Call Price: 100.00 Yield to Maturity: 5.02% Maturity Date: 09 May 34								
MATTEL INC 3.75% DUE 04-01-2029 CUSIP : 577081BF8								
	150,000.000	92.22345	1,406.25	138,335.18	150,000.00	-11,664.82	0.00	-11,664.82
Issue Date: 19 Mar 21 Rate: 3.75% Call Date: 01 Apr 25 Call Price: 100.94 Yield to Maturity: 5.634% Maturity Date: 01 Apr 29								

◆ **Asset Detail - Base Currency**

<u>Description / Asset ID</u>						<u>Unrealized gain/loss</u>		
<u>Investment Mgr ID</u>	Exchange rate/	Accrued						
Shares/PAR value	local market price	income/expense	Market Value	Cost	Market	Translation	Total	
<b>Fixed Income</b>								
<b>Corporate bonds</b>								
<b>United States - USD</b>								
MATTEL INC 5.45 DUE 11-01-2041 CUSIP : 577081AW2								
105,000.000	89.79531	953.74	94,285.08	92,822.48	1,462.60	0.00	1,462.60	
Issue Date: 08 Nov 11 Rate: 5.45% Call Date: 01 May 41 Call Price: 100.00 Yield to Maturity: 6.434% Maturity Date: 01 Nov 41								
MCDONALDS CORP MEDIUM TERM NTS 3.7DUE 02-15-2042 CUSIP : 58013MENO								
20,000.000	78.189187	279.55	15,637.84	15,911.80	-273.96	0.00	-273.96	
Issue Date: 07 Feb 12 Rate: 3.70% Yield to Maturity: 5.672% Maturity Date: 15 Feb 42								
META PLATFORMS INC 4.95% 05-15-2033 CUSIP : 30303M8N5								
130,000.000	100.500799	822.25	130,651.04	128,833.90	1,817.14	0.00	1,817.14	
Issue Date: 03 May 23 Rate: 4.95% Call Date: 15 Feb 33 Call Price: 100.00 Yield to Maturity: 4.879% Maturity Date: 15 May 33								
META PLATFORMS INC 5.6% DUE05-15-2053 CUSIP : 30303M8Q8								
155,000.000	102.066466	1,109.11	158,203.02	153,698.60	4,504.42	0.00	4,504.42	
Issue Date: 03 May 23 Rate: 5.60% Call Date: 15 Nov 52 Call Price: 100.00 Yield to Maturity: 5.456% Maturity Date: 15 May 53								
MORGAN STANLEY 5.424% 07-21-2034 CUSIP : 61747YFG5								
30,000.000	99.496288	723.20	29,848.89	30,000.00	-151.11	0.00	-151.11	
Issue Date: 21 Jul 23 Rate: 5.424% Call Date: 21 Jul 33 Call Price: 100.00 Yield to Maturity: 5.489% Maturity Date: 21 Jul 34								
MORGAN STANLEY 5.831% 04-19-2035 CUSIP : 61747YFR1								
85,000.000	102.5075	991.27	87,131.38	85,273.35	1,858.03	0.00	1,858.03	
Issue Date: 19 Apr 24 Rate: 5.831% Call Date: 21 Oct 24 Call Price: 100.00 Yield to Maturity: 5.518% Maturity Date: 19 Apr 35								
MORGAN STANLEY FLTG RT 5.164% DUE04-20-2029 CUSIP : 61747YFD2								
45,000.000	99.675465	458.30	44,853.96	44,331.27	522.69	0.00	522.69	
Issue Date: 21 Apr 23 Rate: 5.164% Call Date: 20 Apr 28 Call Price: 100.00 Yield to Maturity: 5.239% Maturity Date: 20 Apr 29								

◆ **Asset Detail - Base Currency**

<u>Description / Asset ID</u>						<u>Unrealized gain/loss</u>		
<u>Investment Mgr ID</u>	Exchange rate/	Accrued						
Shares/PAR value	local market price	income/expense	Market Value	Cost	Market	Translation	Total	
<i>Fixed Income</i>								
<b>Corporate bonds</b>								
<b>United States - USD</b>								
MPLX LP 5.5% 06-01-2034 CUSIP : 55336VBX7								
90,000.000	98.480513	563.75	88,632.46	88,900.20	-267.74	0.00	-267.74	
Issue Date: 20 May 24 Rate: 5.50% Call Date: 01 Mar 34 Call Price: 100.00 Yield to Maturity: 5.702% Maturity Date: 01 Jun 34								
OGLETHORPE PWR CORP 3.75%08-01-2050 CUSIP : 677050AQ9								
215,000.000	70.885602	3,359.37	152,404.04	158,116.35	-5,712.31	0.00	-5,712.31	
Issue Date: 01 Feb 21 Rate: 3.75% Call Date: 01 Feb 50 Call Price: 100.00 Yield to Maturity: 5.964% Maturity Date: 01 Aug 50								
OGLETHORPE PWR CORP 4.5%04-01-2047 CUSIP : 677050AS5								
35,000.000	81.350377	393.75	28,472.63	27,774.25	698.38	0.00	698.38	
Issue Date: 01 Apr 23 Rate: 4.50% Call Date: 01 Oct 46 Call Price: 100.00 Yield to Maturity: 6.014% Maturity Date: 01 Apr 47								
OWENS CORNING NEW SR NT 5.7% 06-15-2034 CUSIP : 690742AP6								
70,000.000	100.920362	343.58	70,644.25	69,738.90	905.35	0.00	905.35	
Issue Date: 31 May 24 Rate: 5.70% Call Date: 15 Mar 34 Call Price: 100.00 Yield to Maturity: 5.578% Maturity Date: 15 Jun 34								
PROVIDENCE ST JOSEPH HEALTH OBLIGATEDGROUP 5.403% 10-01-2 CUSIP : 743820AC6								
75,000.000	99.19508	1,013.06	74,396.31	75,970.20	-1,573.89	0.00	-1,573.89	
Issue Date: 04 May 23 Rate: 5.403% Call Date: 01 Apr 33 Call Price: 100.00 Yield to Maturity: 5.513% Maturity Date: 01 Oct 33								
PVTPL BOEING CO 6.388% 05-01-2031 CUSIP : 097023DK8								
55,000.000	101.805681	585.56	55,993.12	55,000.00	993.12	0.00	993.12	
Issue Date: 01 May 24 Rate: 6.388% Call Date: 01 Mar 31 Call Price: 100.00 Yield to Maturity: 6.059% Maturity Date: 01 May 31								
PVTPL PANTHER BF AGGREGATOR 2 LP/PANTHER6.25% 05-15-2026 CUSIP : 69867DAA6								
136,000.000	99.90037	1,086.11	135,864.50	143,125.04	-7,260.54	0.00	-7,260.54	
Issue Date: 01 Apr 19 Rate: 6.25% Yield to Maturity: 6.302% Maturity Date: 15 May 26								

◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/	Accrued			Unrealized gain/loss		
Investment Mgr ID	Shares/PAR value	local market price	income/expense	Market Value	Cost	Market	Translation	Total
<b>Fixed Income</b>								
<b>Corporate bonds</b>								
<b>United States - USD</b>								
REPUBLIC SERVICES INC 5.0% 12-15-2033 CUSIP : 760759BH2								
	90,000.000	97.900229	199.99	88,110.21	89,910.90	-1,800.69	0.00	-1,800.69
Issue Date: 12 Dec 23 Rate: 5.00% Call Date: 15 Sep 33 Call Price: 100.00 Yield to Maturity: 5.284% Maturity Date: 15 Dec 33								
RTX CORPORATION 3.95% 08-16-2025 CUSIP : 913017DD8								
	45,000.000	98.284972	666.56	44,228.24	44,182.35	45.89	0.00	45.89
Issue Date: 16 Aug 18 Rate: 3.95% Call Date: 16 Jun 25 Call Price: 100.00 Yield to Maturity: 5.528% Maturity Date: 16 Aug 25								
SAN DIEGO GAS & ELEC CO 5.55% 04-15-2054 CUSIP : 797440CF9								
	55,000.000	97.719343	839.43	53,745.64	54,441.20	-695.56	0.00	-695.56
Issue Date: 22 Mar 24 Rate: 5.55% Call Date: 15 Oct 53 Call Price: 100.00 Yield to Maturity: 5.709% Maturity Date: 15 Apr 54								
SCHLUMBERGER INVT SA 5.0% 06-01-2034 CUSIP : 806854AM7								
	130,000.000	98.431479	577.77	127,960.92	127,965.50	-4.58	0.00	-4.58
Issue Date: 29 May 24 Rate: 5.00% Call Date: 01 Mar 34 Call Price: 100.00 Yield to Maturity: 5.203% Maturity Date: 01 Jun 34								
SOUTHERN CALI EDISON 5.45% 06-01-2031 CUSIP : 842400JE4								
	35,000.000	100.714854	275.52	35,250.20	34,982.15	268.05	0.00	268.05
Issue Date: 09 May 24 Rate: 5.45% Call Date: 01 Apr 31 Call Price: 100.00 Yield to Maturity: 5.324% Maturity Date: 01 Jun 31								
SOUTHERN CALIFORNIA EDISON CO 1ST & REFMTG BD SER 2022G 5.9 CUSIP : 842400HT3								
	15,000.000	103.338255	148.75	15,500.74	15,783.75	-283.01	0.00	-283.01
Issue Date: 08 Nov 22 Rate: 5.95% Call Date: 01 Aug 32 Call Price: 100.00 Yield to Maturity: 5.445% Maturity Date: 01 Nov 32								
SSM HEALTH CARE CORP 4.894%06-01-2028 CUSIP : 784710AC9								
	40,000.000	99.415141	163.13	39,766.06	39,301.60	464.46	0.00	464.46
Issue Date: 26 Apr 23 Rate: 4.894% Call Date: 01 Mar 28 Call Price: 100.00 Yield to Maturity: 5.059% Maturity Date: 01 Jun 28								

◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/	Accrued			Unrealized gain/loss		
Investment Mgr ID	Shares/PAR value	local market price	income/expense	Market Value	Cost	Market	Translation	Total
<b>Fixed Income</b>								
<b>Corporate bonds</b>								
<b>United States - USD</b>								
SSM HLTH CARE CORP 3.823% DUE 06-01-2027 CUSIP : 784710AA3								
	75,000.000	96.588334	238.93	72,441.25	72,269.70	171.55	0.00	171.55
Issue Date: 19 Apr 17 Rate: 3.823% Call Date: 01 Mar 27 Call Price: 100.00 Yield to Maturity: 5.092% Maturity Date: 01 Jun 27								
STANFORD HLTH CARE 3.795% DUE 11-15-2048 CUSIP : 85434VAA6								
	60,000.000	79.633061	290.95	47,779.84	48,250.80	-470.96	0.00	-470.96
Issue Date: 17 Jan 18 Rate: 3.795% Call Date: 15 May 48 Call Price: 100.00 Yield to Maturity: 5.291% Maturity Date: 15 Nov 48								
STRYKER CORP 4.625% DUE 03-15-2046 CUSIP : 863667AJ0								
	135,000.000	87.86723	1,838.43	118,620.76	118,005.90	614.86	0.00	614.86
Issue Date: 10 Mar 16 Rate: 4.625% Call Date: 15 Sep 45 Call Price: 100.00 Yield to Maturity: 5.596% Maturity Date: 15 Mar 46								
SUTTER HEALTH 5.164% DUE 08-15-2033 CUSIP : 86944BAK9								
	90,000.000	100.266422	1,755.75	90,239.78	90,193.50	46.28	0.00	46.28
Issue Date: 08 Jun 23 Rate: 5.164% Call Date: 15 Feb 33 Call Price: 100.00 Yield to Maturity: 5.126% Maturity Date: 15 Aug 33								
TEXTRON INC 3.9%09-17-2029 CUSIP : 883203CA7								
	45,000.000	93.797013	507.00	42,208.66	41,136.45	1,072.21	0.00	1,072.21
Issue Date: 07 May 19 Rate: 3.90% Call Date: 17 Jun 29 Call Price: 100.00 Yield to Maturity: 5.273% Maturity Date: 17 Sep 29								
UNITED PARCEL SVC INC 5.5% 05-22-2054 CUSIP : 911312CE4								
	85,000.000	99.16427	506.45	84,289.63	83,612.80	676.83	0.00	676.83
Issue Date: 22 May 24 Rate: 5.50% Call Date: 22 Nov 53 Call Price: 100.00 Yield to Maturity: 5.557% Maturity Date: 22 May 54								
UNITEDHEALTH GROUP 5.875% DUE 02-15-2053 CUSIP : 91324PES7								
	65,000.000	103.853331	1,442.63	67,504.67	64,506.65	2,998.02	0.00	2,998.02
Issue Date: 28 Oct 22 Rate: 5.875% Call Date: 15 Aug 52 Call Price: 100.00 Yield to Maturity: 5.602% Maturity Date: 15 Feb 53								

◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/	Accrued			Unrealized gain/loss		
Investment Mgr ID	Shares/PAR value	local market price	income/expense	Market Value	Cost	Market	Translation	Total
<b>Fixed Income</b>								
<b>Corporate bonds</b>								
<b>United States - USD</b>								
UNITYPOINT HEALTH FIXED 3.665% DUE02-15-2050 CUSIP : 91338CAA3								
	20,000.000	76.096289	276.91	15,219.26	15,252.00	-32.74	0.00	-32.74
Issue Date: 13 May 20 Rate: 3.665% Call Date: 15 Aug 49 Call Price: 100.00 Yield to Maturity: 5.397% Maturity Date: 15 Feb 50								
US BANCORP 5.678%01-23-2035 CUSIP : 91159HJR2								
	135,000.000	100.383543	3,364.21	135,517.78	135,278.25	239.53	0.00	239.53
Issue Date: 23 Jan 24 Rate: 5.678% Call Date: 23 Jan 34 Call Price: 100.00 Yield to Maturity: 5.742% Maturity Date: 23 Jan 35								
VALERO ENERGY CORP NEW 3.65% 12-01-2051 CUSIP : 91913YBD1								
	40,000.000	68.987347	121.66	27,594.94	28,034.35	-439.41	0.00	-439.41
Issue Date: 29 Nov 21 Rate: 3.65% Call Date: 01 Jun 51 Call Price: 100.00 Yield to Maturity: 5.959% Maturity Date: 01 Dec 51								
VIRGINIA PWR FUEL SECURITIZATION LLC4.877% 05-01-2033 CUSIP : 92808VAB8								
	65,000.000	99.713247	1,206.38	64,813.61	64,997.75	-184.14	0.00	-184.14
Issue Date: 14 Feb 24 Rate: 4.877% Call Date: 01 May 27 Call Price: 5.80 Yield to Maturity: 5.211% Maturity Date: 01 May 33								
WESTINGHOUSE AIR BRAKE TECH CORP 5.611%03-11-2034 CUSIP : 960386AR1								
	120,000.000	100.549735	2,057.36	120,659.68	120,500.38	159.30	0.00	159.30
Issue Date: 11 Mar 24 Rate: 5.611% Call Date: 11 Dec 33 Call Price: 100.00 Yield to Maturity: 5.535% Maturity Date: 11 Mar 34								
Total USD			65,101.09	5,442,062.91	5,465,789.89	-23,726.98	0.00	-23,726.98
Total United States			65,101.09	5,442,062.91	5,465,789.89	-23,726.98	0.00	-23,726.98
<b>Total Corporate Bonds</b>								
<b>6,709,505.220</b>			<b>75,639.20</b>	<b>6,414,451.08</b>	<b>6,440,759.09</b>	<b>-26,308.01</b>	<b>0.00</b>	<b>-26,308.01</b>

**Government mortgage backed securities**

**United States - USD**

◆ **Asset Detail - Base Currency**

<u>Description / Asset ID</u>						<u>Unrealized gain/loss</u>		
<u>Investment Mgr ID</u>	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Market	Translation	Total	
Shares/PAR value								
<b>Fixed Income</b>								
<b>Government mortgage backed securities</b>								
<b>United States - USD</b>								
FANNIE MAE POOL #CB1730 2.5% 09-01-2036 CUSIP : 3140QL4Q6								
47,499.890	90.450967	98.95	42,964.11	43,210.06	-245.95	0.00	-245.95	
Issue Date: 01 Sep 21 Rate: 2.50% Yield to Maturity: 4.808% Maturity Date: 01 Sep 36								
FEDERAL HOME LN MTG CORP POOL #E02902 4%06-01-2026 BEO CUSIP : 31294MGK1								
6,291.270	98.678305	20.97	6,208.12	6,712.01	-503.89	0.00	-503.89	
Issue Date: 01 Jun 11 Rate: 4.00% Yield to Maturity: 5.413% Maturity Date: 01 Jun 26								
FEDERAL HOME LN MTG CORP POOL #G616483.5% 09-01-2048 BEO CUSIP : 31335BZM1								
51,831.390	90.629583	151.17	46,974.57	51,402.17	-4,427.60	0.00	-4,427.60	
Issue Date: 01 Oct 18 Rate: 3.50% Yield to Maturity: 4.928% Maturity Date: 01 Sep 48								
FEDERAL HOME LN MTG CORP POOL #SD8193 2%02-01-2052 BEO CUSIP : 3132DWC68								
383,113.000	78.272864	638.52	299,873.52	322,800.59	-22,927.07	0.00	-22,927.07	
Issue Date: 01 Jan 22 Rate: 2.00% Yield to Maturity: 5.043% Maturity Date: 01 Feb 52								
FEDERAL HOME LOAN MORTGAGE CORPPPOOL #RA5715 2.0% DU CUSIP : 3133KMK46								
778,741.620	78.541996	1,297.90	611,639.21	654,021.25	-42,382.04	0.00	-42,382.04	
Issue Date: 01 Oct 21 Rate: 2.00% Yield to Maturity: 5.03% Maturity Date: 01 Oct 51								
FEDERAL HOME LOAN MORTGAGE CORP 5%07-01-2043 CUSIP : 3133KYZH5								
154,069.570	98.175829	641.95	151,259.08	152,480.74	-1,221.66	0.00	-1,221.66	
Issue Date: 01 Jun 23 Rate: 5.00% Yield to Maturity: 5.25% Maturity Date: 01 Jul 43								
FEDERAL HOME LOAN MORTGAGE CORP POOL#SD8220 3.0% DUE 06- CUSIP : 3132DWDZ3								
500,086.370	85.157202	1,250.21	425,859.56	444,717.76	-18,858.20	0.00	-18,858.20	
Issue Date: 01 May 22 Rate: 3.00% Yield to Maturity: 5.007% Maturity Date: 01 Jun 52								

◆ **Asset Detail - Base Currency**

<u>Description / Asset ID</u>						<u>Unrealized gain/loss</u>		
<u>Investment Mgr ID</u>	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Market	Translation	Total	
Shares/PAR value								
<b>Fixed Income</b>								
<b>Government mortgage backed securities</b>								
<b>United States - USD</b>								
FEDERAL NATIONAL MORTGAGE ASSOC 4%08-01-2037 CUSIP : 3140QPWS2								
111,276.150	97.413576	370.92	108,398.08	109,763.49	-1,365.41	0.00	-1,365.41	
Issue Date: 01 Jul 22 Rate: 4.00% Yield to Maturity: 4.533% Maturity Date: 01 Aug 37								
FHLMC POOL #Q03677 2.5% DUE 10-01-2049REG CUSIP : 31339UCN8								
109,738.100	82.718123	228.62	90,773.30	108,503.57	-17,730.27	0.00	-17,730.27	
Issue Date: 01 Oct 19 Rate: 2.50% Yield to Maturity: 5.002% Maturity Date: 01 Oct 49								
FHLMC SUPER 15Y FIXED 5% 08-01-2038 CUSIP : 3132CXBFB								
129,453.360	99.148889	539.38	128,351.57	126,297.94	2,053.63	0.00	2,053.63	
Issue Date: 01 Aug 23 Rate: 5.00% Yield to Maturity: 5.14% Maturity Date: 01 Aug 38								
FHLMC UMBS 30Y FIXED 2.5% 05-01-2052 CUSIP : 3133BBTH2								
411,252.670	81.714839	856.77	336,054.46	362,223.64	-26,169.18	0.00	-26,169.18	
Issue Date: 01 May 22 Rate: 2.50% Yield to Maturity: 5.017% Maturity Date: 01 May 52								
FNMA 2% 07-01-2050 CUSIP : 3140KFB38								
186,010.870	79.000583	310.01	146,949.67	192,419.54	-45,469.87	0.00	-45,469.87	
Issue Date: 01 Jul 20 Rate: 2.00% Yield to Maturity: 5.043% Maturity Date: 01 Jul 50								
FNMA POOL #255321 5.5% DUE 07-01-2024REG CUSIP : 31371LSJ9								
0.630	99.59445	0.00	0.63	0.68	-0.05	0.00	-0.05	
Rate: 5.50% Yield to Maturity: 6.025% Maturity Date: 01 Jul 24								
FNMA POOL #AS8356 3% 11-01-2046 BEO CUSIP : 3138WJJA7								
28,882.030	85.41601	72.20	24,669.88	27,889.21	-3,219.33	0.00	-3,219.33	
Issue Date: 01 Oct 16 Rate: 3.00% Yield to Maturity: 5.275% Maturity Date: 01 Nov 46								

◆ **Asset Detail - Base Currency**

<u>Description / Asset ID</u>						<u>Unrealized gain/loss</u>		
<u>Investment Mgr ID</u>	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Market	Translation	Total	
Shares/PAR value								
<b>Fixed Income</b>								
<b>Government mortgage backed securities</b>								
<b>United States - USD</b>								
FNMA POOL #BN0905 4.0%11-01-2048 CUSIP : 3140JHAF0								
59,818.950	93.661876	199.39	56,027.55	61,735.03	-5,707.48	0.00	-5,707.48	
Issue Date: 01 Nov 18 Rate: 4.00% Yield to Maturity: 4.87% Maturity Date: 01 Nov 48								
FNMA POOL #BN4393 3.5% DUE 03-01-2049 CUSIP : 3140JL3B8								
51,859.350	89.642291	30.25	46,487.91	52,264.52	-5,776.61	0.00	-5,776.61	
Issue Date: 01 Mar 19 Rate: 3.50% Yield to Maturity: 4.947% Maturity Date: 01 Mar 49								
FNMA POOL #FS2847 4% 08-01-2052 BEO CUSIP : 3140XJEV1								
107,985.130	91.649115	359.95	98,967.42	99,903.10	-935.68	0.00	-935.68	
Issue Date: 01 Sep 22 Rate: 4.00% Yield to Maturity: 5.126% Maturity Date: 01 Aug 52								
FNMA POOL #FS3497 3.5% 08-01-2052 BEO CUSIP : 3140XJ3F8								
286,173.800	88.57263	834.67	253,471.66	269,137.51	-15,665.85	0.00	-15,665.85	
Issue Date: 01 Dec 22 Rate: 3.50% Yield to Maturity: 5.031% Maturity Date: 01 Aug 52								
FNMA POOL #MA2356 3% 07-01-2045 BEO CUSIP : 31418BTN6								
31,698.170	86.839441	79.24	27,526.51	30,638.25	-3,111.74	0.00	-3,111.74	
Issue Date: 01 Jul 15 Rate: 3.00% Yield to Maturity: 5.078% Maturity Date: 01 Jul 45								
FNMA POOL #MA2828 2.5% 11-01-2046 BEO CUSIP : 31418CEA8								
141,957.060	81.89135	295.74	116,250.55	131,743.28	-15,492.73	0.00	-15,492.73	
Issue Date: 01 Oct 16 Rate: 2.50% Yield to Maturity: 5.40% Maturity Date: 01 Nov 46								
FNMA POOL #MA4563 2.5% 03-01-2052 BEO CUSIP : 31418EB90								
464,202.150	81.826396	967.08	379,839.89	400,265.74	-20,425.85	0.00	-20,425.85	
Issue Date: 01 Feb 22 Rate: 2.50% Yield to Maturity: 5.009% Maturity Date: 01 Mar 52								

◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/	Accrued			Unrealized gain/loss		
Investment Mgr ID	Shares/PAR value	local market price	income/expense	Market Value	Cost	Market	Translation	Total
<b>Fixed Income</b>								
<b>Government mortgage backed securities</b>								
<b>United States - USD</b>								
FNMA POOL #MA4656 4.5% 07-01-2052 BEO CUSIP : 31418EE63								
	162,449.890	94.411377	609.18	153,371.18	159,556.25	-6,185.07	0.00	-6,185.07
Issue Date: 01 Jun 22 Rate: 4.50% Yield to Maturity: 5.304% Maturity Date: 01 Jul 52								
FNMA POOL #MA4761 5% 09-01-2052 BEO CUSIP : 31418EJF8								
	164,812.300	96.852134	686.71	159,624.23	164,477.54	-4,853.31	0.00	-4,853.31
Issue Date: 01 Aug 22 Rate: 5.00% Yield to Maturity: 5.487% Maturity Date: 01 Sep 52								
FNMA POOL #MA4783 4% 10-01-2052 BEO CUSIP : 31418EJ50								
	163,900.630	91.515235	546.33	149,994.05	155,680.00	-5,685.95	0.00	-5,685.95
Issue Date: 01 Sep 22 Rate: 4.00% Yield to Maturity: 5.153% Maturity Date: 01 Oct 52								
FNMA POOL #MA4850 5% 11-01-2037 BEO CUSIP : 31418EL81								
	151,258.140	99.148889	630.24	149,970.77	151,210.89	-1,240.12	0.00	-1,240.12
Issue Date: 01 Oct 22 Rate: 5.00% Yield to Maturity: 5.128% Maturity Date: 01 Nov 37								
FNMA POOL #MA4978 5% 04-01-2053 BEO CUSIP : 31418EQ86								
	156,306.980	96.728449	651.27	151,193.32	151,031.61	161.71	0.00	161.71
Issue Date: 01 Mar 23 Rate: 5.00% Yield to Maturity: 5.554% Maturity Date: 01 Apr 53								
GNMA POOL #682229 4% 07-15-2049 BEO CUSIP : 36295V4N6								
	30,910.900	92.951506	103.03	28,732.15	32,437.11	-3,704.96	0.00	-3,704.96
Issue Date: 01 Jul 19 Rate: 4.00% Yield to Maturity: 5.221% Maturity Date: 15 Jul 49								
GNMA POOL #692311 SER 2039 5.5% DUE01-15-2039 BEO CUSIP : 36296JDQ5								
	10,491.140	101.979249	48.08	10,698.79	10,943.56	-244.77	0.00	-244.77
Issue Date: 01 Jan 09 Rate: 5.50% Yield to Maturity: 4.997% Maturity Date: 15 Jan 39								

◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/	Accrued			Unrealized gain/loss		
Investment Mgr ID		local market price	income/expense	Market Value	Cost	Market	Translation	Total
Shares/PAR value								

Fixed Income

Government mortgage backed securities

United States - USD

GNMA POOL #710769 4.5% 08-15-2039 BEO CUSIP : 36297FT28

8,082.050	97.541623	30.30	7,883.36	8,041.65	-158.29	0.00	-158.29
Issue Date: 01 Aug 09		Rate: 4.50%	Yield to Maturity: 4.965%	Maturity Date: 15 Aug 39			

GNMA POOL #782448 6% 10-15-2038 BEO CUSIP : 36241KWH7

3,917.630	103.186474	19.58	4,042.46	4,037.63	4.83	0.00	4.83
Issue Date: 01 Oct 08		Rate: 6.00%	Yield to Maturity: 5.15%	Maturity Date: 15 Oct 38			

Total USD			12,568.61	4,214,057.56	4,485,546.32	-271,488.76	0.00	-271,488.76
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Total United States			12,568.61	4,214,057.56	4,485,546.32	-271,488.76	0.00	-271,488.76
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Total Government Mortgage Backed Securities

4,894,071.190	12,568.61	4,214,057.56	4,485,546.32	-271,488.76	0.00	-271,488.76
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Gov't-issued commercial mortgage-backed

United States - USD

GNMA 2013-105 CL A 1.705 DUE 02-16-2037 CUSIP : 38378KXW4

11,148.110	98.4605	15.83	10,976.48	10,939.09	37.39	0.00	37.39
Issue Date: 01 Jul 13		Rate: 1.705%	Yield to Maturity: 4.575%	Maturity Date: 16 Feb 37			

GNMA 2019-053 REMIC PASSTHRU CTF CL VFIXED 2.75% DUE 08-1 CUSIP : 38380M4H1

160,603.660	90.38534	368.05	145,162.16	167,234.84	-22,072.68	0.00	-22,072.68
Issue Date: 01 Apr 19		Rate: 2.75%	Yield to Maturity: 5.707%	Maturity Date: 16 Aug 31			

Total USD			383.88	156,138.64	178,173.93	-22,035.29	0.00	-22,035.29
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Total United States			383.88	156,138.64	178,173.93	-22,035.29	0.00	-22,035.29
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◆ **Asset Detail - Base Currency**

<u>Description / Asset ID</u>		<u>Exchange rate/</u>	<u>Accrued</u>			<u>Unrealized gain/loss</u>		
<u>Investment Mgr ID</u>		<u>local market price</u>	<u>income/expense</u>	<u>Market Value</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
Shares/PAR value								
<b>Fixed Income</b>								
<b>Total Gov't-issued Commercial Mortgage-Backed</b>								
	<b>171,751.770</b>		<b>383.88</b>	<b>156,138.64</b>	<b>178,173.93</b>	<b>-22,035.29</b>	<b>0.00</b>	<b>-22,035.29</b>
<b>Commercial mortgage-backed</b>								
<b>United States - USD</b>								
CFCRE 2016-C4 MTG 3.283% DUE 05-10-2058 CUSIP : 12531YAN8								
	175,000.000	96.1581	478.77	168,276.68	176,367.19	-8,090.51	0.00	-8,090.51
Issue Date: 01 May 16 Rate: 3.283% Yield to Maturity: 5.86% Maturity Date: 10 May 58								
CITIGROUP COML MTG 3.717% DUE 09-15-2048 CUSIP : 17324DAU8								
	165,000.000	97.49429	511.08	160,865.58	172,637.70	-11,772.12	0.00	-11,772.12
Issue Date: 01 Aug 15 Rate: 3.717% Yield to Maturity: 6.065% Maturity Date: 15 Sep 48								
GNMA SER 2013-33 REMIC PASSTHRU CL B2.273 DUE 12-16-2042 CUSIP : 38378B7F0								
	65,598.370	92.31598	124.25	60,557.78	59,612.50	945.28	0.00	945.28
Issue Date: 01 Feb 13 Rate: 2.273% Yield to Maturity: 5.61% Maturity Date: 16 Dec 42								
<b>Total USD</b>			<b>1,114.10</b>	<b>389,700.04</b>	<b>408,617.39</b>	<b>-18,917.35</b>	<b>0.00</b>	<b>-18,917.35</b>
<b>Total United States</b>			<b>1,114.10</b>	<b>389,700.04</b>	<b>408,617.39</b>	<b>-18,917.35</b>	<b>0.00</b>	<b>-18,917.35</b>
<b>Total Commercial Mortgage-Backed</b>			<b>1,114.10</b>	<b>389,700.04</b>	<b>408,617.39</b>	<b>-18,917.35</b>	<b>0.00</b>	<b>-18,917.35</b>
<b>Asset backed securities</b>								
<b>United States - USD</b>								
ALLY AUTO RECEIVABLES TRUST SER 22-2 CLA3 0.0% DUE 05-17-20 CUSIP : 02008MAC3								
	103,984.830	99.47207	219.98	103,435.86	103,983.54	-547.68	0.00	-547.68
Issue Date: 12 Oct 22 Rate: 4.76% Yield to Maturity: 5.818% Maturity Date: 17 May 27								

◆ **Asset Detail - Base Currency**

<u>Description / Asset ID</u>						<u>Unrealized gain/loss</u>		
<u>Investment Mgr ID</u>	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Market	Translation	Total	
Shares/PAR value								
<b>Fixed Income</b>								
<b>Asset backed securities</b>								
<b>United States - USD</b>								
AMERICAN EXPRESS CREDIT ACCOUNT MASSER 23-4 CL A 5.15% CUSIP : 02589BAC4								
105,000.000	101.18103	240.33	106,240.08	106,476.56	-236.48	0.00	-236.48	
Issue Date: 19 Sep 23 Rate: 5.15% Yield to Maturity: 4.839% Maturity Date: 15 Sep 30								
CAPITAL ONE MULTI-ASSET EXECUTION TR2021-2 NT CL A 1.39% CUSIP : 14041NFX4								
75,000.000	87.08957	46.33	65,317.18	65,745.12	-427.94	0.00	-427.94	
Issue Date: 22 Jul 21 Rate: 1.39% Yield to Maturity: 4.914% Maturity Date: 15 Jul 30								
CAPITAL ONE MULTI-ASSET EXECUTION TR SR2022-2 NT CL A 3.49% CUSIP : 14041NGA3								
85,000.000	98.29287	131.84	83,548.94	85,690.63	-2,141.69	0.00	-2,141.69	
Issue Date: 14 Jun 22 Rate: 3.49% Yield to Maturity: 5.481% Maturity Date: 15 May 27								
CHASE ISSUANCE TR SR D26Q CL A 4.63%01-15-2031 CUSIP : 161571HW7								
100,000.000	99.27894	205.77	99,278.94	99,999.71	-720.77	0.00	-720.77	
Issue Date: 31 Jan 24 Rate: 4.63% Yield to Maturity: 4.807% Maturity Date: 15 Jan 31								
DELL EQUIP FIN TR 5.39% DUE 03-22-2030 CUSIP : 24702GAE5								
100,000.000	100.21276	134.75	100,212.76	99,997.60	215.16	0.00	215.16	
Issue Date: 17 Apr 24 Rate: 5.39% Yield to Maturity: 5.272% Maturity Date: 22 Mar 30								
DISCOVER CARD EXECUTION NT TR SR 22-A3CL A3 3.56% DUE 07-1 CUSIP : 254683CW3								
115,000.000	98.13054	181.95	112,850.12	114,326.17	-1,476.05	0.00	-1,476.05	
Issue Date: 09 Aug 22 Rate: 3.56% Yield to Maturity: 5.40% Maturity Date: 15 Jul 27								
FIFTH THIRD AUTO TRUST SR 23-1 CL A30.0% 08-15-2028 CUSIP : 31680EAD3								
45,000.000	100.25343	110.60	45,114.04	44,997.21	116.83	0.00	116.83	
Issue Date: 23 Aug 23 Rate: 5.53% Yield to Maturity: 5.333% Maturity Date: 15 Aug 28								

◆ **Asset Detail - Base Currency**

<u>Description / Asset ID</u>						<u>Unrealized gain/loss</u>		
<u>Investment Mgr ID</u>	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Market	Translation	Total	
Shares/PAR value								
<b>Fixed Income</b>								
<b>Asset backed securities</b>								
<b>United States - USD</b>								
FORD CR AUTO OWNER 3.88% DUE 11-15-2034 CUSIP : 34528EAA9								
100,000.000	96.67956	172.44	96,679.56	93,546.88	3,132.68	0.00	3,132.68	
Issue Date: 10 May 22 Rate: 3.88% Yield to Maturity: 5.392% Maturity Date: 15 Nov 34								
FORD CREDIT AUTO OWNER TRUST SER 22-D CL A3 5.27% DUE 05-17- CUSIP : 345295AD1								
55,000.000	99.83	128.82	54,906.50	54,992.22	-85.72	0.00	-85.72	
Issue Date: 22 Nov 22 Rate: 5.27% Yield to Maturity: 5.561% Maturity Date: 17 May 27								
GM FINL AUTOMOBILE 4.01% DUE 09-22-2025 CUSIP : 380130AD6								
24,479.600	99.7827	29.99	24,426.41	24,477.34	-50.93	0.00	-50.93	
Issue Date: 17 Aug 22 Rate: 4.01% Yield to Maturity: 5.455% Maturity Date: 22 Sep 25								
HILTON GRAND 5.99% DUE 09-15-2039 CUSIP : 43283YAB9								
260,344.880	101.05029	693.09	263,079.26	260,296.59	2,782.67	0.00	2,782.67	
Issue Date: 25 Apr 24 Rate: 5.99% Yield to Maturity: 5.659% Maturity Date: 15 Sep 39								
HONDA AUTO RECEIVABLES OWNER TR SER 22-2 CL A3 3.73% DUE 07- CUSIP : 43815PAC3								
22,294.860	98.78181	30.02	22,023.27	22,293.53	-270.26	0.00	-270.26	
Issue Date: 24 Aug 22 Rate: 3.73% Yield to Maturity: 6.249% Maturity Date: 20 Jul 26								
JOHN DEERE OWNER TRUST SER 23-A CL A3 5.01% DUE 11-15-2027 CUSIP : 47800CAC0								
60,000.000	99.7691	133.60	59,861.46	59,989.07	-127.61	0.00	-127.61	
Issue Date: 02 Mar 23 Rate: 5.01% Yield to Maturity: 5.187% Maturity Date: 15 Nov 27								
PVTPL DELL EQUIP FIN TR 2023-1 SER 23-1CL A2 5.65% 09-28-20 CUSIP : 24702HAC7								
45,252.680	100.00664	63.91	45,255.68	45,251.19	4.49	0.00	4.49	
Issue Date: 22 Mar 23 Rate: 5.65% Yield to Maturity: 5.617% Maturity Date: 22 Sep 28								

◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/	Accrued			Unrealized gain/loss		
Investment Mgr ID	Shares/PAR value	local market price	income/expense	Market Value	Cost	Market	Translation	Total
<b>Fixed Income</b>								
<b>Asset backed securities</b>								
<b>United States - USD</b>								
PVTPL MVW 2024-1 LLC SR 24-1A CL A 5.32%02-20-2043 CUSIP : 62847RAA5								
	95,034.330	99.79024	154.48	94,834.99	95,029.12	-194.13	0.00	-194.13
Issue Date: 14 Mar 24 Rate: 5.32% Yield to Maturity: 5.384% Maturity Date: 20 Feb 43								
PVTPL NEXTGEAR FLOORPLAN MASTER OWNER TRSR 24-1A CL A2 5.12% CUSIP : 65341KBZ8								
	100,000.000	99.58957	227.55	99,589.57	99,980.73	-391.16	0.00	-391.16
Issue Date: 14 Mar 24 Rate: 5.12% Yield to Maturity: 5.25% Maturity Date: 15 Mar 29								
PVTPL SIERRA TIMESHARE 2023-1 RECEIVABLES FDG SER 23-1A CL B CUSIP : 826943AB8								
	51,688.190	99.42426	92.07	51,390.60	51,677.19	-286.59	0.00	-286.59
Issue Date: 05 Apr 23 Rate: 5.83% Yield to Maturity: 6.041% Maturity Date: 20 Jan 40								
PVTPL T-MOBILE US TR 2022-1 SER 22-1A CL A 144A 4.91% 05-22 CUSIP : 87267WAA2								
	145,000.000	99.45887	217.54	144,215.36	144,981.43	-766.07	0.00	-766.07
Issue Date: 12 Oct 22 Rate: 4.91% Yield to Maturity: 5.617% Maturity Date: 22 May 28								
PVTPL T-MOBILE US TR 2024-1 5.05% DUE 09-30-2029 CUSIP : 87267RAA3								
	100,000.000	99.78522	154.30	99,785.22	99,987.24	-202.02	0.00	-202.02
Issue Date: 14 Feb 24 Rate: 5.05% Yield to Maturity: 5.159% Maturity Date: 20 Sep 29								
VERIZON MASTER TR SER 24-3 CL A1A 5.34%04-20-2027 CUSIP : 92348KCQ4								
	90,000.000	100.87508	146.85	90,787.57	89,980.07	807.50	0.00	807.50
Issue Date: 23 Apr 24 Rate: 5.34% Yield to Maturity: 5.164% Maturity Date: 22 Apr 30								
WF CARD ISSUANCE 4.94% DUE 02-15-2029 CUSIP : 92970QAA3								
	80,000.000	99.84104	175.64	79,872.83	79,978.29	-105.46	0.00	-105.46
Issue Date: 01 Mar 24 Rate: 4.94% Yield to Maturity: 5.004% Maturity Date: 15 Feb 29								

◆ **Asset Detail - Base Currency**

<u>Description / Asset ID</u>						<u>Unrealized gain/loss</u>		
<u>Investment Mgr ID</u>	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Market	Translation	Total	
Shares/PAR value								
<i>Fixed Income</i>								
<b>Asset backed securities</b>								
Total USD		3,691.85	1,942,706.20	1,943,677.43	-971.23	0.00	-971.23	
Total United States		3,691.85	1,942,706.20	1,943,677.43	-971.23	0.00	-971.23	
<b>Total Asset Backed Securities</b>		<b>3,691.85</b>	<b>1,942,706.20</b>	<b>1,943,677.43</b>	<b>-971.23</b>	<b>0.00</b>	<b>-971.23</b>	
1,958,079.370								
<b>Total Fixed Income</b>		<b>137,084.79</b>	<b>16,822,875.39</b>	<b>17,290,154.62</b>	<b>-467,279.23</b>	<b>0.00</b>	<b>-467,279.23</b>	
18,000,005.920								

*Cash and Cash Equivalents*

**Funds - short term investment**

**United States - USD**

MFB NORTHERN INSTL FDS U.S. GOVT SELECTPORTFOLIO CLA CUSIP : 665278701

684,442.370	1.00	2,900.45	684,442.37	684,442.37	0.00	0.00	0.00	
Total USD		2,900.45	684,442.37	684,442.37	0.00	0.00	0.00	
Total United States		2,900.45	684,442.37	684,442.37	0.00	0.00	0.00	
<b>Total Funds - Short Term Investment</b>		<b>2,900.45</b>	<b>684,442.37</b>	<b>684,442.37</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	
684,442.370								
<b>Total Cash and Cash Equivalents</b>		<b>2,900.45</b>	<b>684,442.37</b>	<b>684,442.37</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	
684,442.370								

*Adjustments To Cash*

**Pending trade purchases**

◆ **Asset Detail - Base Currency**

<u>Description / Asset ID</u>			Accrued		Unrealized gain/loss			
<u>Investment Mgr ID</u>	Exchange rate/ local market price		income/expense	Market Value	Cost	Market	Translation	Total
Shares/PAR value								
<i>Adjustments To Cash</i>								
<b>Pending trade purchases</b>								
USD - United States dollar								
	1.00		0.00	-139,930.36	-139,930.36	0.00	0.00	0.00
Total pending trade purchases - all currencies			0.00	-139,930.36	-139,930.36	0.00	0.00	0.00
Total pending trade purchases - all countries			0.00	-139,930.36	-139,930.36	0.00	0.00	0.00
<b>Total Pending trade purchases</b>			<b>0.00</b>	<b>-139,930.36</b>	<b>-139,930.36</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>0.000</b>			<b>0.00</b>	<b>-139,930.36</b>	<b>-139,930.36</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>Pending trade sales</b>								
USD - United States dollar								
	1.00		0.00	27,771.63	27,771.63	0.00	0.00	0.00
Total pending trade sales - all currencies			0.00	27,771.63	27,771.63	0.00	0.00	0.00
Total pending trade sales - all countries			0.00	27,771.63	27,771.63	0.00	0.00	0.00
<b>Total Pending trade sales</b>			<b>0.00</b>	<b>27,771.63</b>	<b>27,771.63</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>0.000</b>			<b>0.00</b>	<b>27,771.63</b>	<b>27,771.63</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>Total Adjustments To Cash</b>			<b>0.00</b>	<b>-112,158.73</b>	<b>-112,158.73</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>0.000</b>			<b>0.00</b>	<b>-112,158.73</b>	<b>-112,158.73</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>Total</b>								
<b>18,684,448.290</b>			<b>139,985.24</b>	<b>17,395,159.03</b>	<b>17,862,438.26</b>	<b>-467,279.23</b>	<b>0.00</b>	<b>-467,279.23</b>

◆ **Asset Detail - Base Currency**

<u>Description / Asset ID</u>						<u>Unrealized gain/loss</u>		
<u>Investment Mgr ID</u>	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Market	Translation	Total	
Shares/PAR value								

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◆ Asset Summary

Country	Accrued income/expense	Market value	Cost	Unrealized gain/loss			Market values incl. accruals	%
				Market	Translation	Total		
<i>Fixed Income</i>								
<b>Government bonds</b>								
United States - USD	25,696.24	2,346,678.17	2,354,305.90	-7,627.73	0.00	-7,627.73	2,372,374.41	13.529%
<b>Total government bonds</b>	<b>25,696.24</b>	<b>2,346,678.17</b>	<b>2,354,305.90</b>	<b>-7,627.73</b>	<b>0.00</b>	<b>-7,627.73</b>	<b>2,372,374.41</b>	<b>13.529%</b>
<b>Government agencies</b>								
United States - USD	1,298.12	86,252.94	88,466.25	-2,213.31	0.00	-2,213.31	87,551.06	0.499%
<b>Total government agencies</b>	<b>1,298.12</b>	<b>86,252.94</b>	<b>88,466.25</b>	<b>-2,213.31</b>	<b>0.00</b>	<b>-2,213.31</b>	<b>87,551.06</b>	<b>0.499%</b>
<b>Municipal/provincial bonds</b>								
United States - USD	16,692.79	1,272,890.76	1,390,608.31	-117,717.55	0.00	-117,717.55	1,289,583.55	7.354%
<b>Total municipal/provincial bonds</b>	<b>16,692.79</b>	<b>1,272,890.76</b>	<b>1,390,608.31</b>	<b>-117,717.55</b>	<b>0.00</b>	<b>-117,717.55</b>	<b>1,289,583.55</b>	<b>7.354%</b>
<b>Corporate bonds</b>								
Canada - USD	1,739.25	149,432.95	149,967.50	-534.55	0.00	-534.55	151,172.20	0.862%
Germany - USD	1,213.88	193,808.06	197,230.00	-3,421.94	0.00	-3,421.94	195,021.94	1.112%
Luxembourg - USD	186.66	79,939.28	79,887.20	52.08	0.00	52.08	80,125.94	0.457%
South Africa - USD	2,866.66	197,813.22	197,234.00	579.22	0.00	579.22	200,679.88	1.144%
United Kingdom - USD	4,531.66	351,394.66	350,650.50	744.16	0.00	744.16	355,926.32	2.030%
United States - USD	65,101.09	5,442,062.91	5,465,789.89	-23,726.98	0.00	-23,726.98	5,507,164.00	31.406%
<b>Total corporate bonds</b>	<b>75,639.20</b>	<b>6,414,451.08</b>	<b>6,440,759.09</b>	<b>-26,308.01</b>	<b>0.00</b>	<b>-26,308.01</b>	<b>6,490,090.28</b>	<b>37.012%</b>
<b>Government mortgage backed securities</b>								
United States - USD	12,568.61	4,214,057.56	4,485,546.32	-271,488.76	0.00	-271,488.76	4,226,626.17	24.104%
<b>Total government mortgage backed securities</b>	<b>12,568.61</b>	<b>4,214,057.56</b>	<b>4,485,546.32</b>	<b>-271,488.76</b>	<b>0.00</b>	<b>-271,488.76</b>	<b>4,226,626.17</b>	<b>24.104%</b>

◆ Asset Summary

Country	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss Translation	Total	Market values incl. accruals	%
<i>Fixed Income</i>								
<b>Gov't-issued commercial mortgage-backed</b>								
United States - USD	383.88	156,138.64	178,173.93	-22,035.29	0.00	-22,035.29	156,522.52	0.893%
<b>Total gov't-issued commercial mortgage-backed</b>	<b>383.88</b>	<b>156,138.64</b>	<b>178,173.93</b>	<b>-22,035.29</b>	<b>0.00</b>	<b>-22,035.29</b>	<b>156,522.52</b>	<b>0.893%</b>
<b>Commercial mortgage-backed</b>								
United States - USD	1,114.10	389,700.04	408,617.39	-18,917.35	0.00	-18,917.35	390,814.14	2.229%
<b>Total commercial mortgage-backed</b>	<b>1,114.10</b>	<b>389,700.04</b>	<b>408,617.39</b>	<b>-18,917.35</b>	<b>0.00</b>	<b>-18,917.35</b>	<b>390,814.14</b>	<b>2.229%</b>
<b>Asset backed securities</b>								
United States - USD	3,691.85	1,942,706.20	1,943,677.43	-971.23	0.00	-971.23	1,946,398.05	11.100%
<b>Total asset backed securities</b>	<b>3,691.85</b>	<b>1,942,706.20</b>	<b>1,943,677.43</b>	<b>-971.23</b>	<b>0.00</b>	<b>-971.23</b>	<b>1,946,398.05</b>	<b>11.100%</b>
<b>Total fixed income</b>	<b>137,084.79</b>	<b>16,822,875.39</b>	<b>17,290,154.62</b>	<b>-467,279.23</b>	<b>0.00</b>	<b>-467,279.23</b>	<b>16,959,960.18</b>	<b>96.720%</b>
<i>Cash and Cash Equivalents</i>								
<b>Funds - short term investment</b>								
United States - USD	2,900.45	684,442.37	684,442.37	0.00	0.00	0.00	687,342.82	3.920%
<b>Total funds - short term investment</b>	<b>2,900.45</b>	<b>684,442.37</b>	<b>684,442.37</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>687,342.82</b>	<b>3.920%</b>
<b>Total cash and cash equivalents</b>	<b>2,900.45</b>	<b>684,442.37</b>	<b>684,442.37</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>687,342.82</b>	<b>3.920%</b>

*Adjustments To Cash*

# Annual Portfolio - Mesirow Financial

Account number 2673563

30 Jun 24

PUERTO RICO INS - MESIROW

Page 3 of 3

## ◆ Asset Summary

Description	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total	Market values incl. accruals	%
				Market	Translation			
<i>Adjustments To Cash</i>								
<b>Pending trade purchases</b>								
Pending trade purchases	0.00	-139,930.36	-139,930.36	0.00	0.00	0.00	-139,930.36	-0.798%
<b>Total pending trade purchases</b>	<b>0.00</b>	<b>-139,930.36</b>	<b>-139,930.36</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>-139,930.36</b>	<b>-0.798%</b>
<b>Pending trade sales</b>								
Pending trade sales	0.00	27,771.63	27,771.63	0.00	0.00	0.00	27,771.63	0.158%
<b>Total pending trade sales</b>	<b>0.00</b>	<b>27,771.63</b>	<b>27,771.63</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>27,771.63</b>	<b>0.158%</b>
<b>Total adjustments to cash</b>	<b>0.00</b>	<b>-112,158.73</b>	<b>-112,158.73</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>-112,158.73</b>	<b>-0.640%</b>
<b>Total Unrealized Gains</b>						<b>56,180.72</b>		
<b>Total Unrealized Losses</b>						<b>-523,459.95</b>		
<b>Total</b>	<b>139,985.24</b>	<b>17,395,159.03</b>	<b>17,862,438.26</b>	<b>-467,279.23</b>	<b>0.00</b>	<b>-467,279.23</b>	<b>17,535,144.27</b>	<b>100.000%</b>

**Total Cost incl. Accruals** 18,002,423.50

Although this report has been prepared using information believed to be reliable, it may contain information provided by third parties or derived from third party information, and/or information that may have been obtained from, categorized or otherwise reported based upon client direction. The Northern Trust Company does not guarantee the accuracy, timeliness or completeness of any such information. The information included in this report is intended to assist clients with their financial reporting needs, but you must consult with your accountants, auditors and/or legal counsel to ensure your accounting and financial reporting complies with applicable laws, regulations and accounting guidance. The Northern Trust Company and its affiliates shall have no responsibility for the consequences of investment decisions made in reliance on information contained in this report.

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# Annual Portfolio - Mesirow Financial

Account number 2673563

01 Jul 23 - 30 Jun 24

PUERTO RICO INS - MESIROW

## ◆ Capital Change Detail

Page 1 of 1

### Fixed Income

#### United States

Ex date	Original security description / Asset ID		Original cost	Change description	Payment amount	Resulting security description / Asset ID		Resulting cost	Realized gain/loss Market Translation
	Shares					Shares			
03 Jul 23	UTAH ST 4.554% 07-01-2024 BEO TAXABLE CUSIP: 917542QR6		0.00	CALLED 5,000.00 PAR AT \$ 1,000.00 PARTIAL REDEMPTION AS OF 2023-07-01 REG 07 SECURITY 3269729 CUSIP 917542QR6	5,000.00	UTAH ST 4.554% 07-01-2024 BEO TAXABLE CUSIP: 917542QR6	-5,000.00		0.00 0.00
16 Jan 24	PVTPL FORD CR AUTO OWNER TR SER 19-1 CL A 3.52% 07-15-2030 CUSIP: 34532PAA8		0.00	Called 105,000.00 par at \$1,000.00 full redemption as of 2024-01-16 REG 07 Security 411SA5F Cusip 34532PAA8. Temporary posting due to principal received in excess of available quantity	105,000.00	PVTPL FORD CR AUTO OWNER TR SER 19-1 CL A 3.52% 07-15-2030 CUSIP: 34532PAA8	-103,572.66		1,427.34 0.00
25 Jan 24	BMW VEH LEASE TR 2021-2 .43% 01-27-2025 CUSIP: 09690AAD5		0.00	Called 93,007.15 par at \$744.0572 full redemption as of 2024-01-25 REG 07 Security 4911A6N Cusip 09690AAD5. Temporary posting due to principal received in excess of available quantity	93,007.15	BMW VEH LEASE TR 2021-2 .43% 01-27-2025 CUSIP: 09690AAD5	-89,057.98		3,949.17 0.00
27 Mar 24	UNIVERSITY CALIF REVS 5.946% 05-15-2045 BEO TAXABLE CUSIP: 91412GDZ5		-33,684.90	Called 30,000.00 par at \$1,042.80181 full redemption as of 2024-03-27 Security 4241212 Cusip 91412GDZ5	31,284.05	UNIVERSITY CALIF REVS 5.946% 05-15-2045 BEO TAXABLE CUSIP: 91412GDZ5	-33,684.90		-2,400.85 0.00
18 Jun 24	PVTPL SPECTRUM BRANDS INC 5.0% DUE 10-01-2029/09-24-2019 BEO CUSIP: 84762LAV7		-152,997.00	DELIVERED 150,000.00 PAR FOR CASH AT RATE OF 1,000.00 PER TENDER OFFER EFFECTIVE 2024/06/04. CUSIP 84762LAV7	150,000.00	PVTPL SPECTRUM BRANDS INC 5.0% DUE 10-01-2029/09-24-2019 BEO CUSIP: 84762LAV7	-152,997.00		-2,997.00 0.00
<b>Total United States</b>			<b>-186,681.90</b>		<b>384,291.20</b>		<b>-384,312.54</b>		<b>-21.34</b> <b>0.00</b>
<b>Total Fixed Income</b>			<b>-186,681.90</b>		<b>384,291.20</b>		<b>-384,312.54</b>		<b>-21.34</b> <b>0.00</b>
<b>Total</b>			<b>-186,681.90</b>		<b>384,291.20</b>		<b>-384,312.54</b>		<b>-21.34</b>
<b>Total Payment Income</b>					<b>0.00</b>				<b>0.00</b>

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 1 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
	Beginning cash balance		325,055.32		325,055.32
03 Jul 23	Income Received	1,480.99	326,536.31	1,480.99	326,536.31
03 Jul 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
03 Jul 23	Interest Received on 10,000.00 Par Payment Due 07/01/23	227.70	326,764.01	227.70	326,764.01
03 Jul 23	UTAH ST 4.554% 07-01-2024 BEO TAXABLE CUSIP : 917542QR6				
03 Jul 23	Interest Received on 100,000.00 Par Payment Due 07/01/23	1,526.00	328,290.01	1,526.00	328,290.01
03 Jul 23	MARYLAND ST HEALTH & HIGHER EDL FACS AUTH REV 3.052% 07-01-2040 BEO TAXABLE CUSIP : 57421CAV6				
03 Jul 23	Interest Received on 150,000.00 Par Payment Due 07/01/23	4,312.50	332,602.51	4,312.50	332,602.51
03 Jul 23	LOS ANGELES CALIF UNI SCH DIST 5.75% 07-01-2034 BEO TAXABLE CUSIP : 544646XZ0				
03 Jul 23	Interest Received on 30,000.00 Par Payment Due 07/01/23	750.00	333,352.51	750.00	333,352.51
03 Jul 23	MEMORIAL SLOAN-KETTERING 5 7-1-2042 CUSIP : 586054AA6				
03 Jul 23	Interest Received on 85,000.00 Par Payment Due 07/01/23	1,999.63	335,352.14	1,999.63	335,352.14
03 Jul 23	JOHNS HOPKINS UNIV TAXABLE BD 2022 SER A4.705% 07-01-2032 CUSIP : 478115AH1				
03 Jul 23	PURCHASED 55,000.00 PAR 06-29-23 AT A PRICE OF \$98.734375 PLUS ACCRUED	-210.76	335,141.38	-210.76	335,141.38
03 Jul 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.25% 05-31-2025 CUSIP : 91282CHD6				
03 Jul 23	SOLD 25,000.00 PAR 06-30-23 AT A PRICE OF \$96.410156 PLUS ACCRUED	112.35	335,253.73	112.35	335,253.73
03 Jul 23	INTEREST RECEIVED WI TREASURY SEC 3.375% 05-15-2033 CUSIP : 91282CHC8				
03 Jul 23	SOLD 50,000.00 PAR 06-29-23 AT A PRICE OF \$96.164062 PLUS ACCRUED	224.69	335,478.42	224.69	335,478.42
03 Jul 23	INTEREST RECEIVED WI TREASURY SEC 3.375% 05-15-2033 CUSIP : 91282CHC8				
03 Jul 23	SOLD 50,000.00 PAR 06-29-23 AT A PRICE OF \$99.198000 PLUS ACCRUED	245.37	335,723.79	245.37	335,723.79
03 Jul 23	INTEREST RECEIVED AMERICAN ELEC PWR 5.699% 08-15-2025 CUSIP : 02557TAD1				
05 Jul 23	PURCHASED 35,000.00 PAR 06-30-23 AT A PRICE OF \$82.419000 PLUS ACCRUED	-262.01	335,461.78	-262.01	335,461.78
05 Jul 23	INTEREST PAID TEXTRON INC FIXED 2.45% DUE 03-15-2031 CUSIP : 883203CC3				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 2 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
05 Jul 23	PURCHASED 35,000.00 PAR 06-30-23 AT A PRICE OF \$97.828125 PLUS ACCRUED	-121.33	335,340.45	-121.33	335,340.45
05 Jul 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 3.625 05-31-2028 CUSIP : 91282CHE4				
05 Jul 23	PURCHASED 40,000.00 PAR 06-30-23 AT A PRICE OF \$97.796875 PLUS ACCRUED	-138.66	335,201.79	-138.66	335,201.79
05 Jul 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 3.625 05-31-2028 CUSIP : 91282CHE4				
05 Jul 23	PURCHASED 55,000.00 PAR 06-29-23 AT A PRICE OF \$97.457000 PLUS ACCRUED	-657.94	334,543.85	-657.94	334,543.85
05 Jul 23	INTEREST PAID MCCORMICK & CO INC 4.95% 04-15-2033 CUSIP : 579780AT4				
05 Jul 23	PURCHASED 55,000.00 PAR 06-30-23 AT A PRICE OF \$96.382812 PLUS ACCRUED	-257.25	334,286.60	-257.25	334,286.60
05 Jul 23	INTEREST PAID WI TREASURY SEC 3.375% 05-15-2033 CUSIP : 91282CHC8				
05 Jul 23	SOLD 35,000.00 PAR 06-30-23 AT A PRICE OF \$98.688000 PLUS ACCRUED	234.79	334,521.39	234.79	334,521.39
05 Jul 23	INTEREST RECEIVED RYDER SYSTEM INC 5.25% 06-01-2028 CUSIP : 78355HKW8				
05 Jul 23	SOLD 45,000.00 PAR 06-30-23 AT A PRICE OF \$101.057000 PLUS ACCRUED	286.88	334,808.27	286.88	334,808.27
05 Jul 23	INTEREST RECEIVED BSTN PPTYS LTD 6.75% DUE 12-01-2027 CUSIP : 10112RBG8				
05 Jul 23	SOLD 45,000.00 PAR 06-30-23 AT A PRICE OF \$92.145000 PLUS ACCRUED	597.50	335,405.77	597.50	335,405.77
05 Jul 23	INTEREST RECEIVED CVS HEALTH CORP 4.78% DUE 03-25-2038 CUSIP : 126650CY4				
07 Jul 23	PURCHASED 30,000.00 PAR 07-05-23 AT A PRICE OF \$98.965000 PLUS ACCRUED	-124.80	335,280.97	-124.80	335,280.97
07 Jul 23	INTEREST PAID SUTTER HEALTH 5.164% DUE 08-15-2033 CUSIP : 86944BAK9				
07 Jul 23	PURCHASED 5,000.00 PAR 07-05-23 AT A PRICE OF \$64.137000 PLUS ACCRUED	-58.07	335,222.90	-58.07	335,222.90
07 Jul 23	INTEREST PAID SHARP HEALTHCARE 2.68% DUE 08-01-2050 CUSIP : 819892AL4				
10 Jul 23	Interest Received on 60,000.00 Par First Payment	1,920.00	337,142.90	1,920.00	337,142.90
10 Jul 23	GENERAL MTRS FINL CO INC 6.4% 01-09-2033 CUSIP : 37045XED4				
10 Jul 23	PURCHASED 5,000.00 PAR 07-06-23 AT A PRICE OF \$98.109375 PLUS ACCRUED	-5.43	337,137.47	-5.43	337,137.47
10 Jul 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.0% 06-30-2028 CUSIP : 91282CHK0				
11 Jul 23	PURCHASED 40,000.00 PAR 07-07-23 AT A PRICE OF \$97.802000 PLUS ACCRUED	-459.02	336,678.45	-459.02	336,678.45
11 Jul 23	INTEREST PAID MORGAN STANLEY FLTG RT 5.164% DUE 04-20-2029 CUSIP : 61747YFD2				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 3 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
11 Jul 23	SOLD 45,000.00 PAR 07-07-23 AT A PRICE OF \$97.613000 PLUS ACCRUED	1,006.58	337,685.03	1,006.58	337,685.03
11 Jul 23	INTEREST RECEIVED JPMORGAN CHASE & CO. 4.851% DUE 07-25-2028 CUSIP : 46647PDG8				
11 Jul 23	SOLD 5,000.00 PAR 07-06-23 AT A PRICE OF \$97.755000 PLUS ACCRUED	37.19	337,722.22	37.19	337,722.22
11 Jul 23	INTEREST RECEIVED RYDER SYSTEM INC 5.25% 06-01-2028 CUSIP : 78355HKW8				
12 Jul 23	Interest Received on 175,000.00 Par Payment Due 07/12/23	478.77	338,200.99	478.77	338,200.99
12 Jul 23	CFCRE 2016-C4 MTG 3.283% DUE 05-10-2058 CUSIP : 12531YAN8				
12 Jul 23	Interest Received on 53,077.68 Par Payment Due 07/12/23	147.11	338,348.10	147.11	338,348.10
12 Jul 23	COMM 2014-CCRE20 CL A-3 3.326%3.326% DUE 11-10-2047 REG CUSIP : 12592LBH4				
12 Jul 23	SOLD 5,000.00 PAR 07-11-23 AT A PRICE OF \$92.992187 PLUS ACCRUED	73.60	338,421.70	73.60	338,421.70
12 Jul 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP : 912810TN8				
12 Jul 23	SOLD 70,000.00 PAR 07-11-23 AT A PRICE OF \$93.121093 PLUS ACCRUED	1,030.42	339,452.12	1,030.42	339,452.12
12 Jul 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP : 912810TN8				
13 Jul 23	PURCHASED 40,000.00 PAR 07-11-23 AT A PRICE OF \$98.545000 PLUS ACCRUED	-218.00	339,234.12	-218.00	339,234.12
13 Jul 23	INTEREST PAID DOLLAR GENERAL CORP 5.45% 07-05-2033 CUSIP : 256677AP0				
13 Jul 23	SOLD 45,000.00 PAR 07-11-23 AT A PRICE OF \$96.235000 PLUS ACCRUED	450.00	339,684.12	450.00	339,684.12
13 Jul 23	INTEREST RECEIVED DOLLAR GEN CORP NEW 5.0% 11-01-2032 CUSIP : 256677AL9				
14 Jul 23	PURCHASED 10,000.00 PAR 07-11-23 AT A PRICE OF \$68.056000 PLUS ACCRUED	-124.44	339,559.68	-124.44	339,559.68
14 Jul 23	INTEREST PAID STANFORD HEALTH CARE TAXABLE BD SER 20213.027% 08-15-2051 CUSIP : 85434VAC2				
14 Jul 23	PURCHASED 30,000.00 PAR 07-12-23 AT A PRICE OF \$61.067000 PLUS ACCRUED	-311.78	339,247.90	-311.78	339,247.90
14 Jul 23	INTEREST PAID CHILDRENS HLTH SYS 2.511% DUE 08-15-2050 CUSIP : 16876HAB5				
14 Jul 23	PURCHASED 30,000.00 PAR 07-12-23 AT A PRICE OF \$98.886000 PLUS ACCRUED	-197.08	339,050.82	-197.08	339,050.82
14 Jul 23	INTEREST PAID KRAFT HEINZ FOODS CO GTD SR NT 5.5% 06-01-2050 CUSIP : 50077LBJ4				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 4 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
14 Jul 23	SOLD 20,000.00 PAR 07-11-23 AT A PRICE OF \$98.753906 PLUS ACCRUED INTEREST RECEIVED	74.04	339,124.86	74.04	339,124.86
14 Jul 23	ALLY AUTO RECEIVABLES TRUST SER 22-2 CL A3 0.0% DUE 05-17-2027 BEO CUSIP : 02008MAC3				
14 Jul 23	SOLD 20,000.00 PAR 07-12-23 AT A PRICE OF \$99.756000 PLUS ACCRUED INTEREST RECEIVED	94.00	339,218.86	94.00	339,218.86
14 Jul 23	DEERE JOHN CAP CORP MEDIUM TERM NTS-BOOK4.7% 06-10-2030 CUSIP : 24422EWZ8				
14 Jul 23	SOLD 55,000.00 PAR 07-12-23 AT A PRICE OF \$98.209000 PLUS ACCRUED INTEREST RECEIVED	741.13	339,959.99	741.13	339,959.99
14 Jul 23	MCCORMICK & CO INC 4.95% 04-15-2033 CUSIP : 579780AT4				
17 Jul 23	Interest Received on 10,334.57 Par Payment Due 07/15/23	38.75	339,998.74	38.75	339,998.74
17 Jul 23	FHLMC POOL #G08364 4.5 09-01-2039 CUSIP : 3128MJMN7				
17 Jul 23	Interest Received on 10,928.47 Par Payment Due 07/15/23	50.09	340,048.83	50.09	340,048.83
17 Jul 23	GNMA POOL #692311 SER 2039 5.5% DUE 01-15-2039 BEO CUSIP : 36296JDQ5				
17 Jul 23	Interest Received on 105,000.00 Par Payment Due 07/15/23	308.00	340,356.83	308.00	340,356.83
17 Jul 23	PVTPL FORD CR AUTO OWNER TR SER 19-1 CL A 3.52% 07-15-2030 CUSIP : 34532PAA8				
17 Jul 23	Interest Received on 110,000.00 Par Payment Due 07/15/23	436.33	340,793.16	436.33	340,793.16
17 Jul 23	ALLY AUTO RECEIVABLES TRUST SER 22-2 CL A3 0.0% DUE 05-17-2027 BEO CUSIP : 02008MAC3				
17 Jul 23	Interest Received on 115,000.00 Par Payment Due 07/15/23	341.17	341,134.33	341.17	341,134.33
17 Jul 23	DISCOVER CARD EXECUTION NT TR SR 22-A3 CL A3 3.56% DUE 07-15-2027 REG CUSIP : 254683CW3				
17 Jul 23	Interest Received on 12,045.92 Par Payment Due 07/15/23	40.15	341,174.48	40.15	341,174.48
17 Jul 23	FEDERAL HOME LN MTG CORP POOL #E02902 4%06-01-2026 BEO CUSIP : 31294MGK1				
17 Jul 23	Interest Received on 125,000.00 Par Payment Due 07/15/23	390.63	341,565.11	390.63	341,565.11
17 Jul 23	AMERICAN EXPRESS CR ACCOUNT MASTER TR 2022-3 ASSET BACKED CL A 3.385% 08-16-2027 CUSIP : 02582JJV3				
17 Jul 23	Interest Received on 16,749.39 Par Payment Due 07/15/23	55.83	341,620.94	55.83	341,620.94
17 Jul 23	FEDERAL HOME LN MTG CORP POOL #G08463 4%10-01-2041 BEO CUSIP : 3128MJQR4				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 5 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
17 Jul 23	Interest Received on 16,824.80 Par Payment Due 07/15/23	56.08	341,677.02	56.08	341,677.02
17 Jul 23	FEDERAL HOME LN MTG CORP POOL #Q03310 4%09-01-2041 BEO CUSIP : 3132GJKX6				
17 Jul 23	Interest Received on 165,000.00 Par Payment Due 07/17/23	511.09	342,188.11	511.09	342,188.11
17 Jul 23	CITIGROUP COML MTG 3.717% DUE 09-15-2048 CUSIP : 17324DAU8				
17 Jul 23	Interest Received on 170,000.00 Par Payment Due 07/15/23	500.08	342,688.19	500.08	342,688.19
17 Jul 23	BA CR CARD TR SR 22-A1 CL A1 3.53% DUE 11-15-2027 REG CUSIP : 05522RDE5				
17 Jul 23	Interest Received on 180,649.50 Par Payment Due 07/16/23	413.99	343,102.18	413.99	343,102.18
17 Jul 23	GNMA 2019-053 REMIC PASSTHRU CTF CL V FIXED 2.75% DUE 08-16-2031 CUSIP : 38380M4H1				
17 Jul 23	Interest Received on 2,936.25 Par Payment Due 07/15/23	13.46	343,115.64	13.46	343,115.64
17 Jul 23	FEDERAL HOME LN MTG CORP POOL #G05922 5.5% 07-01-2039 BEO CUSIP : 3128M74F0				
17 Jul 23	Interest Received on 20,497.11 Par Payment Due 07/16/23	29.12	343,144.76	29.12	343,144.76
17 Jul 23	GNMA 2013-105 CL A 1.705 DUE 02-16-2037 CUSIP : 38378KXW4				
17 Jul 23	Interest Received on 22,093.15 Par Payment Due 07/15/23	110.47	343,255.23	110.47	343,255.23
17 Jul 23	FEDERAL HOME LN MTG CORP POOL #G03246 6%05-01-2037 BEO CUSIP : 3128M45F6				
17 Jul 23	Interest Received on 33,429.44 Par Payment Due 07/15/23	111.43	343,366.66	111.43	343,366.66
17 Jul 23	GNMA POOL #682229 4% 07-15-2049 BEO CUSIP : 36295V4N6				
17 Jul 23	Interest Received on 35,000.00 Par First Payment	946.31	344,312.97	946.31	344,312.97
17 Jul 23	ENTERGY ARK LLC 5.15% DUE 01-15-2033 CUSIP : 29366MAD0				
17 Jul 23	Interest Received on 35,000.00 Par Payment Due 07/15/23	787.50	345,100.47	787.50	345,100.47
17 Jul 23	DEVON ENERGY CORP NEW 4.5% 1-15-2030 BEO CUSIP : 25179MBF9				
17 Jul 23	Interest Received on 4,681.25 Par Payment Due 07/15/23	23.41	345,123.88	23.41	345,123.88
17 Jul 23	GNMA POOL #782448 6% 10-15-2038 BEO CUSIP : 36241KWH7				
17 Jul 23	Interest Received on 54,618.08 Par Payment Due 07/15/23	159.30	345,283.18	159.30	345,283.18
17 Jul 23	FEDERAL HOME LN MTG CORP POOL #Q52418 3.5% 11-01-2047 BEO CUSIP : 3132XUVL6				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 6 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
17 Jul 23	Interest Received on 55,000.00 Par Payment Due 07/15/23	241.54	345,524.72	241.54	345,524.72
17 Jul 23	FORD CREDIT AUTO OWNER TRUST SER 22-D CL A3 5.27% DUE 05-17-2027 REG CUSIP : 345295AD1				
17 Jul 23	Interest Received on 56,223.12 Par Payment Due 07/15/23	163.98	345,688.70	163.98	345,688.70
17 Jul 23	FEDERAL HOME LN MTG CORP POOL #G61648 3.5% 09-01-2048 BEO CUSIP : 31335BZM1				
17 Jul 23	Interest Received on 60,000.00 Par First Payment	1,368.00	347,056.70	1,368.00	347,056.70
17 Jul 23	TARGET CORP 4.8% DUE 01-15-2053 CUSIP : 87612EBR6				
17 Jul 23	Interest Received on 60,000.00 Par Payment Due 07/15/23	250.50	347,307.20	250.50	347,307.20
17 Jul 23	JOHN DEERE OWNER TRUST SER 23-A CL A3 5.01% DUE 11-15-2027 CUSIP : 47800CAC0				
17 Jul 23	Interest Received on 65,000.00 Par Payment Due 07/17/23	1,592.50	348,899.70	1,592.50	348,899.70
17 Jul 23	CATERPILLAR FINL SVCS CORP MEDIUM TRANCHE # TR 00791 4.9% 01-17-2025 CUSIP : 14913R2Y2				
17 Jul 23	Interest Received on 7,712.75 Par Payment Due 07/15/23	32.14	348,931.84	32.14	348,931.84
17 Jul 23	FEDERAL HOME LN MTG CORP POOL #A33057 5%01-01-2035 BEO CUSIP : 31297NME3				
17 Jul 23	Interest Received on 7,934.88 Par Payment Due 07/15/23	39.67	348,971.51	39.67	348,971.51
17 Jul 23	FEDERAL HOME LN MTG CORP POOL #G08106 6%01-01-2036 BEO CUSIP : 3128MJDL1				
17 Jul 23	Interest Received on 74,068.16 Par Payment Due 07/16/23	140.30	349,111.81	140.30	349,111.81
17 Jul 23	GNMA SER 2013-33 REMIC PASSTHRU CL B 2.273 DUE 12-16-2042 CUSIP : 38378B7F0				
17 Jul 23	Interest Received on 8,515.92 Par Payment Due 07/15/23	31.93	349,143.74	31.93	349,143.74
17 Jul 23	GNMA POOL #710769 4.5% 08-15-2039 BEO CUSIP : 36297FT28				
17 Jul 23	Interest Received on 85,000.00 Par Payment Due 07/15/23	247.21	349,390.95	247.21	349,390.95
17 Jul 23	CAPITAL ONE MULTI-ASSET EXECUTION TR SR 2022-2 NT CL A 3.49% 05-15-2027 CUSIP : 14041NGA3				
17 Jul 23	Interest Received on 95,000.00 Par Payment Due 07/15/23	1,790.28	351,181.23	1,790.28	351,181.23
17 Jul 23	MASSACHUSETTS ST SPL OBLIG REV 3.769% DUE 07-15-2029 REG CUSIP : 576004HE8				
17 Jul 23	PURCHASED 10,000.00 PAR 07-13-23 AT A PRICE OF \$100.295000 PLUS ACCRUED INTEREST PAID	-64.63	351,116.60	-64.63	351,116.60
17 Jul 23	AMEREN ILL CO 4.95% 06-01-2033 CUSIP : 02361DBA7				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 7 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
17 Jul 23	PURCHASED 20,000.00 PAR 07-13-23 AT A PRICE OF \$100.273437 PLUS ACCRUED INTEREST PAID	-36.96	351,079.64	-36.96	351,079.64
17 Jul 23	UNITED STATES OF AMER TREAS NOTES 4.0% 06-30-2028 CUSIP : 91282CHK0				
17 Jul 23	PURCHASED 50,000.00 PAR 07-13-23 AT A PRICE OF \$94.531250 PLUS ACCRUED INTEREST PAID	-761.05	350,318.59	-761.05	350,318.59
17 Jul 23	UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP : 912810TN8				
17 Jul 23	PURCHASED 55,000.00 PAR 07-13-23 AT A PRICE OF \$99.795000 PLUS ACCRUED INTEREST PAID	-371.25	349,947.34	-371.25	349,947.34
17 Jul 23	AT&T INC 5.4% 02-15-2034 CUSIP : 00206RMT6				
17 Jul 23	PURCHASED 85,000.00 PAR 07-14-23 AT A PRICE OF \$100.046875 PLUS ACCRUED INTEREST PAID	-157.07	349,790.27	-157.07	349,790.27
17 Jul 23	UNITED STATES OF AMER TREAS NOTES 4.0% 06-30-2028 CUSIP : 91282CHK0				
17 Jul 23	SOLD 20,000.00 PAR 07-13-23 AT A PRICE OF \$99.702000 PLUS ACCRUED INTEREST RECEIVED	169.17	349,959.44	169.17	349,959.44
17 Jul 23	RYDER SYSTEM INC 5.25% 06-01-2028 CUSIP : 78355HKW8				
17 Jul 23	SOLD 40,000.00 PAR 07-13-23 AT A PRICE OF \$72.354000 PLUS ACCRUED INTEREST RECEIVED	186.56	350,146.00	186.56	350,146.00
17 Jul 23	AT&T INC 3.65% DUE 06-01-2051 CUSIP : 00206RKA9				
17 Jul 23	SOLD 55,000.00 PAR 07-13-23 AT A PRICE OF \$101.225000 PLUS ACCRUED INTEREST RECEIVED	301.89	350,447.89	301.89	350,447.89
17 Jul 23	BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054 CUSIP : 12189LBK6				
17 Jul 23	TRANSFERRED VIA FED FUND WIRE TO BANCO POPULAR DE PUERTO RICO MONTHLY INCOME WIRE TRANSFER FROM MESIROW ACCOUNT PER SPONSOR DIRECTION.	-47,727.47	302,720.42	-47,727.47	302,720.42
17 Jul 23	United States dollar				
18 Jul 23	Interest Received on 25,000.00 Par Payment Due 07/18/23	77.71	302,798.13	77.71	302,798.13
18 Jul 23	HONDA AUTO RECEIVABLES OWNER TR SER 22-2 CL A3 3.73% DUE 07-20-2026 REG CUSIP : 43815PAC3				
18 Jul 23	PURCHASED 45,000.00 PAR 07-14-23 AT A PRICE OF \$96.625000 PLUS ACCRUED INTEREST PAID	-264.13	302,534.00	-264.13	302,534.00
18 Jul 23	WI TREASURY SEC 3.375% 05-15-2033 CUSIP : 91282CHC8				
18 Jul 23	SOLD 20,000.00 PAR 07-17-23 AT A PRICE OF \$99.925781 PLUS ACCRUED INTEREST RECEIVED	39.13	302,573.13	39.13	302,573.13
18 Jul 23	UNITED STATES OF AMER TREAS NOTES 4.0% 06-30-2028 CUSIP : 91282CHK0				
18 Jul 23	SOLD 45,000.00 PAR 07-14-23 AT A PRICE OF \$100.071000 PLUS ACCRUED INTEREST RECEIVED	279.31	302,852.44	279.31	302,852.44
18 Jul 23	DOLLAR GENERAL CORP 5.45% 07-05-2033 CUSIP : 256677AP0				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 8 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
19 Jul 23	Interest Received on 30,000.00 Par First Payment	892.20	303,744.64	892.20	303,744.64
19 Jul 23	MORGAN STANLEY 5.948% 01-19-2038 CUSIP : 61747YFB6				
19 Jul 23	SOLD 20,000.00 PAR 07-18-23 AT A PRICE OF \$99.964843 PLUS ACCRUED	41.30	303,785.94	41.30	303,785.94
19 Jul 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 06-30-2028 CUSIP : 91282CHK0				
19 Jul 23	SOLD 45,000.00 PAR 07-18-23 AT A PRICE OF \$98.316406 PLUS ACCRUED	218.39	304,004.33	218.39	304,004.33
19 Jul 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.625 05-31-2028 CUSIP : 91282CHE4				
19 Jul 23	SOLD 70,000.00 PAR 07-18-23 AT A PRICE OF \$98.343750 PLUS ACCRUED	339.72	304,344.05	339.72	304,344.05
19 Jul 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.625 05-31-2028 CUSIP : 91282CHE4				
20 Jul 23	Interest Received on 145,000.00 Par Payment Due 07/20/23	593.29	304,937.34	593.29	304,937.34
20 Jul 23	PVTPL T-MOBILE US TR 2022-1 SER 22-1A CL A 144A 4.91% 05-22-2028 CUSIP : 87267WAA2				
20 Jul 23	Interest Received on 80,000.00 Par Payment Due 07/20/23	267.33	305,204.67	267.33	305,204.67
20 Jul 23	GM FINL AUTOMOBILE 4.01% DUE 09-22-2025 CUSIP : 380130AD6				
20 Jul 23	Interest Received on 87,878.75 Par Payment Due 07/20/23	426.94	305,631.61	426.94	305,631.61
20 Jul 23	PVTPL SIERRA TIMESHARE 2023-1 RECEIVABLES FDG SER 23-1A CL B 5.83% 01-20-2040 CUSIP : 826943AB8				
20 Jul 23	PURCHASED 25,000.00 PAR 07-18-23 AT A PRICE OF \$96.640625 PLUS ACCRUED	-151.32	305,480.29	-151.32	305,480.29
20 Jul 23	INTEREST PAID WI TREASURY SEC 3.375% 05-15-2033 CUSIP : 91282CHC8				
20 Jul 23	PURCHASED 70,000.00 PAR 07-18-23 AT A PRICE OF \$96.355000 PLUS ACCRUED	-160.38	305,319.91	-160.38	305,319.91
20 Jul 23	INTEREST PAID CHRISTUS HEALTH 4.341% 07-01-2028 CUSIP : 17108JAA1				
20 Jul 23	SOLD 20,000.00 PAR 07-18-23 AT A PRICE OF \$98.572000 PLUS ACCRUED	471.63	305,791.54	471.63	305,791.54
20 Jul 23	INTEREST RECEIVED JPMORGAN CHASE & CO. 4.851% DUE 07-25-2028 CUSIP : 46647PDG8				
20 Jul 23	SOLD 25,000.00 PAR 07-18-23 AT A PRICE OF \$96.599000 PLUS ACCRUED	570.66	306,362.20	570.66	306,362.20
20 Jul 23	INTEREST RECEIVED AUTOZONE INC 4.75% DUE 02-01-2033 CUSIP : 053332BD3				
20 Jul 23	SOLD 30,000.00 PAR 07-19-23 AT A PRICE OF \$96.957031 PLUS ACCRUED	181.59	306,543.79	181.59	306,543.79
20 Jul 23	INTEREST RECEIVED WI TREASURY SEC 3.375% 05-15-2033 CUSIP : 91282CHC8				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 9 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
20 Jul 23	SOLD 70,000.00 PAR 07-19-23 AT A PRICE OF \$96.988281 PLUS ACCRUED	423.71	306,967.50	423.71	306,967.50
20 Jul 23	INTEREST RECEIVED WI TREASURY SEC 3.375% 05-15-2033 CUSIP : 91282CHC8				
21 Jul 23	PURCHASED 55,000.00 PAR 07-19-23 AT A PRICE OF \$98.000000 PLUS ACCRUED	-388.03	306,579.47	-388.03	306,579.47
21 Jul 23	INTEREST PAID WI TREASURY SEC 3.875% 05-15-2043 CUSIP : 912810TS7				
21 Jul 23	SOLD 60,000.00 PAR 07-19-23 AT A PRICE OF \$92.019000 PLUS ACCRUED	550.00	307,129.47	550.00	307,129.47
21 Jul 23	INTEREST RECEIVED HALLIBURTON CO 5% DUE 11-15-2045 CUSIP : 406216BK6				
24 Jul 23	Interest Received on 35,000.00 Par Payment Due 07/24/23	726.25	307,855.72	726.25	307,855.72
24 Jul 23	WELLS FARGO & CO 4.15% DUE 01-24-2029 CUSIP : 95000U2D4				
24 Jul 23	PURCHASED 40,000.00 PAR 07-20-23 AT A PRICE OF \$95.437500 PLUS ACCRUED	-636.88	307,218.84	-636.88	307,218.84
24 Jul 23	INTEREST PAID UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP : 912810TN8				
24 Jul 23	PURCHASED 45,000.00 PAR 07-20-23 AT A PRICE OF \$99.484375 PLUS ACCRUED	-117.39	307,101.45	-117.39	307,101.45
24 Jul 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.0% 06-30-2028 CUSIP : 91282CHK0				
24 Jul 23	SOLD 45,000.00 PAR 07-20-23 AT A PRICE OF \$99.230000 PLUS ACCRUED	22.03	307,123.48	22.03	307,123.48
24 Jul 23	INTEREST RECEIVED JEFFERIES FINL GROUP INC 5.875% 07-21-2028 CUSIP : 47233WBM0				
24 Jul 23	SOLD 50,000.00 PAR 07-20-23 AT A PRICE OF \$90.833000 PLUS ACCRUED	431.25	307,554.73	431.25	307,554.73
24 Jul 23	INTEREST RECEIVED CSX CORP 4.5% 11-15-2052 CUSIP : 126408HV8				
25 Jul 23	Interest Received on 10,947.68 Par Payment Due 07/25/23	41.05	307,595.78	41.05	307,595.78
25 Jul 23	FNMA POOL #AD7752 4.5% 07-01-2040 BEO CUSIP : 31418VTJ1				
25 Jul 23	Interest Received on 11,653.72 Par Payment Due 07/25/23	43.70	307,639.48	43.70	307,639.48
25 Jul 23	FNMA POOL #AA4463 4.5% 04-01-2039 BEO CUSIP : 31416M5Z3				
25 Jul 23	Interest Received on 116,628.32 Par Payment Due 07/25/23	388.76	308,028.24	388.76	308,028.24
25 Jul 23	FNMA POOL #FS2847 4% 08-01-2052 BEO CUSIP : 3140XJEV1				
25 Jul 23	Interest Received on 116,984.41 Par Payment Due 07/25/23	243.72	308,271.96	243.72	308,271.96
25 Jul 23	FHLMC POOL #Q03677 2.5% DUE 10-01-2049 REG CUSIP : 31339UCN8				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 10 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
25 Jul 23	Interest Received on 120,000.00 Par Payment Due 07/22/23	565.00	308,836.96	565.00	308,836.96
25 Jul 23	PVTPL DELL EQUIP FIN TR 2023-1 SER 23-1 CL A2 5.65% 09-28-2028 CUSIP : 24702HAC7				
25 Jul 23	Interest Received on 125,000.00 Par Payment Due 07/25/23	44.79	308,881.75	44.79	308,881.75
25 Jul 23	BMW VEH LEASE TR 2021-2 .43% 01-27-2025 CUSIP : 09690AAD5				
25 Jul 23	Interest Received on 128,890.46 Par Payment Due 07/25/23	429.63	309,311.38	429.63	309,311.38
25 Jul 23	FEDERAL NATIONAL MORTGAGE ASSOC 4% 08-01-2037 CUSIP : 3140QPWS2				
25 Jul 23	Interest Received on 13,292.78 Par Payment Due 07/25/23	55.39	309,366.77	55.39	309,366.77
25 Jul 23	FNMA POOL #AD4045 5% 04-01-2040 BEO CUSIP : 31418RP70				
25 Jul 23	Interest Received on 15,321.68 Par Payment Due 07/25/23	38.30	309,405.07	38.30	309,405.07
25 Jul 23	FNMA POOL #AU3374 3% DUE 08-01-2043 REG CUSIP : 3138X2XC3				
25 Jul 23	Interest Received on 15,619.36 Par Payment Due 07/25/23	45.56	309,450.63	45.56	309,450.63
25 Jul 23	FEDERAL NATL MTG ASSN GTD MTG POOL #AK3435 3.5% 02-01-2042 BEO CUSIP : 3138E7Y99				
25 Jul 23	Interest Received on 150,454.86 Par Payment Due 07/25/23	313.45	309,764.08	313.45	309,764.08
25 Jul 23	FNMA POOL #MA2828 2.5% 11-01-2046 BEO CUSIP : 31418CEA8				
25 Jul 23	Interest Received on 173,791.45 Par Payment Due 07/25/23	651.72	310,415.80	651.72	310,415.80
25 Jul 23	FNMA POOL #MA4656 4.5% 07-01-2052 BEO CUSIP : 31418EE63				
25 Jul 23	Interest Received on 174,031.04 Par Payment Due 07/25/23	580.10	310,995.90	580.10	310,995.90
25 Jul 23	FNMA POOL #MA4783 4% 10-01-2052 BEO CUSIP : 31418EJ50				
25 Jul 23	Interest Received on 175,000.00 Par First Payment	729.17	311,725.07	729.17	311,725.07
25 Jul 23	FEDERAL HOME LOAN MORTGAGE CORP 5% 07-01-2043 CUSIP : 3133KYZH5				
25 Jul 23	Interest Received on 178,570.21 Par Payment Due 07/25/23	744.04	312,469.11	744.04	312,469.11
25 Jul 23	FNMA POOL #MA4761 5% 09-01-2052 BEO CUSIP : 31418EJF8				
25 Jul 23	Interest Received on 180,992.40 Par Payment Due 07/25/23	754.14	313,223.25	754.14	313,223.25
25 Jul 23	FNMA POOL #MA4850 5% 11-01-2037 BEO CUSIP : 31418EL81				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 11 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
25 Jul 23 25 Jul 23	Interest Received on 197,429.16 Par Payment Due 07/25/23 FNMA 2% 07-01-2050 CUSIP : 3140KFB38	329.05	313,552.30	329.05	313,552.30
25 Jul 23 25 Jul 23	Interest Received on 24,311.49 Par Payment Due 07/25/23 FNMA POOL #AD8057 5% 06-01-2040 BEO CUSIP : 31418V5T5	101.30	313,653.60	101.30	313,653.60
25 Jul 23 25 Jul 23	Interest Received on 252.58 Par Payment Due 07/25/23 FNMA POOL #255321 5.5% DUE 07-01-2024 REG CUSIP : 31371LSJ9	1.16	313,654.76	1.16	313,654.76
25 Jul 23 25 Jul 23	Interest Received on 30,482.78 Par Payment Due 07/25/23 FNMA POOL #AS8356 3% 11-01-2046 BEO CUSIP : 3138WJJA7	76.21	313,730.97	76.21	313,730.97
25 Jul 23 25 Jul 23	Interest Received on 30,735.91 Par Payment Due 07/25/23 FNMA POOL #MA2730 2.5% 08-01-2046 BEO CUSIP : 31418CA87	64.03	313,795.00	64.03	313,795.00
25 Jul 23 25 Jul 23	Interest Received on 302,955.30 Par Payment Due 07/25/23 FNMA POOL #FS3497 3.5% 08-01-2052 BEO CUSIP : 3140XJ3F8	883.62	314,678.62	883.62	314,678.62
25 Jul 23 25 Jul 23	Interest Received on 34,910.52 Par Payment Due 07/25/23 FNMA POOL #MA2356 3% 07-01-2045 BEO CUSIP : 31418BTN6	87.28	314,765.90	87.28	314,765.90
25 Jul 23 25 Jul 23	Interest Received on 376,630.47 Par Payment Due 07/25/23 FEDERAL HOME LN MTG CORP POOL #SD8193 2%02-01-2052 BEO CUSIP : 3132DWC68	627.72	315,393.62	627.72	315,393.62
25 Jul 23 25 Jul 23	Interest Received on 437,039.39 Par Payment Due 07/25/23 FHLMC UMBS 30Y FIXED 2.5% 05-01-2052 CUSIP : 3133BBTH2	910.50	316,304.12	910.50	316,304.12
25 Jul 23 25 Jul 23	Interest Received on 495,146.59 Par Payment Due 07/25/23 FNMA POOL #MA4563 2.5% 03-01-2052 BEO CUSIP : 31418EB90	1,031.56	317,335.68	1,031.56	317,335.68
25 Jul 23 25 Jul 23	Interest Received on 508,003.09 Par Payment Due 07/25/23 FEDERAL HOME LOAN MORTGAGE CORP POOL #SD8220 3.0% DUE 06-01-2052 REG CUSIP : 3132DWDZ3	1,270.01	318,605.69	1,270.01	318,605.69
25 Jul 23 25 Jul 23	Interest Received on 58,700.70 Par Payment Due 07/25/23 FNMA POOL #BN4393 3.5% DUE 03-01-2049 CUSIP : 3140JL3B8	171.21	318,776.90	171.21	318,776.90

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 12 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
25 Jul 23	Interest Received on 6,213.91 Par Payment Due 07/25/23	25.89	318,802.79	25.89	318,802.79
25 Jul 23	FNMA POOL #995930 5% 04-01-2039 BEO CUSIP : 31416CLK0				
25 Jul 23	Interest Received on 63,994.09 Par Payment Due 07/25/23	213.31	319,016.10	213.31	319,016.10
25 Jul 23	FNMA POOL #BN0905 4.0% 11-01-2048 CUSIP : 3140JHAF0				
25 Jul 23	Interest Received on 826,873.53 Par Payment Due 07/25/23	1,378.12	320,394.22	1,378.12	320,394.22
25 Jul 23	FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5715 2.0% DUE 10-01-2051 REG CUSIP : 3133KMK46				
25 Jul 23	PURCHASED 25,000.00 PAR 07-21-23 AT A PRICE OF \$102.316000 PLUS ACCRUED	-150.00	320,244.22	-150.00	320,244.22
25 Jul 23	INTEREST PAID DUKE ENERGY CAROLINAS LLC 5.4% DUE 01-15-2054 CUSIP : 26442CBL7				
25 Jul 23	PURCHASED 40,000.00 PAR 07-21-23 AT A PRICE OF \$96.265625 PLUS ACCRUED	-260.46	319,983.76	-260.46	319,983.76
25 Jul 23	INTEREST PAID WI TREASURY SEC 3.375% 05-15-2033 CUSIP : 91282CHC8				
25 Jul 23	SOLD 20,000.00 PAR 07-24-23 AT A PRICE OF \$94.648437 PLUS ACCRUED	320.44	320,304.20	320.44	320,304.20
25 Jul 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP : 912810TN8				
25 Jul 23	SOLD 30,000.00 PAR 07-21-23 AT A PRICE OF \$82.274000 PLUS ACCRUED	380.00	320,684.20	380.00	320,684.20
25 Jul 23	INTEREST RECEIVED DUKE ENERGY 4% DUE 04-01-2052 CUSIP : 26442UAP9				
25 Jul 23	SOLD 45,000.00 PAR 07-21-23 AT A PRICE OF \$97.253000 PLUS ACCRUED	351.00	321,035.20	351.00	321,035.20
25 Jul 23	INTEREST RECEIVED KINDER MORGAN INC 5.2% 06-01-2033 CUSIP : 49456BAX9				
26 Jul 23	Interest Received on 35,000.00 Par First Payment	841.90	321,877.10	841.90	321,877.10
26 Jul 23	PNC FINL SVCS GROUP INC 4.758% 01-26-2027 CUSIP : 693475BL8				
26 Jul 23	Interest Received on 45,000.00 Par First Payment	1,152.45	323,029.55	1,152.45	323,029.55
26 Jul 23	TRUIST FINL CORP SR MED TERM NTS 5.122% 01-26-2034 CUSIP : 89788MAM4				
27 Jul 23	PURCHASED 30,000.00 PAR 07-25-23 AT A PRICE OF \$70.429000 PLUS ACCRUED	-170.33	322,859.22	-170.33	322,859.22
27 Jul 23	INTEREST PAID VALERO ENERGY CORP NEW 3.65% 12-01-2051 CUSIP : 91913YBD1				
27 Jul 23	PURCHASED 65,000.00 PAR 07-26-23 AT A PRICE OF \$95.941406 PLUS ACCRUED	-435.17	322,424.05	-435.17	322,424.05
27 Jul 23	INTEREST PAID WI TREASURY SEC 3.375% 05-15-2033 CUSIP : 91282CHC8				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 13 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
27 Jul 23	SOLD 185,000.00 PAR 07-26-23 AT A PRICE OF \$97.890625 PLUS ACCRUED	1,044.42	323,468.47	1,044.42	323,468.47
27 Jul 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.625 05-31-2028 CUSIP : 91282CHE4				
27 Jul 23	SOLD 20,000.00 PAR 07-25-23 AT A PRICE OF \$94.296875 PLUS ACCRUED	324.45	323,792.92	324.45	323,792.92
27 Jul 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP : 912810TN8				
28 Jul 23	PURCHASED 200,000.00 PAR 07-26-23 AT A PRICE OF \$101.423000 PLUS	-4,757.66	319,035.26	-4,757.66	319,035.26
28 Jul 23	ACCRUED INTEREST PAID HSBC HOLDINGS PLC 6.161% 03-09-2029 CUSIP : 404280DU0				
28 Jul 23	PURCHASED 70,000.00 PAR 07-26-23 AT A PRICE OF \$99.657000 PLUS ACCRUED	-1,298.09	317,737.17	-1,298.09	317,737.17
28 Jul 23	INTEREST PAID CITIGROUP INC 5.61% 09-29-2026 CUSIP : 172967NX5				
31 Jul 23	Interest Received on 170,000.00 Par Payment Due 07/31/23	2,550.00	320,287.17	2,550.00	320,287.17
31 Jul 23	UNITED STATES TREASURY NTS USD 'BE-2024' 3.0% DUE 07-31-2024 CUSIP : 91282CFA4				
31 Jul 23	Interest Received on 80,000.00 Par First Payment	1,650.00	321,937.17	1,650.00	321,937.17
31 Jul 23	UNITED STATES OF AMER TREAS NOTES 4.125%DUE 01-31-2025 CUSIP : 91282CGG0				
31 Jul 23	Interest Received on 90,000.00 Par Payment Due 07/30/23	1,012.50	322,949.67	1,012.50	322,949.67
31 Jul 23	XYLEM INC FIXED 2.25% DUE 01-30-2031 CUSIP : 98419MAL4				
01 Aug 23	Income Received	1,062.84	324,012.51	1,062.84	324,012.51
01 Aug 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
01 Aug 23	Interest Received on 165,000.00 Par Payment Due 08/01/23	3,093.75	327,106.26	3,093.75	327,106.26
01 Aug 23	OGLETHORPE PWR CORP 3.75% 08-01-2050 CUSIP : 677050AQ9				
01 Aug 23	Interest Received on 175,000.00 Par Payment Due 08/01/23	3,412.50	330,518.76	3,412.50	330,518.76
01 Aug 23	NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 3.9% 08-01-2031 BEO TAXABLE CUSIP : 64971XGG7				
01 Aug 23	Interest Received on 20,000.00 Par First Payment	581.70	331,100.46	581.70	331,100.46
01 Aug 23	CAPITAL ONE FINANCIAL CORP 5.817% DUE 02-01-2034 CUSIP : 14040HCY9				
01 Aug 23	Interest Received on 30,000.00 Par Payment Due 08/01/23	402.00	331,502.46	402.00	331,502.46
01 Aug 23	SHARP HEALTHCARE 2.68% DUE 08-01-2050 CUSIP : 819892AL4				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 14 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
01 Aug 23 01 Aug 23	Interest Received on 45,000.00 Par First Payment U S BANCORP MEDIUM TERM NTS- BOOK ENTRY 4.839% 02-01-2034 CUSIP : 91159HJL5	1,088.78	332,591.24	1,088.78	332,591.24
01 Aug 23 01 Aug 23	Interest Received on 45,000.00 Par First Payment U S BANCORP MEDIUM VAR RT 4.653% DUE 02-01-2029 CUSIP : 91159HJK7	1,046.93	333,638.17	1,046.93	333,638.17
01 Aug 23 01 Aug 23	Interest Received on 70,000.00 Par Payment Due 08/01/23 DARTMOUTH-HITCHCOC 4.178% 08-01-2048 CUSIP : 23745QAA2	1,462.30	335,100.47	1,462.30	335,100.47
01 Aug 23 01 Aug 23	Interest Received on 90,000.00 Par First Payment KS GAS SVC 5.486% DUE 08-01-2034 CUSIP : 484915AA1	3,469.90	338,570.37	3,469.90	338,570.37
01 Aug 23 01 Aug 23	Interest Received on 93,000.00 Par Payment Due 08/01/23 HOUSING URBAN DEVELOPMENT 3.35% 08-01-2029 REG CUSIP : 911759ML9	1,557.75	340,128.12	1,557.75	340,128.12
01 Aug 23 01 Aug 23	SOLD 35,000.00 PAR 07-31-23 AT A PRICE OF \$93.105468 PLUS ACCRUED INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP : 912810TN8	585.31	340,713.43	585.31	340,713.43
01 Aug 23 01 Aug 23	SOLD 5,000.00 PAR 08-01-23 AT A PRICE OF \$97.421875 PLUS ACCRUED INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.625%05-15-2026 CUSIP : 91282CHB0	38.42	340,751.85	38.42	340,751.85
01 Aug 23 01 Aug 23	SOLD 55,000.00 PAR 07-31-23 AT A PRICE OF \$95.304687 PLUS ACCRUED INTEREST RECEIVED WI TREASURY SEC 3.375% 05-15-2033 CUSIP : 91282CHC8	393.44	341,145.29	393.44	341,145.29
02 Aug 23 02 Aug 23	PURCHASED 20,000.00 PAR 07-31-23 AT A PRICE OF \$93.031250 PLUS ACCRUED INTEREST PAID UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP : 912810TN8	-336.46	340,808.83	-336.46	340,808.83
02 Aug 23 02 Aug 23	PURCHASED 55,000.00 PAR 07-31-23 AT A PRICE OF \$95.359375 PLUS ACCRUED INTEREST PAID WI TREASURY SEC 3.375% 05-15-2033 CUSIP : 91282CHC8	-398.49	340,410.34	-398.49	340,410.34
02 Aug 23 02 Aug 23	SOLD 30,000.00 PAR 07-31-23 AT A PRICE OF \$79.389000 PLUS ACCRUED INTEREST RECEIVED DARTMOUTH-HITCHCOC 4.178% 08-01-2048 CUSIP : 23745QAA2	3.48	340,413.82	3.48	340,413.82
02 Aug 23 02 Aug 23	SOLD 40,000.00 PAR 08-01-23 AT A PRICE OF \$91.722656 PLUS ACCRUED INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP : 912810TN8	672.93	341,086.75	672.93	341,086.75

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◆ **Cash Activity Detail**

*Income cash - USD*

<u>Value Date</u> Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
02 Aug 23	SOLD 55,000.00 PAR 07-31-23 AT A PRICE OF \$97.531000 PLUS ACCRUED	515.63	341,602.38	515.63	341,602.38
02 Aug 23	INTEREST RECEIVED HONEYWELL INTERNATIONAL INC 4.5% 01-15-2034 CUSIP : 438516CM6				
02 Aug 23	SOLD 70,000.00 PAR 08-01-23 AT A PRICE OF \$94.718750 PLUS ACCRUED	507.17	342,109.55	507.17	342,109.55
02 Aug 23	INTEREST RECEIVED WI TREASURY SEC 3.375% 05-15-2033 CUSIP : 91282CHC8				
03 Aug 23	PURCHASED 110,000.00 PAR 08-01-23 AT A PRICE OF \$99.176000 PLUS ACCRUED	-2,320.69	339,788.86	-2,320.69	339,788.86
03 Aug 23	INTEREST PAID BHP BILLITON FIN USA LTD 4.9% 02-28-2033 CUSIP : 055451BA5				
03 Aug 23	PURCHASED 30,000.00 PAR 08-01-23 AT A PRICE OF \$99.546875 PLUS ACCRUED	-10.09	339,778.77	-10.09	339,778.77
03 Aug 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.125%07-31-2028 CUSIP : 91282CHQ7				
03 Aug 23	PURCHASED 55,000.00 PAR 08-01-23 AT A PRICE OF \$78.612000 PLUS ACCRUED	-684.42	339,094.35	-684.42	339,094.35
03 Aug 23	INTEREST PAID AMERICAN UNIV 3.672% DUE 04-01-2049 CUSIP : 030360AD3				
03 Aug 23	PURCHASED 90,000.00 PAR 08-01-23 AT A PRICE OF \$80.561000 PLUS ACCRUED	-117.00	338,977.35	-117.00	338,977.35
03 Aug 23	INTEREST PAID NEWMONT FIXED 2.6% DUE 07-15-2032 CUSIP : 651639AZ9				
03 Aug 23	SOLD 10,000.00 PAR 08-02-23 AT A PRICE OF \$98.746093 PLUS ACCRUED	55.23	339,032.58	55.23	339,032.58
03 Aug 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.125%06-15-2026 CUSIP : 91282CHH7				
03 Aug 23	SOLD 105,000.00 PAR 08-01-23 AT A PRICE OF \$94.671875 PLUS ACCRUED	770.38	339,802.96	770.38	339,802.96
03 Aug 23	INTEREST RECEIVED WI TREASURY SEC 3.375% 05-15-2033 CUSIP : 91282CHC8				
03 Aug 23	SOLD 30,000.00 PAR 08-01-23 AT A PRICE OF \$85.234000 PLUS ACCRUED	103.33	339,906.29	103.33	339,906.29
03 Aug 23	INTEREST RECEIVED WASTE MGMT INC DEL 2.0% DUE 06-01-2029 BEO CUSIP : 94106LBQ1				
03 Aug 23	SOLD 65,000.00 PAR 08-02-23 AT A PRICE OF \$94.335937 PLUS ACCRUED	476.90	340,383.19	476.90	340,383.19
03 Aug 23	INTEREST RECEIVED WI TREASURY SEC 3.375% 05-15-2033 CUSIP : 91282CHC8				
07 Aug 23	Interest Received on 115,000.00 Par First Payment	2,587.50	342,970.69	2,587.50	342,970.69
07 Aug 23	IBM CORP 4.5% DUE 02-06-2026 CUSIP : 459200KW0				
08 Aug 23	SOLD 40,000.00 PAR 08-07-23 AT A PRICE OF \$98.902343 PLUS ACCRUED	320.49	343,291.18	320.49	343,291.18
08 Aug 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.25% 05-31-2025 CUSIP : 91282CHD6				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 16 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
08 Aug 23	SOLD 40,000.00 PAR 08-07-23 AT A PRICE OF \$99.214843 PLUS ACCRUED	169.57	343,460.75	169.57	343,460.75
08 Aug 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 06-30-2028 CUSIP : 91282CHK0				
09 Aug 23	PURCHASED 40,000.00 PAR 08-07-23 AT A PRICE OF \$99.835938 PLUS ACCRUED	-40.35	343,420.40	-40.35	343,420.40
09 Aug 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.125%07-31-2028 CUSIP : 91282CHQ7				
09 Aug 23	SOLD 20,000.00 PAR 08-08-23 AT A PRICE OF \$90.277343 PLUS ACCRUED	350.48	343,770.88	350.48	343,770.88
09 Aug 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP : 912810TN8				
09 Aug 23	SOLD 45,000.00 PAR 08-07-23 AT A PRICE OF \$96.057000 PLUS ACCRUED	46.53	343,817.41	46.53	343,817.41
09 Aug 23	INTEREST RECEIVED U S BANCORP MEDIUM VAR RT 4.653% DUE 02-01-2029 CUSIP : 91159HJK7				
09 Aug 23	TRANSFERRED VIA FED FUND WIRE TO BANCO POPULAR DE PUERTO RICO	-12,418.66	331,398.75	-12,418.66	331,398.75
09 Aug 23	United States dollar				
09 Aug 23	TRANSFERRED VIA FED FUND WIRE TO BANCO POPULAR DE PUERTO RICO	-6,095.10	325,303.65	-6,095.10	325,303.65
09 Aug 23	United States dollar				
09 Aug 23	TRANSFERRED VIA FED FUND WIRE TO THE PRIVATEBANK AND TRUST	-13,261.53	312,042.12	-13,261.53	312,042.12
09 Aug 23	COMPANY INVOICE: 30/JUNE/2023 (APR - JUN, 2023 QUARTER) United States dollar				
10 Aug 23	PURCHASED 35,000.00 PAR 08-08-23 AT A PRICE OF \$94.859375 PLUS ACCRUED	-279.26	311,762.86	-279.26	311,762.86
10 Aug 23	INTEREST PAID WI TREASURY SEC 3.375% 05-15-2033 CUSIP : 91282CHC8				
10 Aug 23	PURCHASED 55,000.00 PAR 08-08-23 AT A PRICE OF \$90.093750 PLUS ACCRUED	-969.34	310,793.52	-969.34	310,793.52
10 Aug 23	INTEREST PAID UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP : 912810TN8				
10 Aug 23	SOLD 35,000.00 PAR 08-08-23 AT A PRICE OF \$99.878000 PLUS ACCRUED	125.17	310,918.69	125.17	310,918.69
10 Aug 23	INTEREST RECEIVED ENTERGY ARK LLC 5.15% DUE 01-15-2033 CUSIP : 29366MAD0				
10 Aug 23	SOLD 60,000.00 PAR 08-08-23 AT A PRICE OF \$91.407000 PLUS ACCRUED	200.00	311,118.69	200.00	311,118.69
10 Aug 23	INTEREST RECEIVED TARGET CORP 4.8% DUE 01-15-2053 CUSIP : 87612EBR6				
11 Aug 23	Interest Received on 175,000.00 Par Payment Due 08/11/23	478.77	311,597.46	478.77	311,597.46
11 Aug 23	CFCRE 2016-C4 MTG 3.283% DUE 05-10-2058 CUSIP : 12531YAN8				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 17 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
11 Aug 23	Interest Received on 53,077.68 Par Payment Due 08/11/23	147.11	311,744.57	147.11	311,744.57
11 Aug 23	COMM 2014-CCRE20 CL A-3 3.326%3.326% DUE 11-10-2047 REG CUSIP : 12592LBH4				
11 Aug 23	PURCHASED 105,000.00 PAR 08-09-23 AT A PRICE OF \$90.359375 PLUS ACCRUED	-1,861.07	309,883.50	-1,861.07	309,883.50
11 Aug 23	INTEREST PAID UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP : 912810TN8				
11 Aug 23	PURCHASED 155,000.00 PAR 08-09-23 AT A PRICE OF \$89.415000 PLUS ACCRUED	-1,689.58	308,193.92	-1,689.58	308,193.92
11 Aug 23	INTEREST PAID UNIV CALIF REGTS MED CTR POOLED REV 4.563% DUE 05-15-2053 REG CUSIP : 913366KW9				
11 Aug 23	PURCHASED 20,000.00 PAR 08-09-23 AT A PRICE OF \$94.875000 PLUS ACCRUED	-161.41	308,032.51	-161.41	308,032.51
11 Aug 23	INTEREST PAID WI TREASURY SEC 3.375% 05-15-2033 CUSIP : 91282CHC8				
11 Aug 23	SOLD 135,000.00 PAR 08-09-23 AT A PRICE OF \$81.837000 PLUS ACCRUED	1,980.71	310,013.22	1,980.71	310,013.22
11 Aug 23	INTEREST RECEIVED UNIVERSITY MIAMI FLA 4.063% 04-01-2052 CUSIP : 914453AA3				
11 Aug 23	SOLD 190,000.00 PAR 08-09-23 AT A PRICE OF \$113.650000 PLUS ACCRUED	4,297.11	314,310.33	4,297.11	314,310.33
11 Aug 23	INTEREST RECEIVED BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.263 04-01-2049 BEO CUSIP : 072024ND0				
11 Aug 23	SOLD 25,000.00 PAR 08-09-23 AT A PRICE OF \$82.622000 PLUS ACCRUED	17.19	314,327.52	17.19	314,327.52
11 Aug 23	INTEREST RECEIVED XYLEM INC FIXED 2.25% DUE 01-30-2031 CUSIP : 98419MAL4				
14 Aug 23	Interest Received on 60,000.00 Par First Payment	1,445.50	315,773.02	1,445.50	315,773.02
14 Aug 23	AMERICAN EXPRESS CO 4.9% DUE 02-13-2026 CUSIP : 025816DC0				
14 Aug 23	PURCHASED 175,000.00 PAR 08-10-23 AT A PRICE OF \$94.281250 PLUS ACCRUED	-1,460.51	314,312.51	-1,460.51	314,312.51
14 Aug 23	INTEREST PAID WI TREASURY SEC 3.375% 05-15-2033 CUSIP : 91282CHC8				
14 Aug 23	PURCHASED 25,000.00 PAR 08-10-23 AT A PRICE OF \$94.781250 PLUS ACCRUED	-208.64	314,103.87	-208.64	314,103.87
14 Aug 23	INTEREST PAID WI TREASURY SEC 3.375% 05-15-2033 CUSIP : 91282CHC8				
14 Aug 23	PURCHASED 35,000.00 PAR 08-10-23 AT A PRICE OF \$79.355000 PLUS ACCRUED	-581.88	313,521.99	-581.88	313,521.99
14 Aug 23	INTEREST PAID OGLETHORPE PWR CORP 4.5% 04-01-2047 CUSIP : 677050AS5				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 18 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
14 Aug 23	PURCHASED 40,000.00 PAR 08-10-23 AT A PRICE OF \$89.531250 PLUS ACCRUED	-720.99	312,801.00	-720.99	312,801.00
14 Aug 23	INTEREST PAID UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP : 912810TN8				
14 Aug 23	PURCHASED 45,000.00 PAR 08-10-23 AT A PRICE OF \$98.460000 PLUS ACCRUED	-563.13	312,237.87	-563.13	312,237.87
14 Aug 23	INTEREST PAID PFIZER INVESTMENT ENTER 5.3% 05-19-2053 CUSIP : 716973AG7				
14 Aug 23	SOLD 160,000.00 PAR 08-10-23 AT A PRICE OF \$74.763000 PLUS ACCRUED	1,632.06	313,869.93	1,632.06	313,869.93
14 Aug 23	INTEREST RECEIVED UNIVERSITY CHICAGO FIXED 2.761% DUE 04-01-2045 CUSIP : 91412NBD1				
14 Aug 23	SOLD 25,000.00 PAR 08-10-23 AT A PRICE OF \$89.375000 PLUS ACCRUED	450.62	314,320.55	450.62	314,320.55
14 Aug 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP : 912810TN8				
14 Aug 23	SOLD 25,000.00 PAR 08-10-23 AT A PRICE OF \$97.686000 PLUS ACCRUED	465.63	314,786.18	465.63	314,786.18
14 Aug 23	INTEREST RECEIVED HOME DEPOT INC 4.5% 09-15-2032 CUSIP : 437076CS9				
14 Aug 23	SOLD 40,000.00 PAR 08-10-23 AT A PRICE OF \$89.484375 PLUS ACCRUED	720.99	315,507.17	720.99	315,507.17
14 Aug 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP : 912810TN8				
14 Aug 23	SOLD 50,000.00 PAR 08-10-23 AT A PRICE OF \$78.512000 PLUS ACCRUED	796.74	316,303.91	796.74	316,303.91
14 Aug 23	INTEREST RECEIVED BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052 CUSIP : 084664DB4				
14 Aug 23	SOLD 53,077.67 PAR 08-10-23 AT A PRICE OF \$97.347679 PLUS ACCRUED	63.75	316,367.66	63.75	316,367.66
14 Aug 23	INTEREST RECEIVED COMM 2014-CCRE20 CL A-3 3.326%3.326% DUE 11-10-2047 REG CUSIP : 12592LBH4				
15 Aug 23	Interest Received on 10,168.77 Par Payment Due 08/15/23	38.13	316,405.79	38.13	316,405.79
15 Aug 23	FHLMC POOL #G08364 4.5 09-01-2039 CUSIP : 3128MJMN7				
15 Aug 23	Interest Received on 10,893.01 Par Payment Due 08/15/23	49.93	316,455.72	49.93	316,455.72
15 Aug 23	GNMA POOL #692311 SER 2039 5.5% DUE 01-15-2039 BEO CUSIP : 36296JDQ5				
15 Aug 23	Interest Received on 105,000.00 Par Payment Due 08/15/23	308.00	316,763.72	308.00	316,763.72
15 Aug 23	PVTPL FORD CR AUTO OWNER TR SER 19-1 CL A 3.52% 07-15-2030 CUSIP : 34532PAA8				
15 Aug 23	Interest Received on 11,518.80 Par Payment Due 08/15/23	38.40	316,802.12	38.40	316,802.12
15 Aug 23	FEDERAL HOME LN MTG CORP POOL #E02902 4%06-01-2026 BEO CUSIP : 31294MGK1				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 19 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
15 Aug 23	Interest Received on 110,000.00 Par Payment Due 08/15/23	436.33	317,238.45	436.33	317,238.45
15 Aug 23	ALLY AUTO RECEIVABLES TRUST SER 22-2 CL A3 0.0% DUE 05-17-2027 BEO CUSIP : 02008MAC3				
15 Aug 23	Interest Received on 110,000.00 Par Payment Due 08/15/23	1,704.45	318,942.90	1,704.45	318,942.90
15 Aug 23	FRENSHIP TEX INDPT SCH DIST 3.099% 02-15-2039 BEO TAXABLE CUSIP : 357866ZE5				
15 Aug 23	Interest Received on 115,000.00 Par Payment Due 08/15/23	341.17	319,284.07	341.17	319,284.07
15 Aug 23	DISCOVER CARD EXECUTION NT TR SR 22-A3 CL A3 3.56% DUE 07-15-2027 REG CUSIP : 254683CW3				
15 Aug 23	Interest Received on 115,000.00 Par Payment Due 08/15/23	1,701.43	320,985.50	1,701.43	320,985.50
15 Aug 23	BROOKS CNTY TEX INDPT SCH DIST 2.959% 08-15-2034 BEO TAXABLE CUSIP : 114385FY8				
15 Aug 23	Interest Received on 125,000.00 Par Payment Due 08/15/23	390.63	321,376.13	390.63	321,376.13
15 Aug 23	AMERICAN EXPRESS CR ACCOUNT MASTER TR 2022-3 ASSET BACKED CL A 3.385% 08-16-2027 CUSIP : 02582JJV3				
15 Aug 23	Interest Received on 16,597.57 Par Payment Due 08/15/23	55.33	321,431.46	55.33	321,431.46
15 Aug 23	FEDERAL HOME LN MTG CORP POOL #G08463 4%10-01-2041 BEO CUSIP : 3128MJQR4				
15 Aug 23	Interest Received on 16,766.31 Par Payment Due 08/15/23	55.89	321,487.35	55.89	321,487.35
15 Aug 23	FEDERAL HOME LN MTG CORP POOL #Q03310 4%09-01-2041 BEO CUSIP : 3132GJKX6				
15 Aug 23	Interest Received on 170,000.00 Par Payment Due 08/15/23	500.08	321,987.43	500.08	321,987.43
15 Aug 23	BA CR CARD TR SR 22-A1 CL A1 3.53% DUE 11-15-2027 REG CUSIP : 05522RDE5				
15 Aug 23	Interest Received on 2,915.24 Par Payment Due 08/15/23	13.36	322,000.79	13.36	322,000.79
15 Aug 23	FEDERAL HOME LN MTG CORP POOL #G05922 5.5% 07-01-2039 BEO CUSIP : 3128M74F0				
15 Aug 23	Interest Received on 21,992.53 Par Payment Due 08/15/23	109.96	322,110.75	109.96	322,110.75
15 Aug 23	FEDERAL HOME LN MTG CORP POOL #G03246 6%05-01-2037 BEO CUSIP : 3128M45F6				
15 Aug 23	Interest Received on 260,000.00 Par First Payment	4,712.50	326,823.25	4,712.50	326,823.25
15 Aug 23	UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP : 912810TN8				
15 Aug 23	Interest Received on 30,000.00 Par Payment Due 08/15/23	376.65	327,199.90	376.65	327,199.90
15 Aug 23	CHILDRENS HLTH SYS 2.511% DUE 08-15-2050 CUSIP : 16876HAB5				

\*Generated by Northern Trust from reviewed periodic data on 17 Sep 24 B024

◆ Cash Activity Detail

*Income cash - USD*

<u>Value Date</u> Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
15 Aug 23 15 Aug 23	Interest Received on 305,000.00 Par Payment Due 08/15/23 UNITED STATES TREAS NTS FIXED 3.125% DUE08-15-2025 CUSIP : 91282CFE6	4,765.63	331,965.53	4,765.63	331,965.53
15 Aug 23 15 Aug 23	Interest Received on 33,369.42 Par Payment Due 08/15/23 GNMA POOL #682229 4% 07-15-2049 BEO CUSIP : 36295V4N6	111.23	332,076.76	111.23	332,076.76
15 Aug 23 15 Aug 23	Interest Received on 35,000.00 Par Payment Due 08/15/23 STANFORD HEALTH CARE TAXABLE BD SER 20213.027% 08-15-2051 CUSIP : 85434VAC2	529.73	332,606.49	529.73	332,606.49
15 Aug 23 15 Aug 23	Interest Received on 4,649.44 Par Payment Due 08/15/23 GNMA POOL #782448 6% 10-15-2038 BEO CUSIP : 36241KWH7	23.25	332,629.74	23.25	332,629.74
15 Aug 23 15 Aug 23	Interest Received on 40,000.00 Par First Payment AVALONBAY CMNTYS FIXED 5% DUE 02-15-2033 CUSIP : 053484AD3	1,377.78	334,007.52	1,377.78	334,007.52
15 Aug 23 15 Aug 23	Interest Received on 40,000.00 Par Payment Due 08/15/23 DALLAS CNTY TEX HOSP DIST 5.621% 08-15-2044 BEO TAXABLE CUSIP : 234667JL8	1,124.20	335,131.72	1,124.20	335,131.72
15 Aug 23 15 Aug 23	Interest Received on 45,000.00 Par First Payment SUTTER HEALTH 5.164% DUE 08-15-2033 CUSIP : 86944BAK9	432.48	335,564.20	432.48	335,564.20
15 Aug 23 15 Aug 23	Interest Received on 5,000.00 Par First Payment UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043 CUSIP : 912810TQ1	96.88	335,661.08	96.88	335,661.08
15 Aug 23 15 Aug 23	Interest Received on 50,000.00 Par Payment Due 08/15/23 UNITED STATES TREAS BDS DTD 02/15/2012 3.125% DUE 02-15-2042 REG CUSIP : 912810QU5	781.25	336,442.33	781.25	336,442.33
15 Aug 23 15 Aug 23	Interest Received on 51,938.64 Par Payment Due 08/15/23 FEDERAL HOME LN MTG CORP POOL #Q52418 3.5% 11-01-2047 BEO CUSIP : 3132XUVL6	151.49	336,593.82	151.49	336,593.82
15 Aug 23 15 Aug 23	Interest Received on 55,000.00 Par First Payment AT&T INC 5.4% 02-15-2034 CUSIP : 00206RMT6	602.25	337,196.07	602.25	337,196.07
15 Aug 23 15 Aug 23	Interest Received on 55,000.00 Par Payment Due 08/15/23 FORD CREDIT AUTO OWNER TRUST SER 22-D CL A3 5.27% DUE 05-17-2027 REG CUSIP : 345295AD1	241.54	337,437.61	241.54	337,437.61

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 21 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
15 Aug 23	Interest Received on 55,943.45 Par Payment Due 08/15/23	163.17	337,600.78	163.17	337,600.78
15 Aug 23	FEDERAL HOME LN MTG CORP POOL #G61648 3.5% 09-01-2048 BEO CUSIP : 31335BZM1				
15 Aug 23	Interest Received on 60,000.00 Par Payment Due 08/15/23	250.50	337,851.28	250.50	337,851.28
15 Aug 23	JOHN DEERE OWNER TRUST SER 23-A CL A3 5.01% DUE 11-15-2027 CUSIP : 47800CAC0				
15 Aug 23	Interest Received on 65,000.00 Par Payment Due 08/15/23	1,909.38	339,760.66	1,909.38	339,760.66
15 Aug 23	UNITEDHEALTH GROUP 5.875% DUE 02-15-2053 CUSIP : 91324PES7				
15 Aug 23	Interest Received on 7,671.46 Par Payment Due 08/15/23	31.96	339,792.62	31.96	339,792.62
15 Aug 23	FEDERAL HOME LN MTG CORP POOL #A33057 5%01-01-2035 BEO CUSIP : 31297NME3				
15 Aug 23	Interest Received on 7,791.05 Par Payment Due 08/15/23	38.96	339,831.58	38.96	339,831.58
15 Aug 23	FEDERAL HOME LN MTG CORP POOL #G08106 6%01-01-2036 BEO CUSIP : 3128MJDL1				
15 Aug 23	Interest Received on 8,481.40 Par Payment Due 08/15/23	31.81	339,863.39	31.81	339,863.39
15 Aug 23	GNMA POOL #710769 4.5% 08-15-2039 BEO CUSIP : 36297FT28				
15 Aug 23	Interest Received on 85,000.00 Par First Payment	2,178.13	342,041.52	2,178.13	342,041.52
15 Aug 23	PHILIP MORRIS INTL INC 5.125% 02-15-2030 CUSIP : 718172DA4				
15 Aug 23	Interest Received on 85,000.00 Par Payment Due 08/15/23	247.21	342,288.73	247.21	342,288.73
15 Aug 23	CAPITAL ONE MULTI-ASSET EXECUTION TR SR 2022-2 NT CL A 3.49% 05-15-2027 CUSIP : 14041NGA3				
15 Aug 23	SOLD 100,000.00 PAR 08-14-23 AT A PRICE OF \$96.820312 PLUS ACCRUED INTEREST RECEIVED	752.73	343,041.46	752.73	343,041.46
15 Aug 23	UNITED STATES OF AMER TREAS NOTES 3.625 05-31-2028 CUSIP : 91282CHE4				
15 Aug 23	TRANSFERRED VIA FED FUND WIRE TO BANCO POPULAR DE PUERTO RICO	-46,331.10	296,710.36	-46,331.10	296,710.36
15 Aug 23	MONTHLY INCOME WIRE TRANSFER FROM MESIROW ACCOUNT PER SPONSOR DIRECTION. United States dollar				
16 Aug 23	Interest Received on 179,001.86 Par Payment Due 08/16/23	410.21	297,120.57	410.21	297,120.57
16 Aug 23	GNMA 2019-053 REMIC PASSTHRU CTF CL V FIXED 2.75% DUE 08-16-2031 CUSIP : 38380M4H1				
16 Aug 23	Interest Received on 19,984.95 Par Payment Due 08/16/23	28.40	297,148.97	28.40	297,148.97
16 Aug 23	GNMA 2013-105 CL A 1.705 DUE 02-16-2037 CUSIP : 38378KXW4				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 22 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
16 Aug 23 16 Aug 23	Interest Received on 45,000.00 Par Payment Due 08/16/23 RTX CORPORATION 3.95% 08-16-2025 CUSIP : 913017DD8	888.75	298,037.72	888.75	298,037.72
16 Aug 23 16 Aug 23	Interest Received on 6,000.00 Par Payment Due 08/16/23 RTX CORPORATION 3.65% 08-16-2023 CUSIP : 913017DB2	109.50	298,147.22	109.50	298,147.22
16 Aug 23 16 Aug 23	Interest Received on 73,442.03 Par Payment Due 08/16/23 GNMA SER 2013-33 REMIC PASSTHRU CL B 2.273 DUE 12-16-2042 CUSIP : 38378B7F0	139.11	298,286.33	139.11	298,286.33
16 Aug 23 16 Aug 23	PURCHASED 25,000.00 PAR 08-14-23 AT A PRICE OF \$89.156250 PLUS ACCRUED INTEREST PAID UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9	-229.03	298,057.30	-229.03	298,057.30
16 Aug 23 16 Aug 23	PURCHASED 45,000.00 PAR 08-14-23 AT A PRICE OF \$97.578125 PLUS ACCRUED INTEREST PAID UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1	-4.74	298,052.56	-4.74	298,052.56
16 Aug 23 16 Aug 23	SOLD 40,000.00 PAR 08-14-23 AT A PRICE OF \$76.236000 PLUS ACCRUED INTEREST RECEIVED DARTMOUTH-HITCHCOC 4.178% 08-01-2048 CUSIP : 23745QAA2	69.63	298,122.19	69.63	298,122.19
16 Aug 23 16 Aug 23	SOLD 65,000.00 PAR 08-14-23 AT A PRICE OF \$81.664000 PLUS ACCRUED INTEREST RECEIVED XYLEM INC FIXED 2.25% DUE 01-30-2031 CUSIP : 98419MAL4	65.00	298,187.19	65.00	298,187.19
17 Aug 23 17 Aug 23	Interest Received on 165,000.00 Par Payment Due 08/17/23 CITIGROUP COML MTG 3.717% DUE 09-15-2048 CUSIP : 17324DAU8	511.09	298,698.28	511.09	298,698.28
17 Aug 23 17 Aug 23	SOLD 35,000.00 PAR 08-16-23 AT A PRICE OF \$87.687500 PLUS ACCRUED INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP : 912810TN8	6.90	298,705.18	6.90	298,705.18
18 Aug 23 18 Aug 23	Interest Received on 25,000.00 Par Payment Due 08/18/23 HONDA AUTO RECEIVABLES OWNER TR SER 22-2 CL A3 3.73% DUE 07-20-2026 REG CUSIP : 43815PAC3	77.71	298,782.89	77.71	298,782.89
18 Aug 23 18 Aug 23	PURCHASED 50,000.00 PAR 08-16-23 AT A PRICE OF \$72.854000 PLUS ACCRUED INTEREST PAID AETNA INC NEW 3.875% DUE 08-15-2047 CUSIP : 00817YAZ1	-16.15	298,766.74	-16.15	298,766.74

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 23 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
18 Aug 23	PURCHASED 90,000.00 PAR 08-16-23 AT A PRICE OF \$96.859375 PLUS ACCRUED	-28.43	298,738.31	-28.43	298,738.31
18 Aug 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
18 Aug 23	SOLD 100,000.00 PAR 08-16-23 AT A PRICE OF \$97.443000 PLUS ACCRUED	746.53	299,484.84	746.53	299,484.84
18 Aug 23	INTEREST RECEIVED PVTPL KINROSS GOLD CORP 6.25% DUE 07-15-2033 BEO CUSIP : 496902AR8				
18 Aug 23	SOLD 40,000.00 PAR 08-17-23 AT A PRICE OF \$87.160156 PLUS ACCRUED	11.82	299,496.66	11.82	299,496.66
18 Aug 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP : 912810TN8				
21 Aug 23	Interest Received on 145,000.00 Par Payment Due 08/20/23	593.29	300,089.95	593.29	300,089.95
21 Aug 23	PVTPL T-MOBILE US TR 2022-1 SER 22-1A CL A 144A 4.91% 05-22-2028 CUSIP : 87267WAA2				
21 Aug 23	Interest Received on 25,000.00 Par First Payment	621.53	300,711.48	621.53	300,711.48
21 Aug 23	CVS HLTH CORP CDR FIXED 5% DUE 02-20-2026 CUSIP : 126650DS6				
21 Aug 23	Interest Received on 80,000.00 Par Payment Due 08/20/23	267.33	300,978.81	267.33	300,978.81
21 Aug 23	GM FINL AUTOMOBILE 4.01% DUE 09-22-2025 CUSIP : 380130AD6				
21 Aug 23	Interest Received on 83,047.32 Par Payment Due 08/20/23	403.47	301,382.28	403.47	301,382.28
21 Aug 23	PVTPL SIERRA TIMESHARE 2023-1 RECEIVABLES FDG SER 23-1A CL B 5.83% 01-20-2040 CUSIP : 826943AB8				
21 Aug 23	PURCHASED 60,000.00 PAR 08-17-23 AT A PRICE OF \$71.033000 PLUS ACCRUED	-36.65	301,345.63	-36.65	301,345.63
21 Aug 23	INTEREST PAID UNITYPOINT HEALTH FIXED 3.665% DUE 02-15-2050 CUSIP : 91338CAA3				
21 Aug 23	SOLD 20,000.00 PAR 08-17-23 AT A PRICE OF \$97.247000 PLUS ACCRUED	344.27	301,689.90	344.27	301,689.90
21 Aug 23	INTEREST RECEIVED MORGAN STANLEY FLTG RT 5.164% DUE 04-20-2029 CUSIP : 61747YFD2				
22 Aug 23	Interest Received on 120,000.00 Par Payment Due 08/22/23	565.00	302,254.90	565.00	302,254.90
22 Aug 23	PVTPL DELL EQUIP FIN TR 2023-1 SER 23-1 CL A2 5.65% 09-28-2028 CUSIP : 24702HAC7				
23 Aug 23	PURCHASED 140,000.00 PAR 08-21-23 AT A PRICE OF \$96.312500 PLUS ACCRUED	-117.93	302,136.97	-117.93	302,136.97
23 Aug 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 24 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
24 Aug 23	PURCHASED 25,000.00 PAR 08-22-23 AT A PRICE OF \$86.875000 PLUS ACCRUED	-248.73	301,888.24	-248.73	301,888.24
24 Aug 23	INTEREST PAID UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9				
24 Aug 23	PURCHASED 25,000.00 PAR 08-22-23 AT A PRICE OF \$90.437500 PLUS ACCRUED	-265.88	301,622.36	-265.88	301,622.36
24 Aug 23	INTEREST PAID WI TREASURY SEC 3.875% 05-15-2043 CUSIP : 912810TS7				
24 Aug 23	PURCHASED 35,000.00 PAR 08-22-23 AT A PRICE OF \$99.484375 PLUS ACCRUED	-108.42	301,513.94	-108.42	301,513.94
24 Aug 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES DTD 07/31/2023 4.75% 07-31-2025 CUSIP : 91282CHN4				
24 Aug 23	PURCHASED 60,000.00 PAR 08-22-23 AT A PRICE OF \$96.390625 PLUS ACCRUED	-56.86	301,457.08	-56.86	301,457.08
24 Aug 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
24 Aug 23	SOLD 150,000.00 PAR 08-21-23 AT A PRICE OF \$102.118000 PLUS ACCRUED	1,245.83	302,702.91	1,245.83	302,702.91
24 Aug 23	INTEREST RECEIVED LOS ANGELES CALIF UNI SCH DIST 5.75% 07-01-2034 BEO TAXABLE CUSIP : 544646XZ0				
24 Aug 23	SOLD 30,000.00 PAR 08-22-23 AT A PRICE OF \$92.973000 PLUS ACCRUED	220.83	302,923.74	220.83	302,923.74
24 Aug 23	INTEREST RECEIVED MEMORIAL SLOAN-KETTERING 5 7-1-2042 CUSIP : 586054AA6				
24 Aug 23	SOLD 35,000.00 PAR 08-22-23 AT A PRICE OF \$64.660000 PLUS ACCRUED	26.49	302,950.23	26.49	302,950.23
24 Aug 23	INTEREST RECEIVED STANFORD HEALTH CARE TAXABLE BD SER 20213.027% 08-15-2051 CUSIP : 85434VAC2				
24 Aug 23	SOLD 35,000.00 PAR 08-22-23 AT A PRICE OF \$99.922000 PLUS ACCRUED	78.25	303,028.48	78.25	303,028.48
24 Aug 23	INTEREST RECEIVED NEXTERA ENERGY CAP HLDGS INC .509% 09-01-2025 CUSIP : 65339KBS8				
24 Aug 23	SOLD 65,000.00 PAR 08-22-23 AT A PRICE OF \$98.850000 PLUS ACCRUED	174.37	303,202.85	174.37	303,202.85
24 Aug 23	INTEREST RECEIVED PVTPL COLUMBIA PIPELINES OPER CO LLC 6.036% 11-15-2033 CUSIP : 19828TAB2				
25 Aug 23	Interest Received on 10,897.83 Par Payment Due 08/25/23	40.87	303,243.72	40.87	303,243.72
25 Aug 23	FNMA POOL #AD7752 4.5% 07-01-2040 BEO CUSIP : 31418VTJ1				
25 Aug 23	Interest Received on 11,592.69 Par Payment Due 08/25/23	43.47	303,287.19	43.47	303,287.19
25 Aug 23	FNMA POOL #AA4463 4.5% 04-01-2039 BEO CUSIP : 31416M5Z3				

\*Generated by Northern Trust from reviewed periodic data on 17 Sep 24 B024

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 25 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
25 Aug 23 25 Aug 23	Interest Received on 116,461.60 Par Payment Due 08/25/23 FNMA POOL #FS2847 4% 08-01-2052 BEO CUSIP : 3140XJEV1	388.21	303,675.40	388.21	303,675.40
25 Aug 23 25 Aug 23	Interest Received on 116,703.53 Par Payment Due 08/25/23 FHLMC POOL #Q03677 2.5% DUE 10-01-2049 REG CUSIP : 31339UCN8	243.13	303,918.53	243.13	303,918.53
25 Aug 23 25 Aug 23	Interest Received on 125,000.00 Par Payment Due 08/25/23 BMW VEH LEASE TR 2021-2 .43% 01-27-2025 CUSIP : 09690AAD5	44.79	303,963.32	44.79	303,963.32
25 Aug 23 25 Aug 23	Interest Received on 127,557.23 Par Payment Due 08/25/23 FEDERAL NATIONAL MORTGAGE ASSOC 4% 08-01-2037 CUSIP : 3140QPWS2	425.19	304,388.51	425.19	304,388.51
25 Aug 23 25 Aug 23	Interest Received on 13,226.97 Par Payment Due 08/25/23 FNMA POOL #AD4045 5% 04-01-2040 BEO CUSIP : 31418RP70	55.11	304,443.62	55.11	304,443.62
25 Aug 23 25 Aug 23	Interest Received on 14,822.18 Par Payment Due 08/25/23 FNMA POOL #AU3374 3% DUE 08-01-2043 REG CUSIP : 3138X2XC3	37.06	304,480.68	37.06	304,480.68
25 Aug 23 25 Aug 23	Interest Received on 149,970.08 Par Payment Due 08/25/23 FNMA POOL #MA2828 2.5% 11-01-2046 BEO CUSIP : 31418CEA8	312.44	304,793.12	312.44	304,793.12
25 Aug 23 25 Aug 23	Interest Received on 15,324.89 Par Payment Due 08/25/23 FEDERAL NATL MTG ASSN GTD MTG POOL #AK3435 3.5% 02-01-2042 BEO CUSIP : 3138E7Y99	44.70	304,837.82	44.70	304,837.82
25 Aug 23 25 Aug 23	Interest Received on 171,232.70 Par Payment Due 08/25/23 FEDERAL HOME LOAN MORTGAGE CORP 5% 07-01-2043 CUSIP : 3133KYZH5	713.47	305,551.29	713.47	305,551.29
25 Aug 23 25 Aug 23	Interest Received on 172,720.27 Par Payment Due 08/25/23 FNMA POOL #MA4656 4.5% 07-01-2052 BEO CUSIP : 31418EE63	647.70	306,198.99	647.70	306,198.99
25 Aug 23 25 Aug 23	Interest Received on 173,266.52 Par Payment Due 08/25/23 FNMA POOL #MA4783 4% 10-01-2052 BEO CUSIP : 31418EJ50	577.56	306,776.55	577.56	306,776.55
25 Aug 23 25 Aug 23	Interest Received on 177,425.55 Par Payment Due 08/25/23 FNMA POOL #MA4761 5% 09-01-2052 BEO CUSIP : 31418EJF8	739.27	307,515.82	739.27	307,515.82

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 26 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
25 Aug 23 25 Aug 23	Interest Received on 177,913.28 Par Payment Due 08/25/23 FNMA POOL #MA4850 5% 11-01-2037 BEO CUSIP : 31418EL81	741.31	308,257.13	741.31	308,257.13
25 Aug 23 25 Aug 23	Interest Received on 196,940.82 Par Payment Due 08/25/23 FNMA 2% 07-01-2050 CUSIP : 3140KFB38	328.23	308,585.36	328.23	308,585.36
25 Aug 23 25 Aug 23	Interest Received on 222.31 Par Payment Due 08/25/23 FNMA POOL #255321 5.5% DUE 07-01-2024 REG CUSIP : 31371LSJ9	1.02	308,586.38	1.02	308,586.38
25 Aug 23 25 Aug 23	Interest Received on 24,210.84 Par Payment Due 08/25/23 FNMA POOL #AD8057 5% 06-01-2040 BEO CUSIP : 31418V5T5	100.88	308,687.26	100.88	308,687.26
25 Aug 23 25 Aug 23	Interest Received on 30,173.52 Par Payment Due 08/25/23 FNMA POOL #MA2730 2.5% 08-01-2046 BEO CUSIP : 31418CA87	62.86	308,750.12	62.86	308,750.12
25 Aug 23 25 Aug 23	Interest Received on 30,398.07 Par Payment Due 08/25/23 FNMA POOL #AS8356 3% 11-01-2046 BEO CUSIP : 3138WJJA7	76.00	308,826.12	76.00	308,826.12
25 Aug 23 25 Aug 23	Interest Received on 300,459.54 Par Payment Due 08/25/23 FNMA POOL #FS3497 3.5% 08-01-2052 BEO CUSIP : 3140XJ3F8	876.34	309,702.46	876.34	309,702.46
25 Aug 23 25 Aug 23	Interest Received on 34,810.21 Par Payment Due 08/25/23 FNMA POOL #MA2356 3% 07-01-2045 BEO CUSIP : 31418BTN6	87.03	309,789.49	87.03	309,789.49
25 Aug 23 25 Aug 23	Interest Received on 374,779.09 Par Payment Due 08/25/23 FEDERAL HOME LN MTG CORP POOL #SD8193 2%02-01-2052 BEO CUSIP : 3132DWC68	624.63	310,414.12	624.63	310,414.12
25 Aug 23 25 Aug 23	Interest Received on 435,310.45 Par Payment Due 08/25/23 FHLMC UMBS 30Y FIXED 2.5% 05-01-2052 CUSIP : 3133BBTH2	906.90	311,321.02	906.90	311,321.02
25 Aug 23 25 Aug 23	Interest Received on 491,963.64 Par Payment Due 08/25/23 FNMA POOL #MA4563 2.5% 03-01-2052 BEO CUSIP : 31418EB90	1,024.92	312,345.94	1,024.92	312,345.94
25 Aug 23 25 Aug 23	Interest Received on 505,776.76 Par Payment Due 08/25/23 FEDERAL HOME LOAN MORTGAGE CORP POOL #SD8220 3.0% DUE 06-01-2052 REG CUSIP : 3132DWDZ3	1,264.44	313,610.38	1,264.44	313,610.38

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 27 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
25 Aug 23	Interest Received on 58,578.00 Par Payment Due 08/25/23	170.85	313,781.23	170.85	313,781.23
25 Aug 23	FNMA POOL #BN4393 3.5% DUE 03-01-2049 CUSIP : 3140JL3B8				
25 Aug 23	Interest Received on 6,157.30 Par Payment Due 08/25/23	25.66	313,806.89	25.66	313,806.89
25 Aug 23	FNMA POOL #995930 5% 04-01-2039 BEO CUSIP : 31416CLK0				
25 Aug 23	Interest Received on 63,852.49 Par Payment Due 08/25/23	212.84	314,019.73	212.84	314,019.73
25 Aug 23	FNMA POOL #BN0905 4.0% 11-01-2048 CUSIP : 3140JHAF0				
25 Aug 23	Interest Received on 822,914.90 Par Payment Due 08/25/23	1,371.52	315,391.25	1,371.52	315,391.25
25 Aug 23	FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5715 2.0% DUE 10-01-2051 REG CUSIP : 3133KMK46				
25 Aug 23	PURCHASED 20,000.00 PAR 08-23-23 AT A PRICE OF \$87.297000 PLUS ACCRUED INTEREST PAID	-186.67	315,204.58	-186.67	315,204.58
25 Aug 23	RTX CORPORATION 4.8% DUE 12-15-2043 CUSIP : 75513ECJ8				
25 Aug 23	PURCHASED 30,000.00 PAR 08-23-23 AT A PRICE OF \$97.281250 PLUS ACCRUED INTEREST PAID	-31.59	315,172.99	-31.59	315,172.99
25 Aug 23	UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
25 Aug 23	PURCHASED 35,000.00 PAR 08-23-23 AT A PRICE OF \$89.156250 PLUS ACCRUED INTEREST PAID	-351.66	314,821.33	-351.66	314,821.33
25 Aug 23	UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9				
25 Aug 23	PURCHASED 50,000.00 PAR 08-23-23 AT A PRICE OF \$99.000000 PLUS ACCRUED INTEREST PAID	-140.12	314,681.21	-140.12	314,681.21
25 Aug 23	UNITED STATES OF AMER TREAS NOTES 4.125%07-31-2028 CUSIP : 91282CHQ7				
25 Aug 23	PURCHASED 85,000.00 PAR 08-23-23 AT A PRICE OF \$97.054000 PLUS ACCRUED INTEREST PAID	-1,858.78	312,822.43	-1,858.78	312,822.43
25 Aug 23	MICRON TECHNOLOGY INC 5.875% 09-15-2033 CUSIP : 595112CB7				
25 Aug 23	SOLD 30,000.00 PAR 08-23-23 AT A PRICE OF \$95.328000 PLUS ACCRUED INTEREST RECEIVED	367.50	313,189.93	367.50	313,189.93
25 Aug 23	HONEYWELL INTERNATIONAL INC 4.5% 01-15-2034 CUSIP : 438516CM6				
25 Aug 23	SOLD 35,000.00 PAR 08-23-23 AT A PRICE OF \$77.345000 PLUS ACCRUED INTEREST RECEIVED	321.42	313,511.35	321.42	313,511.35
25 Aug 23	RTX CORPORATION 1.9% 09-01-2031 CUSIP : 75513ECM1				
25 Aug 23	SOLD 35,000.00 PAR 08-24-23 AT A PRICE OF \$93.148437 PLUS ACCRUED INTEREST RECEIVED	327.41	313,838.76	327.41	313,838.76
25 Aug 23	WI TREASURY SEC 3.375% 05-15-2033 CUSIP : 91282CHC8				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 28 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
25 Aug 23	SOLD 45,000.00 PAR 08-23-23 AT A PRICE OF \$97.438000 PLUS ACCRUED	203.58	314,042.34	203.58	314,042.34
25 Aug 23	INTEREST RECEIVED BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053 CUSIP : 054989AD0				
25 Aug 23	SOLD 50,000.00 PAR 08-23-23 AT A PRICE OF \$100.033000 PLUS ACCRUED	65.63	314,107.97	65.63	314,107.97
25 Aug 23	INTEREST RECEIVED OTIS WORLDWIDE CORP 5.25% 08-16-2028 CUSIP : 68902VAP2				
25 Aug 23	SOLD 75,000.00 PAR 08-23-23 AT A PRICE OF \$97.421875 PLUS ACCRUED	78.97	314,186.94	78.97	314,186.94
25 Aug 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
28 Aug 23	Interest Received on 110,000.00 Par First Payment	2,695.00	316,881.94	2,695.00	316,881.94
28 Aug 23	BHP BILLITON FIN USA LTD 4.9% 02-28-2033 CUSIP : 055451BA5				
28 Aug 23	PURCHASED 15,000.00 PAR 08-25-23 AT A PRICE OF \$96.988281 PLUS ACCRUED	-20.53	316,861.41	-20.53	316,861.41
28 Aug 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
28 Aug 23	PURCHASED 35,000.00 PAR 08-24-23 AT A PRICE OF \$96.044000 PLUS ACCRUED	-68.25	316,793.16	-68.25	316,793.16
28 Aug 23	INTEREST PAID AT&T INC 5.4% 02-15-2034 CUSIP : 00206RMT6				
28 Aug 23	PURCHASED 35,000.00 PAR 08-24-23 AT A PRICE OF \$97.093750 PLUS ACCRUED	-47.91	316,745.25	-47.91	316,745.25
28 Aug 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
29 Aug 23	PURCHASED 40,000.00 PAR 08-25-23 AT A PRICE OF \$89.590000 PLUS ACCRUED	-398.78	316,346.47	-398.78	316,346.47
29 Aug 23	INTEREST PAID ABBVIE INC 4.85% DUE 06-15-2044 REG CUSIP : 00287YDA4				
29 Aug 23	SOLD 35,000.00 PAR 08-25-23 AT A PRICE OF \$91.710937 PLUS ACCRUED	390.66	316,737.13	390.66	316,737.13
29 Aug 23	INTEREST RECEIVED WI TREASURY SEC 3.875% 05-15-2043 CUSIP : 912810TS7				
29 Aug 23	SOLD 75,000.00 PAR 08-28-23 AT A PRICE OF \$88.984375 PLUS ACCRUED	783.12	317,520.25	783.12	317,520.25
29 Aug 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9				
30 Aug 23	PURCHASED 100,000.00 PAR 08-28-23 AT A PRICE OF \$88.385000 PLUS ACCRUED	-542.11	316,978.14	-542.11	316,978.14
30 Aug 23	INTEREST PAID FOX CORP 5.576% DUE 01-25-2049 CUSIP : 35137LAK1				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 29 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
30 Aug 23	PURCHASED 30,000.00 PAR 08-28-23 AT A PRICE OF \$99.125000 PLUS ACCRUED INTEREST PAID	-53.50	316,924.64	-53.50	316,924.64
30 Aug 23	UNITED STATES TREAS NTS 4.375% 08-15-2026 CUSIP : 91282CHU8				
30 Aug 23	SOLD 35,000.00 PAR 08-28-23 AT A PRICE OF \$97.918000 PLUS ACCRUED INTEREST RECEIVED	157.28	317,081.92	157.28	317,081.92
30 Aug 23	PNC FINL SVCS GROUP INC 4.758% 01-26-2027 CUSIP : 693475BL8				
30 Aug 23	SOLD 40,000.00 PAR 08-29-23 AT A PRICE OF \$97.750000 PLUS ACCRUED INTEREST RECEIVED	63.18	317,145.10	63.18	317,145.10
30 Aug 23	UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
31 Aug 23	Interest Received on 40,000.00 Par First Payment	800.00	317,945.10	800.00	317,945.10
31 Aug 23	UNITED STATES OF AMER TREAS NOTES 4.0% 02-29-2028 CUSIP : 91282CGP0				
31 Aug 23	PURCHASED 45,000.00 PAR 08-29-23 AT A PRICE OF \$89.625000 PLUS ACCRUED INTEREST PAID	-478.74	317,466.36	-478.74	317,466.36
31 Aug 23	UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9				
31 Aug 23	PURCHASED 60,000.00 PAR 08-29-23 AT A PRICE OF \$79.805000 PLUS ACCRUED INTEREST PAID	-487.50	316,978.86	-487.50	316,978.86
31 Aug 23	BEST BUY CO INC 1.95% 10-01-2030 CUSIP : 08652BAB5				
31 Aug 23	SOLD 40,000.00 PAR 08-24-23 AT A PRICE OF \$97.056000 PLUS ACCRUED INTEREST RECEIVED	490.50	317,469.36	490.50	317,469.36
31 Aug 23	DOLLAR GENERAL CORP 5.45% 07-05-2033 CUSIP : 256677AP0				
31 Aug 23	SOLD 45,000.00 PAR 08-29-23 AT A PRICE OF \$99.665000 PLUS ACCRUED INTEREST RECEIVED	675.75	318,145.11	675.75	318,145.11
31 Aug 23	PFIZER INVESTMENT ENTER 5.3% 05-19-2053 CUSIP : 716973AG7				
01 Sep 23	Income Received	511.93	318,657.04	511.93	318,657.04
01 Sep 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CLA CUSIP : 665278701				
01 Sep 23	Interest Received on 150,000.00 Par Payment Due 09/01/23	4,500.00	323,157.04	4,500.00	323,157.04
01 Sep 23	PVPTL COMMScope FIN LLC SR NT 144A 6.0% 03-01-2026 CUSIP : 20338QAD5				
01 Sep 23	Interest Received on 200,000.00 Par Payment Due 09/01/23	3,000.00	326,157.04	3,000.00	326,157.04
01 Sep 23	OKLAHOMA CITY OKLA 3% 03-01-2040 BEO TAXABLE CUSIP : 678519E62				
01 Sep 23	Interest Received on 27,620.58 Par Payment Due 09/01/23	350.51	326,507.55	350.51	326,507.55
01 Sep 23	DUKE ENERGY FLA PROJ FIN LLC 2.538% 09-01-2031 CUSIP : 26444GAC7				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 30 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
01 Sep 23	Interest Received on 35,000.00 Par First Payment	981.94	327,489.49	981.94	327,489.49
01 Sep 23	MPLX LP 5.0% 03-01-2033 CUSIP : 55336VBV1				
01 Sep 23	Interest Received on 50,000.00 Par Payment Due 09/01/23	475.00	327,964.49	475.00	327,964.49
01 Sep 23	RTX CORPORATION 1.9% 09-01-2031 CUSIP : 75513ECM1				
01 Sep 23	Interest Received on 60,000.00 Par Payment Due 09/01/23	960.00	328,924.49	960.00	328,924.49
01 Sep 23	BOEING CO 3.2% DUE 03-01-2029 CUSIP : 097023CD5				
05 Sep 23	PURCHASED 65,000.00 PAR 08-31-23 AT A PRICE OF \$96.311000 PLUS ACCRUED	-97.11	328,827.38	-97.11	328,827.38
05 Sep 23	INTEREST PAID GOLDMAN SACHS GROUP INC 4.482% 08-23-2028 CUSIP : 38141GZU1				
06 Sep 23	PAID THE NORTHERN TRUST COMPANY INVESTMENT ACTIVITY COST	-14.27	328,813.11	-14.27	328,813.11
06 Sep 23	RECOVERY FOR AUGUST, 2023 SHORT TERM INTEREST ADJUSTMENT CUSIP : 824999AA4				
06 Sep 23	SOLD 75,000.00 PAR 09-05-23 AT A PRICE OF \$96.816406 PLUS ACCRUED	173.74	328,986.85	173.74	328,986.85
06 Sep 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
07 Sep 23	Interest Received on 30,000.00 Par Payment Due 09/07/23	318.75	329,305.60	318.75	329,305.60
07 Sep 23	DEERE JOHN CAP CORP 2.125% 03-07-2025 CUSIP : 24422EWB1				
07 Sep 23	SOLD 90,000.00 PAR 09-06-23 AT A PRICE OF \$96.734375 PLUS ACCRUED	882.48	330,188.08	882.48	330,188.08
07 Sep 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.625 05-31-2028 CUSIP : 91282CHE4				
08 Sep 23	SOLD 35,000.00 PAR 09-07-23 AT A PRICE OF \$98.781250 PLUS ACCRUED	153.01	330,341.09	153.01	330,341.09
08 Sep 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.125%07-31-2028 CUSIP : 91282CHQ7				
11 Sep 23	Interest Received on 200,000.00 Par First Payment	6,161.00	336,502.09	6,161.00	336,502.09
11 Sep 23	HSBC HOLDINGS PLC 6.161% 03-09-2029 CUSIP : 404280DU0				
11 Sep 23	PURCHASED 105,000.00 PAR 09-07-23 AT A PRICE OF \$99.126000 PLUS ACCRUED	-45.94	336,456.15	-45.94	336,456.15
11 Sep 23	INTEREST PAID BHP BILLITON FIN USA LTD 5.25% 09-08-2033 CUSIP : 055451BE7				
11 Sep 23	SOLD 110,000.00 PAR 09-07-23 AT A PRICE OF \$97.167000 PLUS ACCRUED	194.64	336,650.79	194.64	336,650.79
11 Sep 23	INTEREST RECEIVED BHP BILLITON FIN USA LTD 4.9% 02-28-2033 CUSIP : 055451BA5				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 31 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
12 Sep 23	Interest Received on 175,000.00 Par Payment Due 09/12/23	478.77	337,129.56	478.77	337,129.56
12 Sep 23	CFCRE 2016-C4 MTG 3.283% DUE 05-10-2058 CUSIP : 12531YAN8				
12 Sep 23	SOLD 35,000.00 PAR 09-11-23 AT A PRICE OF \$96.691406 PLUS ACCRUED	103.19	337,232.75	103.19	337,232.75
12 Sep 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
12 Sep 23	SOLD 45,000.00 PAR 09-11-23 AT A PRICE OF \$98.632812 PLUS ACCRUED	216.90	337,449.65	216.90	337,449.65
12 Sep 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.125%07-31-2028 CUSIP : 91282CHQ7				
12 Sep 23	SOLD 65,000.00 PAR 09-11-23 AT A PRICE OF \$97.175781 PLUS ACCRUED	768.34	338,217.99	768.34	338,217.99
12 Sep 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.625%05-15-2026 CUSIP : 91282CHB0				
12 Sep 23	SOLD 75,000.00 PAR 09-11-23 AT A PRICE OF \$96.667968 PLUS ACCRUED	221.13	338,439.12	221.13	338,439.12
12 Sep 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
13 Sep 23	Interest Received on 100,000.00 Par Payment Due 09/13/23	2,142.50	340,581.62	2,142.50	340,581.62
13 Sep 23	TORONTO DOMINION FIXED 4.285% DUE 09-13-2024 CUSIP : 89115A2J0				
13 Sep 23	PURCHASED 25,000.00 PAR 09-11-23 AT A PRICE OF \$88.468000 PLUS ACCRUED	-307.29	340,274.33	-307.29	340,274.33
13 Sep 23	INTEREST PAID ENERGY TRANSFER 3.75% DUE 05-15-2030 CUSIP : 29278NAQ6				
13 Sep 23	SOLD 15,000.00 PAR 09-11-23 AT A PRICE OF \$96.695312 PLUS ACCRUED	45.81	340,320.14	45.81	340,320.14
13 Sep 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
13 Sep 23	SOLD 25,000.00 PAR 09-11-23 AT A PRICE OF \$96.652343 PLUS ACCRUED	73.71	340,393.85	73.71	340,393.85
13 Sep 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
13 Sep 23	SOLD 30,000.00 PAR 09-12-23 AT A PRICE OF \$87.851562 PLUS ACCRUED	357.57	340,751.42	357.57	340,751.42
13 Sep 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9				
13 Sep 23	SOLD 50,000.00 PAR 09-11-23 AT A PRICE OF \$96.652343 PLUS ACCRUED	147.42	340,898.84	147.42	340,898.84
13 Sep 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 32 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
13 Sep 23	SOLD 60,000.00 PAR 09-12-23 AT A PRICE OF \$98.550781 PLUS ACCRUED INTEREST RECEIVED	731.56	341,630.40	731.56	341,630.40
13 Sep 23	UNITED STATES OF AMER TREAS NOTES 4.25% 05-31-2025 CUSIP : 91282CHD6				
14 Sep 23	PURCHASED 25,000.00 PAR 09-12-23 AT A PRICE OF \$96.757812 PLUS ACCRUED INTEREST PAID	-78.97	341,551.43	-78.97	341,551.43
14 Sep 23	UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
14 Sep 23	SOLD 20,000.00 PAR 09-13-23 AT A PRICE OF \$88.035156 PLUS ACCRUED INTEREST RECEIVED	59.10	341,610.53	59.10	341,610.53
14 Sep 23	UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP : 912810TN8				
14 Sep 23	SOLD 30,000.00 PAR 09-12-23 AT A PRICE OF \$101.059000 PLUS ACCRUED INTEREST RECEIVED	5.96	341,616.49	5.96	341,616.49
14 Sep 23	PATTERSON-UTI ENERGY INC 7.15% 10-01-2033 CUSIP : 703481AD3				
14 Sep 23	SOLD 50,000.00 PAR 09-13-23 AT A PRICE OF \$98.437500 PLUS ACCRUED INTEREST RECEIVED	252.21	341,868.70	252.21	341,868.70
14 Sep 23	UNITED STATES OF AMER TREAS NOTES 4.125%DUE 01-31-2025 CUSIP : 91282CGG0				
15 Sep 23	Interest Received on 10,072.02 Par Payment Due 09/15/23	37.77	341,906.47	37.77	341,906.47
15 Sep 23	FHLMC POOL #G08364 4.5 09-01-2039 CUSIP : 3128MJMN7				
15 Sep 23	Interest Received on 10,857.38 Par Payment Due 09/15/23	49.76	341,956.23	49.76	341,956.23
15 Sep 23	GNMA POOL #692311 SER 2039 5.5% DUE 01-15-2039 BEO CUSIP : 36296JDQ5				
15 Sep 23	Interest Received on 105,000.00 Par Payment Due 09/15/23	308.00	342,264.23	308.00	342,264.23
15 Sep 23	PVTPL FORD CR AUTO OWNER TR SER 19-1 CL A 3.52% 07-15-2030 CUSIP : 34532PAA8				
15 Sep 23	Interest Received on 11,006.31 Par Payment Due 09/15/23	36.69	342,300.92	36.69	342,300.92
15 Sep 23	FEDERAL HOME LN MTG CORP POOL #E02902 4%06-01-2026 BEO CUSIP : 31294MGK1				
15 Sep 23	Interest Received on 110,000.00 Par Payment Due 09/15/23	436.33	342,737.25	436.33	342,737.25
15 Sep 23	ALLY AUTO RECEIVABLES TRUST SER 22-2 CL A3 0.0% DUE 05-17-2027 BEO CUSIP : 02008MAC3				
15 Sep 23	Interest Received on 115,000.00 Par Payment Due 09/15/23	341.17	343,078.42	341.17	343,078.42
15 Sep 23	DISCOVER CARD EXECUTION NT TR SR 22-A3 CL A3 3.56% DUE 07-15-2027 REG CUSIP : 254683CW3				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 33 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
15 Sep 23 15 Sep 23	Interest Received on 125,000.00 Par Payment Due 09/15/23 AMERICAN EXPRESS CR ACCOUNT MASTER TR 2022-3 ASSET BACKED CL A 3.385% 08-16-2027 CUSIP : 02582JJV3	390.63	343,469.05	390.63	343,469.05
15 Sep 23 15 Sep 23	Interest Received on 16,285.20 Par Payment Due 09/15/23 FEDERAL HOME LN MTG CORP POOL #G08463 4%10-01-2041 BEO CUSIP : 3128MJQR4	54.28	343,523.33	54.28	343,523.33
15 Sep 23 15 Sep 23	Interest Received on 16,714.68 Par Payment Due 09/15/23 FEDERAL HOME LN MTG CORP POOL #Q03310 4%09-01-2041 BEO CUSIP : 3132GJKX6	55.72	343,579.05	55.72	343,579.05
15 Sep 23 15 Sep 23	Interest Received on 165,000.00 Par Payment Due 09/15/23 CITIGROUP COML MTG 3.717% DUE 09-15-2048 CUSIP : 17324DAU8	511.09	344,090.14	511.09	344,090.14
15 Sep 23 15 Sep 23	Interest Received on 170,000.00 Par Payment Due 09/15/23 BA CR CARD TR SR 22-A1 CL A1 3.53% DUE 11-15-2027 REG CUSIP : 05522RDE5	500.08	344,590.22	500.08	344,590.22
15 Sep 23 15 Sep 23	Interest Received on 2,000.00 Par Payment Due 09/15/23 CONNECTICUT ST 5.85% 03-15-2032 BEO TAXABLE CUSIP : 20772GF45	58.50	344,648.72	58.50	344,648.72
15 Sep 23 15 Sep 23	Interest Received on 2,879.79 Par Payment Due 09/15/23 FEDERAL HOME LN MTG CORP POOL #G05922 5.5% 07-01-2039 BEO CUSIP : 3128M74F0	13.20	344,661.92	13.20	344,661.92
15 Sep 23 15 Sep 23	Interest Received on 21,890.06 Par Payment Due 09/15/23 FEDERAL HOME LN MTG CORP POOL #G03246 6%05-01-2037 BEO CUSIP : 3128M45F6	109.45	344,771.37	109.45	344,771.37
15 Sep 23 15 Sep 23	Interest Received on 30,000.00 Par Payment Due 09/15/23 ENTERGY TEX INC FIXED 5% DUE 09-15-2052 CUSIP : 29365TAM6	750.00	345,521.37	750.00	345,521.37
15 Sep 23 15 Sep 23	Interest Received on 33,311.06 Par Payment Due 09/15/23 GNMA POOL #682229 4% 07-15-2049 BEO CUSIP : 36295V4N6	111.04	345,632.41	111.04	345,632.41
15 Sep 23 15 Sep 23	Interest Received on 35,000.00 Par Payment Due 09/15/23 TEXTRON INC FIXED 2.45% DUE 03-15-2031 CUSIP : 883203CC3	428.75	346,061.16	428.75	346,061.16
15 Sep 23 15 Sep 23	Interest Received on 4,628.30 Par Payment Due 09/15/23 GNMA POOL #782448 6% 10-15-2038 BEO CUSIP : 36241KWH7	23.14	346,084.30	23.14	346,084.30

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 34 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
15 Sep 23 15 Sep 23	Interest Received on 45,000.00 Par First Payment FIFTH THIRD AUTO TRUST SR 23-1 CL A3 0.0% 08-15-2028 CUSIP : 31680EAD3	152.07	346,236.37	152.07	346,236.37
15 Sep 23 15 Sep 23	Interest Received on 51,814.92 Par Payment Due 09/15/23 FEDERAL HOME LN MTG CORP POOL #Q52418 3.5% 11-01-2047 BEO CUSIP : 3132XUVL6	151.13	346,387.50	151.13	346,387.50
15 Sep 23 15 Sep 23	Interest Received on 55,000.00 Par Payment Due 09/15/23 FORD CREDIT AUTO OWNER TRUST SER 22-D CL A3 5.27% DUE 05-17-2027 REG CUSIP : 345295AD1	241.54	346,629.04	241.54	346,629.04
15 Sep 23 15 Sep 23	Interest Received on 55,761.70 Par Payment Due 09/15/23 FEDERAL HOME LN MTG CORP POOL #G61648 3.5% 09-01-2048 BEO CUSIP : 31335BZM1	162.64	346,791.68	162.64	346,791.68
15 Sep 23 15 Sep 23	Interest Received on 60,000.00 Par Payment Due 09/15/23 JOHN DEERE OWNER TRUST SER 23-A CL A3 5.01% DUE 11-15-2027 CUSIP : 47800CAC0	250.50	347,042.18	250.50	347,042.18
15 Sep 23 15 Sep 23	Interest Received on 60,000.00 Par Payment Due 09/15/23 VERIZON COMMUNICATIONS INC NT 2.355% 03-15-2032 CUSIP : 92343VGN8	706.50	347,748.68	706.50	347,748.68
15 Sep 23 15 Sep 23	Interest Received on 7,629.97 Par Payment Due 09/15/23 FEDERAL HOME LN MTG CORP POOL #A33057 5%01-01-2035 BEO CUSIP : 31297NME3	31.79	347,780.47	31.79	347,780.47
15 Sep 23 15 Sep 23	Interest Received on 7,667.32 Par Payment Due 09/15/23 FEDERAL HOME LN MTG CORP POOL #G08106 6%01-01-2036 BEO CUSIP : 3128MJDL1	38.34	347,818.81	38.34	347,818.81
15 Sep 23 15 Sep 23	Interest Received on 8,444.19 Par Payment Due 09/15/23 GNMA POOL #710769 4.5% 08-15-2039 BEO CUSIP : 36297FT28	31.67	347,850.48	31.67	347,850.48
15 Sep 23 15 Sep 23	Interest Received on 85,000.00 Par First Payment MICRON TECHNOLOGY INC 5.875% 09-15-2033 CUSIP : 595112CB7	2,136.22	349,986.70	2,136.22	349,986.70
15 Sep 23 15 Sep 23	Interest Received on 85,000.00 Par Payment Due 09/15/23 CAPITAL ONE MULTI-ASSET EXECUTION TR SR 2022-2 NT CL A 3.49% 05-15-2027 CUSIP : 14041NGA3	247.21	350,233.91	247.21	350,233.91
15 Sep 23 15 Sep 23	PURCHASED 20,000.00 PAR 09-13-23 AT A PRICE OF \$99.331000 PLUS ACCRUED INTEREST PAID META PLATFORMS INC 5.6% DUE 05-15-2053 CUSIP : 30303M8Q8	-410.67	349,823.24	-410.67	349,823.24

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 35 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
15 Sep 23	TRANSFERRED VIA FED FUND WIRE TO BANCO POPULAR DE PUERTO RICO	-40,666.52	309,156.72	-40,666.52	309,156.72
15 Sep 23	MONTHLY INCOME WIRE TRANSFER FROM MESIROW ACCOUNT PER SPONSOR DIRECTION. United States dollar				
18 Sep 23	Interest Received on 177,350.09 Par Payment Due 09/16/23	406.43	309,563.15	406.43	309,563.15
18 Sep 23	GNMA 2019-053 REMIC PASSTHRU CTF CL V FIXED 2.75% DUE 08-16-2031 CUSIP : 38380M4H1				
18 Sep 23	Interest Received on 19,471.58 Par Payment Due 09/16/23	27.67	309,590.82	27.67	309,590.82
18 Sep 23	GNMA 2013-105 CL A 1.705 DUE 02-16-2037 CUSIP : 38378KXW4				
18 Sep 23	Interest Received on 25,000.00 Par Payment Due 09/18/23	77.71	309,668.53	77.71	309,668.53
18 Sep 23	HONDA AUTO RECEIVABLES OWNER TR SER 22-2 CL A3 3.73% DUE 07-20-2026 REG CUSIP : 43815PAC3				
18 Sep 23	Interest Received on 72,814.48 Par Payment Due 09/16/23	137.92	309,806.45	137.92	309,806.45
18 Sep 23	GNMA SER 2013-33 REMIC PASSTHRU CL B 2.273 DUE 12-16-2042 CUSIP : 38378B7F0				
19 Sep 23	SOLD 35,000.00 PAR 09-15-23 AT A PRICE OF \$87.007812 PLUS ACCRUED INTEREST RECEIVED	120.67	309,927.12	120.67	309,927.12
19 Sep 23	UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP : 912810TN8				
20 Sep 23	Interest Received on 145,000.00 Par Payment Due 09/20/23	593.29	310,520.41	593.29	310,520.41
20 Sep 23	PVTPL T-MOBILE US TR 2022-1 SER 22-1A CL A 144A 4.91% 05-22-2028 CUSIP : 87267WAA2				
20 Sep 23	Interest Received on 78,710.76 Par Payment Due 09/20/23	382.40	310,902.81	382.40	310,902.81
20 Sep 23	PVTPL SIERRA TIMESHARE 2023-1 RECEIVABLES FDG SER 23-1A CL B 5.83% 01-20-2040 CUSIP : 826943AB8				
20 Sep 23	Interest Received on 80,000.00 Par Payment Due 09/20/23	267.33	311,170.14	267.33	311,170.14
20 Sep 23	GM FINL AUTOMOBILE 4.01% DUE 09-22-2025 CUSIP : 380130AD6				
20 Sep 23	PURCHASED 40,000.00 PAR 09-18-23 AT A PRICE OF \$87.031250 PLUS ACCRUED INTEREST PAID	-504.35	310,665.79	-504.35	310,665.79
20 Sep 23	UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9				
20 Sep 23	SOLD 60,000.00 PAR 09-18-23 AT A PRICE OF \$70.973000 PLUS ACCRUED INTEREST RECEIVED	213.79	310,879.58	213.79	310,879.58
20 Sep 23	UNITYPOINT HEALTH FIXED 3.665% DUE 02-15-2050 CUSIP : 91338CAA3				
21 Sep 23	Interest Received on 65,000.00 Par Payment Due 09/21/23	1,233.70	312,113.28	1,233.70	312,113.28
21 Sep 23	BP CAP MKTS AMER 3.796% DUE 09-21-2025 CUSIP : 10373QAB6				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 36 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
21 Sep 23	PURCHASED 45,000.00 PAR 09-15-23 AT A PRICE OF \$91.905000 PLUS ACCRUED	-964.22	311,149.06	-964.22	311,149.06
21 Sep 23	INTEREST PAID FMC CORP 6.375% 05-18-2053 CUSIP : 302491AY1				
21 Sep 23	SOLD 65,000.00 PAR 09-20-23 AT A PRICE OF \$96.335937 PLUS ACCRUED	727.48	311,876.54	727.48	311,876.54
21 Sep 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.625 05-31-2028 CUSIP : 91282CHE4				
22 Sep 23	Interest Received on 120,000.00 Par Payment Due 09/22/23	565.00	312,441.54	565.00	312,441.54
22 Sep 23	PVTPL DELL EQUIP FIN TR 2023-1 SER 23-1 CL A2 5.65% 09-28-2028 CUSIP : 24702HAC7				
22 Sep 23	PURCHASED 10,000.00 PAR 09-21-23 AT A PRICE OF \$94.972656 PLUS ACCRUED	-45.18	312,396.36	-45.18	312,396.36
22 Sep 23	INTEREST PAID UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043 CUSIP : 912810TU2				
22 Sep 23	PURCHASED 110,000.00 PAR 09-20-23 AT A PRICE OF \$97.862000 PLUS ACCRUED	-121.92	312,274.44	-121.92	312,274.44
22 Sep 23	INTEREST PAID EVERGY KANS CENT INC 5.7% 03-15-2053 CUSIP : 30036FAB7				
22 Sep 23	PURCHASED 70,000.00 PAR 09-20-23 AT A PRICE OF \$92.347000 PLUS ACCRUED	-259.00	312,015.44	-259.00	312,015.44
22 Sep 23	INTEREST PAID CONSTELLATION 3.6% DUE 02-15-2028 CUSIP : 21036PAY4				
22 Sep 23	PURCHASED 75,000.00 PAR 09-20-23 AT A PRICE OF \$96.031250 PLUS ACCRUED	-300.10	311,715.34	-300.10	311,715.34
22 Sep 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
22 Sep 23	SOLD 100,000.00 PAR 09-20-23 AT A PRICE OF \$87.121093 PLUS ACCRUED	374.32	312,089.66	374.32	312,089.66
22 Sep 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP : 912810TN8				
22 Sep 23	SOLD 35,000.00 PAR 09-21-23 AT A PRICE OF \$97.832031 PLUS ACCRUED	207.93	312,297.59	207.93	312,297.59
22 Sep 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.125%07-31-2028 CUSIP : 91282CHQ7				
22 Sep 23	SOLD 80,000.00 PAR 09-20-23 AT A PRICE OF \$95.878000 PLUS ACCRUED	1,598.33	313,895.92	1,598.33	313,895.92
22 Sep 23	INTEREST RECEIVED TRACTOR SUPPLY CO 5.25% 05-15-2033 CUSIP : 892356AB2				
25 Sep 23	Interest Received on 10,846.05 Par Payment Due 09/25/23	40.67	313,936.59	40.67	313,936.59
25 Sep 23	FNMA POOL #AD7752 4.5% 07-01-2040 BEO CUSIP : 31418VTJ1				
25 Sep 23	Interest Received on 11,530.22 Par Payment Due 09/25/23	43.24	313,979.83	43.24	313,979.83
25 Sep 23	FNMA POOL #AA4463 4.5% 04-01-2039 BEO CUSIP : 31416M5Z3				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 37 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
25 Sep 23 25 Sep 23	Interest Received on 116,182.94 Par Payment Due 09/25/23 FHLMC POOL #Q03677 2.5% DUE 10-01-2049 REG CUSIP : 31339UCN8	242.05	314,221.88	242.05	314,221.88
25 Sep 23 25 Sep 23	Interest Received on 116,261.06 Par Payment Due 09/25/23 FNMA POOL #FS2847 4% 08-01-2052 BEO CUSIP : 3140XJEV1	387.54	314,609.42	387.54	314,609.42
25 Sep 23 25 Sep 23	Interest Received on 125,000.00 Par Payment Due 09/25/23 BMW VEH LEASE TR 2021-2 .43% 01-27-2025 CUSIP : 09690AAD5	44.79	314,654.21	44.79	314,654.21
25 Sep 23 25 Sep 23	Interest Received on 125,047.62 Par Payment Due 09/25/23 FEDERAL NATIONAL MORTGAGE ASSOC 4% 08-01-2037 CUSIP : 3140QPWS2	416.83	315,071.04	416.83	315,071.04
25 Sep 23 25 Sep 23	Interest Received on 13,142.81 Par Payment Due 09/25/23 FNMA POOL #AD4045 5% 04-01-2040 BEO CUSIP : 31418RP70	54.76	315,125.80	54.76	315,125.80
25 Sep 23 25 Sep 23	Interest Received on 14,387.23 Par Payment Due 09/25/23 FNMA POOL #AU3374 3% DUE 08-01-2043 REG CUSIP : 3138X2XC3	35.97	315,161.77	35.97	315,161.77
25 Sep 23 25 Sep 23	Interest Received on 14,984.41 Par Payment Due 09/25/23 FEDERAL NATL MTG ASSN GTD MTG POOL #AK3435 3.5% 02-01-2042 BEO CUSIP : 3138E7Y99	43.70	315,205.47	43.70	315,205.47
25 Sep 23 25 Sep 23	Interest Received on 149,506.43 Par Payment Due 09/25/23 FNMA POOL #MA2828 2.5% 11-01-2046 BEO CUSIP : 31418CEA8	311.47	315,516.94	311.47	315,516.94
25 Sep 23 25 Sep 23	Interest Received on 168,792.39 Par Payment Due 09/25/23 FEDERAL HOME LOAN MORTGAGE CORP 5% 07-01-2043 CUSIP : 3133KYZH5	703.30	316,220.24	703.30	316,220.24
25 Sep 23 25 Sep 23	Interest Received on 171,874.29 Par Payment Due 09/25/23 FNMA POOL #MA4656 4.5% 07-01-2052 BEO CUSIP : 31418EE63	644.53	316,864.77	644.53	316,864.77
25 Sep 23 25 Sep 23	Interest Received on 172,491.00 Par Payment Due 09/25/23 FNMA POOL #MA4783 4% 10-01-2052 BEO CUSIP : 31418EJ50	574.97	317,439.74	574.97	317,439.74
25 Sep 23 25 Sep 23	Interest Received on 175,874.89 Par Payment Due 09/25/23 FNMA POOL #MA4850 5% 11-01-2037 BEO CUSIP : 31418EL81	732.81	318,172.55	732.81	318,172.55

◆ Cash Activity Detail

*Income cash - USD*

<u>Value Date</u> Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
25 Sep 23 25 Sep 23	Interest Received on 176,160.48 Par Payment Due 09/25/23 FNMA POOL #MA4761 5% 09-01-2052 BEO CUSIP : 31418EJF8	734.00	318,906.55	734.00	318,906.55
25 Sep 23 25 Sep 23	Interest Received on 194.44 Par Payment Due 09/25/23 FNMA POOL #255321 5.5% DUE 07-01-2024 REG CUSIP : 31371LSJ9	0.89	318,907.44	0.89	318,907.44
25 Sep 23 25 Sep 23	Interest Received on 196,441.26 Par Payment Due 09/25/23 FNMA 2% 07-01-2050 CUSIP : 3140KFB38	327.40	319,234.84	327.40	319,234.84
25 Sep 23 25 Sep 23	Interest Received on 24,113.34 Par Payment Due 09/25/23 FNMA POOL #AD8057 5% 06-01-2040 BEO CUSIP : 31418V5T5	100.47	319,335.31	100.47	319,335.31
25 Sep 23 25 Sep 23	Interest Received on 298,916.47 Par Payment Due 09/25/23 FNMA POOL #FS3497 3.5% 08-01-2052 BEO CUSIP : 3140XJ3F8	871.84	320,207.15	871.84	320,207.15
25 Sep 23 25 Sep 23	Interest Received on 30,068.18 Par Payment Due 09/25/23 FNMA POOL #MA2730 2.5% 08-01-2046 BEO CUSIP : 31418CA87	62.64	320,269.79	62.64	320,269.79
25 Sep 23 25 Sep 23	Interest Received on 30,317.92 Par Payment Due 09/25/23 FNMA POOL #AS8356 3% 11-01-2046 BEO CUSIP : 3138WJJA7	75.79	320,345.58	75.79	320,345.58
25 Sep 23 25 Sep 23	Interest Received on 34,705.48 Par Payment Due 09/25/23 FNMA POOL #MA2356 3% 07-01-2045 BEO CUSIP : 31418BTN6	86.76	320,432.34	86.76	320,432.34
25 Sep 23 25 Sep 23	Interest Received on 373,089.11 Par Payment Due 09/25/23 FEDERAL HOME LN MTG CORP POOL #SD8193 2%02-01-2052 BEO CUSIP : 3132DWC68	621.82	321,054.16	621.82	321,054.16
25 Sep 23 25 Sep 23	Interest Received on 431,813.62 Par Payment Due 09/25/23 FHLMC UMBS 30Y FIXED 2.5% 05-01-2052 CUSIP : 3133BBTH2	899.61	321,953.77	899.61	321,953.77
25 Sep 23 25 Sep 23	Interest Received on 489,183.38 Par Payment Due 09/25/23 FNMA POOL #MA4563 2.5% 03-01-2052 BEO CUSIP : 31418EB90	1,019.13	322,972.90	1,019.13	322,972.90
25 Sep 23 25 Sep 23	Interest Received on 503,660.32 Par Payment Due 09/25/23 FEDERAL HOME LOAN MORTGAGE CORP POOL #SD8220 3.0% DUE 06-01-2052 REG CUSIP : 3132DWDZ3	1,259.15	324,232.05	1,259.15	324,232.05

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 39 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
25 Sep 23 25 Sep 23	Interest Received on 58,461.14 Par Payment Due 09/25/23 FNMA POOL #BN4393 3.5% DUE 03-01-2049 CUSIP : 3140JL3B8	170.51	324,402.56	170.51	324,402.56
25 Sep 23 25 Sep 23	Interest Received on 6,113.55 Par Payment Due 09/25/23 FNMA POOL #995930 5% 04-01-2039 BEO CUSIP : 31416CLK0	25.47	324,428.03	25.47	324,428.03
25 Sep 23 25 Sep 23	Interest Received on 63,709.80 Par Payment Due 09/25/23 FNMA POOL #BN0905 4.0% 11-01-2048 CUSIP : 3140JHAF0	212.37	324,640.40	212.37	324,640.40
25 Sep 23 25 Sep 23	Interest Received on 65,000.00 Par Payment Due 09/24/23 SCHWAB CHARLES 4.2% DUE 03-24-2025 CUSIP : 808513BB0	1,365.00	326,005.40	1,365.00	326,005.40
25 Sep 23 25 Sep 23	Interest Received on 815,684.03 Par Payment Due 09/25/23 FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5715 2.0% DUE 10-01-2051 REG CUSIP : 3133KMK46	1,359.47	327,364.87	1,359.47	327,364.87
25 Sep 23 25 Sep 23	PURCHASED 10,000.00 PAR 09-21-23 AT A PRICE OF \$94.906250 PLUS ACCRUED INTEREST PAID UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043 CUSIP : 912810TU2	-48.74	327,316.13	-48.74	327,316.13
25 Sep 23 25 Sep 23	PURCHASED 70,000.00 PAR 09-21-23 AT A PRICE OF \$95.171875 PLUS ACCRUED INTEREST PAID UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1	-302.21	327,013.92	-302.21	327,013.92
25 Sep 23 25 Sep 23	SOLD 10,000.00 PAR 09-21-23 AT A PRICE OF \$85.064000 PLUS ACCRUED INTEREST RECEIVED RTX CORPORATION 4.8% DUE 12-15-2043 CUSIP : 75513ECJ8	133.33	327,147.25	133.33	327,147.25
25 Sep 23 25 Sep 23	SOLD 10,000.00 PAR 09-21-23 AT A PRICE OF \$85.126000 PLUS ACCRUED INTEREST RECEIVED RTX CORPORATION 4.8% DUE 12-15-2043 CUSIP : 75513ECJ8	133.33	327,280.58	133.33	327,280.58
25 Sep 23 25 Sep 23	SOLD 75,000.00 PAR 09-21-23 AT A PRICE OF \$95.825000 PLUS ACCRUED INTEREST RECEIVED HEICO CORP NEW 5.35% 08-01-2033 CUSIP : 422806AB5	646.46	327,927.04	646.46	327,927.04
26 Sep 23 26 Sep 23	PURCHASED 35,000.00 PAR 09-21-23 AT A PRICE OF \$92.938000 PLUS ACCRUED INTEREST PAID SUTTER HEALTH 3.695% DUE 08-15-2028 CUSIP : 86944BAD5	-143.69	327,783.35	-143.69	327,783.35

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 40 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
26 Sep 23	PURCHASED 35,000.00 PAR 09-22-23 AT A PRICE OF \$95.578125 PLUS ACCRUED	-154.79	327,628.56	-154.79	327,628.56
26 Sep 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
26 Sep 23	SOLD 35,000.00 PAR 09-22-23 AT A PRICE OF \$99.018000 PLUS ACCRUED	68.54	327,697.10	68.54	327,697.10
26 Sep 23	INTEREST RECEIVED AP MOLLER MAERSK 5.875% DUE 09-14-2033 CUSIP : 00203QAF4				
27 Sep 23	PURCHASED 15,000.00 PAR 09-25-23 AT A PRICE OF \$94.871093 PLUS ACCRUED	-67.92	327,629.18	-67.92	327,629.18
27 Sep 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
27 Sep 23	SOLD 15,000.00 PAR 09-25-23 AT A PRICE OF \$94.591000 PLUS ACCRUED	299.75	327,928.93	299.75	327,928.93
27 Sep 23	INTEREST RECEIVED MOSAIC CO NEW 5.45% DUE 11-15-2033 CUSIP : 61945CAD5				
28 Sep 23	PURCHASED 164,227.92 PAR 09-05-23 AT A PRICE OF \$96.625000 PLUS ACCRUED	-615.85	327,313.08	-615.85	327,313.08
28 Sep 23	INTEREST PAID FNMA POOL #MA4978 5% 04-01-2053 BEO CUSIP : 31418EQ86				
28 Sep 23	SOLD 30,000.00 PAR 09-27-23 AT A PRICE OF \$82.285156 PLUS ACCRUED	130.03	327,443.11	130.03	327,443.11
28 Sep 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP : 912810TN8				
28 Sep 23	SOLD 45,000.00 PAR 09-27-23 AT A PRICE OF \$82.367187 PLUS ACCRUED	602.85	328,045.96	602.85	328,045.96
28 Sep 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9				
29 Sep 23	Interest Received on 70,000.00 Par Payment Due 09/29/23	1,963.50	330,009.46	1,963.50	330,009.46
29 Sep 23	CITIGROUP INC 5.61% 09-29-2026 CUSIP : 172967NX5				
29 Sep 23	Payment for Custody Services of Northern Trust for Period Ending 09-30-2023. De bit for Invoice#690767471371.	-12,500.00	317,509.46	-12,500.00	317,509.46
29 Sep 23	United States dollar				
29 Sep 23	PURCHASED 100,000.00 PAR 09-27-23 AT A PRICE OF \$66.838000 PLUS ACCRUED	-1,581.54	315,927.92	-1,581.54	315,927.92
29 Sep 23	INTEREST PAID THOMAS JEFFSN UNIV 3.847% DUE 11-01-2057 CUSIP : 88444NAS7				
29 Sep 23	PURCHASED 35,000.00 PAR 09-28-23 AT A PRICE OF \$98.632812 PLUS ACCRUED	-187.25	315,740.67	-187.25	315,740.67
29 Sep 23	INTEREST PAID UNITED STATES TREAS NTS 4.375% 08-15-2026 CUSIP : 91282CHU8				

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◆ **Cash Activity Detail**

*Income cash - USD*

<u>Value Date</u> Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
29 Sep 23	PURCHASED 40,000.00 PAR 09-27-23 AT A PRICE OF \$96.023000 PLUS ACCRUED	-693.84	315,046.83	-693.84	315,046.83
29 Sep 23	INTEREST PAID U S BANCORP 5.836% 06-12-2034 CUSIP : 91159HJN1				
29 Sep 23	SOLD 170,000.00 PAR 09-28-23 AT A PRICE OF \$90.167968 PLUS ACCRUED	2,135.97	317,182.80	2,135.97	317,182.80
29 Sep 23	INTEREST RECEIVED WI TREASURY SEC 3.375% 05-15-2033 CUSIP : 91282CHC8				
29 Sep 23	SOLD 45,000.00 PAR 09-27-23 AT A PRICE OF \$89.332000 PLUS ACCRUED	350.83	317,533.63	350.83	317,533.63
29 Sep 23	INTEREST RECEIVED U S BANCORP MEDIUM TERM NTS- BOOK ENTRY 4.839% 02-01-2034 CUSIP : 91159HJL5				
02 Oct 23	INCOME RECEIVED	957.65	318,491.28	957.65	318,491.28
02 Oct 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
02 Oct 23	Interest Received on 0.00 Par Payment Due 10/01/23	1,009.80	319,501.08	1,009.80	319,501.08
02 Oct 23	AMERICAN UNIV 3.672% DUE 04-01-2049 CUSIP : 030360AD3				
02 Oct 23	Interest Received on 100,000.00 Par Payment Due 10/01/23	550.00	320,051.08	550.00	320,051.08
02 Oct 23	SOUTHERN CALIF EDISON CO 1ST & REF MTG SER 2021 1.1% 04-01-2024 CUSIP : 842400HB2				
02 Oct 23	Interest Received on 140,000.00 Par Payment Due 10/01/23	3,241.70	323,292.78	3,241.70	323,292.78
02 Oct 23	TEXAS ST 4.631% 04-01-2033 BEO TAXABLE CUSIP : 882722VP3				
02 Oct 23	Interest Received on 150,000.00 Par Payment Due 10/01/23	2,812.50	326,105.28	2,812.50	326,105.28
02 Oct 23	MATTEL INC 3.75% DUE 04-01-2029 CUSIP : 577081BF8				
02 Oct 23	Interest Received on 150,000.00 Par Payment Due 10/01/23	3,750.00	329,855.28	3,750.00	329,855.28
02 Oct 23	PVTPL SPECTRUM BRANDS INC 5.0% DUE 10-01-2029/09-24-2019 BEO CUSIP : 84762LAV7				
02 Oct 23	Interest Received on 165,000.00 Par Payment Due 10/01/23	2,969.18	332,824.46	2,969.18	332,824.46
02 Oct 23	UNIVERSITY MICH UNIV REVS 3.599% 04-01-2047 CUSIP : 914455VJ6				
02 Oct 23	Interest Received on 35,000.00 Par First Payment	787.50	333,611.96	787.50	333,611.96
02 Oct 23	OGLETHORPE PWR CORP 4.5% 04-01-2047 CUSIP : 677050AS5				
02 Oct 23	Interest Received on 35,000.00 Par Payment Due 10/01/23	965.48	334,577.44	965.48	334,577.44
02 Oct 23	TEXAS ST 5.517% 04-01-2039 BEO TAXABLE CUSIP : 882722KF7				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 42 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
02 Oct 23	Interest Received on 45,000.00 Par First Payment	871.88	335,449.32	871.88	335,449.32
02 Oct 23	UNITED STATES OF AMER TREAS NOTES 3.875%DUE 03-31-2025 CUSIP : 91282CGU9				
02 Oct 23	Interest Received on 60,000.00 Par Payment Due 10/01/23	585.00	336,034.32	585.00	336,034.32
02 Oct 23	BEST BUY CO INC 1.95% 10-01-2030 CUSIP : 08652BAB5				
02 Oct 23	Interest Received on 75,000.00 Par First Payment	756.77	336,791.09	756.77	336,791.09
02 Oct 23	UNIVERSITY SOUTHN CALIF 4.976% 10-01-2053 CUSIP : 914886AH9				
02 Oct 23	Interest Received on 85,000.00 Par Payment Due 10/01/23	1,487.50	338,278.59	1,487.50	338,278.59
02 Oct 23	SOUTHERN CALIF EDISON CO 3.5 DUE 10-01-2023 CUSIP : 842400FY4				
02 Oct 23	Interest Received on 90,000.00 Par Payment Due 10/01/23	1,146.15	339,424.74	1,146.15	339,424.74
02 Oct 23	UNIVERSITY CHICAGO 2.547% DUE 04-01-2050 CUSIP : 91412NBE9				
02 Oct 23	PURCHASED 45,000.00 PAR 09-28-23 AT A PRICE OF \$99.640625 PLUS ACCRUED INTEREST PAID	-173.08	339,251.66	-173.08	339,251.66
02 Oct 23	UNITED STATES OF AMER TREAS NOTES 4.375%08-31-2028 CUSIP : 91282CHX2				
02 Oct 23	SOLD 45,000.00 PAR 09-28-23 AT A PRICE OF \$100.142000 PLUS ACCRUED INTEREST RECEIVED	102.38	339,354.04	102.38	339,354.04
02 Oct 23	MOHAWK INDS INC 5.85% 09-18-2028 CUSIP : 608190AM6				
02 Oct 23	SOLD 45,000.00 PAR 09-28-23 AT A PRICE OF \$99.635000 PLUS ACCRUED INTEREST RECEIVED	949.63	340,303.67	949.63	340,303.67
02 Oct 23	WISCONSIN PUB SVC CORP 5.35% DUE 11-10-2025 REG CUSIP : 976843BP6				
04 Oct 23	PURCHASED 25,000.00 PAR 10-02-23 AT A PRICE OF \$93.703125 PLUS ACCRUED INTEREST PAID	-131.62	340,172.05	-131.62	340,172.05
04 Oct 23	UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
04 Oct 23	SOLD 30,000.00 PAR 10-02-23 AT A PRICE OF \$92.538000 PLUS ACCRUED INTEREST RECEIVED	519.58	340,691.63	519.58	340,691.63
04 Oct 23	INTERPUBLIC GROUP COS INC 5.375% 06-15-2033 CUSIP : 460690BU3				
05 Oct 23	PURCHASED 15,000.00 PAR 10-03-23 AT A PRICE OF \$92.925781 PLUS ACCRUED INTEREST PAID	-80.55	340,611.08	-80.55	340,611.08
05 Oct 23	UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 43 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
05 Oct 23	SOLD 15,000.00 PAR 10-03-23 AT A PRICE OF \$93.348000 PLUS ACCRUED	380.00	340,991.08	380.00	340,991.08
05 Oct 23	INTEREST RECEIVED BROWN FORMAN CORP 4.75% 04-15-2033 CUSIP : 115637AU4				
06 Oct 23	Interest Received on 15,000.00 Par First Payment	405.00	341,396.08	405.00	341,396.08
06 Oct 23	GENERAL MOTORS FINANCIAL CO INC 5.4% DUE04-06-2026 CUSIP : 37045XEF9				
06 Oct 23	PURCHASED 40,000.00 PAR 10-04-23 AT A PRICE OF \$93.390625 PLUS ACCRUED	-219.02	341,177.06	-219.02	341,177.06
06 Oct 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
06 Oct 23	SOLD 45,000.00 PAR 10-04-23 AT A PRICE OF \$92.263000 PLUS ACCRUED	792.81	341,969.87	792.81	341,969.87
06 Oct 23	INTEREST RECEIVED INTERPUBLIC GROUP COS INC 5.375% 06-15-2033 CUSIP : 460690BU3				
06 Oct 23	SOLD 45,000.00 PAR 10-05-23 AT A PRICE OF \$98.730468 PLUS ACCRUED	194.71	342,164.58	194.71	342,164.58
06 Oct 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.375%08-31-2028 CUSIP : 91282CHX2				
10 Oct 23	PURCHASED 65,000.00 PAR 10-05-23 AT A PRICE OF \$91.312500 PLUS ACCRUED	-432.74	341,731.84	-432.74	341,731.84
10 Oct 23	INTEREST PAID UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043 CUSIP : 912810TU2				
10 Oct 23	SOLD 90,000.00 PAR 10-05-23 AT A PRICE OF \$60.476000 PLUS ACCRUED	57.31	341,789.15	57.31	341,789.15
10 Oct 23	INTEREST RECEIVED UNIVERSITY CHICAGO 2.547% DUE 04-01-2050 CUSIP : 91412NBE9				
11 Oct 23	SOLD 55,000.00 PAR 10-10-23 AT A PRICE OF \$95.914062 PLUS ACCRUED	724.50	342,513.65	724.50	342,513.65
11 Oct 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.625 05-31-2028 CUSIP : 91282CHE4				
12 Oct 23	PURCHASED 150,000.00 PAR 10-11-23 AT A PRICE OF \$94.640625 PLUS ACCRUED	-916.10	341,597.55	-916.10	341,597.55
12 Oct 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
12 Oct 23	PURCHASED 525,000.00 PAR 10-11-23 AT A PRICE OF \$100.027343 PLUS ACCRUED INTEREST PAID	-860.66	340,736.89	-860.66	340,736.89
12 Oct 23	UNITED STATES OF AMER TREAS NOTES 5% NTS 09-30-2025 CUSIP : 91282CJB8				
12 Oct 23	SOLD 15,000.00 PAR 10-11-23 AT A PRICE OF \$94.609375 PLUS ACCRUED	91.61	340,828.50	91.61	340,828.50
12 Oct 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 44 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
12 Oct 23	SOLD 155,000.00 PAR 10-11-23 AT A PRICE OF \$90.898437 PLUS ACCRUED	2,132.30	342,960.80	2,132.30	342,960.80
12 Oct 23	INTEREST RECEIVED WI TREASURY SEC 3.375% 05-15-2033 CUSIP : 91282CHC8				
12 Oct 23	SOLD 30,000.00 PAR 10-11-23 AT A PRICE OF \$98.605468 PLUS ACCRUED	245.48	343,206.28	245.48	343,206.28
12 Oct 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.125%DUE 01-31-2025 CUSIP : 91282CGG0				
12 Oct 23	SOLD 305,000.00 PAR 10-11-23 AT A PRICE OF \$96.640625 PLUS ACCRUED	1,502.21	344,708.49	1,502.21	344,708.49
12 Oct 23	INTEREST RECEIVED UNITED STATES TREAS NTS FIXED 3.125% DUE08-15-2025 CUSIP : 91282CFE6				
12 Oct 23	SOLD 35,000.00 PAR 10-11-23 AT A PRICE OF \$99.457031 PLUS ACCRUED	329.79	345,038.28	329.79	345,038.28
12 Oct 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES DTD 07/31/2023 4.75% 07-31-2025 CUSIP : 91282CHN4				
12 Oct 23	SOLD 45,000.00 PAR 10-11-23 AT A PRICE OF \$98.160156 PLUS ACCRUED	57.17	345,095.45	57.17	345,095.45
12 Oct 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.875%DUE 03-31-2025 CUSIP : 91282CGU9				
12 Oct 23	SOLD 5,000.00 PAR 10-11-23 AT A PRICE OF \$98.117187 PLUS ACCRUED INTEREST	86.87	345,182.32	86.87	345,182.32
12 Oct 23	RECEIVED UNITED STATES OF AMER TREAS NOTES 3.875%04-30-2025 CUSIP : 91282CGX3				
12 Oct 23	SOLD 95,000.00 PAR 10-11-23 AT A PRICE OF \$97.441406 PLUS ACCRUED	1,752.05	346,934.37	1,752.05	346,934.37
12 Oct 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.75% 04-15-2026 CUSIP : 91282CGV7				
13 Oct 23	Interest Received on 175,000.00 Par Payment Due 10/13/23	478.77	347,413.14	478.77	347,413.14
13 Oct 23	CFCRE 2016-C4 MTG 3.283% DUE 05-10-2058 CUSIP : 12531YAN8				
13 Oct 23	PURCHASED 120,000.00 PAR 10-12-23 AT A PRICE OF \$99.699218 PLUS ACCRUED	-197.13	347,216.01	-197.13	347,216.01
13 Oct 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.625%09-30-2028 CUSIP : 91282CJA0				
13 Oct 23	PURCHASED 30,000.00 PAR 10-11-23 AT A PRICE OF \$82.234375 PLUS ACCRUED	-446.23	346,769.78	-446.23	346,769.78
13 Oct 23	INTEREST PAID UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9				
13 Oct 23	PURCHASED 5,000.00 PAR 10-12-23 AT A PRICE OF \$81.750000 PLUS ACCRUED	-74.37	346,695.41	-74.37	346,695.41
13 Oct 23	INTEREST PAID UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9				

◆ **Cash Activity Detail**

*Income cash - USD*

<u>Value Date</u> Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
13 Oct 23	SOLD 10,000.00 PAR 10-12-23 AT A PRICE OF \$95.550781 PLUS ACCRUED	133.71	346,829.12	133.71	346,829.12
13 Oct 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.625 05-31-2028 CUSIP : 91282CHE4				
13 Oct 23	SOLD 30,000.00 PAR 10-11-23 AT A PRICE OF \$95.634000 PLUS ACCRUED	128.33	346,957.45	128.33	346,957.45
13 Oct 23	INTEREST RECEIVED INTUIT INC 5.5% 09-15-2053 CUSIP : 46124HAH9				
13 Oct 23	SOLD 40,000.00 PAR 10-11-23 AT A PRICE OF \$98.636718 PLUS ACCRUED	622.40	347,579.85	622.40	347,579.85
13 Oct 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.25% 05-31-2025 CUSIP : 91282CHD6				
13 Oct 23	SOLD 40,000.00 PAR 10-12-23 AT A PRICE OF \$97.132812 PLUS ACCRUED	189.01	347,768.86	189.01	347,768.86
13 Oct 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 02-29-2028 CUSIP : 91282CGP0				
13 Oct 23	SOLD 5,000.00 PAR 10-12-23 AT A PRICE OF \$87.562500 PLUS ACCRUED	82.07	347,850.93	82.07	347,850.93
13 Oct 23	INTEREST RECEIVED UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052 CUSIP : 912810TL2				
13 Oct 23	SOLD 5,000.00 PAR 10-12-23 AT A PRICE OF \$97.523437 PLUS ACCRUED	41.47	347,892.40	41.47	347,892.40
13 Oct 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.125%07-31-2028 CUSIP : 91282CHQ7				
13 Oct 23	SOLD 50,000.00 PAR 10-12-23 AT A PRICE OF \$98.082031 PLUS ACCRUED	676.23	348,568.63	676.23	348,568.63
13 Oct 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.125%06-15-2026 CUSIP : 91282CHH7				
13 Oct 23	SOLD 65,000.00 PAR 10-12-23 AT A PRICE OF \$96.890625 PLUS ACCRUED	966.83	349,535.46	966.83	349,535.46
13 Oct 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.625%05-15-2026 CUSIP : 91282CHB0				
13 Oct 23	SOLD 65,000.00 PAR 10-12-23 AT A PRICE OF \$98.679687 PLUS ACCRUED	455.93	349,991.39	455.93	349,991.39
13 Oct 23	INTEREST RECEIVED UNITED STATES TREAS NTS 4.375% 08-15-2026 CUSIP : 91282CHU8				
13 Oct 23	SOLD 75,000.00 PAR 10-12-23 AT A PRICE OF \$97.023437 PLUS ACCRUED	855.98	350,847.37	855.98	350,847.37
13 Oct 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 06-30-2028 CUSIP : 91282CHK0				
16 Oct 23	Interest Received on 10,597.90 Par Payment Due 10/15/23	35.33	350,882.70	35.33	350,882.70
16 Oct 23	FEDERAL HOME LN MTG CORP POOL #E02902 4%06-01-2026 BEO CUSIP : 31294MGK1				
16 Oct 23	Interest Received on 10,821.58 Par Payment Due 10/15/23	49.60	350,932.30	49.60	350,932.30
16 Oct 23	GNMA POOL #692311 SER 2039 5.5% DUE 01-15-2039 BEO CUSIP : 36296JDQ5				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 46 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
16 Oct 23	Interest Received on 105,000.00 Par Payment Due 10/15/23	308.00	351,240.30	308.00	351,240.30
16 Oct 23	PVTPL FORD CR AUTO OWNER TR SER 19-1 CL A 3.52% 07-15-2030 CUSIP : 34532PAA8				
16 Oct 23	Interest Received on 110,000.00 Par Payment Due 10/15/23	436.33	351,676.63	436.33	351,676.63
16 Oct 23	ALLY AUTO RECEIVABLES TRUST SER 22-2 CL A3 0.0% DUE 05-17-2027 BEO CUSIP : 02008MAC3				
16 Oct 23	Interest Received on 115,000.00 Par Payment Due 10/15/23	341.17	352,017.80	341.17	352,017.80
16 Oct 23	DISCOVER CARD EXECUTION NT TR SR 22-A3 CL A3 3.56% DUE 07-15-2027 REG CUSIP : 254683CW3				
16 Oct 23	Interest Received on 125,000.00 Par Payment Due 10/15/23	390.63	352,408.43	390.63	352,408.43
16 Oct 23	AMERICAN EXPRESS CR ACCOUNT MASTER TR 2022-3 ASSET BACKED CL A 3.385% 08-16-2027 CUSIP : 02582JJV3				
16 Oct 23	Interest Received on 15,997.64 Par Payment Due 10/15/23	53.33	352,461.76	53.33	352,461.76
16 Oct 23	FEDERAL HOME LN MTG CORP POOL #G08463 4%10-01-2041 BEO CUSIP : 3128MJQR4				
16 Oct 23	Interest Received on 16,662.86 Par Payment Due 10/15/23	55.54	352,517.30	55.54	352,517.30
16 Oct 23	FEDERAL HOME LN MTG CORP POOL #Q03310 4%09-01-2041 BEO CUSIP : 3132GJKX6				
16 Oct 23	Interest Received on 170,000.00 Par Payment Due 10/15/23	500.08	353,017.38	500.08	353,017.38
16 Oct 23	BA CR CARD TR SR 22-A1 CL A1 3.53% DUE 11-15-2027 REG CUSIP : 05522RDE5				
16 Oct 23	Interest Received on 175,694.20 Par Payment Due 10/16/23	402.63	353,420.01	402.63	353,420.01
16 Oct 23	GNMA 2019-053 REMIC PASSTHRU CTF CL V FIXED 2.75% DUE 08-16-2031 CUSIP : 38380M4H1				
16 Oct 23	Interest Received on 18,957.00 Par Payment Due 10/16/23	26.93	353,446.94	26.93	353,446.94
16 Oct 23	GNMA 2013-105 CL A 1.705 DUE 02-16-2037 CUSIP : 38378KXW4				
16 Oct 23	Interest Received on 2,845.52 Par Payment Due 10/15/23	13.04	353,459.98	13.04	353,459.98
16 Oct 23	FEDERAL HOME LN MTG CORP POOL #G05922 5.5% 07-01-2039 BEO CUSIP : 3128M74F0				
16 Oct 23	Interest Received on 21,784.60 Par Payment Due 10/15/23	108.92	353,568.90	108.92	353,568.90
16 Oct 23	FEDERAL HOME LN MTG CORP POOL #G03246 6%05-01-2037 BEO CUSIP : 3128M45F6				
16 Oct 23	Interest Received on 30,000.00 Par First Payment	663.75	354,232.65	663.75	354,232.65
16 Oct 23	WALMART INC 4.5% DUE 04-15-2053 CUSIP : 931142FE8				

◆ Cash Activity Detail

*Income cash - USD*

<u>Value Date</u> Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
16 Oct 23	Interest Received on 33,247.15 Par Payment Due 10/15/23	110.82	354,343.47	110.82	354,343.47
16 Oct 23	GNMA POOL #682229 4% 07-15-2049 BEO CUSIP : 36295V4N6				
16 Oct 23	Interest Received on 35,000.00 Par First Payment	637.00	354,980.47	637.00	354,980.47
16 Oct 23	BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054 CUSIP : 12189LBK6				
16 Oct 23	Interest Received on 4,598.54 Par Payment Due 10/15/23	22.99	355,003.46	22.99	355,003.46
16 Oct 23	GNMA POOL #782448 6% 10-15-2038 BEO CUSIP : 36241KWH7				
16 Oct 23	Interest Received on 45,000.00 Par Payment Due 10/15/23	207.37	355,210.83	207.37	355,210.83
16 Oct 23	FIFTH THIRD AUTO TRUST SR 23-1 CL A3 0.0% 08-15-2028 CUSIP : 31680EAD3				
16 Oct 23	Interest Received on 51,671.00 Par Payment Due 10/15/23	150.71	355,361.54	150.71	355,361.54
16 Oct 23	FEDERAL HOME LN MTG CORP POOL #Q52418 3.5% 11-01-2047 BEO CUSIP : 3132XUVL6				
16 Oct 23	Interest Received on 55,000.00 Par Payment Due 10/15/23	241.54	355,603.08	241.54	355,603.08
16 Oct 23	FORD CREDIT AUTO OWNER TRUST SER 22-D CL A3 5.27% DUE 05-17-2027 REG CUSIP : 345295AD1				
16 Oct 23	Interest Received on 55,581.35 Par Payment Due 10/15/23	162.11	355,765.19	162.11	355,765.19
16 Oct 23	FEDERAL HOME LN MTG CORP POOL #G61648 3.5% 09-01-2048 BEO CUSIP : 31335BZM1				
16 Oct 23	Interest Received on 60,000.00 Par Payment Due 10/15/23	250.50	356,015.69	250.50	356,015.69
16 Oct 23	JOHN DEERE OWNER TRUST SER 23-A CL A3 5.01% DUE 11-15-2027 CUSIP : 47800CAC0				
16 Oct 23	Interest Received on 7,484.61 Par Payment Due 10/15/23	37.42	356,053.11	37.42	356,053.11
16 Oct 23	FEDERAL HOME LN MTG CORP POOL #G08106 6%01-01-2036 BEO CUSIP : 3128MJDL1				
16 Oct 23	Interest Received on 7,588.32 Par Payment Due 10/15/23	31.62	356,084.73	31.62	356,084.73
16 Oct 23	FEDERAL HOME LN MTG CORP POOL #A33057 5%01-01-2035 BEO CUSIP : 31297NME3				
16 Oct 23	Interest Received on 70,000.00 Par First Payment	2,393.32	358,478.05	2,393.32	358,478.05
16 Oct 23	ALEXANDRIA REAL ESTATE EQUITIES INC 5.15% 04-15-2053 CUSIP : 015271BB4				
16 Oct 23	Interest Received on 72,185.50 Par Payment Due 10/16/23	136.73	358,614.78	136.73	358,614.78
16 Oct 23	GNMA SER 2013-33 REMIC PASSTHRU CL B 2.273 DUE 12-16-2042 CUSIP : 38378B7F0				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 48 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
16 Oct 23	Interest Received on 8,409.38 Par Payment Due 10/15/23	31.54	358,646.32	31.54	358,646.32
16 Oct 23	GNMA POOL #710769 4.5% 08-15-2039 BEO CUSIP : 36297FT28				
16 Oct 23	Interest Received on 85,000.00 Par Payment Due 10/15/23	247.21	358,893.53	247.21	358,893.53
16 Oct 23	CAPITAL ONE MULTI-ASSET EXECUTION TR SR 2022-2 NT CL A 3.49% 05-15-2027 CUSIP : 14041NGA3				
16 Oct 23	Interest Received on 9,883.87 Par Payment Due 10/15/23	37.06	358,930.59	37.06	358,930.59
16 Oct 23	FHLMC POOL #G08364 4.5 09-01-2039 CUSIP : 3128MJMN7				
16 Oct 23	PURCHASED 160,000.00 PAR 10-12-23 AT A PRICE OF \$99.398437 PLUS ACCRUED	-20.22	358,910.37	-20.22	358,910.37
16 Oct 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.625%10-15-2026 CUSIP : 91282CJC6				
16 Oct 23	PURCHASED 40,000.00 PAR 10-12-23 AT A PRICE OF \$93.496093 PLUS ACCRUED	-261.14	358,649.23	-261.14	358,649.23
16 Oct 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
16 Oct 23	PURCHASED 70,000.00 PAR 10-12-23 AT A PRICE OF \$93.500000 PLUS ACCRUED	-457.00	358,192.23	-457.00	358,192.23
16 Oct 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
16 Oct 23	SOLD 65,000.00 PAR 10-12-23 AT A PRICE OF \$75.454000 PLUS ACCRUED	521.35	358,713.58	521.35	358,713.58
16 Oct 23	INTEREST RECEIVED TRACTOR SUPPLY CO 1.75% DUE 11-01-2030 CUSIP : 892356AA4				
16 Oct 23	SOLD 90,000.00 PAR 10-12-23 AT A PRICE OF \$77.533000 PLUS ACCRUED	591.50	359,305.08	591.50	359,305.08
16 Oct 23	INTEREST RECEIVED NEWMONT FIXED 2.6% DUE 07-15-2032 CUSIP : 651639AZ9				
16 Oct 23	SOLD 90,000.00 PAR 10-13-23 AT A PRICE OF \$99.921875 PLUS ACCRUED	181.97	359,487.05	181.97	359,487.05
16 Oct 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.625%09-30-2028 CUSIP : 91282CJA0				
16 Oct 23	TRANSFERRED VIA FED FUND WIRE TO BANCO POPULAR DE PUERTO RICO	-40,636.23	318,850.82	-40,636.23	318,850.82
16 Oct 23	MONTHLY INCOME WIRE TRANSFER FROM MESIROW ACCOUNT PER SPONSOR DIRECTION. United States dollar				
17 Oct 23	Interest Received on 165,000.00 Par Payment Due 10/17/23	511.09	319,361.91	511.09	319,361.91
17 Oct 23	CITIGROUP COML MTG 3.717% DUE 09-15-2048 CUSIP : 17324DAU8				

◆ **Cash Activity Detail**

*Income cash - USD*

<u>Value Date</u> Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
17 Oct 23	Interest Received on 25,000.00 Par Payment Due 10/17/23	452.50	319,814.41	452.50	319,814.41
17 Oct 23	MORGAN STANLEY 3.62% 04-17-2025 CUSIP : 61747YEQ4				
17 Oct 23	PURCHASED 30,000.00 PAR 10-13-23 AT A PRICE OF \$65.466000 PLUS ACCRUED	-139.15	319,675.26	-139.15	319,675.26
17 Oct 23	INTEREST PAID ADVENTIST HLTH 3.63% DUE 03-01-2049 CUSIP : 007944AG6				
17 Oct 23	PURCHASED 85,000.00 PAR 10-13-23 AT A PRICE OF \$93.509000 PLUS ACCRUED	-1,435.56	318,239.70	-1,435.56	318,239.70
17 Oct 23	INTEREST PAID UNITEDHEALTH GROUP INC 4.0% 05-15-2029 CUSIP : 91324PEH1				
17 Oct 23	SOLD 20,000.00 PAR 10-13-23 AT A PRICE OF \$81.812500 PLUS ACCRUED	305.37	318,545.07	305.37	318,545.07
17 Oct 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9				
17 Oct 23	SOLD 30,000.00 PAR 10-16-23 AT A PRICE OF \$99.597656 PLUS ACCRUED	64.45	318,609.52	64.45	318,609.52
17 Oct 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.625%09-30-2028 CUSIP : 91282CJA0				
18 Oct 23	Interest Received on 25,000.00 Par Payment Due 10/18/23	77.71	318,687.23	77.71	318,687.23
18 Oct 23	HONDA AUTO RECEIVABLES OWNER TR SER 22-2 CL A3 3.73% DUE 07-20-2026 REG CUSIP : 43815PAC3				
18 Oct 23	PURCHASED 162,212.52 PAR 09-27-23 AT A PRICE OF \$97.562500 PLUS ACCRUED	-383.00	318,304.23	-383.00	318,304.23
18 Oct 23	INTEREST PAID FHLMC SUPER 15Y FIXED 5% 08-01-2038 CUSIP : 3132CXBF8				
18 Oct 23	PURCHASED 50,000.00 PAR 10-16-23 AT A PRICE OF \$91.265625 PLUS ACCRUED	-380.43	317,923.80	-380.43	317,923.80
18 Oct 23	INTEREST PAID UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043 CUSIP : 912810TU2				
18 Oct 23	SOLD 55,000.00 PAR 10-16-23 AT A PRICE OF \$80.034000 PLUS ACCRUED	822.14	318,745.94	822.14	318,745.94
18 Oct 23	INTEREST RECEIVED PRECISION 4.375% DUE 06-15-2045 CUSIP : 740189AP0				
19 Oct 23	PURCHASED 20,000.00 PAR 10-17-23 AT A PRICE OF \$79.843750 PLUS ACCRUED	-309.31	318,436.63	-309.31	318,436.63
19 Oct 23	INTEREST PAID UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9				
19 Oct 23	SOLD 30,000.00 PAR 10-17-23 AT A PRICE OF \$55.968000 PLUS ACCRUED	174.20	318,610.83	174.20	318,610.83
19 Oct 23	INTEREST RECEIVED SHARP HEALTHCARE 2.68% DUE 08-01-2050 CUSIP : 819892AL4				
20 Oct 23	Interest Received on 145,000.00 Par Payment Due 10/20/23	593.29	319,204.12	593.29	319,204.12
20 Oct 23	PVTPL T-MOBILE US TR 2022-1 SER 22-1A CL A 144A 4.91% 05-22-2028 CUSIP : 87267WAA2				

◆ Cash Activity Detail

*Income cash - USD*

<u>Value Date</u> Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
20 Oct 23	Interest Received on 45,000.00 Par First Payment	1,155.45	320,359.57	1,155.45	320,359.57
20 Oct 23	MORGAN STANLEY FLTG RT 5.164% DUE 04-20-2029 CUSIP : 61747YFD2				
20 Oct 23	Interest Received on 74,930.27 Par Payment Due 10/20/23	364.04	320,723.61	364.04	320,723.61
20 Oct 23	PVTPL SIERRA TIMESHARE 2023-1 RECEIVABLES FDG SER 23-1A CL B 5.83% 01-20-2040 CUSIP : 826943AB8				
20 Oct 23	Interest Received on 80,000.00 Par Payment Due 10/20/23	267.33	320,990.94	267.33	320,990.94
20 Oct 23	GM FINL AUTOMOBILE 4.01% DUE 09-22-2025 CUSIP : 380130AD6				
20 Oct 23	PURCHASED 30,000.00 PAR 10-18-23 AT A PRICE OF \$65.711000 PLUS ACCRUED	-209.90	320,781.04	-209.90	320,781.04
20 Oct 23	INTEREST PAID INTEGRIS BAPTIST 3.875% DUE 08-15-2050 CUSIP : 45834QAA7				
20 Oct 23	SOLD 20,000.00 PAR 10-18-23 AT A PRICE OF \$79.078125 PLUS ACCRUED	311.28	321,092.32	311.28	321,092.32
20 Oct 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9				
20 Oct 23	SOLD 20,000.00 PAR 10-19-23 AT A PRICE OF \$91.769531 PLUS ACCRUED	138.99	321,231.31	138.99	321,231.31
20 Oct 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
23 Oct 23	Interest Received on 120,000.00 Par Payment Due 10/22/23	565.00	321,796.31	565.00	321,796.31
23 Oct 23	PVTPL DELL EQUIP FIN TR 2023-1 SER 23-1 CL A2 5.65% 09-28-2028 CUSIP : 24702HAC7				
23 Oct 23	PURCHASED 35,000.00 PAR 10-19-23 AT A PRICE OF \$98.554688 PLUS ACCRUED	-101.72	321,694.59	-101.72	321,694.59
23 Oct 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.625%09-30-2028 CUSIP : 91282CJAO				
23 Oct 23	SOLD 35,000.00 PAR 10-19-23 AT A PRICE OF \$90.428000 PLUS ACCRUED	359.09	322,053.68	359.09	322,053.68
23 Oct 23	INTEREST RECEIVED WELLS FARGO & CO 4.15% DUE 01-24-2029 CUSIP : 95000U2D4				
24 Oct 23	PURCHASED 85,000.00 PAR 10-20-23 AT A PRICE OF \$93.167000 PLUS ACCRUED	-1,071.00	320,982.68	-1,071.00	320,982.68
24 Oct 23	INTEREST PAID L3HARRIS TECHNOLOGIES INC 5.4% 07-31-2033 CUSIP : 502431AQ2				
24 Oct 23	SOLD 80,000.00 PAR 10-20-23 AT A PRICE OF \$91.914062 PLUS ACCRUED	589.67	321,572.35	589.67	321,572.35
24 Oct 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 51 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
25 Oct 23 25 Oct 23	Interest Received on 10,798.66 Par Payment Due 10/25/23 FNMA POOL #AD7752 4.5% 07-01-2040 BEO CUSIP : 31418VTJ1	40.49	321,612.84	40.49	321,612.84
25 Oct 23 25 Oct 23	Interest Received on 11,466.18 Par Payment Due 10/25/23 FNMA POOL #AA4463 4.5% 04-01-2039 BEO CUSIP : 31416M5Z3	43.00	321,655.84	43.00	321,655.84
25 Oct 23 25 Oct 23	Interest Received on 115,732.63 Par Payment Due 10/25/23 FHLMC POOL #Q03677 2.5% DUE 10-01-2049 REG CUSIP : 31339UCN8	241.11	321,896.95	241.11	321,896.95
25 Oct 23 25 Oct 23	Interest Received on 116,076.51 Par Payment Due 10/25/23 FNMA POOL #FS2847 4% 08-01-2052 BEO CUSIP : 3140XJEV1	386.92	322,283.87	386.92	322,283.87
25 Oct 23 25 Oct 23	Interest Received on 123,546.10 Par Payment Due 10/25/23 FEDERAL NATIONAL MORTGAGE ASSOC 4% 08-01-2037 CUSIP : 3140QPWS2	411.82	322,695.69	411.82	322,695.69
25 Oct 23 25 Oct 23	Interest Received on 125,000.00 Par Payment Due 10/25/23 BMW VEH LEASE TR 2021-2 .43% 01-27-2025 CUSIP : 09690AAD5	44.79	322,740.48	44.79	322,740.48
25 Oct 23 25 Oct 23	Interest Received on 13,034.29 Par Payment Due 10/25/23 FNMA POOL #AD4045 5% 04-01-2040 BEO CUSIP : 31418RP70	54.31	322,794.79	54.31	322,794.79
25 Oct 23 25 Oct 23	Interest Received on 14,322.89 Par Payment Due 10/25/23 FNMA POOL #AU3374 3% DUE 08-01-2043 REG CUSIP : 3138X2XC3	35.81	322,830.60	35.81	322,830.60
25 Oct 23 25 Oct 23	Interest Received on 14,718.08 Par Payment Due 10/25/23 FEDERAL NATL MTG ASSN GTD MTG POOL #AK3435 3.5% 02-01-2042 BEO CUSIP : 3138E7Y99	42.93	322,873.53	42.93	322,873.53
25 Oct 23 25 Oct 23	Interest Received on 149,034.37 Par Payment Due 10/25/23 FNMA POOL #MA2828 2.5% 11-01-2046 BEO CUSIP : 31418CEA8	310.49	323,184.02	310.49	323,184.02
25 Oct 23 25 Oct 23	Interest Received on 164,227.92 Par Payment Due 10/25/23 FNMA POOL #MA4978 5% 04-01-2053 BEO CUSIP : 31418EQ86	684.28	323,868.30	684.28	323,868.30
25 Oct 23 25 Oct 23	Interest Received on 165,000.00 Par First Payment BANK OF AMERICA CORPORATION 5.288% 04-25-2034 CUSIP : 06051GLH0	4,362.60	328,230.90	4,362.60	328,230.90

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 52 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
25 Oct 23 25 Oct 23	Interest Received on 166,490.25 Par Payment Due 10/25/23 FEDERAL HOME LOAN MORTGAGE CORP 5% 07-01-2043 CUSIP : 3133KYZH5	693.71	328,924.61	693.71	328,924.61
25 Oct 23 25 Oct 23	Interest Received on 167.65 Par Payment Due 10/25/23 FNMA POOL #255321 5.5% DUE 07-01-2024 REG CUSIP : 31371LSJ9	0.77	328,925.38	0.77	328,925.38
25 Oct 23 25 Oct 23	Interest Received on 170,901.57 Par Payment Due 10/25/23 FNMA POOL #MA4656 4.5% 07-01-2052 BEO CUSIP : 31418EE63	640.88	329,566.26	640.88	329,566.26
25 Oct 23 25 Oct 23	Interest Received on 171,562.28 Par Payment Due 10/25/23 FNMA POOL #MA4783 4% 10-01-2052 BEO CUSIP : 31418EJ50	571.87	330,138.13	571.87	330,138.13
25 Oct 23 25 Oct 23	Interest Received on 173,874.78 Par Payment Due 10/25/23 FNMA POOL #MA4850 5% 11-01-2037 BEO CUSIP : 31418EL81	724.48	330,862.61	724.48	330,862.61
25 Oct 23 25 Oct 23	Interest Received on 174,993.47 Par Payment Due 10/25/23 FNMA POOL #MA4761 5% 09-01-2052 BEO CUSIP : 31418EJF8	729.14	331,591.75	729.14	331,591.75
25 Oct 23 25 Oct 23	Interest Received on 195,951.65 Par Payment Due 10/25/23 FNMA 2% 07-01-2050 CUSIP : 3140KFB38	326.59	331,918.34	326.59	331,918.34
25 Oct 23 25 Oct 23	Interest Received on 24,003.22 Par Payment Due 10/25/23 FNMA POOL #AD8057 5% 06-01-2040 BEO CUSIP : 31418V5T5	100.01	332,018.35	100.01	332,018.35
25 Oct 23 25 Oct 23	Interest Received on 29,683.04 Par Payment Due 10/25/23 FNMA POOL #MA2730 2.5% 08-01-2046 BEO CUSIP : 31418CA87	61.84	332,080.19	61.84	332,080.19
25 Oct 23 25 Oct 23	Interest Received on 298,043.80 Par Payment Due 10/25/23 FNMA POOL #FS3497 3.5% 08-01-2052 BEO CUSIP : 3140XJ3F8	869.29	332,949.48	869.29	332,949.48
25 Oct 23 25 Oct 23	Interest Received on 30,045.30 Par Payment Due 10/25/23 FNMA POOL #AS8356 3% 11-01-2046 BEO CUSIP : 3138WJJA7	75.11	333,024.59	75.11	333,024.59
25 Oct 23 25 Oct 23	Interest Received on 33,837.01 Par Payment Due 10/25/23 FNMA POOL #MA2356 3% 07-01-2045 BEO CUSIP : 31418BTN6	84.59	333,109.18	84.59	333,109.18

\*Generated by Northern Trust from reviewed periodic data on 17 Sep 24 B024

◆ Cash Activity Detail

*Income cash - USD*

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
25 Oct 23	Interest Received on 371,324.72 Par Payment Due 10/25/23	618.87	333,728.05	618.87	333,728.05
25 Oct 23	FEDERAL HOME LN MTG CORP POOL #SD8193 2%02-01-2052 BEO CUSIP : 3132DWC68				
25 Oct 23	Interest Received on 430,244.05 Par Payment Due 10/25/23	896.34	334,624.39	896.34	334,624.39
25 Oct 23	FHLMC UMBS 30Y FIXED 2.5% 05-01-2052 CUSIP : 3133BBTH2				
25 Oct 23	Interest Received on 486,529.68 Par Payment Due 10/25/23	1,013.60	335,637.99	1,013.60	335,637.99
25 Oct 23	FNMA POOL #MA4563 2.5% 03-01-2052 BEO CUSIP : 31418EB90				
25 Oct 23	Interest Received on 50,000.00 Par First Payment	1,223.75	336,861.74	1,223.75	336,861.74
25 Oct 23	ROYAL BK CDA 4.95% DUE 04-25-2025 CUSIP : 78016FZY3				
25 Oct 23	Interest Received on 501,160.77 Par Payment Due 10/25/23	1,252.90	338,114.64	1,252.90	338,114.64
25 Oct 23	FEDERAL HOME LOAN MORTGAGE CORP POOL #SD8220 3.0% DUE 06-01-2052 REG CUSIP : 3132DWDZ3				
25 Oct 23	Interest Received on 58,347.09 Par Payment Due 10/25/23	170.18	338,284.82	170.18	338,284.82
25 Oct 23	FNMA POOL #BN4393 3.5% DUE 03-01-2049 CUSIP : 3140JL3B8				
25 Oct 23	Interest Received on 6,053.21 Par Payment Due 10/25/23	25.22	338,310.04	25.22	338,310.04
25 Oct 23	FNMA POOL #995930 5% 04-01-2039 BEO CUSIP : 31416CLK0				
25 Oct 23	Interest Received on 63,588.92 Par Payment Due 10/25/23	211.96	338,522.00	211.96	338,522.00
25 Oct 23	FNMA POOL #BN0905 4.0% 11-01-2048 CUSIP : 3140JHAF0				
25 Oct 23	Interest Received on 812,601.21 Par Payment Due 10/25/23	1,354.34	339,876.34	1,354.34	339,876.34
25 Oct 23	FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5715 2.0% DUE 10-01-2051 REG CUSIP : 3133KMK46				
25 Oct 23	PURCHASED 25,000.00 PAR 10-23-23 AT A PRICE OF \$61.259000 PLUS ACCRUED INTEREST PAID	-374.58	339,501.76	-374.58	339,501.76
25 Oct 23	SNAP ON INC FIXED 3.1% DUE 05-01-2050 CUSIP : 833034AM3				
25 Oct 23	PURCHASED 45,000.00 PAR 10-23-23 AT A PRICE OF \$79.000000 PLUS ACCRUED INTEREST PAID	-722.54	338,779.22	-722.54	338,779.22
25 Oct 23	UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9				
25 Oct 23	PURCHASED 50,000.00 PAR 10-23-23 AT A PRICE OF \$61.166000 PLUS ACCRUED INTEREST PAID	-749.17	338,030.05	-749.17	338,030.05
25 Oct 23	SNAP ON INC FIXED 3.1% DUE 05-01-2050 CUSIP : 833034AM3				

◆ **Cash Activity Detail**

*Income cash - USD*

<u>Value Date</u> Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
25 Oct 23	SOLD 20,000.00 PAR 10-23-23 AT A PRICE OF \$78.734375 PLUS ACCRUED	321.13	338,351.18	321.13	338,351.18
25 Oct 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9				
25 Oct 23	SOLD 35,000.00 PAR 10-23-23 AT A PRICE OF \$78.734375 PLUS ACCRUED	561.97	338,913.15	561.97	338,913.15
25 Oct 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9				
25 Oct 23	SOLD 50,000.00 PAR 10-23-23 AT A PRICE OF \$86.377000 PLUS ACCRUED	1,165.90	340,079.05	1,165.90	340,079.05
25 Oct 23	INTEREST RECEIVED ESTEE LAUDER COMPANIES INC 5.15% 05-15-2053 CUSIP : 29736RAU4				
27 Oct 23	PURCHASED 100,000.00 PAR 10-25-23 AT A PRICE OF \$93.546875 PLUS ACCRUED	-129.33	339,949.72	-129.33	339,949.72
27 Oct 23	INTEREST PAID FORD CR AUTO OWNER 3.88% DUE 11-15-2034 CUSIP : 34528EAA9				
27 Oct 23	PURCHASED 80,000.00 PAR 10-25-23 AT A PRICE OF \$91.976562 PLUS ACCRUED	-614.95	339,334.77	-614.95	339,334.77
27 Oct 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
27 Oct 23	SOLD 29,489.35 PAR 10-25-23 AT A PRICE OF \$77.750000 PLUS ACCRUED	53.24	339,388.01	53.24	339,388.01
27 Oct 23	INTEREST RECEIVED FNMA POOL #MA2730 2.5% 08-01-2046 BEO CUSIP : 31418CA87				
27 Oct 23	SOLD 85,000.00 PAR 10-25-23 AT A PRICE OF \$92.424000 PLUS ACCRUED	582.60	339,970.61	582.60	339,970.61
27 Oct 23	INTEREST RECEIVED MICRON TECHNOLOGY INC 5.875% 09-15-2033 CUSIP : 595112CB7				
30 Oct 23	PURCHASED 20,000.00 PAR 10-26-23 AT A PRICE OF \$78.343750 PLUS ACCRUED	-330.98	339,639.63	-330.98	339,639.63
30 Oct 23	INTEREST PAID UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9				
30 Oct 23	PURCHASED 25,000.00 PAR 10-26-23 AT A PRICE OF \$99.218750 PLUS ACCRUED	-94.77	339,544.86	-94.77	339,544.86
30 Oct 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.625%09-30-2028 CUSIP : 91282CJA0				
30 Oct 23	SOLD 14,257.05 PAR 10-27-23 AT A PRICE OF \$82.546875 PLUS ACCRUED	34.45	339,579.31	34.45	339,579.31
30 Oct 23	INTEREST RECEIVED FNMA POOL #AU3374 3% DUE 08-01-2043 REG CUSIP : 3138X2XC3				
30 Oct 23	SOLD 14,647.31 PAR 10-27-23 AT A PRICE OF \$85.484375 PLUS ACCRUED	41.30	339,620.61	41.30	339,620.61
30 Oct 23	INTEREST RECEIVED FEDERAL NATL MTG ASSN GTD MTG POOL #AK3435 3.5% 02-01-2042 BEO CUSIP : 3138E7Y99				

◆ **Cash Activity Detail**

*Income cash - USD*

<u>Value Date</u> Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
30 Oct 23	SOLD 25,000.00 PAR 10-27-23 AT A PRICE OF \$92.496093 PLUS ACCRUED	200.07	339,820.68	200.07	339,820.68
30 Oct 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
30 Oct 23	SOLD 30,000.00 PAR 10-26-23 AT A PRICE OF \$65.568000 PLUS ACCRUED	242.19	340,062.87	242.19	340,062.87
30 Oct 23	INTEREST RECEIVED INTEGRIS BAPTIST 3.875% DUE 08-15-2050 CUSIP : 45834QAA7				
30 Oct 23	SOLD 30,000.00 PAR 10-26-23 AT A PRICE OF \$94.356000 PLUS ACCRUED	430.48	340,493.35	430.48	340,493.35
30 Oct 23	INTEREST RECEIVED CHRISTUS HEALTH 4.341% 07-01-2028 CUSIP : 17108JAA1				
30 Oct 23	SOLD 51,536.40 PAR 10-27-23 AT A PRICE OF \$85.484395 PLUS ACCRUED	145.30	340,638.65	145.30	340,638.65
30 Oct 23	INTEREST RECEIVED FEDERAL HOME LN MTG CORP POOL #Q52418 3.5% 11-01-2047 BEO CUSIP : 3132XUVL6				
31 Oct 23	PURCHASED 20,000.00 PAR 10-27-23 AT A PRICE OF \$78.484375 PLUS ACCRUED	-332.95	340,305.70	-332.95	340,305.70
31 Oct 23	INTEREST PAID UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9				
31 Oct 23	PURCHASED 25,000.00 PAR 10-27-23 AT A PRICE OF \$89.236000 PLUS ACCRUED	-119.17	340,186.53	-119.17	340,186.53
31 Oct 23	INTEREST PAID TEXTRON INC 3.9% 09-17-2029 CUSIP : 883203CA7				
31 Oct 23	PURCHASED 40,000.00 PAR 10-27-23 AT A PRICE OF \$78.531250 PLUS ACCRUED	-665.90	339,520.63	-665.90	339,520.63
31 Oct 23	INTEREST PAID UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9				
31 Oct 23	PURCHASED 55,000.00 PAR 10-27-23 AT A PRICE OF \$92.218750 PLUS ACCRUED	-445.94	339,074.69	-445.94	339,074.69
31 Oct 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
31 Oct 23	SOLD 25,000.00 PAR 10-27-23 AT A PRICE OF \$61.653000 PLUS ACCRUED	387.50	339,462.19	387.50	339,462.19
31 Oct 23	INTEREST RECEIVED SNAP ON INC FIXED 3.1% DUE 05-01-2050 CUSIP : 833034AM3				
31 Oct 23	SOLD 25,000.00 PAR 10-27-23 AT A PRICE OF \$99.382812 PLUS ACCRUED	97.93	339,560.12	97.93	339,560.12
31 Oct 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.625%09-30-2028 CUSIP : 91282CJAO				
31 Oct 23	SOLD 30,000.00 PAR 10-30-23 AT A PRICE OF \$78.285156 PLUS ACCRUED	499.42	340,059.54	499.42	340,059.54
31 Oct 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 56 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
31 Oct 23	SOLD 55,000.00 PAR 10-27-23 AT A PRICE OF \$70.304000 PLUS ACCRUED INTEREST RECEIVED	168.30	340,227.84	168.30	340,227.84
31 Oct 23	AMERICAN UNIV 3.672% DUE 04-01-2049 CUSIP : 030360AD3				
31 Oct 23	SOLD 60,000.00 PAR 10-27-23 AT A PRICE OF \$96.082000 PLUS ACCRUED INTEREST RECEIVED	1,194.67	341,422.51	1,194.67	341,422.51
31 Oct 23	GENERAL MTRS FINL CO INC 6.4% 01-09-2033 CUSIP : 37045XED4				
01 Nov 23	INCOME RECEIVED	1,353.28	342,775.79	1,353.28	342,775.79
01 Nov 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
01 Nov 23	Interest Received on 0.00 Par Payment Due 11/01/23	1,923.50	344,699.29	1,923.50	344,699.29
01 Nov 23	THOMAS JEFFSN UNIV 3.847% DUE 11-01-2057 CUSIP : 88444NAS7				
01 Nov 23	Interest Received on 15,000.00 Par Payment Due 11/01/23	446.25	345,145.54	446.25	345,145.54
01 Nov 23	SOUTHERN CALIFORNIA EDISON CO 1ST & REF MTG BD SER 2022G 5.95% 11-01-2032 CUSIP : 842400HT3				
01 Nov 23	Interest Received on 35,000.00 Par Payment Due 11/01/23	1,181.25	346,326.79	1,181.25	346,326.79
01 Nov 23	MICRON TECH INC FIXED 6.75% DUE 11-01-2029 CUSIP : 595112BV4				
01 Nov 23	Interest Received on 5,000.00 Par Payment Due 11/01/23	48.75	346,375.54	48.75	346,375.54
01 Nov 23	NORTHERN TR CORP 1.95% DUE 05-01-2030 CUSIP : 665859AV6				
01 Nov 23	Interest Received on 50,000.00 Par Payment Due 11/01/23	775.00	347,150.54	775.00	347,150.54
01 Nov 23	SNAP ON INC FIXED 3.1% DUE 05-01-2050 CUSIP : 833034AM3				
01 Nov 23	Interest Received on 70,000.00 Par Payment Due 11/01/23	1,995.00	349,145.54	1,995.00	349,145.54
01 Nov 23	GOLDMAN SACHS GROUP INC 5.7% DUE 11-01-2024 BEO CUSIP : 38141GZV9				
01 Nov 23	PURCHASED 20,000.00 PAR 10-30-23 AT A PRICE OF \$78.125000 PLUS ACCRUED INTEREST PAID	-334.92	348,810.62	-334.92	348,810.62
01 Nov 23	UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9				
01 Nov 23	PURCHASED 30,000.00 PAR 10-30-23 AT A PRICE OF \$99.890625 PLUS ACCRUED INTEREST PAID	-4.02	348,806.60	-4.02	348,806.60
01 Nov 23	UNITED STATES TREAS NTS 4.875% 10-31-2030 CUSIP : 91282CJG7				
01 Nov 23	PURCHASED 65,000.00 PAR 10-31-23 AT A PRICE OF \$86.664062 PLUS ACCRUED INTEREST PAID	-568.31	348,238.29	-568.31	348,238.29
01 Nov 23	UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 57 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
01 Nov 23	SOLD 30,000.00 PAR 10-30-23 AT A PRICE OF \$63.414000 PLUS ACCRUED	181.50	348,419.79	181.50	348,419.79
01 Nov 23	INTEREST RECEIVED ADVENTIST HLTH 3.63% DUE 03-01-2049 CUSIP : 007944AG6				
03 Nov 23	PURCHASED 20,000.00 PAR 11-01-23 AT A PRICE OF \$79.187500 PLUS ACCRUED	-338.86	348,080.93	-338.86	348,080.93
03 Nov 23	INTEREST PAID UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9				
03 Nov 23	PURCHASED 35,000.00 PAR 11-01-23 AT A PRICE OF \$91.623000 PLUS ACCRUED	-9.53	348,071.40	-9.53	348,071.40
03 Nov 23	INTEREST PAID CONSTELLATION BRANDS INC 4.9% 05-01-2033 CUSIP : 21036PBP2				
03 Nov 23	SOLD 20,000.00 PAR 11-01-23 AT A PRICE OF \$62.404000 PLUS ACCRUED	3.44	348,074.84	3.44	348,074.84
03 Nov 23	INTEREST RECEIVED SNAP ON INC FIXED 3.1% DUE 05-01-2050 CUSIP : 833034AM3				
03 Nov 23	SOLD 30,000.00 PAR 11-01-23 AT A PRICE OF \$62.452000 PLUS ACCRUED	5.17	348,080.01	5.17	348,080.01
03 Nov 23	INTEREST RECEIVED SNAP ON INC FIXED 3.1% DUE 05-01-2050 CUSIP : 833034AM3				
03 Nov 23	SOLD 30,000.00 PAR 11-02-23 AT A PRICE OF \$101.121093 PLUS ACCRUED	12.05	348,092.06	12.05	348,092.06
03 Nov 23	INTEREST RECEIVED UNITED STATES TREAS NTS 4.875% 10-31-2030 CUSIP : 91282CJG7				
03 Nov 23	SOLD 30,000.00 PAR 11-02-23 AT A PRICE OF \$93.835937 PLUS ACCRUED	252.72	348,344.78	252.72	348,344.78
03 Nov 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
03 Nov 23	SOLD 55,000.00 PAR 11-02-23 AT A PRICE OF \$93.972656 PLUS ACCRUED	463.32	348,808.10	463.32	348,808.10
03 Nov 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
03 Nov 23	SOLD 70,000.00 PAR 11-01-23 AT A PRICE OF \$92.240000 PLUS ACCRUED	546.00	349,354.10	546.00	349,354.10
03 Nov 23	INTEREST RECEIVED CONSTELLATION 3.6% DUE 02-15-2028 CUSIP : 21036PAY4				
06 Nov 23	PURCHASED 100,000.00 PAR 11-02-23 AT A PRICE OF \$80.744000 PLUS ACCRUED	-506.43	348,847.67	-506.43	348,847.67
06 Nov 23	INTEREST PAID HOWARD UNIV 5.209% DUE 10-01-2052 CUSIP : 442851BH3				
06 Nov 23	PURCHASED 15,000.00 PAR 11-02-23 AT A PRICE OF \$93.593750 PLUS ACCRUED	-131.10	348,716.57	-131.10	348,716.57
06 Nov 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				

◆ Cash Activity Detail

*Income cash - USD*

<u>Value Date</u> Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
06 Nov 23	PURCHASED 15,000.00 PAR 11-02-23 AT A PRICE OF \$93.828125 PLUS ACCRUED INTEREST PAID	-131.10	348,585.47	-131.10	348,585.47
06 Nov 23	UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
06 Nov 23	PURCHASED 205,000.00 PAR 11-03-23 AT A PRICE OF \$101.960937 PLUS ACCRUED INTEREST PAID	-164.73	348,420.74	-164.73	348,420.74
06 Nov 23	UNITED STATES TREAS NTS 4.875% 10-31-2030 CUSIP : 91282CJG7				
06 Nov 23	PURCHASED 25,000.00 PAR 11-02-23 AT A PRICE OF \$80.796875 PLUS ACCRUED INTEREST PAID	-430.96	347,989.78	-430.96	347,989.78
06 Nov 23	UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9				
06 Nov 23	PURCHASED 30,000.00 PAR 11-02-23 AT A PRICE OF \$81.093750 PLUS ACCRUED INTEREST PAID	-517.15	347,472.63	-517.15	347,472.63
06 Nov 23	UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9				
06 Nov 23	PURCHASED 5,000.00 PAR 11-02-23 AT A PRICE OF \$101.015625 PLUS ACCRUED INTEREST PAID	-4.02	347,468.61	-4.02	347,468.61
06 Nov 23	UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP : 91282CJF9				
06 Nov 23	PURCHASED 85,000.00 PAR 11-02-23 AT A PRICE OF \$94.406000 PLUS ACCRUED INTEREST PAID	-541.88	346,926.73	-541.88	346,926.73
06 Nov 23	PARKER-HANNIFIN CORP 4.5% 09-15-2029 CUSIP : 701094AS3				
06 Nov 23	SOLD 15,000.00 PAR 11-02-23 AT A PRICE OF \$95.199000 PLUS ACCRUED INTEREST RECEIVED	216.00	347,142.73	216.00	347,142.73
06 Nov 23	L3HARRIS TECHNOLOGIES INC 5.4% 07-31-2033 CUSIP : 502431AQ2				
06 Nov 23	SOLD 15,000.00 PAR 11-02-23 AT A PRICE OF \$95.491000 PLUS ACCRUED INTEREST RECEIVED	216.00	347,358.73	216.00	347,358.73
06 Nov 23	L3HARRIS TECHNOLOGIES INC 5.4% 07-31-2033 CUSIP : 502431AQ2				
06 Nov 23	SOLD 20,000.00 PAR 11-02-23 AT A PRICE OF \$96.148000 PLUS ACCRUED INTEREST RECEIVED	326.74	347,685.47	326.74	347,685.47
06 Nov 23	JOHNS HOPKINS UNIV TAXABLE BD 2022 SER A4.705% 07-01-2032 CUSIP : 478115AH1				
06 Nov 23	SOLD 25,000.00 PAR 11-02-23 AT A PRICE OF \$89.423000 PLUS ACCRUED INTEREST RECEIVED	528.75	348,214.22	528.75	348,214.22
06 Nov 23	DUKE ENERGY CAROLINAS LLC 5.4% DUE 01-15-2054 CUSIP : 26442CBL7				
06 Nov 23	SOLD 40,000.00 PAR 11-02-23 AT A PRICE OF \$64.370000 PLUS ACCRUED INTEREST RECEIVED	628.61	348,842.83	628.61	348,842.83
06 Nov 23	AT&T INC 3.65% DUE 06-01-2051 CUSIP : 00206RKA9				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 59 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
06 Nov 23	SOLD 5,000.00 PAR 11-02-23 AT A PRICE OF \$95.115000 PLUS ACCRUED INTEREST RECEIVED	75.36	348,918.19	75.36	348,918.19
06 Nov 23	CHRISTUS HEALTH 4.341% 07-01-2028 CUSIP : 17108JAA1				
06 Nov 23	SOLD 75,000.00 PAR 11-02-23 AT A PRICE OF \$81.046875 PLUS ACCRUED INTEREST RECEIVED	1,292.88	350,211.07	1,292.88	350,211.07
06 Nov 23	UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9				
07 Nov 23	PURCHASED 15,000.00 PAR 11-01-23 AT A PRICE OF \$79.125000 PLUS ACCRUED INTEREST PAID	-254.14	349,956.93	-254.14	349,956.93
07 Nov 23	UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9				
07 Nov 23	PURCHASED 15,000.00 PAR 11-03-23 AT A PRICE OF \$94.546875 PLUS ACCRUED INTEREST PAID	-132.68	349,824.25	-132.68	349,824.25
07 Nov 23	UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
07 Nov 23	PURCHASED 20,000.00 PAR 11-02-23 AT A PRICE OF \$93.703125 PLUS ACCRUED INTEREST PAID	-174.80	349,649.45	-174.80	349,649.45
07 Nov 23	UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
07 Nov 23	PURCHASED 20,000.00 PAR 11-03-23 AT A PRICE OF \$94.515625 PLUS ACCRUED INTEREST PAID	-176.90	349,472.55	-176.90	349,472.55
07 Nov 23	UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
07 Nov 23	SOLD 15,000.00 PAR 11-03-23 AT A PRICE OF \$93.142000 PLUS ACCRUED INTEREST RECEIVED	12.25	349,484.80	12.25	349,484.80
07 Nov 23	CONSTELLATION BRANDS INC 4.9% 05-01-2033 CUSIP : 21036PBP2				
07 Nov 23	SOLD 15,000.00 PAR 11-06-23 AT A PRICE OF \$81.292968 PLUS ACCRUED INTEREST RECEIVED	260.05	349,744.85	260.05	349,744.85
07 Nov 23	UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9				
07 Nov 23	SOLD 20,000.00 PAR 11-03-23 AT A PRICE OF \$93.110000 PLUS ACCRUED INTEREST RECEIVED	16.33	349,761.18	16.33	349,761.18
07 Nov 23	CONSTELLATION BRANDS INC 4.9% 05-01-2033 CUSIP : 21036PBP2				
07 Nov 23	SOLD 35,000.00 PAR 11-06-23 AT A PRICE OF \$81.195312 PLUS ACCRUED INTEREST RECEIVED	606.79	350,367.97	606.79	350,367.97
07 Nov 23	UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9				
08 Nov 23	SOLD 30,000.00 PAR 11-06-23 AT A PRICE OF \$93.886718 PLUS ACCRUED INTEREST RECEIVED	268.51	350,636.48	268.51	350,636.48
08 Nov 23	UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 60 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
08 Nov 23	SOLD 50,000.00 PAR 11-07-23 AT A PRICE OF \$94.523437 PLUS ACCRUED	447.52	351,084.00	447.52	351,084.00
08 Nov 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
09 Nov 23	PURCHASED 75,000.00 PAR 11-07-23 AT A PRICE OF \$82.281250 PLUS ACCRUED	-1,315.05	349,768.95	-1,315.05	349,768.95
09 Nov 23	INTEREST PAID UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9				
09 Nov 23	SOLD 45,000.00 PAR 11-08-23 AT A PRICE OF \$99.789062 PLUS ACCRUED	142.16	349,911.11	142.16	349,911.11
09 Nov 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.625%10-15-2026 CUSIP : 91282CJC6				
09 Nov 23	SOLD 75,000.00 PAR 11-07-23 AT A PRICE OF \$90.895000 PLUS ACCRUED	393.93	350,305.04	393.93	350,305.04
09 Nov 23	INTEREST RECEIVED UNIVERSITY SOUTHN CALIF 4.976% 10-01-2053 CUSIP : 914886AH9				
10 Nov 23	Interest Received on 175,000.00 Par Payment Due 11/10/23	478.77	350,783.81	478.77	350,783.81
10 Nov 23	CFCRE 2016-C4 MTG 3.283% DUE 05-10-2058 CUSIP : 12531YAN8				
10 Nov 23	Interest Received on 200,000.00 Par Payment Due 11/10/23	4,700.00	355,483.81	4,700.00	355,483.81
10 Nov 23	PVTPL GRUPO BIMBO SAB DE 4.7% 11-10-2047 CUSIP : 40052VAE4				
10 Nov 23	SOLD 25,000.00 PAR 11-09-23 AT A PRICE OF \$99.875000 PLUS ACCRUED	129.53	355,613.34	129.53	355,613.34
10 Nov 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.625%09-30-2028 CUSIP : 91282CJAO				
10 Nov 23	SOLD 45,000.00 PAR 11-09-23 AT A PRICE OF \$101.140625 PLUS ACCRUED	60.27	355,673.61	60.27	355,673.61
10 Nov 23	INTEREST RECEIVED UNITED STATES TREAS NTS 4.875% 10-31-2030 CUSIP : 91282CJG7				
13 Nov 23	PURCHASED 15,000.00 PAR 11-09-23 AT A PRICE OF \$94.031250 PLUS ACCRUED	-142.15	355,531.46	-142.15	355,531.46
13 Nov 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
13 Nov 23	PURCHASED 45,000.00 PAR 11-09-23 AT A PRICE OF \$101.093750 PLUS ACCRUED	-78.35	355,453.11	-78.35	355,453.11
13 Nov 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP : 91282CJF9				
13 Nov 23	PURCHASED 5,000.00 PAR 11-09-23 AT A PRICE OF \$93.960937 PLUS ACCRUED	-47.38	355,405.73	-47.38	355,405.73
13 Nov 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 61 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
13 Nov 23	PURCHASED 50,000.00 PAR 11-06-23 AT A PRICE OF \$101.218750 PLUS ACCRUED	-60.27	355,345.46	-60.27	355,345.46
13 Nov 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP : 91282CJF9				
13 Nov 23	SOLD 15,000.00 PAR 11-09-23 AT A PRICE OF \$95.681000 PLUS ACCRUED	231.75	355,577.21	231.75	355,577.21
13 Nov 23	INTEREST RECEIVED L3HARRIS TECHNOLOGIES INC 5.4% 07-31-2033 CUSIP : 502431AQ2				
13 Nov 23	SOLD 15,703.42 PAR 11-09-23 AT A PRICE OF \$90.281250 PLUS ACCRUED	20.94	355,598.15	20.94	355,598.15
13 Nov 23	INTEREST RECEIVED FEDERAL HOME LN MTG CORP POOL #G08463 4%10-01-2041 BEO CUSIP : 3128MJQR4				
13 Nov 23	SOLD 16,558.64 PAR 11-09-23 AT A PRICE OF \$90.281250 PLUS ACCRUED	22.08	355,620.23	22.08	355,620.23
13 Nov 23	INTEREST RECEIVED FEDERAL HOME LN MTG CORP POOL #Q03310 4%09-01-2041 BEO CUSIP : 3132GJKX6				
13 Nov 23	SOLD 45,000.00 PAR 11-08-23 AT A PRICE OF \$101.550781 PLUS ACCRUED	54.24	355,674.47	54.24	355,674.47
13 Nov 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP : 91282CJF9				
13 Nov 23	SOLD 5,000.00 PAR 11-09-23 AT A PRICE OF \$79.385000 PLUS ACCRUED	3.25	355,677.72	3.25	355,677.72
13 Nov 23	INTEREST RECEIVED NORTHERN TR CORP 1.95% DUE 05-01-2030 CUSIP : 665859AV6				
14 Nov 23	PURCHASED 50,000.00 PAR 11-10-23 AT A PRICE OF \$100.972656 PLUS ACCRUED	-93.75	355,583.97	-93.75	355,583.97
14 Nov 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP : 91282CJF9				
14 Nov 23	SOLD 50,000.00 PAR 11-10-23 AT A PRICE OF \$100.357000 PLUS ACCRUED	216.67	355,800.64	216.67	355,800.64
14 Nov 23	INTEREST RECEIVED UL SOLUTIONS INC SR NT 144A 6.5% 10-20-2028 CUSIP : 903731AA5				
14 Nov 23	SOLD 65,000.00 PAR 11-10-23 AT A PRICE OF \$96.749000 PLUS ACCRUED	1,129.85	356,930.49	1,129.85	356,930.49
14 Nov 23	INTEREST RECEIVED JOHNS HOPKINS UNIV TAXABLE BD 2022 SER A4.705% 07-01-2032 CUSIP : 478115AH1				
15 Nov 23	Interest Received on 10,785.59 Par Payment Due 11/15/23	49.43	356,979.92	49.43	356,979.92
15 Nov 23	GNMA POOL #692311 SER 2039 5.5% DUE 01-15-2039 BEO CUSIP : 36296JDQ5				
15 Nov 23	Interest Received on 100,000.00 Par Payment Due 11/15/23	323.33	357,303.25	323.33	357,303.25
15 Nov 23	FORD CR AUTO OWNER 3.88% DUE 11-15-2034 CUSIP : 34528EAA9				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 62 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
15 Nov 23 15 Nov 23	Interest Received on 105,000.00 Par Payment Due 11/15/23 PVTPL FORD CR AUTO OWNER TR SER 19-1 CL A 3.52% 07-15-2030 CUSIP : 34532PAA8	308.00	357,611.25	308.00	357,611.25
15 Nov 23 15 Nov 23	Interest Received on 110,000.00 Par Payment Due 11/15/23 ALLY AUTO RECEIVABLES TRUST SER 22-2 CL A3 0.0% DUE 05-17-2027 BEO CUSIP : 02008MAC3	436.33	358,047.58	436.33	358,047.58
15 Nov 23 15 Nov 23	Interest Received on 115,000.00 Par Payment Due 11/15/23 DISCOVER CARD EXECUTION NT TR SR 22-A3 CL A3 3.56% DUE 07-15-2027 REG CUSIP : 254683CW3	341.17	358,388.75	341.17	358,388.75
15 Nov 23 15 Nov 23	Interest Received on 120,000.00 Par Payment Due 11/15/23 UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG CUSIP : 912810QW1	1,800.00	360,188.75	1,800.00	360,188.75
15 Nov 23 15 Nov 23	Interest Received on 125,000.00 Par Payment Due 11/15/23 AMERICAN EXPRESS CR ACCOUNT MASTER TR 2022-3 ASSET BACKED CL A 3.385% 08-16-2027 CUSIP : 02582JJV3	390.63	360,579.38	390.63	360,579.38
15 Nov 23 15 Nov 23	Interest Received on 130,000.00 Par First Payment META PLATFORMS INC 4.95% 05-15-2033 CUSIP : 30303M8N5	3,432.00	364,011.38	3,432.00	364,011.38
15 Nov 23 15 Nov 23	Interest Received on 135,000.00 Par First Payment UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9	2,446.88	366,458.26	2,446.88	366,458.26
15 Nov 23 15 Nov 23	Interest Received on 136,000.00 Par Payment Due 11/15/23 PVTPL PANTHER BF AGGREGATOR 2 LP/PANTHER6.25% 05-15-2026 CUSIP : 69867DAA6	4,250.00	370,708.26	4,250.00	370,708.26
15 Nov 23 15 Nov 23	Interest Received on 15,789.32 Par Payment Due 11/15/23 FEDERAL HOME LN MTG CORP POOL #G08463 4%10-01-2041 BEO CUSIP : 3128MJQR4	52.63	370,760.89	52.63	370,760.89
15 Nov 23 15 Nov 23	Interest Received on 155,000.00 Par Payment Due 11/15/23 UNIV CALIF REGTS MED CTR POOLED REV 4.563% DUE 05-15-2053 REG CUSIP : 913366KW9	3,536.33	374,297.22	3,536.33	374,297.22
15 Nov 23 15 Nov 23	Interest Received on 16,610.85 Par Payment Due 11/15/23 FEDERAL HOME LN MTG CORP POOL #Q03310 4%09-01-2041 BEO CUSIP : 3132GJKX6	55.37	374,352.59	55.37	374,352.59
15 Nov 23 15 Nov 23	Interest Received on 170,000.00 Par Payment Due 11/15/23 BA CR CARD TR SR 22-A1 CL A1 3.53% DUE 11-15-2027 REG CUSIP : 05522RDE5	500.08	374,852.67	500.08	374,852.67

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 63 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
15 Nov 23 15 Nov 23	Interest Received on 2,825.12 Par Payment Due 11/15/23 FEDERAL HOME LN MTG CORP POOL #G05922 5.5% 07-01-2039 BEO CUSIP : 3128M74F0	12.95	374,865.62	12.95	374,865.62
15 Nov 23 15 Nov 23	Interest Received on 200,000.00 Par Payment Due 11/15/23 PVTPL SCHAEFFLER VERWALTUNG ZWEI GMBH 4.75% DUE 09-15-2026 CUSIP : 80627DAC0	4,750.00	379,615.62	4,750.00	379,615.62
15 Nov 23 15 Nov 23	Interest Received on 21,683.04 Par Payment Due 11/15/23 FEDERAL HOME LN MTG CORP POOL #G03246 6%05-01-2037 BEO CUSIP : 3128M45F6	108.42	379,724.04	108.42	379,724.04
15 Nov 23 15 Nov 23	Interest Received on 30,000.00 Par Payment Due 11/15/23 UNIVERSITY CALIF REVS 5.946% 05-15-2045 BEO TAXABLE CUSIP : 91412GDZ5	891.90	380,615.94	891.90	380,615.94
15 Nov 23 15 Nov 23	Interest Received on 32,318.87 Par Payment Due 11/15/23 GNMA POOL #682229 4% 07-15-2049 BEO CUSIP : 36295V4N6	107.73	380,723.67	107.73	380,723.67
15 Nov 23 15 Nov 23	Interest Received on 35,000.00 Par Payment Due 11/15/23 CANADIAN PAC RY CO 4.3% 05-15-2043 CUSIP : 13648TAD9	752.50	381,476.17	752.50	381,476.17
15 Nov 23 15 Nov 23	Interest Received on 4,549.60 Par Payment Due 11/15/23 GNMA POOL #782448 6% 10-15-2038 BEO CUSIP : 36241KWH7	22.75	381,498.92	22.75	381,498.92
15 Nov 23 15 Nov 23	Interest Received on 45,000.00 Par Payment Due 11/15/23 FIFTH THIRD AUTO TRUST SR 23-1 CL A3 0.0% 08-15-2028 CUSIP : 31680EAD3	207.37	381,706.29	207.37	381,706.29
15 Nov 23 15 Nov 23	Interest Received on 54,700.11 Par Payment Due 11/15/23 FEDERAL HOME LN MTG CORP POOL #G61648 3.5% 09-01-2048 BEO CUSIP : 31335BZM1	159.54	381,865.83	159.54	381,865.83
15 Nov 23 15 Nov 23	Interest Received on 55,000.00 Par First Payment WI TREASURY SEC 3.875% 05-15-2043 CUSIP : 912810TS7	1,065.63	382,931.46	1,065.63	382,931.46
15 Nov 23 15 Nov 23	Interest Received on 55,000.00 Par Payment Due 11/15/23 FORD CREDIT AUTO OWNER TRUST SER 22-D CL A3 5.27% DUE 05-17-2027 REG CUSIP : 345295AD1	241.54	383,173.00	241.54	383,173.00
15 Nov 23 15 Nov 23	Interest Received on 60,000.00 Par Payment Due 11/15/23 JOHN DEERE OWNER TRUST SER 23-A CL A3 5.01% DUE 11-15-2027 CUSIP : 47800CAC0	250.50	383,423.50	250.50	383,423.50

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 64 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
15 Nov 23 15 Nov 23	Interest Received on 60,000.00 Par Payment Due 11/15/23 COMCAST CORP NEW FIXED 5.5% DUE 11-15-2032 CUSIP : 20030NEB3	1,650.00	385,073.50	1,650.00	385,073.50
15 Nov 23 15 Nov 23	Interest Received on 60,000.00 Par Payment Due 11/15/23 DUKE ENERGY FLA LLC 5.95% DUE 11-15-2052BEO CUSIP : 26444HAN1	1,785.00	386,858.50	1,785.00	386,858.50
15 Nov 23 15 Nov 23	Interest Received on 7,394.84 Par Payment Due 11/15/23 FEDERAL HOME LN MTG CORP POOL #G08106 6%01-01-2036 BEO CUSIP : 3128MJDL1	36.97	386,895.47	36.97	386,895.47
15 Nov 23 15 Nov 23	Interest Received on 7,546.47 Par Payment Due 11/15/23 FEDERAL HOME LN MTG CORP POOL #A33057 5%01-01-2035 BEO CUSIP : 31297NME3	31.44	386,926.91	31.44	386,926.91
15 Nov 23 15 Nov 23	Interest Received on 72,000.00 Par Payment Due 11/15/23 ENERGY TRANSFER 3.75% DUE 05-15-2030 CUSIP : 29278NAQ6	1,350.00	388,276.91	1,350.00	388,276.91
15 Nov 23 15 Nov 23	Interest Received on 8,374.43 Par Payment Due 11/15/23 GNMA POOL #710769 4.5% 08-15-2039 BEO CUSIP : 36297FT28	31.40	388,308.31	31.40	388,308.31
15 Nov 23 15 Nov 23	Interest Received on 85,000.00 Par Payment Due 11/15/23 CAPITAL ONE MULTI-ASSET EXECUTION TR SR 2022-2 NT CL A 3.49% 05-15-2027 CUSIP : 14041NGA3	247.21	388,555.52	247.21	388,555.52
15 Nov 23 15 Nov 23	Interest Received on 85,000.00 Par Payment Due 11/15/23 UNITEDHEALTH GROUP INC 4.0% 05-15-2029 CUSIP : 91324PEH1	1,700.00	390,255.52	1,700.00	390,255.52
15 Nov 23 15 Nov 23	Interest Received on 9,822.88 Par Payment Due 11/15/23 FHLMC POOL #G08364 4.5 09-01-2039 CUSIP : 3128MJMN7	36.84	390,292.36	36.84	390,292.36
15 Nov 23 15 Nov 23	Interest Received on 9,934.78 Par Payment Due 11/15/23 FEDERAL HOME LN MTG CORP POOL #E02902 4%06-01-2026 BEO CUSIP : 31294MGK1	33.12	390,325.48	33.12	390,325.48
15 Nov 23 15 Nov 23	Interest Received on 90,000.00 Par First Payment META PLATFORMS INC 5.6% DUE 05-15-2053 CUSIP : 30303M8Q8	2,688.00	393,013.48	2,688.00	393,013.48
15 Nov 23 15 Nov 23	PURCHASED 35,000.00 PAR 11-13-23 AT A PRICE OF \$89.804687 PLUS ACCRUED INTEREST PAID UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5	-360.94	392,652.54	-360.94	392,652.54

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 65 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
15 Nov 23	PURCHASED 60,000.00 PAR 11-10-23 AT A PRICE OF \$94.078125 PLUS ACCRUED	-574.93	392,077.61	-574.93	392,077.61
15 Nov 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
15 Nov 23	SOLD 45,000.00 PAR 11-13-23 AT A PRICE OF \$88.093000 PLUS ACCRUED	1,410.47	393,488.08	1,410.47	393,488.08
15 Nov 23	INTEREST RECEIVED FMC CORP 6.375% 05-18-2053 CUSIP : 302491AY1				
15 Nov 23	TRANSFERRED VIA FED FUND WIRE TO BANCO POPULAR DE PUERTO RICO	-63,315.28	330,172.80	-63,315.28	330,172.80
15 Nov 23	MONTHLY INCOME WIRE TRANSFER FROM MESIROW ACCOUNT PER SPONSOR DIRECTION. United States dollar				
16 Nov 23	Interest Received on 15,273.47 Par Payment Due 11/16/23	21.70	330,194.50	21.70	330,194.50
16 Nov 23	GNMA 2013-105 CL A 1.705 DUE 02-16-2037 CUSIP : 38378KXW4				
16 Nov 23	Interest Received on 174,034.17 Par Payment Due 11/16/23	398.83	330,593.33	398.83	330,593.33
16 Nov 23	GNMA 2019-053 REMIC PASSTHRU CTF CL V FIXED 2.75% DUE 08-16-2031 CUSIP : 38380M4H1				
16 Nov 23	Interest Received on 70,680.83 Par Payment Due 11/16/23	133.88	330,727.21	133.88	330,727.21
16 Nov 23	GNMA SER 2013-33 REMIC PASSTHRU CL B 2.273 DUE 12-16-2042 CUSIP : 38378B7F0				
16 Nov 23	PURCHASED 25,000.00 PAR 11-14-23 AT A PRICE OF \$101.388000 PLUS ACCRUED	-29.65	330,697.56	-29.65	330,697.56
16 Nov 23	INTEREST PAID TEXTRON INC 6.1% 11-15-2033 CUSIP : 883203CD1				
16 Nov 23	PURCHASED 30,000.00 PAR 11-14-23 AT A PRICE OF \$100.406250 PLUS ACCRUED	-3.71	330,693.85	-3.71	330,693.85
16 Nov 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
16 Nov 23	PURCHASED 35,000.00 PAR 11-14-23 AT A PRICE OF \$100.343750 PLUS ACCRUED	-4.33	330,689.52	-4.33	330,689.52
16 Nov 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
16 Nov 23	PURCHASED 35,000.00 PAR 11-14-23 AT A PRICE OF \$100.406250 PLUS ACCRUED	-4.33	330,685.19	-4.33	330,685.19
16 Nov 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
16 Nov 23	PURCHASED 45,000.00 PAR 11-14-23 AT A PRICE OF \$100.328125 PLUS ACCRUED	-98.90	330,586.29	-98.90	330,586.29
16 Nov 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 5% DUE 10-31-2025 CUSIP : 91282CJE2				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 66 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
16 Nov 23	SOLD 135,000.00 PAR 11-15-23 AT A PRICE OF \$82.703125 PLUS ACCRUED	13.44	330,599.73	13.44	330,599.73
16 Nov 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9				
16 Nov 23	SOLD 30,000.00 PAR 11-14-23 AT A PRICE OF \$101.614000 PLUS ACCRUED	36.46	330,636.19	36.46	330,636.19
16 Nov 23	INTEREST RECEIVED SIMON PPTY GROUP L P 6.25% 01-15-2034 CUSIP : 828807DW4				
16 Nov 23	SOLD 35,000.00 PAR 11-14-23 AT A PRICE OF \$80.731000 PLUS ACCRUED	145.30	330,781.49	145.30	330,781.49
16 Nov 23	INTEREST RECEIVED TEXTRON INC FIXED 2.45% DUE 03-15-2031 CUSIP : 883203CC3				
16 Nov 23	SOLD 45,000.00 PAR 11-15-23 AT A PRICE OF \$94.714843 PLUS ACCRUED	440.68	331,222.17	440.68	331,222.17
16 Nov 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
16 Nov 23	SOLD 45,000.00 PAR 11-15-23 AT A PRICE OF \$99.757812 PLUS ACCRUED	5.56	331,227.73	5.56	331,227.73
16 Nov 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
16 Nov 23	SOLD 50,000.00 PAR 11-14-23 AT A PRICE OF \$76.853000 PLUS ACCRUED	197.92	331,425.65	197.92	331,425.65
16 Nov 23	INTEREST RECEIVED RTX CORPORATION 1.9% 09-01-2031 CUSIP : 75513ECM1				
16 Nov 23	SOLD 60,000.00 PAR 11-14-23 AT A PRICE OF \$78.917000 PLUS ACCRUED	146.25	331,571.90	146.25	331,571.90
16 Nov 23	INTEREST RECEIVED BEST BUY CO INC 1.95% 10-01-2030 CUSIP : 08652BAB5				
16 Nov 23	SOLD 65,000.00 PAR 11-14-23 AT A PRICE OF \$97.853000 PLUS ACCRUED	394.33	331,966.23	394.33	331,966.23
16 Nov 23	INTEREST RECEIVED SCHWAB CHARLES 4.2% DUE 03-24-2025 CUSIP : 808513BB0				
17 Nov 23	Interest Received on 165,000.00 Par Payment Due 11/17/23	511.09	332,477.32	511.09	332,477.32
17 Nov 23	CITIGROUP COML MTG 3.717% DUE 09-15-2048 CUSIP : 17324DAU8				
17 Nov 23	Interest Received on 35,000.00 Par First Payment	928.81	333,406.13	928.81	333,406.13
17 Nov 23	GEORGIA PWR CO 4.95% 05-17-2033 CUSIP : 373334KT7				
17 Nov 23	PURCHASED 105,000.00 PAR 11-15-23 AT A PRICE OF \$99.781250 PLUS ACCRUED	-25.96	333,380.17	-25.96	333,380.17
17 Nov 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				

◆ **Cash Activity Detail**

*Income cash - USD*

<u>Value Date</u> Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
17 Nov 23	PURCHASED 50,000.00 PAR 11-15-23 AT A PRICE OF \$100.755000 PLUS ACCRUED INTEREST PAID	-67.78	333,312.39	-67.78	333,312.39
17 Nov 23	TEXTRON INC 6.1% 11-15-2033 CUSIP : 883203CD1				
17 Nov 23	PURCHASED 80,000.00 PAR 11-15-23 AT A PRICE OF \$99.468000 PLUS ACCRUED INTEREST PAID	-681.78	332,630.61	-681.78	332,630.61
17 Nov 23	CENTERPOINT ENERGY HOUSTON ELEC LLC 5.2%10-01-2028 CUSIP : 15189XBD9				
17 Nov 23	SOLD 104,000.00 PAR 11-15-23 AT A PRICE OF \$94.065000 PLUS ACCRUED INTEREST RECEIVED	2,373.80	335,004.41	2,373.80	335,004.41
17 Nov 23	FL PWR & LT CO 4.95% DUE 06-01-2035 CUSIP : 341081ET0				
20 Nov 23	Interest Received on 145,000.00 Par Payment Due 11/20/23	593.29	335,597.70	593.29	335,597.70
20 Nov 23	PVTPL T-MOBILE US TR 2022-1 SER 22-1A CL A 144A 4.91% 05-22-2028 CUSIP : 87267WAA2				
20 Nov 23	Interest Received on 25,000.00 Par Payment Due 11/18/23	77.71	335,675.41	77.71	335,675.41
20 Nov 23	HONDA AUTO RECEIVABLES OWNER TR SER 22-2 CL A3 3.73% DUE 07-20-2026 REG CUSIP : 43815PAC3				
20 Nov 23	Interest Received on 71,649.39 Par Payment Due 11/20/23	348.10	336,023.51	348.10	336,023.51
20 Nov 23	PVTPL SIERRA TIMESHARE 2023-1 RECEIVABLES FDG SER 23-1A CL B 5.83% 01-20-2040 CUSIP : 826943AB8				
20 Nov 23	Interest Received on 80,000.00 Par Payment Due 11/20/23	267.33	336,290.84	267.33	336,290.84
20 Nov 23	GM FINL AUTOMOBILE 4.01% DUE 09-22-2025 CUSIP : 380130AD6				
20 Nov 23	PURCHASED 30,000.00 PAR 11-16-23 AT A PRICE OF \$100.437500 PLUS ACCRUED INTEREST PAID	-18.54	336,272.30	-18.54	336,272.30
20 Nov 23	UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
20 Nov 23	PURCHASED 35,000.00 PAR 11-16-23 AT A PRICE OF \$101.984375 PLUS ACCRUED INTEREST PAID	-93.75	336,178.55	-93.75	336,178.55
20 Nov 23	UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP : 91282CJF9				
20 Nov 23	PURCHASED 35,000.00 PAR 11-16-23 AT A PRICE OF \$102.011718 PLUS ACCRUED INTEREST PAID	-93.75	336,084.80	-93.75	336,084.80
20 Nov 23	UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP : 91282CJF9				
20 Nov 23	PURCHASED 65,000.00 PAR 11-16-23 AT A PRICE OF \$102.255000 PLUS ACCRUED INTEREST PAID	-427.56	335,657.24	-427.56	335,657.24
20 Nov 23	ENERGY TRANSFER L P 6.4% 12-01-2030 CUSIP : 29273VAT7				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 68 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
20 Nov 23	PURCHASED 85,000.00 PAR 11-16-23 AT A PRICE OF \$101.906250 PLUS ACCRUED	-227.68	335,429.56	-227.68	335,429.56
20 Nov 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP : 91282CJF9				
20 Nov 23	SOLD 35,000.00 PAR 11-16-23 AT A PRICE OF \$95.158000 PLUS ACCRUED	14.44	335,444.00	14.44	335,444.00
20 Nov 23	INTEREST RECEIVED GEORGIA PWR CO 4.95% 05-17-2033 CUSIP : 373334KT7				
20 Nov 23	SOLD 37,533.77 PAR 11-16-23 AT A PRICE OF \$99.749000 PLUS ACCRUED	623.45	336,067.45	623.45	336,067.45
20 Nov 23	INTEREST RECEIVED KS GAS SVC 5.486% DUE 08-01-2034 CUSIP : 484915AA1				
20 Nov 23	SOLD 40,000.00 PAR 11-16-23 AT A PRICE OF \$98.690000 PLUS ACCRUED	544.50	336,611.95	544.50	336,611.95
20 Nov 23	INTEREST RECEIVED SAN DIEGO GAS & ELEC CO 4.95% 08-15-2028 CUSIP : 797440CE2				
20 Nov 23	SOLD 72,000.00 PAR 11-16-23 AT A PRICE OF \$88.525000 PLUS ACCRUED	37.50	336,649.45	37.50	336,649.45
20 Nov 23	INTEREST RECEIVED ENERGY TRANSFER 3.75% DUE 05-15-2030 CUSIP : 29278NAQ6				
20 Nov 23	SOLD 85,000.00 PAR 11-16-23 AT A PRICE OF \$100.708000 PLUS ACCRUED	65.64	336,715.09	65.64	336,715.09
20 Nov 23	INTEREST RECEIVED POLARIS INC FORMERLY POLARIS INDS INC T 6.95% 03-15-2029 CUSIP : 731068AA0				
21 Nov 23	PURCHASED 170,000.00 PAR 11-17-23 AT A PRICE OF \$101.867188 PLUS	-478.13	336,236.96	-478.13	336,236.96
21 Nov 23	ACCRUED INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP : 91282CJF9				
21 Nov 23	PURCHASED 70,000.00 PAR 11-17-23 AT A PRICE OF \$92.015625 PLUS ACCRUED	-768.95	335,468.01	-768.95	335,468.01
21 Nov 23	INTEREST PAID UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5				
21 Nov 23	SOLD 100,000.00 PAR 11-17-23 AT A PRICE OF \$85.321000 PLUS ACCRUED	1,796.71	337,264.72	1,796.71	337,264.72
21 Nov 23	INTEREST RECEIVED FOX CORP 5.576% DUE 01-25-2049 CUSIP : 35137LAK1				
21 Nov 23	SOLD 125,000.00 PAR 11-20-23 AT A PRICE OF \$95.328125 PLUS ACCRUED	1,289.91	338,554.63	1,289.91	338,554.63
21 Nov 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
21 Nov 23	SOLD 200,000.00 PAR 11-17-23 AT A PRICE OF \$100.295000 PLUS ACCRUED	2,464.40	341,019.03	2,464.40	341,019.03
21 Nov 23	INTEREST RECEIVED HSBC HOLDINGS PLC 6.161% 03-09-2029 CUSIP : 404280DU0				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 69 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
22 Nov 23	Interest Received on 120,000.00 Par Payment Due 11/22/23	565.00	341,584.03	565.00	341,584.03
22 Nov 23	PVTPL DELL EQUIP FIN TR 2023-1 SER 23-1 CL A2 5.65% 09-28-2028 CUSIP : 24702HAC7				
22 Nov 23	PURCHASED 130,000.00 PAR 11-20-23 AT A PRICE OF \$102.042000 PLUS ACCRUED INTEREST PAID	-915.42	340,668.61	-915.42	340,668.61
22 Nov 23	FOX CORP 6.5% 10-13-2033 CUSIP : 35137LAN5				
22 Nov 23	PURCHASED 15,000.00 PAR 11-20-23 AT A PRICE OF \$92.570312 PLUS ACCRUED INTEREST PAID	-166.46	340,502.15	-166.46	340,502.15
22 Nov 23	UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5				
22 Nov 23	PURCHASED 55,000.00 PAR 11-20-23 AT A PRICE OF \$101.906250 PLUS ACCRUED INTEREST PAID	-162.05	340,340.10	-162.05	340,340.10
22 Nov 23	UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP : 91282CJF9				
22 Nov 23	PURCHASED 70,000.00 PAR 11-20-23 AT A PRICE OF \$65.024000 PLUS ACCRUED INTEREST PAID	-455.97	339,884.13	-455.97	339,884.13
22 Nov 23	AT&T INC 3.5% DUE 09-15-2053 REG CUSIP : 00206RKJ0				
22 Nov 23	SOLD 100,000.00 PAR 11-21-23 AT A PRICE OF \$95.718750 PLUS ACCRUED INTEREST RECEIVED	1,042.46	340,926.59	1,042.46	340,926.59
22 Nov 23	UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
22 Nov 23	SOLD 15,000.00 PAR 11-20-23 AT A PRICE OF \$107.205000 PLUS ACCRUED INTEREST RECEIVED	37.33	340,963.92	37.33	340,963.92
22 Nov 23	RTX CORPORATION 6.4% 03-15-2054 CUSIP : 75513ECX7				
22 Nov 23	SOLD 60,000.00 PAR 11-20-23 AT A PRICE OF \$89.332000 PLUS ACCRUED INTEREST RECEIVED	432.00	341,395.92	432.00	341,395.92
22 Nov 23	BOEING CO 3.2% DUE 03-01-2029 CUSIP : 097023CD5				
22 Nov 23	SOLD 90,000.00 PAR 11-20-23 AT A PRICE OF \$96.944000 PLUS ACCRUED INTEREST RECEIVED	1,309.50	342,705.42	1,309.50	342,705.42
22 Nov 23	AT&T INC 5.4% 02-15-2034 CUSIP : 00206RMT6				
24 Nov 23	Interest Received on 65,000.00 Par Payment Due 11/24/23	845.00	343,550.42	845.00	343,550.42
24 Nov 23	ZIMMER BIOMET HLDGS INC NT 2.6% 11-24-2031 CUSIP : 98956PAV4				
24 Nov 23	PURCHASED 100,000.00 PAR 11-21-23 AT A PRICE OF \$100.796875 PLUS ACCRUED INTEREST PAID	-111.26	343,439.16	-111.26	343,439.16
24 Nov 23	UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 70 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
24 Nov 23	PURCHASED 20,000.00 PAR 11-21-23 AT A PRICE OF \$97.252000 PLUS ACCRUED	-284.02	343,155.14	-284.02	343,155.14
24 Nov 23	INTEREST PAID SUTTER HEALTH 5.164% DUE 08-15-2033 CUSIP : 86944BAK9				
24 Nov 23	PURCHASED 25,000.00 PAR 11-21-23 AT A PRICE OF \$100.875000 PLUS ACCRUED	-27.82	343,127.32	-27.82	343,127.32
24 Nov 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
24 Nov 23	PURCHASED 85,000.00 PAR 11-21-23 AT A PRICE OF \$103.683000 PLUS ACCRUED	-475.11	342,652.21	-475.11	342,652.21
24 Nov 23	INTEREST PAID WELLS FARGO & CO MEDIUM TERM SR NTS 6.491% 10-23-2034 CUSIP : 95000U3H4				
24 Nov 23	SOLD 105,000.00 PAR 11-22-23 AT A PRICE OF \$101.820312 PLUS ACCRUED	337.50	342,989.71	337.50	342,989.71
24 Nov 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP : 91282CJF9				
24 Nov 23	SOLD 115,000.00 PAR 11-21-23 AT A PRICE OF \$97.825000 PLUS ACCRUED	3,020.13	346,009.84	3,020.13	346,009.84
24 Nov 23	INTEREST RECEIVED U S BANCORP 5.836% 06-12-2034 CUSIP : 91159HJN1				
24 Nov 23	SOLD 20,000.00 PAR 11-21-23 AT A PRICE OF \$95.582031 PLUS ACCRUED	212.70	346,222.54	212.70	346,222.54
24 Nov 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
24 Nov 23	SOLD 20,000.00 PAR 11-21-23 AT A PRICE OF \$99.275000 PLUS ACCRUED	368.50	346,591.04	368.50	346,591.04
24 Nov 23	INTEREST RECEIVED WELLS FARGO & COMPANY 5.574% 07-25-2029 CUSIP : 95000U3E1				
24 Nov 23	SOLD 30,000.00 PAR 11-21-23 AT A PRICE OF \$98.542000 PLUS ACCRUED	920.96	347,512.00	920.96	347,512.00
24 Nov 23	INTEREST RECEIVED CITIGROUP INC 6.174% DUE 05-25-2034 CUSIP : 17327CAR4				
24 Nov 23	SOLD 75,000.00 PAR 11-21-23 AT A PRICE OF \$95.597656 PLUS ACCRUED	797.64	348,309.64	797.64	348,309.64
24 Nov 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
27 Nov 23	Interest Received on 10,747.00 Par Payment Due 11/25/23	40.30	348,349.94	40.30	348,349.94
27 Nov 23	FNMA POOL #AD7752 4.5% 07-01-2040 BEO CUSIP : 31418VTJ1				
27 Nov 23	Interest Received on 11,404.97 Par Payment Due 11/25/23	42.77	348,392.71	42.77	348,392.71
27 Nov 23	FNMA POOL #AA4463 4.5% 04-01-2039 BEO CUSIP : 31416M5Z3				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 71 of 336

## ◆ Cash Activity Detail

### Income cash - USD

<u>Value Date</u> Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
27 Nov 23 27 Nov 23	Interest Received on 115,447.37 Par Payment Due 11/25/23 FHLMC POOL #Q03677 2.5% DUE 10-01-2049 REG CUSIP : 31339UCN8	240.52	348,633.23	240.52	348,633.23
27 Nov 23 27 Nov 23	Interest Received on 115,861.39 Par Payment Due 11/25/23 FNMA POOL #FS2847 4% 08-01-2052 BEO CUSIP : 3140XJEV1	386.20	349,019.43	386.20	349,019.43
27 Nov 23 27 Nov 23	Interest Received on 12,958.45 Par Payment Due 11/25/23 FNMA POOL #AD4045 5% 04-01-2040 BEO CUSIP : 31418RP70	53.99	349,073.42	53.99	349,073.42
27 Nov 23 27 Nov 23	Interest Received on 122,283.78 Par Payment Due 11/25/23 FEDERAL NATIONAL MORTGAGE ASSOC 4% 08-01-2037 CUSIP : 3140QPWS2	407.61	349,481.03	407.61	349,481.03
27 Nov 23 27 Nov 23	Interest Received on 125,000.00 Par Payment Due 11/25/23 BMW VEH LEASE TR 2021-2 .43% 01-27-2025 CUSIP : 09690AAD5	44.79	349,525.82	44.79	349,525.82
27 Nov 23 27 Nov 23	Interest Received on 143.83 Par Payment Due 11/25/23 FNMA POOL #255321 5.5% DUE 07-01-2024 REG CUSIP : 31371LSJ9	0.66	349,526.48	0.66	349,526.48
27 Nov 23 27 Nov 23	Interest Received on 148,567.34 Par Payment Due 11/25/23 FNMA POOL #MA2828 2.5% 11-01-2046 BEO CUSIP : 31418CEA8	309.52	349,836.00	309.52	349,836.00
27 Nov 23 27 Nov 23	Interest Received on 162,212.52 Par Payment Due 11/25/23 FHLMC SUPER 15Y FIXED 5% 08-01-2038 CUSIP : 3132CXBFB	675.89	350,511.89	675.89	350,511.89
27 Nov 23 27 Nov 23	Interest Received on 163,544.82 Par Payment Due 11/25/23 FNMA POOL #MA4978 5% 04-01-2053 BEO CUSIP : 31418EQ86	681.44	351,193.33	681.44	351,193.33
27 Nov 23 27 Nov 23	Interest Received on 164,768.27 Par Payment Due 11/25/23 FEDERAL HOME LOAN MORTGAGE CORP 5% 07-01-2043 CUSIP : 3133KYZH5	686.53	351,879.86	686.53	351,879.86
27 Nov 23 27 Nov 23	Interest Received on 169,846.45 Par Payment Due 11/25/23 FNMA POOL #MA4656 4.5% 07-01-2052 BEO CUSIP : 31418EE63	636.92	352,516.78	636.92	352,516.78
27 Nov 23 27 Nov 23	Interest Received on 170,731.85 Par Payment Due 11/25/23 FNMA POOL #MA4850 5% 11-01-2037 BEO CUSIP : 31418EL81	711.38	353,228.16	711.38	353,228.16

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 72 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
27 Nov 23 27 Nov 23	Interest Received on 170,823.81 Par Payment Due 11/25/23 FNMA POOL #MA4783 4% 10-01-2052 BEO CUSIP : 31418EJ50	569.41	353,797.57	569.41	353,797.57
27 Nov 23 27 Nov 23	Interest Received on 173,903.98 Par Payment Due 11/25/23 FNMA POOL #MA4761 5% 09-01-2052 BEO CUSIP : 31418EJF8	724.60	354,522.17	724.60	354,522.17
27 Nov 23 27 Nov 23	Interest Received on 195,405.87 Par Payment Due 11/25/23 FNMA 2% 07-01-2050 CUSIP : 3140KFB38	325.68	354,847.85	325.68	354,847.85
27 Nov 23 27 Nov 23	Interest Received on 23,911.55 Par Payment Due 11/25/23 FNMA POOL #AD8057 5% 06-01-2040 BEO CUSIP : 31418V5T5	99.63	354,947.48	99.63	354,947.48
27 Nov 23 27 Nov 23	Interest Received on 29,753.43 Par Payment Due 11/25/23 FNMA POOL #AS8356 3% 11-01-2046 BEO CUSIP : 3138WJJA7	74.38	355,021.86	74.38	355,021.86
27 Nov 23 27 Nov 23	Interest Received on 297,373.91 Par Payment Due 11/25/23 FNMA POOL #FS3497 3.5% 08-01-2052 BEO CUSIP : 3140XJ3F8	867.34	355,889.20	867.34	355,889.20
27 Nov 23 27 Nov 23	Interest Received on 33,048.31 Par Payment Due 11/25/23 FNMA POOL #MA2356 3% 07-01-2045 BEO CUSIP : 31418BTN6	82.62	355,971.82	82.62	355,971.82
27 Nov 23 27 Nov 23	Interest Received on 369,517.52 Par Payment Due 11/25/23 FEDERAL HOME LN MTG CORP POOL #SD8193 2%02-01-2052 BEO CUSIP : 3132DWC68	615.86	356,587.68	615.86	356,587.68
27 Nov 23 27 Nov 23	Interest Received on 427,249.39 Par Payment Due 11/25/23 FHLMC UMBS 30Y FIXED 2.5% 05-01-2052 CUSIP : 3133BBTH2	890.10	357,477.78	890.10	357,477.78
27 Nov 23 27 Nov 23	Interest Received on 483,763.68 Par Payment Due 11/25/23 FNMA POOL #MA4563 2.5% 03-01-2052 BEO CUSIP : 31418EB90	1,007.84	358,485.62	1,007.84	358,485.62
27 Nov 23 27 Nov 23	Interest Received on 499,370.20 Par Payment Due 11/25/23 FEDERAL HOME LOAN MORTGAGE CORP POOL #SD8220 3.0% DUE 06-01-2052 REG CUSIP : 3132DWDZ3	1,248.43	359,734.05	1,248.43	359,734.05
27 Nov 23 27 Nov 23	Interest Received on 58,232.59 Par Payment Due 11/25/23 FNMA POOL #BN4393 3.5% DUE 03-01-2049 CUSIP : 3140JL3B8	169.85	359,903.90	169.85	359,903.90

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 73 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
27 Nov 23	Interest Received on 6,013.43 Par Payment Due 11/25/23	25.06	359,928.96	25.06	359,928.96
27 Nov 23	FNMA POOL #995930 5% 04-01-2039 BEO CUSIP : 31416CLK0				
27 Nov 23	Interest Received on 60,955.66 Par Payment Due 11/25/23	203.19	360,132.15	203.19	360,132.15
27 Nov 23	FNMA POOL #BN0905 4.0% 11-01-2048 CUSIP : 3140JHAF0				
27 Nov 23	Interest Received on 807,986.32 Par Payment Due 11/25/23	1,346.64	361,478.79	1,346.64	361,478.79
27 Nov 23	FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5715 2.0% DUE 10-01-2051 REG CUSIP : 3133KMK46				
27 Nov 23	PURCHASED 100,000.00 PAR 11-22-23 AT A PRICE OF \$87.778000 PLUS ACCRUED	-443.33	361,035.46	-443.33	361,035.46
27 Nov 23	INTEREST PAID PAYPAL HLDGS INC 2.85% DUE 10-01-2029 CUSIP : 70450YAE3				
28 Nov 23	PURCHASED 20,000.00 PAR 11-24-23 AT A PRICE OF \$102.153000 PLUS ACCRUED	-157.33	360,878.13	-157.33	360,878.13
28 Nov 23	INTEREST PAID ATMOS ENERGY CORP 5.9% 11-15-2033 CUSIP : 049560AZ8				
28 Nov 23	PURCHASED 20,000.00 PAR 11-24-23 AT A PRICE OF \$102.213000 PLUS ACCRUED	-157.33	360,720.80	-157.33	360,720.80
28 Nov 23	INTEREST PAID ATMOS ENERGY CORP 5.9% 11-15-2033 CUSIP : 049560AZ8				
28 Nov 23	SOLD 20,000.00 PAR 11-24-23 AT A PRICE OF \$100.171875 PLUS ACCRUED	32.14	360,752.94	32.14	360,752.94
28 Nov 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
28 Nov 23	SOLD 20,000.00 PAR 11-24-23 AT A PRICE OF \$100.234375 PLUS ACCRUED	32.14	360,785.08	32.14	360,785.08
28 Nov 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
28 Nov 23	SOLD 50,000.00 PAR 11-27-23 AT A PRICE OF \$100.882812 PLUS ACCRUED	80.36	360,865.44	80.36	360,865.44
28 Nov 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
29 Nov 23	PURCHASED 20,000.00 PAR 11-27-23 AT A PRICE OF \$101.765625 PLUS ACCRUED	-77.68	360,787.76	-77.68	360,787.76
29 Nov 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP : 91282CJF9				
29 Nov 23	PURCHASED 30,000.00 PAR 11-27-23 AT A PRICE OF \$92.625000 PLUS ACCRUED	-356.45	360,431.31	-356.45	360,431.31
29 Nov 23	INTEREST PAID UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 74 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
29 Nov 23	SOLD 20,000.00 PAR 11-27-23 AT A PRICE OF \$99.781000 PLUS ACCRUED	300.42	360,731.73	300.42	360,731.73
29 Nov 23	INTEREST RECEIVED OTIS WORLDWIDE CORP 5.25% 08-16-2028 CUSIP : 68902VAP2				
29 Nov 23	SOLD 50,000.00 PAR 11-27-23 AT A PRICE OF \$71.690000 PLUS ACCRUED	559.72	361,291.45	559.72	361,291.45
29 Nov 23	INTEREST RECEIVED AETNA INC NEW 3.875% DUE 08-15-2047 CUSIP : 00817YAZ1				
30 Nov 23	Interest Received on 500,000.00 Par Payment Due 11/30/23	1,250.00	362,541.45	1,250.00	362,541.45
30 Nov 23	UNITED STATES TREAS NTS 30/11/2023 .5% DUE 11-30-2023 BEO CUSIP : 91282CDM0				
30 Nov 23	PURCHASED 140,000.00 PAR 11-20-23 AT A PRICE OF \$92.531250 PLUS ACCRUED	-1,679.14	360,862.31	-1,679.14	360,862.31
30 Nov 23	INTEREST PAID UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5				
01 Dec 23	INCOME RECEIVED	1,006.38	361,868.69	1,006.38	361,868.69
01 Dec 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
01 Dec 23	Interest Received on 100,000.00 Par Payment Due 12/01/23	1,725.00	363,593.69	1,725.00	363,593.69
01 Dec 23	AVALONBAY CMNTYS 3.45% DUE 06-01-2025 CUSIP : 05348EAV1				
01 Dec 23	Interest Received on 105,000.00 Par First Payment	896.00	364,489.69	896.00	364,489.69
01 Dec 23	ENERGY TRANSFER L P 6.4% 12-01-2030 CUSIP : 29273VAT7				
01 Dec 23	Interest Received on 115,000.00 Par First Payment	2,862.06	367,351.75	2,862.06	367,351.75
01 Dec 23	AMEREN ILL CO 4.95% 06-01-2033 CUSIP : 02361DBA7				
01 Dec 23	Interest Received on 30,000.00 Par Payment Due 12/01/23	547.50	367,899.25	547.50	367,899.25
01 Dec 23	VALERO ENERGY CORP NEW 3.65% 12-01-2051 CUSIP : 91913YBD1				
01 Dec 23	Interest Received on 30,000.00 Par Payment Due 12/01/23	825.00	368,724.25	825.00	368,724.25
01 Dec 23	KRAFT HEINZ FOODS CO GTD SR NT 5.5% 06-01-2050 CUSIP : 50077LBJ4				
01 Dec 23	Interest Received on 35,000.00 Par Payment Due 12/01/23	910.00	369,634.25	910.00	369,634.25
01 Dec 23	KINDER MORGAN INC 5.2% 06-01-2033 CUSIP : 49456BAX9				
01 Dec 23	Interest Received on 71,000.00 Par Payment Due 12/01/23	2,077.11	371,711.36	2,077.11	371,711.36
01 Dec 23	ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY REV 5.851% 12-01-2034 BEO TAXABLE CUSIP : 452252FK0				

\*Generated by Northern Trust from reviewed periodic data on 17 Sep 24 B024

◆ Cash Activity Detail

*Income cash - USD*

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
01 Dec 23	Interest Received on 75,000.00 Par First Payment	2,006.25	373,717.61	2,006.25	373,717.61
01 Dec 23	JPMORGAN CHASE & CO. 5.35% 06-01-2034 CUSIP : 46647PDR4				
01 Dec 23	Interest Received on 90,000.00 Par Payment Due 12/01/23	2,080.35	375,797.96	2,080.35	375,797.96
01 Dec 23	OKLAHOMA DEV FIN AUTH REV 4.623% 06-01-2044 BEO TAXABLE CUSIP : 6789084G6				
01 Dec 23	PURCHASED 25,000.00 PAR 11-29-23 AT A PRICE OF \$102.796875 PLUS ACCRUED	-103.79	375,694.17	-103.79	375,694.17
01 Dec 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP : 91282CJF9				
01 Dec 23	PURCHASED 25,000.00 PAR 11-29-23 AT A PRICE OF \$94.140625 PLUS ACCRUED	-302.65	375,391.52	-302.65	375,391.52
01 Dec 23	INTEREST PAID UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5				
01 Dec 23	PURCHASED 50,000.00 PAR 11-29-23 AT A PRICE OF \$101.812500 PLUS ACCRUED	-98.90	375,292.62	-98.90	375,292.62
01 Dec 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
01 Dec 23	PURCHASED 80,000.00 PAR 11-30-23 AT A PRICE OF \$93.558593 PLUS ACCRUED	-968.48	374,324.14	-968.48	374,324.14
01 Dec 23	INTEREST PAID UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5				
01 Dec 23	SOLD 25,000.00 PAR 11-29-23 AT A PRICE OF \$100.779000 PLUS ACCRUED	382.81	374,706.95	382.81	374,706.95
01 Dec 23	INTEREST RECEIVED OTIS WORLDWIDE CORP 5.25% 08-16-2028 CUSIP : 68902VAP2				
01 Dec 23	SOLD 30,000.00 PAR 11-29-23 AT A PRICE OF \$91.435000 PLUS ACCRUED	172.50	374,879.45	172.50	374,879.45
01 Dec 23	INTEREST RECEIVED WALMART INC 4.5% DUE 04-15-2053 CUSIP : 931142FE8				
01 Dec 23	SOLD 55,000.00 PAR 11-29-23 AT A PRICE OF \$101.922000 PLUS ACCRUED	8.71	374,888.16	8.71	374,888.16
01 Dec 23	INTEREST RECEIVED PACKAGING CORP AMER 5.7% 12-01-2033 CUSIP : 695156AX7				
04 Dec 23	PURCHASED 25,000.00 PAR 11-30-23 AT A PRICE OF \$102.531250 PLUS ACCRUED	-113.84	374,774.32	-113.84	374,774.32
04 Dec 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP : 91282CJF9				
04 Dec 23	PURCHASED 50,000.00 PAR 11-30-23 AT A PRICE OF \$102.554687 PLUS ACCRUED	-227.68	374,546.64	-227.68	374,546.64
04 Dec 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP : 91282CJF9				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 76 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
04 Dec 23	PURCHASED 90,000.00 PAR 11-30-23 AT A PRICE OF \$106.171000 PLUS ACCRUED	-567.19	373,979.45	-567.19	373,979.45
04 Dec 23	INTEREST PAID GENUINE PARTS CO 6.875% DUE 11-01-2033 CUSIP : 372460AD7				
04 Dec 23	SOLD 25,000.00 PAR 11-30-23 AT A PRICE OF \$101.013000 PLUS ACCRUED	274.44	374,253.89	274.44	374,253.89
04 Dec 23	INTEREST RECEIVED CENTERPOINT ENERGY HOUSTON ELEC LLC 5.2%10-01-2028 CUSIP : 15189XBD9				
04 Dec 23	SOLD 55,000.00 PAR 11-30-23 AT A PRICE OF \$101.034000 PLUS ACCRUED	603.78	374,857.67	603.78	374,857.67
04 Dec 23	INTEREST RECEIVED CENTERPOINT ENERGY HOUSTON ELEC LLC 5.2%10-01-2028 CUSIP : 15189XBD9				
04 Dec 23	SOLD 85,000.00 PAR 11-30-23 AT A PRICE OF \$101.093750 PLUS ACCRUED	199.66	375,057.33	199.66	375,057.33
04 Dec 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
05 Dec 23	PURCHASED 245,000.00 PAR 12-01-23 AT A PRICE OF \$95.281250 PLUS ACCRUED	-3,075.82	371,981.51	-3,075.82	371,981.51
05 Dec 23	INTEREST PAID UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5				
05 Dec 23	PURCHASED 55,000.00 PAR 12-01-23 AT A PRICE OF \$104.246000 PLUS ACCRUED	-233.37	371,748.14	-233.37	371,748.14
05 Dec 23	INTEREST PAID DUKE ENERGY FLA LLC 5.875% 11-15-2033 CUSIP : 26444HAQ4				
05 Dec 23	PURCHASED 60,000.00 PAR 12-01-23 AT A PRICE OF \$80.059000 PLUS ACCRUED	-314.00	371,434.14	-314.00	371,434.14
05 Dec 23	INTEREST PAID VERIZON COMMUNICATIONS INC NT 2.355% 03-15-2032 CUSIP : 92343VGN8				
05 Dec 23	PURCHASED 85,000.00 PAR 12-01-23 AT A PRICE OF \$97.263000 PLUS ACCRUED	-800.89	370,633.25	-800.89	370,633.25
05 Dec 23	INTEREST PAID SOUTHWESTERN ELEC PWR CO 5.3% 04-01-2033 CUSIP : 845437BU5				
05 Dec 23	SOLD 100,000.00 PAR 12-01-23 AT A PRICE OF \$70.651000 PLUS ACCRUED	363.33	370,996.58	363.33	370,996.58
05 Dec 23	INTEREST RECEIVED THOMAS JEFFSN UNIV 3.847% DUE 11-01-2057 CUSIP : 88444NAS7				
05 Dec 23	SOLD 15,000.00 PAR 12-01-23 AT A PRICE OF \$101.957031 PLUS ACCRUED	37.09	371,033.67	37.09	371,033.67
05 Dec 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
05 Dec 23	SOLD 40,000.00 PAR 12-01-23 AT A PRICE OF \$104.531000 PLUS ACCRUED	360.56	371,394.23	360.56	371,394.23
05 Dec 23	INTEREST RECEIVED ATMOS ENERGY CORP 5.9% 11-15-2033 CUSIP : 049560AZ8				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 77 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
05 Dec 23	SOLD 45,000.00 PAR 12-01-23 AT A PRICE OF \$101.601562 PLUS ACCRUED INTEREST RECEIVED	111.26	371,505.49	111.26	371,505.49
05 Dec 23	UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
05 Dec 23	SOLD 50,000.00 PAR 12-04-23 AT A PRICE OF \$102.843750 PLUS ACCRUED INTEREST RECEIVED	234.38	371,739.87	234.38	371,739.87
05 Dec 23	UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP : 91282CJF9				
05 Dec 23	SOLD 75,000.00 PAR 12-01-23 AT A PRICE OF \$97.230468 PLUS ACCRUED INTEREST RECEIVED	884.51	372,624.38	884.51	372,624.38
05 Dec 23	UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
05 Dec 23	SOLD 85,000.00 PAR 12-04-23 AT A PRICE OF \$96.894531 PLUS ACCRUED INTEREST RECEIVED	1,002.45	373,626.83	1,002.45	373,626.83
05 Dec 23	UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
06 Dec 23	SOLD 30,000.00 PAR 12-05-23 AT A PRICE OF \$97.500000 PLUS ACCRUED INTEREST RECEIVED	356.96	373,983.79	356.96	373,983.79
06 Dec 23	UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
06 Dec 23	SOLD 60,000.00 PAR 12-05-23 AT A PRICE OF \$103.148437 PLUS ACCRUED INTEREST RECEIVED	289.29	374,273.08	289.29	374,273.08
06 Dec 23	UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP : 91282CJF9				
07 Dec 23	PURCHASED 15,000.00 PAR 12-05-23 AT A PRICE OF \$102.343750 PLUS ACCRUED INTEREST PAID	-40.80	374,232.28	-40.80	374,232.28
07 Dec 23	UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
07 Dec 23	PURCHASED 30,000.00 PAR 12-05-23 AT A PRICE OF \$104.560000 PLUS ACCRUED INTEREST PAID	-137.08	374,095.20	-137.08	374,095.20
07 Dec 23	DUKE ENERGY FLA LLC 5.875% 11-15-2033 CUSIP : 26444HAQ4				
07 Dec 23	PURCHASED 50,000.00 PAR 12-05-23 AT A PRICE OF \$101.070312 PLUS ACCRUED INTEREST PAID	-41.84	374,053.36	-41.84	374,053.36
07 Dec 23	UNITED STATES TREAS NTS T-NOTE 4.375% 11-30-2028 CUSIP : 91282CJN2				
07 Dec 23	SOLD 15,000.00 PAR 12-05-23 AT A PRICE OF \$105.205000 PLUS ACCRUED INTEREST RECEIVED	108.50	374,161.86	108.50	374,161.86
07 Dec 23	SMUCKER J M CO 6.2% 11-15-2033 CUSIP : 832696AX6				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 78 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
07 Dec 23	SOLD 30,000.00 PAR 12-05-23 AT A PRICE OF \$100.711000 PLUS ACCRUED	589.88	374,751.74	589.88	374,751.74
07 Dec 23	INTEREST RECEIVED DEERE JOHN CAP CORP MEDIUM TERM NTS-BOOK4.95% 07-14-2028 CUSIP : 24422EXB0				
07 Dec 23	SOLD 35,000.00 PAR 12-06-23 AT A PRICE OF \$103.132812 PLUS ACCRUED	95.19	374,846.93	95.19	374,846.93
07 Dec 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
08 Dec 23	Interest Received on 75,000.00 Par First Payment	937.50	375,784.43	937.50	375,784.43
08 Dec 23	UNILEVER CAPITAL CORP 5.0% 12-08-2033 CUSIP : 904764BT3				
08 Dec 23	PURCHASED 35,000.00 PAR 12-06-23 AT A PRICE OF \$105.192000 PLUS ACCRUED	-164.94	375,619.49	-164.94	375,619.49
08 Dec 23	INTEREST PAID ALABAMA PWR CO 5.85% 11-15-2033 CUSIP : 010392GB8				
08 Dec 23	PURCHASED 60,000.00 PAR 12-06-23 AT A PRICE OF \$97.245000 PLUS ACCRUED	-1,441.67	374,177.82	-1,441.67	374,177.82
08 Dec 23	INTEREST PAID CHURCH & DWIGHT CO INC SR NT 5% 06-15-2052 CUSIP : 17136MAB8				
08 Dec 23	PURCHASED 90,000.00 PAR 12-06-23 AT A PRICE OF \$101.109375 PLUS ACCRUED	-86.07	374,091.75	-86.07	374,091.75
08 Dec 23	INTEREST PAID UNITED STATES TREAS NTS T-NOTE 4.375% 11-30-2028 CUSIP : 91282CJN2				
08 Dec 23	SOLD 50,000.00 PAR 12-06-23 AT A PRICE OF \$98.375000 PLUS ACCRUED	644.53	374,736.28	644.53	374,736.28
08 Dec 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5				
08 Dec 23	SOLD 65,000.00 PAR 12-07-23 AT A PRICE OF \$102.898437 PLUS ACCRUED	184.82	374,921.10	184.82	374,921.10
08 Dec 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
08 Dec 23	SOLD 85,000.00 PAR 12-06-23 AT A PRICE OF \$96.692000 PLUS ACCRUED	217.22	375,138.32	217.22	375,138.32
08 Dec 23	INTEREST RECEIVED UNITEDHEALTH GROUP INC 4.0% 05-15-2029 CUSIP : 91324PEH1				
11 Dec 23	PURCHASED 35,000.00 PAR 12-07-23 AT A PRICE OF \$103.078125 PLUS ACCRUED	-112.50	375,025.82	-112.50	375,025.82
11 Dec 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
11 Dec 23	PURCHASED 60,000.00 PAR 12-07-23 AT A PRICE OF \$100.542968 PLUS ACCRUED	-87.91	374,937.91	-87.91	374,937.91
11 Dec 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.875%11-30-2025 CUSIP : 91282CJL6				

\*Generated by Northern Trust from reviewed periodic data on 17 Sep 24 B024

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 79 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
11 Dec 23	PURCHASED 75,000.00 PAR 12-07-23 AT A PRICE OF \$99.113000 PLUS ACCRUED	-1,093.75	373,844.16	-1,093.75	373,844.16
11 Dec 23	INTEREST PAID KELLOGG CO 5.25% DUE 03-01-2033 CUSIP : 487836BZ0				
11 Dec 23	PURCHASED 95,000.00 PAR 12-07-23 AT A PRICE OF \$101.203125 PLUS ACCRUED	-124.91	373,719.25	-124.91	373,719.25
11 Dec 23	INTEREST PAID UNITED STATES TREAS NTS T-NOTE 4.375% 11-30-2028 CUSIP : 91282CJN2				
11 Dec 23	SOLD 40,000.00 PAR 12-07-23 AT A PRICE OF \$101.180000 PLUS ACCRUED	786.00	374,505.25	786.00	374,505.25
11 Dec 23	INTEREST RECEIVED L3HARRIS TECHNOLOGIES INC 5.4% 07-31-2033 CUSIP : 502431AQ2				
11 Dec 23	SOLD 65,000.00 PAR 12-07-23 AT A PRICE OF \$98.230000 PLUS ACCRUED	548.31	375,053.56	548.31	375,053.56
11 Dec 23	INTEREST RECEIVED BP CAP MKTS AMER 3.796% DUE 09-21-2025 CUSIP : 10373QAB6				
11 Dec 23	SOLD 85,000.00 PAR 12-07-23 AT A PRICE OF \$98.080000 PLUS ACCRUED	913.75	375,967.31	913.75	375,967.31
11 Dec 23	INTEREST RECEIVED PARKER-HANNIFIN CORP 4.5% 09-15-2029 CUSIP : 701094AS3				
12 Dec 23	Interest Received on 175,000.00 Par Payment Due 12/12/23	478.77	376,446.08	478.77	376,446.08
12 Dec 23	CFCRE 2016-C4 MTG 3.283% DUE 05-10-2058 CUSIP : 12531YAN8				
12 Dec 23	Interest Received on 60,000.00 Par First Payment	1,732.50	378,178.58	1,732.50	378,178.58
12 Dec 23	U S BANCORP 5.775% 06-12-2029 CUSIP : 91159HJM3				
12 Dec 23	PURCHASED 30,000.00 PAR 12-08-23 AT A PRICE OF \$99.488000 PLUS ACCRUED	-16.17	378,162.41	-16.17	378,162.41
12 Dec 23	INTEREST PAID STRYKER CORP 4.85% 12-08-2028 CUSIP : 863667BC4				
12 Dec 23	PURCHASED 50,000.00 PAR 12-08-23 AT A PRICE OF \$101.177000 PLUS ACCRUED	-1,159.35	377,003.06	-1,159.35	377,003.06
12 Dec 23	INTEREST PAID BAT CAPITAL CORPORATION 6.421% DUE 08-02-2023 BEO CUSIP : 054989AB4				
12 Dec 23	SOLD 30,000.00 PAR 12-08-23 AT A PRICE OF \$100.912000 PLUS ACCRUED	49.04	377,052.10	49.04	377,052.10
12 Dec 23	INTEREST RECEIVED ZIMMER BIOMET HLDGS INC 5.35% 12-01-2028 CUSIP : 98956PAX0				
12 Dec 23	SOLD 30,000.00 PAR 12-11-23 AT A PRICE OF \$102.644531 PLUS ACCRUED	168.75	377,220.85	168.75	377,220.85
12 Dec 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP : 91282CJF9				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 80 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
12 Dec 23	SOLD 30,000.00 PAR 12-11-23 AT A PRICE OF \$102.652343 PLUS ACCRUED	168.75	377,389.60	168.75	377,389.60
12 Dec 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP : 91282CJF9				
12 Dec 23	SOLD 45,000.00 PAR 12-08-23 AT A PRICE OF \$102.140625 PLUS ACCRUED	150.21	377,539.81	150.21	377,539.81
12 Dec 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
13 Dec 23	PURCHASED 30,000.00 PAR 12-11-23 AT A PRICE OF \$100.562500 PLUS ACCRUED	-46.62	377,493.19	-46.62	377,493.19
13 Dec 23	INTEREST PAID UNITED STATES TREAS NTS T-NOTE 4.375% 11-30-2028 CUSIP : 91282CJN2				
13 Dec 23	PURCHASED 35,000.00 PAR 12-11-23 AT A PRICE OF \$100.319000 PLUS ACCRUED	-364.00	377,129.19	-364.00	377,129.19
13 Dec 23	INTEREST PAID DTE ELEC CO 5.2% DUE 04-01-2033 CUSIP : 23338VAS5				
13 Dec 23	SOLD 35,000.00 PAR 12-11-23 AT A PRICE OF \$100.698000 PLUS ACCRUED	470.56	377,599.75	470.56	377,599.75
13 Dec 23	INTEREST RECEIVED LENNOX INTL INC 5.5% 09-15-2028 CUSIP : 526107AG2				
13 Dec 23	SOLD 35,000.00 PAR 12-11-23 AT A PRICE OF \$98.610000 PLUS ACCRUED	57.75	377,657.50	57.75	377,657.50
13 Dec 23	INTEREST RECEIVED AMEREN ILL CO 4.95% 06-01-2033 CUSIP : 02361DBA7				
14 Dec 23	PURCHASED 10,000.00 PAR 12-12-23 AT A PRICE OF \$102.421875 PLUS ACCRUED	-35.85	377,621.65	-35.85	377,621.65
14 Dec 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
14 Dec 23	PURCHASED 20,000.00 PAR 12-12-23 AT A PRICE OF \$100.384000 PLUS ACCRUED	-210.89	377,410.76	-210.89	377,410.76
14 Dec 23	INTEREST PAID DTE ELEC CO 5.2% DUE 04-01-2033 CUSIP : 23338VAS5				
14 Dec 23	SOLD 15,000.00 PAR 12-12-23 AT A PRICE OF \$83.085000 PLUS ACCRUED	21.67	377,432.43	21.67	377,432.43
14 Dec 23	INTEREST RECEIVED ZIMMER BIOMET HLDGS INC NT 2.6% 11-24-2031 CUSIP : 98956PAV4				
14 Dec 23	SOLD 20,000.00 PAR 12-12-23 AT A PRICE OF \$98.669000 PLUS ACCRUED	35.75	377,468.18	35.75	377,468.18
14 Dec 23	INTEREST RECEIVED AMEREN ILL CO 4.95% 06-01-2033 CUSIP : 02361DBA7				
14 Dec 23	SOLD 60,000.00 PAR 12-13-23 AT A PRICE OF \$98.656250 PLUS ACCRUED	863.11	378,331.29	863.11	378,331.29
14 Dec 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043 CUSIP : 912810TU2				

◆ **Cash Activity Detail**

*Income cash - USD*

<u>Value Date</u> Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
15 Dec 23 15 Dec 23	Interest Received on 10,749.42 Par Payment Due 12/15/23 GNMA POOL #692311 SER 2039 5.5% DUE 01-15-2039 BEO CUSIP : 36296JDQ5	49.27	378,380.56	49.27	378,380.56
15 Dec 23 15 Dec 23	Interest Received on 100,000.00 Par Payment Due 12/15/23 FORD CR AUTO OWNER 3.88% DUE 11-15-2034 CUSIP : 34528EAA9	323.33	378,703.89	323.33	378,703.89
15 Dec 23 15 Dec 23	Interest Received on 105,000.00 Par Payment Due 12/15/23 PVTPL FORD CR AUTO OWNER TR SER 19-1 CL A 3.52% 07-15-2030 CUSIP : 34532PAA8	308.00	379,011.89	308.00	379,011.89
15 Dec 23 15 Dec 23	Interest Received on 110,000.00 Par Payment Due 12/15/23 ALLY AUTO RECEIVABLES TRUST SER 22-2 CL A3 0.0% DUE 05-17-2027 BEO CUSIP : 02008MAC3	436.33	379,448.22	436.33	379,448.22
15 Dec 23 15 Dec 23	Interest Received on 115,000.00 Par Payment Due 12/15/23 DISCOVER CARD EXECUTION NT TR SR 22-A3 CL A3 3.56% DUE 07-15-2027 REG CUSIP : 254683CW3	341.17	379,789.39	341.17	379,789.39
15 Dec 23 15 Dec 23	Interest Received on 120,000.00 Par Payment Due 12/15/23 CHURCH & DWIGHT CO INC SR NT 5% 06-15-2052 CUSIP : 17136MAB8	3,000.00	382,789.39	3,000.00	382,789.39
15 Dec 23 15 Dec 23	Interest Received on 125,000.00 Par Payment Due 12/15/23 AMERICAN EXPRESS CR ACCOUNT MASTER TR 2022-3 ASSET BACKED CL A 3.385% 08-16-2027 CUSIP : 02582JJV3	390.63	383,180.02	390.63	383,180.02
15 Dec 23 15 Dec 23	Interest Received on 165,000.00 Par Payment Due 12/15/23 CITIGROUP COML MTG 3.717% DUE 09-15-2048 CUSIP : 17324DAU8	511.09	383,691.11	511.09	383,691.11
15 Dec 23 15 Dec 23	Interest Received on 170,000.00 Par Payment Due 12/15/23 BA CR CARD TR SR 22-A1 CL A1 3.53% DUE 11-15-2027 REG CUSIP : 05522RDE5	500.08	384,191.19	500.08	384,191.19
15 Dec 23 15 Dec 23	Interest Received on 2,804.88 Par Payment Due 12/15/23 FEDERAL HOME LN MTG CORP POOL #G05922 5.5% 07-01-2039 BEO CUSIP : 3128M74F0	12.86	384,204.05	12.86	384,204.05
15 Dec 23 15 Dec 23	Interest Received on 21,579.22 Par Payment Due 12/15/23 FEDERAL HOME LN MTG CORP POOL #G03246 6%05-01-2037 BEO CUSIP : 3128M45F6	107.90	384,311.95	107.90	384,311.95
15 Dec 23 15 Dec 23	Interest Received on 32,262.56 Par Payment Due 12/15/23 GNMA POOL #682229 4% 07-15-2049 BEO CUSIP : 36295V4N6	107.54	384,419.49	107.54	384,419.49

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 82 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
15 Dec 23	Interest Received on 4,509.31 Par Payment Due 12/15/23	22.55	384,442.04	22.55	384,442.04
15 Dec 23	GNMA POOL #782448 6% 10-15-2038 BEO CUSIP : 36241KWH7				
15 Dec 23	Interest Received on 40,000.00 Par Payment Due 12/15/23	970.00	385,412.04	970.00	385,412.04
15 Dec 23	ABBVIE INC 4.85% DUE 06-15-2044 REG CUSIP : 00287YDA4				
15 Dec 23	Interest Received on 45,000.00 Par Payment Due 12/15/23	207.37	385,619.41	207.37	385,619.41
15 Dec 23	FIFTH THIRD AUTO TRUST SR 23-1 CL A3 0.0% 08-15-2028 CUSIP : 31680EAD3				
15 Dec 23	Interest Received on 54,523.58 Par Payment Due 12/15/23	159.03	385,778.44	159.03	385,778.44
15 Dec 23	FEDERAL HOME LN MTG CORP POOL #G61648 3.5% 09-01-2048 BEO CUSIP : 31335BZM1				
15 Dec 23	Interest Received on 55,000.00 Par Payment Due 12/15/23	241.54	386,019.98	241.54	386,019.98
15 Dec 23	FORD CREDIT AUTO OWNER TRUST SER 22-D CL A3 5.27% DUE 05-17-2027 REG CUSIP : 345295AD1				
15 Dec 23	Interest Received on 60,000.00 Par Payment Due 12/15/23	250.50	386,270.48	250.50	386,270.48
15 Dec 23	JOHN DEERE OWNER TRUST SER 23-A CL A3 5.01% DUE 11-15-2027 CUSIP : 47800CAC0				
15 Dec 23	Interest Received on 7,297.82 Par Payment Due 12/15/23	36.49	386,306.97	36.49	386,306.97
15 Dec 23	FEDERAL HOME LN MTG CORP POOL #G08106 6%01-01-2036 BEO CUSIP : 3128MJDL1				
15 Dec 23	Interest Received on 7,504.44 Par Payment Due 12/15/23	31.27	386,338.24	31.27	386,338.24
15 Dec 23	FEDERAL HOME LN MTG CORP POOL #A33057 5%01-01-2035 BEO CUSIP : 31297NME3				
15 Dec 23	Interest Received on 8,331.96 Par Payment Due 12/15/23	31.24	386,369.48	31.24	386,369.48
15 Dec 23	GNMA POOL #710769 4.5% 08-15-2039 BEO CUSIP : 36297FT28				
15 Dec 23	Interest Received on 85,000.00 Par Payment Due 12/15/23	247.21	386,616.69	247.21	386,616.69
15 Dec 23	CAPITAL ONE MULTI-ASSET EXECUTION TR SR 2022-2 NT CL A 3.49% 05-15-2027 CUSIP : 14041NGA3				
15 Dec 23	Interest Received on 9,432.52 Par Payment Due 12/15/23	31.44	386,648.13	31.44	386,648.13
15 Dec 23	FEDERAL HOME LN MTG CORP POOL #E02902 4%06-01-2026 BEO CUSIP : 31294MGK1				
15 Dec 23	Interest Received on 9,681.25 Par Payment Due 12/15/23	36.30	386,684.43	36.30	386,684.43
15 Dec 23	FHLMC POOL #G08364 4.5 09-01-2039 CUSIP : 3128MJMN7				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 83 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
15 Dec 23	PURCHASED 30,000.00 PAR 12-13-23 AT A PRICE OF \$102.703125 PLUS ACCRUED INTEREST PAID	-111.26	386,573.17	-111.26	386,573.17
15 Dec 23	UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
15 Dec 23	PURCHASED 35,000.00 PAR 12-13-23 AT A PRICE OF \$102.703125 PLUS ACCRUED INTEREST PAID	-129.81	386,443.36	-129.81	386,443.36
15 Dec 23	UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
15 Dec 23	PURCHASED 35,000.00 PAR 12-13-23 AT A PRICE OF \$102.832031 PLUS ACCRUED INTEREST PAID	-129.81	386,313.55	-129.81	386,313.55
15 Dec 23	UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
15 Dec 23	PURCHASED 80,000.00 PAR 12-13-23 AT A PRICE OF \$102.796875 PLUS ACCRUED INTEREST PAID	-296.70	386,016.85	-296.70	386,016.85
15 Dec 23	UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
15 Dec 23	PURCHASED 85,000.00 PAR 12-13-23 AT A PRICE OF \$86.956000 PLUS ACCRUED INTEREST PAID	-566.19	385,450.66	-566.19	385,450.66
15 Dec 23	MATTEL INC 5.45 DUE 11-01-2041 CUSIP : 577081AW2				
15 Dec 23	SOLD 35,000.00 PAR 12-13-23 AT A PRICE OF \$96.848000 PLUS ACCRUED INTEREST RECEIVED	70.78	385,521.44	70.78	385,521.44
15 Dec 23	KINDER MORGAN INC 5.2% 06-01-2033 CUSIP : 49456BAX9				
15 Dec 23	SOLD 40,000.00 PAR 12-13-23 AT A PRICE OF \$102.236000 PLUS ACCRUED INTEREST RECEIVED	948.88	386,470.32	948.88	386,470.32
15 Dec 23	BAT CAPITAL CORPORATION 6.421% DUE 08-02-2023 BEO CUSIP : 054989AB4				
15 Dec 23	SOLD 40,000.00 PAR 12-13-23 AT A PRICE OF \$99.499000 PLUS ACCRUED INTEREST RECEIVED	666.67	387,136.99	666.67	387,136.99
15 Dec 23	AVALONBAY CMNTYS FIXED 5% DUE 02-15-2033 CUSIP : 053484AD3				
15 Dec 23	SOLD 90,000.00 PAR 12-13-23 AT A PRICE OF \$100.855000 PLUS ACCRUED INTEREST RECEIVED	122.00	387,258.99	122.00	387,258.99
15 Dec 23	GENERAL MOTORS FINANCIAL CO INC 6.1% 01-07-2034 CUSIP : 37045XEP7				
15 Dec 23	TRANSFERRED VIA FED FUND WIRE TO BANCO POPULAR DE PUERTO RICO MONTHLY INCOME WIRE TRANSFER FROM MESIROW ACCOUNT PER SPONSOR DIRECTION.	-82,740.20	304,518.79	-82,740.20	304,518.79
15 Dec 23	United States dollar				
18 Dec 23	Interest Received on 14,762.03 Par Payment Due 12/16/23	20.97	304,539.76	20.97	304,539.76
18 Dec 23	GNMA 2013-105 CL A 1.705 DUE 02-16-2037 CUSIP : 38378KXW4				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 84 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
18 Dec 23	Interest Received on 172,369.99 Par Payment Due 12/16/23	395.01	304,934.77	395.01	304,934.77
18 Dec 23	GNMA 2019-053 REMIC PASSTHRU CTF CL V FIXED 2.75% DUE 08-16-2031 CUSIP : 38380M4H1				
18 Dec 23	Interest Received on 25,000.00 Par Payment Due 12/18/23	77.71	305,012.48	77.71	305,012.48
18 Dec 23	HONDA AUTO RECEIVABLES OWNER TR SER 22-2 CL A3 3.73% DUE 07-20-2026 REG CUSIP : 43815PAC3				
18 Dec 23	Interest Received on 70,050.56 Par Payment Due 12/16/23	132.69	305,145.17	132.69	305,145.17
18 Dec 23	GNMA SER 2013-33 REMIC PASSTHRU CL B 2.273 DUE 12-16-2042 CUSIP : 38378B7F0				
20 Dec 23	Interest Received on 145,000.00 Par Payment Due 12/20/23	593.29	305,738.46	593.29	305,738.46
20 Dec 23	PVTPL T-MOBILE US TR 2022-1 SER 22-1A CL A 144A 4.91% 05-22-2028 CUSIP : 87267WAA2				
20 Dec 23	Interest Received on 68,499.28 Par Payment Due 12/20/23	332.79	306,071.25	332.79	306,071.25
20 Dec 23	PVTPL SIERRA TIMESHARE 2023-1 RECEIVABLES FDG SER 23-1A CL B 5.83% 01-20-2040 CUSIP : 826943AB8				
20 Dec 23	Interest Received on 80,000.00 Par Payment Due 12/20/23	267.33	306,338.58	267.33	306,338.58
20 Dec 23	GM FINL AUTOMOBILE 4.01% DUE 09-22-2025 CUSIP : 380130AD6				
21 Dec 23	PURCHASED 70,000.00 PAR 12-19-23 AT A PRICE OF \$101.312500 PLUS ACCRUED INTEREST PAID	-1,004.35	305,334.23	-1,004.35	305,334.23
21 Dec 23	UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5				
21 Dec 23	SOLD 100,000.00 PAR 12-19-23 AT A PRICE OF \$90.342000 PLUS ACCRUED INTEREST RECEIVED	1,157.56	306,491.79	1,157.56	306,491.79
21 Dec 23	HOWARD UNIV 5.209% DUE 10-01-2052 CUSIP : 442851BH3				
21 Dec 23	SOLD 150,000.00 PAR 12-19-23 AT A PRICE OF \$88.230000 PLUS ACCRUED INTEREST RECEIVED	2,750.00	309,241.79	2,750.00	309,241.79
21 Dec 23	PVPTL COMMScope FIN LLC SR NT 144A 6.0% 03-01-2026 CUSIP : 20338QAD5				
22 Dec 23	Interest Received on 120,000.00 Par Payment Due 12/22/23	565.00	309,806.79	565.00	309,806.79
22 Dec 23	PVTPL DELL EQUIP FIN TR 2023-1 SER 23-1 CL A2 5.65% 09-28-2028 CUSIP : 24702HAC7				
22 Dec 23	PURCHASED 35,000.00 PAR 12-20-23 AT A PRICE OF \$104.953125 PLUS ACCRUED INTEREST PAID	-160.10	309,646.69	-160.10	309,646.69
22 Dec 23	UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 85 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
22 Dec 23	PURCHASED 55,000.00 PAR 12-20-23 AT A PRICE OF \$101.210000 PLUS ACCRUED	-158.81	309,487.88	-158.81	309,487.88
22 Dec 23	INTEREST PAID AMEREN ILL CO 4.95% 06-01-2033 CUSIP : 02361DBA7				
22 Dec 23	PURCHASED 75,000.00 PAR 12-20-23 AT A PRICE OF \$100.878906 PLUS ACCRUED	-219.77	309,268.11	-219.77	309,268.11
22 Dec 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.875%11-30-2025 CUSIP : 91282CJL6				
22 Dec 23	SOLD 100,000.00 PAR 12-20-23 AT A PRICE OF \$97.724000 PLUS ACCRUED	201.25	309,469.36	201.25	309,469.36
22 Dec 23	INTEREST RECEIVED AVALONBAY CMNTYS 3.45% DUE 06-01-2025 CUSIP : 05348EAV1				
22 Dec 23	SOLD 45,000.00 PAR 12-20-23 AT A PRICE OF \$96.541000 PLUS ACCRUED	934.77	310,404.13	934.77	310,404.13
22 Dec 23	INTEREST RECEIVED TRUIST FINL CORP SR MED TERM NTS 5.122% 01-26-2034 CUSIP : 89788MAM4				
22 Dec 23	SOLD 55,000.00 PAR 12-20-23 AT A PRICE OF \$103.358000 PLUS ACCRUED	643.50	311,047.63	643.50	311,047.63
22 Dec 23	INTEREST RECEIVED DTE ELEC CO 5.2% DUE 04-01-2033 CUSIP : 23338VAS5				
26 Dec 23	Interest Received on 10,699.60 Par Payment Due 12/25/23	40.12	311,087.75	40.12	311,087.75
26 Dec 23	FNMA POOL #AD7752 4.5% 07-01-2040 BEO CUSIP : 31418VTJ1				
26 Dec 23	Interest Received on 11,259.18 Par Payment Due 12/25/23	42.22	311,129.97	42.22	311,129.97
26 Dec 23	FNMA POOL #AA4463 4.5% 04-01-2039 BEO CUSIP : 31416M5Z3				
26 Dec 23	Interest Received on 115,184.63 Par Payment Due 12/25/23	239.97	311,369.94	239.97	311,369.94
26 Dec 23	FHLMC POOL #Q03677 2.5% DUE 10-01-2049 REG CUSIP : 31339UCN8				
26 Dec 23	Interest Received on 115,650.77 Par Payment Due 12/25/23	385.50	311,755.44	385.50	311,755.44
26 Dec 23	FNMA POOL #FS2847 4% 08-01-2052 BEO CUSIP : 3140XJEV1				
26 Dec 23	Interest Received on 12,889.34 Par Payment Due 12/25/23	53.71	311,809.15	53.71	311,809.15
26 Dec 23	FNMA POOL #AD4045 5% 04-01-2040 BEO CUSIP : 31418RP70				
26 Dec 23	Interest Received on 120.42 Par Payment Due 12/25/23	0.55	311,809.70	0.55	311,809.70
26 Dec 23	FNMA POOL #255321 5.5% DUE 07-01-2024 REG CUSIP : 31371LSJ9				
26 Dec 23	Interest Received on 121,056.04 Par Payment Due 12/25/23	403.52	312,213.22	403.52	312,213.22
26 Dec 23	FEDERAL NATIONAL MORTGAGE ASSOC 4% 08-01-2037 CUSIP : 3140QPWS2				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 86 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
26 Dec 23 26 Dec 23	Interest Received on 125,000.00 Par Payment Due 12/25/23 BMW VEH LEASE TR 2021-2 .43% 01-27-2025 CUSIP : 09690AAD5	44.79	312,258.01	44.79	312,258.01
26 Dec 23 26 Dec 23	Interest Received on 148,110.73 Par Payment Due 12/25/23 FNMA POOL #MA2828 2.5% 11-01-2046 BEO CUSIP : 31418CEA8	308.56	312,566.57	308.56	312,566.57
26 Dec 23 26 Dec 23	Interest Received on 158,419.40 Par Payment Due 12/25/23 FHLMC SUPER 15Y FIXED 5% 08-01-2038 CUSIP : 3132CXBF8	660.08	313,226.65	660.08	313,226.65
26 Dec 23 26 Dec 23	Interest Received on 162,490.88 Par Payment Due 12/25/23 FNMA POOL #MA4978 5% 04-01-2053 BEO CUSIP : 31418EQ86	677.05	313,903.70	677.05	313,903.70
26 Dec 23 26 Dec 23	Interest Received on 163,609.65 Par Payment Due 12/25/23 FEDERAL HOME LOAN MORTGAGE CORP 5% 07-01-2043 CUSIP : 3133KYZH5	681.71	314,585.41	681.71	314,585.41
26 Dec 23 26 Dec 23	Interest Received on 168,760.95 Par Payment Due 12/25/23 FNMA POOL #MA4850 5% 11-01-2037 BEO CUSIP : 31418EL81	703.17	315,288.58	703.17	315,288.58
26 Dec 23 26 Dec 23	Interest Received on 168,996.14 Par Payment Due 12/25/23 FNMA POOL #MA4656 4.5% 07-01-2052 BEO CUSIP : 31418EE63	633.74	315,922.32	633.74	315,922.32
26 Dec 23 26 Dec 23	Interest Received on 170,023.23 Par Payment Due 12/25/23 FNMA POOL #MA4783 4% 10-01-2052 BEO CUSIP : 31418EJ50	566.74	316,489.06	566.74	316,489.06
26 Dec 23 26 Dec 23	Interest Received on 172,824.93 Par Payment Due 12/25/23 FNMA POOL #MA4761 5% 09-01-2052 BEO CUSIP : 31418EJF8	720.10	317,209.16	720.10	317,209.16
26 Dec 23 26 Dec 23	Interest Received on 194,933.39 Par Payment Due 12/25/23 FNMA 2% 07-01-2050 CUSIP : 3140KFB38	324.89	317,534.05	324.89	317,534.05
26 Dec 23 26 Dec 23	Interest Received on 23,816.37 Par Payment Due 12/25/23 FNMA POOL #AD8057 5% 06-01-2040 BEO CUSIP : 31418V5T5	99.23	317,633.28	99.23	317,633.28
26 Dec 23 26 Dec 23	Interest Received on 29,466.96 Par Payment Due 12/25/23 FNMA POOL #AS8356 3% 11-01-2046 BEO CUSIP : 3138WJJA7	73.67	317,706.95	73.67	317,706.95

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 87 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
26 Dec 23 26 Dec 23	Interest Received on 296,644.44 Par Payment Due 12/25/23 FNMA POOL #FS3497 3.5% 08-01-2052 BEO CUSIP : 3140XJ3F8	865.21	318,572.16	865.21	318,572.16
26 Dec 23 26 Dec 23	Interest Received on 32,952.68 Par Payment Due 12/25/23 FNMA POOL #MA2356 3% 07-01-2045 BEO CUSIP : 31418BTN6	82.38	318,654.54	82.38	318,654.54
26 Dec 23 26 Dec 23	Interest Received on 367,996.74 Par Payment Due 12/25/23 FEDERAL HOME LN MTG CORP POOL #SD8193 2%02-01-2052 BEO CUSIP : 3132DWC68	613.33	319,267.87	613.33	319,267.87
26 Dec 23 26 Dec 23	Interest Received on 424,658.59 Par Payment Due 12/25/23 FHLMC UMBS 30Y FIXED 2.5% 05-01-2052 CUSIP : 3133BBTH2	884.71	320,152.58	884.71	320,152.58
26 Dec 23 26 Dec 23	Interest Received on 481,587.91 Par Payment Due 12/25/23 FNMA POOL #MA4563 2.5% 03-01-2052 BEO CUSIP : 31418EB90	1,003.31	321,155.89	1,003.31	321,155.89
26 Dec 23 26 Dec 23	Interest Received on 497,624.34 Par Payment Due 12/25/23 FEDERAL HOME LOAN MORTGAGE CORP POOL #SD8220 3.0% DUE 06-01-2052 REG CUSIP : 3132DWDZ3	1,244.06	322,399.95	1,244.06	322,399.95
26 Dec 23 26 Dec 23	Interest Received on 5,959.00 Par Payment Due 12/25/23 FNMA POOL #995930 5% 04-01-2039 BEO CUSIP : 31416CLK0	24.83	322,424.78	24.83	322,424.78
26 Dec 23 26 Dec 23	Interest Received on 58,117.65 Par Payment Due 12/25/23 FNMA POOL #BN4393 3.5% DUE 03-01-2049 CUSIP : 3140JL3B8	169.51	322,594.29	169.51	322,594.29
26 Dec 23 26 Dec 23	Interest Received on 60,815.48 Par Payment Due 12/25/23 FNMA POOL #BN0905 4.0% 11-01-2048 CUSIP : 3140JHAF0	202.72	322,797.01	202.72	322,797.01
26 Dec 23 26 Dec 23	Interest Received on 806,323.92 Par Payment Due 12/25/23 FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5715 2.0% DUE 10-01-2051 REG CUSIP : 3133KMK46	1,343.87	324,140.88	1,343.87	324,140.88
26 Dec 23 26 Dec 23	PURCHASED 20,000.00 PAR 12-21-23 AT A PRICE OF \$90.320000 PLUS ACCRUED INTEREST PAID HOWARD UNIV 5.209% DUE 10-01-2052 CUSIP : 442851BH3	-245.98	323,894.90	-245.98	323,894.90
26 Dec 23 26 Dec 23	PURCHASED 95,000.00 PAR 12-21-23 AT A PRICE OF \$101.687500 PLUS ACCRUED INTEREST PAID UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5	-1,416.29	322,478.61	-1,416.29	322,478.61

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 88 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
26 Dec 23	SOLD 110,000.00 PAR 12-21-23 AT A PRICE OF \$104.991000 PLUS ACCRUED	1,759.08	324,237.69	1,759.08	324,237.69
26 Dec 23	INTEREST RECEIVED EVERGY KANS CENT INC 5.7% 03-15-2053 CUSIP : 30036FAB7				
28 Dec 23	PURCHASED 75,000.00 PAR 12-26-23 AT A PRICE OF \$104.824218 PLUS ACCRUED	-398.70	323,838.99	-398.70	323,838.99
28 Dec 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
28 Dec 23	SOLD 85,000.00 PAR 12-26-23 AT A PRICE OF \$99.933000 PLUS ACCRUED	1,088.71	324,927.70	1,088.71	324,927.70
28 Dec 23	INTEREST RECEIVED SOUTHWESTERN ELEC PWR CO 5.3% 04-01-2033 CUSIP : 845437BU5				
29 Dec 23	Payment for Custody Services of Northern Trust for Period Ending 12-31-2023. De bit for Invoice#690764185469. United States dollar	-12,500.00	312,427.70	-12,500.00	312,427.70
29 Dec 23	TRANSFERRED VIA FED FUND WIRE TO BANCO POPULAR DE PUERTO RICO United States dollar	-5,851.93	306,575.77	-5,851.93	306,575.77
29 Dec 23	TRANSFERRED VIA FED FUND WIRE TO BANCO POPULAR DE PUERTO RICO INVOICE #6240, 9/30/23 (JULY-SEPTEMBER, 2023 QUARTER) United States dollar	-12,111.87	294,463.90	-12,111.87	294,463.90
29 Dec 23	TRANSFERRED VIA FED FUND WIRE TO THE PRIVATEBANK AND TRUST COMPANY INVOICE: 30/SEPTEMBER/2023 (JUL - SEP,2023 QUARTER) United States dollar	-12,746.67	281,717.23	-12,746.67	281,717.23
02 Jan 24	INCOME RECEIVED MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701	2,500.88	284,218.11	2,500.88	284,218.11
02 Jan 24	Interest Received on 100,000.00 Par Payment Due 01/01/24 MARYLAND ST HEALTH & HIGHER EDL FACS AUTH REV 3.052% 07-01-2040 BEO TAXABLE CUSIP : 57421CAV6	1,526.00	285,744.11	1,526.00	285,744.11
02 Jan 24	Interest Received on 35,000.00 Par Payment Due 01/01/24 CHRISTUS HEALTH 4.341% 07-01-2028 CUSIP : 17108JAA1	759.68	286,503.79	759.68	286,503.79
02 Jan 24	Interest Received on 5,000.00 Par Payment Due 01/01/24 UTAH ST 4.554% 07-01-2024 BEO TAXABLE CUSIP : 917542QR6	113.85	286,617.64	113.85	286,617.64
03 Jan 24	Interest Received on 60,000.00 Par First Payment ALLY FINL INC 6.848% 01-03-2030 CUSIP : 02005NBU3	216.85	286,834.49	216.85	286,834.49

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 89 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
03 Jan 24	SOLD 35,000.00 PAR 01-02-24 AT A PRICE OF \$104.496093 PLUS ACCRUED INTEREST RECEIVED	212.02	287,046.51	212.02	287,046.51
03 Jan 24	UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
04 Jan 24	SOLD 170,000.00 PAR 01-03-24 AT A PRICE OF \$104.703125 PLUS ACCRUED INTEREST RECEIVED	1,050.82	288,097.33	1,050.82	288,097.33
04 Jan 24	UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
05 Jan 24	SOLD 35,000.00 PAR 01-04-24 AT A PRICE OF \$104.269531 PLUS ACCRUED INTEREST RECEIVED	220.67	288,318.00	220.67	288,318.00
05 Jan 24	UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
05 Jan 24	SOLD 55,000.00 PAR 01-04-24 AT A PRICE OF \$104.019531 PLUS ACCRUED INTEREST RECEIVED	346.77	288,664.77	346.77	288,664.77
05 Jan 24	UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
10 Jan 24	SOLD 70,000.00 PAR 01-09-24 AT A PRICE OF \$98.875000 PLUS ACCRUED INTEREST RECEIVED	1,161.28	289,826.05	1,161.28	289,826.05
10 Jan 24	UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5				
10 Jan 24	SOLD 80,000.00 PAR 01-09-24 AT A PRICE OF \$101.773437 PLUS ACCRUED INTEREST RECEIVED	392.08	290,218.13	392.08	290,218.13
10 Jan 24	UNITED STATES TREAS NTS T-NOTE 4.375% 11-30-2028 CUSIP : 91282CJN2				
11 Jan 24	PURCHASED 45,000.00 PAR 01-09-24 AT A PRICE OF \$72.693000 PLUS ACCRUED INTEREST PAID	-385.94	289,832.19	-385.94	289,832.19
11 Jan 24	SHELL INTL FIN B V 3.25% DUE 04-06-2050 CUSIP : 822582CH3				
11 Jan 24	PURCHASED 60,000.00 PAR 01-09-24 AT A PRICE OF \$72.693000 PLUS ACCRUED INTEREST PAID	-514.58	289,317.61	-514.58	289,317.61
11 Jan 24	SHELL INTL FIN B V 3.25% DUE 04-06-2050 CUSIP : 822582CH3				
11 Jan 24	SOLD 40,000.00 PAR 01-10-24 AT A PRICE OF \$98.367187 PLUS ACCRUED INTEREST RECEIVED	668.07	289,985.68	668.07	289,985.68
11 Jan 24	UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5				
12 Jan 24	Interest Received on 175,000.00 Par Payment Due 01/12/24	478.77	290,464.45	478.77	290,464.45
12 Jan 24	CFCRE 2016-C4 MTG 3.283% DUE 05-10-2058 CUSIP : 12531YAN8				
16 Jan 24	Interest Received on 10,713.07 Par Payment Due 01/15/24	49.10	290,513.55	49.10	290,513.55
16 Jan 24	GNMA POOL #692311 SER 2039 5.5% DUE 01-15-2039 BEO CUSIP : 36296JDQ5				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 90 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
16 Jan 24 16 Jan 24	Interest Received on 100,000.00 Par Payment Due 01/15/24 FORD CR AUTO OWNER 3.88% DUE 11-15-2034 CUSIP : 34528EAA9	323.33	290,836.88	323.33	290,836.88
16 Jan 24 16 Jan 24	Interest Received on 105,000.00 Par Payment Due 01/15/24 PVTPL FORD CR AUTO OWNER TR SER 19-1 CL A 3.52% 07-15-2030 CUSIP : 34532PAA8	308.00	291,144.88	308.00	291,144.88
16 Jan 24 16 Jan 24	Interest Received on 110,000.00 Par Payment Due 01/15/24 ALLY AUTO RECEIVABLES TRUST SER 22-2 CL A3 0.0% DUE 05-17-2027 BEO CUSIP : 02008MAC3	436.33	291,581.21	436.33	291,581.21
16 Jan 24 16 Jan 24	Interest Received on 115,000.00 Par Payment Due 01/15/24 DISCOVER CARD EXECUTION NT TR SR 22-A3 CL A3 3.56% DUE 07-15-2027 REG CUSIP : 254683CW3	341.17	291,922.38	341.17	291,922.38
16 Jan 24 16 Jan 24	Interest Received on 125,000.00 Par Payment Due 01/15/24 AMERICAN EXPRESS CR ACCOUNT MASTER TR 2022-3 ASSET BACKED CL A 3.385% 08-16-2027 CUSIP : 02582JJV3	390.63	292,313.01	390.63	292,313.01
16 Jan 24 16 Jan 24	Interest Received on 14,249.39 Par Payment Due 01/16/24 GNMA 2013-105 CL A 1.705 DUE 02-16-2037 CUSIP : 38378KXW4	20.25	292,333.26	20.25	292,333.26
16 Jan 24 16 Jan 24	Interest Received on 170,000.00 Par Payment Due 01/15/24 BA CR CARD TR SR 22-A1 CL A1 3.53% DUE 11-15-2027 REG CUSIP : 05522RDE5	500.08	292,833.34	500.08	292,833.34
16 Jan 24 16 Jan 24	Interest Received on 170,701.65 Par Payment Due 01/16/24 GNMA 2019-053 REMIC PASSTHRU CTF CL V FIXED 2.75% DUE 08-16-2031 CUSIP : 38380M4H1	391.19	293,224.53	391.19	293,224.53
16 Jan 24 16 Jan 24	Interest Received on 2,784.06 Par Payment Due 01/15/24 FEDERAL HOME LN MTG CORP POOL #G05922 5.5% 07-01-2039 BEO CUSIP : 3128M74F0	12.76	293,237.29	12.76	293,237.29
16 Jan 24 16 Jan 24	Interest Received on 21,001.59 Par Payment Due 01/15/24 FEDERAL HOME LN MTG CORP POOL #G03246 6%05-01-2037 BEO CUSIP : 3128M45F6	105.01	293,342.30	105.01	293,342.30
16 Jan 24 16 Jan 24	Interest Received on 32,201.99 Par Payment Due 01/15/24 GNMA POOL #682229 4% 07-15-2049 BEO CUSIP : 36295V4N6	107.34	293,449.64	107.34	293,449.64
16 Jan 24 16 Jan 24	Interest Received on 35,000.00 Par Payment Due 01/15/24 DEVON ENERGY CORP NEW 4.5% 1-15-2030 BEO CUSIP : 25179MBF9	787.50	294,237.14	787.50	294,237.14

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 91 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
16 Jan 24	Interest Received on 4,444.29 Par Payment Due 01/15/24	22.22	294,259.36	22.22	294,259.36
16 Jan 24	GNMA POOL #782448 6% 10-15-2038 BEO CUSIP : 36241KWH7				
16 Jan 24	Interest Received on 45,000.00 Par Payment Due 01/15/24	207.37	294,466.73	207.37	294,466.73
16 Jan 24	FIFTH THIRD AUTO TRUST SR 23-1 CL A3 0.0% 08-15-2028 CUSIP : 31680EAD3				
16 Jan 24	Interest Received on 50,000.00 Par First Payment	966.32	295,433.05	966.32	295,433.05
16 Jan 24	T-MOBILE USA INC 5.75% 01-15-2034 CUSIP : 87264ADC6				
16 Jan 24	Interest Received on 54,349.65 Par Payment Due 01/15/24	158.52	295,591.57	158.52	295,591.57
16 Jan 24	FEDERAL HOME LN MTG CORP POOL #G61648 3.5% 09-01-2048 BEO CUSIP : 31335BZM1				
16 Jan 24	Interest Received on 55,000.00 Par Payment Due 01/15/24	241.54	295,833.11	241.54	295,833.11
16 Jan 24	FORD CREDIT AUTO OWNER TRUST SER 22-D CL A3 5.27% DUE 05-17-2027 REG CUSIP : 345295AD1				
16 Jan 24	Interest Received on 60,000.00 Par Payment Due 01/15/24	250.50	296,083.61	250.50	296,083.61
16 Jan 24	JOHN DEERE OWNER TRUST SER 23-A CL A3 5.01% DUE 11-15-2027 CUSIP : 47800CAC0				
16 Jan 24	Interest Received on 69,418.86 Par Payment Due 01/16/24	131.49	296,215.10	131.49	296,215.10
16 Jan 24	GNMA SER 2013-33 REMIC PASSTHRU CL B 2.273 DUE 12-16-2042 CUSIP : 38378B7F0				
16 Jan 24	Interest Received on 7,198.81 Par Payment Due 01/15/24	35.99	296,251.09	35.99	296,251.09
16 Jan 24	FEDERAL HOME LN MTG CORP POOL #G08106 6%01-01-2036 BEO CUSIP : 3128MJD1				
16 Jan 24	Interest Received on 7,460.75 Par Payment Due 01/15/24	31.09	296,282.18	31.09	296,282.18
16 Jan 24	FEDERAL HOME LN MTG CORP POOL #A33057 5%01-01-2035 BEO CUSIP : 31297NME3				
16 Jan 24	Interest Received on 8,298.43 Par Payment Due 01/15/24	31.12	296,313.30	31.12	296,313.30
16 Jan 24	GNMA POOL #710769 4.5% 08-15-2039 BEO CUSIP : 36297FT28				
16 Jan 24	Interest Received on 8,960.42 Par Payment Due 01/15/24	29.87	296,343.17	29.87	296,343.17
16 Jan 24	FEDERAL HOME LN MTG CORP POOL #E02902 4%06-01-2026 BEO CUSIP : 31294MGK1				
16 Jan 24	Interest Received on 85,000.00 Par Payment Due 01/15/24	247.21	296,590.38	247.21	296,590.38
16 Jan 24	CAPITAL ONE MULTI-ASSET EXECUTION TR SR 2022-2 NT CL A 3.49% 05-15-2027 CUSIP : 14041NGA3				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 92 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
16 Jan 24	Interest Received on 9,609.08 Par Payment Due 01/15/24	36.03	296,626.41	36.03	296,626.41
16 Jan 24	FHLMC POOL #G08364 4.5 09-01-2039 CUSIP : 3128MJMN7				
16 Jan 24	Interest Received on 95,000.00 Par Payment Due 01/15/24	1,790.28	298,416.69	1,790.28	298,416.69
16 Jan 24	MASSACHUSETTS ST SPL OBLIG REV 3.769% DUE 07-15-2029 REG CUSIP : 576004HE8				
16 Jan 24	PURCHASED 25,000.00 PAR 01-11-24 AT A PRICE OF \$103.687500 PLUS ACCRUED	-191.62	298,225.07	-191.62	298,225.07
16 Jan 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
16 Jan 24	PURCHASED 35,000.00 PAR 01-11-24 AT A PRICE OF \$103.765625 PLUS ACCRUED	-268.27	297,956.80	-268.27	297,956.80
16 Jan 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
16 Jan 24	PURCHASED 55,000.00 PAR 01-11-24 AT A PRICE OF \$82.549000 PLUS ACCRUED	-4.05	297,952.75	-4.05	297,952.75
16 Jan 24	INTEREST PAID CENOVUS ENERGY INC 2.65% 01-15-2032 CUSIP : 15135UAW9				
16 Jan 24	SOLD 30,000.00 PAR 01-11-24 AT A PRICE OF \$100.179000 PLUS ACCRUED	877.33	298,830.08	877.33	298,830.08
16 Jan 24	INTEREST RECEIVED MORGAN STANLEY 5.948% 01-19-2038 CUSIP : 61747YFB6				
16 Jan 24	SOLD 35,000.00 PAR 01-11-24 AT A PRICE OF \$99.896000 PLUS ACCRUED	51.87	298,881.95	51.87	298,881.95
16 Jan 24	INTEREST RECEIVED PPL ELECTRIC UTILITIES CORP 4.85% 02-15-2034 CUSIP : 69351UBC6				
16 Jan 24	TRANSFERRED VIA FED FUND WIRE TO BANCO POPULAR DE PUERTO RICO	-4,682.63	294,199.32	-4,682.63	294,199.32
16 Jan 24	MONTHLY INCOME WIRE TRANSFER FROM MESIROW ACCOUNT PER SPONSOR DIRECTION. United States dollar				
17 Jan 24	Interest Received on 65,000.00 Par Payment Due 01/17/24	1,592.50	295,791.82	1,592.50	295,791.82
17 Jan 24	CATERPILLAR FINL SVCS CORP MEDIUM TRANCHE # TR 00791 4.9% 01-17-2025 CUSIP : 14913R2Y2				
17 Jan 24	SOLD 35,000.00 PAR 01-16-24 AT A PRICE OF \$103.500000 PLUS ACCRUED	272.60	296,064.42	272.60	296,064.42
17 Jan 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
18 Jan 24	Interest Received on 165,000.00 Par Payment Due 01/18/24	511.09	296,575.51	511.09	296,575.51
18 Jan 24	CITIGROUP COML MTG 3.717% DUE 09-15-2048 CUSIP : 17324DAU8				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 93 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
18 Jan 24	Interest Received on 25,000.00 Par Payment Due 01/18/24	77.71	296,653.22	77.71	296,653.22
18 Jan 24	HONDA AUTO RECEIVABLES OWNER TR SER 22-2 CL A3 3.73% DUE 07-20-2026 REG CUSIP : 43815PAC3				
18 Jan 24	SOLD 70,000.00 PAR 01-17-24 AT A PRICE OF \$101.539062 PLUS ACCRUED	410.01	297,063.23	410.01	297,063.23
18 Jan 24	INTEREST RECEIVED UNITED STATES TREAS NTS T-NOTE 4.375% 11-30-2028 CUSIP : 91282CJN2				
19 Jan 24	PURCHASED 35,000.00 PAR 01-17-24 AT A PRICE OF \$96.656250 PLUS ACCRUED	-615.95	296,447.28	-615.95	296,447.28
19 Jan 24	INTEREST PAID UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5				
19 Jan 24	PURCHASED 35,000.00 PAR 01-18-24 AT A PRICE OF \$102.843750 PLUS ACCRUED	-281.25	296,166.03	-281.25	296,166.03
19 Jan 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
19 Jan 24	PURCHASED 75,000.00 PAR 01-17-24 AT A PRICE OF \$101.957000 PLUS ACCRUED	-1,310.83	294,855.20	-1,310.83	294,855.20
19 Jan 24	INTEREST PAID CENTERPOINT ENERGY HOUSTON ELEC LLC 5.2%10-01-2028 CUSIP : 15189XBD9				
19 Jan 24	SOLD 35,000.00 PAR 01-17-24 AT A PRICE OF \$113.592000 PLUS ACCRUED	455.97	295,311.17	455.97	295,311.17
19 Jan 24	INTEREST RECEIVED ENBRIDGE INC 6.7% 11-15-2053 CUSIP : 29250NBZ7				
19 Jan 24	SOLD 55,000.00 PAR 01-18-24 AT A PRICE OF \$95.695312 PLUS ACCRUED	967.92	296,279.09	967.92	296,279.09
19 Jan 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5				
22 Jan 24	Interest Received on 109,338.28 Par Payment Due 01/22/24	514.80	296,793.89	514.80	296,793.89
22 Jan 24	PVTPL DELL EQUIP FIN TR 2023-1 SER 23-1 CL A2 5.65% 09-28-2028 CUSIP : 24702HAC7				
22 Jan 24	Interest Received on 145,000.00 Par Payment Due 01/20/24	593.29	297,387.18	593.29	297,387.18
22 Jan 24	PVTPL T-MOBILE US TR 2022-1 SER 22-1A CL A 144A 4.91% 05-22-2028 CUSIP : 87267WAA2				
22 Jan 24	Interest Received on 30,000.00 Par First Payment	813.60	298,200.78	813.60	298,200.78
22 Jan 24	MORGAN STANLEY 5.424% 07-21-2034 CUSIP : 61747YFG5				
22 Jan 24	Interest Received on 66,203.47 Par Payment Due 01/20/24	321.64	298,522.42	321.64	298,522.42
22 Jan 24	PVTPL SIERRA TIMESHARE 2023-1 RECEIVABLES FDG SER 23-1A CL B 5.83% 01-20-2040 CUSIP : 826943AB8				

\*Generated by Northern Trust from reviewed periodic data on 17 Sep 24 B024

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 94 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
22 Jan 24	Interest Received on 78,920.61 Par Payment Due 01/20/24	263.73	298,786.15	263.73	298,786.15
22 Jan 24	GM FINL AUTOMOBILE 4.01% DUE 09-22-2025 CUSIP : 380130AD6				
22 Jan 24	PURCHASED 20,000.00 PAR 01-18-24 AT A PRICE OF \$82.210000 PLUS ACCRUED	-10.31	298,775.84	-10.31	298,775.84
22 Jan 24	INTEREST PAID CENOVUS ENERGY INC 2.65% 01-15-2032 CUSIP : 15135UAW9				
22 Jan 24	PURCHASED 75,000.00 PAR 01-18-24 AT A PRICE OF \$95.625000 PLUS ACCRUED	-1,345.11	297,430.73	-1,345.11	297,430.73
22 Jan 24	INTEREST PAID UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5				
22 Jan 24	SOLD 105,000.00 PAR 01-18-24 AT A PRICE OF \$71.922000 PLUS ACCRUED	1,004.79	298,435.52	1,004.79	298,435.52
22 Jan 24	INTEREST RECEIVED SHELL INTL FIN B V 3.25% DUE 04-06-2050 CUSIP : 822582CH3				
22 Jan 24	SOLD 15,000.00 PAR 01-18-24 AT A PRICE OF \$102.906250 PLUS ACCRUED	126.10	298,561.62	126.10	298,561.62
22 Jan 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
22 Jan 24	SOLD 60,000.00 PAR 01-18-24 AT A PRICE OF \$101.719000 PLUS ACCRUED	385.00	298,946.62	385.00	298,946.62
22 Jan 24	INTEREST RECEIVED U S BANCORP 5.775% 06-12-2029 CUSIP : 91159HJM3				
23 Jan 24	PURCHASED 15,000.00 PAR 01-19-24 AT A PRICE OF \$99.699218 PLUS ACCRUED	-40.28	298,906.34	-40.28	298,906.34
23 Jan 24	INTEREST PAID UNITED STATES TREAS NTS 4.25% 12-31-2025 CUSIP : 91282CJS1				
23 Jan 24	SOLD 30,000.00 PAR 01-19-24 AT A PRICE OF \$96.962000 PLUS ACCRUED	240.83	299,147.17	240.83	299,147.17
23 Jan 24	INTEREST RECEIVED DEERE JOHN CAP CORP 2.125% 03-07-2025 CUSIP : 24422EWB1				
24 Jan 24	Interest Received on 55,000.00 Par First Payment	1,457.23	300,604.40	1,457.23	300,604.40
24 Jan 24	JPMORGAN CHASE & CO 5.299% 07-24-2029 CUSIP : 46647PDU7				
24 Jan 24	SOLD 50,000.00 PAR 01-23-24 AT A PRICE OF \$102.886718 PLUS ACCRUED	432.69	301,037.09	432.69	301,037.09
24 Jan 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
25 Jan 24	Interest Received on 10,651.46 Par Payment Due 01/25/24	39.94	301,077.03	39.94	301,077.03
25 Jan 24	FNMA POOL #AD7752 4.5% 07-01-2040 BEO CUSIP : 31418VTJ1				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 95 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
25 Jan 24 25 Jan 24	Interest Received on 11,199.78 Par Payment Due 01/25/24 FNMA POOL #AA4463 4.5% 04-01-2039 BEO CUSIP : 31416M5Z3	42.00	301,119.03	42.00	301,119.03
25 Jan 24 25 Jan 24	Interest Received on 114,903.56 Par Payment Due 01/25/24 FHLMC POOL #Q03677 2.5% DUE 10-01-2049 REG CUSIP : 31339UCN8	239.38	301,358.41	239.38	301,358.41
25 Jan 24 25 Jan 24	Interest Received on 115,479.49 Par Payment Due 01/25/24 FNMA POOL #FS2847 4% 08-01-2052 BEO CUSIP : 3140XJEV1	384.93	301,743.34	384.93	301,743.34
25 Jan 24 25 Jan 24	Interest Received on 119,374.50 Par Payment Due 01/25/24 FEDERAL NATIONAL MORTGAGE ASSOC 4% 08-01-2037 CUSIP : 3140QPWS2	397.91	302,141.25	397.91	302,141.25
25 Jan 24 25 Jan 24	Interest Received on 12,823.87 Par Payment Due 01/25/24 FNMA POOL #AD4045 5% 04-01-2040 BEO CUSIP : 31418RP70	53.43	302,194.68	53.43	302,194.68
25 Jan 24 25 Jan 24	Interest Received on 147,632.14 Par Payment Due 01/25/24 FNMA POOL #MA2828 2.5% 11-01-2046 BEO CUSIP : 31418CEA8	307.57	302,502.25	307.57	302,502.25
25 Jan 24 25 Jan 24	Interest Received on 154,774.47 Par Payment Due 01/25/24 FHLMC SUPER 15Y FIXED 5% 08-01-2038 CUSIP : 3132CXBFB8	644.89	303,147.14	644.89	303,147.14
25 Jan 24 25 Jan 24	Interest Received on 161,764.37 Par Payment Due 01/25/24 FNMA POOL #MA4978 5% 04-01-2053 BEO CUSIP : 31418EQ86	674.02	303,821.16	674.02	303,821.16
25 Jan 24 25 Jan 24	Interest Received on 162,828.42 Par Payment Due 01/25/24 FEDERAL HOME LOAN MORTGAGE CORP 5% 07-01-2043 CUSIP : 3133KYZH5	678.45	304,499.61	678.45	304,499.61
25 Jan 24 25 Jan 24	Interest Received on 166,900.83 Par Payment Due 01/25/24 FNMA POOL #MA4850 5% 11-01-2037 BEO CUSIP : 31418EL81	695.42	305,195.03	695.42	305,195.03
25 Jan 24 25 Jan 24	Interest Received on 168,312.07 Par Payment Due 01/25/24 FNMA POOL #MA4656 4.5% 07-01-2052 BEO CUSIP : 31418EE63	631.17	305,826.20	631.17	305,826.20
25 Jan 24 25 Jan 24	Interest Received on 169,294.17 Par Payment Due 01/25/24 FNMA POOL #MA4783 4% 10-01-2052 BEO CUSIP : 31418EJ50	564.31	306,390.51	564.31	306,390.51

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 96 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
25 Jan 24 25 Jan 24	Interest Received on 171,989.46 Par Payment Due 01/25/24 FNMA POOL #MA4761 5% 09-01-2052 BEO CUSIP : 31418EJF8	716.62	307,107.13	716.62	307,107.13
25 Jan 24 25 Jan 24	Interest Received on 190,959.83 Par Payment Due 01/25/24 FNMA 2% 07-01-2050 CUSIP : 3140KFB38	318.27	307,425.40	318.27	307,425.40
25 Jan 24 25 Jan 24	Interest Received on 23,713.32 Par Payment Due 01/25/24 FNMA POOL #AD8057 5% 06-01-2040 BEO CUSIP : 31418V5T5	98.81	307,524.21	98.81	307,524.21
25 Jan 24 25 Jan 24	Interest Received on 29,382.95 Par Payment Due 01/25/24 FNMA POOL #AS8356 3% 11-01-2046 BEO CUSIP : 3138WJJA7	73.46	307,597.67	73.46	307,597.67
25 Jan 24 25 Jan 24	Interest Received on 294,919.68 Par Payment Due 01/25/24 FNMA POOL #FS3497 3.5% 08-01-2052 BEO CUSIP : 3140XJ3F8	860.18	308,457.85	860.18	308,457.85
25 Jan 24 25 Jan 24	Interest Received on 32,852.95 Par Payment Due 01/25/24 FNMA POOL #MA2356 3% 07-01-2045 BEO CUSIP : 31418BTN6	82.13	308,539.98	82.13	308,539.98
25 Jan 24 25 Jan 24	Interest Received on 366,701.64 Par Payment Due 01/25/24 FEDERAL HOME LN MTG CORP POOL #SD8193 2%02-01-2052 BEO CUSIP : 3132DWC68	611.17	309,151.15	611.17	309,151.15
25 Jan 24 25 Jan 24	Interest Received on 422,942.70 Par Payment Due 01/25/24 FHLMC UMBS 30Y FIXED 2.5% 05-01-2052 CUSIP : 3133BBTH2	881.13	310,032.28	881.13	310,032.28
25 Jan 24 25 Jan 24	Interest Received on 479,420.71 Par Payment Due 01/25/24 FNMA POOL #MA4563 2.5% 03-01-2052 BEO CUSIP : 31418EB90	998.79	311,031.07	998.79	311,031.07
25 Jan 24 25 Jan 24	Interest Received on 495,773.32 Par Payment Due 01/25/24 FEDERAL HOME LOAN MORTGAGE CORP POOL #SD8220 3.0% DUE 06-01-2052 REG CUSIP : 3132DWDZ3	1,239.43	312,270.50	1,239.43	312,270.50
25 Jan 24 25 Jan 24	Interest Received on 5,911.89 Par Payment Due 01/25/24 FNMA POOL #995930 5% 04-01-2039 BEO CUSIP : 31416CLK0	24.63	312,295.13	24.63	312,295.13
25 Jan 24 25 Jan 24	Interest Received on 58,002.27 Par Payment Due 01/25/24 FNMA POOL #BN4393 3.5% DUE 03-01-2049 CUSIP : 3140JL3B8	169.17	312,464.30	169.17	312,464.30

◆ Cash Activity Detail

*Income cash - USD*

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
25 Jan 24	Interest Received on 60,675.12 Par Payment Due 01/25/24	202.25	312,666.55	202.25	312,666.55
25 Jan 24	FNMA POOL #BN0905 4.0% 11-01-2048 CUSIP : 3140JHAF0				
25 Jan 24	Interest Received on 801,773.53 Par Payment Due 01/25/24	1,336.29	314,002.84	1,336.29	314,002.84
25 Jan 24	FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5715 2.0% DUE 10-01-2051 REG CUSIP : 3133KMK46				
25 Jan 24	Interest Received on 93,007.15 Par Payment Due 01/25/24	33.33	314,036.17	33.33	314,036.17
25 Jan 24	BMW VEH LEASE TR 2021-2 .43% 01-27-2025 CUSIP : 09690AAD5				
25 Jan 24	Interest Received on 95.92 Par Payment Due 01/25/24	0.44	314,036.61	0.44	314,036.61
25 Jan 24	FNMA POOL #255321 5.5% DUE 07-01-2024 REG CUSIP : 31371LSJ9				
29 Jan 24	PURCHASED 20,000.00 PAR 01-25-24 AT A PRICE OF \$95.648437 PLUS ACCRUED	-374.39	313,662.22	-374.39	313,662.22
29 Jan 24	INTEREST PAID UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5				
29 Jan 24	PURCHASED 5,000.00 PAR 01-25-24 AT A PRICE OF \$99.855468 PLUS ACCRUED	-16.93	313,645.29	-16.93	313,645.29
29 Jan 24	INTEREST PAID UNITED STATES TREAS NTS 4.25% 12-31-2025 CUSIP : 91282CJS1				
29 Jan 24	SOLD 25,000.00 PAR 01-25-24 AT A PRICE OF \$99.525000 PLUS ACCRUED	256.42	313,901.71	256.42	313,901.71
29 Jan 24	INTEREST RECEIVED MORGAN STANLEY 3.62% 04-17-2025 CUSIP : 61747YEQ4				
29 Jan 24	SOLD 30,000.00 PAR 01-25-24 AT A PRICE OF \$61.700000 PLUS ACCRUED	343.17	314,244.88	343.17	314,244.88
29 Jan 24	INTEREST RECEIVED CHILDRENS HLTH SYS 2.511% DUE 08-15-2050 CUSIP : 16876HAB5				
29 Jan 24	SOLD 55,000.00 PAR 01-26-24 AT A PRICE OF \$91.902343 PLUS ACCRUED	439.13	314,684.01	439.13	314,684.01
29 Jan 24	INTEREST RECEIVED WI TREASURY SEC 3.875% 05-15-2043 CUSIP : 912810TS7				
30 Jan 24	PURCHASED 60,000.00 PAR 01-26-24 AT A PRICE OF \$99.408000 PLUS ACCRUED	-600.00	314,084.01	-600.00	314,084.01
30 Jan 24	INTEREST PAID COMCAST CORP 4.8% 05-15-2033 CUSIP : 20030NEE7				
30 Jan 24	PURCHASED 90,000.00 PAR 01-26-24 AT A PRICE OF \$99.901000 PLUS ACCRUED	-600.00	313,484.01	-600.00	313,484.01
30 Jan 24	INTEREST PAID REPUBLIC SERVICES INC 5.0% 12-15-2033 CUSIP : 760759BH2				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 98 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
30 Jan 24	SOLD 30,000.00 PAR 01-29-24 AT A PRICE OF \$103.410156 PLUS ACCRUED INTEREST RECEIVED	281.87	313,765.88	281.87	313,765.88
30 Jan 24	UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
30 Jan 24	SOLD 60,000.00 PAR 01-26-24 AT A PRICE OF \$104.563000 PLUS ACCRUED INTEREST RECEIVED	687.50	314,453.38	687.50	314,453.38
30 Jan 24	COMCAST CORP NEW FIXED 5.5% DUE 11-15-2032 CUSIP : 20030NEB3				
31 Jan 24	Interest Received on 170,000.00 Par Payment Due 01/31/24	2,550.00	317,003.38	2,550.00	317,003.38
31 Jan 24	UNITED STATES TREASURY NTS USD 'BE-2024' 3.0% DUE 07-31-2024 CUSIP : 91282CFA4				
31 Jan 24	SOLD 90,000.00 PAR 01-30-24 AT A PRICE OF \$105.000000 PLUS ACCRUED INTEREST RECEIVED	1,108.93	318,112.31	1,108.93	318,112.31
31 Jan 24	UNITED STATES TREAS NTS 4.875% 10-31-2030 CUSIP : 91282CJG7				
01 Feb 24	INCOME RECEIVED	3,387.27	321,499.58	3,387.27	321,499.58
01 Feb 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
01 Feb 24	Interest Received on 165,000.00 Par Payment Due 02/01/24	3,093.75	324,593.33	3,093.75	324,593.33
01 Feb 24	OGLETHORPE PWR CORP 3.75% 08-01-2050 CUSIP : 677050AQ9				
01 Feb 24	Interest Received on 175,000.00 Par Payment Due 02/01/24	3,412.50	328,005.83	3,412.50	328,005.83
01 Feb 24	NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 3.9% 08-01-2031 BEO TAXABLE CUSIP : 64971XGG7				
01 Feb 24	Interest Received on 20,000.00 Par First Payment	549.86	328,555.69	549.86	328,555.69
01 Feb 24	PUBLIC STORAGE 5.35% 08-01-2053 CUSIP : 74460WAH0				
01 Feb 24	Interest Received on 20,000.00 Par Payment Due 02/01/24	581.70	329,137.39	581.70	329,137.39
01 Feb 24	CAPITAL ONE FINANCIAL CORP 5.817% DUE 02-01-2034 CUSIP : 14040HCY9				
01 Feb 24	Interest Received on 46,917.22 Par Payment Due 02/01/24	1,286.94	330,424.33	1,286.94	330,424.33
01 Feb 24	KS GAS SVC 5.486% DUE 08-01-2034 CUSIP : 484915AA1				
01 Feb 24	Interest Received on 93,000.00 Par Payment Due 02/01/24	1,557.75	331,982.08	1,557.75	331,982.08
01 Feb 24	HOUSING URBAN DEVELOPMENT 3.35% 08-01-2029 REG CUSIP : 911759ML9				
01 Feb 24	SHORT TERM INTEREST ADJUSTMENT FOR THE START OF JANUARY 2024	-17.63	331,964.45	-17.63	331,964.45
01 Feb 24	SHORT TERM INTEREST ADJUSTMENT CUSIP : 824999AA4				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 99 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
02 Feb 24	Interest Received on 70,000.00 Par First Payment	2,247.35	334,211.80	2,247.35	334,211.80
02 Feb 24	BAT CAPITAL CORPORATION 6.421% DUE 08-02-2023 BEO CUSIP : 054989AB4				
02 Feb 24	PURCHASED 75,000.00 PAR 01-31-24 AT A PRICE OF \$87.660156 PLUS ACCRUED	-49.23	334,162.57	-49.23	334,162.57
02 Feb 24	INTEREST PAID CAPITAL ONE MULTI-ASSET EXECUTION TR 2021-2 NT CLA 1.39% 07-15-2030 CUSIP : 14041NFX4				
06 Feb 24	Interest Received on 115,000.00 Par Payment Due 02/06/24	2,587.50	336,750.07	2,587.50	336,750.07
06 Feb 24	IBM CORP 4.5% DUE 02-06-2026 CUSIP : 459200KW0				
07 Feb 24	SOLD 70,000.00 PAR 02-06-24 AT A PRICE OF \$103.207031 PLUS ACCRUED	928.13	337,678.20	928.13	337,678.20
07 Feb 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP : 91282CJF9				
07 Feb 24	SOLD 90,000.00 PAR 02-06-24 AT A PRICE OF \$100.851562 PLUS ACCRUED	1,307.89	338,986.09	1,307.89	338,986.09
07 Feb 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.625%10-15-2026 CUSIP : 91282CJC6				
07 Feb 24	SOLD 90,000.00 PAR 02-06-24 AT A PRICE OF \$103.480468 PLUS ACCRUED	1,193.30	340,179.39	1,193.30	340,179.39
07 Feb 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP : 91282CJF9				
08 Feb 24	PURCHASED 30,000.00 PAR 02-06-24 AT A PRICE OF \$99.601562 PLUS ACCRUED	-28.02	340,151.37	-28.02	340,151.37
08 Feb 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.25% 01-31-2026 CUSIP : 91282CJV4				
08 Feb 24	PURCHASED 40,000.00 PAR 02-06-24 AT A PRICE OF \$82.168000 PLUS ACCRUED	-874.61	339,276.76	-874.61	339,276.76
08 Feb 24	INTEREST PAID DARDEN RESTAURANTS INC 4.55% 02-15-2048 CUSIP : 237194AM7				
08 Feb 24	SOLD 25,000.00 PAR 02-06-24 AT A PRICE OF \$96.843750 PLUS ACCRUED	496.01	339,772.77	496.01	339,772.77
08 Feb 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5				
08 Feb 24	SOLD 45,000.00 PAR 02-07-24 AT A PRICE OF \$96.378906 PLUS ACCRUED	892.82	340,665.59	892.82	340,665.59
08 Feb 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5				
08 Feb 24	SOLD 5,000.00 PAR 02-07-24 AT A PRICE OF \$103.023437 PLUS ACCRUED	52.54	340,718.13	52.54	340,718.13
08 Feb 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 100 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
08 Feb 24	SOLD 65,000.00 PAR 02-06-24 AT A PRICE OF \$99.913000 PLUS ACCRUED	185.79	340,903.92	185.79	340,903.92
08 Feb 24	INTEREST RECEIVED CATERPILLAR FINL SVCS CORP MEDIUM TRANCHE # TR 00791 4.9% 01-17-2025 CUSIP : 14913R2Y2				
09 Feb 24	PURCHASED 10,000.00 PAR 02-07-24 AT A PRICE OF \$101.119000 PLUS ACCRUED	-249.59	340,654.33	-249.59	340,654.33
09 Feb 24	INTEREST PAID SUTTER HEALTH 5.164% DUE 08-15-2033 CUSIP : 86944BAK9				
09 Feb 24	PURCHASED 60,000.00 PAR 02-07-24 AT A PRICE OF \$99.679687 PLUS ACCRUED	-63.05	340,591.28	-63.05	340,591.28
09 Feb 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.25% 01-31-2026 CUSIP : 91282CJV4				
09 Feb 24	SOLD 10,000.00 PAR 02-08-24 AT A PRICE OF \$95.738281 PLUS ACCRUED	199.52	340,790.80	199.52	340,790.80
09 Feb 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5				
09 Feb 24	SOLD 65,000.00 PAR 02-08-24 AT A PRICE OF \$81.621093 PLUS ACCRUED	460.71	341,251.51	460.71	341,251.51
09 Feb 24	INTEREST RECEIVED UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG CUSIP : 912810QW1				
09 Feb 24	SOLD 70,000.00 PAR 02-07-24 AT A PRICE OF \$100.473000 PLUS ACCRUED	1,418.08	342,669.59	1,418.08	342,669.59
09 Feb 24	INTEREST RECEIVED CITIGROUP INC 5.61% 09-29-2026 CUSIP : 172967NX5				
09 Feb 24	SOLD 75,000.00 PAR 02-08-24 AT A PRICE OF \$98.535156 PLUS ACCRUED	1,587.13	344,256.72	1,587.13	344,256.72
09 Feb 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043 CUSIP : 912810TU2				
12 Feb 24	Interest Received on 175,000.00 Par Payment Due 02/12/24	478.77	344,735.49	478.77	344,735.49
12 Feb 24	CFCRE 2016-C4 MTG 3.283% DUE 05-10-2058 CUSIP : 12531YAN8				
12 Feb 24	PURCHASED 110,000.00 PAR 02-08-24 AT A PRICE OF \$89.520000 PLUS ACCRUED	-1,681.93	343,053.56	-1,681.93	343,053.56
12 Feb 24	INTEREST PAID MATTEL INC 5.45 DUE 11-01-2041 CUSIP : 577081AW2				
12 Feb 24	PURCHASED 50,000.00 PAR 02-08-24 AT A PRICE OF \$102.636718 PLUS ACCRUED	-550.14	342,503.42	-550.14	342,503.42
12 Feb 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
12 Feb 24	SOLD 15,000.00 PAR 02-09-24 AT A PRICE OF \$95.742187 PLUS ACCRUED	304.33	342,807.75	304.33	342,807.75
12 Feb 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 101 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
12 Feb 24	SOLD 50,000.00 PAR 02-08-24 AT A PRICE OF \$103.925000 PLUS ACCRUED	215.63	343,023.38	215.63	343,023.38
12 Feb 24	INTEREST RECEIVED T-MOBILE USA INC 5.75% 01-15-2034 CUSIP : 87264ADC6				
13 Feb 24	Interest Received on 60,000.00 Par Payment Due 02/13/24	1,470.00	344,493.38	1,470.00	344,493.38
13 Feb 24	AMERICAN EXPRESS CO 4.9% DUE 02-13-2026 CUSIP : 025816DC0				
13 Feb 24	PURCHASED 20,000.00 PAR 02-09-24 AT A PRICE OF \$71.862000 PLUS ACCRUED	-25.00	344,468.38	-25.00	344,468.38
13 Feb 24	INTEREST PAID OGLETHORPE PWR CORP 3.75% 08-01-2050 CUSIP : 677050AQ9				
13 Feb 24	PURCHASED 5,000.00 PAR 02-09-24 AT A PRICE OF \$95.609375 PLUS ACCRUED	-102.00	344,366.38	-102.00	344,366.38
13 Feb 24	INTEREST PAID UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5				
13 Feb 24	SOLD 10,253.95 PAR 02-08-24 AT A PRICE OF \$96.562500 PLUS ACCRUED	15.38	344,381.76	15.38	344,381.76
13 Feb 24	INTEREST RECEIVED FNMA POOL #AD7752 4.5% 07-01-2040 BEO CUSIP : 31418VTJ1				
13 Feb 24	SOLD 10,947.46 PAR 02-08-24 AT A PRICE OF \$96.562500 PLUS ACCRUED	16.42	344,398.18	16.42	344,398.18
13 Feb 24	INTEREST RECEIVED FNMA POOL #AA4463 4.5% 04-01-2039 BEO CUSIP : 31416M5Z3				
13 Feb 24	SOLD 12,705.61 PAR 02-08-24 AT A PRICE OF \$98.625000 PLUS ACCRUED	21.18	344,419.36	21.18	344,419.36
13 Feb 24	INTEREST RECEIVED FNMA POOL #AD4045 5% 04-01-2040 BEO CUSIP : 31418RP70				
13 Feb 24	SOLD 2,743.95 PAR 02-07-24 AT A PRICE OF \$100.968750 PLUS ACCRUED	5.03	344,424.39	5.03	344,424.39
13 Feb 24	INTEREST RECEIVED FEDERAL HOME LN MTG CORP POOL #G05922 5.5% 07-01-2039 BEO CUSIP : 3128M74F0				
13 Feb 24	SOLD 20,798.79 PAR 02-07-24 AT A PRICE OF \$100.828125 PLUS ACCRUED	41.60	344,465.99	41.60	344,465.99
13 Feb 24	INTEREST RECEIVED FEDERAL HOME LN MTG CORP POOL #G03246 6%05-01-2037 BEO CUSIP : 3128M45F6				
13 Feb 24	SOLD 23,521.31 PAR 02-08-24 AT A PRICE OF \$98.625000 PLUS ACCRUED	39.20	344,505.19	39.20	344,505.19
13 Feb 24	INTEREST RECEIVED FNMA POOL #AD8057 5% 06-01-2040 BEO CUSIP : 31418V5T5				
13 Feb 24	SOLD 5,000.00 PAR 02-09-24 AT A PRICE OF \$90.558000 PLUS ACCRUED	95.50	344,600.69	95.50	344,600.69
13 Feb 24	INTEREST RECEIVED HOWARD UNIV 5.209% DUE 10-01-2052 CUSIP : 442851BH3				

◆ Cash Activity Detail

*Income cash - USD*

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
13 Feb 24	SOLD 5,804.64 PAR 02-08-24 AT A PRICE OF \$98.625000 PLUS ACCRUED	9.67	344,610.36	9.67	344,610.36
13 Feb 24	INTEREST RECEIVED FNMA POOL #995930 5% 04-01-2039 BEO CUSIP : 31416CLK0				
13 Feb 24	SOLD 6,988.14 PAR 02-07-24 AT A PRICE OF \$100.828125 PLUS ACCRUED	13.98	344,624.34	13.98	344,624.34
13 Feb 24	INTEREST RECEIVED FEDERAL HOME LN MTG CORP POOL #G08106 6%01-01-2036 BEO CUSIP : 3128MJDL1				
13 Feb 24	SOLD 7,375.67 PAR 02-08-24 AT A PRICE OF \$98.625000 PLUS ACCRUED	12.29	344,636.63	12.29	344,636.63
13 Feb 24	INTEREST RECEIVED FEDERAL HOME LN MTG CORP POOL #A33057 5%01-01-2035 BEO CUSIP : 31297NME3				
13 Feb 24	SOLD 9,358.75 PAR 02-08-24 AT A PRICE OF \$96.562500 PLUS ACCRUED	14.04	344,650.67	14.04	344,650.67
13 Feb 24	INTEREST RECEIVED FHLMC POOL #G08364 4.5 09-01-2039 CUSIP : 3128MJMN7				
14 Feb 24	SOLD 15,000.00 PAR 02-13-24 AT A PRICE OF \$94.617187 PLUS ACCRUED	307.69	344,958.36	307.69	344,958.36
14 Feb 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5				
14 Feb 24	SOLD 45,000.00 PAR 02-13-24 AT A PRICE OF \$94.515625 PLUS ACCRUED	923.08	345,881.44	923.08	345,881.44
14 Feb 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5				
15 Feb 24	Interest Received on 10,676.54 Par Payment Due 02/15/24	48.93	345,930.37	48.93	345,930.37
15 Feb 24	GNMA POOL #692311 SER 2039 5.5% DUE 01-15-2039 BEO CUSIP : 36296JDQ5				
15 Feb 24	Interest Received on 100,000.00 Par First Payment	192.92	346,123.29	192.92	346,123.29
15 Feb 24	CHASE ISSUANCE TR SR D26Q CLA 4.63% 01-15-2031 CUSIP : 161571HW7				
15 Feb 24	Interest Received on 100,000.00 Par Payment Due 02/15/24	323.33	346,446.62	323.33	346,446.62
15 Feb 24	FORD CR AUTO OWNER 3.88% DUE 11-15-2034 CUSIP : 34528EAA9				
15 Feb 24	Interest Received on 110,000.00 Par Payment Due 02/15/24	1,704.45	348,151.07	1,704.45	348,151.07
15 Feb 24	FRENSHIP TEX INDPT SCH DIST 3.099% 02-15-2039 BEO TAXABLE CUSIP : 357866ZE5				
15 Feb 24	Interest Received on 110,000.00 Par Payment Due 02/15/24	436.33	348,587.40	436.33	348,587.40
15 Feb 24	ALLY AUTO RECEIVABLES TRUST SER 22-2 CL A3 0.0% DUE 05-17-2027 BEO CUSIP : 02008MAC3				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 103 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
15 Feb 24	Interest Received on 115,000.00 Par Payment Due 02/15/24	1,701.43	350,288.83	1,701.43	350,288.83
15 Feb 24	BROOKS CNTY TEX INDPT SCH DIST 2.959% 08-15-2034 BEO TAXABLE CUSIP : 114385FY8				
15 Feb 24	Interest Received on 115,000.00 Par Payment Due 02/15/24	341.17	350,630.00	341.17	350,630.00
15 Feb 24	DISCOVER CARD EXECUTION NT TR SR 22-A3 CL A3 3.56% DUE 07-15-2027 REG CUSIP : 254683CW3				
15 Feb 24	Interest Received on 125,000.00 Par Payment Due 02/15/24	390.63	351,020.63	390.63	351,020.63
15 Feb 24	AMERICAN EXPRESS CR ACCOUNT MASTER TR 2022-3 ASSET BACKED CL A 3.385% 08-16-2027 CUSIP : 02582JVV3				
15 Feb 24	Interest Received on 170,000.00 Par Payment Due 02/15/24	500.08	351,520.71	500.08	351,520.71
15 Feb 24	BA CR CARD TR SR 22-A1 CL A1 3.53% DUE 11-15-2027 REG CUSIP : 05522RDE5				
15 Feb 24	Interest Received on 2,762.41 Par Payment Due 02/15/24	12.66	351,533.37	12.66	351,533.37
15 Feb 24	FEDERAL HOME LN MTG CORP POOL #G05922 5.5% 07-01-2039 BEO CUSIP : 3128M74F0				
15 Feb 24	Interest Received on 20,900.47 Par Payment Due 02/15/24	104.50	351,637.87	104.50	351,637.87
15 Feb 24	FEDERAL HOME LN MTG CORP POOL #G03246 6%05-01-2037 BEO CUSIP : 3128M45F6				
15 Feb 24	Interest Received on 25,000.00 Par First Payment	484.38	352,122.25	484.38	352,122.25
15 Feb 24	UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
15 Feb 24	Interest Received on 31,249.47 Par Payment Due 02/15/24	104.16	352,226.41	104.16	352,226.41
15 Feb 24	GNMA POOL #682229 4% 07-15-2049 BEO CUSIP : 36295V4N6				
15 Feb 24	Interest Received on 35,000.00 Par Payment Due 02/15/24	646.63	352,873.04	646.63	352,873.04
15 Feb 24	SUTTER HEALTH 3.695% DUE 08-15-2028 CUSIP : 86944BAD5				
15 Feb 24	Interest Received on 4,418.55 Par Payment Due 02/15/24	22.09	352,895.13	22.09	352,895.13
15 Feb 24	GNMA POOL #782448 6% 10-15-2038 BEO CUSIP : 36241KWH7				
15 Feb 24	Interest Received on 40,000.00 Par Payment Due 02/15/24	910.00	353,805.13	910.00	353,805.13
15 Feb 24	DARDEN RESTAURANTS INC 4.55% 02-15-2048 CUSIP : 237194AM7				
15 Feb 24	Interest Received on 40,000.00 Par Payment Due 02/15/24	1,124.20	354,929.33	1,124.20	354,929.33
15 Feb 24	DALLAS CNTY TEX HOSP DIST 5.621% 08-15-2044 BEO TAXABLE CUSIP : 234667JL8				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 104 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
15 Feb 24	Interest Received on 45,000.00 Par Payment Due 02/15/24	207.37	355,136.70	207.37	355,136.70
15 Feb 24	FIFTH THIRD AUTO TRUST SR 23-1 CL A3 0.0% 08-15-2028 CUSIP : 31680EAD3				
15 Feb 24	Interest Received on 5,000.00 Par Payment Due 02/15/24	96.88	355,233.58	96.88	355,233.58
15 Feb 24	UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043 CUSIP : 912810TQ1				
15 Feb 24	Interest Received on 50,000.00 Par Payment Due 02/15/24	781.25	356,014.83	781.25	356,014.83
15 Feb 24	UNITED STATES TREAS BDS DTD 02/15/2012 3.125% DUE 02-15-2042 REG CUSIP : 912810QU5				
15 Feb 24	Interest Received on 53,572.73 Par Payment Due 02/15/24	156.25	356,171.08	156.25	356,171.08
15 Feb 24	FEDERAL HOME LN MTG CORP POOL #G61648 3.5% 09-01-2048 BEO CUSIP : 31335BZM1				
15 Feb 24	Interest Received on 55,000.00 Par Payment Due 02/15/24	241.54	356,412.62	241.54	356,412.62
15 Feb 24	FORD CREDIT AUTO OWNER TRUST SER 22-D CL A3 5.27% DUE 05-17-2027 REG CUSIP : 345295AD1				
15 Feb 24	Interest Received on 60,000.00 Par Payment Due 02/15/24	250.50	356,663.12	250.50	356,663.12
15 Feb 24	JOHN DEERE OWNER TRUST SER 23-A CL A3 5.01% DUE 11-15-2027 CUSIP : 47800CAC0				
15 Feb 24	Interest Received on 635,000.00 Par First Payment	13,096.88	369,760.00	13,096.88	369,760.00
15 Feb 24	UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5				
15 Feb 24	Interest Received on 65,000.00 Par Payment Due 02/15/24	1,909.38	371,669.38	1,909.38	371,669.38
15 Feb 24	UNITEDHEALTH GROUP 5.875% DUE 02-15-2053 CUSIP : 91324PES7				
15 Feb 24	Interest Received on 7,111.45 Par Payment Due 02/15/24	35.56	371,704.94	35.56	371,704.94
15 Feb 24	FEDERAL HOME LN MTG CORP POOL #G08106 6%01-01-2036 BEO CUSIP : 3128MJDL1				
15 Feb 24	Interest Received on 7,418.30 Par Payment Due 02/15/24	30.91	371,735.85	30.91	371,735.85
15 Feb 24	FEDERAL HOME LN MTG CORP POOL #A33057 5%01-01-2035 BEO CUSIP : 31297NME3				
15 Feb 24	Interest Received on 75,000.00 Par Payment Due 02/15/24	1,936.50	373,672.35	1,936.50	373,672.35
15 Feb 24	SUTTER HEALTH 5.164% DUE 08-15-2033 CUSIP : 86944BAK9				
15 Feb 24	Interest Received on 75,000.00 Par Payment Due 02/15/24	86.87	373,759.22	86.87	373,759.22
15 Feb 24	CAPITAL ONE MULTI-ASSET EXECUTION TR 2021-2 NT CL A 1.39% 07-15-2030 CUSIP : 14041NFX4				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 105 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
15 Feb 24	Interest Received on 8,261.19 Par Payment Due 02/15/24	30.98	373,790.20	30.98	373,790.20
15 Feb 24	GNMA POOL #710769 4.5% 08-15-2039 BEO CUSIP : 36297FT28				
15 Feb 24	Interest Received on 8,508.55 Par Payment Due 02/15/24	28.36	373,818.56	28.36	373,818.56
15 Feb 24	FEDERAL HOME LN MTG CORP POOL #E02902 4%06-01-2026 BEO CUSIP : 31294MGK1				
15 Feb 24	Interest Received on 85,000.00 Par Payment Due 02/15/24	247.21	374,065.77	247.21	374,065.77
15 Feb 24	CAPITAL ONE MULTI-ASSET EXECUTION TR SR 2022-2 NT CLA 3.49% 05-15-2027 CUSIP : 14041NGA3				
15 Feb 24	Interest Received on 85,000.00 Par Payment Due 02/15/24	2,178.13	376,243.90	2,178.13	376,243.90
15 Feb 24	PHILIP MORRIS INTL INC 5.125% 02-15-2030 CUSIP : 718172DA4				
15 Feb 24	Interest Received on 9,506.59 Par Payment Due 02/15/24	35.65	376,279.55	35.65	376,279.55
15 Feb 24	FHLMC POOL #G08364 4.5 09-01-2039 CUSIP : 3128MJMN7				
15 Feb 24	PURCHASED 15,000.00 PAR 02-13-24 AT A PRICE OF \$94.416000 PLUS ACCRUED INTEREST PAID	-125.00	376,154.55	-125.00	376,154.55
15 Feb 24	CHURCH & DWIGHT CO INC SR NT 5% 06-15-2052 CUSIP : 17136MAB8				
15 Feb 24	PURCHASED 50,000.00 PAR 02-13-24 AT A PRICE OF \$97.467000 PLUS ACCRUED INTEREST PAID	-866.67	375,287.88	-866.67	375,287.88
15 Feb 24	BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054 CUSIP : 12189LBK6				
15 Feb 24	PURCHASED 60,000.00 PAR 02-13-24 AT A PRICE OF \$99.250000 PLUS ACCRUED INTEREST PAID	-105.08	375,182.80	-105.08	375,182.80
15 Feb 24	UNITED STATES OF AMER TREAS NOTES 4.25% 01-31-2026 CUSIP : 91282CJV4				
15 Feb 24	SOLD 45,000.00 PAR 02-13-24 AT A PRICE OF \$100.787000 PLUS ACCRUED INTEREST RECEIVED	608.59	375,791.39	608.59	375,791.39
15 Feb 24	PEPSICO INC 5.125% 11-10-2026 CUSIP : 713448FW3				
15 Feb 24	TRANSFERRED VIA FED FUND WIRE TO BANCO POPULAR DE PUERTO RICO MONTHLY INCOME WIRE TRANSFER FROM MESIROW ACCOUNT PER SPONSOR DIRECTION.	-40,681.60	335,109.79	-40,681.60	335,109.79
15 Feb 24	United States dollar				
16 Feb 24	Interest Received on 13,735.55 Par Payment Due 02/16/24	19.52	335,129.31	19.52	335,129.31
16 Feb 24	GNMA 2013-105 CL A 1.705 DUE 02-16-2037 CUSIP : 38378KXW4				
16 Feb 24	Interest Received on 165,000.00 Par Payment Due 02/16/24	511.09	335,640.40	511.09	335,640.40
16 Feb 24	CITIGROUP COML MTG 3.717% DUE 09-15-2048 CUSIP : 17324DAU8				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 106 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
16 Feb 24	Interest Received on 169,029.14 Par Payment Due 02/16/24	387.36	336,027.76	387.36	336,027.76
16 Feb 24	GNMA 2019-053 REMIC PASSTHRU CTF CL V FIXED 2.75% DUE 08-16-2031 CUSIP : 38380M4H1				
16 Feb 24	Interest Received on 45,000.00 Par Payment Due 02/16/24	888.75	336,916.51	888.75	336,916.51
16 Feb 24	RTX CORPORATION 3.95% 08-16-2025 CUSIP : 913017DD8				
16 Feb 24	Interest Received on 68,785.73 Par Payment Due 02/16/24	130.29	337,046.80	130.29	337,046.80
16 Feb 24	GNMA SER 2013-33 REMIC PASSTHRU CL B 2.273 DUE 12-16-2042 CUSIP : 38378B7F0				
16 Feb 24	PURCHASED 202,359.94 PAR 02-15-24 AT A PRICE OF \$86.093750 PLUS ACCRUED INTEREST PAID	-252.95	336,793.85	-252.95	336,793.85
16 Feb 24	FEDERAL HOME LOAN MORTGAGE CORP POOL #SD8220 3.0% DUE 06-01-2052 REG CUSIP : 3132DWDZ3				
16 Feb 24	PURCHASED 26,945.65 PAR 02-15-24 AT A PRICE OF \$79.187500 PLUS ACCRUED INTEREST PAID	-22.45	336,771.40	-22.45	336,771.40
16 Feb 24	FEDERAL HOME LN MTG CORP POOL #SD8193 2%02-01-2052 BEO CUSIP : 3132DWC68				
16 Feb 24	PURCHASED 60,000.00 PAR 02-14-24 AT A PRICE OF \$75.024000 PLUS ACCRUED INTEREST PAID	-180.16	336,591.24	-180.16	336,591.24
16 Feb 24	SPECTRUM HLTH SYS 3.487% DUE 07-15-2049 CUSIP : 84765EAA6				
16 Feb 24	PURCHASED 65,000.00 PAR 02-14-24 AT A PRICE OF \$97.890625 PLUS ACCRUED INTEREST PAID	-7.14	336,584.10	-7.14	336,584.10
16 Feb 24	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
16 Feb 24	SOLD 30,000.00 PAR 02-15-24 AT A PRICE OF \$98.070312 PLUS ACCRUED INTEREST RECEIVED	3.30	336,587.40	3.30	336,587.40
16 Feb 24	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
16 Feb 24	SOLD 35,000.00 PAR 02-15-24 AT A PRICE OF \$102.644531 PLUS ACCRUED INTEREST RECEIVED	506.25	337,093.65	506.25	337,093.65
16 Feb 24	UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP : 91282CJF9				
16 Feb 24	SOLD 45,000.00 PAR 02-15-24 AT A PRICE OF \$100.625000 PLUS ACCRUED INTEREST RECEIVED	419.57	337,513.22	419.57	337,513.22
16 Feb 24	UNITED STATES TREAS NTS T-NOTE 4.375% 11-30-2028 CUSIP : 91282CJN2				
16 Feb 24	SOLD 45,000.00 PAR 02-15-24 AT A PRICE OF \$80.792968 PLUS ACCRUED INTEREST RECEIVED	344.92	337,858.14	344.92	337,858.14
16 Feb 24	UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG CUSIP : 912810QW1				

\*Generated by Northern Trust from reviewed periodic data on 17 Sep 24 B024

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 107 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
16 Feb 24	SOLD 75,000.00 PAR 02-14-24 AT A PRICE OF \$100.522000 PLUS ACCRUED	10.76	337,868.90	10.76	337,868.90
16 Feb 24	INTEREST RECEIVED SUTTER HEALTH 5.164% DUE 08-15-2033 CUSIP : 86944BAK9				
16 Feb 24	SOLD 90,000.00 PAR 02-15-24 AT A PRICE OF \$95.000000 PLUS ACCRUED	10.20	337,879.10	10.20	337,879.10
16 Feb 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5				
20 Feb 24	Interest Received on 145,000.00 Par Payment Due 02/20/24	593.29	338,472.39	593.29	338,472.39
20 Feb 24	PVTPL T-MOBILE US TR 2022-1 SER 22-1A CL A 144A 4.91% 05-22-2028 CUSIP : 87267WAA2				
20 Feb 24	Interest Received on 25,000.00 Par Payment Due 02/18/24	77.71	338,550.10	77.71	338,550.10
20 Feb 24	HONDA AUTO RECEIVABLES OWNER TR SER 22-2 CL A3 3.73% DUE 07-20-2026 REG CUSIP : 43815PAC3				
20 Feb 24	Interest Received on 25,000.00 Par Payment Due 02/20/24	625.00	339,175.10	625.00	339,175.10
20 Feb 24	CVS HLTH CORP CDR FIXED 5% DUE 02-20-2026 CUSIP : 126650DS6				
20 Feb 24	Interest Received on 63,432.33 Par Payment Due 02/20/24	308.18	339,483.28	308.18	339,483.28
20 Feb 24	PVTPL SIERRA TIMESHARE 2023-1 RECEIVABLES FDG SER 23-1A CL B 5.83% 01-20-2040 CUSIP : 826943AB8				
20 Feb 24	Interest Received on 73,470.33 Par Payment Due 02/20/24	245.51	339,728.79	245.51	339,728.79
20 Feb 24	GM FINL AUTOMOBILE 4.01% DUE 09-22-2025 CUSIP : 380130AD6				
20 Feb 24	PURCHASED 15,000.00 PAR 02-16-24 AT A PRICE OF \$104.796875 PLUS ACCRUED	-189.87	339,538.92	-189.87	339,538.92
20 Feb 24	INTEREST PAID UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP : 912810TV0				
21 Feb 24	PURCHASED 105,000.00 PAR 02-16-24 AT A PRICE OF \$98.625000 PLUS ACCRUED	-242.31	339,296.61	-242.31	339,296.61
21 Feb 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.0% 01-31-2029 CUSIP : 91282CJW2				
21 Feb 24	PURCHASED 35,000.00 PAR 02-16-24 AT A PRICE OF \$97.593750 PLUS ACCRUED	-23.08	339,273.53	-23.08	339,273.53
21 Feb 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
21 Feb 24	PURCHASED 55,000.00 PAR 02-16-24 AT A PRICE OF \$97.593750 PLUS ACCRUED	-36.26	339,237.27	-36.26	339,237.27
21 Feb 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
21 Feb 24	PURCHASED 55,000.00 PAR 02-16-24 AT A PRICE OF \$97.625000 PLUS ACCRUED	-36.26	339,201.01	-36.26	339,201.01
21 Feb 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				

\*Generated by Northern Trust from reviewed periodic data on 17 Sep 24 B024

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 108 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
21 Feb 24	PURCHASED 80,000.00 PAR 02-16-24 AT A PRICE OF \$97.609375 PLUS ACCRUED	-52.75	339,148.26	-52.75	339,148.26
21 Feb 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
21 Feb 24	SOLD 100,000.00 PAR 02-16-24 AT A PRICE OF \$89.087000 PLUS ACCRUED	1,108.33	340,256.59	1,108.33	340,256.59
21 Feb 24	INTEREST RECEIVED PAYPAL HLDGS INC 2.85% DUE 10-01-2029 CUSIP : 70450YAE3				
21 Feb 24	SOLD 20,000.00 PAR 02-16-24 AT A PRICE OF \$98.337000 PLUS ACCRUED	59.44	340,316.03	59.44	340,316.03
21 Feb 24	INTEREST RECEIVED PUBLIC STORAGE 5.35% 08-01-2053 CUSIP : 74460WAH0				
21 Feb 24	SOLD 35,000.00 PAR 02-16-24 AT A PRICE OF \$96.717000 PLUS ACCRUED	216.90	340,532.93	216.90	340,532.93
21 Feb 24	INTEREST RECEIVED DUKE ENERGY CAROLINAS LLC 4.85% 01-15-2034 CUSIP : 26442CBM5				
21 Feb 24	SOLD 35,000.00 PAR 02-20-24 AT A PRICE OF \$97.761718 PLUS ACCRUED	23.08	340,556.01	23.08	340,556.01
21 Feb 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
21 Feb 24	SOLD 50,000.00 PAR 02-20-24 AT A PRICE OF \$102.613281 PLUS ACCRUED	756.70	341,312.71	756.70	341,312.71
21 Feb 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP : 91282CJF9				
21 Feb 24	SOLD 55,000.00 PAR 02-16-24 AT A PRICE OF \$98.363000 PLUS ACCRUED	312.51	341,625.22	312.51	341,625.22
21 Feb 24	INTEREST RECEIVED BP CAP MKTS AMER INC 4.989% 04-10-2034 CUSIP : 10373QBW9				
21 Feb 24	SOLD 60,000.00 PAR 02-16-24 AT A PRICE OF \$98.322000 PLUS ACCRUED	660.00	342,285.22	660.00	342,285.22
21 Feb 24	INTEREST RECEIVED AMEREN ILL CO 4.95% 06-01-2033 CUSIP : 02361DBA7				
21 Feb 24	SOLD 85,000.00 PAR 02-16-24 AT A PRICE OF \$106.444000 PLUS ACCRUED	1,808.46	344,093.68	1,808.46	344,093.68
21 Feb 24	INTEREST RECEIVED WELLS FARGO & CO MEDIUM TERM SR NTS 6.491% 10-23-2034 CUSIP : 95000U3H4				
21 Feb 24	SOLD 85,000.00 PAR 02-20-24 AT A PRICE OF \$97.792968 PLUS ACCRUED	56.04	344,149.72	56.04	344,149.72
21 Feb 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
21 Feb 24	SOLD 90,000.00 PAR 02-16-24 AT A PRICE OF \$109.334000 PLUS ACCRUED	1,890.63	346,040.35	1,890.63	346,040.35
21 Feb 24	INTEREST RECEIVED GENUINE PARTS CO 6.875% DUE 11-01-2033 CUSIP : 372460AD7				

◆ **Cash Activity Detail**

*Income cash - USD*

<u>Value Date</u> Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
22 Feb 24	Interest Received on 100,136.16 Par Payment Due 02/22/24	471.47	346,511.82	471.47	346,511.82
22 Feb 24	PVTPL DELL EQUIP FIN TR 2023-1 SER 23-1 CL A2 5.65% 09-28-2028 CUSIP : 24702HAC7				
22 Feb 24	PURCHASED 10,000.00 PAR 02-21-24 AT A PRICE OF \$98.964843 PLUS ACCRUED INTEREST PAID	-24.18	346,487.64	-24.18	346,487.64
22 Feb 24	UNITED STATES OF AMER TREAS NOTES 4.0% 01-31-2029 CUSIP : 91282CJW2				
22 Feb 24	PURCHASED 165,000.00 PAR 02-21-24 AT A PRICE OF \$98.695312 PLUS ACCRUED INTEREST PAID	-398.90	346,088.74	-398.90	346,088.74
22 Feb 24	UNITED STATES OF AMER TREAS NOTES 4.0% 01-31-2029 CUSIP : 91282CJW2				
22 Feb 24	PURCHASED 25,000.00 PAR 02-21-24 AT A PRICE OF \$99.156250 PLUS ACCRUED INTEREST PAID	-19.83	346,068.91	-19.83	346,068.91
22 Feb 24	UNITED STATES OF AMER TREAS NOTES 4.125%02-15-2027 CUSIP : 91282CKA8				
22 Feb 24	PURCHASED 460,000.00 PAR 02-21-24 AT A PRICE OF \$104.328125 PLUS ACCRUED INTEREST PAID	-5,942.72	340,126.19	-5,942.72	340,126.19
22 Feb 24	UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP : 912810TV0				
22 Feb 24	PURCHASED 55,000.00 PAR 02-20-24 AT A PRICE OF \$97.530000 PLUS ACCRUED INTEREST PAID	-338.24	339,787.95	-338.24	339,787.95
22 Feb 24	CHRISTUS HEALTH 4.341% 07-01-2028 CUSIP : 17108JAA1				
22 Feb 24	PURCHASED 625,000.00 PAR 02-21-24 AT A PRICE OF \$99.261719 PLUS ACCRUED INTEREST PAID	-1,605.43	338,182.52	-1,605.43	338,182.52
22 Feb 24	UNITED STATES OF AMER TREAS NOTES 4.25% 01-31-2026 CUSIP : 91282CJV4				
22 Feb 24	PURCHASED 70,000.00 PAR 02-21-24 AT A PRICE OF \$98.062500 PLUS ACCRUED INTEREST PAID	-169.23	338,013.29	-169.23	338,013.29
22 Feb 24	UNITED STATES OF AMER TREAS NOTES 4.0% 01-31-2031 CUSIP : 91282CJX0				
22 Feb 24	PURCHASED 75,000.00 PAR 02-21-24 AT A PRICE OF \$97.421875 PLUS ACCRUED INTEREST PAID	-57.69	337,955.60	-57.69	337,955.60
22 Feb 24	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
22 Feb 24	SOLD 10,000.00 PAR 02-21-24 AT A PRICE OF \$101.210938 PLUS ACCRUED INTEREST RECEIVED	183.23	338,138.83	183.23	338,138.83
22 Feb 24	UNITED STATES OF AMER TREAS NOTES 4.625%09-30-2028 CUSIP : 91282CJA0				
22 Feb 24	SOLD 135,000.00 PAR 02-21-24 AT A PRICE OF \$100.277343 PLUS ACCRUED INTEREST RECEIVED	1,510.45	339,649.28	1,510.45	339,649.28
22 Feb 24	UNITED STATES OF AMER TREAS NOTES 4.875%11-30-2025 CUSIP : 91282CJL6				
22 Feb 24	SOLD 20,000.00 PAR 02-21-24 AT A PRICE OF \$99.246093 PLUS ACCRUED INTEREST RECEIVED	123.76	339,773.04	123.76	339,773.04
22 Feb 24	UNITED STATES TREAS NTS 4.25% 12-31-2025 CUSIP : 91282CJS1				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 110 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
22 Feb 24	SOLD 25,000.00 PAR 02-21-24 AT A PRICE OF \$100.328125 PLUS ACCRUED	410.69	340,183.73	410.69	340,183.73
22 Feb 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.625%10-15-2026 CUSIP : 91282CJC6				
22 Feb 24	SOLD 25,000.00 PAR 02-21-24 AT A PRICE OF \$96.398438 PLUS ACCRUED	18.63	340,202.36	18.63	340,202.36
22 Feb 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
22 Feb 24	SOLD 35,000.00 PAR 02-21-24 AT A PRICE OF \$97.445312 PLUS ACCRUED	26.92	340,229.28	26.92	340,229.28
22 Feb 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
22 Feb 24	SOLD 45,000.00 PAR 02-21-24 AT A PRICE OF \$100.421875 PLUS ACCRUED	704.67	340,933.95	704.67	340,933.95
22 Feb 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 5% DUE 10-31-2025 CUSIP : 91282CJE2				
22 Feb 24	SOLD 50,000.00 PAR 02-21-24 AT A PRICE OF \$101.273437 PLUS ACCRUED	611.95	341,545.90	611.95	341,545.90
22 Feb 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
22 Feb 24	SOLD 500,000.00 PAR 02-21-24 AT A PRICE OF \$93.796875 PLUS ACCRUED	396.63	341,942.53	396.63	341,942.53
22 Feb 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5				
22 Feb 24	SOLD 525,000.00 PAR 02-21-24 AT A PRICE OF \$100.343750 PLUS ACCRUED	10,399.59	352,342.12	10,399.59	352,342.12
22 Feb 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 5% NTS 09-30-2025 CUSIP : 91282CJB8				
22 Feb 24	SOLD 70,000.00 PAR 02-21-24 AT A PRICE OF \$100.265625 PLUS ACCRUED	702.87	353,044.99	702.87	353,044.99
22 Feb 24	INTEREST RECEIVED UNITED STATES TREAS NTS T-NOTE 4.375% 11-30-2028 CUSIP : 91282CJN2				
22 Feb 24	SOLD 70,000.00 PAR 02-21-24 AT A PRICE OF \$103.101562 PLUS ACCRUED	1,068.75	354,113.74	1,068.75	354,113.74
22 Feb 24	INTEREST RECEIVED UNITED STATES TREAS NTS 4.875% 10-31-2030 CUSIP : 91282CJG7				
22 Feb 24	SOLD 85,000.00 PAR 02-21-24 AT A PRICE OF \$102.285156 PLUS ACCRUED	1,297.77	355,411.51	1,297.77	355,411.51
22 Feb 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP : 91282CJF9				
23 Feb 24	Interest Received on 65,000.00 Par Payment Due 02/23/24	1,456.65	356,868.16	1,456.65	356,868.16
23 Feb 24	GOLDMAN SACHS GROUP INC 4.482% 08-23-2028 CUSIP : 38141GZU1				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 111 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
23 Feb 24	PURCHASED 20,000.00 PAR 02-21-24 AT A PRICE OF \$97.406250 PLUS ACCRUED	-17.58	356,850.58	-17.58	356,850.58
23 Feb 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
23 Feb 24	SOLD 10,000.00 PAR 02-21-24 AT A PRICE OF \$95.465000 PLUS ACCRUED	8.21	356,858.79	8.21	356,858.79
23 Feb 24	INTEREST RECEIVED SUTTER HEALTH 3.695% DUE 08-15-2028 CUSIP : 86944BAD5				
23 Feb 24	SOLD 20,000.00 PAR 02-21-24 AT A PRICE OF \$99.199000 PLUS ACCRUED	501.67	357,360.46	501.67	357,360.46
23 Feb 24	INTEREST RECEIVED KELLOGG CO 5.25% DUE 03-01-2033 CUSIP : 487836BZ0				
23 Feb 24	SOLD 55,000.00 PAR 02-22-24 AT A PRICE OF \$97.351562 PLUS ACCRUED	48.35	357,408.81	48.35	357,408.81
23 Feb 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
26 Feb 24	Interest Received on 10,598.20 Par Payment Due 02/25/24	39.74	357,448.55	39.74	357,448.55
26 Feb 24	FNMA POOL #AD7752 4.5% 07-01-2040 BEO CUSIP : 31418VTJ1				
26 Feb 24	Interest Received on 11,137.96 Par Payment Due 02/25/24	41.77	357,490.32	41.77	357,490.32
26 Feb 24	FNMA POOL #AA4463 4.5% 04-01-2039 BEO CUSIP : 31416M5Z3				
26 Feb 24	Interest Received on 114,617.64 Par Payment Due 02/25/24	238.79	357,729.11	238.79	357,729.11
26 Feb 24	FHLMC POOL #Q03677 2.5% DUE 10-01-2049 REG CUSIP : 31339UCN8				
26 Feb 24	Interest Received on 115,306.35 Par Payment Due 02/25/24	384.35	358,113.46	384.35	358,113.46
26 Feb 24	FNMA POOL #FS2847 4% 08-01-2052 BEO CUSIP : 3140XJEV1				
26 Feb 24	Interest Received on 118,169.10 Par Payment Due 02/25/24	393.90	358,507.36	393.90	358,507.36
26 Feb 24	FEDERAL NATIONAL MORTGAGE ASSOC 4% 08-01-2037 CUSIP : 3140QPWS2				
26 Feb 24	Interest Received on 12,767.10 Par Payment Due 02/25/24	53.20	358,560.56	53.20	358,560.56
26 Feb 24	FNMA POOL #AD4045 5% 04-01-2040 BEO CUSIP : 31418RP70				
26 Feb 24	Interest Received on 147,093.16 Par Payment Due 02/25/24	306.44	358,867.00	306.44	358,867.00
26 Feb 24	FNMA POOL #MA2828 2.5% 11-01-2046 BEO CUSIP : 31418CEA8				
26 Feb 24	Interest Received on 150,108.62 Par Payment Due 02/25/24	625.45	359,492.45	625.45	359,492.45
26 Feb 24	FHLMC SUPER 15Y FIXED 5% 08-01-2038 CUSIP : 3132CXBFB				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 112 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
26 Feb 24 26 Feb 24	Interest Received on 160,816.98 Par Payment Due 02/25/24 FNMA POOL #MA4978 5% 04-01-2053 BEO CUSIP : 31418EQ86	670.07	360,162.52	670.07	360,162.52
26 Feb 24 26 Feb 24	Interest Received on 161,639.64 Par Payment Due 02/25/24 FEDERAL HOME LOAN MORTGAGE CORP 5% 07-01-2043 CUSIP : 3133KYZH5	673.50	360,836.02	673.50	360,836.02
26 Feb 24 26 Feb 24	Interest Received on 163,895.39 Par Payment Due 02/25/24 FNMA POOL #MA4850 5% 11-01-2037 BEO CUSIP : 31418EL81	682.90	361,518.92	682.90	361,518.92
26 Feb 24 26 Feb 24	Interest Received on 167,450.75 Par Payment Due 02/25/24 FNMA POOL #MA4656 4.5% 07-01-2052 BEO CUSIP : 31418EE63	627.94	362,146.86	627.94	362,146.86
26 Feb 24 26 Feb 24	Interest Received on 168,501.83 Par Payment Due 02/25/24 FNMA POOL #MA4783 4% 10-01-2052 BEO CUSIP : 31418EJ50	561.67	362,708.53	561.67	362,708.53
26 Feb 24 26 Feb 24	Interest Received on 170,907.16 Par Payment Due 02/25/24 FNMA POOL #MA4761 5% 09-01-2052 BEO CUSIP : 31418EJF8	712.11	363,420.64	712.11	363,420.64
26 Feb 24 26 Feb 24	Interest Received on 188,448.59 Par Payment Due 02/25/24 FNMA 2% 07-01-2050 CUSIP : 3140KFB38	314.08	363,734.72	314.08	363,734.72
26 Feb 24 26 Feb 24	Interest Received on 23,618.55 Par Payment Due 02/25/24 FNMA POOL #AD8057 5% 06-01-2040 BEO CUSIP : 31418V5T5	98.41	363,833.13	98.41	363,833.13
26 Feb 24 26 Feb 24	Interest Received on 29,302.16 Par Payment Due 02/25/24 FNMA POOL #AS8356 3% 11-01-2046 BEO CUSIP : 3138WJJA7	73.26	363,906.39	73.26	363,906.39
26 Feb 24 26 Feb 24	Interest Received on 293,751.25 Par Payment Due 02/25/24 FNMA POOL #FS3497 3.5% 08-01-2052 BEO CUSIP : 3140XJ3F8	856.77	364,763.16	856.77	364,763.16
26 Feb 24 26 Feb 24	Interest Received on 32,751.57 Par Payment Due 02/25/24 FNMA POOL #MA2356 3% 07-01-2045 BEO CUSIP : 31418BTN6	81.88	364,845.04	81.88	364,845.04
26 Feb 24 26 Feb 24	Interest Received on 365,247.16 Par Payment Due 02/25/24 FEDERAL HOME LN MTG CORP POOL #SD8193 2%02-01-2052 BEO CUSIP : 3132DWC68	608.75	365,453.79	608.75	365,453.79

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 113 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
26 Feb 24	Interest Received on 421,378.68 Par Payment Due 02/25/24	877.87	366,331.66	877.87	366,331.66
26 Feb 24	FHLMC UMBS 30Y FIXED 2.5% 05-01-2052 CUSIP : 3133BBTH2				
26 Feb 24	Interest Received on 477,354.87 Par Payment Due 02/25/24	994.49	367,326.15	994.49	367,326.15
26 Feb 24	FNMA POOL #MA4563 2.5% 03-01-2052 BEO CUSIP : 31418EB90				
26 Feb 24	Interest Received on 494,050.12 Par Payment Due 02/25/24	1,235.13	368,561.28	1,235.13	368,561.28
26 Feb 24	FEDERAL HOME LOAN MORTGAGE CORP POOL #SD8220 3.0% DUE 06-01-2052 REG CUSIP : 3132DWDZ3				
26 Feb 24	Interest Received on 5,868.80 Par Payment Due 02/25/24	24.45	368,585.73	24.45	368,585.73
26 Feb 24	FNMA POOL #995930 5% 04-01-2039 BEO CUSIP : 31416CLK0				
26 Feb 24	Interest Received on 57,886.44 Par Payment Due 02/25/24	168.84	368,754.57	168.84	368,754.57
26 Feb 24	FNMA POOL #BN4393 3.5% DUE 03-01-2049 CUSIP : 3140JL3B8				
26 Feb 24	Interest Received on 60,534.80 Par Payment Due 02/25/24	201.78	368,956.35	201.78	368,956.35
26 Feb 24	FNMA POOL #BN0905 4.0% 11-01-2048 CUSIP : 3140JHAF0				
26 Feb 24	Interest Received on 75.16 Par Payment Due 02/25/24	0.34	368,956.69	0.34	368,956.69
26 Feb 24	FNMA POOL #255321 5.5% DUE 07-01-2024 REG CUSIP : 31371LSJ9				
26 Feb 24	Interest Received on 800,119.08 Par Payment Due 02/25/24	1,333.53	370,290.22	1,333.53	370,290.22
26 Feb 24	FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5715 2.0% DUE 10-01-2051 REG CUSIP : 3133KMK46				
26 Feb 24	PURCHASED 50,000.00 PAR 02-22-24 AT A PRICE OF \$97.375000 PLUS ACCRUED INTEREST PAID	-60.44	370,229.78	-60.44	370,229.78
26 Feb 24	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
26 Feb 24	PURCHASED 75,000.00 PAR 02-22-24 AT A PRICE OF \$98.539000 PLUS ACCRUED INTEREST PAID	-138.80	370,090.98	-138.80	370,090.98
26 Feb 24	PHILIP MORRIS INTL INC 5.125% 02-13-2031 CUSIP : 718172DH9				
26 Feb 24	PURCHASED 85,000.00 PAR 02-16-24 AT A PRICE OF \$97.593750 PLUS ACCRUED INTEREST PAID	-56.04	370,034.94	-56.04	370,034.94
26 Feb 24	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
26 Feb 24	PURCHASED 85,000.00 PAR 02-22-24 AT A PRICE OF \$97.406250 PLUS ACCRUED INTEREST PAID	-102.75	369,932.19	-102.75	369,932.19
26 Feb 24	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 114 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
26 Feb 24	SOLD 55,000.00 PAR 02-22-24 AT A PRICE OF \$99.242000 PLUS ACCRUED	1,403.65	371,335.84	1,403.65	371,335.84
26 Feb 24	INTEREST RECEIVED KELLOGG CO 5.25% DUE 03-01-2033 CUSIP : 487836BZ0				
26 Feb 24	SOLD 85,000.00 PAR 02-22-24 AT A PRICE OF \$99.582000 PLUS ACCRUED	133.11	371,468.95	133.11	371,468.95
26 Feb 24	INTEREST RECEIVED PHILIP MORRIS INTL INC 5.125% 02-15-2030 CUSIP : 718172DA4				
26 Feb 24	SOLD 90,000.00 PAR 02-22-24 AT A PRICE OF \$98.361000 PLUS ACCRUED	53.00	371,521.95	53.00	371,521.95
26 Feb 24	INTEREST RECEIVED MARRIOTT INTL 5.3% 05-15-2034 CUSIP : 571903BQ5				
27 Feb 24	SOLD 50,000.00 PAR 02-26-24 AT A PRICE OF \$97.597656 PLUS ACCRUED	65.93	371,587.88	65.93	371,587.88
27 Feb 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
28 Feb 24	SOLD 25,000.00 PAR 02-27-24 AT A PRICE OF \$105.312500 PLUS ACCRUED	342.55	371,930.43	342.55	371,930.43
28 Feb 24	INTEREST RECEIVED UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP : 912810TV0				
29 Feb 24	PURCHASED 35,000.00 PAR 02-27-24 AT A PRICE OF \$75.029000 PLUS ACCRUED	-149.17	371,781.26	-149.17	371,781.26
29 Feb 24	INTEREST PAID SPECTRUM HLTH SYS 3.487% DUE 07-15-2049 CUSIP : 84765EAA6				
29 Feb 24	SOLD 15,000.00 PAR 02-28-24 AT A PRICE OF \$105.671875 PLUS ACCRUED	207.49	371,988.75	207.49	371,988.75
29 Feb 24	INTEREST RECEIVED UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP : 912810TV0				
29 Feb 24	SOLD 30,000.00 PAR 02-28-24 AT A PRICE OF \$105.742187 PLUS ACCRUED	414.97	372,403.72	414.97	372,403.72
29 Feb 24	INTEREST RECEIVED UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP : 912810TV0				
01 Mar 24	INCOME RECEIVED	3,768.52	376,172.24	3,768.52	376,172.24
01 Mar 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
01 Mar 24	Interest Received on 20,000.00 Par First Payment	644.44	376,816.68	644.44	376,816.68
01 Mar 24	ENTERGY TEXAS INC 5.8% 09-01-2053 CUSIP : 29365TAN4				
01 Mar 24	Interest Received on 200,000.00 Par Payment Due 03/01/24	3,000.00	379,816.68	3,000.00	379,816.68
01 Mar 24	OKLAHOMA CITY OKLA 3% 03-01-2040 BEO TAXABLE CUSIP : 678519E62				
01 Mar 24	Interest Received on 25,756.56 Par Payment Due 03/01/24	326.85	380,143.53	326.85	380,143.53
01 Mar 24	DUKE ENERGY FLA PROJ FIN LLC 2.538% 09-01-2031 CUSIP : 26444GAC7				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 115 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
01 Mar 24	Interest Received on 35,000.00 Par Payment Due 03/01/24	875.00	381,018.53	875.00	381,018.53
01 Mar 24	MPLX LP 5.0% 03-01-2033 CUSIP : 55336VBV1				
01 Mar 24	PURCHASED 25,000.00 PAR 02-28-24 AT A PRICE OF \$82.429000 PLUS ACCRUED	-245.00	380,773.53	-245.00	380,773.53
01 Mar 24	INTEREST PAID DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047 CUSIP : 26443CAA1				
01 Mar 24	PURCHASED 305,000.00 PAR 02-29-24 AT A PRICE OF \$99.929687 PLUS ACCRUED	-35.22	380,738.31	-35.22	380,738.31
01 Mar 24	INTEREST PAID UNITED STATES TREAS NTS DTD 02/29/2024 4.25% 02-28-2031 CUSIP : 91282CKC4				
01 Mar 24	PURCHASED 45,000.00 PAR 02-28-24 AT A PRICE OF \$82.300000 PLUS ACCRUED	-441.00	380,297.31	-441.00	380,297.31
01 Mar 24	INTEREST PAID DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047 CUSIP : 26443CAA1				
01 Mar 24	SOLD 125,000.00 PAR 02-29-24 AT A PRICE OF \$97.949218 PLUS ACCRUED	206.04	380,503.35	206.04	380,503.35
01 Mar 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
01 Mar 24	SOLD 40,000.00 PAR 02-29-24 AT A PRICE OF \$106.484375 PLUS ACCRUED	558.52	381,061.87	558.52	381,061.87
01 Mar 24	INTEREST RECEIVED UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP : 912810TV0				
04 Mar 24	PURCHASED 25,000.00 PAR 02-29-24 AT A PRICE OF \$97.890625 PLUS ACCRUED	-49.45	381,012.42	-49.45	381,012.42
04 Mar 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
04 Mar 24	PURCHASED 35,000.00 PAR 02-29-24 AT A PRICE OF \$98.125000 PLUS ACCRUED	-69.23	380,943.19	-69.23	380,943.19
04 Mar 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
04 Mar 24	PURCHASED 60,000.00 PAR 02-29-24 AT A PRICE OF \$87.883000 PLUS ACCRUED	-763.92	380,179.27	-763.92	380,179.27
04 Mar 24	INTEREST PAID PARKER-HANNIFIN CORP 4.45% 11-21-2044 CUSIP : 70109HAN5				
04 Mar 24	SOLD 175,000.00 PAR 02-29-24 AT A PRICE OF \$93.816000 PLUS ACCRUED	625.63	380,804.90	625.63	380,804.90
04 Mar 24	INTEREST RECEIVED NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 3.9% 08-01-2031 BEO TAXABLE CUSIP : 64971XGG7				
04 Mar 24	SOLD 25,000.00 PAR 02-29-24 AT A PRICE OF \$104.056000 PLUS ACCRUED	487.15	381,292.05	487.15	381,292.05
04 Mar 24	INTEREST RECEIVED TEXTRON INC 6.1% 11-15-2033 CUSIP : 883203CD1				
04 Mar 24	SOLD 35,000.00 PAR 02-29-24 AT A PRICE OF \$100.668000 PLUS ACCRUED	39.28	381,331.33	39.28	381,331.33
04 Mar 24	INTEREST RECEIVED CISCO SYS INC 5.05% 02-26-2034 CUSIP : 17275RBT8				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 116 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
05 Mar 24	PURCHASED 25,000.00 PAR 03-01-24 AT A PRICE OF \$98.406250 PLUS ACCRUED	-52.20	381,279.13	-52.20	381,279.13
05 Mar 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
05 Mar 24	SOLD 25,000.00 PAR 03-01-24 AT A PRICE OF \$104.617000 PLUS ACCRUED	491.39	381,770.52	491.39	381,770.52
05 Mar 24	INTEREST RECEIVED TEXTRON INC 6.1% 11-15-2033 CUSIP : 883203CD1				
05 Mar 24	SOLD 35,000.00 PAR 03-04-24 AT A PRICE OF \$100.144531 PLUS ACCRUED	20.21	381,790.73	20.21	381,790.73
05 Mar 24	INTEREST RECEIVED UNITED STATES TREAS NTS DTD 02/29/2024 4.25% 02-28-2031 CUSIP : 91282CKC4				
06 Mar 24	SOLD 20,000.00 PAR 03-05-24 AT A PRICE OF \$98.789062 PLUS ACCRUED	43.96	381,834.69	43.96	381,834.69
06 Mar 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
06 Mar 24	SOLD 35,000.00 PAR 03-05-24 AT A PRICE OF \$99.347656 PLUS ACCRUED	134.62	381,969.31	134.62	381,969.31
06 Mar 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 01-31-2029 CUSIP : 91282CJW2				
07 Mar 24	PURCHASED 125,000.00 PAR 03-05-24 AT A PRICE OF \$98.843750 PLUS ACCRUED	-288.46	381,680.85	-288.46	381,680.85
07 Mar 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
07 Mar 24	PURCHASED 25,000.00 PAR 03-05-24 AT A PRICE OF \$100.500000 PLUS ACCRUED	-20.21	381,660.64	-20.21	381,660.64
07 Mar 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.25% 02-28-2029 CUSIP : 91282CKD2				
07 Mar 24	PURCHASED 35,000.00 PAR 03-05-24 AT A PRICE OF \$98.812500 PLUS ACCRUED	-80.77	381,579.87	-80.77	381,579.87
07 Mar 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
07 Mar 24	SOLD 135,000.00 PAR 03-05-24 AT A PRICE OF \$99.821000 PLUS ACCRUED	68.63	381,648.50	68.63	381,648.50
07 Mar 24	INTEREST RECEIVED SAFEHOLD GL HLDGS LLC 6.1% 04-01-2034 CUSIP : 785931AA4				
07 Mar 24	SOLD 15,000.00 PAR 03-06-24 AT A PRICE OF \$99.433593 PLUS ACCRUED	59.34	381,707.84	59.34	381,707.84
07 Mar 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 01-31-2029 CUSIP : 91282CJW2				
07 Mar 24	SOLD 25,000.00 PAR 03-05-24 AT A PRICE OF \$102.830000 PLUS ACCRUED	304.36	382,012.20	304.36	382,012.20
07 Mar 24	INTEREST RECEIVED ALLY FINL INC 6.848% 01-03-2030 CUSIP : 02005NBU3				
07 Mar 24	SOLD 35,000.00 PAR 03-05-24 AT A PRICE OF \$101.510000 PLUS ACCRUED	211.79	382,223.99	211.79	382,223.99
07 Mar 24	INTEREST RECEIVED CAPITAL ONE FINL CORP 6.051% 02-01-2035 CUSIP : 14040HDF9				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 117 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
08 Mar 24	Interest Received on 105,000.00 Par First Payment	2,756.25	384,980.24	2,756.25	384,980.24
08 Mar 24	BHP BILLITON FIN USA LTD 5.25% 09-08-2033 CUSIP : 055451BE7				
08 Mar 24	PURCHASED 15,000.00 PAR 03-06-24 AT A PRICE OF \$95.495000 PLUS ACCRUED	-35.41	384,944.83	-35.41	384,944.83
08 Mar 24	INTEREST PAID SUTTER HEALTH 3.695% DUE 08-15-2028 CUSIP : 86944BAD5				
08 Mar 24	PURCHASED 15,000.00 PAR 03-06-24 AT A PRICE OF \$99.074218 PLUS ACCRUED	-36.26	384,908.57	-36.26	384,908.57
08 Mar 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
08 Mar 24	PURCHASED 35,000.00 PAR 03-06-24 AT A PRICE OF \$100.664062 PLUS ACCRUED	-32.34	384,876.23	-32.34	384,876.23
08 Mar 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.25% 02-28-2029 CUSIP : 91282CKD2				
08 Mar 24	SOLD 20,000.00 PAR 03-06-24 AT A PRICE OF \$99.637000 PLUS ACCRUED	119.57	384,995.80	119.57	384,995.80
08 Mar 24	INTEREST RECEIVED CAPITAL ONE FINANCIAL CORP 5.817% DUE 02-01-2034 CUSIP : 14040HCY9				
08 Mar 24	SOLD 35,000.00 PAR 03-06-24 AT A PRICE OF \$100.257000 PLUS ACCRUED	4.91	385,000.71	4.91	385,000.71
08 Mar 24	INTEREST RECEIVED MICROCHIP TECHNOLOGY INC 5.05% 03-15-2029 CUSIP : 595017BE3				
08 Mar 24	SOLD 35,000.00 PAR 03-06-24 AT A PRICE OF \$102.962000 PLUS ACCRUED	432.76	385,433.47	432.76	385,433.47
08 Mar 24	INTEREST RECEIVED ALLY FINL INC 6.848% 01-03-2030 CUSIP : 02005NBU3				
08 Mar 24	SOLD 35,000.00 PAR 03-07-24 AT A PRICE OF \$99.152343 PLUS ACCRUED	84.62	385,518.09	84.62	385,518.09
08 Mar 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
11 Mar 24	PURCHASED 35,000.00 PAR 03-06-24 AT A PRICE OF \$100.640625 PLUS ACCRUED	-32.34	385,485.75	-32.34	385,485.75
11 Mar 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.25% 02-28-2029 CUSIP : 91282CKD2				
11 Mar 24	PURCHASED 35,000.00 PAR 03-07-24 AT A PRICE OF \$102.426000 PLUS ACCRUED	-889.78	384,595.97	-889.78	384,595.97
11 Mar 24	INTEREST PAID INTUIT INC 5.2% 09-15-2033 CUSIP : 46124HAG1				
11 Mar 24	PURCHASED 70,000.00 PAR 03-07-24 AT A PRICE OF \$99.496100 PLUS ACCRUED	-192.31	384,403.66	-192.31	384,403.66
11 Mar 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
11 Mar 24	SOLD 75,000.00 PAR 03-07-24 AT A PRICE OF \$105.288000 PLUS ACCRUED	1,550.42	385,954.08	1,550.42	385,954.08
11 Mar 24	INTEREST RECEIVED TEXTRON INC 6.1% 11-15-2033 CUSIP : 883203CD1				

◆ **Cash Activity Detail**

*Income cash - USD*

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
12 Mar 24	Interest Received on 175,000.00 Par Payment Due 03/12/24	478.77	386,432.85	478.77	386,432.85
12 Mar 24	CFCRE 2016-C4 MTG 3.283% DUE 05-10-2058 CUSIP : 12531YAN8				
12 Mar 24	PURCHASED 25,000.00 PAR 03-08-24 AT A PRICE OF \$109.817000 PLUS ACCRUED	-628.76	385,804.09	-628.76	385,804.09
12 Mar 24	INTEREST PAID GOLDMAN SACHS GROUP INC 6.561% 10-24-2034 CUSIP : 38141GA53				
12 Mar 24	PURCHASED 50,000.00 PAR 03-08-24 AT A PRICE OF \$104.633000 PLUS ACCRUED	-1,175.13	384,628.96	-1,175.13	384,628.96
12 Mar 24	INTEREST PAID JPMORGAN CHASE & 6.087% DUE 10-23-2029 CUSIP : 46647PDX1				
12 Mar 24	SOLD 20,000.00 PAR 03-11-24 AT A PRICE OF \$99.203125 PLUS ACCRUED	57.14	384,686.10	57.14	384,686.10
12 Mar 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
12 Mar 24	SOLD 55,000.00 PAR 03-08-24 AT A PRICE OF \$101.349000 PLUS ACCRUED	388.59	385,074.69	388.59	385,074.69
12 Mar 24	INTEREST RECEIVED JPMORGAN CHASE & CO 5.299% 07-24-2029 CUSIP : 46647PDU7				
12 Mar 24	SOLD 65,000.00 PAR 03-08-24 AT A PRICE OF \$98.314000 PLUS ACCRUED	153.76	385,228.45	153.76	385,228.45
12 Mar 24	INTEREST RECEIVED GOLDMAN SACHS GROUP INC 4.482% 08-23-2028 CUSIP : 38141GZU1				
13 Mar 24	Interest Received on 100,000.00 Par Payment Due 03/13/24	2,142.50	387,370.95	2,142.50	387,370.95
13 Mar 24	TORONTO DOMINION FIXED 4.285% DUE 09-13-2024 CUSIP : 89115A2J0				
13 Mar 24	SOLD 20,000.00 PAR 03-12-24 AT A PRICE OF \$99.078125 PLUS ACCRUED	59.34	387,430.29	59.34	387,430.29
13 Mar 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
13 Mar 24	SOLD 30,000.00 PAR 03-12-24 AT A PRICE OF \$107.398437 PLUS ACCRUED	465.87	387,896.16	465.87	387,896.16
13 Mar 24	INTEREST RECEIVED UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP : 912810TV0				
13 Mar 24	SOLD 55,000.00 PAR 03-12-24 AT A PRICE OF \$98.968750 PLUS ACCRUED	163.19	388,059.35	163.19	388,059.35
13 Mar 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
14 Mar 24	PURCHASED 25,000.00 PAR 03-12-24 AT A PRICE OF \$101.113000 PLUS ACCRUED	-201.10	387,858.25	-201.10	387,858.25
14 Mar 24	INTEREST PAID US BANCORP 5.678% 01-23-2035 CUSIP : 91159HJR2				
14 Mar 24	PURCHASED 90,000.00 PAR 03-12-24 AT A PRICE OF \$74.655000 PLUS ACCRUED	-1,355.75	386,502.50	-1,355.75	386,502.50
14 Mar 24	INTEREST PAID ORLANDO HEALTH INC 3.327% DUE 10-01-2050 CUSIP : 686514AH3				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 119 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
14 Mar 24	SOLD 110,000.00 PAR 03-13-24 AT A PRICE OF \$100.289062 PLUS ACCRUED	177.85	386,680.35	177.85	386,680.35
14 Mar 24	INTEREST RECEIVED UNITED STATES TREAS NTS DTD 02/29/2024 4.25% 02-28-2031 CUSIP : 91282CKC4				
14 Mar 24	SOLD 120,000.00 PAR 03-13-24 AT A PRICE OF \$100.285156 PLUS ACCRUED	194.02	386,874.37	194.02	386,874.37
14 Mar 24	INTEREST RECEIVED UNITED STATES TREAS NTS DTD 02/29/2024 4.25% 02-28-2031 CUSIP : 91282CKC4				
14 Mar 24	SOLD 25,000.00 PAR 03-12-24 AT A PRICE OF \$98.777343 PLUS ACCRUED	76.92	386,951.29	76.92	386,951.29
14 Mar 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
14 Mar 24	SOLD 60,000.00 PAR 03-12-24 AT A PRICE OF \$107.468750 PLUS ACCRUED	939.56	387,890.85	939.56	387,890.85
14 Mar 24	INTEREST RECEIVED UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP : 912810TV0				
14 Mar 24	SOLD 80,000.00 PAR 03-13-24 AT A PRICE OF \$98.445312 PLUS ACCRUED	246.15	388,137.00	246.15	388,137.00
14 Mar 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
15 Mar 24	Interest Received on 10,639.83 Par Payment Due 03/15/24	48.77	388,185.77	48.77	388,185.77
15 Mar 24	GNMA POOL #692311 SER 2039 5.5% DUE 01-15-2039 BEO CUSIP : 36296JDQ5				
15 Mar 24	Interest Received on 100,000.00 Par Payment Due 03/15/24	323.33	388,509.10	323.33	388,509.10
15 Mar 24	FORD CR AUTO OWNER 3.88% DUE 11-15-2034 CUSIP : 34528EAA9				
15 Mar 24	Interest Received on 100,000.00 Par Payment Due 03/15/24	385.83	388,894.93	385.83	388,894.93
15 Mar 24	CHASE ISSUANCE TR SR D26Q CL A 4.63% 01-15-2031 CUSIP : 161571HW7				
15 Mar 24	Interest Received on 105,000.00 Par Payment Due 03/15/24	450.63	389,345.56	450.63	389,345.56
15 Mar 24	AMERICAN EXPRESS CREDIT ACCOUNT MAS SER 23-4 CL A 5.15% DUE 09-16-2030 CUSIP : 02589BAC4				
15 Mar 24	Interest Received on 110,000.00 Par Payment Due 03/15/24	436.33	389,781.89	436.33	389,781.89
15 Mar 24	ALLY AUTO RECEIVABLES TRUST SER 22-2 CL A3 0.0% DUE 05-17-2027 BEO CUSIP : 02008MAC3				
15 Mar 24	Interest Received on 115,000.00 Par Payment Due 03/15/24	341.17	390,123.06	341.17	390,123.06
15 Mar 24	DISCOVER CARD EXECUTION NT TR SR 22-A3 CL A3 3.56% DUE 07-15-2027 REG CUSIP : 254683CW3				
15 Mar 24	Interest Received on 120,000.00 Par Payment Due 03/15/24	1,413.00	391,536.06	1,413.00	391,536.06
15 Mar 24	VERIZON COMMUNICATIONS INC NT 2.355% 03-15-2032 CUSIP : 92343VGN8				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 120 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
15 Mar 24 15 Mar 24	Interest Received on 165,000.00 Par Payment Due 03/15/24 CITIGROUP COML MTG 3.717% DUE 09-15-2048 CUSIP : 17324DAU8	511.09	392,047.15	511.09	392,047.15
15 Mar 24 15 Mar 24	Interest Received on 170,000.00 Par Payment Due 03/15/24 BA CR CARD TR SR 22-A1 CL A1 3.53% DUE 11-15-2027 REG CUSIP : 05522RDE5	500.08	392,547.23	500.08	392,547.23
15 Mar 24 15 Mar 24	Interest Received on 2,000.00 Par Payment Due 03/15/24 CONNECTICUT ST 5.85% 03-15-2032 BEO TAXABLE CUSIP : 20772GF45	58.50	392,605.73	58.50	392,605.73
15 Mar 24 15 Mar 24	Interest Received on 30,000.00 Par Payment Due 03/15/24 ENTERGY TEX INC FIXED 5% DUE 09-15-2052 CUSIP : 29365TAM6	750.00	393,355.73	750.00	393,355.73
15 Mar 24 15 Mar 24	Interest Received on 31,172.57 Par Payment Due 03/15/24 GNMA POOL #682229 4% 07-15-2049 BEO CUSIP : 36295V4N6	103.91	393,459.64	103.91	393,459.64
15 Mar 24 15 Mar 24	Interest Received on 35,000.00 Par First Payment INTUIT INC 5.25% 09-15-2026 CUSIP : 46124HAE6	918.75	394,378.39	918.75	394,378.39
15 Mar 24 15 Mar 24	Interest Received on 35,000.00 Par First Payment INTUIT INC 5.2% 09-15-2033 CUSIP : 46124HAG1	910.00	395,288.39	910.00	395,288.39
15 Mar 24 15 Mar 24	Interest Received on 4,251.59 Par Payment Due 03/15/24 GNMA POOL #782448 6% 10-15-2038 BEO CUSIP : 36241KWH7	21.26	395,309.65	21.26	395,309.65
15 Mar 24 15 Mar 24	Interest Received on 45,000.00 Par Payment Due 03/15/24 FIFTH THIRD AUTO TRUST SR 23-1 CL A3 0.0% 08-15-2028 CUSIP : 31680EAD3	207.37	395,517.02	207.37	395,517.02
15 Mar 24 15 Mar 24	Interest Received on 53,295.52 Par Payment Due 03/15/24 FEDERAL HOME LN MTG CORP POOL #G61648 3.5% 09-01-2048 BEO CUSIP : 31335BZM1	155.45	395,672.47	155.45	395,672.47
15 Mar 24 15 Mar 24	Interest Received on 55,000.00 Par Payment Due 03/15/24 FORD CREDIT AUTO OWNER TRUST SER 22-D CL A3 5.27% DUE 05-17-2027 REG CUSIP : 345295AD1	241.54	395,914.01	241.54	395,914.01
15 Mar 24 15 Mar 24	Interest Received on 60,000.00 Par Payment Due 03/15/24 JOHN DEERE OWNER TRUST SER 23-A CL A3 5.01% DUE 11-15-2027 CUSIP : 47800CAC0	250.50	396,164.51	250.50	396,164.51

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 121 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
15 Mar 24 15 Mar 24	Interest Received on 70,000.00 Par Payment Due 03/15/24 AT&T INC 3.5% DUE 09-15-2053 REG CUSIP : 00206RKJ0	1,225.00	397,389.51	1,225.00	397,389.51
15 Mar 24 15 Mar 24	Interest Received on 75,000.00 Par Payment Due 03/15/24 CAPITAL ONE MULTI-ASSET EXECUTION TR 2021-2 NT CL A 1.39% 07-15-2030 CUSIP : 14041NFX4	86.87	397,476.38	86.87	397,476.38
15 Mar 24 15 Mar 24	Interest Received on 8,117.70 Par Payment Due 03/15/24 FEDERAL HOME LN MTG CORP POOL #E02902 4%06-01-2026 BEO CUSIP : 31294MGK1	27.06	397,503.44	27.06	397,503.44
15 Mar 24 15 Mar 24	Interest Received on 8,226.67 Par Payment Due 03/15/24 GNMA POOL #710769 4.5% 08-15-2039 BEO CUSIP : 36297FT28	30.85	397,534.29	30.85	397,534.29
15 Mar 24 15 Mar 24	Interest Received on 85,000.00 Par Payment Due 03/15/24 CAPITAL ONE MULTI-ASSET EXECUTION TR SR 2022-2 NT CL A 3.49% 05-15-2027 CUSIP : 14041NGA3	247.21	397,781.50	247.21	397,781.50
15 Mar 24 15 Mar 24	PURCHASED 10,000.00 PAR 03-13-24 AT A PRICE OF \$100.816406 PLUS ACCRUED INTEREST PAID UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP : 912810TZ1	-35.85	397,745.65	-35.85	397,745.65
15 Mar 24 15 Mar 24	PURCHASED 135,000.00 PAR 03-13-24 AT A PRICE OF \$100.265625 PLUS ACCRUED INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.25% 02-28-2029 CUSIP : 91282CKD2	-233.87	397,511.78	-233.87	397,511.78
15 Mar 24 15 Mar 24	PURCHASED 135,000.00 PAR 03-13-24 AT A PRICE OF \$85.658000 PLUS ACCRUED INTEREST PAID SUTTER HEALTH 2.294% DUE 08-15-2030 CUSIP : 86944BAG8	-258.08	397,253.70	-258.08	397,253.70
15 Mar 24 15 Mar 24	PURCHASED 95,000.00 PAR 03-13-24 AT A PRICE OF \$98.437500 PLUS ACCRUED INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5	-302.75	396,950.95	-302.75	396,950.95
15 Mar 24 15 Mar 24	SOLD 10,000.00 PAR 03-13-24 AT A PRICE OF \$92.079000 PLUS ACCRUED INTEREST RECEIVED MATTEL INC 5.45 DUE 11-01-2041 CUSIP : 577081AW2	202.86	397,153.81	202.86	397,153.81
15 Mar 24 15 Mar 24	SOLD 105,000.00 PAR 03-13-24 AT A PRICE OF \$102.366000 PLUS ACCRUED INTEREST RECEIVED KYNDRYL HLDGS INC 6.35% 02-20-2034 CUSIP : 50155QAN0	463.02	397,616.83	463.02	397,616.83
15 Mar 24 15 Mar 24	SOLD 105,000.00 PAR 03-13-24 AT A PRICE OF \$105.561000 PLUS ACCRUED INTEREST RECEIVED ENERGY TRANSFER L P 6.4% 12-01-2030 CUSIP : 29273VAT7	1,941.33	399,558.16	1,941.33	399,558.16

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 122 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
15 Mar 24	SOLD 20,000.00 PAR 03-14-24 AT A PRICE OF \$99.816406 PLUS ACCRUED	34.65	399,592.81	34.65	399,592.81
15 Mar 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.25% 02-28-2029 CUSIP : 91282CKD2				
15 Mar 24	SOLD 40,000.00 PAR 03-14-24 AT A PRICE OF \$106.585937 PLUS ACCRUED	631.59	400,224.40	631.59	400,224.40
15 Mar 24	INTEREST RECEIVED UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP : 912810TV0				
15 Mar 24	TRANSFERRED VIA FED FUND WIRE TO BANCO POPULAR DE PUERTO RICO	-95,335.04	304,889.36	-95,335.04	304,889.36
15 Mar 24	MONTHLY INCOME WIRE TRANSFER FROM MESIROW ACCOUNT PER SPONSOR DIRECTION. United States dollar				
18 Mar 24	Interest Received on 13,220.49 Par Payment Due 03/16/24	18.78	304,908.14	18.78	304,908.14
18 Mar 24	GNMA 2013-105 CL A 1.705 DUE 02-16-2037 CUSIP : 38378KXW4				
18 Mar 24	Interest Received on 167,352.45 Par Payment Due 03/16/24	383.52	305,291.66	383.52	305,291.66
18 Mar 24	GNMA 2019-053 REMIC PASSTHRU CTF CL V FIXED 2.75% DUE 08-16-2031 CUSIP : 38380M4H1				
18 Mar 24	Interest Received on 25,000.00 Par Payment Due 03/17/24	487.50	305,779.16	487.50	305,779.16
18 Mar 24	TEXTRON INC 3.9% 09-17-2029 CUSIP : 883203CA7				
18 Mar 24	Interest Received on 25,000.00 Par Payment Due 03/18/24	77.71	305,856.87	77.71	305,856.87
18 Mar 24	HONDA AUTO RECEIVABLES OWNER TR SER 22-2 CL A3 3.73% DUE 07-20-2026 REG CUSIP : 43815PAC3				
18 Mar 24	Interest Received on 60,000.00 Par First Payment	1,650.00	307,506.87	1,650.00	307,506.87
18 Mar 24	PVTPL VERALTO CORP SR NT 5.5% 09-18-2026 CUSIP : 92338CAA1				
18 Mar 24	Interest Received on 65,000.00 Par First Payment	1,761.18	309,268.05	1,761.18	309,268.05
18 Mar 24	PVTPL NEW YORK LIFE GLOBAL FDG SR SECD NT 5.45% 09-18-2026 CUSIP : 64953BBF4				
18 Mar 24	Interest Received on 68,151.15 Par Payment Due 03/16/24	129.09	309,397.14	129.09	309,397.14
18 Mar 24	GNMA SER 2013-33 REMIC PASSTHRU CL B 2.273 DUE 12-16-2042 CUSIP : 38378B7F0				
18 Mar 24	Interest Received on 75,000.00 Par First Payment	2,043.75	311,440.89	2,043.75	311,440.89
18 Mar 24	PVTPL VERALTO CORP SR NT 5.45% 09-18-2033 CUSIP : 92338CAE3				
18 Mar 24	PURCHASED 55,000.00 PAR 03-14-24 AT A PRICE OF \$97.687500 PLUS ACCRUED	-193.41	311,247.48	-193.41	311,247.48
18 Mar 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 123 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
18 Mar 24	SOLD 75,000.00 PAR 03-14-24 AT A PRICE OF \$82.193000 PLUS ACCRUED	347.81	311,595.29	347.81	311,595.29
18 Mar 24	INTEREST RECEIVED CENOVUS ENERGY INC 2.65% 01-15-2032 CUSIP : 15135UAW9				
19 Mar 24	PURCHASED 20,000.00 PAR 03-15-24 AT A PRICE OF \$99.625000 PLUS ACCRUED	-43.89	311,551.40	-43.89	311,551.40
19 Mar 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.25% 02-28-2029 CUSIP : 91282CKD2				
19 Mar 24	SOLD 20,000.00 PAR 03-15-24 AT A PRICE OF \$100.064000 PLUS ACCRUED	3.25	311,554.65	3.25	311,554.65
19 Mar 24	INTEREST RECEIVED BRUNSWICK CORP 5.85% 03-18-2029 CUSIP : 117043AW9				
19 Mar 24	SOLD 45,000.00 PAR 03-18-24 AT A PRICE OF \$104.820312 PLUS ACCRUED	734.03	312,288.68	734.03	312,288.68
19 Mar 24	INTEREST RECEIVED UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP : 912810TV0				
19 Mar 24	TRANSFERRED VIA FED FUND WIRE TO BANCO POPULAR DE PUERTO RICO	-12,863.27	299,425.41	-12,863.27	299,425.41
19 Mar 24	INVOICE #: 6275, 12/31/23 (OCTOBER - DECEMBER, 2023 QUARTER) United States dollar				
19 Mar 24	TRANSFERRED VIA FED FUND WIRE TO BANCO POPULAR DE PUERTO RICO	-6,547.95	292,877.46	-6,547.95	292,877.46
19 Mar 24	INVOICE#: 231231-SINOT, 12/31/23 (OCTOBER - DECEMBER, 2023 QUARTER) United States dollar				
19 Mar 24	TRANSFERRED VIA FED FUND WIRE TO THE PRIVATEBANK AND TRUST	-13,450.70	279,426.76	-13,450.70	279,426.76
19 Mar 24	COMPANY INVOICE: 31/DECEMBER/2023 (OCT-DIC, 2023 QUARTER) United States dollar				
20 Mar 24	Interest Received on 100,000.00 Par First Payment	505.00	279,931.76	505.00	279,931.76
20 Mar 24	PVTPL T-MOBILE US TR 2024-1 5.05% DUE 09-30-2029 CUSIP : 87267RAA3				
20 Mar 24	Interest Received on 145,000.00 Par Payment Due 03/20/24	593.29	280,525.05	593.29	280,525.05
20 Mar 24	PVTPL T-MOBILE US TR 2022-1 SER 22-1A CL A 144A 4.91% 05-22-2028 CUSIP : 87267WAA2				
20 Mar 24	Interest Received on 60,940.33 Par Payment Due 03/20/24	296.07	280,821.12	296.07	280,821.12
20 Mar 24	PVTPL SIERRA TIMESHARE 2023-1 RECEIVABLES FDG SER 23-1A CL B 5.83% 01-20-2040 CUSIP : 826943AB8				
20 Mar 24	Interest Received on 64,820.92 Par Payment Due 03/20/24	216.61	281,037.73	216.61	281,037.73
20 Mar 24	GM FINL AUTOMOBILE 4.01% DUE 09-22-2025 CUSIP : 380130AD6				
20 Mar 24	PURCHASED 35,000.00 PAR 03-18-24 AT A PRICE OF \$99.578125 PLUS ACCRUED	-80.84	280,956.89	-80.84	280,956.89
20 Mar 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.25% 02-28-2029 CUSIP : 91282CKD2				

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◆ **Cash Activity Detail**

*Income cash - USD*

<u>Value Date</u> Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
20 Mar 24	PURCHASED 90,000.00 PAR 03-18-24 AT A PRICE OF \$95.972000 PLUS ACCRUED	-1,041.77	279,915.12	-1,041.77	279,915.12
20 Mar 24	INTEREST PAID SSM HLTH CARE CORP 3.823% DUE 06-01-2027 CUSIP : 784710AA3				
20 Mar 24	SOLD 40,000.00 PAR 03-18-24 AT A PRICE OF \$94.877000 PLUS ACCRUED	143.69	280,058.81	143.69	280,058.81
20 Mar 24	INTEREST RECEIVED SUTTER HEALTH 3.695% DUE 08-15-2028 CUSIP : 86944BAD5				
20 Mar 24	SOLD 40,000.00 PAR 03-19-24 AT A PRICE OF \$99.636718 PLUS ACCRUED	92.39	280,151.20	92.39	280,151.20
20 Mar 24	INTEREST RECEIVED UNITED STATES TREAS NTS DTD 02/29/2024 4.25% 02-28-2031 CUSIP : 91282CKC4				
20 Mar 24	SOLD 70,000.00 PAR 03-19-24 AT A PRICE OF \$98.152343 PLUS ACCRUED	376.92	280,528.12	376.92	280,528.12
20 Mar 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 01-31-2031 CUSIP : 91282CJX0				
21 Mar 24	SOLD 60,000.00 PAR 03-20-24 AT A PRICE OF \$97.722656 PLUS ACCRUED	230.77	280,758.89	230.77	280,758.89
21 Mar 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
22 Mar 24	Interest Received on 85,157.27 Par Payment Due 03/22/24	400.95	281,159.84	400.95	281,159.84
22 Mar 24	PVTPL DELL EQUIP FIN TR 2023-1 SER 23-1 CL A2 5.65% 09-28-2028 CUSIP : 24702HAC7				
22 Mar 24	PURCHASED 65,000.00 PAR 03-20-24 AT A PRICE OF \$100.591000 PLUS ACCRUED	-111.44	281,048.40	-111.44	281,048.40
22 Mar 24	INTEREST PAID WESTINGHOUSE AIR BRAKE TECH CORP 5.611% 03-11-2034 CUSIP : 960386AR1				
22 Mar 24	PURCHASED 80,000.00 PAR 03-20-24 AT A PRICE OF \$99.773437 PLUS ACCRUED	-203.26	280,845.14	-203.26	280,845.14
22 Mar 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.25% 02-28-2029 CUSIP : 91282CKD2				
22 Mar 24	SOLD 85,000.00 PAR 03-20-24 AT A PRICE OF \$99.864000 PLUS ACCRUED	1,190.94	282,036.08	1,190.94	282,036.08
22 Mar 24	INTEREST RECEIVED STRYKER CORP 4.85% 12-08-2028 CUSIP : 863667BC4				
25 Mar 24	Interest Received on 113,274.80 Par Payment Due 03/25/24	377.58	282,413.66	377.58	282,413.66
25 Mar 24	FNMA POOL #FS2847 4% 08-01-2052 BEO CUSIP : 3140XJEV1				
25 Mar 24	Interest Received on 114,351.62 Par Payment Due 03/25/24	238.23	282,651.89	238.23	282,651.89
25 Mar 24	FHLMC POOL #Q03677 2.5% DUE 10-01-2049 REG CUSIP : 31339UCN8				
25 Mar 24	Interest Received on 117,178.13 Par Payment Due 03/25/24	390.59	283,042.48	390.59	283,042.48
25 Mar 24	FEDERAL NATIONAL MORTGAGE ASSOC 4% 08-01-2037 CUSIP : 3140QPWS2				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 125 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
25 Mar 24 25 Mar 24	Interest Received on 143,837.80 Par Payment Due 03/25/24 FNMA POOL #MA2828 2.5% 11-01-2046 BEO CUSIP : 31418CEA8	299.66	283,342.14	299.66	283,342.14
25 Mar 24 25 Mar 24	Interest Received on 146,786.37 Par Payment Due 03/25/24 FHLMC SUPER 15Y FIXED 5% 08-01-2038 CUSIP : 3132CXBF8	611.61	283,953.75	611.61	283,953.75
25 Mar 24 25 Mar 24	Interest Received on 160,012.04 Par Payment Due 03/25/24 FNMA POOL #MA4978 5% 04-01-2053 BEO CUSIP : 31418EQ86	666.72	284,620.47	666.72	284,620.47
25 Mar 24 25 Mar 24	Interest Received on 160,205.42 Par Payment Due 03/25/24 FEDERAL HOME LOAN MORTGAGE CORP 5% 07-01-2043 CUSIP : 3133KYZH5	667.52	285,287.99	667.52	285,287.99
25 Mar 24 25 Mar 24	Interest Received on 161,981.66 Par Payment Due 03/25/24 FNMA POOL #MA4850 5% 11-01-2037 BEO CUSIP : 31418EL81	674.92	285,962.91	674.92	285,962.91
25 Mar 24 25 Mar 24	Interest Received on 166,650.53 Par Payment Due 03/25/24 FNMA POOL #MA4656 4.5% 07-01-2052 BEO CUSIP : 31418EE63	624.94	286,587.85	624.94	286,587.85
25 Mar 24 25 Mar 24	Interest Received on 167,696.26 Par Payment Due 03/25/24 FNMA POOL #MA4783 4% 10-01-2052 BEO CUSIP : 31418EJ50	558.99	287,146.84	558.99	287,146.84
25 Mar 24 25 Mar 24	Interest Received on 170,046.62 Par Payment Due 03/25/24 FNMA POOL #MA4761 5% 09-01-2052 BEO CUSIP : 31418EJF8	708.53	287,855.37	708.53	287,855.37
25 Mar 24 25 Mar 24	Interest Received on 187,970.55 Par Payment Due 03/25/24 FNMA 2% 07-01-2050 CUSIP : 3140KFB38	313.28	288,168.65	313.28	288,168.65
25 Mar 24 25 Mar 24	Interest Received on 29,219.27 Par Payment Due 03/25/24 FNMA POOL #AS8356 3% 11-01-2046 BEO CUSIP : 3138WJJA7	73.05	288,241.70	73.05	288,241.70
25 Mar 24 25 Mar 24	Interest Received on 292,514.36 Par Payment Due 03/25/24 FNMA POOL #FS3497 3.5% 08-01-2052 BEO CUSIP : 3140XJ3F8	853.17	289,094.87	853.17	289,094.87
25 Mar 24 25 Mar 24	Interest Received on 32,645.16 Par Payment Due 03/25/24 FNMA POOL #MA2356 3% 07-01-2045 BEO CUSIP : 31418BTN6	81.61	289,176.48	81.61	289,176.48

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 126 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
25 Mar 24	Interest Received on 390,711.91 Par Payment Due 03/25/24	651.19	289,827.67	651.19	289,827.67
25 Mar 24	FEDERAL HOME LN MTG CORP POOL #SD8193 2%02-01-2052 BEO CUSIP : 3132DWC68				
25 Mar 24	Interest Received on 418,263.07 Par Payment Due 03/25/24	871.38	290,699.05	871.38	290,699.05
25 Mar 24	FHLMC UMBS 30Y FIXED 2.5% 05-01-2052 CUSIP : 3133BBTH2				
25 Mar 24	Interest Received on 475,362.00 Par Payment Due 03/25/24	990.34	291,689.39	990.34	291,689.39
25 Mar 24	FNMA POOL #MA4563 2.5% 03-01-2052 BEO CUSIP : 31418EB90				
25 Mar 24	Interest Received on 53.46 Par Payment Due 03/25/24	0.25	291,689.64	0.25	291,689.64
25 Mar 24	FNMA POOL #255321 5.5% DUE 07-01-2024 REG CUSIP : 31371LSJ9				
25 Mar 24	Interest Received on 57,761.99 Par Payment Due 03/25/24	168.47	291,858.11	168.47	291,858.11
25 Mar 24	FNMA POOL #BN4393 3.5% DUE 03-01-2049 CUSIP : 3140JL3B8				
25 Mar 24	Interest Received on 60,394.29 Par Payment Due 03/25/24	201.31	292,059.42	201.31	292,059.42
25 Mar 24	FNMA POOL #BN0905 4.0% 11-01-2048 CUSIP : 3140JHAF0				
25 Mar 24	Interest Received on 694,462.51 Par Payment Due 03/25/24	1,736.16	293,795.58	1,736.16	293,795.58
25 Mar 24	FEDERAL HOME LOAN MORTGAGE CORP POOL #SD8220 3.0% DUE 06-01-2052 REG CUSIP : 3132DWDZ3				
25 Mar 24	Interest Received on 795,965.35 Par Payment Due 03/25/24	1,326.61	295,122.19	1,326.61	295,122.19
25 Mar 24	FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5715 2.0% DUE 10-01-2051 REG CUSIP : 3133KMK46				
25 Mar 24	PURCHASED 25,000.00 PAR 03-21-24 AT A PRICE OF \$104.968760 PLUS ACCRUED INTEREST PAID	-427.37	294,694.82	-427.37	294,694.82
25 Mar 24	UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP : 912810TV0				
25 Mar 24	SOLD 40,000.00 PAR 03-21-24 AT A PRICE OF \$81.214000 PLUS ACCRUED INTEREST RECEIVED	202.22	294,897.04	202.22	294,897.04
25 Mar 24	DARDEN RESTAURANTS INC 4.55% 02-15-2048 CUSIP : 237194AM7				
27 Mar 24	Received accrued interest on REG 07 bond call on 2024-03-27 at \$0.021802 per 1,000 cusip 91412GDZ5 security 4241212	654.06	295,551.10	654.06	295,551.10
27 Mar 24	UNIVERSITY CALIF REVS 5.946% 05-15-2045 BEO TAXABLE CUSIP : 91412GDZ5				
27 Mar 24	SOLD 55,000.00 PAR 03-26-24 AT A PRICE OF \$98.148437 PLUS ACCRUED INTEREST RECEIVED	247.80	295,798.90	247.80	295,798.90
27 Mar 24	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 127 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
29 Mar 24 29 Mar 24	Payment for Custody Services of Northern Trust for Period Ending 03-31-2024. De bit for Invoice#690767453238. United States dollar	-12,500.00	283,298.90	-12,500.00	283,298.90
01 Apr 24 01 Apr 24	INCOME RECEIVED MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701	2,643.36	285,942.26	2,643.36	285,942.26
01 Apr 24 01 Apr 24	Interest Received on 0.00 Par Payment Due 04/01/24 ORLANDO HEALTH INC 3.327% DUE 10-01-2050 CUSIP : 686514AH3	1,497.15	287,439.41	1,497.15	287,439.41
01 Apr 24 01 Apr 24	Interest Received on 100,000.00 Par Payment Due 04/01/24 SOUTHERN CALIF EDISON CO 1ST & REF MTG SER 2021 1.1% 04-01-2024 CUSIP : 842400HB2	550.00	287,989.41	550.00	287,989.41
01 Apr 24 01 Apr 24	Interest Received on 140,000.00 Par Payment Due 04/01/24 TEXAS ST 4.631% 04-01-2033 BEO TAXABLE CUSIP : 882722VP3	3,241.70	291,231.11	3,241.70	291,231.11
01 Apr 24 01 Apr 24	Interest Received on 15,000.00 Par Payment Due 04/01/24 HOWARD UNIV 5.209% DUE 10-01-2052 CUSIP : 442851BH3	390.68	291,621.79	390.68	291,621.79
01 Apr 24 01 Apr 24	Interest Received on 150,000.00 Par Payment Due 04/01/24 PVTPL SPECTRUM BRANDS INC 5.0% DUE 10-01-2029/09-24-2019 BEO CUSIP : 84762LAV7	3,750.00	295,371.79	3,750.00	295,371.79
01 Apr 24 01 Apr 24	Interest Received on 150,000.00 Par Payment Due 04/01/24 MATTEL INC 3.75% DUE 04-01-2029 CUSIP : 577081BF8	2,812.50	298,184.29	2,812.50	298,184.29
01 Apr 24 01 Apr 24	Interest Received on 165,000.00 Par Payment Due 04/01/24 UNIVERSITY MICH UNIV REVS 3.599% 04-01-2047 CUSIP : 914455VJ6	2,969.18	301,153.47	2,969.18	301,153.47
01 Apr 24 01 Apr 24	Interest Received on 35,000.00 Par Payment Due 04/01/24 TEXAS ST 5.517% 04-01-2039 BEO TAXABLE CUSIP : 882722KF7	965.48	302,118.95	965.48	302,118.95
01 Apr 24 01 Apr 24	Interest Received on 35,000.00 Par Payment Due 04/01/24 OGLETHORPE PWR CORP 4.5% 04-01-2047 CUSIP : 677050AS5	787.50	302,906.45	787.50	302,906.45
01 Apr 24 01 Apr 24	Interest Received on 75,000.00 Par First Payment CENTERPOINT ENERGY HOUSTON ELEC LLC 5.2%10-01-2028 CUSIP : 15189XBD9	2,090.83	304,997.28	2,090.83	304,997.28

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 128 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
03 Apr 24	PURCHASED 45,000.00 PAR 04-01-24 AT A PRICE OF \$89.083000 PLUS ACCRUED	-120.06	304,877.22	-120.06	304,877.22
03 Apr 24	INTEREST PAID B A T CAP CORP NT 5.65% 03-16-2052 CUSIP : 05526DBV6				
03 Apr 24	SOLD 120,000.00 PAR 04-02-24 AT A PRICE OF \$97.199218 PLUS ACCRUED	632.97	305,510.19	632.97	305,510.19
03 Apr 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
03 Apr 24	SOLD 70,000.00 PAR 04-01-24 AT A PRICE OF \$103.840000 PLUS ACCRUED	761.60	306,271.79	761.60	306,271.79
03 Apr 24	INTEREST RECEIVED BAT CAPITAL CORPORATION 6.421% DUE 08-02-2023 BEO CUSIP : 054989AB4				
04 Apr 24	PURCHASED 30,000.00 PAR 04-03-24 AT A PRICE OF \$99.093750 PLUS ACCRUED	-13.52	306,258.27	-13.52	306,258.27
04 Apr 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.125% 03-31-2029 CUSIP : 91282CKG5				
04 Apr 24	SOLD 215,000.00 PAR 04-03-24 AT A PRICE OF \$103.906250 PLUS ACCRUED	3,955.94	310,214.21	3,955.94	310,214.21
04 Apr 24	INTEREST RECEIVED UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP : 912810TV0				
04 Apr 24	SOLD 90,000.00 PAR 04-03-24 AT A PRICE OF \$99.535156 PLUS ACCRUED	363.79	310,578.00	363.79	310,578.00
04 Apr 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.25% 02-28-2029 CUSIP : 91282CKD2				
05 Apr 24	PURCHASED 65,000.00 PAR 04-03-24 AT A PRICE OF \$103.968750 PLUS ACCRUED	-1,204.46	309,373.54	-1,204.46	309,373.54
05 Apr 24	INTEREST PAID UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP : 912810TV0				
05 Apr 24	PURCHASED 65,000.00 PAR 04-03-24 AT A PRICE OF \$98.406250 PLUS ACCRUED	-401.79	308,971.75	-401.79	308,971.75
05 Apr 24	INTEREST PAID UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP : 912810TZ1				
05 Apr 24	PURCHASED 75,000.00 PAR 04-03-24 AT A PRICE OF \$97.250000 PLUS ACCRUED	-412.09	308,559.66	-412.09	308,559.66
05 Apr 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
05 Apr 24	PURCHASED 90,000.00 PAR 04-03-24 AT A PRICE OF \$100.881000 PLUS ACCRUED	-1,471.83	307,087.83	-1,471.83	307,087.83
05 Apr 24	INTEREST PAID CONSUMERS 2023 SECURITIZATION FDG 5.21% 09-01-2031 CUSIP : 21071BAB1				
05 Apr 24	SOLD 35,000.00 PAR 04-03-24 AT A PRICE OF \$101.341000 PLUS ACCRUED	20.22	307,108.05	20.22	307,108.05
05 Apr 24	INTEREST RECEIVED CENTERPOINT ENERGY HOUSTON ELEC LLC 5.2%10-01-2028 CUSIP : 15189XBD9				
05 Apr 24	SOLD 70,000.00 PAR 04-03-24 AT A PRICE OF \$81.677000 PLUS ACCRUED	945.16	308,053.21	945.16	308,053.21
05 Apr 24	INTEREST RECEIVED DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047 CUSIP : 26443CAA1				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 129 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
05 Apr 24	SOLD 80,000.00 PAR 04-03-24 AT A PRICE OF \$96.267000 PLUS ACCRUED	980.00	309,033.21	980.00	309,033.21
05 Apr 24	INTEREST RECEIVED CAMDEN PPTY TR 4.9% 01-15-2034 CUSIP : 133131BB7				
05 Apr 24	SOLD 85,000.00 PAR 04-04-24 AT A PRICE OF \$97.535152 PLUS ACCRUED	467.03	309,500.24	467.03	309,500.24
05 Apr 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
05 Apr 24	SOLD 95,000.00 PAR 04-03-24 AT A PRICE OF \$75.063000 PLUS ACCRUED	736.14	310,236.38	736.14	310,236.38
05 Apr 24	INTEREST RECEIVED SPECTRUM HLTH SYS 3.487% DUE 07-15-2049 CUSIP : 84765EAA6				
08 Apr 24	Interest Received on 15,000.00 Par Payment Due 04/06/24	405.00	310,641.38	405.00	310,641.38
08 Apr 24	GENERAL MOTORS FINANCIAL CO INC 5.4% DUE04-06-2026 CUSIP : 37045XEF9				
08 Apr 24	PURCHASED 15,000.00 PAR 04-05-24 AT A PRICE OF \$96.828125 PLUS ACCRUED	-87.36	310,554.02	-87.36	310,554.02
08 Apr 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
08 Apr 24	PURCHASED 35,000.00 PAR 04-04-24 AT A PRICE OF \$59.628000 PLUS ACCRUED	-235.39	310,318.63	-235.39	310,318.63
08 Apr 24	INTEREST PAID YALE NEW HAVEN 2.496% DUE 07-01-2050 CUSIP : 98459HAA0				
08 Apr 24	PURCHASED 35,000.00 PAR 04-04-24 AT A PRICE OF \$99.117187 PLUS ACCRUED	-31.56	310,287.07	-31.56	310,287.07
08 Apr 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.125% 03-31-2029 CUSIP : 91282CKG5				
08 Apr 24	PURCHASED 95,000.00 PAR 04-04-24 AT A PRICE OF \$97.207031 PLUS ACCRUED	-553.30	309,733.77	-553.30	309,733.77
08 Apr 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
08 Apr 24	SOLD 100,000.00 PAR 04-04-24 AT A PRICE OF \$96.210000 PLUS ACCRUED	1,265.83	310,999.60	1,265.83	310,999.60
08 Apr 24	INTEREST RECEIVED CAMDEN PPTY TR 4.9% 01-15-2034 CUSIP : 133131BB7				
08 Apr 24	SOLD 40,000.00 PAR 04-04-24 AT A PRICE OF \$101.318000 PLUS ACCRUED	40.44	311,040.04	40.44	311,040.04
08 Apr 24	INTEREST RECEIVED CENTERPOINT ENERGY HOUSTON ELEC LLC 5.2%10-01-2028 CUSIP : 15189XBD9				
09 Apr 24	SOLD 115,000.00 PAR 04-08-24 AT A PRICE OF \$98.968750 PLUS ACCRUED	926.48	311,966.52	926.48	311,966.52
09 Apr 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.25% 01-31-2026 CUSIP : 91282CJV4				
09 Apr 24	SOLD 20,000.00 PAR 04-04-24 AT A PRICE OF \$104.265625 PLUS ACCRUED	378.43	312,344.95	378.43	312,344.95
09 Apr 24	INTEREST RECEIVED UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP : 912810TV0				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 130 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
10 Apr 24	PURCHASED 15,000.00 PAR 04-08-24 AT A PRICE OF \$99.204000 PLUS ACCRUED	-118.34	312,226.61	-118.34	312,226.61
10 Apr 24	INTEREST PAID SUTTER HEALTH 5.164% DUE 08-15-2033 CUSIP : 86944BAK9				
10 Apr 24	PURCHASED 25,000.00 PAR 04-08-24 AT A PRICE OF \$99.291000 PLUS ACCRUED	-197.24	312,029.37	-197.24	312,029.37
10 Apr 24	INTEREST PAID SUTTER HEALTH 5.164% DUE 08-15-2033 CUSIP : 86944BAK9				
10 Apr 24	PURCHASED 5,000.00 PAR 04-08-24 AT A PRICE OF \$59.093000 PLUS ACCRUED	-34.32	311,995.05	-34.32	311,995.05
10 Apr 24	INTEREST PAID YALE NEW HAVEN 2.496% DUE 07-01-2050 CUSIP : 98459HAA0				
10 Apr 24	SOLD 20,000.00 PAR 04-08-24 AT A PRICE OF \$84.598000 PLUS ACCRUED	70.09	312,065.14	70.09	312,065.14
10 Apr 24	INTEREST RECEIVED SUTTER HEALTH 2.294% DUE 08-15-2030 CUSIP : 86944BAG8				
10 Apr 24	SOLD 35,000.00 PAR 04-08-24 AT A PRICE OF \$84.700000 PLUS ACCRUED	122.67	312,187.81	122.67	312,187.81
10 Apr 24	INTEREST RECEIVED SUTTER HEALTH 2.294% DUE 08-15-2030 CUSIP : 86944BAG8				
10 Apr 24	SOLD 5,000.00 PAR 04-08-24 AT A PRICE OF \$103.343750 PLUS ACCRUED	95.91	312,283.72	95.91	312,283.72
10 Apr 24	INTEREST RECEIVED UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP : 912810TV0				
10 Apr 24	SOLD 70,000.00 PAR 04-09-24 AT A PRICE OF \$98.703125 PLUS ACCRUED	475.96	312,759.68	475.96	312,759.68
10 Apr 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP : 912810TZ1				
11 Apr 24	PURCHASED 15,000.00 PAR 04-09-24 AT A PRICE OF \$98.542968 PLUS ACCRUED	-18.60	312,741.08	-18.60	312,741.08
11 Apr 24	INTEREST PAID UNITED STATES TREAS NTS 4.125% 03-31-2031 CUSIP : 91282CKF7				
11 Apr 24	PURCHASED 40,000.00 PAR 04-09-24 AT A PRICE OF \$99.744000 PLUS ACCRUED	-321.32	312,419.76	-321.32	312,419.76
11 Apr 24	INTEREST PAID SUTTER HEALTH 5.164% DUE 08-15-2033 CUSIP : 86944BAK9				
11 Apr 24	SOLD 80,000.00 PAR 04-09-24 AT A PRICE OF \$85.008000 PLUS ACCRUED	285.48	312,705.24	285.48	312,705.24
11 Apr 24	INTEREST RECEIVED SUTTER HEALTH 2.294% DUE 08-15-2030 CUSIP : 86944BAG8				
12 Apr 24	Interest Received on 175,000.00 Par Payment Due 04/12/24	478.77	313,184.01	478.77	313,184.01
12 Apr 24	CFCRE 2016-C4 MTG 3.283% DUE 05-10-2058 CUSIP : 12531YAN8				
12 Apr 24	PURCHASED 15,000.00 PAR 04-10-24 AT A PRICE OF \$70.231000 PLUS ACCRUED	-199.23	312,984.78	-199.23	312,984.78
12 Apr 24	INTEREST PAID VALERO ENERGY CORP NEW 3.65% 12-01-2051 CUSIP : 91913YBD1				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 131 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
12 Apr 24	PURCHASED 5,000.00 PAR 04-10-24 AT A PRICE OF \$102.531200 PLUS ACCRUED	-97.22	312,887.56	-97.22	312,887.56
12 Apr 24	INTEREST PAID UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP : 912810TV0				
12 Apr 24	SOLD 10,000.00 PAR 04-10-24 AT A PRICE OF \$102.750000 PLUS ACCRUED	194.44	313,082.00	194.44	313,082.00
12 Apr 24	INTEREST RECEIVED UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP : 912810TV0				
12 Apr 24	SOLD 10,000.00 PAR 04-10-24 AT A PRICE OF \$70.220000 PLUS ACCRUED	132.82	313,214.82	132.82	313,214.82
12 Apr 24	INTEREST RECEIVED VALERO ENERGY CORP NEW 3.65% 12-01-2051 CUSIP : 91913YBD1				
12 Apr 24	SOLD 35,000.00 PAR 04-10-24 AT A PRICE OF \$95.046000 PLUS ACCRUED	199.31	313,414.13	199.31	313,414.13
12 Apr 24	INTEREST RECEIVED MPLX LP 5.0% 03-01-2033 CUSIP : 55336VBV1				
12 Apr 24	SOLD 35,000.00 PAR 04-11-24 AT A PRICE OF \$95.441400 PLUS ACCRUED	219.23	313,633.36	219.23	313,633.36
12 Apr 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
12 Apr 24	SOLD 40,000.00 PAR 04-11-24 AT A PRICE OF \$95.460937 PLUS ACCRUED	250.55	313,883.91	250.55	313,883.91
12 Apr 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
15 Apr 24	Interest Received on 10,602.94 Par Payment Due 04/15/24	48.60	313,932.51	48.60	313,932.51
15 Apr 24	GNMA POOL #692311 SER 2039 5.5% DUE 01-15-2039 BEO CUSIP : 36296JDQ5				
15 Apr 24	Interest Received on 100,000.00 Par First Payment	440.89	314,373.40	440.89	314,373.40
15 Apr 24	PVTPL NEXTGEAR FLOORPLAN MASTER OWNER TRSR 24-1A CL A2 5.12% 03-15-2029 CUSIP : 65341KBZ8				
15 Apr 24	Interest Received on 100,000.00 Par Payment Due 04/15/24	323.33	314,696.73	323.33	314,696.73
15 Apr 24	FORD CR AUTO OWNER 3.88% DUE 11-15-2034 CUSIP : 34528EAA9				
15 Apr 24	Interest Received on 100,000.00 Par Payment Due 04/15/24	385.83	315,082.56	385.83	315,082.56
15 Apr 24	CHASE ISSUANCE TR SR D26Q CL A 4.63% 01-15-2031 CUSIP : 161571HW7				
15 Apr 24	Interest Received on 105,000.00 Par Payment Due 04/15/24	450.63	315,533.19	450.63	315,533.19
15 Apr 24	AMERICAN EXPRESS CREDIT ACCOUNT MAS SER 23-4 CL A 5.15% DUE 09-16-2030 CUSIP : 02589BAC4				
15 Apr 24	Interest Received on 110,000.00 Par Payment Due 04/15/24	436.33	315,969.52	436.33	315,969.52
15 Apr 24	ALLY AUTO RECEIVABLES TRUST SER 22-2 CL A3 0.0% DUE 05-17-2027 BEO CUSIP : 02008MAC3				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 132 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
15 Apr 24	Interest Received on 115,000.00 Par Payment Due 04/15/24	341.17	316,310.69	341.17	316,310.69
15 Apr 24	DISCOVER CARD EXECUTION NT TR SR 22-A3 CL A3 3.56% DUE 07-15-2027 REG CUSIP : 254683CW3				
15 Apr 24	Interest Received on 130,000.00 Par First Payment	4,225.00	320,535.69	4,225.00	320,535.69
15 Apr 24	FOX CORP 6.5% 10-13-2033 CUSIP : 35137LAN5				
15 Apr 24	Interest Received on 170,000.00 Par Payment Due 04/15/24	500.08	321,035.77	500.08	321,035.77
15 Apr 24	BA CR CARD TR SR 22-A1 CL A1 3.53% DUE 11-15-2027 REG CUSIP : 05522RDE5				
15 Apr 24	Interest Received on 31,108.56 Par Payment Due 04/15/24	103.70	321,139.47	103.70	321,139.47
15 Apr 24	GNMA POOL #682229 4% 07-15-2049 BEO CUSIP : 36295V4N6				
15 Apr 24	Interest Received on 4,219.47 Par Payment Due 04/15/24	21.10	321,160.57	21.10	321,160.57
15 Apr 24	GNMA POOL #782448 6% 10-15-2038 BEO CUSIP : 36241KWH7				
15 Apr 24	Interest Received on 45,000.00 Par Payment Due 04/15/24	207.37	321,367.94	207.37	321,367.94
15 Apr 24	FIFTH THIRD AUTO TRUST SR 23-1 CL A3 0.0% 08-15-2028 CUSIP : 31680EAD3				
15 Apr 24	Interest Received on 53,086.00 Par Payment Due 04/15/24	154.83	321,522.77	154.83	321,522.77
15 Apr 24	FEDERAL HOME LN MTG CORP POOL #G61648 3.5% 09-01-2048 BEO CUSIP : 31335BZM1				
15 Apr 24	Interest Received on 55,000.00 Par Payment Due 04/15/24	241.54	321,764.31	241.54	321,764.31
15 Apr 24	FORD CREDIT AUTO OWNER TRUST SER 22-D CL A3 5.27% DUE 05-17-2027 REG CUSIP : 345295AD1				
15 Apr 24	Interest Received on 60,000.00 Par Payment Due 04/15/24	250.50	322,014.81	250.50	322,014.81
15 Apr 24	JOHN DEERE OWNER TRUST SER 23-A CL A3 5.01% DUE 11-15-2027 CUSIP : 47800CAC0				
15 Apr 24	Interest Received on 7,674.39 Par Payment Due 04/15/24	25.58	322,040.39	25.58	322,040.39
15 Apr 24	FEDERAL HOME LN MTG CORP POOL #E02902 4%06-01-2026 BEO CUSIP : 31294MGK1				
15 Apr 24	Interest Received on 70,000.00 Par Payment Due 04/15/24	1,802.50	323,842.89	1,802.50	323,842.89
15 Apr 24	ALEXANDRIA REAL ESTATE EQUITIES INC 5.15% 04-15-2053 CUSIP : 015271BB4				
15 Apr 24	Interest Received on 75,000.00 Par Payment Due 04/15/24	86.87	323,929.76	86.87	323,929.76
15 Apr 24	CAPITAL ONE MULTI-ASSET EXECUTION TR 2021-2 NT CL A 1.39% 07-15-2030 CUSIP : 14041NFX4				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 133 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
15 Apr 24	Interest Received on 8,192.01 Par Payment Due 04/15/24	30.72	323,960.48	30.72	323,960.48
15 Apr 24	GNMA POOL #710769 4.5% 08-15-2039 BEO CUSIP : 36297FT28				
15 Apr 24	Interest Received on 80,000.00 Par First Payment	483.02	324,443.50	483.02	324,443.50
15 Apr 24	WF CARD ISSUANCE 4.94% DUE 02-15-2029 CUSIP : 92970QAA3				
15 Apr 24	Interest Received on 85,000.00 Par Payment Due 04/15/24	247.21	324,690.71	247.21	324,690.71
15 Apr 24	CAPITAL ONE MULTI-ASSET EXECUTION TR SR 2022-2 NT CL A 3.49% 05-15-2027 CUSIP : 14041NGA3				
15 Apr 24	Interest Received on 85,000.00 Par Payment Due 04/15/24	2,210.00	326,900.71	2,210.00	326,900.71
15 Apr 24	BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054 CUSIP : 12189LBK6				
15 Apr 24	PURCHASED 30,000.00 PAR 04-10-24 AT A PRICE OF \$95.652343 PLUS ACCRUED INTEREST PAID	-187.91	326,712.80	-187.91	326,712.80
15 Apr 24	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
15 Apr 24	PURCHASED 55,000.00 PAR 04-11-24 AT A PRICE OF \$98.179000 PLUS ACCRUED INTEREST PAID	-301.89	326,410.91	-301.89	326,410.91
15 Apr 24	KEURIG DR PEPPER INC 5.2% 03-15-2031 CUSIP : 49271VAU4				
15 Apr 24	PURCHASED 80,000.00 PAR 04-11-24 AT A PRICE OF \$95.359375 PLUS ACCRUED INTEREST PAID	-527.47	325,883.44	-527.47	325,883.44
15 Apr 24	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
15 Apr 24	SOLD 85,000.00 PAR 04-11-24 AT A PRICE OF \$96.708000 PLUS ACCRUED INTEREST RECEIVED	318.75	326,202.19	318.75	326,202.19
15 Apr 24	SMITH & NEPHEW PLC 5.4% 03-20-2034 CUSIP : 83192PAD0				
15 Apr 24	TRANSFERRED VIA FED FUND WIRE TO BANCO POPULAR DE PUERTO RICO MONTHLY INCOME WIRE TRANSFER FROM MESIROW ACCOUNT PER SPONSOR DIRECTION.	-5,917.42	320,284.77	-5,917.42	320,284.77
15 Apr 24	United States dollar				
16 Apr 24	Interest Received on 12,704.23 Par Payment Due 04/16/24	18.05	320,302.82	18.05	320,302.82
16 Apr 24	GNMA 2013-105 CL A 1.705 DUE 02-16-2037 CUSIP : 38378KXW4				
16 Apr 24	Interest Received on 165,671.56 Par Payment Due 04/16/24	379.66	320,682.48	379.66	320,682.48
16 Apr 24	GNMA 2019-053 REMIC PASSTHRU CTF CL V FIXED 2.75% DUE 08-16-2031 CUSIP : 38380M4H1				
16 Apr 24	Interest Received on 67,515.13 Par Payment Due 04/16/24	127.88	320,810.36	127.88	320,810.36
16 Apr 24	GNMA SER 2013-33 REMIC PASSTHRU CL B 2.273 DUE 12-16-2042 CUSIP : 38378B7F0				

\*Generated by Northern Trust from reviewed periodic data on 17 Sep 24 B024

◆ Cash Activity Detail

*Income cash - USD*

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
16 Apr 24	PURCHASED 48,148.77 PAR 04-04-24 AT A PRICE OF \$90.968750 PLUS ACCRUED	-50.15	320,760.21	-50.15	320,760.21
16 Apr 24	INTEREST PAID FANNIE MAE POOL #CB1730 2.5% 09-01-2036 CUSIP : 3140QL4Q6				
16 Apr 24	SOLD 35,000.00 PAR 04-15-24 AT A PRICE OF \$95.222657 PLUS ACCRUED	234.62	320,994.83	234.62	320,994.83
16 Apr 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
17 Apr 24	Interest Received on 165,000.00 Par Payment Due 04/17/24	511.09	321,505.92	511.09	321,505.92
17 Apr 24	CITIGROUP COML MTG 3.717% DUE 09-15-2048 CUSIP : 17324DAU8				
17 Apr 24	PURCHASED 25,000.00 PAR 04-15-24 AT A PRICE OF \$85.613000 PLUS ACCRUED	-153.75	321,352.17	-153.75	321,352.17
17 Apr 24	INTEREST PAID WILLIS-KNIGHTON 4.813% DUE 09-01-2048 CUSIP : 97068LAA6				
17 Apr 24	SOLD 25,000.00 PAR 04-15-24 AT A PRICE OF \$79.468750 PLUS ACCRUED	133.07	321,485.24	133.07	321,485.24
17 Apr 24	INTEREST RECEIVED UNITED STATES TREAS BDS DTD 02/15/2012 3.125% DUE 02-15-2042 REG CUSIP : 912810QU5				
18 Apr 24	Interest Received on 25,000.00 Par Payment Due 04/18/24	77.71	321,562.95	77.71	321,562.95
18 Apr 24	HONDA AUTO RECEIVABLES OWNER TR SER 22-2 CL A3 3.73% DUE 07-20-2026 REG CUSIP : 43815PAC3				
18 Apr 24	SOLD 25,000.00 PAR 04-17-24 AT A PRICE OF \$100.820312 PLUS ACCRUED	505.67	322,068.62	505.67	322,068.62
18 Apr 24	INTEREST RECEIVED UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP : 912810TV0				
18 Apr 24	SOLD 35,000.00 PAR 04-17-24 AT A PRICE OF \$95.304687 PLUS ACCRUED	242.31	322,310.93	242.31	322,310.93
18 Apr 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
18 Apr 24	SOLD 5,000.00 PAR 04-17-24 AT A PRICE OF \$100.750000 PLUS ACCRUED	101.13	322,412.06	101.13	322,412.06
18 Apr 24	INTEREST RECEIVED UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP : 912810TV0				
18 Apr 24	SOLD 50,000.00 PAR 04-17-24 AT A PRICE OF \$95.394531 PLUS ACCRUED	346.15	322,758.21	346.15	322,758.21
18 Apr 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
19 Apr 24	PURCHASED 45,000.00 PAR 04-17-24 AT A PRICE OF \$89.959000 PLUS ACCRUED	-962.50	321,795.71	-962.50	321,795.71
19 Apr 24	INTEREST PAID HALLIBURTON CO 5% DUE 11-15-2045 CUSIP : 406216BK6				
19 Apr 24	PURCHASED 5,000.00 PAR 04-17-24 AT A PRICE OF \$68.146000 PLUS ACCRUED	-69.96	321,725.75	-69.96	321,725.75
19 Apr 24	INTEREST PAID VALERO ENERGY CORP NEW 3.65% 12-01-2051 CUSIP : 91913YBD1				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 135 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
19 Apr 24	PURCHASED 5,000.00 PAR 04-17-24 AT A PRICE OF \$83.234000 PLUS ACCRUED	-93.81	321,631.94	-93.81	321,631.94
19 Apr 24	INTEREST PAID MCLAREN HLTH CARE 4.386% DUE 05-15-2048 CUSIP : 581760AV7				
19 Apr 24	SOLD 35,000.00 PAR 04-18-24 AT A PRICE OF \$95.035156 PLUS ACCRUED	246.15	321,878.09	246.15	321,878.09
19 Apr 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
19 Apr 24	SOLD 5,000.00 PAR 04-17-24 AT A PRICE OF \$100.296875 PLUS ACCRUED	101.79	321,979.88	101.79	321,979.88
19 Apr 24	INTEREST RECEIVED UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP : 912810TV0				
19 Apr 24	SOLD 95,000.00 PAR 04-17-24 AT A PRICE OF \$95.184000 PLUS ACCRUED	934.92	322,914.80	934.92	322,914.80
19 Apr 24	INTEREST RECEIVED MASSACHUSETTS ST SPL OBLIG REV 3.769% DUE 07-15-2029 REG CUSIP : 576004HE8				
22 Apr 24	Interest Received on 100,000.00 Par First Payment	576.33	323,491.13	576.33	323,491.13
22 Apr 24	PVTPL MVW 2024-1 LLC SR 24-1A CLA 5.32%02-20-2043 CUSIP : 62847RAA5				
22 Apr 24	Interest Received on 100,000.00 Par Payment Due 04/20/24	420.83	323,911.96	420.83	323,911.96
22 Apr 24	PVTPL T-MOBILE US TR 2024-1 5.05% DUE 09-30-2029 CUSIP : 87267RAA3				
22 Apr 24	Interest Received on 145,000.00 Par Payment Due 04/20/24	593.29	324,505.25	593.29	324,505.25
22 Apr 24	PVTPL T-MOBILE US TR 2022-1 SER 22-1A CLA 144A 4.91% 05-22-2028 CUSIP : 87267WAA2				
22 Apr 24	Interest Received on 45,000.00 Par Payment Due 04/20/24	1,161.90	325,667.15	1,161.90	325,667.15
22 Apr 24	MORGAN STANLEY FLTG RT 5.164% DUE 04-20-2029 CUSIP : 61747YFD2				
22 Apr 24	Interest Received on 55,811.89 Par Payment Due 04/20/24	186.50	325,853.65	186.50	325,853.65
22 Apr 24	GM FINL AUTOMOBILE 4.01% DUE 09-22-2025 CUSIP : 380130AD6				
22 Apr 24	Interest Received on 58,677.52 Par Payment Due 04/20/24	285.08	326,138.73	285.08	326,138.73
22 Apr 24	PVTPL SIERRA TIMESHARE 2023-1 RECEIVABLES FDG SER 23-1A CL B 5.83% 01-20-2040 CUSIP : 826943AB8				
22 Apr 24	Interest Received on 73,813.87 Par Payment Due 04/22/24	347.54	326,486.27	347.54	326,486.27
22 Apr 24	PVTPL DELL EQUIP FIN TR 2023-1 SER 23-1 CL A2 5.65% 09-28-2028 CUSIP : 24702HAC7				
23 Apr 24	Interest Received on 80,000.00 Par First Payment	2,434.80	328,921.07	2,434.80	328,921.07
23 Apr 24	JPMORGAN CHASE & 6.087% DUE 10-23-2029 CUSIP : 46647PDX1				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 136 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
23 Apr 24	SOLD 15,000.00 PAR 04-22-24 AT A PRICE OF \$79.613281 PLUS ACCRUED INTEREST RECEIVED	87.57	329,008.64	87.57	329,008.64
23 Apr 24	UNITED STATES TREAS BDS DTD 02/15/2012 3.125% DUE 02-15-2042 REG CUSIP : 912810QU5				
23 Apr 24	SOLD 15,000.00 PAR 04-22-24 AT A PRICE OF \$95.199218 PLUS ACCRUED INTEREST RECEIVED	112.09	329,120.73	112.09	329,120.73
23 Apr 24	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
24 Apr 24	Interest Received on 25,000.00 Par First Payment	820.13	329,940.86	820.13	329,940.86
24 Apr 24	GOLDMAN SACHS GROUP INC 6.561% 10-24-2034 CUSIP : 38141GA53				
24 Apr 24	Interest Received on 35,000.00 Par First Payment	1,134.70	331,075.56	1,134.70	331,075.56
24 Apr 24	GOLDMAN SACHS GROUP INC 6.484% DUE 10-24-2029 CUSIP : 38141GA46				
24 Apr 24	PURCHASED 105,000.00 PAR 04-22-24 AT A PRICE OF \$99.144533 PLUS ACCRUED INTEREST PAID	-309.84	330,765.72	-309.84	330,765.72
24 Apr 24	UNITED STATES OF AMER TREAS NOTES 4.5% 03-31-2026 CUSIP : 91282CKH3				
24 Apr 24	PURCHASED 15,000.00 PAR 04-22-24 AT A PRICE OF \$61.978000 PLUS ACCRUED INTEREST PAID	-145.02	330,620.70	-145.02	330,620.70
24 Apr 24	BETH ISRAEL DEACONESS MED CTR INC TAXABLE BD SER L 3.08% 07-01-2051 CUSIP : 08661UAB2				
24 Apr 24	PURCHASED 15,000.00 PAR 04-22-24 AT A PRICE OF \$98.056000 PLUS ACCRUED INTEREST PAID	-145.33	330,475.37	-145.33	330,475.37
24 Apr 24	CARDINAL HEALTH INC 5.45% 02-15-2034 CUSIP : 14149YBP2				
24 Apr 24	PURCHASED 15,000.00 PAR 04-23-24 AT A PRICE OF \$95.359375 PLUS ACCRUED INTEREST PAID	-113.74	330,361.63	-113.74	330,361.63
24 Apr 24	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
24 Apr 24	PURCHASED 5,000.00 PAR 04-22-24 AT A PRICE OF \$97.570312 PLUS ACCRUED INTEREST PAID	-13.52	330,348.11	-13.52	330,348.11
24 Apr 24	UNITED STATES OF AMER TREAS NOTES 4.125% 03-31-2029 CUSIP : 91282CKG5				
24 Apr 24	SOLD 115,000.00 PAR 04-22-24 AT A PRICE OF \$98.819000 PLUS ACCRUED INTEREST RECEIVED	1,121.25	331,469.36	1,121.25	331,469.36
24 Apr 24	IBM CORP 4.5% DUE 02-06-2026 CUSIP : 459200KW0				
24 Apr 24	SOLD 5,000.00 PAR 04-22-24 AT A PRICE OF \$96.395000 PLUS ACCRUED INTEREST RECEIVED	68.13	331,537.49	68.13	331,537.49
24 Apr 24	CHRISTUS HEALTH 4.341% 07-01-2028 CUSIP : 17108JAA1				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 137 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
25 Apr 24 25 Apr 24	Interest Received on 113,078.59 Par Payment Due 04/25/24 FNMA POOL #FS2847 4% 08-01-2052 BEO CUSIP : 3140XJEV1	376.93	331,914.42	376.93	331,914.42
25 Apr 24 25 Apr 24	Interest Received on 114,070.35 Par Payment Due 04/25/24 FHLMC POOL #Q03677 2.5% DUE 10-01-2049 REG CUSIP : 31339UCN8	237.65	332,152.07	237.65	332,152.07
25 Apr 24 25 Apr 24	Interest Received on 116,353.93 Par Payment Due 04/25/24 FEDERAL NATIONAL MORTGAGE ASSOC 4% 08-01-2037 CUSIP : 3140QPWS2	387.85	332,539.92	387.85	332,539.92
25 Apr 24 25 Apr 24	Interest Received on 141,619.50 Par Payment Due 04/25/24 FHLMC SUPER 15Y FIXED 5% 08-01-2038 CUSIP : 3132CXBF8	590.08	333,130.00	590.08	333,130.00
25 Apr 24 25 Apr 24	Interest Received on 143,385.38 Par Payment Due 04/25/24 FNMA POOL #MA2828 2.5% 11-01-2046 BEO CUSIP : 31418CEA8	298.72	333,428.72	298.72	333,428.72
25 Apr 24 25 Apr 24	Interest Received on 158,394.09 Par Payment Due 04/25/24 FEDERAL HOME LOAN MORTGAGE CORP 5% 07-01-2043 CUSIP : 3133KYZH5	659.98	334,088.70	659.98	334,088.70
25 Apr 24 25 Apr 24	Interest Received on 158,758.50 Par Payment Due 04/25/24 FNMA POOL #MA4850 5% 11-01-2037 BEO CUSIP : 31418EL81	661.49	334,750.19	661.49	334,750.19
25 Apr 24 25 Apr 24	Interest Received on 159,178.58 Par Payment Due 04/25/24 FNMA POOL #MA4978 5% 04-01-2053 BEO CUSIP : 31418EQ86	663.24	335,413.43	663.24	335,413.43
25 Apr 24 25 Apr 24	Interest Received on 165,000.00 Par Payment Due 04/25/24 BANK OF AMERICA CORPORATION 5.288% 04-25-2034 CUSIP : 06051GLH0	4,362.60	339,776.03	4,362.60	339,776.03
25 Apr 24 25 Apr 24	Interest Received on 165,785.62 Par Payment Due 04/25/24 FNMA POOL #MA4656 4.5% 07-01-2052 BEO CUSIP : 31418EE63	621.70	340,397.73	621.70	340,397.73
25 Apr 24 25 Apr 24	Interest Received on 166,858.85 Par Payment Due 04/25/24 FNMA POOL #MA4783 4% 10-01-2052 BEO CUSIP : 31418EJ50	556.20	340,953.93	556.20	340,953.93
25 Apr 24 25 Apr 24	Interest Received on 168,862.47 Par Payment Due 04/25/24 FNMA POOL #MA4761 5% 09-01-2052 BEO CUSIP : 31418EJF8	703.59	341,657.52	703.59	341,657.52

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 138 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
25 Apr 24 25 Apr 24	Interest Received on 187,476.80 Par Payment Due 04/25/24 FNMA 2% 07-01-2050 CUSIP : 3140KFB38	312.46	341,969.98	312.46	341,969.98
25 Apr 24 25 Apr 24	Interest Received on 29,137.09 Par Payment Due 04/25/24 FNMA POOL #AS8356 3% 11-01-2046 BEO CUSIP : 3138WJJA7	72.84	342,042.82	72.84	342,042.82
25 Apr 24 25 Apr 24	Interest Received on 291,392.70 Par Payment Due 04/25/24 FNMA POOL #FS3497 3.5% 08-01-2052 BEO CUSIP : 3140XJ3F8	849.90	342,892.72	849.90	342,892.72
25 Apr 24 25 Apr 24	Interest Received on 32,009.80 Par Payment Due 04/25/24 FNMA POOL #MA2356 3% 07-01-2045 BEO CUSIP : 31418BTN6	80.02	342,972.74	80.02	342,972.74
25 Apr 24 25 Apr 24	Interest Received on 35.66 Par Payment Due 04/25/24 FNMA POOL #255321 5.5% DUE 07-01-2024 REG CUSIP : 31371LSJ9	0.16	342,972.90	0.16	342,972.90
25 Apr 24 25 Apr 24	Interest Received on 389,136.53 Par Payment Due 04/25/24 FEDERAL HOME LN MTG CORP POOL #SD8193 2%02-01-2052 BEO CUSIP : 3132DWC68	648.56	343,621.46	648.56	343,621.46
25 Apr 24 25 Apr 24	Interest Received on 416,623.75 Par Payment Due 04/25/24 FHLMC UMBS 30Y FIXED 2.5% 05-01-2052 CUSIP : 3133BBTH2	867.97	344,489.43	867.97	344,489.43
25 Apr 24 25 Apr 24	Interest Received on 472,797.29 Par Payment Due 04/25/24 FNMA POOL #MA4563 2.5% 03-01-2052 BEO CUSIP : 31418EB90	984.99	345,474.42	984.99	345,474.42
25 Apr 24 25 Apr 24	Interest Received on 50,000.00 Par Payment Due 04/25/24 ROYAL BK CDA 4.95% DUE 04-25-2025 CUSIP : 78016FZY3	1,237.50	346,711.92	1,237.50	346,711.92
25 Apr 24 25 Apr 24	Interest Received on 57,645.23 Par Payment Due 04/25/24 FNMA POOL #BN4393 3.5% DUE 03-01-2049 CUSIP : 3140JL3B8	168.13	346,880.05	168.13	346,880.05
25 Apr 24 25 Apr 24	Interest Received on 60,252.83 Par Payment Due 04/25/24 FNMA POOL #BN0905 4.0% 11-01-2048 CUSIP : 3140JHAF0	200.84	347,080.89	200.84	347,080.89
25 Apr 24 25 Apr 24	Interest Received on 691,972.15 Par Payment Due 04/25/24 FEDERAL HOME LOAN MORTGAGE CORP POOL #SD8220 3.0% DUE 06-01-2052 REG CUSIP : 3132DWDZ3	1,729.93	348,810.82	1,729.93	348,810.82

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 139 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
25 Apr 24	Interest Received on 791,355.21 Par Payment Due 04/25/24	1,318.93	350,129.75	1,318.93	350,129.75
25 Apr 24	FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5715 2.0% DUE 10-01-2051 REG CUSIP : 3133KMK46				
25 Apr 24	PURCHASED 10,000.00 PAR 04-23-24 AT A PRICE OF \$100.750000 PLUS ACCRUED	-211.40	349,918.35	-211.40	349,918.35
25 Apr 24	INTEREST PAID UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP : 912810TV0				
25 Apr 24	PURCHASED 35,000.00 PAR 04-23-24 AT A PRICE OF \$100.781000 PLUS ACCRUED	-34.01	349,884.34	-34.01	349,884.34
25 Apr 24	INTEREST PAID MORGAN STANLEY 5.831% 04-19-2035 CUSIP : 61747YFR1				
25 Apr 24	PURCHASED 55,000.00 PAR 04-23-24 AT A PRICE OF \$80.747000 PLUS ACCRUED	-1,055.36	348,828.98	-1,055.36	348,828.98
25 Apr 24	INTEREST PAID INDIANA UNIV HEALTH INC 3.97% BNDS 11-01-2048 CUSIP : 455170AA8				
25 Apr 24	SOLD 15,000.00 PAR 04-23-24 AT A PRICE OF \$62.298000 PLUS ACCRUED	146.30	348,975.28	146.30	348,975.28
25 Apr 24	INTEREST RECEIVED BETH ISRAEL DEACONESS MED CTR INC TAXABLE BD SER L 3.08% 07-01-2051 CUSIP : 08661UAB2				
25 Apr 24	SOLD 15,000.00 PAR 04-23-24 AT A PRICE OF \$97.866000 PLUS ACCRUED	67.50	349,042.78	67.50	349,042.78
25 Apr 24	INTEREST RECEIVED MOTOROLA SOLUTIONS INC 5.4% 04-15-2034 CUSIP : 620076BZ1				
25 Apr 24	SOLD 25,000.00 PAR 04-23-24 AT A PRICE OF \$106.127000 PLUS ACCRUED	4.56	349,047.34	4.56	349,047.34
25 Apr 24	INTEREST RECEIVED GOLDMAN SACHS GROUP INC 6.561% 10-24-2034 CUSIP : 38141GA53				
25 Apr 24	SOLD 35,000.00 PAR 04-23-24 AT A PRICE OF \$98.064000 PLUS ACCRUED	515.47	349,562.81	515.47	349,562.81
25 Apr 24	INTEREST RECEIVED MORGAN STANLEY 5.466% 01-18-2035 CUSIP : 61747YFL4				
26 Apr 24	PURCHASED 15,000.00 PAR 04-24-24 AT A PRICE OF \$94.929687 PLUS ACCRUED	-117.03	349,445.78	-117.03	349,445.78
26 Apr 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
26 Apr 24	PURCHASED 25,000.00 PAR 04-24-24 AT A PRICE OF \$99.531240 PLUS ACCRUED	-531.77	348,914.01	-531.77	348,914.01
26 Apr 24	INTEREST PAID UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP : 912810TV0				
26 Apr 24	PURCHASED 40,000.00 PAR 04-24-24 AT A PRICE OF \$98.254000 PLUS ACCRUED	-788.48	348,125.53	-788.48	348,125.53
26 Apr 24	INTEREST PAID SSM HEALTH CARE CORP 4.894% 06-01-2028 CUSIP : 784710AC9				
26 Apr 24	PURCHASED 5,000.00 PAR 04-24-24 AT A PRICE OF \$99.625000 PLUS ACCRUED	-106.35	348,019.18	-106.35	348,019.18
26 Apr 24	INTEREST PAID UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP : 912810TV0				

\*Generated by Northern Trust from reviewed periodic data on 17 Sep 24 B024

◆ Cash Activity Detail

*Income cash - USD*

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
26 Apr 24	SOLD 15,000.00 PAR 04-24-24 AT A PRICE OF \$97.921000 PLUS ACCRUED	149.88	348,169.06	149.88	348,169.06
26 Apr 24	INTEREST RECEIVED CARDINAL HEALTH INC 5.45% 02-15-2034 CUSIP : 14149YBP2				
26 Apr 24	SOLD 15,000.00 PAR 04-25-24 AT A PRICE OF \$99.000000 PLUS ACCRUED	319.06	348,488.12	319.06	348,488.12
26 Apr 24	INTEREST RECEIVED UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP : 912810TV0				
26 Apr 24	SOLD 35,000.00 PAR 04-24-24 AT A PRICE OF \$97.695312 PLUS ACCRUED	102.56	348,590.68	102.56	348,590.68
26 Apr 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.125% 03-31-2029 CUSIP : 91282CKG5				
26 Apr 24	SOLD 40,000.00 PAR 04-24-24 AT A PRICE OF \$57.061000 PLUS ACCRUED	318.93	348,909.61	318.93	348,909.61
26 Apr 24	INTEREST RECEIVED YALE NEW HAVEN 2.496% DUE 07-01-2050 CUSIP : 98459HAA0				
26 Apr 24	SOLD 5,000.00 PAR 04-24-24 AT A PRICE OF \$83.436000 PLUS ACCRUED	98.08	349,007.69	98.08	349,007.69
26 Apr 24	INTEREST RECEIVED MCLAREN HLTH CARE 4.386% DUE 05-15-2048 CUSIP : 581760AV7				
29 Apr 24	PURCHASED 15,000.00 PAR 04-25-24 AT A PRICE OF \$94.542968 PLUS ACCRUED	-121.98	348,885.71	-121.98	348,885.71
29 Apr 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
29 Apr 24	PURCHASED 175,000.00 PAR 04-25-24 AT A PRICE OF \$94.468750 PLUS ACCRUED	-1,600.96	347,284.75	-1,600.96	347,284.75
29 Apr 24	INTEREST PAID UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP : 912810TZ1				
29 Apr 24	PURCHASED 35,000.00 PAR 04-25-24 AT A PRICE OF \$97.402343 PLUS ACCRUED	-114.40	347,170.35	-114.40	347,170.35
29 Apr 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.125% 03-31-2029 CUSIP : 91282CKG5				
29 Apr 24	PURCHASED 45,000.00 PAR 04-25-24 AT A PRICE OF \$78.334000 PLUS ACCRUED	-725.20	346,445.15	-725.20	346,445.15
29 Apr 24	INTEREST PAID DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047 CUSIP : 26443CAA1				
29 Apr 24	PURCHASED 65,000.00 PAR 04-25-24 AT A PRICE OF \$98.502000 PLUS ACCRUED	-1,658.22	344,786.93	-1,658.22	344,786.93
29 Apr 24	INTEREST PAID META PLATFORMS INC 5.6% DUE 05-15-2053 CUSIP : 30303M8Q8				
29 Apr 24	PURCHASED 70,000.00 PAR 04-25-24 AT A PRICE OF \$96.468750 PLUS ACCRUED	-228.79	344,558.14	-228.79	344,558.14
29 Apr 24	INTEREST PAID UNITED STATES TREAS NTS 4.125% 03-31-2031 CUSIP : 91282CKF7				
29 Apr 24	PURCHASED 85,000.00 PAR 04-25-24 AT A PRICE OF \$94.515625 PLUS ACCRUED	-691.21	343,866.93	-691.21	343,866.93
29 Apr 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				

◆ Cash Activity Detail

*Income cash - USD*

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
29 Apr 24	SOLD 15,000.00 PAR 04-25-24 AT A PRICE OF \$94.839000 PLUS ACCRUED	172.33	344,039.26	172.33	344,039.26
29 Apr 24	INTEREST RECEIVED KLA CORP 4.7% 02-01-2034 CUSIP : 482480AP5				
29 Apr 24	SOLD 200,000.00 PAR 04-25-24 AT A PRICE OF \$81.332000 PLUS ACCRUED	4,412.78	348,452.04	4,412.78	348,452.04
29 Apr 24	INTEREST RECEIVED PVTPL GRUPO BIMBO SAB DE 4.7% 11-10-2047 CUSIP : 40052VAE4				
29 Apr 24	SOLD 200,000.00 PAR 04-25-24 AT A PRICE OF \$97.933594 PLUS ACCRUED	1,385.87	349,837.91	1,385.87	349,837.91
29 Apr 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.25% 02-28-2029 CUSIP : 91282CKD2				
29 Apr 24	SOLD 25,000.00 PAR 04-25-24 AT A PRICE OF \$85.633000 PLUS ACCRUED	193.86	350,031.77	193.86	350,031.77
29 Apr 24	INTEREST RECEIVED WILLIS-KNIGHTON 4.813% DUE 09-01-2048 CUSIP : 97068LAA6				
29 Apr 24	SOLD 35,000.00 PAR 04-25-24 AT A PRICE OF \$97.157000 PLUS ACCRUED	318.65	350,350.42	318.65	350,350.42
29 Apr 24	INTEREST RECEIVED MONDELEZ INTL INC 4.75% 02-20-2029 CUSIP : 609207BC8				
29 Apr 24	SOLD 75,000.00 PAR 04-25-24 AT A PRICE OF \$96.912000 PLUS ACCRUED	811.46	351,161.88	811.46	351,161.88
29 Apr 24	INTEREST RECEIVED PHILIP MORRIS INTL INC 5.125% 02-13-2031 CUSIP : 718172DH9				
29 Apr 24	SOLD 85,000.00 PAR 04-25-24 AT A PRICE OF \$96.892000 PLUS ACCRUED	433.50	351,595.38	433.50	351,595.38
29 Apr 24	INTEREST RECEIVED MOTOROLA SOLUTIONS INC 5.4% 04-15-2034 CUSIP : 620076BZ1				
30 Apr 24	PURCHASED 15,000.00 PAR 04-26-24 AT A PRICE OF \$94.796875 PLUS ACCRUED	-123.63	351,471.75	-123.63	351,471.75
30 Apr 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
30 Apr 24	PURCHASED 30,000.00 PAR 04-26-24 AT A PRICE OF \$95.000000 PLUS ACCRUED	-278.16	351,193.59	-278.16	351,193.59
30 Apr 24	INTEREST PAID UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP : 912810TZ1				
30 Apr 24	PURCHASED 50,000.00 PAR 04-26-24 AT A PRICE OF \$99.128906 PLUS ACCRUED	-92.21	351,101.38	-92.21	351,101.38
30 Apr 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.5% 04-15-2027 CUSIP : 91282CKJ9				
30 Apr 24	SOLD 15,000.00 PAR 04-26-24 AT A PRICE OF \$98.921000 PLUS ACCRUED	97.50	351,198.88	97.50	351,198.88
30 Apr 24	INTEREST RECEIVED INTUIT INC 5.2% 09-15-2033 CUSIP : 46124HAG1				
30 Apr 24	SOLD 35,000.00 PAR 04-26-24 AT A PRICE OF \$78.959000 PLUS ACCRUED	567.86	351,766.74	567.86	351,766.74
30 Apr 24	INTEREST RECEIVED DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047 CUSIP : 26443CAA1				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 142 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
30 Apr 24	SOLD 35,000.00 PAR 04-29-24 AT A PRICE OF \$95.097656 PLUS ACCRUED	288.46	352,055.20	288.46	352,055.20
30 Apr 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
30 Apr 24	SOLD 40,000.00 PAR 04-29-24 AT A PRICE OF \$95.226562 PLUS ACCRUED	329.67	352,384.87	329.67	352,384.87
30 Apr 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
30 Apr 24	SOLD 50,000.00 PAR 04-26-24 AT A PRICE OF \$98.976000 PLUS ACCRUED	346.67	352,731.54	346.67	352,731.54
30 Apr 24	INTEREST RECEIVED HORMEL FOODS CORP 4.8% 03-30-2027 CUSIP : 440452AK6				
01 May 24	INCOME RECEIVED	2,035.86	354,767.40	2,035.86	354,767.40
01 May 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
01 May 24	Interest Received on 15,000.00 Par Payment Due 05/01/24	446.25	355,213.65	446.25	355,213.65
01 May 24	SOUTHERN CALIFORNIA EDISON CO 1ST & REF MTG BD SER 2022G 5.95% 11-01-2032 CUSIP : 842400HT3				
01 May 24	Interest Received on 185,000.00 Par Payment Due 05/01/24	5,041.25	360,254.90	5,041.25	360,254.90
01 May 24	MATTEL INC 5.45 DUE 11-01-2041 CUSIP : 577081AW2				
01 May 24	Interest Received on 35,000.00 Par Payment Due 05/01/24	1,181.25	361,436.15	1,181.25	361,436.15
01 May 24	MICRON TECH INC FIXED 6.75% DUE 11-01-2029 CUSIP : 595112BV4				
01 May 24	Interest Received on 55,000.00 Par Payment Due 05/01/24	1,091.75	362,527.90	1,091.75	362,527.90
01 May 24	INDIANA UNIV HEALTH INC 3.97% BNDS 11-01-2048 CUSIP : 455170AA8				
01 May 24	Interest Received on 70,000.00 Par Payment Due 05/01/24	1,995.00	364,522.90	1,995.00	364,522.90
01 May 24	GOLDMAN SACHS GROUP INC 5.7% DUE 11-01-2024 BEO CUSIP : 38141GZV9				
01 May 24	PURCHASED 35,000.00 PAR 04-29-24 AT A PRICE OF \$87.079000 PLUS ACCRUED	-206.84	364,316.06	-206.84	364,316.06
01 May 24	INTEREST PAID STRYKER CORP 4.625% DUE 03-15-2046 CUSIP : 863667AJ0				
01 May 24	SOLD 30,000.00 PAR 04-29-24 AT A PRICE OF \$95.546875 PLUS ACCRUED	281.87	364,597.93	281.87	364,597.93
01 May 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP : 912810TZ1				
02 May 24	PURCHASED 5,000.00 PAR 04-30-24 AT A PRICE OF \$94.875000 PLUS ACCRUED	-42.31	364,555.62	-42.31	364,555.62
02 May 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 143 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
02 May 24	SOLD 45,000.00 PAR 05-01-24 AT A PRICE OF \$95.332022 PLUS ACCRUED	428.37	364,983.99	428.37	364,983.99
02 May 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP : 912810TZ1				
02 May 24	SOLD 5,000.00 PAR 04-30-24 AT A PRICE OF \$98.224000 PLUS ACCRUED	100.00	365,083.99	100.00	365,083.99
02 May 24	INTEREST RECEIVED UNILEVER CAPITAL CORP 5.0% 12-08-2033 CUSIP : 904764BT3				
03 May 24	PURCHASED 50,000.00 PAR 05-01-24 AT A PRICE OF \$86.799000 PLUS ACCRUED	-308.33	364,775.66	-308.33	364,775.66
03 May 24	INTEREST PAID STRYKER CORP 4.625% DUE 03-15-2046 CUSIP : 863667AJ0				
03 May 24	SOLD 10,000.00 PAR 05-02-24 AT A PRICE OF \$100.421900 PLUS ACCRUED	221.84	364,997.50	221.84	364,997.50
03 May 24	INTEREST RECEIVED UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP : 912810TV0				
03 May 24	SOLD 25,000.00 PAR 05-02-24 AT A PRICE OF \$95.917960 PLUS ACCRUED	241.07	365,238.57	241.07	365,238.57
03 May 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP : 912810TZ1				
06 May 24	PURCHASED 10,000.00 PAR 05-02-24 AT A PRICE OF \$99.904000 PLUS ACCRUED	-124.81	365,113.76	-124.81	365,113.76
06 May 24	INTEREST PAID SUTTER HEALTH 5.547% DUE 08-15-2053 CUSIP : 86944BAL7				
06 May 24	PURCHASED 120,000.00 PAR 05-02-24 AT A PRICE OF \$95.500000 PLUS ACCRUED	-1,068.13	364,045.63	-1,068.13	364,045.63
06 May 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
06 May 24	PURCHASED 15,000.00 PAR 05-02-24 AT A PRICE OF \$100.187500 PLUS ACCRUED	-11.31	364,034.32	-11.31	364,034.32
06 May 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.625%04-30-2029 CUSIP : 91282CKP5				
06 May 24	PURCHASED 20,000.00 PAR 05-02-24 AT A PRICE OF \$99.847000 PLUS ACCRUED	-249.61	363,784.71	-249.61	363,784.71
06 May 24	INTEREST PAID SUTTER HEALTH 5.547% DUE 08-15-2053 CUSIP : 86944BAL7				
06 May 24	PURCHASED 35,000.00 PAR 05-02-24 AT A PRICE OF \$95.468750 PLUS ACCRUED	-311.54	363,473.17	-311.54	363,473.17
06 May 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
06 May 24	PURCHASED 70,000.00 PAR 05-02-24 AT A PRICE OF \$95.453125 PLUS ACCRUED	-623.08	362,850.09	-623.08	362,850.09
06 May 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
06 May 24	PURCHASED 75,000.00 PAR 05-02-24 AT A PRICE OF \$95.093750 PLUS ACCRUED	-667.58	362,182.51	-667.58	362,182.51
06 May 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 144 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
06 May 24	SOLD 120,000.00 PAR 05-02-24 AT A PRICE OF \$99.352000 PLUS ACCRUED INTEREST RECEIVED	532.17	362,714.68	532.17	362,714.68
06 May 24	TOTALENERGIES CAPITAL S.A. 5.15% 04-05-2034 CUSIP : 89157XAA9				
06 May 24	SOLD 20,000.00 PAR 05-02-24 AT A PRICE OF \$96.924000 PLUS ACCRUED INTEREST RECEIVED	301.46	363,016.14	301.46	363,016.14
06 May 24	CHRISTUS HEALTH 4.341% 07-01-2028 CUSIP : 17108JAA1				
06 May 24	SOLD 25,000.00 PAR 05-03-24 AT A PRICE OF \$96.613281 PLUS ACCRUED INTEREST RECEIVED	250.34	363,266.48	250.34	363,266.48
06 May 24	UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP : 912810TZ1				
06 May 24	SOLD 30,000.00 PAR 05-03-24 AT A PRICE OF \$96.289062 PLUS ACCRUED INTEREST RECEIVED	300.41	363,566.89	300.41	363,566.89
06 May 24	UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP : 912810TZ1				
06 May 24	SOLD 5,000.00 PAR 05-03-24 AT A PRICE OF \$101.414062 PLUS ACCRUED INTEREST RECEIVED	112.88	363,679.77	112.88	363,679.77
06 May 24	UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP : 912810TV0				
06 May 24	SOLD 50,000.00 PAR 05-02-24 AT A PRICE OF \$82.282000 PLUS ACCRUED INTEREST RECEIVED	585.00	364,264.77	585.00	364,264.77
06 May 24	ZIMMER BIOMET HLDGS INC NT 2.6% 11-24-2031 CUSIP : 98956PAV4				
06 May 24	SOLD 70,000.00 PAR 05-02-24 AT A PRICE OF \$98.790000 PLUS ACCRUED INTEREST RECEIVED	1,438.89	365,703.66	1,438.89	365,703.66
06 May 24	UNILEVER CAPITAL CORP 5.0% 12-08-2033 CUSIP : 904764BT3				
06 May 24	SOLD 80,000.00 PAR 05-02-24 AT A PRICE OF \$98.516000 PLUS ACCRUED INTEREST RECEIVED	929.52	366,633.18	929.52	366,633.18
06 May 24	SUTTER HEALTH 5.164% DUE 08-15-2033 CUSIP : 86944BAK9				
07 May 24	PURCHASED 25,000.00 PAR 05-03-24 AT A PRICE OF \$88.203000 PLUS ACCRUED INTEREST PAID	-167.01	366,466.17	-167.01	366,466.17
07 May 24	STRYKER CORP 4.625% DUE 03-15-2046 CUSIP : 863667AJ0				
07 May 24	PURCHASED 35,000.00 PAR 05-03-24 AT A PRICE OF \$79.699000 PLUS ACCRUED INTEREST PAID	-594.53	365,871.64	-594.53	365,871.64
07 May 24	DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047 CUSIP : 26443CAA1				
07 May 24	PURCHASED 5,000.00 PAR 05-03-24 AT A PRICE OF \$100.680000 PLUS ACCRUED INTEREST PAID	-63.17	365,808.47	-63.17	365,808.47
07 May 24	SUTTER HEALTH 5.547% DUE 08-15-2053 CUSIP : 86944BAL7				
07 May 24	SOLD 35,000.00 PAR 05-06-24 AT A PRICE OF \$97.882812 PLUS ACCRUED INTEREST RECEIVED	145.95	365,954.42	145.95	365,954.42
07 May 24	UNITED STATES TREAS NTS 4.125% 03-31-2031 CUSIP : 91282CKF7				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 145 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
07 May 24	SOLD 55,000.00 PAR 05-06-24 AT A PRICE OF \$97.035156 PLUS ACCRUED INTEREST RECEIVED	557.55	366,511.97	557.55	366,511.97
07 May 24	UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP : 912810TZ1				
08 May 24	PURCHASED 120,000.00 PAR 05-06-24 AT A PRICE OF \$100.843750 PLUS ACCRUED INTEREST PAID	-120.65	366,391.32	-120.65	366,391.32
08 May 24	UNITED STATES OF AMER TREAS NOTES 4.625%04-30-2031 CUSIP : 91282CKN0				
08 May 24	SOLD 120,000.00 PAR 05-06-24 AT A PRICE OF \$98.420000 PLUS ACCRUED INTEREST RECEIVED	832.80	367,224.12	832.80	367,224.12
08 May 24	COMMONSPIRIT HEALTH 5.205% 12-01-2031 CUSIP : 20268JAR4				
08 May 24	SOLD 35,000.00 PAR 05-07-24 AT A PRICE OF \$100.988281 PLUS ACCRUED INTEREST RECEIVED	35.19	367,259.31	35.19	367,259.31
08 May 24	UNITED STATES OF AMER TREAS NOTES 4.625%04-30-2031 CUSIP : 91282CKN0				
08 May 24	SOLD 35,000.00 PAR 05-07-24 AT A PRICE OF \$96.394531 PLUS ACCRUED INTEREST RECEIVED	319.23	367,578.54	319.23	367,578.54
08 May 24	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
08 May 24	SOLD 80,000.00 PAR 05-07-24 AT A PRICE OF \$96.402343 PLUS ACCRUED INTEREST RECEIVED	729.67	368,308.21	729.67	368,308.21
08 May 24	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
09 May 24	PURCHASED 10,000.00 PAR 05-07-24 AT A PRICE OF \$102.500000 PLUS ACCRUED INTEREST PAID	-229.67	368,078.54	-229.67	368,078.54
09 May 24	UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP : 912810TV0				
09 May 24	PURCHASED 15,000.00 PAR 05-07-24 AT A PRICE OF \$100.105468 PLUS ACCRUED INTEREST PAID	-17.88	368,060.66	-17.88	368,060.66
09 May 24	UNITED STATES OF AMER TREAS NOTES 4.875%04-30-2026 CUSIP : 91282CKK6				
09 May 24	PURCHASED 25,000.00 PAR 05-07-24 AT A PRICE OF \$100.093750 PLUS ACCRUED INTEREST PAID	-29.81	368,030.85	-29.81	368,030.85
09 May 24	UNITED STATES OF AMER TREAS NOTES 4.875%04-30-2026 CUSIP : 91282CKK6				
09 May 24	PURCHASED 40,000.00 PAR 05-07-24 AT A PRICE OF \$97.531250 PLUS ACCRUED INTEREST PAID	-415.38	367,615.47	-415.38	367,615.47
09 May 24	UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP : 912810TZ1				
09 May 24	SOLD 10,000.00 PAR 05-07-24 AT A PRICE OF \$102.214000 PLUS ACCRUED INTEREST RECEIVED	129.43	367,744.90	129.43	367,744.90
09 May 24	SUTTER HEALTH 5.547% DUE 08-15-2053 CUSIP : 86944BAL7				
09 May 24	SOLD 105,000.00 PAR 05-08-24 AT A PRICE OF \$97.789062 PLUS ACCRUED INTEREST RECEIVED	1,142.31	368,887.21	1,142.31	368,887.21
09 May 24	UNITED STATES OF AMER TREAS NOTES 4.0% 01-31-2029 CUSIP : 91282CJW2				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 146 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
09 May 24	SOLD 15,000.00 PAR 05-07-24 AT A PRICE OF \$100.744000 PLUS ACCRUED	118.12	369,005.33	118.12	369,005.33
09 May 24	INTEREST RECEIVED INTUIT INC 5.25% 09-15-2026 CUSIP : 46124HAE6				
09 May 24	SOLD 20,000.00 PAR 05-07-24 AT A PRICE OF \$100.719000 PLUS ACCRUED	157.50	369,162.83	157.50	369,162.83
09 May 24	INTEREST RECEIVED INTUIT INC 5.25% 09-15-2026 CUSIP : 46124HAE6				
09 May 24	SOLD 45,000.00 PAR 05-07-24 AT A PRICE OF \$81.110000 PLUS ACCRUED	774.20	369,937.03	774.20	369,937.03
09 May 24	INTEREST RECEIVED DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047 CUSIP : 26443CAA1				
10 May 24	Interest Received on 175,000.00 Par Payment Due 05/10/24	478.77	370,415.80	478.77	370,415.80
10 May 24	CFCRE 2016-C4 MTG 3.283% DUE 05-10-2058 CUSIP : 12531YAN8				
13 May 24	SOLD 135,000.00 PAR 05-10-24 AT A PRICE OF \$95.988281 PLUS ACCRUED	1,305.49	371,721.29	1,305.49	371,721.29
13 May 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
14 May 24	PURCHASED 100,000.00 PAR 05-10-24 AT A PRICE OF \$62.528000 PLUS ACCRUED	-318.56	371,402.73	-318.56	371,402.73
14 May 24	INTEREST PAID HOSPITAL FOR SPL SURGERY 2.667% DUE 10-01-2050/08-12-2020 REG CUSIP : 44107HAF9				
15 May 24	Interest Received on 10,000.00 Par Payment Due 05/15/24	150.00	371,552.73	150.00	371,552.73
15 May 24	UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG CUSIP : 912810QW1				
15 May 24	Interest Received on 10,565.86 Par Payment Due 05/15/24	48.43	371,601.16	48.43	371,601.16
15 May 24	GNMA POOL #692311 SER 2039 5.5% DUE 01-15-2039 BEO CUSIP : 36296JDQ5				
15 May 24	Interest Received on 100,000.00 Par Payment Due 05/15/24	426.67	372,027.83	426.67	372,027.83
15 May 24	PVTPL NEXTGEAR FLOORPLAN MASTER OWNER TRSR 24-1A CL A2 5.12% 03-15-2029 CUSIP : 65341KBZ8				
15 May 24	Interest Received on 100,000.00 Par Payment Due 05/15/24	385.83	372,413.66	385.83	372,413.66
15 May 24	CHASE ISSUANCE TR SR D26Q CL A 4.63% 01-15-2031 CUSIP : 161571HW7				
15 May 24	Interest Received on 100,000.00 Par Payment Due 05/15/24	323.33	372,736.99	323.33	372,736.99
15 May 24	FORD CR AUTO OWNER 3.88% DUE 11-15-2034 CUSIP : 34528EAA9				
15 May 24	Interest Received on 105,000.00 Par Payment Due 05/15/24	450.63	373,187.62	450.63	373,187.62
15 May 24	AMERICAN EXPRESS CREDIT ACCOUNT MAS SER 23-4 CL A 5.15% DUE 09-16-2030 CUSIP : 02589BAC4				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 147 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
15 May 24 15 May 24	Interest Received on 110,000.00 Par Payment Due 05/15/24 ALLY AUTO RECEIVABLES TRUST SER 22-2 CL A3 0.0% DUE 05-17-2027 BEO CUSIP : 02008MAC3	436.33	373,623.95	436.33	373,623.95
15 May 24 15 May 24	Interest Received on 115,000.00 Par Payment Due 05/15/24 DISCOVER CARD EXECUTION NT TR SR 22-A3 CL A3 3.56% DUE 07-15-2027 REG CUSIP : 254683CW3	341.17	373,965.12	341.17	373,965.12
15 May 24 15 May 24	Interest Received on 130,000.00 Par Payment Due 05/15/24 META PLATFORMS INC 4.95% 05-15-2033 CUSIP : 30303M8N5	3,217.50	377,182.62	3,217.50	377,182.62
15 May 24 15 May 24	Interest Received on 136,000.00 Par Payment Due 05/15/24 PVTPL PANTHER BF AGGREGATOR 2 LP/PANTHER6.25% 05-15-2026 CUSIP : 69867DAA6	4,250.00	381,432.62	4,250.00	381,432.62
15 May 24 15 May 24	Interest Received on 155,000.00 Par Payment Due 05/15/24 UNIV CALIF REGTS MED CTR POOLED REV 4.563% DUE 05-15-2053 REG CUSIP : 913366KW9	3,536.33	384,968.95	3,536.33	384,968.95
15 May 24 15 May 24	Interest Received on 155,000.00 Par Payment Due 05/15/24 META PLATFORMS INC 5.6% DUE 05-15-2053 CUSIP : 30303M8Q8	4,340.00	389,308.95	4,340.00	389,308.95
15 May 24 15 May 24	Interest Received on 170,000.00 Par Payment Due 05/15/24 BA CR CARD TR SR 22-A1 CL A1 3.53% DUE 11-15-2027 REG CUSIP : 05522RDE5	500.08	389,809.03	500.08	389,809.03
15 May 24 15 May 24	Interest Received on 20,000.00 Par First Payment UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP : 912810TV0	475.00	390,284.03	475.00	390,284.03
15 May 24 15 May 24	Interest Received on 200,000.00 Par Payment Due 05/15/24 PVTPL SCHAEFFLER VERWALTUNG ZWEI GMBH 4.75% DUE 09-15-2026 CUSIP : 80627DAC0	4,750.00	395,034.03	4,750.00	395,034.03
15 May 24 15 May 24	Interest Received on 275,000.00 Par First Payment HILTON GRAND 5.99% DUE 09-15-2039 CUSIP : 43283YAB9	915.14	395,949.17	915.14	395,949.17
15 May 24 15 May 24	Interest Received on 30,000.00 Par First Payment BRISTOL-MYERS SQUIBB CO 6.25% DUE 11-15-2053 CUSIP : 110122EB0	947.92	396,897.09	947.92	396,897.09
15 May 24 15 May 24	Interest Received on 31,037.53 Par Payment Due 05/15/24 GNMA POOL #682229 4% 07-15-2049 BEO CUSIP : 36295V4N6	103.46	397,000.55	103.46	397,000.55

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 148 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
15 May 24 15 May 24	Interest Received on 35,000.00 Par First Payment ALABAMA PWR CO 5.85% 11-15-2033 CUSIP : 010392GB8	1,057.88	398,058.43	1,057.88	398,058.43
15 May 24 15 May 24	Interest Received on 35,000.00 Par Payment Due 05/15/24 CANADIAN PAC RY CO 4.3% 05-15-2043 CUSIP : 13648TAD9	752.50	398,810.93	752.50	398,810.93
15 May 24 15 May 24	Interest Received on 4,195.04 Par Payment Due 05/15/24 GNMA POOL #782448 6% 10-15-2038 BEO CUSIP : 36241KWH7	20.98	398,831.91	20.98	398,831.91
15 May 24 15 May 24	Interest Received on 45,000.00 Par First Payment ENERGY TRANSFER LP 5.95% 05-15-2054 CUSIP : 29273VAW0	818.12	399,650.03	818.12	399,650.03
15 May 24 15 May 24	Interest Received on 45,000.00 Par Payment Due 05/15/24 FIFTH THIRD AUTO TRUST SR 23-1 CL A3 0.0% 08-15-2028 CUSIP : 31680EAD3	207.37	399,857.40	207.37	399,857.40
15 May 24 15 May 24	Interest Received on 45,000.00 Par Payment Due 05/15/24 HALLIBURTON CO 5% DUE 11-15-2045 CUSIP : 406216BK6	1,125.00	400,982.40	1,125.00	400,982.40
15 May 24 15 May 24	Interest Received on 52,231.67 Par Payment Due 05/15/24 FEDERAL HOME LN MTG CORP POOL #G61648 3.5% 09-01-2048 BEO CUSIP : 31335BZM1	152.34	401,134.74	152.34	401,134.74
15 May 24 15 May 24	Interest Received on 55,000.00 Par Payment Due 05/15/24 FORD CREDIT AUTO OWNER TRUST SER 22-D CL A3 5.27% DUE 05-17-2027 REG CUSIP : 345295AD1	241.54	401,376.28	241.54	401,376.28
15 May 24 15 May 24	Interest Received on 60,000.00 Par Payment Due 05/15/24 DUKE ENERGY FLA LLC 5.95% DUE 11-15-2052BEO CUSIP : 26444HAN1	1,785.00	403,161.28	1,785.00	403,161.28
15 May 24 15 May 24	Interest Received on 60,000.00 Par Payment Due 05/15/24 JOHN DEERE OWNER TRUST SER 23-A CL A3 5.01% DUE 11-15-2027 CUSIP : 47800CAC0	250.50	403,411.78	250.50	403,411.78
15 May 24 15 May 24	Interest Received on 60,000.00 Par Payment Due 05/15/24 COMCAST CORP 4.8% 05-15-2033 CUSIP : 20030NEE7	1,440.00	404,851.78	1,440.00	404,851.78
15 May 24 15 May 24	Interest Received on 7,209.32 Par Payment Due 05/15/24 FEDERAL HOME LN MTG CORP POOL #E02902 4%06-01-2026 BEO CUSIP : 31294MGK1	24.03	404,875.81	24.03	404,875.81

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 149 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
15 May 24	Interest Received on 75,000.00 Par Payment Due 05/15/24	86.87	404,962.68	86.87	404,962.68
15 May 24	CAPITAL ONE MULTI-ASSET EXECUTION TR 2021-2 NT CL A 1.39% 07-15-2030 CUSIP : 14041NFX4				
15 May 24	Interest Received on 8,157.08 Par Payment Due 05/15/24	30.59	404,993.27	30.59	404,993.27
15 May 24	GNMA POOL #710769 4.5% 08-15-2039 BEO CUSIP : 36297FT28				
15 May 24	Interest Received on 85,000.00 Par First Payment	2,580.10	407,573.37	2,580.10	407,573.37
15 May 24	DUKE ENERGY FLA LLC 5.875% 11-15-2033 CUSIP : 26444HAQ4				
15 May 24	Interest Received on 85,000.00 Par Payment Due 05/15/24	247.21	407,820.58	247.21	407,820.58
15 May 24	CAPITAL ONE MULTI-ASSET EXECUTION TR SR 2022-2 NT CL A 3.49% 05-15-2027 CUSIP : 14041NGA3				
15 May 24	PURCHASED 25,000.00 PAR 05-13-24 AT A PRICE OF \$88.312000 PLUS ACCRUED	-192.71	407,627.87	-192.71	407,627.87
15 May 24	INTEREST PAID STRYKER CORP 4.625% DUE 03-15-2046 CUSIP : 863667AJ0				
15 May 24	PURCHASED 30,000.00 PAR 05-13-24 AT A PRICE OF \$97.179687 PLUS ACCRUED	-333.79	407,294.08	-333.79	407,294.08
15 May 24	INTEREST PAID UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP : 912810TZ1				
15 May 24	SOLD 25,000.00 PAR 05-13-24 AT A PRICE OF \$97.250000 PLUS ACCRUED	278.16	407,572.24	278.16	407,572.24
15 May 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP : 912810TZ1				
15 May 24	SOLD 90,000.00 PAR 05-14-24 AT A PRICE OF \$96.414066 PLUS ACCRUED	890.11	408,462.35	890.11	408,462.35
15 May 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
15 May 24	TRANSFERRED VIA FED FUND WIRE TO BANCO POPULAR DE PUERTO RICO	-75,482.78	332,979.57	-75,482.78	332,979.57
15 May 24	MONTHLY INCOME WIRE TRANSFER FROM MESIROW ACCOUNT PER SPONSOR DIRECTION. United States dollar				
16 May 24	Interest Received on 12,186.75 Par Payment Due 05/16/24	17.32	332,996.89	17.32	332,996.89
16 May 24	GNMA 2013-105 CL A 1.705 DUE 02-16-2037 CUSIP : 38378KXW4				
16 May 24	Interest Received on 163,986.47 Par Payment Due 05/16/24	375.80	333,372.69	375.80	333,372.69
16 May 24	GNMA 2019-053 REMIC PASSTHRU CTF CL V FIXED 2.75% DUE 08-16-2031 CUSIP : 38380M4H1				
16 May 24	Interest Received on 66,877.65 Par Payment Due 05/16/24	126.68	333,499.37	126.68	333,499.37
16 May 24	GNMA SER 2013-33 REMIC PASSTHRU CL B 2.273 DUE 12-16-2042 CUSIP : 38378B7F0				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 150 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
16 May 24	PURCHASED 50,000.00 PAR 05-14-24 AT A PRICE OF \$99.187500 PLUS ACCRUED INTEREST PAID	-5.94	333,493.43	-5.94	333,493.43
16 May 24	UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3				
16 May 24	PURCHASED 55,000.00 PAR 05-14-24 AT A PRICE OF \$100.703125 PLUS ACCRUED INTEREST PAID	-110.60	333,382.83	-110.60	333,382.83
16 May 24	UNITED STATES OF AMER TREAS NOTES 4.625%04-30-2029 CUSIP : 91282CKP5				
16 May 24	PURCHASED 70,000.00 PAR 05-14-24 AT A PRICE OF \$100.070312 PLUS ACCRUED INTEREST PAID	-148.37	333,234.46	-148.37	333,234.46
16 May 24	UNITED STATES OF AMER TREAS NOTES 4.875%04-30-2026 CUSIP : 91282CKK6				
16 May 24	PURCHASED 85,000.00 PAR 05-14-24 AT A PRICE OF \$99.406250 PLUS ACCRUED INTEREST PAID	-10.11	333,224.35	-10.11	333,224.35
16 May 24	UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3				
16 May 24	PURCHASED 85,000.00 PAR 05-14-24 AT A PRICE OF \$99.468750 PLUS ACCRUED INTEREST PAID	-10.11	333,214.24	-10.11	333,214.24
16 May 24	UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3				
16 May 24	SOLD 120,000.00 PAR 05-14-24 AT A PRICE OF \$81.259000 PLUS ACCRUED INTEREST RECEIVED	478.85	333,693.09	478.85	333,693.09
16 May 24	VERIZON COMMUNICATIONS INC NT 2.355% 03-15-2032 CUSIP : 92343VGN8				
16 May 24	SOLD 55,000.00 PAR 05-14-24 AT A PRICE OF \$97.250000 PLUS ACCRUED INTEREST RECEIVED	1,247.81	334,940.90	1,247.81	334,940.90
16 May 24	AMEREN ILL CO 4.95% 06-01-2033 CUSIP : 02361DBA7				
16 May 24	SOLD 60,000.00 PAR 05-14-24 AT A PRICE OF \$99.849000 PLUS ACCRUED INTEREST RECEIVED	531.67	335,472.57	531.67	335,472.57
16 May 24	PVTPL VERALTO CORP SR NT 5.5% 09-18-2026 CUSIP : 92338CAA1				
16 May 24	SOLD 65,000.00 PAR 05-14-24 AT A PRICE OF \$97.258000 PLUS ACCRUED INTEREST RECEIVED	1,058.12	336,530.69	1,058.12	336,530.69
16 May 24	CHRISTUS HEALTH 4.341% 07-01-2028 CUSIP : 17108JAA1				
16 May 24	SOLD 85,000.00 PAR 05-14-24 AT A PRICE OF \$99.262000 PLUS ACCRUED INTEREST RECEIVED	399.56	336,930.25	399.56	336,930.25
16 May 24	CORNELL UNIVERSITY 4.835% 06-15-2034 CUSIP : 219207AC1				
17 May 24	Interest Received on 165,000.00 Par Payment Due 05/17/24	511.09	337,441.34	511.09	337,441.34
17 May 24	CITIGROUP COML MTG 3.717% DUE 09-15-2048 CUSIP : 17324DAU8				
17 May 24	Interest Received on 80,000.00 Par Payment Due 05/15/24	329.33	337,770.67	329.33	337,770.67
17 May 24	WF CARD ISSUANCE 4.94% DUE 02-15-2029 CUSIP : 92970QAA3				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 151 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
17 May 24	PURCHASED 20,000.00 PAR 05-15-24 AT A PRICE OF \$79.559000 PLUS ACCRUED INTEREST PAID	-189.11	337,581.56	-189.11	337,581.56
17 May 24	MCDONALDS CORP MEDIUM TERM NTS 3.7 DUE 02-15-2042 CUSIP : 58013MENO				
17 May 24	PURCHASED 45,000.00 PAR 05-15-24 AT A PRICE OF \$95.781250 PLUS ACCRUED INTEREST PAID	-483.38	337,098.18	-483.38	337,098.18
17 May 24	UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP : 912810TX6				
17 May 24	SOLD 120,000.00 PAR 05-16-24 AT A PRICE OF \$98.218750 PLUS ACCRUED INTEREST RECEIVED	1,410.99	338,509.17	1,410.99	338,509.17
17 May 24	UNITED STATES OF AMER TREAS NOTES 4.0% 01-31-2029 CUSIP : 91282CJW2				
17 May 24	SOLD 15,000.00 PAR 05-15-24 AT A PRICE OF \$98.312500 PLUS ACCRUED INTEREST RECEIVED	170.60	338,679.77	170.60	338,679.77
17 May 24	UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP : 912810TZ1				
17 May 24	SOLD 55,000.00 PAR 05-15-24 AT A PRICE OF \$83.705000 PLUS ACCRUED INTEREST RECEIVED	97.04	338,776.81	97.04	338,776.81
17 May 24	INDIANA UNIV HEALTH INC 3.97% BNDS 11-01-2048 CUSIP : 455170AA8				
17 May 24	SOLD 85,000.00 PAR 05-15-24 AT A PRICE OF \$100.156250 PLUS ACCRUED INTEREST RECEIVED	20.21	338,797.02	20.21	338,797.02
17 May 24	UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3				
20 May 24	Interest Received on 100,000.00 Par Payment Due 05/20/24	420.83	339,217.85	420.83	339,217.85
20 May 24	PVTPL T-MOBILE US TR 2024-1 5.05% DUE 09-30-2029 CUSIP : 87267RAA3				
20 May 24	Interest Received on 145,000.00 Par Payment Due 05/20/24	593.29	339,811.14	593.29	339,811.14
20 May 24	PVTPL T-MOBILE US TR 2022-1 SER 22-1A CL A 144A 4.91% 05-22-2028 CUSIP : 87267WAA2				
20 May 24	Interest Received on 25,000.00 Par Payment Due 05/18/24	77.71	339,888.85	77.71	339,888.85
20 May 24	HONDA AUTO RECEIVABLES OWNER TR SER 22-2 CL A3 3.73% DUE 07-20-2026 REG CUSIP : 43815PAC3				
20 May 24	Interest Received on 45,820.70 Par Payment Due 05/20/24	153.12	340,041.97	153.12	340,041.97
20 May 24	GM FINL AUTOMOBILE 4.01% DUE 09-22-2025 CUSIP : 380130AD6				
20 May 24	Interest Received on 56,116.06 Par Payment Due 05/20/24	272.63	340,314.60	272.63	340,314.60
20 May 24	PVTPL SIERRA TIMESHARE 2023-1 RECEIVABLES FDG SER 23-1A CL B 5.83% 01-20-2040 CUSIP : 826943AB8				
20 May 24	Interest Received on 90,000.00 Par First Payment	360.45	340,675.05	360.45	340,675.05
20 May 24	VERIZON MASTER TR SER 24-3 CL A1A 5.34% 04-20-2027 CUSIP : 92348KCQ4				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 152 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
20 May 24 20 May 24	Interest Received on 98,389.00 Par Payment Due 05/20/24 PVTPL MVW 2024-1 LLC SR 24-1A CLA 5.32%02-20-2043 CUSIP : 62847RAA5	436.19	341,111.24	436.19	341,111.24
20 May 24 20 May 24	PURCHASED 105,000.00 PAR 05-16-24 AT A PRICE OF \$89.239000 PLUS ACCRUED INTEREST PAID RELX CAPITAL INC 3.0% DUE 05-22-2030 BEO CUSIP : 74949LAD4	-1,557.50	339,553.74	-1,557.50	339,553.74
20 May 24 20 May 24	PURCHASED 60,000.00 PAR 05-16-24 AT A PRICE OF \$80.418000 PLUS ACCRUED INTEREST PAID STANFORD HLTH CARE 3.795% DUE 11-15-2048 CUSIP : 85434VAA6	-31.62	339,522.12	-31.62	339,522.12
20 May 24 20 May 24	SOLD 10,000.00 PAR 05-16-24 AT A PRICE OF \$95.593750 PLUS ACCRUED INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP : 912810TX6	110.92	339,633.04	110.92	339,633.04
20 May 24 20 May 24	SOLD 170,000.00 PAR 05-16-24 AT A PRICE OF \$98.019531 PLUS ACCRUED INTEREST RECEIVED BA CR CARD TR SR 22-A1 CL A1 3.53% DUE 11-15-2027 REG CUSIP : 05522RDE5	83.35	339,716.39	83.35	339,716.39
20 May 24 20 May 24	TRANSFERRED VIA FED FUND WIRE TO BANCO POPULAR DE PUERTO RICO United States dollar	-12,877.59	326,838.80	-12,877.59	326,838.80
20 May 24 20 May 24	TRANSFERRED VIA FED FUND WIRE TO BANCO POPULAR DE PUERTO RICO INVOICE #240331-SINOT, 03/31/24 (JANUARY - MARCH, 2024 QUARTER) United States dollar	-7,059.50	319,779.30	-7,059.50	319,779.30
20 May 24 20 May 24	TRANSFERRED VIA FED FUND WIRE TO THE PRIVATEBANK AND TRUST COMPANY United States dollar	-13,254.61	306,524.69	-13,254.61	306,524.69
21 May 24 21 May 24	Interest Received on 60,000.00 Par Payment Due 05/21/24 PARKER-HANNIFIN CORP 4.45% 11-21-2044 CUSIP : 70109HAN5	1,335.00	307,859.69	1,335.00	307,859.69
21 May 24 21 May 24	PURCHASED 90,000.00 PAR 05-17-24 AT A PRICE OF \$100.215000 PLUS ACCRUED INTEREST PAID SUTTER HEALTH 5.164% DUE 08-15-2033 CUSIP : 86944BAK9	-1,239.36	306,620.33	-1,239.36	306,620.33
21 May 24 21 May 24	SOLD 80,000.00 PAR 05-17-24 AT A PRICE OF \$99.851562 PLUS ACCRUED INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3	57.07	306,677.40	57.07	306,677.40
21 May 24 21 May 24	SOLD 90,000.00 PAR 05-20-24 AT A PRICE OF \$96.453125 PLUS ACCRUED INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5	949.45	307,626.85	949.45	307,626.85

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 153 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
22 May 24 22 May 24	Interest Received on 100,000.00 Par First Payment DELL EQUIP FIN TR 5.39% DUE 03-22-2030 CUSIP : 24702GAE5	524.03	308,150.88	524.03	308,150.88
22 May 24 22 May 24	Interest Received on 105,000.00 Par Payment Due 05/22/24 RELX CAPITAL INC 3.0% DUE 05-22-2030 BEO CUSIP : 74949LAD4	1,575.00	309,725.88	1,575.00	309,725.88
22 May 24 22 May 24	Interest Received on 64,579.96 Par Payment Due 05/22/24 PVTPL DELL EQUIP FIN TR 2023-1 SER 23-1 CL A2 5.65% 09-28-2028 CUSIP : 24702HAC7	304.06	310,029.94	304.06	310,029.94
22 May 24 22 May 24	PURCHASED 25,000.00 PAR 05-20-24 AT A PRICE OF \$99.468760 PLUS ACCRUED INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3	-20.81	310,009.13	-20.81	310,009.13
22 May 24 22 May 24	PURCHASED 30,000.00 PAR 05-20-24 AT A PRICE OF \$99.437500 PLUS ACCRUED INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3	-24.97	309,984.16	-24.97	309,984.16
22 May 24 22 May 24	PURCHASED 50,000.00 PAR 05-20-24 AT A PRICE OF \$97.750000 PLUS ACCRUED INTEREST PAID UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP : 912810TZ1	-599.59	309,384.57	-599.59	309,384.57
22 May 24 22 May 24	SOLD 181,428.88 PAR 05-21-24 AT A PRICE OF \$84.687500 PLUS ACCRUED INTEREST RECEIVED FEDERAL HOME LOAN MORTGAGE CORP POOL #SD8220 3.0% DUE 06-01-2052 REG CUSIP : 3132DWDZ3	317.50	309,702.07	317.50	309,702.07
22 May 24 22 May 24	SOLD 25,000.00 PAR 05-20-24 AT A PRICE OF \$96.957000 PLUS ACCRUED INTEREST RECEIVED KLA CORP 4.7% 02-01-2034 CUSIP : 482480AP5	362.29	310,064.36	362.29	310,064.36
22 May 24 22 May 24	SOLD 30,000.00 PAR 05-20-24 AT A PRICE OF \$96.853000 PLUS ACCRUED INTEREST RECEIVED KLA CORP 4.7% 02-01-2034 CUSIP : 482480AP5	434.75	310,499.11	434.75	310,499.11
22 May 24 22 May 24	SOLD 60,000.00 PAR 05-20-24 AT A PRICE OF \$86.248000 PLUS ACCRUED INTEREST RECEIVED PARKER-HANNIFIN CORP 4.45% 11-21-2044 CUSIP : 70109HAN5	7.42	310,506.53	7.42	310,506.53
23 May 24 23 May 24	PURCHASED 15,000.00 PAR 05-16-24 AT A PRICE OF \$76.465000 PLUS ACCRUED INTEREST PAID UNITYPOINT HEALTH FIXED 3.665% DUE 02-15-2050 CUSIP : 91338CAA3	-145.07	310,361.46	-145.07	310,361.46
23 May 24 23 May 24	PURCHASED 25,000.00 PAR 05-21-24 AT A PRICE OF \$99.765625 PLUS ACCRUED INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3	-23.78	310,337.68	-23.78	310,337.68

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 154 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
23 May 24	PURCHASED 50,000.00 PAR 05-21-24 AT A PRICE OF \$99.687500 PLUS ACCRUED INTEREST PAID	-47.55	310,290.13	-47.55	310,290.13
23 May 24	UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3				
23 May 24	PURCHASED 75,000.00 PAR 05-21-24 AT A PRICE OF \$100.093750 PLUS ACCRUED INTEREST PAID	-228.52	310,061.61	-228.52	310,061.61
23 May 24	UNITED STATES OF AMER TREAS NOTES 4.875%04-30-2026 CUSIP : 91282CKK6				
23 May 24	PURCHASED 80,000.00 PAR 05-21-24 AT A PRICE OF \$99.718750 PLUS ACCRUED INTEREST PAID	-76.09	309,985.52	-76.09	309,985.52
23 May 24	UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3				
23 May 24	SOLD 25,000.00 PAR 05-21-24 AT A PRICE OF \$104.221000 PLUS ACCRUED INTEREST RECEIVED	32.50	310,018.02	32.50	310,018.02
23 May 24	ALABAMA PWR CO 5.85% 11-15-2033 CUSIP : 010392GB8				
23 May 24	SOLD 40,000.00 PAR 05-21-24 AT A PRICE OF \$99.714850 PLUS ACCRUED INTEREST RECEIVED	38.04	310,056.06	38.04	310,056.06
23 May 24	UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3				
23 May 24	SOLD 5,000.00 PAR 05-21-24 AT A PRICE OF \$95.085937 PLUS ACCRUED INTEREST RECEIVED	57.21	310,113.27	57.21	310,113.27
23 May 24	UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP : 912810TX6				
23 May 24	SOLD 55,000.00 PAR 05-21-24 AT A PRICE OF \$99.423000 PLUS ACCRUED INTEREST RECEIVED	671.23	310,784.50	671.23	310,784.50
23 May 24	ABBVIE INC 5.05% 03-15-2034 CUSIP : 00287YDU0				
23 May 24	SOLD 65,000.00 PAR 05-21-24 AT A PRICE OF \$100.527000 PLUS ACCRUED INTEREST RECEIVED	639.62	311,424.12	639.62	311,424.12
23 May 24	PVTPL NEW YORK LIFE GLOBAL FDG SR SECD NT 5.45% 09-18-2026 CUSIP : 64953BBF4				
23 May 24	SOLD 80,000.00 PAR 05-21-24 AT A PRICE OF \$99.726562 PLUS ACCRUED INTEREST RECEIVED	76.09	311,500.21	76.09	311,500.21
23 May 24	UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3				
23 May 24	SOLD 85,000.00 PAR 05-21-24 AT A PRICE OF \$104.381000 PLUS ACCRUED INTEREST RECEIVED	110.97	311,611.18	110.97	311,611.18
23 May 24	DUKE ENERGY FLA LLC 5.875% 11-15-2033 CUSIP : 26444HAQ4				
24 May 24	PURCHASED 20,000.00 PAR 05-22-24 AT A PRICE OF \$95.144531 PLUS ACCRUED INTEREST PAID	-231.18	311,380.00	-231.18	311,380.00
24 May 24	UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP : 912810TX6				
24 May 24	PURCHASED 25,000.00 PAR 05-22-24 AT A PRICE OF \$95.125000 PLUS ACCRUED INTEREST PAID	-288.98	311,091.02	-288.98	311,091.02
24 May 24	UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP : 912810TX6				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 155 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
24 May 24	PURCHASED 35,000.00 PAR 05-22-24 AT A PRICE OF \$72.526000 PLUS ACCRUED	-171.43	310,919.59	-171.43	310,919.59
24 May 24	INTEREST PAID ORLANDO HEALTH INC 3.327% DUE 10-01-2050 CUSIP : 686514AH3				
24 May 24	SOLD 25,000.00 PAR 05-22-24 AT A PRICE OF \$102.865000 PLUS ACCRUED	381.36	311,300.95	381.36	311,300.95
24 May 24	INTEREST RECEIVED SUTTER HEALTH 5.547% DUE 08-15-2053 CUSIP : 86944BAL7				
24 May 24	SOLD 50,000.00 PAR 05-22-24 AT A PRICE OF \$98.525000 PLUS ACCRUED	493.16	311,794.11	493.16	311,794.11
24 May 24	INTEREST RECEIVED COMMONSPIRIT HEALTH 5.548% 12-01-2054 CUSIP : 20268JAT0				
28 May 24	Interest Received on 110,249.62 Par Payment Due 05/25/24	367.50	312,161.61	367.50	312,161.61
28 May 24	FNMA POOL #FS2847 4% 08-01-2052 BEO CUSIP : 3140XJEV1				
28 May 24	Interest Received on 110,742.62 Par Payment Due 05/25/24	230.71	312,392.32	230.71	312,392.32
28 May 24	FHLMC POOL #Q03677 2.5% DUE 10-01-2049 REG CUSIP : 31339UCN8				
28 May 24	Interest Received on 115,469.12 Par Payment Due 05/25/24	384.90	312,777.22	384.90	312,777.22
28 May 24	FEDERAL NATIONAL MORTGAGE ASSOC 4% 08-01-2037 CUSIP : 3140QPWS2				
28 May 24	Interest Received on 135,599.64 Par Payment Due 05/25/24	565.00	313,342.22	565.00	313,342.22
28 May 24	FHLMC SUPER 15Y FIXED 5% 08-01-2038 CUSIP : 3132CXBFB				
28 May 24	Interest Received on 142,937.60 Par Payment Due 05/25/24	297.79	313,640.01	297.79	313,640.01
28 May 24	FNMA POOL #MA2828 2.5% 11-01-2046 BEO CUSIP : 31418CEA8				
28 May 24	Interest Received on 155,784.03 Par Payment Due 05/25/24	649.10	314,289.11	649.10	314,289.11
28 May 24	FEDERAL HOME LOAN MORTGAGE CORP 5% 07-01-2043 CUSIP : 3133KYZH5				
28 May 24	Interest Received on 156,658.46 Par Payment Due 05/25/24	652.74	314,941.85	652.74	314,941.85
28 May 24	FNMA POOL #MA4850 5% 11-01-2037 BEO CUSIP : 31418EL81				
28 May 24	Interest Received on 158,342.67 Par Payment Due 05/25/24	659.76	315,601.61	659.76	315,601.61
28 May 24	FNMA POOL #MA4978 5% 04-01-2053 BEO CUSIP : 31418EQ86				
28 May 24	Interest Received on 164,858.33 Par Payment Due 05/25/24	618.22	316,219.83	618.22	316,219.83
28 May 24	FNMA POOL #MA4656 4.5% 07-01-2052 BEO CUSIP : 31418EE63				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 156 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
28 May 24 28 May 24	Interest Received on 165,900.96 Par Payment Due 05/25/24 FNMA POOL #MA4783 4% 10-01-2052 BEO CUSIP : 31418EJ50	553.00	316,772.83	553.00	316,772.83
28 May 24 28 May 24	Interest Received on 167,652.39 Par Payment Due 05/25/24 FNMA POOL #MA4761 5% 09-01-2052 BEO CUSIP : 31418EJF8	698.55	317,471.38	698.55	317,471.38
28 May 24 28 May 24	Interest Received on 186,998.51 Par Payment Due 05/25/24 FNMA 2% 07-01-2050 CUSIP : 3140KFB38	311.66	317,783.04	311.66	317,783.04
28 May 24 28 May 24	Interest Received on 19.72 Par Payment Due 05/25/24 FNMA POOL #255321 5.5% DUE 07-01-2024 REG CUSIP : 31371LSJ9	0.09	317,783.13	0.09	317,783.13
28 May 24 28 May 24	Interest Received on 289,345.30 Par Payment Due 05/25/24 FNMA POOL #FS3497 3.5% 08-01-2052 BEO CUSIP : 3140XJ3F8	843.92	318,627.05	843.92	318,627.05
28 May 24 28 May 24	Interest Received on 29,054.18 Par Payment Due 05/25/24 FNMA POOL #AS8356 3% 11-01-2046 BEO CUSIP : 3138WJJA7	72.64	318,699.69	72.64	318,699.69
28 May 24 28 May 24	Interest Received on 31,895.58 Par Payment Due 05/25/24 FNMA POOL #MA2356 3% 07-01-2045 BEO CUSIP : 31418BTN6	79.74	318,779.43	79.74	318,779.43
28 May 24 28 May 24	Interest Received on 387,276.62 Par Payment Due 05/25/24 FEDERAL HOME LN MTG CORP POOL #SD8193 2%02-01-2052 BEO CUSIP : 3132DWC68	645.46	319,424.89	645.46	319,424.89
28 May 24 28 May 24	Interest Received on 415,145.90 Par Payment Due 05/25/24 FHLMC UMBS 30Y FIXED 2.5% 05-01-2052 CUSIP : 3133BBTH2	864.89	320,289.78	864.89	320,289.78
28 May 24 28 May 24	Interest Received on 470,170.03 Par Payment Due 05/25/24 FNMA POOL #MA4563 2.5% 03-01-2052 BEO CUSIP : 31418EB90	979.52	321,269.30	979.52	321,269.30
28 May 24 28 May 24	Interest Received on 48,148.78 Par Payment Due 05/25/24 FANNIE MAE POOL #CB1730 2.5% 09-01-2036 CUSIP : 3140QL4Q6	100.31	321,369.61	100.31	321,369.61
28 May 24 28 May 24	Interest Received on 57,510.43 Par Payment Due 05/25/24 FNMA POOL #BN4393 3.5% DUE 03-01-2049 CUSIP : 3140JL3B8	167.74	321,537.35	167.74	321,537.35

\*Generated by Northern Trust from reviewed periodic data on 17 Sep 24 B024

◆ **Cash Activity Detail**

*Income cash - USD*

<u>Value Date</u> Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
28 May 24	Interest Received on 60,110.63 Par Payment Due 05/25/24	200.37	321,737.72	200.37	321,737.72
28 May 24	FNMA POOL #BN0905 4.0% 11-01-2048 CUSIP : 3140JHAF0				
28 May 24	Interest Received on 688,823.13 Par Payment Due 05/25/24	1,722.06	323,459.78	1,722.06	323,459.78
28 May 24	FEDERAL HOME LOAN MORTGAGE CORP POOL #SD8220 3.0% DUE 06-01-2052 REG CUSIP : 3132DWDZ3				
28 May 24	Interest Received on 787,842.89 Par Payment Due 05/25/24	1,313.07	324,772.85	1,313.07	324,772.85
28 May 24	FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5715 2.0% DUE 10-01-2051 REG CUSIP : 3133KMK46				
28 May 24	PURCHASED 15,000.00 PAR 05-23-24 AT A PRICE OF \$100.343750 PLUS ACCRUED INTEREST PAID	-52.79	324,720.06	-52.79	324,720.06
28 May 24	UNITED STATES OF AMER TREAS NOTES 4.625%04-30-2029 CUSIP : 91282CKP5				
28 May 24	PURCHASED 5,000.00 PAR 05-21-24 AT A PRICE OF \$75.645000 PLUS ACCRUED INTEREST PAID	-49.88	324,670.18	-49.88	324,670.18
28 May 24	UNITYPOINT HEALTH FIXED 3.665% DUE 02-15-2050 CUSIP : 91338CAA3				
28 May 24	PURCHASED 50,000.00 PAR 05-23-24 AT A PRICE OF \$100.390625 PLUS ACCRUED INTEREST PAID	-175.95	324,494.23	-175.95	324,494.23
28 May 24	UNITED STATES OF AMER TREAS NOTES 4.625%04-30-2029 CUSIP : 91282CKP5				
28 May 24	PURCHASED 55,000.00 PAR 05-23-24 AT A PRICE OF \$94.425781 PLUS ACCRUED INTEREST PAID	-661.44	323,832.79	-661.44	323,832.79
28 May 24	UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP : 912810TX6				
28 May 24	SOLD 15,000.00 PAR 05-23-24 AT A PRICE OF \$95.180000 PLUS ACCRUED INTEREST RECEIVED	249.38	324,082.17	249.38	324,082.17
28 May 24	DEVON ENERGY CORP NEW 4.5% 1-15-2030 BEO CUSIP : 25179MBF9				
28 May 24	SOLD 60,000.00 PAR 05-23-24 AT A PRICE OF \$103.117000 PLUS ACCRUED INTEREST RECEIVED	128.92	324,211.09	128.92	324,211.09
28 May 24	DUKE ENERGY FLA LLC 5.95% DUE 11-15-2052BEO CUSIP : 26444HAN1				
29 May 24	PURCHASED 35,000.00 PAR 05-28-24 AT A PRICE OF \$100.242200 PLUS ACCRUED INTEREST PAID	-127.56	324,083.53	-127.56	324,083.53
29 May 24	UNITED STATES OF AMER TREAS NOTES 4.625%04-30-2029 CUSIP : 91282CKP5				
29 May 24	SOLD 20,000.00 PAR 05-28-24 AT A PRICE OF \$97.391000 PLUS ACCRUED INTEREST RECEIVED	197.16	324,280.69	197.16	324,280.69
29 May 24	PRESIDENT & FELLOWS HARVARD COLLEGE 4.609% 02-15-2035 CUSIP : 740816AR4				
29 May 24	SOLD 35,000.00 PAR 05-28-24 AT A PRICE OF \$105.832000 PLUS ACCRUED INTEREST RECEIVED	183.75	324,464.44	183.75	324,464.44
29 May 24	MICRON TECH INC FIXED 6.75% DUE 11-01-2029 CUSIP : 595112BV4				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 158 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
29 May 24	SOLD 85,000.00 PAR 05-28-24 AT A PRICE OF \$98.675776 PLUS ACCRUED	141.47	324,605.91	141.47	324,605.91
29 May 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3				
30 May 24	PURCHASED 90,000.00 PAR 05-29-24 AT A PRICE OF \$92.187500 PLUS ACCRUED	-1,103.37	323,502.54	-1,103.37	323,502.54
30 May 24	INTEREST PAID UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP : 912810TX6				
30 May 24	SOLD 125,000.00 PAR 05-29-24 AT A PRICE OF \$70.914000 PLUS ACCRUED	681.57	324,184.11	681.57	324,184.11
30 May 24	INTEREST RECEIVED ORLANDO HEALTH INC 3.327% DUE 10-01-2050 CUSIP : 686514AH3				
30 May 24	SOLD 70,000.00 PAR 05-29-24 AT A PRICE OF \$95.195312 PLUS ACCRUED	807.69	324,991.80	807.69	324,991.80
30 May 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
31 May 24	PURCHASED 10,000.00 PAR 05-30-24 AT A PRICE OF \$98.109375 PLUS ACCRUED	-20.11	324,971.69	-20.11	324,971.69
31 May 24	INTEREST PAID UNITED STATES TREAS BDS 4.625% 05-15-2044 CUSIP : 912810UB2				
31 May 24	PURCHASED 10,000.00 PAR 05-30-24 AT A PRICE OF \$99.351562 PLUS ACCRUED	-19.57	324,952.12	-19.57	324,952.12
31 May 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.75% 05-15-2027 CUSIP : 91282CKR1				
31 May 24	PURCHASED 85,000.00 PAR 05-30-24 AT A PRICE OF \$98.368000 PLUS ACCRUED	-116.88	324,835.24	-116.88	324,835.24
31 May 24	INTEREST PAID UNITED PARCEL SVC INC 5.5% 05-22-2054 CUSIP : 911312CE4				
31 May 24	SOLD 10,000.00 PAR 05-30-24 AT A PRICE OF \$96.014000 PLUS ACCRUED	191.15	325,026.39	191.15	325,026.39
31 May 24	INTEREST RECEIVED SSM HLTH CARE CORP 3.823% DUE 06-01-2027 CUSIP : 784710AA3				
31 May 24	SOLD 15,000.00 PAR 05-30-24 AT A PRICE OF \$89.113000 PLUS ACCRUED	68.13	325,094.52	68.13	325,094.52
31 May 24	INTEREST RECEIVED MATTEL INC 5.45 DUE 11-01-2041 CUSIP : 577081AW2				
31 May 24	SOLD 80,000.00 PAR 05-30-24 AT A PRICE OF \$93.046875 PLUS ACCRUED	990.11	326,084.63	990.11	326,084.63
31 May 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP : 912810TX6				
03 Jun 24	INCOME RECEIVED	2,545.91	328,630.54	2,545.91	328,630.54
03 Jun 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
03 Jun 24	Interest Received on 30,000.00 Par Payment Due 06/01/24	825.00	329,455.54	825.00	329,455.54
03 Jun 24	KRAFT HEINZ FOODS CO GTD SR NT 5.5% 06-01-2050 CUSIP : 50077LBJ4				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 159 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
03 Jun 24	Interest Received on 40,000.00 Par Payment Due 06/01/24	730.00	330,185.54	730.00	330,185.54
03 Jun 24	VALERO ENERGY CORP NEW 3.65% 12-01-2051 CUSIP : 91913YBD1				
03 Jun 24	Interest Received on 40,000.00 Par Payment Due 06/01/24	978.80	331,164.34	978.80	331,164.34
03 Jun 24	SSM HEALTH CARE CORP 4.894% 06-01-2028 CUSIP : 784710AC9				
03 Jun 24	Interest Received on 71,000.00 Par Payment Due 06/01/24	2,077.11	333,241.45	2,077.11	333,241.45
03 Jun 24	ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY REV 5.851% 12-01-2034 BEO TAXABLE CUSIP : 452252FK0				
03 Jun 24	Interest Received on 75,000.00 Par Payment Due 06/01/24	2,006.25	335,247.70	2,006.25	335,247.70
03 Jun 24	JPMORGAN CHASE & CO. 5.35% 06-01-2034 CUSIP : 46647PDR4				
03 Jun 24	Interest Received on 80,000.00 Par Payment Due 06/01/24	1,529.20	336,776.90	1,529.20	336,776.90
03 Jun 24	SSM HLTH CARE CORP 3.823% DUE 06-01-2027 CUSIP : 784710AA3				
03 Jun 24	Interest Received on 90,000.00 Par Payment Due 06/01/24	2,080.35	338,857.25	2,080.35	338,857.25
03 Jun 24	OKLAHOMA DEV FIN AUTH REV 4.623% 06-01-2044 BEO TAXABLE CUSIP : 6789084G6				
04 Jun 24	PURCHASED 35,000.00 PAR 06-03-24 AT A PRICE OF \$101.351562 PLUS ACCRUED INTEREST PAID	-17.69	338,839.56	-17.69	338,839.56
04 Jun 24	UNITED STATES TREAS NTS DTD 4.625% 05-31-2031 CUSIP : 91282CKU4				
04 Jun 24	PURCHASED 85,000.00 PAR 06-03-24 AT A PRICE OF \$99.734375 PLUS ACCRUED INTEREST PAID	-202.11	338,637.45	-202.11	338,637.45
04 Jun 24	UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3				
04 Jun 24	SOLD 35,000.00 PAR 06-03-24 AT A PRICE OF \$100.656000 PLUS ACCRUED INTEREST RECEIVED	123.99	338,761.44	123.99	338,761.44
04 Jun 24	INGERSOLL RAND INC 5.314% 06-15-2031 CUSIP : 45687VAE6				
04 Jun 24	SOLD 90,000.00 PAR 06-03-24 AT A PRICE OF \$100.356000 PLUS ACCRUED INTEREST RECEIVED	53.75	338,815.19	53.75	338,815.19
04 Jun 24	ELEVANCE HEALTH INC 5.375% 06-15-2034 CUSIP : 036752AZ6				
05 Jun 24	FOR MAY 2024	11.52	338,826.71	11.52	338,826.71
05 Jun 24	SHORT TERM INTEREST ADJUSTMENT CUSIP : 824999AA4				
05 Jun 24	PURCHASED 50,000.00 PAR 06-04-24 AT A PRICE OF \$100.796875 PLUS ACCRUED INTEREST PAID	-131.96	338,694.75	-131.96	338,694.75
05 Jun 24	UNITED STATES TREAS BDS 4.625% 05-15-2044 CUSIP : 912810UB2				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 160 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
05 Jun 24	PURCHASED 90,000.00 PAR 06-04-24 AT A PRICE OF \$66.385000 PLUS ACCRUED	-242.42	338,452.33	-242.42	338,452.33
05 Jun 24	INTEREST PAID IN UNIV HLTH INC 2.852% DUE 11-01-2051 CUSIP : 455170AB6				
05 Jun 24	SOLD 60,000.00 PAR 06-04-24 AT A PRICE OF \$100.351562 PLUS ACCRUED	149.80	338,602.13	149.80	338,602.13
05 Jun 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3				
05 Jun 24	SOLD 65,000.00 PAR 06-04-24 AT A PRICE OF \$91.046000 PLUS ACCRUED	334.57	338,936.70	334.57	338,936.70
05 Jun 24	INTEREST RECEIVED MATTTEL INC 5.45 DUE 11-01-2041 CUSIP : 577081AW2				
05 Jun 24	SOLD 65,000.00 PAR 06-04-24 AT A PRICE OF \$95.808600 PLUS ACCRUED	842.41	339,779.11	842.41	339,779.11
05 Jun 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP : 912810TX6				
06 Jun 24	PURCHASED 5,000.00 PAR 06-05-24 AT A PRICE OF \$99.867187 PLUS ACCRUED	-13.45	339,765.66	-13.45	339,765.66
06 Jun 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.75% 05-15-2027 CUSIP : 91282CKR1				
06 Jun 24	PURCHASED 90,000.00 PAR 06-05-24 AT A PRICE OF \$69.426000 PLUS ACCRUED	-705.14	339,060.52	-705.14	339,060.52
06 Jun 24	INTEREST PAID EMORY UNIV FIXED 2.969% DUE 09-01-2050 CUSIP : 29157TAE6				
06 Jun 24	SOLD 5,000.00 PAR 06-05-24 AT A PRICE OF \$96.589000 PLUS ACCRUED	2.65	339,063.17	2.65	339,063.17
06 Jun 24	INTEREST RECEIVED SSM HLTH CARE CORP 3.823% DUE 06-01-2027 CUSIP : 784710AA3				
06 Jun 24	SOLD 80,000.00 PAR 06-05-24 AT A PRICE OF \$100.746100 PLUS ACCRUED	209.24	339,272.41	209.24	339,272.41
06 Jun 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3				
06 Jun 24	SOLD 90,000.00 PAR 06-05-24 AT A PRICE OF \$67.412000 PLUS ACCRUED	249.55	339,521.96	249.55	339,521.96
06 Jun 24	INTEREST RECEIVED IN UNIV HLTH INC 2.852% DUE 11-01-2051 CUSIP : 455170AB6				
07 Jun 24	PURCHASED 15,000.00 PAR 06-06-24 AT A PRICE OF \$94.188000 PLUS ACCRUED	-130.00	339,391.96	-130.00	339,391.96
07 Jun 24	INTEREST PAID TEXTRON INC 3.9% 09-17-2029 CUSIP : 883203CA7				
07 Jun 24	PURCHASED 45,000.00 PAR 06-06-24 AT A PRICE OF \$100.671875 PLUS ACCRUED	-123.05	339,268.91	-123.05	339,268.91
07 Jun 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3				
07 Jun 24	SOLD 15,000.00 PAR 06-06-24 AT A PRICE OF \$101.398437 PLUS ACCRUED	71.64	339,340.55	71.64	339,340.55
07 Jun 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.625%04-30-2029 CUSIP : 91282CKP5				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 161 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
07 Jun 24	SOLD 50,000.00 PAR 06-06-24 AT A PRICE OF \$101.468000 PLUS ACCRUED	670.20	340,010.75	670.20	340,010.75
07 Jun 24	INTEREST RECEIVED WESTINGHOUSE AIR BRAKE TECH CORP 5.611% 03-11-2034 CUSIP : 960386AR1				
10 Jun 24	PURCHASED 55,000.00 PAR 06-07-24 AT A PRICE OF \$100.515000 PLUS ACCRUED	-762.94	339,247.81	-762.94	339,247.81
10 Jun 24	INTEREST PAID WESTINGHOUSE AIR BRAKE TECH CORP 5.611% 03-11-2034 CUSIP : 960386AR1				
10 Jun 24	SOLD 50,000.00 PAR 06-07-24 AT A PRICE OF \$99.695312 PLUS ACCRUED	154.55	339,402.36	154.55	339,402.36
10 Jun 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3				
11 Jun 24	PURCHASED 20,000.00 PAR 06-10-24 AT A PRICE OF \$99.242187 PLUS ACCRUED	-64.20	339,338.16	-64.20	339,338.16
11 Jun 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3				
11 Jun 24	PURCHASED 80,000.00 PAR 06-10-24 AT A PRICE OF \$99.273437 PLUS ACCRUED	-256.79	339,081.37	-256.79	339,081.37
11 Jun 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3				
11 Jun 24	SOLD 20,000.00 PAR 06-10-24 AT A PRICE OF \$99.992000 PLUS ACCRUED	248.44	339,329.81	248.44	339,329.81
11 Jun 24	INTEREST RECEIVED INTUIT INC 5.2% 09-15-2033 CUSIP : 46124HAG1				
11 Jun 24	SOLD 75,000.00 PAR 06-10-24 AT A PRICE OF \$99.292973 PLUS ACCRUED	240.74	339,570.55	240.74	339,570.55
11 Jun 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3				
11 Jun 24	SOLD 85,000.00 PAR 06-10-24 AT A PRICE OF \$98.589000 PLUS ACCRUED	51.47	339,622.02	51.47	339,622.02
11 Jun 24	INTEREST RECEIVED DUKE ENERGY CORP 5.45% 06-15-2034 CUSIP : 26441CCE3				
12 Jun 24	Interest Received on 175,000.00 Par Payment Due 06/12/24	478.77	340,100.79	478.77	340,100.79
12 Jun 24	CFCRE 2016-C4 MTG 3.283% DUE 05-10-2058 CUSIP : 12531YAN8				
12 Jun 24	PURCHASED 10,000.00 PAR 06-11-24 AT A PRICE OF \$64.496000 PLUS ACCRUED	-21.77	340,079.02	-21.77	340,079.02
12 Jun 24	INTEREST PAID ALLINA HEALTH SYS FIXED 2.902% DUE 11-15-2051 CUSIP : 01959LAE2				
12 Jun 24	SOLD 5,000.00 PAR 06-11-24 AT A PRICE OF \$95.359375 PLUS ACCRUED	68.89	340,147.91	68.89	340,147.91
12 Jun 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP : 912810TX6				
13 Jun 24	PURCHASED 10,000.00 PAR 06-12-24 AT A PRICE OF \$102.234375 PLUS ACCRUED	-16.43	340,131.48	-16.43	340,131.48
13 Jun 24	INTEREST PAID UNITED STATES TREAS NTS DTD 4.625% 05-31-2031 CUSIP : 91282CKU4				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 162 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
13 Jun 24	PURCHASED 30,000.00 PAR 06-12-24 AT A PRICE OF \$73.172000 PLUS ACCRUED	-412.50	339,718.98	-412.50	339,718.98
13 Jun 24	INTEREST PAID OGLETHORPE PWR CORP 3.75% 08-01-2050 CUSIP : 677050AQ9				
13 Jun 24	PURCHASED 5,000.00 PAR 06-12-24 AT A PRICE OF \$96.875000 PLUS ACCRUED	-69.47	339,649.51	-69.47	339,649.51
13 Jun 24	INTEREST PAID UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP : 912810TX6				
13 Jun 24	SOLD 10,000.00 PAR 06-12-24 AT A PRICE OF \$100.599000 PLUS ACCRUED	138.67	339,788.18	138.67	339,788.18
13 Jun 24	INTEREST RECEIVED KEURIG DR PEPPER INC 5.2% 03-15-2031 CUSIP : 49271VAU4				
13 Jun 24	SOLD 20,000.00 PAR 06-12-24 AT A PRICE OF \$97.109375 PLUS ACCRUED	277.88	340,066.06	277.88	340,066.06
13 Jun 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP : 912810TX6				
13 Jun 24	SOLD 5,000.00 PAR 06-12-24 AT A PRICE OF \$64.655000 PLUS ACCRUED	26.67	340,092.73	26.67	340,092.73
13 Jun 24	INTEREST RECEIVED HOSPITAL FOR SPL SURGERY 2.667% DUE 10-01-2050/08-12-2020 REG CUSIP : 44107HAF9				
14 Jun 24	PURCHASED 35,000.00 PAR 06-13-24 AT A PRICE OF \$101.460000 PLUS ACCRUED	-383.46	339,709.27	-383.46	339,709.27
14 Jun 24	INTEREST PAID PROVIDENCE ST JOSEPH HEALTH OBLIGATED GROUP 5.403% 10-01-2033 CUSIP : 743820AC6				
14 Jun 24	PURCHASED 5,000.00 PAR 06-13-24 AT A PRICE OF \$96.625000 PLUS ACCRUED	-70.05	339,639.22	-70.05	339,639.22
14 Jun 24	INTEREST PAID UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP : 912810TX6				
14 Jun 24	SOLD 25,000.00 PAR 06-13-24 AT A PRICE OF \$101.140625 PLUS ACCRUED	89.16	339,728.38	89.16	339,728.38
14 Jun 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3				
14 Jun 24	SOLD 40,000.00 PAR 06-13-24 AT A PRICE OF \$101.617187 PLUS ACCRUED	226.22	339,954.60	226.22	339,954.60
14 Jun 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.625%04-30-2029 CUSIP : 91282CKP5				
14 Jun 24	SOLD 5,000.00 PAR 06-13-24 AT A PRICE OF \$64.592000 PLUS ACCRUED	27.04	339,981.64	27.04	339,981.64
14 Jun 24	INTEREST RECEIVED HOSPITAL FOR SPL SURGERY 2.667% DUE 10-01-2050/08-12-2020 REG CUSIP : 44107HAF9				
17 Jun 24	Interest Received on 10,528.59 Par Payment Due 06/15/24	48.26	340,029.90	48.26	340,029.90
17 Jun 24	GNMA POOL #692311 SER 2039 5.5% DUE 01-15-2039 BEO CUSIP : 36296JDQ5				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 163 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
17 Jun 24 17 Jun 24	Interest Received on 100,000.00 Par Payment Due 06/15/24 CHASE ISSUANCE TR SR D26Q CLA 4.63% 01-15-2031 CUSIP : 161571HW7	385.83	340,415.73	385.83	340,415.73
17 Jun 24 17 Jun 24	Interest Received on 100,000.00 Par Payment Due 06/15/24 FORD CR AUTO OWNER 3.88% DUE 11-15-2034 CUSIP : 34528EAA9	323.33	340,739.06	323.33	340,739.06
17 Jun 24 17 Jun 24	Interest Received on 100,000.00 Par Payment Due 06/15/24 PVTPL NEXTGEAR FLOORPLAN MASTER OWNER TRSR 24-1A CL A2 5.12% 03-15-2029 CUSIP : 65341KBZ8	426.67	341,165.73	426.67	341,165.73
17 Jun 24 17 Jun 24	Interest Received on 105,000.00 Par Payment Due 06/15/24 AMERICAN EXPRESS CREDIT ACCOUNT MAS SER 23-4 CLA 5.15% DUE 09-16-2030 CUSIP : 02589BAC4	450.63	341,616.36	450.63	341,616.36
17 Jun 24 17 Jun 24	Interest Received on 11,668.05 Par Payment Due 06/16/24 GNMA 2013-105 CL A 1.705 DUE 02-16-2037 CUSIP : 38378KXW4	16.58	341,632.94	16.58	341,632.94
17 Jun 24 17 Jun 24	Interest Received on 110,000.00 Par Payment Due 06/15/24 ALLY AUTO RECEIVABLES TRUST SER 22-2 CL A3 0.0% DUE 05-17-2027 BEO CUSIP : 02008MAC3	436.33	342,069.27	436.33	342,069.27
17 Jun 24 17 Jun 24	Interest Received on 115,000.00 Par Payment Due 06/15/24 DISCOVER CARD EXECUTION NT TR SR 22-A3 CL A3 3.56% DUE 07-15-2027 REG CUSIP : 254683CW3	341.17	342,410.44	341.17	342,410.44
17 Jun 24 17 Jun 24	Interest Received on 135,000.00 Par Payment Due 06/15/24 CHURCH & DWIGHT CO INC SR NT 5% 06-15-2052 CUSIP : 17136MAB8	3,375.00	345,785.44	3,375.00	345,785.44
17 Jun 24 17 Jun 24	Interest Received on 162,297.17 Par Payment Due 06/16/24 GNMA 2019-053 REMIC PASSTHRU CTF CL V FIXED 2.75% DUE 08-16-2031 CUSIP : 38380M4H1	371.93	346,157.37	371.93	346,157.37
17 Jun 24 17 Jun 24	Interest Received on 165,000.00 Par Payment Due 06/17/24 CITIGROUP COML MTG 3.717% DUE 09-15-2048 CUSIP : 17324DAU8	511.09	346,668.46	511.09	346,668.46
17 Jun 24 17 Jun 24	Interest Received on 265,641.10 Par Payment Due 06/15/24 HILTON GRAND 5.99% DUE 09-15-2039 CUSIP : 43283YAB9	1,325.99	347,994.45	1,325.99	347,994.45
17 Jun 24 17 Jun 24	Interest Received on 30,975.01 Par Payment Due 06/15/24 GNMA POOL #682229 4% 07-15-2049 BEO CUSIP : 36295V4N6	103.25	348,097.70	103.25	348,097.70

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 164 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
17 Jun 24 17 Jun 24	Interest Received on 4,120.15 Par Payment Due 06/15/24 GNMA POOL #782448 6% 10-15-2038 BEO CUSIP : 36241KWH7	20.60	348,118.30	20.60	348,118.30
17 Jun 24 17 Jun 24	Interest Received on 40,000.00 Par Payment Due 06/15/24 ABBVIE INC 4.85% DUE 06-15-2044 REG CUSIP : 00287YDA4	970.00	349,088.30	970.00	349,088.30
17 Jun 24 17 Jun 24	Interest Received on 45,000.00 Par Payment Due 06/15/24 FIFTH THIRD AUTO TRUST SR 23-1 CL A3 0.0% 08-15-2028 CUSIP : 31680EAD3	207.37	349,295.67	207.37	349,295.67
17 Jun 24 17 Jun 24	Interest Received on 52,014.42 Par Payment Due 06/15/24 FEDERAL HOME LN MTG CORP POOL #G61648 3.5% 09-01-2048 BEO CUSIP : 31335BZM1	151.71	349,447.38	151.71	349,447.38
17 Jun 24 17 Jun 24	Interest Received on 55,000.00 Par Payment Due 06/15/24 FORD CREDIT AUTO OWNER TRUST SER 22-D CL A3 5.27% DUE 05-17-2027 REG CUSIP : 345295AD1	241.54	349,688.92	241.54	349,688.92
17 Jun 24 17 Jun 24	Interest Received on 6,699.54 Par Payment Due 06/15/24 FEDERAL HOME LN MTG CORP POOL #E02902 4%06-01-2026 BEO CUSIP : 31294MGK1	22.33	349,711.25	22.33	349,711.25
17 Jun 24 17 Jun 24	Interest Received on 60,000.00 Par Payment Due 06/15/24 JOHN DEERE OWNER TRUST SER 23-A CL A3 5.01% DUE 11-15-2027 CUSIP : 47800CAC0	250.50	349,961.75	250.50	349,961.75
17 Jun 24 17 Jun 24	Interest Received on 66,238.73 Par Payment Due 06/16/24 GNMA SER 2013-33 REMIC PASSTHRU CL B 2.273 DUE 12-16-2042 CUSIP : 38378B7F0	125.47	350,087.22	125.47	350,087.22
17 Jun 24 17 Jun 24	Interest Received on 75,000.00 Par Payment Due 06/15/24 CAPITAL ONE MULTI-ASSET EXECUTION TR 2021-2 NT CL A 1.39% 07-15-2030 CUSIP : 14041NFX4	86.87	350,174.09	86.87	350,174.09
17 Jun 24 17 Jun 24	Interest Received on 8,117.87 Par Payment Due 06/15/24 GNMA POOL #710769 4.5% 08-15-2039 BEO CUSIP : 36297FT28	30.44	350,204.53	30.44	350,204.53
17 Jun 24 17 Jun 24	Interest Received on 80,000.00 Par Payment Due 06/15/24 WF CARD ISSUANCE 4.94% DUE 02-15-2029 CUSIP : 92970QAA3	329.33	350,533.86	329.33	350,533.86
17 Jun 24 17 Jun 24	Interest Received on 85,000.00 Par Payment Due 06/15/24 CAPITAL ONE MULTI-ASSET EXECUTION TR SR 2022-2 NT CL A 3.49% 05-15-2027 CUSIP : 14041NGA3	247.21	350,781.07	247.21	350,781.07

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 165 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
17 Jun 24	Interest Received on 90,000.00 Par First Payment	2,287.50	353,068.57	2,287.50	353,068.57
17 Jun 24	REPUBLIC SERVICES INC 5.0% 12-15-2033 CUSIP : 760759BH2				
17 Jun 24	PURCHASED 35,000.00 PAR 06-14-24 AT A PRICE OF \$100.109375 PLUS ACCRUED	-141.24	352,927.33	-141.24	352,927.33
17 Jun 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.75% 05-15-2027 CUSIP : 91282CKR1				
17 Jun 24	PURCHASED 5,000.00 PAR 06-14-24 AT A PRICE OF \$98.281250 PLUS ACCRUED	-71.81	352,855.52	-71.81	352,855.52
17 Jun 24	INTEREST PAID UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP : 912810TX6				
17 Jun 24	SOLD 10,000.00 PAR 06-14-24 AT A PRICE OF \$66.437000 PLUS ACCRUED	25.80	352,881.32	25.80	352,881.32
17 Jun 24	INTEREST RECEIVED ALLINA HEALTH SYS FIXED 2.902% DUE 11-15-2051 CUSIP : 01959LAE2				
17 Jun 24	SOLD 35,000.00 PAR 06-14-24 AT A PRICE OF \$96.886000 PLUS ACCRUED	59.47	352,940.79	59.47	352,940.79
17 Jun 24	INTEREST RECEIVED SSM HLTH CARE CORP 3.823% DUE 06-01-2027 CUSIP : 784710AA3				
18 Jun 24	Interest Received on 23,991.90 Par Payment Due 06/18/24	74.57	353,015.36	74.57	353,015.36
18 Jun 24	HONDA AUTO RECEIVABLES OWNER TR SER 22-2 CL A3 3.73% DUE 07-20-2026 REG CUSIP : 43815PAC3				
18 Jun 24	PURCHASED 60,000.00 PAR 06-17-24 AT A PRICE OF \$96.618000 PLUS ACCRUED	-108.32	352,907.04	-108.32	352,907.04
18 Jun 24	INTEREST PAID SSM HLTH CARE CORP 3.823% DUE 06-01-2027 CUSIP : 784710AA3				
18 Jun 24	PURCHASED 70,000.00 PAR 06-17-24 AT A PRICE OF \$107.915000 PLUS ACCRUED	-560.95	352,346.09	-560.95	352,346.09
18 Jun 24	INTEREST PAID SAN DIEGO CNTY CALIF WTR AUTH FING AGY WTR REV 6.138% 05-01-2049 BEO TAXABLE CUSIP : 79741TAR5				
18 Jun 24	RECEIVED ACCRUED INTEREST ON TENDER OFFER AT A RATE OF 10.69444 PER 1,000 PAR CUSIP 84762LAV7 EFFECTIVE 2024/06/04	1,604.17	353,950.26	1,604.17	353,950.26
18 Jun 24	PVTPL SPECTRUM BRANDS INC 5.0% DUE 10-01-2029/09-24-2019 BEO CUSIP : 84762LAV7				
18 Jun 24	SOLD 25,000.00 PAR 06-17-24 AT A PRICE OF \$98.910156 PLUS ACCRUED	351.30	354,301.56	351.30	354,301.56
18 Jun 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.125%02-15-2027 CUSIP : 91282CKA8				
18 Jun 24	SOLD 50,000.00 PAR 06-17-24 AT A PRICE OF \$97.250000 PLUS ACCRUED	723.90	355,025.46	723.90	355,025.46
18 Jun 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP : 912810TX6				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 166 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
18 Jun 24	SOLD 50,000.00 PAR 06-17-24 AT A PRICE OF \$99.933593 PLUS ACCRUED	393.44	355,418.90	393.44	355,418.90
18 Jun 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.5% 04-15-2027 CUSIP : 91282CKJ9				
20 Jun 24	Interest Received on 100,000.00 Par Payment Due 06/20/24	420.83	355,839.73	420.83	355,839.73
20 Jun 24	PVTPL T-MOBILE US TR 2024-1 5.05% DUE 09-30-2029 CUSIP : 87267RAA3				
20 Jun 24	Interest Received on 145,000.00 Par Payment Due 06/20/24	593.29	356,433.02	593.29	356,433.02
20 Jun 24	PVTPL T-MOBILE US TR 2022-1 SER 22-1A CL A 144A 4.91% 05-22-2028 CUSIP : 87267WAA2				
20 Jun 24	Interest Received on 35,185.38 Par Payment Due 06/20/24	117.58	356,550.60	117.58	356,550.60
20 Jun 24	GM FINL AUTOMOBILE 4.01% DUE 09-22-2025 CUSIP : 380130AD6				
20 Jun 24	Interest Received on 53,895.98 Par Payment Due 06/20/24	261.84	356,812.44	261.84	356,812.44
20 Jun 24	PVTPL SIERRA TIMESHARE 2023-1 RECEIVABLES FDG SER 23-1A CL B 5.83% 01-20-2040 CUSIP : 826943AB8				
20 Jun 24	Interest Received on 90,000.00 Par Payment Due 06/20/24	400.50	357,212.94	400.50	357,212.94
20 Jun 24	VERIZON MASTER TR SER 24-3 CL A1A 5.34% 04-20-2027 CUSIP : 92348KCQ4				
20 Jun 24	Interest Received on 96,490.44 Par Payment Due 06/20/24	427.77	357,640.71	427.77	357,640.71
20 Jun 24	PVTPL MVW 2024-1 LLC SR 24-1A CL A 5.32%02-20-2043 CUSIP : 62847RAA5				
20 Jun 24	TRANSFERRED VIA FED FUND WIRE TO BANCO POPULAR DE PUERTO RICO	-48,703.15	308,937.56	-48,703.15	308,937.56
20 Jun 24	MONTHLY INCOME WIRE TRANSFER FROM MESIROW ACCOUNT PER SPONSOR DIRECTION. United States dollar				
21 Jun 24	PURCHASED 40,000.00 PAR 06-20-24 AT A PRICE OF \$101.148000 PLUS ACCRUED	-480.27	308,457.29	-480.27	308,457.29
21 Jun 24	INTEREST PAID PROVIDENCE ST JOSEPH HEALTH OBLIGATED GROUP 5.403% 10-01-2033 CUSIP : 743820AC6				
21 Jun 24	PURCHASED 5,000.00 PAR 06-20-24 AT A PRICE OF \$93.985000 PLUS ACCRUED	-50.92	308,406.37	-50.92	308,406.37
21 Jun 24	INTEREST PAID TEXTRON INC 3.9% 09-17-2029 CUSIP : 883203CA7				
21 Jun 24	PURCHASED 55,000.00 PAR 06-20-24 AT A PRICE OF \$100.992187 PLUS ACCRUED	-241.93	308,164.44	-241.93	308,164.44
21 Jun 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 167 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
21 Jun 24	PURCHASED 95,000.00 PAR 06-20-24 AT A PRICE OF \$100.968747 PLUS ACCRUED	-417.88	307,746.56	-417.88	307,746.56
21 Jun 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3				
21 Jun 24	SOLD 105,000.00 PAR 06-20-24 AT A PRICE OF \$100.822000 PLUS ACCRUED	1,577.19	309,323.75	1,577.19	309,323.75
21 Jun 24	INTEREST RECEIVED BHP BILLITON FIN USA LTD 5.25% 09-08-2033 CUSIP : 055451BE7				
21 Jun 24	SOLD 20,000.00 PAR 06-20-24 AT A PRICE OF \$99.589843 PLUS ACCRUED	314.01	309,637.76	314.01	309,637.76
21 Jun 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP : 912810TZ1				
21 Jun 24	SOLD 5,000.00 PAR 06-20-24 AT A PRICE OF \$101.414062 PLUS ACCRUED	32.68	309,670.44	32.68	309,670.44
21 Jun 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.625%04-30-2029 CUSIP : 91282CKP5				
21 Jun 24	SOLD 60,000.00 PAR 06-20-24 AT A PRICE OF \$103.018000 PLUS ACCRUED	788.50	310,458.94	788.50	310,458.94
21 Jun 24	INTEREST RECEIVED MARATHON OIL CORP 5.7% 04-01-2034 CUSIP : 565849AR7				
24 Jun 24	Interest Received on 100,000.00 Par Payment Due 06/22/24	449.17	310,908.11	449.17	310,908.11
24 Jun 24	DELL EQUIP FIN TR 5.39% DUE 03-22-2030 CUSIP : 24702GAE5				
24 Jun 24	Interest Received on 51,164.12 Par Payment Due 06/22/24	240.90	311,149.01	240.90	311,149.01
24 Jun 24	PVTPL DELL EQUIP FIN TR 2023-1 SER 23-1 CL A2 5.65% 09-28-2028 CUSIP : 24702HAC7				
24 Jun 24	PURCHASED 105,000.00 PAR 06-21-24 AT A PRICE OF \$101.000000 PLUS	-309.84	310,839.17	-309.84	310,839.17
24 Jun 24	ACCRUED INTEREST PAID UNITED STATES TREAS NTS 4.5% 05-31-2029 CUSIP : 91282CKT7				
24 Jun 24	PURCHASED 45,000.00 PAR 06-21-24 AT A PRICE OF \$100.902343 PLUS ACCRUED	-213.99	310,625.18	-213.99	310,625.18
24 Jun 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3				
24 Jun 24	PURCHASED 55,000.00 PAR 06-21-24 AT A PRICE OF \$97.476562 PLUS ACCRUED	-834.82	309,790.36	-834.82	309,790.36
24 Jun 24	INTEREST PAID UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP : 912810TX6				
24 Jun 24	SOLD 110,000.00 PAR 06-21-24 AT A PRICE OF \$100.751000 PLUS ACCRUED	671.24	310,461.60	671.24	310,461.60
24 Jun 24	INTEREST RECEIVED PNC FINL SVCS GROUP INC 5.492% 05-14-2030 CUSIP : 693475BX2				
24 Jun 24	SOLD 50,000.00 PAR 06-21-24 AT A PRICE OF \$100.126000 PLUS ACCRUED	697.50	311,159.10	697.50	311,159.10
24 Jun 24	INTEREST RECEIVED CAMPBELL SOUP CO 5.4% 03-21-2034 CUSIP : 134429BP3				

\*Generated by Northern Trust from reviewed periodic data on 17 Sep 24 B024

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 168 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
24 Jun 24	SOLD 65,000.00 PAR 06-21-24 AT A PRICE OF \$94.770000 PLUS ACCRUED INTEREST RECEIVED	81.25	311,240.35	81.25	311,240.35
24 Jun 24	CHURCH & DWIGHT CO INC SR NT 5% 06-15-2052 CUSIP : 17136MAB8				
25 Jun 24	Interest Received on 108,153.26 Par Payment Due 06/25/24	360.51	311,600.86	360.51	311,600.86
25 Jun 24	FNMA POOL #FS2847 4% 08-01-2052 BEO CUSIP : 3140XJEV1				
25 Jun 24	Interest Received on 110,453.77 Par Payment Due 06/25/24	230.11	311,830.97	230.11	311,830.97
25 Jun 24	FHLMC POOL #Q03677 2.5% DUE 10-01-2049 REG CUSIP : 31339UCN8				
25 Jun 24	Interest Received on 112,452.31 Par Payment Due 06/25/24	374.84	312,205.81	374.84	312,205.81
25 Jun 24	FEDERAL NATIONAL MORTGAGE ASSOC 4% 08-01-2037 CUSIP : 3140QPWS2				
25 Jun 24	Interest Received on 130,614.28 Par Payment Due 06/25/24	544.23	312,750.04	544.23	312,750.04
25 Jun 24	FHLMC SUPER 15Y FIXED 5% 08-01-2038 CUSIP : 3132CXBF8				
25 Jun 24	Interest Received on 142,424.51 Par Payment Due 06/25/24	296.72	313,046.76	296.72	313,046.76
25 Jun 24	FNMA POOL #MA2828 2.5% 11-01-2046 BEO CUSIP : 31418CEA8				
25 Jun 24	Interest Received on 154,419.30 Par Payment Due 06/25/24	643.41	313,690.17	643.41	313,690.17
25 Jun 24	FNMA POOL #MA4850 5% 11-01-2037 BEO CUSIP : 31418EL81				
25 Jun 24	Interest Received on 154,655.33 Par Payment Due 06/25/24	644.40	314,334.57	644.40	314,334.57
25 Jun 24	FEDERAL HOME LOAN MORTGAGE CORP 5% 07-01-2043 CUSIP : 3133KYZH5				
25 Jun 24	Interest Received on 157,349.27 Par Payment Due 06/25/24	655.62	314,990.19	655.62	314,990.19
25 Jun 24	FNMA POOL #MA4978 5% 04-01-2053 BEO CUSIP : 31418EQ86				
25 Jun 24	Interest Received on 163,781.17 Par Payment Due 06/25/24	614.18	315,604.37	614.18	315,604.37
25 Jun 24	FNMA POOL #MA4656 4.5% 07-01-2052 BEO CUSIP : 31418EE63				
25 Jun 24	Interest Received on 164,993.48 Par Payment Due 06/25/24	549.98	316,154.35	549.98	316,154.35
25 Jun 24	FNMA POOL #MA4783 4% 10-01-2052 BEO CUSIP : 31418EJ50				
25 Jun 24	Interest Received on 166,180.65 Par Payment Due 06/25/24	692.42	316,846.77	692.42	316,846.77
25 Jun 24	FNMA POOL #MA4761 5% 09-01-2052 BEO CUSIP : 31418EJF8				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 169 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
25 Jun 24 25 Jun 24	Interest Received on 186,509.43 Par Payment Due 06/25/24 FNMA 2% 07-01-2050 CUSIP : 3140KFB38	310.85	317,157.62	310.85	317,157.62
25 Jun 24 25 Jun 24	Interest Received on 28,966.39 Par Payment Due 06/25/24 FNMA POOL #AS8356 3% 11-01-2046 BEO CUSIP : 3138WJJA7	72.42	317,230.04	72.42	317,230.04
25 Jun 24 25 Jun 24	Interest Received on 288,194.56 Par Payment Due 06/25/24 FNMA POOL #FS3497 3.5% 08-01-2052 BEO CUSIP : 3140XJ3F8	840.57	318,070.61	840.57	318,070.61
25 Jun 24 25 Jun 24	Interest Received on 31,795.47 Par Payment Due 06/25/24 FNMA POOL #MA2356 3% 07-01-2045 BEO CUSIP : 31418BTN6	79.49	318,150.10	79.49	318,150.10
25 Jun 24 25 Jun 24	Interest Received on 385,201.51 Par Payment Due 06/25/24 FEDERAL HOME LN MTG CORP POOL #SD8193 2%02-01-2052 BEO CUSIP : 3132DWC68	642.00	318,792.10	642.00	318,792.10
25 Jun 24 25 Jun 24	Interest Received on 412,155.01 Par Payment Due 06/25/24 FHLMC UMBS 30Y FIXED 2.5% 05-01-2052 CUSIP : 3133BBTH2	858.66	319,650.76	858.66	319,650.76
25 Jun 24 25 Jun 24	Interest Received on 467,277.76 Par Payment Due 06/25/24 FNMA POOL #MA4563 2.5% 03-01-2052 BEO CUSIP : 31418EB90	973.50	320,624.26	973.50	320,624.26
25 Jun 24 25 Jun 24	Interest Received on 47,828.77 Par Payment Due 06/25/24 FANNIE MAE POOL #CB1730 2.5% 09-01-2036 CUSIP : 3140QL4Q6	99.64	320,723.90	99.64	320,723.90
25 Jun 24 25 Jun 24	Interest Received on 503,465.17 Par Payment Due 06/25/24 FEDERAL HOME LOAN MORTGAGE CORP POOL #SD8220 3.0% DUE 06-01-2052 REG CUSIP : 3132DWDZ3	1,258.66	321,982.56	1,258.66	321,982.56
25 Jun 24 25 Jun 24	Interest Received on 57,402.17 Par Payment Due 06/25/24 FNMA POOL #BN4393 3.5% DUE 03-01-2049 CUSIP : 3140JL3B8	167.42	322,149.98	167.42	322,149.98
25 Jun 24 25 Jun 24	Interest Received on 59,967.87 Par Payment Due 06/25/24 FNMA POOL #BN0905 4.0% 11-01-2048 CUSIP : 3140JHAF0	199.89	322,349.87	199.89	322,349.87
25 Jun 24 25 Jun 24	Interest Received on 7.00 Par Payment Due 06/25/24 FNMA POOL #255321 5.5% DUE 07-01-2024 REG CUSIP : 31371LSJ9	0.03	322,349.90	0.03	322,349.90

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 170 of 336

## ◆ Cash Activity Detail

### Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
25 Jun 24	Interest Received on 781,788.75 Par Payment Due 06/25/24	1,302.98	323,652.88	1,302.98	323,652.88
25 Jun 24	FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5715 2.0% DUE 10-01-2051 REG CUSIP : 3133KMK46				
26 Jun 24	PURCHASED 10,000.00 PAR 06-25-24 AT A PRICE OF \$100.406250 PLUS ACCRUED	-13.90	323,638.98	-13.90	323,638.98
26 Jun 24	INTEREST PAID UNITED STATES TREAS 4.625% 06-15-2027 CUSIP : 91282CKV2				
26 Jun 24	PURCHASED 15,000.00 PAR 06-25-24 AT A PRICE OF \$84.044000 PLUS ACCRUED	-90.98	323,548.00	-90.98	323,548.00
26 Jun 24	INTEREST PAID INDIANA UNIV HEALTH INC 3.97% BNDS 11-01-2048 CUSIP : 455170AA8				
26 Jun 24	PURCHASED 40,000.00 PAR 06-25-24 AT A PRICE OF \$101.007825 PLUS ACCRUED	-127.87	323,420.13	-127.87	323,420.13
26 Jun 24	INTEREST PAID UNITED STATES TREAS NTS 4.5% 05-31-2029 CUSIP : 91282CKT7				
26 Jun 24	SOLD 10,000.00 PAR 06-25-24 AT A PRICE OF \$96.675000 PLUS ACCRUED	26.55	323,446.68	26.55	323,446.68
26 Jun 24	INTEREST RECEIVED SSM HLTH CARE CORP 3.823% DUE 06-01-2027 CUSIP : 784710AA3				
26 Jun 24	SOLD 10,000.00 PAR 06-25-24 AT A PRICE OF \$98.109375 PLUS ACCRUED	154.12	323,600.80	154.12	323,600.80
26 Jun 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP : 912810TX6				
26 Jun 24	SOLD 40,000.00 PAR 06-25-24 AT A PRICE OF \$99.093000 PLUS ACCRUED	7.64	323,608.44	7.64	323,608.44
26 Jun 24	INTEREST RECEIVED PIEDMONT OPER PARTNERSHIP LP 6.875% 07-15-2029 CUSIP : 720198AJ9				
27 Jun 24	PURCHASED 110,000.00 PAR 06-26-24 AT A PRICE OF \$115.549000 PLUS	-3,612.79	319,995.65	-3,612.79	319,995.65
27 Jun 24	ACCRUED INTEREST PAID NORTH TEX TWY AUTH REV 6.718% 01-01-2049BEO TAXABLE CUSIP : 66285WFB7				
27 Jun 24	PURCHASED 15,000.00 PAR 06-26-24 AT A PRICE OF \$100.289062 PLUS ACCRUED	-22.75	319,972.90	-22.75	319,972.90
27 Jun 24	INTEREST PAID UNITED STATES TREAS 4.625% 06-15-2027 CUSIP : 91282CKV2				
27 Jun 24	PURCHASED 40,000.00 PAR 06-26-24 AT A PRICE OF \$85.646000 PLUS ACCRUED	-29.48	319,943.42	-29.48	319,943.42
27 Jun 24	INTEREST PAID ADVOCATE HEALTH & HOSPS CORP 2.211% DUE 06-15-2030/05-05-2020 REG CUSIP : 007589AD6				
27 Jun 24	PURCHASED 65,000.00 PAR 06-26-24 AT A PRICE OF \$100.687500 PLUS ACCRUED	-332.29	319,611.13	-332.29	319,611.13
27 Jun 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3				
27 Jun 24	SOLD 15,000.00 PAR 06-26-24 AT A PRICE OF \$96.601000 PLUS ACCRUED	41.42	319,652.55	41.42	319,652.55
27 Jun 24	INTEREST RECEIVED SSM HLTH CARE CORP 3.823% DUE 06-01-2027 CUSIP : 784710AA3				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 171 of 336

## ◆ Cash Activity Detail

### Income cash - USD

<u>Value Date</u> Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
27 Jun 24	SOLD 40,000.00 PAR 06-26-24 AT A PRICE OF \$100.722650 PLUS ACCRUED	132.79	319,785.34	132.79	319,785.34
27 Jun 24	INTEREST RECEIVED UNITED STATES TREAS NTS 4.5% 05-31-2029 CUSIP : 91282CKT7				
27 Jun 24	SOLD 60,000.00 PAR 06-26-24 AT A PRICE OF \$96.882812 PLUS ACCRUED	931.73	320,717.07	931.73	320,717.07
27 Jun 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP : 912810TX6				
27 Jun 24	SOLD 75,000.00 PAR 06-26-24 AT A PRICE OF \$100.221000 PLUS ACCRUED	1,124.06	321,841.13	1,124.06	321,841.13
27 Jun 24	INTEREST RECEIVED PVTPL VERALTO CORP SR NT 5.45% 09-18-2033 CUSIP : 92338CAE3				
28 Jun 24	Payment for Custody Services of Northern Trust for Period Ending 06-30-2024. De bit for Invoice#690766115614.	-12,500.00	309,341.13	-12,500.00	309,341.13
28 Jun 24	United States dollar				
28 Jun 24	PURCHASED 75,000.00 PAR 06-27-24 AT A PRICE OF \$97.062500 PLUS ACCRUED	-1,173.42	308,167.71	-1,173.42	308,167.71
28 Jun 24	INTEREST PAID UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP : 912810TX6				
28 Jun 24	SOLD 85,000.00 PAR 06-27-24 AT A PRICE OF \$97.493000 PLUS ACCRUED	896.28	309,063.99	896.28	309,063.99
28 Jun 24	INTEREST RECEIVED BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054 CUSIP : 12189LBK6				
	Ending cash balance		309,063.99		309,063.99

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 172 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
	Beginning cash balance		-325,055.32		-325,055.32
03 Jul 23	CALLED 5,000.00 PAR AT \$ 1,000.00 PARTIAL REDEMPTION AS OF 2023-07-01 REG	5,000.00	-320,055.32	5,000.00	-320,055.32
03 Jul 23	07 SECURITY 3269729 CUSIP 917542QR6 UTAH ST 4.554% 07-01-2024 BEO TAXABLE CUSIP : 917542QR6				
03 Jul 23	Purchased 30,369.830 Units 03-Jul-2023 at a price of 1.00 Net	-30,369.83	-350,425.15	-30,369.83	-350,425.15
03 Jul 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
03 Jul 23	PURCHASED 55,000.00 PAR 06-29-23 AT A PRICE OF \$98.734375 PLUS ACCRUED	-54,303.91	-404,729.06	-54,303.91	-404,729.06
03 Jul 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.25% 05-31-2025 CUSIP : 91282CHD6				
03 Jul 23	SOLD 25,000.00 PAR 06-30-23 AT A PRICE OF \$96.410156 PLUS ACCRUED	24,102.54	-380,626.52	24,102.54	-380,626.52
03 Jul 23	INTEREST RECEIVED WI TREASURY SEC 3.375% 05-15-2033 CUSIP : 91282CHC8				
03 Jul 23	SOLD 50,000.00 PAR 06-29-23 AT A PRICE OF \$96.164062 PLUS ACCRUED	48,082.03	-332,544.49	48,082.03	-332,544.49
03 Jul 23	INTEREST RECEIVED WI TREASURY SEC 3.375% 05-15-2033 CUSIP : 91282CHC8				
03 Jul 23	SOLD 50,000.00 PAR 06-29-23 AT A PRICE OF \$99.198000 PLUS ACCRUED	49,599.00	-282,945.49	49,599.00	-282,945.49
03 Jul 23	INTEREST RECEIVED AMERICAN ELEC PWR 5.699% 08-15-2025 CUSIP : 02557TAD1				
05 Jul 23	PURCHASED 35,000.00 PAR 06-30-23 AT A PRICE OF \$82.419000 PLUS ACCRUED	-28,846.65	-311,792.14	-28,846.65	-311,792.14
05 Jul 23	INTEREST PAID TEXTRON INC FIXED 2.45% DUE 03-15-2031 CUSIP : 883203CC3				
05 Jul 23	PURCHASED 35,000.00 PAR 06-30-23 AT A PRICE OF \$97.828125 PLUS ACCRUED	-34,239.84	-346,031.98	-34,239.84	-346,031.98
05 Jul 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 3.625 05-31-2028 CUSIP : 91282CHE4				
05 Jul 23	PURCHASED 40,000.00 PAR 06-30-23 AT A PRICE OF \$97.796875 PLUS ACCRUED	-39,118.75	-385,150.73	-39,118.75	-385,150.73
05 Jul 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 3.625 05-31-2028 CUSIP : 91282CHE4				
05 Jul 23	PURCHASED 50,000.00 PAR 06-26-23 AT A PRICE OF \$98.718000 PLUS ACCRUED	-49,359.00	-434,509.73	-49,359.00	-434,509.73
05 Jul 23	INTEREST PAID PVTPL KINROSS GOLD CORP 6.25% DUE 07-15-2033 BEO CUSIP : 496902AR8				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 173 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
05 Jul 23	PURCHASED 50,000.00 PAR 06-27-23 AT A PRICE OF \$98.486000 PLUS ACCRUED	-49,243.00	-483,752.73	-49,243.00	-483,752.73
05 Jul 23	INTEREST PAID PVTPL KINROSS GOLD CORP 6.25% DUE 07-15-2033 BEO CUSIP : 496902AR8				
05 Jul 23	PURCHASED 55,000.00 PAR 06-29-23 AT A PRICE OF \$97.457000 PLUS ACCRUED	-53,601.35	-537,354.08	-53,601.35	-537,354.08
05 Jul 23	INTEREST PAID MCCORMICK & CO INC 4.95% 04-15-2033 CUSIP : 579780AT4				
05 Jul 23	PURCHASED 55,000.00 PAR 06-30-23 AT A PRICE OF \$96.382812 PLUS ACCRUED	-53,010.55	-590,364.63	-53,010.55	-590,364.63
05 Jul 23	INTEREST PAID WI TREASURY SEC 3.375% 05-15-2033 CUSIP : 91282CHC8				
05 Jul 23	Sold 133,477.160 Units 05-Jul-2023 at a price of 1.00 Net	133,477.16	-456,887.47	133,477.16	-456,887.47
05 Jul 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
05 Jul 23	SOLD 35,000.00 PAR 06-30-23 AT A PRICE OF \$98.688000 PLUS ACCRUED	34,540.80	-422,346.67	34,540.80	-422,346.67
05 Jul 23	INTEREST RECEIVED RYDER SYSTEM INC 5.25% 06-01-2028 CUSIP : 78355HKW8				
05 Jul 23	SOLD 45,000.00 PAR 06-30-23 AT A PRICE OF \$101.057000 PLUS ACCRUED	45,475.65	-376,871.02	45,475.65	-376,871.02
05 Jul 23	INTEREST RECEIVED BSTN PPTYS LTD 6.75% DUE 12-01-2027 CUSIP : 10112RBG8				
05 Jul 23	SOLD 45,000.00 PAR 06-30-23 AT A PRICE OF \$92.145000 PLUS ACCRUED	41,465.25	-335,405.77	41,465.25	-335,405.77
05 Jul 23	INTEREST RECEIVED CVS HEALTH CORP 4.78% DUE 03-25-2038 CUSIP : 126650CY4				
07 Jul 23	PURCHASED 30,000.00 PAR 07-05-23 AT A PRICE OF \$98.965000 PLUS ACCRUED	-29,689.50	-365,095.27	-29,689.50	-365,095.27
07 Jul 23	INTEREST PAID SUTTER HEALTH 5.164% DUE 08-15-2033 CUSIP : 86944BAK9				
07 Jul 23	PURCHASED 5,000.00 PAR 07-05-23 AT A PRICE OF \$64.137000 PLUS ACCRUED	-3,206.85	-368,302.12	-3,206.85	-368,302.12
07 Jul 23	INTEREST PAID SHARP HEALTHCARE 2.68% DUE 08-01-2050 CUSIP : 819892AL4				
07 Jul 23	Sold 33,079.220 Units 07-Jul-2023 at a price of 1.00 Net	33,079.22	-335,222.90	33,079.22	-335,222.90
07 Jul 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
10 Jul 23	Purchased 1,934.040 Units 10-Jul-2023 at a price of 1.00 Net	-1,934.04	-337,156.94	-1,934.04	-337,156.94
10 Jul 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
10 Jul 23	PURCHASED 5,000.00 PAR 07-06-23 AT A PRICE OF \$98.109375 PLUS ACCRUED	-4,905.47	-342,062.41	-4,905.47	-342,062.41
10 Jul 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.0% 06-30-2028 CUSIP : 91282CHK0				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 174 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
11 Jul 23	PURCHASED 40,000.00 PAR 07-07-23 AT A PRICE OF \$97.802000 PLUS ACCRUED INTEREST PAID	-39,120.80	-381,183.21	-39,120.80	-381,183.21
11 Jul 23	MORGAN STANLEY FLTG RT 5.164% DUE 04-20-2029 CUSIP : 61747YFD2				
11 Jul 23	Purchased 5,352.610 Units 11-Jul-2023 at a price of 1.00 Net	-5,352.61	-386,535.82	-5,352.61	-386,535.82
11 Jul 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
11 Jul 23	SOLD 45,000.00 PAR 07-07-23 AT A PRICE OF \$97.613000 PLUS ACCRUED INTEREST RECEIVED	43,925.85	-342,609.97	43,925.85	-342,609.97
11 Jul 23	JPMORGAN CHASE & CO. 4.851% DUE 07-25-2028 CUSIP : 46647PDG8				
11 Jul 23	SOLD 5,000.00 PAR 07-06-23 AT A PRICE OF \$97.755000 PLUS ACCRUED INTEREST RECEIVED	4,887.75	-337,722.22	4,887.75	-337,722.22
11 Jul 23	RYDER SYSTEM INC 5.25% 06-01-2028 CUSIP : 78355HKW8				
12 Jul 23	Purchased 71,564.280 Units 12-Jul-2023 at a price of 1.00 Net	-71,564.28	-409,286.50	-71,564.28	-409,286.50
12 Jul 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
12 Jul 23	SOLD 5,000.00 PAR 07-11-23 AT A PRICE OF \$92.992187 PLUS ACCRUED INTEREST RECEIVED	4,649.61	-404,636.89	4,649.61	-404,636.89
12 Jul 23	UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP : 912810TN8				
12 Jul 23	SOLD 70,000.00 PAR 07-11-23 AT A PRICE OF \$93.121093 PLUS ACCRUED INTEREST RECEIVED	65,184.77	-339,452.12	65,184.77	-339,452.12
12 Jul 23	UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP : 912810TN8				
13 Jul 23	Purchased 17,014.530 Units 13-Jul-2023 at a price of 1.00 Net	-17,014.53	-356,466.65	-17,014.53	-356,466.65
13 Jul 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
13 Jul 23	PURCHASED 40,000.00 PAR 07-11-23 AT A PRICE OF \$98.545000 PLUS ACCRUED INTEREST PAID	-39,418.00	-395,884.65	-39,418.00	-395,884.65
13 Jul 23	DOLLAR GENERAL CORP 5.45% 07-05-2033 CUSIP : 256677AP0				
13 Jul 23	SOLD 45,000.00 PAR 07-11-23 AT A PRICE OF \$96.235000 PLUS ACCRUED INTEREST RECEIVED	43,305.75	-352,578.90	43,305.75	-352,578.90
13 Jul 23	DOLLAR GEN CORP NEW 5.0% 11-01-2032 CUSIP : 256677AL9				
14 Jul 23	PURCHASED 10,000.00 PAR 07-11-23 AT A PRICE OF \$68.056000 PLUS ACCRUED INTEREST PAID	-6,805.60	-359,384.50	-6,805.60	-359,384.50
14 Jul 23	STANFORD HEALTH CARE TAXABLE BD SER 20213.027% 08-15-2051 CUSIP : 85434VAC2				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 175 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
14 Jul 23	PURCHASED 30,000.00 PAR 07-12-23 AT A PRICE OF \$100.819000 PLUS ACCRUED	-30,245.70	-389,630.20	-30,245.70	-389,630.20
14 Jul 23	INTEREST PAID DEERE JOHN CAP CORP MEDIUM TERM NTS-BOOK4.95% 07-14-2028 CUSIP : 24422EXB0				
14 Jul 23	PURCHASED 30,000.00 PAR 07-12-23 AT A PRICE OF \$61.067000 PLUS ACCRUED	-18,320.10	-407,950.30	-18,320.10	-407,950.30
14 Jul 23	INTEREST PAID CHILDRENS HLTH SYS 2.511% DUE 08-15-2050 CUSIP : 16876HAB5				
14 Jul 23	PURCHASED 30,000.00 PAR 07-12-23 AT A PRICE OF \$98.886000 PLUS ACCRUED	-29,665.80	-437,616.10	-29,665.80	-437,616.10
14 Jul 23	INTEREST PAID KRAFT HEINZ FOODS CO GTD SR NT 5.5% 06-01-2050 CUSIP : 50077LBJ4				
14 Jul 23	SOLD 20,000.00 PAR 07-11-23 AT A PRICE OF \$98.753906 PLUS ACCRUED	19,750.78	-417,865.32	19,750.78	-417,865.32
14 Jul 23	INTEREST RECEIVED ALLY AUTO RECEIVABLES TRUST SER 22-2 CL A3 0.0% DUE 05-17-2027 BEO CUSIP : 02008MAC3				
14 Jul 23	SOLD 20,000.00 PAR 07-12-23 AT A PRICE OF \$99.756000 PLUS ACCRUED	19,951.20	-397,914.12	19,951.20	-397,914.12
14 Jul 23	INTEREST RECEIVED DEERE JOHN CAP CORP MEDIUM TERM NTS-BOOK4.7% 06-10-2030 CUSIP : 24422EWZ8				
14 Jul 23	Sold 3,939.180 Units 14-Jul-2023 at a price of 1.00 Net	3,939.18	-393,974.94	3,939.18	-393,974.94
14 Jul 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CLA CUSIP : 665278701				
14 Jul 23	SOLD 55,000.00 PAR 07-12-23 AT A PRICE OF \$98.209000 PLUS ACCRUED	54,014.95	-339,959.99	54,014.95	-339,959.99
14 Jul 23	INTEREST RECEIVED MCCORMICK & CO INC 4.95% 04-15-2033 CUSIP : 579780AT4				
17 Jul 23	Principal Payment Received on 10,334.57 PAR Pay date 07/15/23	165.80	-339,794.19	165.80	-339,794.19
17 Jul 23	FHLMC POOL #G08364 4.5 09-01-2039 CUSIP : 3128MJMN7				
17 Jul 23	Principal Payment Received on 10,928.47 PAR Pay date 07/15/23	35.45	-339,758.74	35.45	-339,758.74
17 Jul 23	GNMA POOL #692311 SER 2039 5.5% DUE 01-15-2039 BEO CUSIP : 36296JDQ5				
17 Jul 23	Principal Payment Received on 12,045.92 PAR Pay date 07/15/23	527.12	-339,231.62	527.12	-339,231.62
17 Jul 23	FEDERAL HOME LN MTG CORP POOL #E02902 4%06-01-2026 BEO CUSIP : 31294MGK1				
17 Jul 23	Principal Payment Received on 16,749.39 PAR Pay date 07/15/23	151.82	-339,079.80	151.82	-339,079.80
17 Jul 23	FEDERAL HOME LN MTG CORP POOL #G08463 4%10-01-2041 BEO CUSIP : 3128MJQR4				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 176 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
17 Jul 23	Principal Payment Received on 16,824.80 PAR Pay date 07/15/23	58.49	-339,021.31	58.49	-339,021.31
17 Jul 23	FEDERAL HOME LN MTG CORP POOL #Q03310 4%09-01-2041 BEO CUSIP : 3132GJKX6				
17 Jul 23	Principal Payment Received on 180,649.50 PAR Pay date 07/16/23	1,647.64	-337,373.67	1,647.64	-337,373.67
17 Jul 23	GNMA 2019-053 REMIC PASSTHRU CTF CL V FIXED 2.75% DUE 08-16-2031 CUSIP : 38380M4H1				
17 Jul 23	Principal Payment Received on 2,936.25 PAR Pay date 07/15/23	21.00	-337,352.67	21.00	-337,352.67
17 Jul 23	FEDERAL HOME LN MTG CORP POOL #G05922 5.5% 07-01-2039 BEO CUSIP : 3128M74F0				
17 Jul 23	Principal Payment Received on 20,497.11 PAR Pay date 07/16/23	512.17	-336,840.50	512.17	-336,840.50
17 Jul 23	GNMA 2013-105 CL A 1.705 DUE 02-16-2037 CUSIP : 38378KXW4				
17 Jul 23	Principal Payment Received on 22,093.15 PAR Pay date 07/15/23	100.62	-336,739.88	100.62	-336,739.88
17 Jul 23	FEDERAL HOME LN MTG CORP POOL #G03246 6%05-01-2037 BEO CUSIP : 3128M45F6				
17 Jul 23	Principal Payment Received on 33,429.44 PAR Pay date 07/15/23	60.02	-336,679.86	60.02	-336,679.86
17 Jul 23	GNMA POOL #682229 4% 07-15-2049 BEO CUSIP : 36295V4N6				
17 Jul 23	Principal Payment Received on 4,681.25 PAR Pay date 07/15/23	31.80	-336,648.06	31.80	-336,648.06
17 Jul 23	GNMA POOL #782448 6% 10-15-2038 BEO CUSIP : 36241KWH7				
17 Jul 23	Principal Payment Received on 54,618.08 PAR Pay date 07/15/23	2,679.44	-333,968.62	2,679.44	-333,968.62
17 Jul 23	FEDERAL HOME LN MTG CORP POOL #Q52418 3.5% 11-01-2047 BEO CUSIP : 3132XUVL6				
17 Jul 23	Principal Payment Received on 56,223.12 PAR Pay date 07/15/23	279.67	-333,688.95	279.67	-333,688.95
17 Jul 23	FEDERAL HOME LN MTG CORP POOL #G61648 3.5% 09-01-2048 BEO CUSIP : 31335BZM1				
17 Jul 23	Principal Payment Received on 7,712.75 PAR Pay date 07/15/23	41.29	-333,647.66	41.29	-333,647.66
17 Jul 23	FEDERAL HOME LN MTG CORP POOL #A33057 5%01-01-2035 BEO CUSIP : 31297NME3				
17 Jul 23	Principal Payment Received on 7,934.88 PAR Pay date 07/15/23	143.83	-333,503.83	143.83	-333,503.83
17 Jul 23	FEDERAL HOME LN MTG CORP POOL #G08106 6%01-01-2036 BEO CUSIP : 3128MJDL1				
17 Jul 23	Principal Payment Received on 74,068.16 PAR Pay date 07/16/23	626.13	-332,877.70	626.13	-332,877.70
17 Jul 23	GNMA SER 2013-33 REMIC PASSTHRU CL B 2.273 DUE 12-16-2042 CUSIP : 38378B7F0				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 177 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
17 Jul 23	Principal Payment Received on 8,515.92 PAR Pay date 07/15/23	34.51	-332,843.19	34.51	-332,843.19
17 Jul 23	GNMA POOL #710769 4.5% 08-15-2039 BEO CUSIP : 36297FT28				
17 Jul 23	PURCHASED 10,000.00 PAR 07-13-23 AT A PRICE OF \$100.295000 PLUS ACCRUED	-10,029.50	-342,872.69	-10,029.50	-342,872.69
17 Jul 23	INTEREST PAID AMEREN ILL CO 4.95% 06-01-2033 CUSIP : 02361DBA7				
17 Jul 23	PURCHASED 20,000.00 PAR 07-13-23 AT A PRICE OF \$100.273437 PLUS ACCRUED	-20,054.69	-362,927.38	-20,054.69	-362,927.38
17 Jul 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.0% 06-30-2028 CUSIP : 91282CHK0				
17 Jul 23	PURCHASED 50,000.00 PAR 07-13-23 AT A PRICE OF \$94.531250 PLUS ACCRUED	-47,265.63	-410,193.01	-47,265.63	-410,193.01
17 Jul 23	INTEREST PAID UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP : 912810TN8				
17 Jul 23	PURCHASED 55,000.00 PAR 07-13-23 AT A PRICE OF \$99.795000 PLUS ACCRUED	-54,887.25	-465,080.26	-54,887.25	-465,080.26
17 Jul 23	INTEREST PAID AT&T INC 5.4% 02-15-2034 CUSIP : 00206RMT6				
17 Jul 23	PURCHASED 85,000.00 PAR 07-14-23 AT A PRICE OF \$100.046875 PLUS ACCRUED	-85,039.84	-550,120.10	-85,039.84	-550,120.10
17 Jul 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.0% 06-30-2028 CUSIP : 91282CHK0				
17 Jul 23	Sold 142,843.930 Units 17-Jul-2023 at a price of 1.00 Net	142,843.93	-407,276.17	142,843.93	-407,276.17
17 Jul 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
17 Jul 23	SOLD 20,000.00 PAR 07-13-23 AT A PRICE OF \$99.702000 PLUS ACCRUED	19,940.40	-387,335.77	19,940.40	-387,335.77
17 Jul 23	INTEREST RECEIVED RYDER SYSTEM INC 5.25% 06-01-2028 CUSIP : 78355HKW8				
17 Jul 23	SOLD 40,000.00 PAR 07-13-23 AT A PRICE OF \$72.354000 PLUS ACCRUED	28,941.60	-358,394.17	28,941.60	-358,394.17
17 Jul 23	INTEREST RECEIVED AT&T INC 3.65% DUE 06-01-2051 CUSIP : 00206RKA9				
17 Jul 23	SOLD 55,000.00 PAR 07-13-23 AT A PRICE OF \$101.225000 PLUS ACCRUED	55,673.75	-302,720.42	55,673.75	-302,720.42
17 Jul 23	INTEREST RECEIVED BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054 CUSIP : 12189LBK6				
18 Jul 23	PURCHASED 45,000.00 PAR 07-14-23 AT A PRICE OF \$96.625000 PLUS ACCRUED	-43,481.25	-346,201.67	-43,481.25	-346,201.67
18 Jul 23	INTEREST PAID WI TREASURY SEC 3.375% 05-15-2033 CUSIP : 91282CHC8				
18 Jul 23	PURCHASED 75,000.00 PAR 07-11-23 AT A PRICE OF \$100.000000 PLUS ACCRUED	-75,000.00	-421,201.67	-75,000.00	-421,201.67
18 Jul 23	INTEREST PAID UNIVERSITY SOUTHN CALIF 4.976% 10-01-2053 CUSIP : 914886AH9				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 178 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
18 Jul 23	SOLD 20,000.00 PAR 07-17-23 AT A PRICE OF \$99.925781 PLUS ACCRUED	19,985.16	-401,216.51	19,985.16	-401,216.51
18 Jul 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 06-30-2028 CUSIP : 91282CHK0				
18 Jul 23	SOLD 45,000.00 PAR 07-14-23 AT A PRICE OF \$100.071000 PLUS ACCRUED	45,031.95	-356,184.56	45,031.95	-356,184.56
18 Jul 23	INTEREST RECEIVED DOLLAR GENERAL CORP 5.45% 07-05-2033 CUSIP : 256677AP0				
18 Jul 23	Sold 53,332.120 Units 18-Jul-2023 at a price of 1.00 Net	53,332.12	-302,852.44	53,332.12	-302,852.44
18 Jul 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
19 Jul 23	Purchased 134,567.590 Units 19-Jul-2023 at a price of 1.00 Net	-134,567.59	-437,420.03	-134,567.59	-437,420.03
19 Jul 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
19 Jul 23	SOLD 20,000.00 PAR 07-18-23 AT A PRICE OF \$99.964843 PLUS ACCRUED	19,992.97	-417,427.06	19,992.97	-417,427.06
19 Jul 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 06-30-2028 CUSIP : 91282CHK0				
19 Jul 23	SOLD 45,000.00 PAR 07-18-23 AT A PRICE OF \$98.316406 PLUS ACCRUED	44,242.38	-373,184.68	44,242.38	-373,184.68
19 Jul 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.625 05-31-2028 CUSIP : 91282CHE4				
19 Jul 23	SOLD 70,000.00 PAR 07-18-23 AT A PRICE OF \$98.343750 PLUS ACCRUED	68,840.63	-304,344.05	68,840.63	-304,344.05
19 Jul 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.625 05-31-2028 CUSIP : 91282CHE4				
20 Jul 23	Principal Payment Received on 87,878.75 PAR Pay date 07/20/23	4,831.43	-299,512.62	4,831.43	-299,512.62
20 Jul 23	PVTPL SIERRA TIMESHARE 2023-1 RECEIVABLES FDG SER 23-1A CL B 5.83% 01-20-2040 CUSIP : 826943AB8				
20 Jul 23	PURCHASED 25,000.00 PAR 07-18-23 AT A PRICE OF \$96.640625 PLUS ACCRUED	-24,160.16	-323,672.78	-24,160.16	-323,672.78
20 Jul 23	INTEREST PAID WI TREASURY SEC 3.375% 05-15-2033 CUSIP : 91282CHC8				
20 Jul 23	Purchased 56,689.280 Units 20-Jul-2023 at a price of 1.00 Net	-56,689.28	-380,362.06	-56,689.28	-380,362.06
20 Jul 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
20 Jul 23	PURCHASED 70,000.00 PAR 07-18-23 AT A PRICE OF \$96.355000 PLUS ACCRUED	-67,448.50	-447,810.56	-67,448.50	-447,810.56
20 Jul 23	INTEREST PAID CHRISTUS HEALTH 4.341% 07-01-2028 CUSIP : 17108JAA1				
20 Jul 23	SOLD 20,000.00 PAR 07-18-23 AT A PRICE OF \$98.572000 PLUS ACCRUED	19,714.40	-428,096.16	19,714.40	-428,096.16
20 Jul 23	INTEREST RECEIVED JPMORGAN CHASE & CO. 4.851% DUE 07-25-2028 CUSIP : 46647PDG8				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 179 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
20 Jul 23	SOLD 25,000.00 PAR 07-18-23 AT A PRICE OF \$96.599000 PLUS ACCRUED INTEREST RECEIVED	24,149.75	-403,946.41	24,149.75	-403,946.41
20 Jul 23	AUTOZONE INC 4.75% DUE 02-01-2033 CUSIP : 053332BD3				
20 Jul 23	SOLD 30,000.00 PAR 07-19-23 AT A PRICE OF \$96.957031 PLUS ACCRUED INTEREST RECEIVED	29,087.11	-374,859.30	29,087.11	-374,859.30
20 Jul 23	WI TREASURY SEC 3.375% 05-15-2033 CUSIP : 91282CHC8				
20 Jul 23	SOLD 70,000.00 PAR 07-19-23 AT A PRICE OF \$96.988281 PLUS ACCRUED INTEREST RECEIVED	67,891.80	-306,967.50	67,891.80	-306,967.50
20 Jul 23	WI TREASURY SEC 3.375% 05-15-2033 CUSIP : 91282CHC8				
21 Jul 23	PURCHASED 30,000.00 PAR 07-19-23 AT A PRICE OF \$100.000000 PLUS ACCRUED INTEREST PAID	-30,000.00	-336,967.50	-30,000.00	-336,967.50
21 Jul 23	MORGAN STANLEY 5.424% 07-21-2034 CUSIP : 61747YFG5				
21 Jul 23	PURCHASED 45,000.00 PAR 07-18-23 AT A PRICE OF \$99.437000 PLUS ACCRUED INTEREST PAID	-44,746.65	-381,714.15	-44,746.65	-381,714.15
21 Jul 23	JEFFERIES FINL GROUP INC 5.875% 07-21-2028 CUSIP : 47233WBM0				
21 Jul 23	PURCHASED 55,000.00 PAR 07-19-23 AT A PRICE OF \$98.000000 PLUS ACCRUED INTEREST PAID	-53,900.00	-435,614.15	-53,900.00	-435,614.15
21 Jul 23	WI TREASURY SEC 3.875% 05-15-2043 CUSIP : 912810TS7				
21 Jul 23	SOLD 60,000.00 PAR 07-19-23 AT A PRICE OF \$92.019000 PLUS ACCRUED INTEREST RECEIVED	55,211.40	-380,402.75	55,211.40	-380,402.75
21 Jul 23	HALLIBURTON CO 5% DUE 11-15-2045 CUSIP : 406216BK6				
21 Jul 23	Sold 73,273.280 Units 21-Jul-2023 at a price of 1.00 Net	73,273.28	-307,129.47	73,273.28	-307,129.47
21 Jul 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
24 Jul 23	PURCHASED 20,000.00 PAR 07-17-23 AT A PRICE OF \$100.000000 PLUS ACCRUED INTEREST PAID	-20,000.00	-327,129.47	-20,000.00	-327,129.47
24 Jul 23	JPMORGAN CHASE & CO 5.299% 07-24-2029 CUSIP : 46647PDU7				
24 Jul 23	PURCHASED 35,000.00 PAR 07-18-23 AT A PRICE OF \$100.387000 PLUS ACCRUED INTEREST PAID	-35,135.45	-362,264.92	-35,135.45	-362,264.92
24 Jul 23	JPMORGAN CHASE & CO 5.299% 07-24-2029 CUSIP : 46647PDU7				
24 Jul 23	PURCHASED 40,000.00 PAR 07-20-23 AT A PRICE OF \$95.437500 PLUS ACCRUED INTEREST PAID	-38,175.00	-400,439.92	-38,175.00	-400,439.92
24 Jul 23	UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP : 912810TN8				
24 Jul 23	PURCHASED 45,000.00 PAR 07-20-23 AT A PRICE OF \$99.484375 PLUS ACCRUED INTEREST PAID	-44,767.97	-445,207.89	-44,767.97	-445,207.89
24 Jul 23	UNITED STATES OF AMER TREAS NOTES 4.0% 06-30-2028 CUSIP : 91282CHK0				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 180 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
24 Jul 23	SOLD 45,000.00 PAR 07-20-23 AT A PRICE OF \$99.230000 PLUS ACCRUED INTEREST RECEIVED	44,653.50	-400,554.39	44,653.50	-400,554.39
24 Jul 23	JEFFERIES FINL GROUP INC 5.875% 07-21-2028 CUSIP : 47233WBM0				
24 Jul 23	Sold 47,018.160 Units 24-Jul-2023 at a price of 1.00 Net	47,018.16	-353,536.23	47,018.16	-353,536.23
24 Jul 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
24 Jul 23	SOLD 50,000.00 PAR 07-20-23 AT A PRICE OF \$90.833000 PLUS ACCRUED INTEREST RECEIVED	45,416.50	-308,119.73	45,416.50	-308,119.73
24 Jul 23	CSX CORP 4.5% 11-15-2052 CUSIP : 126408HV8				
25 Jul 23	Principal Payment Received on 10,947.68 PAR Pay date 07/25/23	49.85	-308,069.88	49.85	-308,069.88
25 Jul 23	FNMA POOL #AD7752 4.5% 07-01-2040 BEO CUSIP : 31418VTJ1				
25 Jul 23	Principal Payment Received on 11,653.72 PAR Pay date 07/25/23	61.03	-308,008.85	61.03	-308,008.85
25 Jul 23	FNMA POOL #AA4463 4.5% 04-01-2039 BEO CUSIP : 31416M5Z3				
25 Jul 23	Principal Payment Received on 116,628.32 PAR Pay date 07/25/23	166.72	-307,842.13	166.72	-307,842.13
25 Jul 23	FNMA POOL #FS2847 4% 08-01-2052 BEO CUSIP : 3140XJEV1				
25 Jul 23	Principal Payment Received on 116,984.41 PAR Pay date 07/25/23	280.89	-307,561.24	280.89	-307,561.24
25 Jul 23	FHLMC POOL #Q03677 2.5% DUE 10-01-2049 REG CUSIP : 31339UCN8				
25 Jul 23	Principal Payment Received on 128,890.46 PAR Pay date 07/25/23	1,333.23	-306,228.01	1,333.23	-306,228.01
25 Jul 23	FEDERAL NATIONAL MORTGAGE ASSOC 4% 08-01-2037 CUSIP : 3140QPWS2				
25 Jul 23	Principal Payment Received on 13,292.78 PAR Pay date 07/25/23	65.82	-306,162.19	65.82	-306,162.19
25 Jul 23	FNMA POOL #AD4045 5% 04-01-2040 BEO CUSIP : 31418RP70				
25 Jul 23	Principal Payment Received on 15,321.68 PAR Pay date 07/25/23	499.50	-305,662.69	499.50	-305,662.69
25 Jul 23	FNMA POOL #AU3374 3% DUE 08-01-2043 REG CUSIP : 3138X2XC3				
25 Jul 23	Principal Payment Received on 15,619.36 PAR Pay date 07/25/23	294.46	-305,368.23	294.46	-305,368.23
25 Jul 23	FEDERAL NATL MTG ASSN GTD MTG POOL #AK3435 3.5% 02-01-2042 BEO CUSIP : 3138E7Y99				
25 Jul 23	Principal Payment Received on 150,454.86 PAR Pay date 07/25/23	484.77	-304,883.46	484.77	-304,883.46
25 Jul 23	FNMA POOL #MA2828 2.5% 11-01-2046 BEO CUSIP : 31418CEA8				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 181 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
25 Jul 23 25 Jul 23	Principal Payment Received on 173,791.45 PAR Pay date 07/25/23 FNMA POOL #MA4656 4.5% 07-01-2052 BEO CUSIP : 31418EE63	1,071.18	-303,812.28	1,071.18	-303,812.28
25 Jul 23 25 Jul 23	Principal Payment Received on 174,031.04 PAR Pay date 07/25/23 FNMA POOL #MA4783 4% 10-01-2052 BEO CUSIP : 31418EJ50	764.52	-303,047.76	764.52	-303,047.76
25 Jul 23 25 Jul 23	Principal Payment Received on 175,000.00 PAR Pay date 07/25/23 FEDERAL HOME LOAN MORTGAGE CORP 5% 07-01-2043 CUSIP : 3133KYZH5	3,767.30	-299,280.46	3,767.30	-299,280.46
25 Jul 23 25 Jul 23	Principal Payment Received on 178,570.21 PAR Pay date 07/25/23 FNMA POOL #MA4761 5% 09-01-2052 BEO CUSIP : 31418EJF8	1,144.66	-298,135.80	1,144.66	-298,135.80
25 Jul 23 25 Jul 23	Principal Payment Received on 180,992.40 PAR Pay date 07/25/23 FNMA POOL #MA4850 5% 11-01-2037 BEO CUSIP : 31418EL81	3,079.12	-295,056.68	3,079.12	-295,056.68
25 Jul 23 25 Jul 23	Principal Payment Received on 197,429.16 PAR Pay date 07/25/23 FNMA 2% 07-01-2050 CUSIP : 3140KFB38	488.34	-294,568.34	488.34	-294,568.34
25 Jul 23 25 Jul 23	Principal Payment Received on 24,311.49 PAR Pay date 07/25/23 FNMA POOL #AD8057 5% 06-01-2040 BEO CUSIP : 31418V5T5	100.65	-294,467.69	100.65	-294,467.69
25 Jul 23 25 Jul 23	Principal Payment Received on 252.58 PAR Pay date 07/25/23 FNMA POOL #255321 5.5% DUE 07-01-2024 REG CUSIP : 31371LSJ9	30.27	-294,437.42	30.27	-294,437.42
25 Jul 23 25 Jul 23	Principal Payment Received on 30,482.78 PAR Pay date 07/25/23 FNMA POOL #AS8356 3% 11-01-2046 BEO CUSIP : 3138WJJA7	84.71	-294,352.71	84.71	-294,352.71
25 Jul 23 25 Jul 23	Principal Payment Received on 30,735.91 PAR Pay date 07/25/23 FNMA POOL #MA2730 2.5% 08-01-2046 BEO CUSIP : 31418CA87	562.40	-293,790.31	562.40	-293,790.31
25 Jul 23 25 Jul 23	Principal Payment Received on 302,955.30 PAR Pay date 07/25/23 FNMA POOL #FS3497 3.5% 08-01-2052 BEO CUSIP : 3140XJ3F8	2,495.76	-291,294.55	2,495.76	-291,294.55
25 Jul 23 25 Jul 23	Principal Payment Received on 34,910.52 PAR Pay date 07/25/23 FNMA POOL #MA2356 3% 07-01-2045 BEO CUSIP : 31418BTN6	100.31	-291,194.24	100.31	-291,194.24

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 182 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
25 Jul 23	Principal Payment Received on 376,630.47 PAR Pay date 07/25/23	1,851.39	-289,342.85	1,851.39	-289,342.85
25 Jul 23	FEDERAL HOME LN MTG CORP POOL #SD8193 2%02-01-2052 BEO CUSIP : 3132DWC68				
25 Jul 23	Principal Payment Received on 437,039.39 PAR Pay date 07/25/23	1,728.93	-287,613.92	1,728.93	-287,613.92
25 Jul 23	FHLMC UMBS 30Y FIXED 2.5% 05-01-2052 CUSIP : 3133BBTH2				
25 Jul 23	Principal Payment Received on 495,146.59 PAR Pay date 07/25/23	3,182.95	-284,430.97	3,182.95	-284,430.97
25 Jul 23	FNMA POOL #MA4563 2.5% 03-01-2052 BEO CUSIP : 31418EB90				
25 Jul 23	Principal Payment Received on 508,003.09 PAR Pay date 07/25/23	2,226.33	-282,204.64	2,226.33	-282,204.64
25 Jul 23	FEDERAL HOME LOAN MORTGAGE CORP POOL #SD8220 3.0% DUE 06-01-2052 REG CUSIP : 3132DWDZ3				
25 Jul 23	Principal Payment Received on 58,700.70 PAR Pay date 07/25/23	122.70	-282,081.94	122.70	-282,081.94
25 Jul 23	FNMA POOL #BN4393 3.5% DUE 03-01-2049 CUSIP : 3140JL3B8				
25 Jul 23	Principal Payment Received on 6,213.91 PAR Pay date 07/25/23	56.61	-282,025.33	56.61	-282,025.33
25 Jul 23	FNMA POOL #995930 5% 04-01-2039 BEO CUSIP : 31416CLK0				
25 Jul 23	Principal Payment Received on 63,994.09 PAR Pay date 07/25/23	141.60	-281,883.73	141.60	-281,883.73
25 Jul 23	FNMA POOL #BN0905 4.0% 11-01-2048 CUSIP : 3140JHAF0				
25 Jul 23	Principal Payment Received on 826,873.53 PAR Pay date 07/25/23	3,958.63	-277,925.10	3,958.63	-277,925.10
25 Jul 23	FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5715 2.0% DUE 10-01-2051 REG CUSIP : 3133KMK46				
25 Jul 23	PURCHASED 20,000.00 PAR 07-18-23 AT A PRICE OF \$100.000000 PLUS ACCRUED INTEREST PAID	-20,000.00	-297,925.10	-20,000.00	-297,925.10
25 Jul 23	WELLS FARGO & COMPANY 5.574% 07-25-2029 CUSIP : 95000U3E1				
25 Jul 23	PURCHASED 25,000.00 PAR 07-21-23 AT A PRICE OF \$102.316000 PLUS ACCRUED INTEREST PAID	-25,579.00	-323,504.10	-25,579.00	-323,504.10
25 Jul 23	DUKE ENERGY CAROLINAS LLC 5.4% DUE 01-15-2054 CUSIP : 26442CBL7				
25 Jul 23	PURCHASED 40,000.00 PAR 07-21-23 AT A PRICE OF \$96.265625 PLUS ACCRUED INTEREST PAID	-38,506.25	-362,010.35	-38,506.25	-362,010.35
25 Jul 23	WI TREASURY SEC 3.375% 05-15-2033 CUSIP : 91282CHC8				
25 Jul 23	Purchased 46,400.590 Units 25-Jul-2023 at a price of 1.00 Net	-46,400.59	-408,410.94	-46,400.59	-408,410.94
25 Jul 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 183 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
25 Jul 23	SOLD 20,000.00 PAR 07-24-23 AT A PRICE OF \$94.648437 PLUS ACCRUED	18,929.69	-389,481.25	18,929.69	-389,481.25
25 Jul 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP : 912810TN8				
25 Jul 23	SOLD 30,000.00 PAR 07-21-23 AT A PRICE OF \$82.274000 PLUS ACCRUED	24,682.20	-364,799.05	24,682.20	-364,799.05
25 Jul 23	INTEREST RECEIVED DUKE ENERGY 4% DUE 04-01-2052 CUSIP : 26442UAP9				
25 Jul 23	SOLD 45,000.00 PAR 07-21-23 AT A PRICE OF \$97.253000 PLUS ACCRUED	43,763.85	-321,035.20	43,763.85	-321,035.20
25 Jul 23	INTEREST RECEIVED KINDER MORGAN INC 5.2% 06-01-2033 CUSIP : 49456BAX9				
26 Jul 23	PURCHASED 20,000.00 PAR 07-24-23 AT A PRICE OF \$99.732000 PLUS ACCRUED	-19,946.40	-340,981.60	-19,946.40	-340,981.60
26 Jul 23	INTEREST PAID PUBLIC STORAGE 5.35% 08-01-2053 CUSIP : 74460WAH0				
26 Jul 23	Sold 17,952.050 Units 26-Jul-2023 at a price of 1.00 Net	17,952.05	-323,029.55	17,952.05	-323,029.55
26 Jul 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
27 Jul 23	PURCHASED 30,000.00 PAR 07-25-23 AT A PRICE OF \$70.429000 PLUS ACCRUED	-21,128.70	-344,158.25	-21,128.70	-344,158.25
27 Jul 23	INTEREST PAID VALERO ENERGY CORP NEW 3.65% 12-01-2051 CUSIP : 91913YBD1				
27 Jul 23	Purchased 42,505.800 Units 27-Jul-2023 at a price of 1.00 Net	-42,505.80	-386,664.05	-42,505.80	-386,664.05
27 Jul 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
27 Jul 23	PURCHASED 65,000.00 PAR 07-26-23 AT A PRICE OF \$95.941406 PLUS ACCRUED	-62,361.91	-449,025.96	-62,361.91	-449,025.96
27 Jul 23	INTEREST PAID WI TREASURY SEC 3.375% 05-15-2033 CUSIP : 91282CHC8				
27 Jul 23	PURCHASED 75,000.00 PAR 07-19-23 AT A PRICE OF \$99.632000 PLUS ACCRUED	-74,724.00	-523,749.96	-74,724.00	-523,749.96
27 Jul 23	INTEREST PAID HEICO CORP NEW 5.35% 08-01-2033 CUSIP : 422806AB5				
27 Jul 23	SOLD 185,000.00 PAR 07-26-23 AT A PRICE OF \$97.890625 PLUS ACCRUED	181,097.66	-342,652.30	181,097.66	-342,652.30
27 Jul 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.625 05-31-2028 CUSIP : 91282CHE4				
27 Jul 23	SOLD 20,000.00 PAR 07-25-23 AT A PRICE OF \$94.296875 PLUS ACCRUED	18,859.38	-323,792.92	18,859.38	-323,792.92
27 Jul 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP : 912810TN8				
28 Jul 23	PURCHASED 200,000.00 PAR 07-26-23 AT A PRICE OF \$101.423000 PLUS	-202,846.00	-526,638.92	-202,846.00	-526,638.92
28 Jul 23	ACCRUED INTEREST PAID HSBC HOLDINGS PLC 6.161% 03-09-2029 CUSIP : 404280DU0				

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# Annual Portfolio - Mesirow Financial

Account number 2673563

01 JUL 23 - 30 JUN 24

PUERTO RICO INS - MESIROW

Page 184 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
28 Jul 23	PURCHASED 70,000.00 PAR 07-26-23 AT A PRICE OF \$99.657000 PLUS ACCRUED INTEREST PAID	-69,759.90	-596,398.82	-69,759.90	-596,398.82
28 Jul 23	CITIGROUP INC 5.61% 09-29-2026 CUSIP : 172967NX5				
28 Jul 23	Sold 278,661.650 Units 28-Jul-2023 at a price of 1.00 Net	278,661.65	-317,737.17	278,661.65	-317,737.17
28 Jul 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
31 Jul 23	Purchased 5,212.500 Units 31-Jul-2023 at a price of 1.00 Net	-5,212.50	-322,949.67	-5,212.50	-322,949.67
31 Jul 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
01 Aug 23	Purchased 113,620.200 Units 01-Aug-2023 at a price of 1.00 Net	-113,620.20	-436,569.87	-113,620.20	-436,569.87
01 Aug 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
01 Aug 23	SOLD 35,000.00 PAR 07-31-23 AT A PRICE OF \$93.105468 PLUS ACCRUED INTEREST RECEIVED	32,586.91	-403,982.96	32,586.91	-403,982.96
01 Aug 23	UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP : 912810TN8				
01 Aug 23	SOLD 5,000.00 PAR 08-01-23 AT A PRICE OF \$97.421875 PLUS ACCRUED INTEREST RECEIVED	4,871.09	-399,111.87	4,871.09	-399,111.87
01 Aug 23	UNITED STATES OF AMER TREAS NOTES 3.625%05-15-2026 CUSIP : 91282CHB0				
01 Aug 23	SOLD 55,000.00 PAR 07-31-23 AT A PRICE OF \$95.304687 PLUS ACCRUED INTEREST RECEIVED	52,417.58	-346,694.29	52,417.58	-346,694.29
01 Aug 23	WI TREASURY SEC 3.375% 05-15-2033 CUSIP : 91282CHC8				
02 Aug 23	PURCHASED 20,000.00 PAR 07-31-23 AT A PRICE OF \$93.031250 PLUS ACCRUED INTEREST PAID	-18,606.25	-365,300.54	-18,606.25	-365,300.54
02 Aug 23	UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP : 912810TN8				
02 Aug 23	PURCHASED 45,000.00 PAR 07-31-23 AT A PRICE OF \$100.000000 PLUS ACCRUED INTEREST PAID	-45,000.00	-410,300.54	-45,000.00	-410,300.54
02 Aug 23	BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053 CUSIP : 054989AD0				
02 Aug 23	Purchased 5,361.290 Units 02-Aug-2023 at a price of 1.00 Net	-5,361.29	-415,661.83	-5,361.29	-415,661.83
02 Aug 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
02 Aug 23	PURCHASED 55,000.00 PAR 07-31-23 AT A PRICE OF \$95.359375 PLUS ACCRUED INTEREST PAID	-52,447.66	-468,109.49	-52,447.66	-468,109.49
02 Aug 23	WI TREASURY SEC 3.375% 05-15-2033 CUSIP : 91282CHC8				
02 Aug 23	PURCHASED 60,000.00 PAR 07-31-23 AT A PRICE OF \$100.000000 PLUS ACCRUED INTEREST PAID	-60,000.00	-528,109.49	-60,000.00	-528,109.49
02 Aug 23	BAT CAPITAL CORPORATION 6.421% DUE 08-02-2023 BEO CUSIP : 054989AB4				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 185 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
02 Aug 23	SOLD 30,000.00 PAR 07-31-23 AT A PRICE OF \$79.389000 PLUS ACCRUED	23,816.70	-504,292.79	23,816.70	-504,292.79
02 Aug 23	INTEREST RECEIVED DARTMOUTH-HITCHCOC 4.178% 08-01-2048 CUSIP : 23745QAA2				
02 Aug 23	SOLD 40,000.00 PAR 08-01-23 AT A PRICE OF \$91.722656 PLUS ACCRUED	36,689.06	-467,603.73	36,689.06	-467,603.73
02 Aug 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP : 912810TN8				
02 Aug 23	SOLD 55,000.00 PAR 07-31-23 AT A PRICE OF \$97.531000 PLUS ACCRUED	53,642.05	-413,961.68	53,642.05	-413,961.68
02 Aug 23	INTEREST RECEIVED HONEYWELL INTERNATIONAL INC 4.5% 01-15-2034 CUSIP : 438516CM6				
02 Aug 23	SOLD 70,000.00 PAR 08-01-23 AT A PRICE OF \$94.718750 PLUS ACCRUED	66,303.13	-347,658.55	66,303.13	-347,658.55
02 Aug 23	INTEREST RECEIVED WI TREASURY SEC 3.375% 05-15-2033 CUSIP : 91282CHC8				
03 Aug 23	PRINCIPAL PAYMENT DUE FOR PAY DATE 08/01/2023	5,549.00	-342,109.55	5,549.00	-342,109.55
03 Aug 23	KS GAS SVC 5.486% DUE 08-01-2034 CUSIP : 484915AA1				
03 Aug 23	PURCHASED 110,000.00 PAR 08-01-23 AT A PRICE OF \$99.176000 PLUS ACCRUED	-109,093.60	-451,203.15	-109,093.60	-451,203.15
03 Aug 23	INTEREST PAID BHP BILLITON FIN USA LTD 4.9% 02-28-2033 CUSIP : 055451BA5				
03 Aug 23	PURCHASED 30,000.00 PAR 08-01-23 AT A PRICE OF \$99.546875 PLUS ACCRUED	-29,864.06	-481,067.21	-29,864.06	-481,067.21
03 Aug 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.125%07-31-2028 CUSIP : 91282CHQ7				
03 Aug 23	PURCHASED 55,000.00 PAR 08-01-23 AT A PRICE OF \$78.612000 PLUS ACCRUED	-43,236.60	-524,303.81	-43,236.60	-524,303.81
03 Aug 23	INTEREST PAID AMERICAN UNIV 3.672% DUE 04-01-2049 CUSIP : 030360AD3				
03 Aug 23	PURCHASED 90,000.00 PAR 08-01-23 AT A PRICE OF \$80.561000 PLUS ACCRUED	-72,504.90	-596,808.71	-72,504.90	-596,808.71
03 Aug 23	INTEREST PAID NEWMONT FIXED 2.6% DUE 07-15-2032 CUSIP : 651639AZ9				
03 Aug 23	SOLD 10,000.00 PAR 08-02-23 AT A PRICE OF \$98.746093 PLUS ACCRUED	9,874.61	-586,934.10	9,874.61	-586,934.10
03 Aug 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.125%06-15-2026 CUSIP : 91282CHH7				
03 Aug 23	SOLD 105,000.00 PAR 08-01-23 AT A PRICE OF \$94.671875 PLUS ACCRUED	99,405.47	-487,528.63	99,405.47	-487,528.63
03 Aug 23	INTEREST RECEIVED WI TREASURY SEC 3.375% 05-15-2033 CUSIP : 91282CHC8				
03 Aug 23	SOLD 30,000.00 PAR 08-01-23 AT A PRICE OF \$85.234000 PLUS ACCRUED	25,570.20	-461,958.43	25,570.20	-461,958.43
03 Aug 23	INTEREST RECEIVED WASTE MGMT INC DEL 2.0% DUE 06-01-2029 BEO CUSIP : 94106LBQ1				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 186 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
03 Aug 23	Sold 60,256.880 Units 03-Aug-2023 at a price of 1.00 Net	60,256.88	-401,701.55	60,256.88	-401,701.55
03 Aug 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
03 Aug 23	SOLD 65,000.00 PAR 08-02-23 AT A PRICE OF \$94.335937 PLUS ACCRUED	61,318.36	-340,383.19	61,318.36	-340,383.19
03 Aug 23	INTEREST RECEIVED WI TREASURY SEC 3.375% 05-15-2033 CUSIP : 91282CHC8				
07 Aug 23	Purchased 2,587.500 Units 07-Aug-2023 at a price of 1.00 Net	-2,587.50	-342,970.69	-2,587.50	-342,970.69
07 Aug 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
08 Aug 23	Purchased 14,760.340 Units 08-Aug-2023 at a price of 1.00 Net	-14,760.34	-357,731.03	-14,760.34	-357,731.03
08 Aug 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
08 Aug 23	PURCHASED 65,000.00 PAR 08-02-23 AT A PRICE OF \$99.964000 PLUS ACCRUED	-64,976.60	-422,707.63	-64,976.60	-422,707.63
08 Aug 23	INTEREST PAID PVTPL COLUMBIA PIPELINES OPER CO LLC 6.036% 11-15-2033 CUSIP : 19828TAB2				
08 Aug 23	SOLD 40,000.00 PAR 08-07-23 AT A PRICE OF \$98.902343 PLUS ACCRUED	39,560.94	-383,146.69	39,560.94	-383,146.69
08 Aug 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.25% 05-31-2025 CUSIP : 91282CHD6				
08 Aug 23	SOLD 40,000.00 PAR 08-07-23 AT A PRICE OF \$99.214843 PLUS ACCRUED	39,685.94	-343,460.75	39,685.94	-343,460.75
08 Aug 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 06-30-2028 CUSIP : 91282CHK0				
09 Aug 23	PURCHASED 40,000.00 PAR 08-07-23 AT A PRICE OF \$99.835938 PLUS ACCRUED	-39,934.38	-383,395.13	-39,934.38	-383,395.13
09 Aug 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.125%07-31-2028 CUSIP : 91282CHQ7				
09 Aug 23	Sold 10,071.890 Units 09-Aug-2023 at a price of 1.00 Net	10,071.89	-373,323.24	10,071.89	-373,323.24
09 Aug 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
09 Aug 23	SOLD 20,000.00 PAR 08-08-23 AT A PRICE OF \$90.277343 PLUS ACCRUED	18,055.47	-355,267.77	18,055.47	-355,267.77
09 Aug 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP : 912810TN8				
09 Aug 23	SOLD 45,000.00 PAR 08-07-23 AT A PRICE OF \$96.057000 PLUS ACCRUED	43,225.65	-312,042.12	43,225.65	-312,042.12
09 Aug 23	INTEREST RECEIVED U S BANCORP MEDIUM VAR RT 4.653% DUE 02-01-2029 CUSIP : 91159HJK7				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 187 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
10 Aug 23	PURCHASED 35,000.00 PAR 08-07-23 AT A PRICE OF \$99.980000 PLUS ACCRUED	-34,993.00	-347,035.12	-34,993.00	-347,035.12
10 Aug 23	INTEREST PAID NEXTERA ENERGY CAP HLDGS INC .509% 09-01-2025 CUSIP : 65339KBS8				
10 Aug 23	PURCHASED 35,000.00 PAR 08-08-23 AT A PRICE OF \$94.859375 PLUS ACCRUED	-33,200.78	-380,235.90	-33,200.78	-380,235.90
10 Aug 23	INTEREST PAID WI TREASURY SEC 3.375% 05-15-2033 CUSIP : 91282CHC8				
10 Aug 23	PURCHASED 55,000.00 PAR 08-08-23 AT A PRICE OF \$90.093750 PLUS ACCRUED	-49,551.56	-429,787.46	-49,551.56	-429,787.46
10 Aug 23	INTEREST PAID UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP : 912810TN8				
10 Aug 23	Sold 28,867.270 Units 10-Aug-2023 at a price of 1.00 Net	28,867.27	-400,920.19	28,867.27	-400,920.19
10 Aug 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
10 Aug 23	SOLD 35,000.00 PAR 08-08-23 AT A PRICE OF \$99.878000 PLUS ACCRUED	34,957.30	-365,962.89	34,957.30	-365,962.89
10 Aug 23	INTEREST RECEIVED ENTERGY ARK LLC 5.15% DUE 01-15-2033 CUSIP : 29366MAD0				
10 Aug 23	SOLD 60,000.00 PAR 08-08-23 AT A PRICE OF \$91.407000 PLUS ACCRUED	54,844.20	-311,118.69	54,844.20	-311,118.69
10 Aug 23	INTEREST RECEIVED TARGET CORP 4.8% DUE 01-15-2053 CUSIP : 87612EBR6				
11 Aug 23	PURCHASED 105,000.00 PAR 08-09-23 AT A PRICE OF \$90.359375 PLUS ACCRUED	-94,877.34	-405,996.03	-94,877.34	-405,996.03
11 Aug 23	INTEREST PAID UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP : 912810TN8				
11 Aug 23	PURCHASED 155,000.00 PAR 08-09-23 AT A PRICE OF \$89.415000 PLUS ACCRUED	-138,593.25	-544,589.28	-138,593.25	-544,589.28
11 Aug 23	INTEREST PAID UNIV CALIF REGTS MED CTR POOLED REV 4.563% DUE 05-15-2053 REG CUSIP : 913366KW9				
11 Aug 23	PURCHASED 20,000.00 PAR 08-08-23 AT A PRICE OF \$99.656000 PLUS ACCRUED	-19,931.20	-564,520.48	-19,931.20	-564,520.48
11 Aug 23	INTEREST PAID ENTERGY TEXAS INC 5.8% 09-01-2053 CUSIP : 29365TAN4				
11 Aug 23	PURCHASED 20,000.00 PAR 08-09-23 AT A PRICE OF \$94.875000 PLUS ACCRUED	-18,975.00	-583,495.48	-18,975.00	-583,495.48
11 Aug 23	INTEREST PAID WI TREASURY SEC 3.375% 05-15-2033 CUSIP : 91282CHC8				
11 Aug 23	Purchased 38,074.490 Units 11-Aug-2023 at a price of 1.00 Net	-38,074.49	-621,569.97	-38,074.49	-621,569.97
11 Aug 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
11 Aug 23	PURCHASED 40,000.00 PAR 08-07-23 AT A PRICE OF \$99.570000 PLUS ACCRUED	-39,828.00	-661,397.97	-39,828.00	-661,397.97
11 Aug 23	INTEREST PAID SAN DIEGO GAS & ELEC CO 4.95% 08-15-2028 CUSIP : 797440CE2				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 188 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
11 Aug 23	SOLD 135,000.00 PAR 08-09-23 AT A PRICE OF \$81.837000 PLUS ACCRUED	110,479.95	-550,918.02	110,479.95	-550,918.02
11 Aug 23	INTEREST RECEIVED UNIVERSITY MIAMI FLA 4.063% 04-01-2052 CUSIP : 914453AA3				
11 Aug 23	SOLD 190,000.00 PAR 08-09-23 AT A PRICE OF \$113.650000 PLUS ACCRUED	215,935.00	-334,983.02	215,935.00	-334,983.02
11 Aug 23	INTEREST RECEIVED BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.263 04-01-2049 BEO CUSIP : 072024ND0				
11 Aug 23	SOLD 25,000.00 PAR 08-09-23 AT A PRICE OF \$82.622000 PLUS ACCRUED	20,655.50	-314,327.52	20,655.50	-314,327.52
11 Aug 23	INTEREST RECEIVED XYLEM INC FIXED 2.25% DUE 01-30-2031 CUSIP : 98419MAL4				
14 Aug 23	PURCHASED 175,000.00 PAR 08-10-23 AT A PRICE OF \$94.281250 PLUS ACCRUED	-164,992.19	-479,319.71	-164,992.19	-479,319.71
14 Aug 23	INTEREST PAID WI TREASURY SEC 3.375% 05-15-2033 CUSIP : 91282CHC8				
14 Aug 23	PURCHASED 25,000.00 PAR 08-10-23 AT A PRICE OF \$94.781250 PLUS ACCRUED	-23,695.31	-503,015.02	-23,695.31	-503,015.02
14 Aug 23	INTEREST PAID WI TREASURY SEC 3.375% 05-15-2033 CUSIP : 91282CHC8				
14 Aug 23	PURCHASED 35,000.00 PAR 08-10-23 AT A PRICE OF \$79.355000 PLUS ACCRUED	-27,774.25	-530,789.27	-27,774.25	-530,789.27
14 Aug 23	INTEREST PAID OGLETHORPE PWR CORP 4.5% 04-01-2047 CUSIP : 677050AS5				
14 Aug 23	PURCHASED 40,000.00 PAR 08-10-23 AT A PRICE OF \$89.531250 PLUS ACCRUED	-35,812.50	-566,601.77	-35,812.50	-566,601.77
14 Aug 23	INTEREST PAID UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP : 912810TN8				
14 Aug 23	PURCHASED 45,000.00 PAR 08-10-23 AT A PRICE OF \$98.460000 PLUS ACCRUED	-44,307.00	-610,908.77	-44,307.00	-610,908.77
14 Aug 23	INTEREST PAID PFIZER INVESTMENT ENTER 5.3% 05-19-2053 CUSIP : 716973AG7				
14 Aug 23	Sold 1,435.440 Units 14-Aug-2023 at a price of 1.00 Net	1,435.44	-609,473.33	1,435.44	-609,473.33
14 Aug 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CLA CUSIP : 665278701				
14 Aug 23	SOLD 160,000.00 PAR 08-10-23 AT A PRICE OF \$74.763000 PLUS ACCRUED	119,620.80	-489,852.53	119,620.80	-489,852.53
14 Aug 23	INTEREST RECEIVED UNIVERSITY CHICAGO FIXED 2.761% DUE 04-01-2045 CUSIP : 91412NBD1				
14 Aug 23	SOLD 25,000.00 PAR 08-10-23 AT A PRICE OF \$89.375000 PLUS ACCRUED	22,343.75	-467,508.78	22,343.75	-467,508.78
14 Aug 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP : 912810TN8				
14 Aug 23	SOLD 25,000.00 PAR 08-10-23 AT A PRICE OF \$97.686000 PLUS ACCRUED	24,421.50	-443,087.28	24,421.50	-443,087.28
14 Aug 23	INTEREST RECEIVED HOME DEPOT INC 4.5% 09-15-2032 CUSIP : 437076CS9				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 189 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
14 Aug 23	SOLD 40,000.00 PAR 08-10-23 AT A PRICE OF \$89.484375 PLUS ACCRUED INTEREST RECEIVED	35,793.75	-407,293.53	35,793.75	-407,293.53
14 Aug 23	UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP : 912810TN8				
14 Aug 23	SOLD 50,000.00 PAR 08-10-23 AT A PRICE OF \$78.512000 PLUS ACCRUED INTEREST RECEIVED	39,256.00	-368,037.53	39,256.00	-368,037.53
14 Aug 23	BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052 CUSIP : 084664DB4				
14 Aug 23	SOLD 53,077.67 PAR 08-10-23 AT A PRICE OF \$97.347679 PLUS ACCRUED INTEREST RECEIVED	51,669.87	-316,367.66	51,669.87	-316,367.66
14 Aug 23	COMM 2014-CCRE20 CL A-3 3.326%3.326% DUE 11-10-2047 REG CUSIP : 12592LBH4				
15 Aug 23	Principal Payment Received on 10,168.77 PAR Pay date 08/15/23	96.76	-316,270.90	96.76	-316,270.90
15 Aug 23	FHLMC POOL #G08364 4.5 09-01-2039 CUSIP : 3128MJMN7				
15 Aug 23	Principal Payment Received on 10,893.01 PAR Pay date 08/15/23	35.63	-316,235.27	35.63	-316,235.27
15 Aug 23	GNMA POOL #692311 SER 2039 5.5% DUE 01-15-2039 BEO CUSIP : 36296JDQ5				
15 Aug 23	Principal Payment Received on 11,518.80 PAR Pay date 08/15/23	512.49	-315,722.78	512.49	-315,722.78
15 Aug 23	FEDERAL HOME LN MTG CORP POOL #E02902 4%06-01-2026 BEO CUSIP : 31294MGK1				
15 Aug 23	Principal Payment Received on 16,597.57 PAR Pay date 08/15/23	312.37	-315,410.41	312.37	-315,410.41
15 Aug 23	FEDERAL HOME LN MTG CORP POOL #G08463 4%10-01-2041 BEO CUSIP : 3128MJQR4				
15 Aug 23	Principal Payment Received on 16,766.31 PAR Pay date 08/15/23	51.63	-315,358.78	51.63	-315,358.78
15 Aug 23	FEDERAL HOME LN MTG CORP POOL #Q03310 4%09-01-2041 BEO CUSIP : 3132GJKX6				
15 Aug 23	Principal Payment Received on 2,915.24 PAR Pay date 08/15/23	35.45	-315,323.33	35.45	-315,323.33
15 Aug 23	FEDERAL HOME LN MTG CORP POOL #G05922 5.5% 07-01-2039 BEO CUSIP : 3128M74F0				
15 Aug 23	Principal Payment Received on 21,992.53 PAR Pay date 08/15/23	102.47	-315,220.86	102.47	-315,220.86
15 Aug 23	FEDERAL HOME LN MTG CORP POOL #G03246 6%05-01-2037 BEO CUSIP : 3128M45F6				
15 Aug 23	Principal Payment Received on 33,369.42 PAR Pay date 08/15/23	58.36	-315,162.50	58.36	-315,162.50
15 Aug 23	GNMA POOL #682229 4% 07-15-2049 BEO CUSIP : 36295V4N6				
15 Aug 23	Principal Payment Received on 4,649.44 PAR Pay date 08/15/23	21.15	-315,141.35	21.15	-315,141.35
15 Aug 23	GNMA POOL #782448 6% 10-15-2038 BEO CUSIP : 36241KWH7				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 190 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
15 Aug 23 15 Aug 23	Principal Payment Received on 51,938.64 PAR Pay date 08/15/23 FEDERAL HOME LN MTG CORP POOL #Q52418 3.5% 11-01-2047 BEO CUSIP : 3132XUVL6	123.72	-315,017.63	123.72	-315,017.63
15 Aug 23 15 Aug 23	Principal Payment Received on 55,943.45 PAR Pay date 08/15/23 FEDERAL HOME LN MTG CORP POOL #G61648 3.5% 09-01-2048 BEO CUSIP : 31335BZM1	181.75	-314,835.88	181.75	-314,835.88
15 Aug 23 15 Aug 23	Principal Payment Received on 7,671.46 PAR Pay date 08/15/23 FEDERAL HOME LN MTG CORP POOL #A33057 5%01-01-2035 BEO CUSIP : 31297NME3	41.48	-314,794.40	41.48	-314,794.40
15 Aug 23 15 Aug 23	Principal Payment Received on 7,791.05 PAR Pay date 08/15/23 FEDERAL HOME LN MTG CORP POOL #G08106 6%01-01-2036 BEO CUSIP : 3128MJDL1	123.72	-314,670.68	123.72	-314,670.68
15 Aug 23 15 Aug 23	Principal Payment Received on 8,481.40 PAR Pay date 08/15/23 GNMA POOL #710769 4.5% 08-15-2039 BEO CUSIP : 36297FT28	37.21	-314,633.47	37.21	-314,633.47
15 Aug 23 15 Aug 23	Purchased 78,897.200 Units 15-Aug-2023 at a price of 1.00 Net MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701	-78,897.20	-393,530.67	-78,897.20	-393,530.67
15 Aug 23 15 Aug 23	SOLD 100,000.00 PAR 08-14-23 AT A PRICE OF \$96.820312 PLUS ACCRUED INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.625 05-31-2028 CUSIP : 91282CHE4	96,820.31	-296,710.36	96,820.31	-296,710.36
16 Aug 23 16 Aug 23	Matured 6,000.00 PAR RTX CORPORATION 3.65% 08-16-2023 CUSIP : 913017DB2	6,000.00	-290,710.36	6,000.00	-290,710.36
16 Aug 23 16 Aug 23	Principal Payment Received on 179,001.86 PAR Pay date 08/16/23 GNMA 2019-053 REMIC PASSTHRU CTF CL V FIXED 2.75% DUE 08-16-2031 CUSIP : 38380M4H1	1,651.76	-289,058.60	1,651.76	-289,058.60
16 Aug 23 16 Aug 23	Principal Payment Received on 19,984.95 PAR Pay date 08/16/23 GNMA 2013-105 CL A 1.705 DUE 02-16-2037 CUSIP : 38378KXW4	513.37	-288,545.23	513.37	-288,545.23
16 Aug 23 16 Aug 23	Principal Payment Received on 73,442.03 PAR Pay date 08/16/23 GNMA SER 2013-33 REMIC PASSTHRU CL B 2.273 DUE 12-16-2042 CUSIP : 38378B7F0	627.55	-287,917.68	627.55	-287,917.68
16 Aug 23 16 Aug 23	PURCHASED 25,000.00 PAR 08-14-23 AT A PRICE OF \$89.156250 PLUS ACCRUED INTEREST PAID UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9	-22,289.06	-310,206.74	-22,289.06	-310,206.74

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 191 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
16 Aug 23	PURCHASED 45,000.00 PAR 08-14-23 AT A PRICE OF \$97.578125 PLUS ACCRUED	-43,910.16	-354,116.90	-43,910.16	-354,116.90
16 Aug 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
16 Aug 23	PURCHASED 95,000.00 PAR 08-14-23 AT A PRICE OF \$99.640000 PLUS ACCRUED	-94,658.00	-448,774.90	-94,658.00	-448,774.90
16 Aug 23	INTEREST PAID OTIS WORLDWIDE CORP 5.25% 08-16-2028 CUSIP : 68902VAP2				
16 Aug 23	SOLD 40,000.00 PAR 08-14-23 AT A PRICE OF \$76.236000 PLUS ACCRUED	30,494.40	-418,280.50	30,494.40	-418,280.50
16 Aug 23	INTEREST RECEIVED DARTMOUTH-HITCHCOC 4.178% 08-01-2048 CUSIP : 23745QAA2				
16 Aug 23	SOLD 65,000.00 PAR 08-14-23 AT A PRICE OF \$81.664000 PLUS ACCRUED	53,081.60	-365,198.90	53,081.60	-365,198.90
16 Aug 23	INTEREST RECEIVED XYLEM INC FIXED 2.25% DUE 01-30-2031 CUSIP : 98419MAL4				
16 Aug 23	Sold 67,011.710 Units 16-Aug-2023 at a price of 1.00 Net	67,011.71	-298,187.19	67,011.71	-298,187.19
16 Aug 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
17 Aug 23	Purchased 31,208.620 Units 17-Aug-2023 at a price of 1.00 Net	-31,208.62	-329,395.81	-31,208.62	-329,395.81
17 Aug 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
17 Aug 23	SOLD 35,000.00 PAR 08-16-23 AT A PRICE OF \$87.687500 PLUS ACCRUED	30,690.63	-298,705.18	30,690.63	-298,705.18
17 Aug 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP : 912810TN8				
18 Aug 23	PURCHASED 50,000.00 PAR 08-16-23 AT A PRICE OF \$72.854000 PLUS ACCRUED	-36,427.00	-335,132.18	-36,427.00	-335,132.18
18 Aug 23	INTEREST PAID AETNA INC NEW 3.875% DUE 08-15-2047 CUSIP : 00817YAZ1				
18 Aug 23	Purchased 9,498.100 Units 18-Aug-2023 at a price of 1.00 Net	-9,498.10	-344,630.28	-9,498.10	-344,630.28
18 Aug 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
18 Aug 23	PURCHASED 90,000.00 PAR 08-16-23 AT A PRICE OF \$96.859375 PLUS ACCRUED	-87,173.44	-431,803.72	-87,173.44	-431,803.72
18 Aug 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
18 Aug 23	SOLD 100,000.00 PAR 08-16-23 AT A PRICE OF \$97.443000 PLUS ACCRUED	97,443.00	-334,360.72	97,443.00	-334,360.72
18 Aug 23	INTEREST RECEIVED PVTPL KINROSS GOLD CORP 6.25% DUE 07-15-2033 BEO CUSIP : 496902AR8				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 192 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
18 Aug 23	SOLD 40,000.00 PAR 08-17-23 AT A PRICE OF \$87.160156 PLUS ACCRUED	34,864.06	-299,496.66	34,864.06	-299,496.66
18 Aug 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP : 912810TN8				
21 Aug 23	Principal Payment Received on 83,047.32 PAR Pay date 08/20/23	4,336.56	-295,160.10	4,336.56	-295,160.10
21 Aug 23	PVTPL SIERRA TIMESHARE 2023-1 RECEIVABLES FDG SER 23-1A CL B 5.83% 01-20-2040 CUSIP : 826943AB8				
21 Aug 23	PURCHASED 60,000.00 PAR 08-17-23 AT A PRICE OF \$71.033000 PLUS ACCRUED	-42,619.80	-337,779.90	-42,619.80	-337,779.90
21 Aug 23	INTEREST PAID UNITYPOINT HEALTH FIXED 3.665% DUE 02-15-2050 CUSIP : 91338CAA3				
21 Aug 23	Sold 16,640.600 Units 21-Aug-2023 at a price of 1.00 Net	16,640.60	-321,139.30	16,640.60	-321,139.30
21 Aug 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
21 Aug 23	SOLD 20,000.00 PAR 08-17-23 AT A PRICE OF \$97.247000 PLUS ACCRUED	19,449.40	-301,689.90	19,449.40	-301,689.90
21 Aug 23	INTEREST RECEIVED MORGAN STANLEY FLTG RT 5.164% DUE 04-20-2029 CUSIP : 61747YFD2				
22 Aug 23	Purchased 565.000 Units 22-Aug-2023 at a price of 1.00 Net	-565.00	-302,254.90	-565.00	-302,254.90
22 Aug 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
23 Aug 23	PURCHASED 140,000.00 PAR 08-21-23 AT A PRICE OF \$96.312500 PLUS ACCRUED	-134,837.50	-437,092.40	-134,837.50	-437,092.40
23 Aug 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
23 Aug 23	PURCHASED 45,000.00 PAR 08-15-23 AT A PRICE OF \$99.993800 PLUS ACCRUED	-44,997.21	-482,089.61	-44,997.21	-482,089.61
23 Aug 23	INTEREST PAID FIFTH THIRD AUTO TRUST SR 23-1 CL A3 0.0% 08-15-2028 CUSIP : 31680EAD3				
23 Aug 23	Sold 25,529.810 Units 23-Aug-2023 at a price of 1.00 Net	25,529.81	-456,559.80	25,529.81	-456,559.80
23 Aug 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
24 Aug 23	Purchased 12,586.110 Units 24-Aug-2023 at a price of 1.00 Net	-12,586.11	-469,145.91	-12,586.11	-469,145.91
24 Aug 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
24 Aug 23	PURCHASED 25,000.00 PAR 08-22-23 AT A PRICE OF \$86.875000 PLUS ACCRUED	-21,718.75	-490,864.66	-21,718.75	-490,864.66
24 Aug 23	INTEREST PAID UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9				
24 Aug 23	PURCHASED 25,000.00 PAR 08-22-23 AT A PRICE OF \$90.437500 PLUS ACCRUED	-22,609.38	-513,474.04	-22,609.38	-513,474.04
24 Aug 23	INTEREST PAID WI TREASURY SEC 3.875% 05-15-2043 CUSIP : 912810TS7				

\*Generated by Northern Trust from reviewed periodic data on 17 Sep 24 B024

◆ **Cash Activity Detail**

*Principal cash - USD*

<u>Value Date</u> Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
24 Aug 23	PURCHASED 35,000.00 PAR 08-22-23 AT A PRICE OF \$99.484375 PLUS ACCRUED INTEREST PAID	-34,819.53	-548,293.57	-34,819.53	-548,293.57
24 Aug 23	UNITED STATES OF AMER TREAS NOTES DTD 07/31/2023 4.75% 07-31-2025 CUSIP : 91282CHN4				
24 Aug 23	PURCHASED 60,000.00 PAR 08-22-23 AT A PRICE OF \$96.390625 PLUS ACCRUED INTEREST PAID	-57,834.38	-606,127.95	-57,834.38	-606,127.95
24 Aug 23	UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
24 Aug 23	SOLD 150,000.00 PAR 08-21-23 AT A PRICE OF \$102.118000 PLUS ACCRUED INTEREST RECEIVED	153,177.00	-452,950.95	153,177.00	-452,950.95
24 Aug 23	LOS ANGELES CALIF UNI SCH DIST 5.75% 07-01-2034 BEO TAXABLE CUSIP : 544646XZO				
24 Aug 23	SOLD 30,000.00 PAR 08-22-23 AT A PRICE OF \$92.973000 PLUS ACCRUED INTEREST RECEIVED	27,891.90	-425,059.05	27,891.90	-425,059.05
24 Aug 23	MEMORIAL SLOAN-KETTERING 5 7-1-2042 CUSIP : 586054AA6				
24 Aug 23	SOLD 35,000.00 PAR 08-22-23 AT A PRICE OF \$64.660000 PLUS ACCRUED INTEREST RECEIVED	22,631.00	-402,428.05	22,631.00	-402,428.05
24 Aug 23	STANFORD HEALTH CARE TAXABLE BD SER 20213.027% 08-15-2051 CUSIP : 85434VAC2				
24 Aug 23	SOLD 35,000.00 PAR 08-22-23 AT A PRICE OF \$99.922000 PLUS ACCRUED INTEREST RECEIVED	34,972.70	-367,455.35	34,972.70	-367,455.35
24 Aug 23	NEXTERA ENERGY CAP HLDGS INC .509% 09-01-2025 CUSIP : 65339KBS8				
24 Aug 23	SOLD 65,000.00 PAR 08-22-23 AT A PRICE OF \$98.850000 PLUS ACCRUED INTEREST RECEIVED	64,252.50	-303,202.85	64,252.50	-303,202.85
24 Aug 23	PVTPL COLUMBIA PIPELINES OPER CO LLC 6.036% 11-15-2033 CUSIP : 19828TAB2				
25 Aug 23	Principal Payment Received on 10,897.83 PAR Pay date 08/25/23	51.79	-303,151.06	51.79	-303,151.06
25 Aug 23	FNMA POOL #AD7752 4.5% 07-01-2040 BEO CUSIP : 31418VTJ1				
25 Aug 23	Principal Payment Received on 11,592.69 PAR Pay date 08/25/23	62.48	-303,088.58	62.48	-303,088.58
25 Aug 23	FNMA POOL #AA4463 4.5% 04-01-2039 BEO CUSIP : 31416M5Z3				
25 Aug 23	Principal Payment Received on 116,461.60 PAR Pay date 08/25/23	200.54	-302,888.04	200.54	-302,888.04
25 Aug 23	FNMA POOL #FS2847 4% 08-01-2052 BEO CUSIP : 3140XJEV1				
25 Aug 23	Principal Payment Received on 116,703.53 PAR Pay date 08/25/23	520.59	-302,367.45	520.59	-302,367.45
25 Aug 23	FHLMC POOL #Q03677 2.5% DUE 10-01-2049 REG CUSIP : 31339UCN8				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 194 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
25 Aug 23 25 Aug 23	Principal Payment Received on 127,557.23 PAR Pay date 08/25/23 FEDERAL NATIONAL MORTGAGE ASSOC 4% 08-01-2037 CUSIP : 3140QPWS2	2,509.61	-299,857.84	2,509.61	-299,857.84
25 Aug 23 25 Aug 23	Principal Payment Received on 13,226.97 PAR Pay date 08/25/23 FNMA POOL #AD4045 5% 04-01-2040 BEO CUSIP : 31418RP70	84.15	-299,773.69	84.15	-299,773.69
25 Aug 23 25 Aug 23	Principal Payment Received on 14,822.18 PAR Pay date 08/25/23 FNMA POOL #AU3374 3% DUE 08-01-2043 REG CUSIP : 3138X2XC3	434.95	-299,338.74	434.95	-299,338.74
25 Aug 23 25 Aug 23	Principal Payment Received on 149,970.08 PAR Pay date 08/25/23 FNMA POOL #MA2828 2.5% 11-01-2046 BEO CUSIP : 31418CEA8	463.65	-298,875.09	463.65	-298,875.09
25 Aug 23 25 Aug 23	Principal Payment Received on 15,324.89 PAR Pay date 08/25/23 FEDERAL NATL MTG ASSN GTD MTG POOL #AK3435 3.5% 02-01-2042 BEO CUSIP : 3138E7Y99	340.48	-298,534.61	340.48	-298,534.61
25 Aug 23 25 Aug 23	Principal Payment Received on 171,232.70 PAR Pay date 08/25/23 FEDERAL HOME LOAN MORTGAGE CORP 5% 07-01-2043 CUSIP : 3133KYZH5	2,440.31	-296,094.30	2,440.31	-296,094.30
25 Aug 23 25 Aug 23	Principal Payment Received on 172,720.27 PAR Pay date 08/25/23 FNMA POOL #MA4656 4.5% 07-01-2052 BEO CUSIP : 31418EE63	845.98	-295,248.32	845.98	-295,248.32
25 Aug 23 25 Aug 23	Principal Payment Received on 173,266.52 PAR Pay date 08/25/23 FNMA POOL #MA4783 4% 10-01-2052 BEO CUSIP : 31418EJ50	775.52	-294,472.80	775.52	-294,472.80
25 Aug 23 25 Aug 23	Principal Payment Received on 177,425.55 PAR Pay date 08/25/23 FNMA POOL #MA4761 5% 09-01-2052 BEO CUSIP : 31418EJF8	1,265.07	-293,207.73	1,265.07	-293,207.73
25 Aug 23 25 Aug 23	Principal Payment Received on 177,913.28 PAR Pay date 08/25/23 FNMA POOL #MA4850 5% 11-01-2037 BEO CUSIP : 31418EL81	2,038.40	-291,169.33	2,038.40	-291,169.33
25 Aug 23 25 Aug 23	Principal Payment Received on 196,940.82 PAR Pay date 08/25/23 FNMA 2% 07-01-2050 CUSIP : 3140KFB38	499.56	-290,669.77	499.56	-290,669.77
25 Aug 23 25 Aug 23	Principal Payment Received on 222.31 PAR Pay date 08/25/23 FNMA POOL #255321 5.5% DUE 07-01-2024 REG CUSIP : 31371LSJ9	27.87	-290,641.90	27.87	-290,641.90

◆ Cash Activity Detail

*Principal cash - USD*

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
25 Aug 23 25 Aug 23	Principal Payment Received on 24,210.84 PAR Pay date 08/25/23 FNMA POOL #AD8057 5% 06-01-2040 BEO CUSIP : 31418V5T5	97.50	-290,544.40	97.50	-290,544.40
25 Aug 23 25 Aug 23	Principal Payment Received on 30,173.52 PAR Pay date 08/25/23 FNMA POOL #MA2730 2.5% 08-01-2046 BEO CUSIP : 31418CA87	105.33	-290,439.07	105.33	-290,439.07
25 Aug 23 25 Aug 23	Principal Payment Received on 30,398.07 PAR Pay date 08/25/23 FNMA POOL #AS8356 3% 11-01-2046 BEO CUSIP : 3138WJJA7	80.15	-290,358.92	80.15	-290,358.92
25 Aug 23 25 Aug 23	Principal Payment Received on 300,459.54 PAR Pay date 08/25/23 FNMA POOL #FS3497 3.5% 08-01-2052 BEO CUSIP : 3140XJ3F8	1,543.07	-288,815.85	1,543.07	-288,815.85
25 Aug 23 25 Aug 23	Principal Payment Received on 34,810.21 PAR Pay date 08/25/23 FNMA POOL #MA2356 3% 07-01-2045 BEO CUSIP : 31418BTN6	104.73	-288,711.12	104.73	-288,711.12
25 Aug 23 25 Aug 23	Principal Payment Received on 374,779.09 PAR Pay date 08/25/23 FEDERAL HOME LN MTG CORP POOL #SD8193 2%02-01-2052 BEO CUSIP : 3132DWC68	1,689.98	-287,021.14	1,689.98	-287,021.14
25 Aug 23 25 Aug 23	Principal Payment Received on 435,310.45 PAR Pay date 08/25/23 FHLMC UMBS 30Y FIXED 2.5% 05-01-2052 CUSIP : 3133BBTH2	3,496.84	-283,524.30	3,496.84	-283,524.30
25 Aug 23 25 Aug 23	Principal Payment Received on 491,963.64 PAR Pay date 08/25/23 FNMA POOL #MA4563 2.5% 03-01-2052 BEO CUSIP : 31418EB90	2,780.26	-280,744.04	2,780.26	-280,744.04
25 Aug 23 25 Aug 23	Principal Payment Received on 505,776.76 PAR Pay date 08/25/23 FEDERAL HOME LOAN MORTGAGE CORP POOL #SD8220 3.0% DUE 06-01-2052 REG CUSIP : 3132DWDZ3	2,116.44	-278,627.60	2,116.44	-278,627.60
25 Aug 23 25 Aug 23	Principal Payment Received on 58,578.00 PAR Pay date 08/25/23 FNMA POOL #BN4393 3.5% DUE 03-01-2049 CUSIP : 3140JL3B8	116.86	-278,510.74	116.86	-278,510.74
25 Aug 23 25 Aug 23	Principal Payment Received on 6,157.30 PAR Pay date 08/25/23 FNMA POOL #995930 5% 04-01-2039 BEO CUSIP : 31416CLK0	43.74	-278,467.00	43.74	-278,467.00
25 Aug 23 25 Aug 23	Principal Payment Received on 63,852.49 PAR Pay date 08/25/23 FNMA POOL #BN0905 4.0% 11-01-2048 CUSIP : 3140JHAF0	142.69	-278,324.31	142.69	-278,324.31

◆ **Cash Activity Detail**

*Principal cash - USD*

<u>Value Date</u> Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
25 Aug 23	Principal Payment Received on 822,914.90 PAR Pay date 08/25/23	7,230.87	-271,093.44	7,230.87	-271,093.44
25 Aug 23	FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5715 2.0% DUE 10-01-2051 REG CUSIP : 3133KMK46				
25 Aug 23	PURCHASED 20,000.00 PAR 08-23-23 AT A PRICE OF \$87.297000 PLUS ACCRUED	-17,459.40	-288,552.84	-17,459.40	-288,552.84
25 Aug 23	INTEREST PAID RTX CORPORATION 4.8% DUE 12-15-2043 CUSIP : 75513ECJ8				
25 Aug 23	PURCHASED 30,000.00 PAR 08-23-23 AT A PRICE OF \$97.281250 PLUS ACCRUED	-29,184.38	-317,737.22	-29,184.38	-317,737.22
25 Aug 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
25 Aug 23	PURCHASED 35,000.00 PAR 08-23-23 AT A PRICE OF \$89.156250 PLUS ACCRUED	-31,204.69	-348,941.91	-31,204.69	-348,941.91
25 Aug 23	INTEREST PAID UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9				
25 Aug 23	PURCHASED 50,000.00 PAR 08-23-23 AT A PRICE OF \$99.000000 PLUS ACCRUED	-49,500.00	-398,441.91	-49,500.00	-398,441.91
25 Aug 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.125%07-31-2028 CUSIP : 91282CHQ7				
25 Aug 23	PURCHASED 85,000.00 PAR 08-23-23 AT A PRICE OF \$97.054000 PLUS ACCRUED	-82,495.90	-480,937.81	-82,495.90	-480,937.81
25 Aug 23	INTEREST PAID MICRON TECHNOLOGY INC 5.875% 09-15-2033 CUSIP : 595112CB7				
25 Aug 23	Purchased 88,450.240 Units 25-Aug-2023 at a price of 1.00 Net	-88,450.24	-569,388.05	-88,450.24	-569,388.05
25 Aug 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
25 Aug 23	SOLD 30,000.00 PAR 08-23-23 AT A PRICE OF \$95.328000 PLUS ACCRUED	28,598.40	-540,789.65	28,598.40	-540,789.65
25 Aug 23	INTEREST RECEIVED HONEYWELL INTERNATIONAL INC 4.5% 01-15-2034 CUSIP : 438516CM6				
25 Aug 23	SOLD 35,000.00 PAR 08-23-23 AT A PRICE OF \$77.345000 PLUS ACCRUED	27,070.75	-513,718.90	27,070.75	-513,718.90
25 Aug 23	INTEREST RECEIVED RTX CORPORATION 1.9% 09-01-2031 CUSIP : 75513ECM1				
25 Aug 23	SOLD 35,000.00 PAR 08-24-23 AT A PRICE OF \$93.148437 PLUS ACCRUED	32,601.95	-481,116.95	32,601.95	-481,116.95
25 Aug 23	INTEREST RECEIVED WI TREASURY SEC 3.375% 05-15-2033 CUSIP : 91282CHC8				
25 Aug 23	SOLD 45,000.00 PAR 08-23-23 AT A PRICE OF \$97.438000 PLUS ACCRUED	43,847.10	-437,269.85	43,847.10	-437,269.85
25 Aug 23	INTEREST RECEIVED BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053 CUSIP : 054989AD0				
25 Aug 23	SOLD 50,000.00 PAR 08-23-23 AT A PRICE OF \$100.033000 PLUS ACCRUED	50,016.50	-387,253.35	50,016.50	-387,253.35
25 Aug 23	INTEREST RECEIVED OTIS WORLDWIDE CORP 5.25% 08-16-2028 CUSIP : 68902VAP2				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 197 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
25 Aug 23	SOLD 75,000.00 PAR 08-23-23 AT A PRICE OF \$97.421875 PLUS ACCRUED INTEREST RECEIVED	73,066.41	-314,186.94	73,066.41	-314,186.94
25 Aug 23	UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
28 Aug 23	PURCHASED 15,000.00 PAR 08-25-23 AT A PRICE OF \$96.988281 PLUS ACCRUED INTEREST PAID	-14,548.24	-328,735.18	-14,548.24	-328,735.18
28 Aug 23	UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
28 Aug 23	PURCHASED 35,000.00 PAR 08-24-23 AT A PRICE OF \$96.044000 PLUS ACCRUED INTEREST PAID	-33,615.40	-362,350.58	-33,615.40	-362,350.58
28 Aug 23	AT&T INC 5.4% 02-15-2034 CUSIP : 00206RMT6				
28 Aug 23	PURCHASED 35,000.00 PAR 08-24-23 AT A PRICE OF \$97.093750 PLUS ACCRUED INTEREST PAID	-33,982.81	-396,333.39	-33,982.81	-396,333.39
28 Aug 23	UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
28 Aug 23	Sold 40,275.240 Units 28-Aug-2023 at a price of 1.00 Net	40,275.24	-356,058.15	40,275.24	-356,058.15
28 Aug 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
29 Aug 23	PURCHASED 40,000.00 PAR 08-25-23 AT A PRICE OF \$89.590000 PLUS ACCRUED INTEREST PAID	-35,836.00	-391,894.15	-35,836.00	-391,894.15
29 Aug 23	ABBVIE INC 4.85% DUE 06-15-2044 REG CUSIP : 00287YDA4				
29 Aug 23	Purchased 63,776.110 Units 29-Aug-2023 at a price of 1.00 Net	-63,776.11	-455,670.26	-63,776.11	-455,670.26
29 Aug 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
29 Aug 23	SOLD 35,000.00 PAR 08-25-23 AT A PRICE OF \$91.710937 PLUS ACCRUED INTEREST RECEIVED	32,098.83	-423,571.43	32,098.83	-423,571.43
29 Aug 23	WI TREASURY SEC 3.875% 05-15-2043 CUSIP : 912810TS7				
29 Aug 23	SOLD 75,000.00 PAR 08-28-23 AT A PRICE OF \$88.984375 PLUS ACCRUED INTEREST RECEIVED	66,738.28	-356,833.15	66,738.28	-356,833.15
29 Aug 23	UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9				
30 Aug 23	PURCHASED 100,000.00 PAR 08-28-23 AT A PRICE OF \$88.385000 PLUS ACCRUED INTEREST PAID	-88,385.00	-445,218.15	-88,385.00	-445,218.15
30 Aug 23	FOX CORP 5.576% DUE 01-25-2049 CUSIP : 35137LAK1				
30 Aug 23	PURCHASED 30,000.00 PAR 08-28-23 AT A PRICE OF \$99.125000 PLUS ACCRUED INTEREST PAID	-29,737.50	-474,955.65	-29,737.50	-474,955.65
30 Aug 23	UNITED STATES TREAS NTS 4.375% 08-15-2026 CUSIP : 91282CHU8				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 198 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
30 Aug 23	SOLD 35,000.00 PAR 08-28-23 AT A PRICE OF \$97.918000 PLUS ACCRUED INTEREST RECEIVED	34,271.30	-440,684.35	34,271.30	-440,684.35
30 Aug 23	PNC FINL SVCS GROUP INC 4.758% 01-26-2027 CUSIP : 693475BL8				
30 Aug 23	SOLD 40,000.00 PAR 08-29-23 AT A PRICE OF \$97.750000 PLUS ACCRUED INTEREST RECEIVED	39,100.00	-401,584.35	39,100.00	-401,584.35
30 Aug 23	UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
30 Aug 23	Sold 85,931.900 Units 30-Aug-2023 at a price of 1.00 Net	85,931.90	-315,652.45	85,931.90	-315,652.45
30 Aug 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
31 Aug 23	PURCHASED 45,000.00 PAR 08-29-23 AT A PRICE OF \$89.625000 PLUS ACCRUED INTEREST PAID	-40,331.25	-355,983.70	-40,331.25	-355,983.70
31 Aug 23	UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9				
31 Aug 23	PURCHASED 60,000.00 PAR 08-29-23 AT A PRICE OF \$79.805000 PLUS ACCRUED INTEREST PAID	-47,883.00	-403,866.70	-47,883.00	-403,866.70
31 Aug 23	BEST BUY CO INC 1.95% 10-01-2030 CUSIP : 08652BAB5				
31 Aug 23	Purchased 645.060 Units 31-Aug-2023 at a price of 1.00 Net	-645.06	-404,511.76	-645.06	-404,511.76
31 Aug 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
31 Aug 23	SOLD 40,000.00 PAR 08-24-23 AT A PRICE OF \$97.056000 PLUS ACCRUED INTEREST RECEIVED	38,822.40	-365,689.36	38,822.40	-365,689.36
31 Aug 23	DOLLAR GENERAL CORP 5.45% 07-05-2033 CUSIP : 256677AP0				
31 Aug 23	SOLD 45,000.00 PAR 08-29-23 AT A PRICE OF \$99.665000 PLUS ACCRUED INTEREST RECEIVED	44,849.25	-320,840.11	44,849.25	-320,840.11
31 Aug 23	PFIZER INVESTMENT ENTER 5.3% 05-19-2053 CUSIP : 716973AG7				
01 Sep 23	Principal Payment Received on 27,620.58 PAR Pay date 09/01/23	1,864.02	-318,976.09	1,864.02	-318,976.09
01 Sep 23	DUKE ENERGY FLA PROJ FIN LLC 2.538% 09-01-2031 CUSIP : 26444GAC7				
01 Sep 23	Purchased 9,948.400 Units 01-Sep-2023 at a price of 1.00 Net	-9,948.40	-328,924.49	-9,948.40	-328,924.49
01 Sep 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
05 Sep 23	PURCHASED 65,000.00 PAR 08-31-23 AT A PRICE OF \$96.311000 PLUS ACCRUED INTEREST PAID	-62,602.15	-391,526.64	-62,602.15	-391,526.64
05 Sep 23	GOLDMAN SACHS GROUP INC 4.482% 08-23-2028 CUSIP : 38141GZU1				
05 Sep 23	Sold 62,699.260 Units 05-Sep-2023 at a price of 1.00 Net	62,699.26	-328,827.38	62,699.26	-328,827.38
05 Sep 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 199 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
06 Sep 23	Purchased 72,771.770 Units 06-Sep-2023 at a price of 1.00 Net	-72,771.77	-401,599.15	-72,771.77	-401,599.15
06 Sep 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
06 Sep 23	SOLD 75,000.00 PAR 09-05-23 AT A PRICE OF \$96.816406 PLUS ACCRUED	72,612.30	-328,986.85	72,612.30	-328,986.85
06 Sep 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
07 Sep 23	Purchased 88,262.170 Units 07-Sep-2023 at a price of 1.00 Net	-88,262.17	-417,249.02	-88,262.17	-417,249.02
07 Sep 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
07 Sep 23	SOLD 90,000.00 PAR 09-06-23 AT A PRICE OF \$96.734375 PLUS ACCRUED	87,060.94	-330,188.08	87,060.94	-330,188.08
07 Sep 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.625 05-31-2028 CUSIP : 91282CHE4				
08 Sep 23	PURCHASED 75,000.00 PAR 09-05-23 AT A PRICE OF \$99.154000 PLUS ACCRUED	-74,365.50	-404,553.58	-74,365.50	-404,553.58
08 Sep 23	INTEREST PAID UNILEVER CAPITAL CORP 5.0% 12-08-2033 CUSIP : 904764BT3				
08 Sep 23	SOLD 35,000.00 PAR 09-07-23 AT A PRICE OF \$98.781250 PLUS ACCRUED	34,573.44	-369,980.14	34,573.44	-369,980.14
08 Sep 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.125%07-31-2028 CUSIP : 91282CHQ7				
08 Sep 23	Sold 39,639.050 Units 08-Sep-2023 at a price of 1.00 Net	39,639.05	-330,341.09	39,639.05	-330,341.09
08 Sep 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
11 Sep 23	PURCHASED 105,000.00 PAR 09-07-23 AT A PRICE OF \$99.126000 PLUS ACCRUED	-104,082.30	-434,423.39	-104,082.30	-434,423.39
11 Sep 23	INTEREST PAID BHP BILLITON FIN USA LTD 5.25% 09-08-2033 CUSIP : 055451BE7				
11 Sep 23	Purchased 9,111.100 Units 11-Sep-2023 at a price of 1.00 Net	-9,111.10	-443,534.49	-9,111.10	-443,534.49
11 Sep 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
11 Sep 23	SOLD 110,000.00 PAR 09-07-23 AT A PRICE OF \$97.167000 PLUS ACCRUED	106,883.70	-336,650.79	106,883.70	-336,650.79
11 Sep 23	INTEREST RECEIVED BHP BILLITON FIN USA LTD 4.9% 02-28-2033 CUSIP : 055451BA5				
12 Sep 23	Purchased 288,390.720 Units 12-Sep-2023 at a price of 1.00 Net	-288,390.72	-625,041.51	-288,390.72	-625,041.51
12 Sep 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 200 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
12 Sep 23	SOLD 35,000.00 PAR 09-11-23 AT A PRICE OF \$96.691406 PLUS ACCRUED	33,841.99	-591,199.52	33,841.99	-591,199.52
12 Sep 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
12 Sep 23	SOLD 45,000.00 PAR 09-11-23 AT A PRICE OF \$98.632812 PLUS ACCRUED	44,384.77	-546,814.75	44,384.77	-546,814.75
12 Sep 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.125%07-31-2028 CUSIP : 91282CHQ7				
12 Sep 23	SOLD 65,000.00 PAR 09-11-23 AT A PRICE OF \$97.175781 PLUS ACCRUED	63,164.26	-483,650.49	63,164.26	-483,650.49
12 Sep 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.625%05-15-2026 CUSIP : 91282CHB0				
12 Sep 23	SOLD 75,000.00 PAR 09-11-23 AT A PRICE OF \$96.667968 PLUS ACCRUED	72,500.98	-411,149.51	72,500.98	-411,149.51
12 Sep 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
13 Sep 23	PURCHASED 25,000.00 PAR 09-11-23 AT A PRICE OF \$88.468000 PLUS ACCRUED	-22,117.00	-433,266.51	-22,117.00	-433,266.51
13 Sep 23	INTEREST PAID ENERGY TRANSFER 3.75% DUE 05-15-2030 CUSIP : 29278NAQ6				
13 Sep 23	PURCHASED 30,000.00 PAR 09-11-23 AT A PRICE OF \$99.753000 PLUS ACCRUED	-29,925.90	-463,192.41	-29,925.90	-463,192.41
13 Sep 23	INTEREST PAID PATTERSON-UTI ENERGY INC 7.15% 10-01-2033 CUSIP : 703481AD3				
13 Sep 23	Purchased 50,917.490 Units 13-Sep-2023 at a price of 1.00 Net	-50,917.49	-514,109.90	-50,917.49	-514,109.90
13 Sep 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
13 Sep 23	SOLD 15,000.00 PAR 09-11-23 AT A PRICE OF \$96.695312 PLUS ACCRUED	14,504.30	-499,605.60	14,504.30	-499,605.60
13 Sep 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
13 Sep 23	SOLD 25,000.00 PAR 09-11-23 AT A PRICE OF \$96.652343 PLUS ACCRUED	24,163.09	-475,442.51	24,163.09	-475,442.51
13 Sep 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
13 Sep 23	SOLD 30,000.00 PAR 09-12-23 AT A PRICE OF \$87.851562 PLUS ACCRUED	26,355.47	-449,087.04	26,355.47	-449,087.04
13 Sep 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9				
13 Sep 23	SOLD 50,000.00 PAR 09-11-23 AT A PRICE OF \$96.652343 PLUS ACCRUED	48,326.17	-400,760.87	48,326.17	-400,760.87
13 Sep 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 201 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
13 Sep 23	SOLD 60,000.00 PAR 09-12-23 AT A PRICE OF \$98.550781 PLUS ACCRUED INTEREST RECEIVED	59,130.47	-341,630.40	59,130.47	-341,630.40
13 Sep 23	UNITED STATES OF AMER TREAS NOTES 4.25% 05-31-2025 CUSIP : 91282CHD6				
14 Sep 23	PURCHASED 25,000.00 PAR 09-12-23 AT A PRICE OF \$96.757812 PLUS ACCRUED INTEREST PAID	-24,189.45	-365,819.85	-24,189.45	-365,819.85
14 Sep 23	UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
14 Sep 23	PURCHASED 35,000.00 PAR 09-11-23 AT A PRICE OF \$99.590000 PLUS ACCRUED INTEREST PAID	-34,856.50	-400,676.35	-34,856.50	-400,676.35
14 Sep 23	AP MOLLER MAERSK 5.875% DUE 09-14-2033 CUSIP : 00203QAF4				
14 Sep 23	PURCHASED 50,000.00 PAR 09-11-23 AT A PRICE OF \$99.855000 PLUS ACCRUED INTEREST PAID	-49,927.50	-450,603.85	-49,927.50	-450,603.85
14 Sep 23	T-MOBILE USA INC 5.75% 01-15-2034 CUSIP : 87264ADC6				
14 Sep 23	Sold 11,591.670 Units 14-Sep-2023 at a price of 1.00 Net	11,591.67	-439,012.18	11,591.67	-439,012.18
14 Sep 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
14 Sep 23	SOLD 20,000.00 PAR 09-13-23 AT A PRICE OF \$88.035156 PLUS ACCRUED INTEREST RECEIVED	17,607.03	-421,405.15	17,607.03	-421,405.15
14 Sep 23	UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP : 912810TN8				
14 Sep 23	SOLD 30,000.00 PAR 09-12-23 AT A PRICE OF \$101.059000 PLUS ACCRUED INTEREST RECEIVED	30,317.70	-391,087.45	30,317.70	-391,087.45
14 Sep 23	PATTERSON-UTI ENERGY INC 7.15% 10-01-2033 CUSIP : 703481AD3				
14 Sep 23	SOLD 50,000.00 PAR 09-13-23 AT A PRICE OF \$98.437500 PLUS ACCRUED INTEREST RECEIVED	49,218.75	-341,868.70	49,218.75	-341,868.70
14 Sep 23	UNITED STATES OF AMER TREAS NOTES 4.125%DUE 01-31-2025 CUSIP : 91282CGG0				
15 Sep 23	Principal Payment Received on 10,072.02 PAR Pay date 09/15/23	188.15	-341,680.55	188.15	-341,680.55
15 Sep 23	FHLMC POOL #G08364 4.5 09-01-2039 CUSIP : 3128MJMN7				
15 Sep 23	Principal Payment Received on 10,857.38 PAR Pay date 09/15/23	35.81	-341,644.74	35.81	-341,644.74
15 Sep 23	GNMA POOL #692311 SER 2039 5.5% DUE 01-15-2039 BEO CUSIP : 36296JDQ5				
15 Sep 23	Principal Payment Received on 11,006.31 PAR Pay date 09/15/23	408.41	-341,236.33	408.41	-341,236.33
15 Sep 23	FEDERAL HOME LN MTG CORP POOL #E02902 4%06-01-2026 BEO CUSIP : 31294MGK1				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 202 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
15 Sep 23	Principal Payment Received on 16,285.20 PAR Pay date 09/15/23	287.56	-340,948.77	287.56	-340,948.77
15 Sep 23	FEDERAL HOME LN MTG CORP POOL #G08463 4%10-01-2041 BEO CUSIP : 3128MJQR4				
15 Sep 23	Principal Payment Received on 16,714.68 PAR Pay date 09/15/23	51.82	-340,896.95	51.82	-340,896.95
15 Sep 23	FEDERAL HOME LN MTG CORP POOL #Q03310 4%09-01-2041 BEO CUSIP : 3132GJKX6				
15 Sep 23	Principal Payment Received on 2,879.79 PAR Pay date 09/15/23	34.27	-340,862.68	34.27	-340,862.68
15 Sep 23	FEDERAL HOME LN MTG CORP POOL #G05922 5.5% 07-01-2039 BEO CUSIP : 3128M74F0				
15 Sep 23	Principal Payment Received on 21,890.06 PAR Pay date 09/15/23	105.46	-340,757.22	105.46	-340,757.22
15 Sep 23	FEDERAL HOME LN MTG CORP POOL #G03246 6%05-01-2037 BEO CUSIP : 3128M45F6				
15 Sep 23	Principal Payment Received on 33,311.06 PAR Pay date 09/15/23	63.91	-340,693.31	63.91	-340,693.31
15 Sep 23	GNMA POOL #682229 4% 07-15-2049 BEO CUSIP : 36295V4N6				
15 Sep 23	Principal Payment Received on 4,628.30 PAR Pay date 09/15/23	29.76	-340,663.55	29.76	-340,663.55
15 Sep 23	GNMA POOL #782448 6% 10-15-2038 BEO CUSIP : 36241KWH7				
15 Sep 23	Principal Payment Received on 51,814.92 PAR Pay date 09/15/23	143.92	-340,519.63	143.92	-340,519.63
15 Sep 23	FEDERAL HOME LN MTG CORP POOL #Q52418 3.5% 11-01-2047 BEO CUSIP : 3132XUVL6				
15 Sep 23	Principal Payment Received on 55,761.70 PAR Pay date 09/15/23	180.35	-340,339.28	180.35	-340,339.28
15 Sep 23	FEDERAL HOME LN MTG CORP POOL #G61648 3.5% 09-01-2048 BEO CUSIP : 31335BZM1				
15 Sep 23	Principal Payment Received on 7,629.97 PAR Pay date 09/15/23	41.65	-340,297.63	41.65	-340,297.63
15 Sep 23	FEDERAL HOME LN MTG CORP POOL #A33057 5%01-01-2035 BEO CUSIP : 31297NME3				
15 Sep 23	Principal Payment Received on 7,667.32 PAR Pay date 09/15/23	182.71	-340,114.92	182.71	-340,114.92
15 Sep 23	FEDERAL HOME LN MTG CORP POOL #G08106 6%01-01-2036 BEO CUSIP : 3128MJDL1				
15 Sep 23	Principal Payment Received on 8,444.19 PAR Pay date 09/15/23	34.81	-340,080.11	34.81	-340,080.11
15 Sep 23	GNMA POOL #710769 4.5% 08-15-2039 BEO CUSIP : 36297FT28				
15 Sep 23	PURCHASED 20,000.00 PAR 09-13-23 AT A PRICE OF \$99.331000 PLUS ACCRUED	-19,866.20	-359,946.31	-19,866.20	-359,946.31
15 Sep 23	INTEREST PAID META PLATFORMS INC 5.6% DUE 05-15-2053 CUSIP : 30303M8Q8				

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◆ **Cash Activity Detail**

*Principal cash - USD*

<u>Value Date</u> Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
15 Sep 23	PURCHASED 30,000.00 PAR 09-12-23 AT A PRICE OF \$99.172000 PLUS ACCRUED	-29,751.60	-389,697.91	-29,751.60	-389,697.91
15 Sep 23	INTEREST PAID INTUIT INC 5.5%                    09-15-2053 CUSIP : 46124HAH9				
15 Sep 23	PURCHASED 35,000.00 PAR 09-07-23 AT A PRICE OF \$99.896000 PLUS ACCRUED	-34,963.60	-424,661.51	-34,963.60	-424,661.51
15 Sep 23	INTEREST PAID LENNOX INTL INC 5.5%            09-15-2028 CUSIP : 526107AG2				
15 Sep 23	PURCHASED 35,000.00 PAR 09-12-23 AT A PRICE OF \$99.910000 PLUS ACCRUED	-34,968.50	-459,630.01	-34,968.50	-459,630.01
15 Sep 23	INTEREST PAID INTUIT INC 5.25%                    09-15-2026 CUSIP : 46124HAE6				
15 Sep 23	Sold 150,473.290 Units 15-Sep-2023 at a price of 1.00 Net	150,473.29	-309,156.72	150,473.29	-309,156.72
15 Sep 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
18 Sep 23	Principal Payment Received on 177,350.09 PAR Pay date 09/16/23	1,655.89	-307,500.83	1,655.89	-307,500.83
18 Sep 23	GNMA 2019-053 REMIC PASSTHRU CTF CL V FIXED 2.75% DUE 08-16-2031 CUSIP : 38380M4H1				
18 Sep 23	Principal Payment Received on 19,471.58 PAR Pay date 09/16/23	514.57	-306,986.26	514.57	-306,986.26
18 Sep 23	GNMA 2013-105 CL A 1.705 DUE 02-16-2037 CUSIP : 38378KXW4				
18 Sep 23	Principal Payment Received on 72,814.48 PAR Pay date 09/16/23	628.98	-306,357.28	628.98	-306,357.28
18 Sep 23	GNMA SER 2013-33 REMIC PASSTHRU CL B 2.273 DUE 12-16-2042 CUSIP : 38378B7F0				
18 Sep 23	PURCHASED 45,000.00 PAR 09-11-23 AT A PRICE OF \$99.987000 PLUS ACCRUED	-44,994.15	-351,351.43	-44,994.15	-351,351.43
18 Sep 23	INTEREST PAID MOHAWK INDS INC 5.85%            09-18-2028 CUSIP : 608190AM6				
18 Sep 23	PURCHASED 60,000.00 PAR 09-11-23 AT A PRICE OF \$99.984000 PLUS ACCRUED	-59,990.40	-411,341.83	-59,990.40	-411,341.83
18 Sep 23	INTEREST PAID PVTPL VERALTO CORP SR NT 5.5%    09-18-2026 CUSIP : 92338CAA1				
18 Sep 23	PURCHASED 75,000.00 PAR 09-11-23 AT A PRICE OF \$99.695000 PLUS ACCRUED	-74,771.25	-486,113.08	-74,771.25	-486,113.08
18 Sep 23	INTEREST PAID PVTPL VERALTO CORP SR NT 5.45%    09-18-2033 CUSIP : 92338CAE3				
18 Sep 23	Sold 176,306.630 Units 18-Sep-2023 at a price of 1.00 Net	176,306.63	-309,806.45	176,306.63	-309,806.45
18 Sep 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
19 Sep 23	PURCHASED 65,000.00 PAR 09-12-23 AT A PRICE OF \$99.981000 PLUS ACCRUED	-64,987.65	-374,794.10	-64,987.65	-374,794.10
19 Sep 23	INTEREST PAID PVTPL NEW YORK LIFE GLOBAL FDG SR SECD NT 5.45% 09-18-2026 CUSIP : 64953BBF4				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 204 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
19 Sep 23	SOLD 35,000.00 PAR 09-15-23 AT A PRICE OF \$87.007812 PLUS ACCRUED	30,452.73	-344,341.37	30,452.73	-344,341.37
19 Sep 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP : 912810TN8				
19 Sep 23	Sold 76,735.720 Units 19-Sep-2023 at a price of 1.00 Net	76,735.72	-267,605.65	76,735.72	-267,605.65
19 Sep 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
20 Sep 23	Principal Payment Received on 78,710.76 PAR Pay date 09/20/23	3,780.48	-263,825.17	3,780.48	-263,825.17
20 Sep 23	PVTPL SIERRA TIMESHARE 2023-1 RECEIVABLES FDG SER 23-1A CL B 5.83% 01-20-2040 CUSIP : 826943AB8				
20 Sep 23	PURCHASED 40,000.00 PAR 09-18-23 AT A PRICE OF \$87.031250 PLUS ACCRUED	-34,812.50	-298,637.67	-34,812.50	-298,637.67
20 Sep 23	INTEREST PAID UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9				
20 Sep 23	Purchased 54,825.710 Units 20-Sep-2023 at a price of 1.00 Net	-54,825.71	-353,463.38	-54,825.71	-353,463.38
20 Sep 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
20 Sep 23	SOLD 60,000.00 PAR 09-18-23 AT A PRICE OF \$70.973000 PLUS ACCRUED	42,583.80	-310,879.58	42,583.80	-310,879.58
20 Sep 23	INTEREST RECEIVED UNITYPOINT HEALTH FIXED 3.665% DUE 02-15-2050 CUSIP : 91338CAA3				
21 Sep 23	Purchased 22,258.070 Units 21-Sep-2023 at a price of 1.00 Net	-22,258.07	-333,137.65	-22,258.07	-333,137.65
21 Sep 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
21 Sep 23	PURCHASED 45,000.00 PAR 09-15-23 AT A PRICE OF \$91.905000 PLUS ACCRUED	-41,357.25	-374,494.90	-41,357.25	-374,494.90
21 Sep 23	INTEREST PAID FMC CORP 6.375% 05-18-2053 CUSIP : 302491AY1				
21 Sep 23	SOLD 65,000.00 PAR 09-20-23 AT A PRICE OF \$96.335937 PLUS ACCRUED	62,618.36	-311,876.54	62,618.36	-311,876.54
21 Sep 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.625 05-31-2028 CUSIP : 91282CHE4				
22 Sep 23	PURCHASED 10,000.00 PAR 09-21-23 AT A PRICE OF \$94.972656 PLUS ACCRUED	-9,497.27	-321,373.81	-9,497.27	-321,373.81
22 Sep 23	INTEREST PAID UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043 CUSIP : 912810TU2				
22 Sep 23	PURCHASED 110,000.00 PAR 09-20-23 AT A PRICE OF \$97.862000 PLUS ACCRUED	-107,648.20	-429,022.01	-107,648.20	-429,022.01
22 Sep 23	INTEREST PAID EVERGY KANS CENT INC 5.7% 03-15-2053 CUSIP : 30036FAB7				
22 Sep 23	PURCHASED 70,000.00 PAR 09-20-23 AT A PRICE OF \$92.347000 PLUS ACCRUED	-64,642.90	-493,664.91	-64,642.90	-493,664.91
22 Sep 23	INTEREST PAID CONSTELLATION 3.6% DUE 02-15-2028 CUSIP : 21036PAY4				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 205 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
22 Sep 23	PURCHASED 75,000.00 PAR 09-20-23 AT A PRICE OF \$96.031250 PLUS ACCRUED	-72,023.44	-565,688.35	-72,023.44	-565,688.35
22 Sep 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
22 Sep 23	SOLD 100,000.00 PAR 09-20-23 AT A PRICE OF \$87.121093 PLUS ACCRUED	87,121.09	-478,567.26	87,121.09	-478,567.26
22 Sep 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP : 912810TN8				
22 Sep 23	SOLD 35,000.00 PAR 09-21-23 AT A PRICE OF \$97.832031 PLUS ACCRUED	34,241.21	-444,326.05	34,241.21	-444,326.05
22 Sep 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.125%07-31-2028 CUSIP : 91282CHQ7				
22 Sep 23	Sold 53,727.730 Units 22-Sep-2023 at a price of 1.00 Net	53,727.73	-390,598.32	53,727.73	-390,598.32
22 Sep 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
22 Sep 23	SOLD 80,000.00 PAR 09-20-23 AT A PRICE OF \$95.878000 PLUS ACCRUED	76,702.40	-313,895.92	76,702.40	-313,895.92
22 Sep 23	INTEREST RECEIVED TRACTOR SUPPLY CO 5.25% 05-15-2033 CUSIP : 892356AB2				
25 Sep 23	Principal Payment Received on 10,846.05 PAR Pay date 09/25/23	47.39	-313,848.53	47.39	-313,848.53
25 Sep 23	FNMA POOL #AD7752 4.5% 07-01-2040 BEO CUSIP : 31418VTJ1				
25 Sep 23	Principal Payment Received on 11,530.22 PAR Pay date 09/25/23	64.04	-313,784.49	64.04	-313,784.49
25 Sep 23	FNMA POOL #AA4463 4.5% 04-01-2039 BEO CUSIP : 31416M5Z3				
25 Sep 23	Principal Payment Received on 116,182.94 PAR Pay date 09/25/23	450.31	-313,334.18	450.31	-313,334.18
25 Sep 23	FHLMC POOL #Q03677 2.5% DUE 10-01-2049 REG CUSIP : 31339UCN8				
25 Sep 23	Principal Payment Received on 116,261.06 PAR Pay date 09/25/23	184.55	-313,149.63	184.55	-313,149.63
25 Sep 23	FNMA POOL #FS2847 4% 08-01-2052 BEO CUSIP : 3140XJEV1				
25 Sep 23	Principal Payment Received on 125,047.62 PAR Pay date 09/25/23	1,501.52	-311,648.11	1,501.52	-311,648.11
25 Sep 23	FEDERAL NATIONAL MORTGAGE ASSOC 4% 08-01-2037 CUSIP : 3140QPWS2				
25 Sep 23	Principal Payment Received on 13,142.81 PAR Pay date 09/25/23	108.52	-311,539.59	108.52	-311,539.59
25 Sep 23	FNMA POOL #AD4045 5% 04-01-2040 BEO CUSIP : 31418RP70				
25 Sep 23	Principal Payment Received on 14,387.23 PAR Pay date 09/25/23	64.34	-311,475.25	64.34	-311,475.25
25 Sep 23	FNMA POOL #AU3374 3% DUE 08-01-2043 REG CUSIP : 3138X2XC3				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 206 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
25 Sep 23	Principal Payment Received on 14,984.41 PAR Pay date 09/25/23	266.33	-311,208.92	266.33	-311,208.92
25 Sep 23	FEDERAL NATL MTG ASSN GTD MTG POOL #AK3435 3.5% 02-01-2042 BEO CUSIP : 3138E7Y99				
25 Sep 23	Principal Payment Received on 149,506.43 PAR Pay date 09/25/23	472.06	-310,736.86	472.06	-310,736.86
25 Sep 23	FNMA POOL #MA2828 2.5% 11-01-2046 BEO CUSIP : 31418CEA8				
25 Sep 23	Principal Payment Received on 168,792.39 PAR Pay date 09/25/23	2,302.15	-308,434.71	2,302.15	-308,434.71
25 Sep 23	FEDERAL HOME LOAN MORTGAGE CORP 5% 07-01-2043 CUSIP : 3133KYZH5				
25 Sep 23	Principal Payment Received on 171,874.29 PAR Pay date 09/25/23	972.72	-307,461.99	972.72	-307,461.99
25 Sep 23	FNMA POOL #MA4656 4.5% 07-01-2052 BEO CUSIP : 31418EE63				
25 Sep 23	Principal Payment Received on 172,491.00 PAR Pay date 09/25/23	928.72	-306,533.27	928.72	-306,533.27
25 Sep 23	FNMA POOL #MA4783 4% 10-01-2052 BEO CUSIP : 31418EJ50				
25 Sep 23	Principal Payment Received on 175,874.89 PAR Pay date 09/25/23	2,000.10	-304,533.17	2,000.10	-304,533.17
25 Sep 23	FNMA POOL #MA4850 5% 11-01-2037 BEO CUSIP : 31418EL81				
25 Sep 23	Principal Payment Received on 176,160.48 PAR Pay date 09/25/23	1,167.00	-303,366.17	1,167.00	-303,366.17
25 Sep 23	FNMA POOL #MA4761 5% 09-01-2052 BEO CUSIP : 31418EJF8				
25 Sep 23	Principal Payment Received on 194.44 PAR Pay date 09/25/23	26.79	-303,339.38	26.79	-303,339.38
25 Sep 23	FNMA POOL #255321 5.5% DUE 07-01-2024 REG CUSIP : 31371LSJ9				
25 Sep 23	Principal Payment Received on 196,441.26 PAR Pay date 09/25/23	489.62	-302,849.76	489.62	-302,849.76
25 Sep 23	FNMA 2% 07-01-2050 CUSIP : 3140KFB38				
25 Sep 23	Principal Payment Received on 24,113.34 PAR Pay date 09/25/23	110.12	-302,739.64	110.12	-302,739.64
25 Sep 23	FNMA POOL #AD8057 5% 06-01-2040 BEO CUSIP : 31418V5T5				
25 Sep 23	Principal Payment Received on 298,916.47 PAR Pay date 09/25/23	872.67	-301,866.97	872.67	-301,866.97
25 Sep 23	FNMA POOL #FS3497 3.5% 08-01-2052 BEO CUSIP : 3140XJ3F8				
25 Sep 23	Principal Payment Received on 30,068.18 PAR Pay date 09/25/23	385.14	-301,481.83	385.14	-301,481.83
25 Sep 23	FNMA POOL #MA2730 2.5% 08-01-2046 BEO CUSIP : 31418CA87				

\*Generated by Northern Trust from reviewed periodic data on 17 Sep 24 B024

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 207 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
25 Sep 23 25 Sep 23	Principal Payment Received on 30,317.92 PAR Pay date 09/25/23 FNMA POOL #AS8356 3% 11-01-2046 BEO CUSIP : 3138WJJA7	272.63	-301,209.20	272.63	-301,209.20
25 Sep 23 25 Sep 23	Principal Payment Received on 34,705.48 PAR Pay date 09/25/23 FNMA POOL #MA2356 3% 07-01-2045 BEO CUSIP : 31418BTN6	868.47	-300,340.73	868.47	-300,340.73
25 Sep 23 25 Sep 23	Principal Payment Received on 373,089.11 PAR Pay date 09/25/23 FEDERAL HOME LN MTG CORP POOL #SD8193 2%02-01-2052 BEO CUSIP : 3132DWC68	1,764.39	-298,576.34	1,764.39	-298,576.34
25 Sep 23 25 Sep 23	Principal Payment Received on 431,813.62 PAR Pay date 09/25/23 FHLMC UMBS 30Y FIXED 2.5% 05-01-2052 CUSIP : 3133BBTH2	1,569.56	-297,006.78	1,569.56	-297,006.78
25 Sep 23 25 Sep 23	Principal Payment Received on 489,183.38 PAR Pay date 09/25/23 FNMA POOL #MA4563 2.5% 03-01-2052 BEO CUSIP : 31418EB90	2,653.70	-294,353.08	2,653.70	-294,353.08
25 Sep 23 25 Sep 23	Principal Payment Received on 503,660.32 PAR Pay date 09/25/23 FEDERAL HOME LOAN MORTGAGE CORP POOL #SD8220 3.0% DUE 06-01-2052 REG CUSIP : 3132DWDZ3	2,499.55	-291,853.53	2,499.55	-291,853.53
25 Sep 23 25 Sep 23	Principal Payment Received on 58,461.14 PAR Pay date 09/25/23 FNMA POOL #BN4393 3.5% DUE 03-01-2049 CUSIP : 3140JL3B8	114.06	-291,739.47	114.06	-291,739.47
25 Sep 23 25 Sep 23	Principal Payment Received on 6,113.55 PAR Pay date 09/25/23 FNMA POOL #995930 5% 04-01-2039 BEO CUSIP : 31416CLK0	60.34	-291,679.13	60.34	-291,679.13
25 Sep 23 25 Sep 23	Principal Payment Received on 63,709.80 PAR Pay date 09/25/23 FNMA POOL #BN0905 4.0% 11-01-2048 CUSIP : 3140JHAF0	120.88	-291,558.25	120.88	-291,558.25
25 Sep 23 25 Sep 23	Principal Payment Received on 815,684.03 PAR Pay date 09/25/23 FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5715 2.0% DUE 10-01-2051 REG CUSIP : 3133KMK46	3,082.83	-288,475.42	3,082.83	-288,475.42
25 Sep 23 25 Sep 23	PURCHASED 10,000.00 PAR 09-21-23 AT A PRICE OF \$94.906250 PLUS ACCRUED INTEREST PAID UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043 CUSIP : 912810TU2	-9,490.63	-297,966.05	-9,490.63	-297,966.05
25 Sep 23 25 Sep 23	Purchased 19,556.440 Units 25-Sep-2023 at a price of 1.00 Net MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CLA CUSIP : 665278701	-19,556.44	-317,522.49	-19,556.44	-317,522.49

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 208 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
25 Sep 23	PURCHASED 70,000.00 PAR 09-21-23 AT A PRICE OF \$95.171875 PLUS ACCRUED	-66,620.31	-384,142.80	-66,620.31	-384,142.80
25 Sep 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
25 Sep 23	SOLD 10,000.00 PAR 09-21-23 AT A PRICE OF \$85.064000 PLUS ACCRUED	8,506.40	-375,636.40	8,506.40	-375,636.40
25 Sep 23	INTEREST RECEIVED RTX CORPORATION 4.8% DUE 12-15-2043 CUSIP : 75513ECJ8				
25 Sep 23	SOLD 10,000.00 PAR 09-21-23 AT A PRICE OF \$85.126000 PLUS ACCRUED	8,512.60	-367,123.80	8,512.60	-367,123.80
25 Sep 23	INTEREST RECEIVED RTX CORPORATION 4.8% DUE 12-15-2043 CUSIP : 75513ECJ8				
25 Sep 23	SOLD 75,000.00 PAR 09-21-23 AT A PRICE OF \$95.825000 PLUS ACCRUED	71,868.75	-295,255.05	71,868.75	-295,255.05
25 Sep 23	INTEREST RECEIVED HEICO CORP NEW 5.35% 08-01-2033 CUSIP : 422806AB5				
26 Sep 23	Purchased 1,117.710 Units 26-Sep-2023 at a price of 1.00 Net	-1,117.71	-296,372.76	-1,117.71	-296,372.76
26 Sep 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
26 Sep 23	PURCHASED 35,000.00 PAR 09-21-23 AT A PRICE OF \$92.938000 PLUS ACCRUED	-32,528.30	-328,901.06	-32,528.30	-328,901.06
26 Sep 23	INTEREST PAID SUTTER HEALTH 3.695% DUE 08-15-2028 CUSIP : 86944BAD5				
26 Sep 23	PURCHASED 35,000.00 PAR 09-22-23 AT A PRICE OF \$95.578125 PLUS ACCRUED	-33,452.34	-362,353.40	-33,452.34	-362,353.40
26 Sep 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
26 Sep 23	SOLD 35,000.00 PAR 09-22-23 AT A PRICE OF \$99.018000 PLUS ACCRUED	34,656.30	-327,697.10	34,656.30	-327,697.10
26 Sep 23	INTEREST RECEIVED AP MOLLER MAERSK 5.875% DUE 09-14-2033 CUSIP : 00203QAF4				
27 Sep 23	PURCHASED 15,000.00 PAR 09-25-23 AT A PRICE OF \$94.871093 PLUS ACCRUED	-14,230.66	-341,927.76	-14,230.66	-341,927.76
27 Sep 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
27 Sep 23	Purchased 189.820 Units 27-Sep-2023 at a price of 1.00 Net	-189.82	-342,117.58	-189.82	-342,117.58
27 Sep 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
27 Sep 23	SOLD 15,000.00 PAR 09-25-23 AT A PRICE OF \$94.591000 PLUS ACCRUED	14,188.65	-327,928.93	14,188.65	-327,928.93
27 Sep 23	INTEREST RECEIVED MOSAIC CO NEW 5.45% DUE 11-15-2033 CUSIP : 61945CAD5				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 209 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
28 Sep 23	PURCHASED 164,227.92 PAR 09-05-23 AT A PRICE OF \$96.625000 PLUS ACCRUED	-158,685.22	-486,614.15	-158,685.22	-486,614.15
28 Sep 23	INTEREST PAID FNMA POOL #MA4978 5% 04-01-2053 BEO CUSIP : 31418EQ86				
28 Sep 23	SOLD 30,000.00 PAR 09-27-23 AT A PRICE OF \$82.285156 PLUS ACCRUED	24,685.55	-461,928.60	24,685.55	-461,928.60
28 Sep 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP : 912810TN8				
28 Sep 23	SOLD 45,000.00 PAR 09-27-23 AT A PRICE OF \$82.367187 PLUS ACCRUED	37,065.23	-424,863.37	37,065.23	-424,863.37
28 Sep 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9				
28 Sep 23	Sold 96,817.410 Units 28-Sep-2023 at a price of 1.00 Net	96,817.41	-328,045.96	96,817.41	-328,045.96
28 Sep 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
29 Sep 23	PURCHASED 100,000.00 PAR 09-27-23 AT A PRICE OF \$66.838000 PLUS ACCRUED	-66,838.00	-394,883.96	-66,838.00	-394,883.96
29 Sep 23	INTEREST PAID THOMAS JEFFSN UNIV 3.847% DUE 11-01-2057 CUSIP : 88444NAS7				
29 Sep 23	PURCHASED 35,000.00 PAR 09-28-23 AT A PRICE OF \$98.632812 PLUS ACCRUED	-34,521.48	-429,405.44	-34,521.48	-429,405.44
29 Sep 23	INTEREST PAID UNITED STATES TREAS NTS 4.375% 08-15-2026 CUSIP : 91282CHU8				
29 Sep 23	PURCHASED 40,000.00 PAR 09-27-23 AT A PRICE OF \$96.023000 PLUS ACCRUED	-38,409.20	-467,814.64	-38,409.20	-467,814.64
29 Sep 23	INTEREST PAID U S BANCORP 5.836% 06-12-2034 CUSIP : 91159HJN1				
29 Sep 23	Purchased 43,203.940 Units 29-Sep-2023 at a price of 1.00 Net	-43,203.94	-511,018.58	-43,203.94	-511,018.58
29 Sep 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
29 Sep 23	SOLD 170,000.00 PAR 09-28-23 AT A PRICE OF \$90.167968 PLUS ACCRUED	153,285.55	-357,733.03	153,285.55	-357,733.03
29 Sep 23	INTEREST RECEIVED WI TREASURY SEC 3.375% 05-15-2033 CUSIP : 91282CHC8				
29 Sep 23	SOLD 45,000.00 PAR 09-27-23 AT A PRICE OF \$89.332000 PLUS ACCRUED	40,199.40	-317,533.63	40,199.40	-317,533.63
29 Sep 23	INTEREST RECEIVED U S BANCORP MEDIUM TERM NTS- BOOK ENTRY 4.839% 02-01-2034 CUSIP : 91159HJL5				
02 Oct 23	Matured 85,000.00 PAR	85,000.00	-232,533.63	85,000.00	-232,533.63
02 Oct 23	SOUTHERN CALIF EDISON CO 3.5 DUE 10-01-2023 CUSIP : 842400FY4				
02 Oct 23	Purchased 152,831.410 Units 02-Oct-2023 at a price of 1.00 Net	-152,831.41	-385,365.04	-152,831.41	-385,365.04
02 Oct 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				

\*Generated by Northern Trust from reviewed periodic data on 17 Sep 24 B024

◆ Cash Activity Detail

*Principal cash - USD*

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
02 Oct 23	PURCHASED 45,000.00 PAR 09-28-23 AT A PRICE OF \$99.640625 PLUS ACCRUED	-44,838.28	-430,203.32	-44,838.28	-430,203.32
02 Oct 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.375%08-31-2028 CUSIP : 91282CHX2				
02 Oct 23	SOLD 45,000.00 PAR 09-28-23 AT A PRICE OF \$100.142000 PLUS ACCRUED	45,063.90	-385,139.42	45,063.90	-385,139.42
02 Oct 23	INTEREST RECEIVED MOHAWK INDS INC 5.85% 09-18-2028 CUSIP : 608190AM6				
02 Oct 23	SOLD 45,000.00 PAR 09-28-23 AT A PRICE OF \$99.635000 PLUS ACCRUED	44,835.75	-340,303.67	44,835.75	-340,303.67
02 Oct 23	INTEREST RECEIVED WISCONSIN PUB SVC CORP 5.35% DUE 11-10-2025 REG CUSIP : 976843BP6				
04 Oct 23	PURCHASED 25,000.00 PAR 10-02-23 AT A PRICE OF \$93.703125 PLUS ACCRUED	-23,425.78	-363,729.45	-23,425.78	-363,729.45
04 Oct 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
04 Oct 23	Purchased 4,723.580 Units 04-Oct-2023 at a price of 1.00 Net	-4,723.58	-368,453.03	-4,723.58	-368,453.03
04 Oct 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
04 Oct 23	SOLD 30,000.00 PAR 10-02-23 AT A PRICE OF \$92.538000 PLUS ACCRUED	27,761.40	-340,691.63	27,761.40	-340,691.63
04 Oct 23	INTEREST RECEIVED INTERPUBLIC GROUP COS INC 5.375% 06-15-2033 CUSIP : 460690BU3				
05 Oct 23	PURCHASED 15,000.00 PAR 10-03-23 AT A PRICE OF \$92.925781 PLUS ACCRUED	-13,938.87	-354,630.50	-13,938.87	-354,630.50
05 Oct 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
05 Oct 23	Purchased 362.780 Units 05-Oct-2023 at a price of 1.00 Net	-362.78	-354,993.28	-362.78	-354,993.28
05 Oct 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
05 Oct 23	SOLD 15,000.00 PAR 10-03-23 AT A PRICE OF \$93.348000 PLUS ACCRUED	14,002.20	-340,991.08	14,002.20	-340,991.08
05 Oct 23	INTEREST RECEIVED BROWN FORMAN CORP 4.75% 04-15-2033 CUSIP : 115637AU4				
06 Oct 23	PURCHASED 40,000.00 PAR 10-04-23 AT A PRICE OF \$93.390625 PLUS ACCRUED	-37,356.25	-378,347.33	-37,356.25	-378,347.33
06 Oct 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
06 Oct 23	Purchased 49,764.310 Units 06-Oct-2023 at a price of 1.00 Net	-49,764.31	-428,111.64	-49,764.31	-428,111.64
06 Oct 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				

◆ Cash Activity Detail

*Principal cash - USD*

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
06 Oct 23	SOLD 45,000.00 PAR 10-04-23 AT A PRICE OF \$92.263000 PLUS ACCRUED	41,518.35	-386,593.29	41,518.35	-386,593.29
06 Oct 23	INTEREST RECEIVED INTERPUBLIC GROUP COS INC 5.375% 06-15-2033 CUSIP : 460690BU3				
06 Oct 23	SOLD 45,000.00 PAR 10-05-23 AT A PRICE OF \$98.730468 PLUS ACCRUED	44,428.71	-342,164.58	44,428.71	-342,164.58
06 Oct 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.375%08-31-2028 CUSIP : 91282CHX2				
10 Oct 23	PURCHASED 65,000.00 PAR 10-05-23 AT A PRICE OF \$91.312500 PLUS ACCRUED	-59,353.13	-401,517.71	-59,353.13	-401,517.71
10 Oct 23	INTEREST PAID UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043 CUSIP : 912810TU2				
10 Oct 23	Sold 5,300.160 Units 10-Oct-2023 at a price of 1.00 Net	5,300.16	-396,217.55	5,300.16	-396,217.55
10 Oct 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
10 Oct 23	SOLD 90,000.00 PAR 10-05-23 AT A PRICE OF \$60.476000 PLUS ACCRUED	54,428.40	-341,789.15	54,428.40	-341,789.15
10 Oct 23	INTEREST RECEIVED UNIVERSITY CHICAGO 2.547% DUE 04-01-2050 CUSIP : 91412NBE9				
11 Oct 23	Purchased 53,477.230 Units 11-Oct-2023 at a price of 1.00 Net	-53,477.23	-395,266.38	-53,477.23	-395,266.38
11 Oct 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
11 Oct 23	SOLD 55,000.00 PAR 10-10-23 AT A PRICE OF \$95.914062 PLUS ACCRUED	52,752.73	-342,513.65	52,752.73	-342,513.65
11 Oct 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.625 05-31-2028 CUSIP : 91282CHE4				
12 Oct 23	PURCHASED 150,000.00 PAR 10-11-23 AT A PRICE OF \$94.640625 PLUS ACCRUED	-141,960.94	-484,474.59	-141,960.94	-484,474.59
12 Oct 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
12 Oct 23	Purchased 33,270.090 Units 12-Oct-2023 at a price of 1.00 Net	-33,270.09	-517,744.68	-33,270.09	-517,744.68
12 Oct 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
12 Oct 23	PURCHASED 525,000.00 PAR 10-11-23 AT A PRICE OF \$100.027343 PLUS	-525,143.55	-1,042,888.23	-525,143.55	-1,042,888.23
12 Oct 23	ACCRUED INTEREST PAID UNITED STATES OF AMER TREAS NOTES 5% NTS 09-30-2025 CUSIP : 91282CJB8				
12 Oct 23	SOLD 15,000.00 PAR 10-11-23 AT A PRICE OF \$94.609375 PLUS ACCRUED	14,191.41	-1,028,696.82	14,191.41	-1,028,696.82
12 Oct 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 212 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
12 Oct 23	SOLD 155,000.00 PAR 10-11-23 AT A PRICE OF \$90.898437 PLUS ACCRUED	140,892.58	-887,804.24	140,892.58	-887,804.24
12 Oct 23	INTEREST RECEIVED WI TREASURY SEC 3.375% 05-15-2033 CUSIP : 91282CHC8				
12 Oct 23	SOLD 30,000.00 PAR 10-11-23 AT A PRICE OF \$98.605468 PLUS ACCRUED	29,581.64	-858,222.60	29,581.64	-858,222.60
12 Oct 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.125%DUE 01-31-2025 CUSIP : 91282CGG0				
12 Oct 23	SOLD 305,000.00 PAR 10-11-23 AT A PRICE OF \$96.640625 PLUS ACCRUED	294,753.91	-563,468.69	294,753.91	-563,468.69
12 Oct 23	INTEREST RECEIVED UNITED STATES TREAS NTS FIXED 3.125% DUE08-15-2025 CUSIP : 91282CFE6				
12 Oct 23	SOLD 35,000.00 PAR 10-11-23 AT A PRICE OF \$99.457031 PLUS ACCRUED	34,809.96	-528,658.73	34,809.96	-528,658.73
12 Oct 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES DTD 07/31/2023 4.75% 07-31-2025 CUSIP : 91282CHN4				
12 Oct 23	SOLD 45,000.00 PAR 10-11-23 AT A PRICE OF \$98.160156 PLUS ACCRUED	44,172.07	-484,486.66	44,172.07	-484,486.66
12 Oct 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.875%DUE 03-31-2025 CUSIP : 91282CGU9				
12 Oct 23	SOLD 5,000.00 PAR 10-11-23 AT A PRICE OF \$98.117187 PLUS ACCRUED INTEREST	4,905.86	-479,580.80	4,905.86	-479,580.80
12 Oct 23	RECEIVED UNITED STATES OF AMER TREAS NOTES 3.875%04-30-2025 CUSIP : 91282CGX3				
12 Oct 23	SOLD 95,000.00 PAR 10-11-23 AT A PRICE OF \$97.441406 PLUS ACCRUED	92,569.34	-387,011.46	92,569.34	-387,011.46
12 Oct 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.75% 04-15-2026 CUSIP : 91282CGV7				
13 Oct 23	PURCHASED 120,000.00 PAR 10-12-23 AT A PRICE OF \$99.699218 PLUS ACCRUED	-119,639.06	-506,650.52	-119,639.06	-506,650.52
13 Oct 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.625%09-30-2028 CUSIP : 91282CJA0				
13 Oct 23	Purchased 150,221.750 Units 13-Oct-2023 at a price of 1.00 Net	-150,221.75	-656,872.27	-150,221.75	-656,872.27
13 Oct 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
13 Oct 23	PURCHASED 30,000.00 PAR 10-11-23 AT A PRICE OF \$82.234375 PLUS ACCRUED	-24,670.31	-681,542.58	-24,670.31	-681,542.58
13 Oct 23	INTEREST PAID UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9				
13 Oct 23	PURCHASED 40,000.00 PAR 10-10-23 AT A PRICE OF \$99.885000 PLUS ACCRUED	-39,954.00	-721,496.58	-39,954.00	-721,496.58
13 Oct 23	INTEREST PAID ENERGY TRANSFER L P 6.4% 12-01-2030 CUSIP : 29273VAT7				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 213 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
13 Oct 23	PURCHASED 5,000.00 PAR 10-12-23 AT A PRICE OF \$81.750000 PLUS ACCRUED	-4,087.50	-725,584.08	-4,087.50	-725,584.08
13 Oct 23	INTEREST PAID UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9				
13 Oct 23	SOLD 10,000.00 PAR 10-12-23 AT A PRICE OF \$95.550781 PLUS ACCRUED	9,555.08	-716,029.00	9,555.08	-716,029.00
13 Oct 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.625 05-31-2028 CUSIP : 91282CHE4				
13 Oct 23	SOLD 30,000.00 PAR 10-11-23 AT A PRICE OF \$95.634000 PLUS ACCRUED	28,690.20	-687,338.80	28,690.20	-687,338.80
13 Oct 23	INTEREST RECEIVED INTUIT INC 5.5% 09-15-2053 CUSIP : 46124HAH9				
13 Oct 23	SOLD 40,000.00 PAR 10-11-23 AT A PRICE OF \$98.636718 PLUS ACCRUED	39,454.69	-647,884.11	39,454.69	-647,884.11
13 Oct 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.25% 05-31-2025 CUSIP : 91282CHD6				
13 Oct 23	SOLD 40,000.00 PAR 10-12-23 AT A PRICE OF \$97.132812 PLUS ACCRUED	38,853.13	-609,030.98	38,853.13	-609,030.98
13 Oct 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 02-29-2028 CUSIP : 91282CGP0				
13 Oct 23	SOLD 5,000.00 PAR 10-12-23 AT A PRICE OF \$87.562500 PLUS ACCRUED	4,378.13	-604,652.85	4,378.13	-604,652.85
13 Oct 23	INTEREST RECEIVED UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052 CUSIP : 912810TL2				
13 Oct 23	SOLD 5,000.00 PAR 10-12-23 AT A PRICE OF \$97.523437 PLUS ACCRUED	4,876.17	-599,776.68	4,876.17	-599,776.68
13 Oct 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.125%07-31-2028 CUSIP : 91282CHQ7				
13 Oct 23	SOLD 50,000.00 PAR 10-12-23 AT A PRICE OF \$98.082031 PLUS ACCRUED	49,041.02	-550,735.66	49,041.02	-550,735.66
13 Oct 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.125%06-15-2026 CUSIP : 91282CHH7				
13 Oct 23	SOLD 65,000.00 PAR 10-12-23 AT A PRICE OF \$96.890625 PLUS ACCRUED	62,978.91	-487,756.75	62,978.91	-487,756.75
13 Oct 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.625%05-15-2026 CUSIP : 91282CHB0				
13 Oct 23	SOLD 65,000.00 PAR 10-12-23 AT A PRICE OF \$98.679687 PLUS ACCRUED	64,141.80	-423,614.95	64,141.80	-423,614.95
13 Oct 23	INTEREST RECEIVED UNITED STATES TREAS NTS 4.375% 08-15-2026 CUSIP : 91282CHU8				
13 Oct 23	SOLD 75,000.00 PAR 10-12-23 AT A PRICE OF \$97.023437 PLUS ACCRUED	72,767.58	-350,847.37	72,767.58	-350,847.37
13 Oct 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 06-30-2028 CUSIP : 91282CHK0				
16 Oct 23	Principal Payment Received on 10,597.90 PAR Pay date 10/15/23	663.12	-350,184.25	663.12	-350,184.25
16 Oct 23	FEDERAL HOME LN MTG CORP POOL #E02902 4%06-01-2026 BEO CUSIP : 31294MGK1				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 214 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
16 Oct 23	Principal Payment Received on 10,821.58 PAR Pay date 10/15/23	35.99	-350,148.26	35.99	-350,148.26
16 Oct 23	GNMA POOL #692311 SER 2039 5.5% DUE 01-15-2039 BEO CUSIP : 36296JDQ5				
16 Oct 23	Principal Payment Received on 15,997.64 PAR Pay date 10/15/23	208.32	-349,939.94	208.32	-349,939.94
16 Oct 23	FEDERAL HOME LN MTG CORP POOL #G08463 4%10-01-2041 BEO CUSIP : 3128MJQR4				
16 Oct 23	Principal Payment Received on 16,662.86 PAR Pay date 10/15/23	52.01	-349,887.93	52.01	-349,887.93
16 Oct 23	FEDERAL HOME LN MTG CORP POOL #Q03310 4%09-01-2041 BEO CUSIP : 3132GJKX6				
16 Oct 23	Principal Payment Received on 175,694.20 PAR Pay date 10/16/23	1,660.03	-348,227.90	1,660.03	-348,227.90
16 Oct 23	GNMA 2019-053 REMIC PASSTHRU CTF CL V FIXED 2.75% DUE 08-16-2031 CUSIP : 38380M4H1				
16 Oct 23	Principal Payment Received on 18,957.00 PAR Pay date 10/16/23	3,683.53	-344,544.37	3,683.53	-344,544.37
16 Oct 23	GNMA 2013-105 CL A 1.705 DUE 02-16-2037 CUSIP : 38378KXW4				
16 Oct 23	Principal Payment Received on 2,845.52 PAR Pay date 10/15/23	20.40	-344,523.97	20.40	-344,523.97
16 Oct 23	FEDERAL HOME LN MTG CORP POOL #G05922 5.5% 07-01-2039 BEO CUSIP : 3128M74F0				
16 Oct 23	Principal Payment Received on 21,784.60 PAR Pay date 10/15/23	101.56	-344,422.41	101.56	-344,422.41
16 Oct 23	FEDERAL HOME LN MTG CORP POOL #G03246 6%05-01-2037 BEO CUSIP : 3128M45F6				
16 Oct 23	Principal Payment Received on 33,247.15 PAR Pay date 10/15/23	928.28	-343,494.13	928.28	-343,494.13
16 Oct 23	GNMA POOL #682229 4% 07-15-2049 BEO CUSIP : 36295V4N6				
16 Oct 23	Principal Payment Received on 4,598.54 PAR Pay date 10/15/23	48.94	-343,445.19	48.94	-343,445.19
16 Oct 23	GNMA POOL #782448 6% 10-15-2038 BEO CUSIP : 36241KWH7				
16 Oct 23	Principal Payment Received on 51,671.00 PAR Pay date 10/15/23	134.59	-343,310.60	134.59	-343,310.60
16 Oct 23	FEDERAL HOME LN MTG CORP POOL #Q52418 3.5% 11-01-2047 BEO CUSIP : 3132XUVL6				
16 Oct 23	Principal Payment Received on 55,581.35 PAR Pay date 10/15/23	881.24	-342,429.36	881.24	-342,429.36
16 Oct 23	FEDERAL HOME LN MTG CORP POOL #G61648 3.5% 09-01-2048 BEO CUSIP : 31335BZM1				
16 Oct 23	Principal Payment Received on 7,484.61 PAR Pay date 10/15/23	89.77	-342,339.59	89.77	-342,339.59
16 Oct 23	FEDERAL HOME LN MTG CORP POOL #G08106 6%01-01-2036 BEO CUSIP : 3128MJDL1				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 215 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
16 Oct 23	Principal Payment Received on 7,588.32 PAR Pay date 10/15/23	41.85	-342,297.74	41.85	-342,297.74
16 Oct 23	FEDERAL HOME LN MTG CORP POOL #A33057 5%01-01-2035 BEO CUSIP : 31297NME3				
16 Oct 23	Principal Payment Received on 72,185.50 PAR Pay date 10/16/23	1,504.67	-340,793.07	1,504.67	-340,793.07
16 Oct 23	GNMA SER 2013-33 REMIC PASSTHRU CL B 2.273 DUE 12-16-2042 CUSIP : 38378B7F0				
16 Oct 23	Principal Payment Received on 8,409.38 PAR Pay date 10/15/23	34.96	-340,758.11	34.96	-340,758.11
16 Oct 23	GNMA POOL #710769 4.5% 08-15-2039 BEO CUSIP : 36297FT28				
16 Oct 23	Principal Payment Received on 9,883.87 PAR Pay date 10/15/23	60.98	-340,697.13	60.98	-340,697.13
16 Oct 23	FHLMC POOL #G08364 4.5 09-01-2039 CUSIP : 3128MJMN7				
16 Oct 23	PURCHASED 160,000.00 PAR 10-12-23 AT A PRICE OF \$99.398437 PLUS ACCRUED	-159,037.50	-499,734.63	-159,037.50	-499,734.63
16 Oct 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.625%10-15-2026 CUSIP : 91282CJC6				
16 Oct 23	PURCHASED 40,000.00 PAR 10-12-23 AT A PRICE OF \$93.496093 PLUS ACCRUED	-37,398.44	-537,133.07	-37,398.44	-537,133.07
16 Oct 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
16 Oct 23	PURCHASED 70,000.00 PAR 10-12-23 AT A PRICE OF \$93.500000 PLUS ACCRUED	-65,450.00	-602,583.07	-65,450.00	-602,583.07
16 Oct 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
16 Oct 23	Sold 34,341.530 Units 16-Oct-2023 at a price of 1.00 Net	34,341.53	-568,241.54	34,341.53	-568,241.54
16 Oct 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CLA CUSIP : 665278701				
16 Oct 23	SOLD 65,000.00 PAR 10-12-23 AT A PRICE OF \$75.454000 PLUS ACCRUED	49,045.10	-519,196.44	49,045.10	-519,196.44
16 Oct 23	INTEREST RECEIVED TRACTOR SUPPLY CO 1.75% DUE 11-01-2030 CUSIP : 892356AA4				
16 Oct 23	SOLD 90,000.00 PAR 10-12-23 AT A PRICE OF \$77.533000 PLUS ACCRUED	69,779.70	-449,416.74	69,779.70	-449,416.74
16 Oct 23	INTEREST RECEIVED NEWMONT FIXED 2.6% DUE 07-15-2032 CUSIP : 651639AZ9				
16 Oct 23	SOLD 90,000.00 PAR 10-13-23 AT A PRICE OF \$99.921875 PLUS ACCRUED	89,929.69	-359,487.05	89,929.69	-359,487.05
16 Oct 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.625%09-30-2028 CUSIP : 91282CJA0				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 216 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
17 Oct 23	PURCHASED 30,000.00 PAR 10-13-23 AT A PRICE OF \$65.466000 PLUS ACCRUED	-19,639.80	-379,126.85	-19,639.80	-379,126.85
17 Oct 23	INTEREST PAID ADVENTIST HLTH 3.63% DUE 03-01-2049 CUSIP : 007944AG6				
17 Oct 23	PURCHASED 85,000.00 PAR 10-13-23 AT A PRICE OF \$93.509000 PLUS ACCRUED	-79,482.65	-458,609.50	-79,482.65	-458,609.50
17 Oct 23	INTEREST PAID UNITEDHEALTH GROUP INC 4.0% 05-15-2029 CUSIP : 91324PEH1				
17 Oct 23	SOLD 20,000.00 PAR 10-13-23 AT A PRICE OF \$81.812500 PLUS ACCRUED	16,362.50	-442,247.00	16,362.50	-442,247.00
17 Oct 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9				
17 Oct 23	SOLD 30,000.00 PAR 10-16-23 AT A PRICE OF \$99.597656 PLUS ACCRUED	29,879.30	-412,367.70	29,879.30	-412,367.70
17 Oct 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.625%09-30-2028 CUSIP : 91282CJA0				
17 Oct 23	Sold 93,758.180 Units 17-Oct-2023 at a price of 1.00 Net	93,758.18	-318,609.52	93,758.18	-318,609.52
17 Oct 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
18 Oct 23	PURCHASED 162,212.52 PAR 09-27-23 AT A PRICE OF \$97.562500 PLUS ACCRUED	-158,258.59	-476,868.11	-158,258.59	-476,868.11
18 Oct 23	INTEREST PAID FHLMC SUPER 15Y FIXED 5% 08-01-2038 CUSIP : 3132CXBF8				
18 Oct 23	PURCHASED 50,000.00 PAR 10-16-23 AT A PRICE OF \$91.265625 PLUS ACCRUED	-45,632.81	-522,500.92	-45,632.81	-522,500.92
18 Oct 23	INTEREST PAID UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043 CUSIP : 912810TU2				
18 Oct 23	Sold 159,736.280 Units 18-Oct-2023 at a price of 1.00 Net	159,736.28	-362,764.64	159,736.28	-362,764.64
18 Oct 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
18 Oct 23	SOLD 55,000.00 PAR 10-16-23 AT A PRICE OF \$80.034000 PLUS ACCRUED	44,018.70	-318,745.94	44,018.70	-318,745.94
18 Oct 23	INTEREST RECEIVED PRECISION 4.375% DUE 06-15-2045 CUSIP : 740189AP0				
19 Oct 23	PURCHASED 20,000.00 PAR 10-17-23 AT A PRICE OF \$79.843750 PLUS ACCRUED	-15,968.75	-334,714.69	-15,968.75	-334,714.69
19 Oct 23	INTEREST PAID UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9				
19 Oct 23	Purchased 686.540 Units 19-Oct-2023 at a price of 1.00 Net	-686.54	-335,401.23	-686.54	-335,401.23
19 Oct 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
19 Oct 23	SOLD 30,000.00 PAR 10-17-23 AT A PRICE OF \$55.968000 PLUS ACCRUED	16,790.40	-318,610.83	16,790.40	-318,610.83
19 Oct 23	INTEREST RECEIVED SHARP HEALTHCARE 2.68% DUE 08-01-2050 CUSIP : 819892AL4				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 217 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
20 Oct 23	Principal Payment Received on 74,930.27 PAR Pay date 10/20/23	3,280.88	-315,329.95	3,280.88	-315,329.95
20 Oct 23	PVTPL SIERRA TIMESHARE 2023-1 RECEIVABLES FDG SER 23-1A CL B 5.83% 01-20-2040 CUSIP : 826943AB8				
20 Oct 23	PURCHASED 30,000.00 PAR 10-18-23 AT A PRICE OF \$65.711000 PLUS ACCRUED	-19,713.30	-335,043.25	-19,713.30	-335,043.25
20 Oct 23	INTEREST PAID INTEGRIS BAPTIST 3.875% DUE 08-15-2050 CUSIP : 45834QAA7				
20 Oct 23	PURCHASED 50,000.00 PAR 10-05-23 AT A PRICE OF \$99.865000 PLUS ACCRUED	-49,932.50	-384,975.75	-49,932.50	-384,975.75
20 Oct 23	INTEREST PAID UL SOLUTIONS INC SR NT 144A 6.5% 10-20-2028 CUSIP : 903731AA5				
20 Oct 23	SOLD 20,000.00 PAR 10-18-23 AT A PRICE OF \$79.078125 PLUS ACCRUED	15,815.63	-369,160.12	15,815.63	-369,160.12
20 Oct 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9				
20 Oct 23	SOLD 20,000.00 PAR 10-19-23 AT A PRICE OF \$91.769531 PLUS ACCRUED	18,353.91	-350,806.21	18,353.91	-350,806.21
20 Oct 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
20 Oct 23	Sold 29,574.900 Units 20-Oct-2023 at a price of 1.00 Net	29,574.90	-321,231.31	29,574.90	-321,231.31
20 Oct 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
23 Oct 23	PURCHASED 30,000.00 PAR 10-16-23 AT A PRICE OF \$100.000000 PLUS ACCRUED	-30,000.00	-351,231.31	-30,000.00	-351,231.31
23 Oct 23	INTEREST PAID JPMORGAN CHASE & 6.087% DUE 10-23-2029 CUSIP : 46647PDX1				
23 Oct 23	PURCHASED 35,000.00 PAR 10-19-23 AT A PRICE OF \$98.554688 PLUS ACCRUED	-34,494.14	-385,725.45	-34,494.14	-385,725.45
23 Oct 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.625%09-30-2028 CUSIP : 91282CJA0				
23 Oct 23	Sold 32,021.970 Units 23-Oct-2023 at a price of 1.00 Net	32,021.97	-353,703.48	32,021.97	-353,703.48
23 Oct 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
23 Oct 23	SOLD 35,000.00 PAR 10-19-23 AT A PRICE OF \$90.428000 PLUS ACCRUED	31,649.80	-322,053.68	31,649.80	-322,053.68
23 Oct 23	INTEREST RECEIVED WELLS FARGO & CO 4.15% DUE 01-24-2029 CUSIP : 95000U2D4				
24 Oct 23	PURCHASED 35,000.00 PAR 10-19-23 AT A PRICE OF \$99.689000 PLUS ACCRUED	-34,891.15	-356,944.83	-34,891.15	-356,944.83
24 Oct 23	INTEREST PAID GOLDMAN SACHS GROUP INC 6.484% DUE 10-24-2029 CUSIP : 38141GA46				
24 Oct 23	PURCHASED 85,000.00 PAR 10-20-23 AT A PRICE OF \$93.167000 PLUS ACCRUED	-79,191.95	-436,136.78	-79,191.95	-436,136.78
24 Oct 23	INTEREST PAID L3HARRIS TECHNOLOGIES INC 5.4% 07-31-2033 CUSIP : 502431AQ2				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 218 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
24 Oct 23	Sold 41,033.180 Units 24-Oct-2023 at a price of 1.00 Net	41,033.18	-395,103.60	41,033.18	-395,103.60
24 Oct 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CLA CUSIP : 665278701				
24 Oct 23	SOLD 80,000.00 PAR 10-20-23 AT A PRICE OF \$91.914062 PLUS ACCRUED	73,531.25	-321,572.35	73,531.25	-321,572.35
24 Oct 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
25 Oct 23	Principal Payment Received on 10,798.66 PAR Pay date 10/25/23	51.66	-321,520.69	51.66	-321,520.69
25 Oct 23	FNMA POOL #AD7752 4.5% 07-01-2040 BEO CUSIP : 31418VTJ1				
25 Oct 23	Principal Payment Received on 11,466.18 PAR Pay date 10/25/23	61.21	-321,459.48	61.21	-321,459.48
25 Oct 23	FNMA POOL #AA4463 4.5% 04-01-2039 BEO CUSIP : 31416M5Z3				
25 Oct 23	Principal Payment Received on 115,732.63 PAR Pay date 10/25/23	285.25	-321,174.23	285.25	-321,174.23
25 Oct 23	FHLMC POOL #Q03677 2.5% DUE 10-01-2049 REG CUSIP : 31339UCN8				
25 Oct 23	Principal Payment Received on 116,076.51 PAR Pay date 10/25/23	215.12	-320,959.11	215.12	-320,959.11
25 Oct 23	FNMA POOL #FS2847 4% 08-01-2052 BEO CUSIP : 3140XJEV1				
25 Oct 23	Principal Payment Received on 123,546.10 PAR Pay date 10/25/23	1,262.33	-319,696.78	1,262.33	-319,696.78
25 Oct 23	FEDERAL NATIONAL MORTGAGE ASSOC 4% 08-01-2037 CUSIP : 3140QPWS2				
25 Oct 23	Principal Payment Received on 13,034.29 PAR Pay date 10/25/23	75.84	-319,620.94	75.84	-319,620.94
25 Oct 23	FNMA POOL #AD4045 5% 04-01-2040 BEO CUSIP : 31418RP70				
25 Oct 23	Principal Payment Received on 14,322.89 PAR Pay date 10/25/23	65.84	-319,555.10	65.84	-319,555.10
25 Oct 23	FNMA POOL #AU3374 3% DUE 08-01-2043 REG CUSIP : 3138X2XC3				
25 Oct 23	Principal Payment Received on 14,718.08 PAR Pay date 10/25/23	70.77	-319,484.33	70.77	-319,484.33
25 Oct 23	FEDERAL NATL MTG ASSN GTD MTG POOL #AK3435 3.5% 02-01-2042 BEO CUSIP : 3138E7Y99				
25 Oct 23	Principal Payment Received on 149,034.37 PAR Pay date 10/25/23	467.02	-319,017.31	467.02	-319,017.31
25 Oct 23	FNMA POOL #MA2828 2.5% 11-01-2046 BEO CUSIP : 31418CEA8				
25 Oct 23	Principal Payment Received on 164,227.92 PAR Pay date 10/25/23	683.10	-318,334.21	683.10	-318,334.21
25 Oct 23	FNMA POOL #MA4978 5% 04-01-2053 BEO CUSIP : 31418EQ86				

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◆ Cash Activity Detail

*Principal cash - USD*

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
25 Oct 23 25 Oct 23	Principal Payment Received on 166,490.25 PAR Pay date 10/25/23 FEDERAL HOME LOAN MORTGAGE CORP 5% 07-01-2043 CUSIP : 3133KYZH5	1,721.98	-316,612.23	1,721.98	-316,612.23
25 Oct 23 25 Oct 23	Principal Payment Received on 167.65 PAR Pay date 10/25/23 FNMA POOL #255321 5.5% DUE 07-01-2024 REG CUSIP : 31371LSJ9	23.81	-316,588.42	23.81	-316,588.42
25 Oct 23 25 Oct 23	Principal Payment Received on 170,901.57 PAR Pay date 10/25/23 FNMA POOL #MA4656 4.5% 07-01-2052 BEO CUSIP : 31418EE63	1,055.12	-315,533.30	1,055.12	-315,533.30
25 Oct 23 25 Oct 23	Principal Payment Received on 171,562.28 PAR Pay date 10/25/23 FNMA POOL #MA4783 4% 10-01-2052 BEO CUSIP : 31418EJ50	738.47	-314,794.83	738.47	-314,794.83
25 Oct 23 25 Oct 23	Principal Payment Received on 173,874.78 PAR Pay date 10/25/23 FNMA POOL #MA4850 5% 11-01-2037 BEO CUSIP : 31418EL81	3,142.94	-311,651.89	3,142.94	-311,651.89
25 Oct 23 25 Oct 23	Principal Payment Received on 174,993.47 PAR Pay date 10/25/23 FNMA POOL #MA4761 5% 09-01-2052 BEO CUSIP : 31418EJF8	1,089.49	-310,562.40	1,089.49	-310,562.40
25 Oct 23 25 Oct 23	Principal Payment Received on 195,951.65 PAR Pay date 10/25/23 FNMA 2% 07-01-2050 CUSIP : 3140KFB38	545.78	-310,016.62	545.78	-310,016.62
25 Oct 23 25 Oct 23	Principal Payment Received on 24,003.22 PAR Pay date 10/25/23 FNMA POOL #AD8057 5% 06-01-2040 BEO CUSIP : 31418V5T5	91.67	-309,924.95	91.67	-309,924.95
25 Oct 23 25 Oct 23	Principal Payment Received on 29,683.04 PAR Pay date 10/25/23 FNMA POOL #MA2730 2.5% 08-01-2046 BEO CUSIP : 31418CA87	193.69	-309,731.26	193.69	-309,731.26
25 Oct 23 25 Oct 23	Principal Payment Received on 298,043.80 PAR Pay date 10/25/23 FNMA POOL #FS3497 3.5% 08-01-2052 BEO CUSIP : 3140XJ3F8	669.89	-309,061.37	669.89	-309,061.37
25 Oct 23 25 Oct 23	Principal Payment Received on 30,045.30 PAR Pay date 10/25/23 FNMA POOL #AS8356 3% 11-01-2046 BEO CUSIP : 3138WJJA7	291.86	-308,769.51	291.86	-308,769.51
25 Oct 23 25 Oct 23	Principal Payment Received on 33,837.01 PAR Pay date 10/25/23 FNMA POOL #MA2356 3% 07-01-2045 BEO CUSIP : 31418BTN6	788.70	-307,980.81	788.70	-307,980.81

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 220 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
25 Oct 23	Principal Payment Received on 371,324.72 PAR Pay date 10/25/23	1,807.20	-306,173.61	1,807.20	-306,173.61
25 Oct 23	FEDERAL HOME LN MTG CORP POOL #SD8193 2%02-01-2052 BEO CUSIP : 3132DWC68				
25 Oct 23	Principal Payment Received on 430,244.05 PAR Pay date 10/25/23	2,994.66	-303,178.95	2,994.66	-303,178.95
25 Oct 23	FHLMC UMBS 30Y FIXED 2.5% 05-01-2052 CUSIP : 3133BBTH2				
25 Oct 23	Principal Payment Received on 486,529.68 PAR Pay date 10/25/23	2,766.00	-300,412.95	2,766.00	-300,412.95
25 Oct 23	FNMA POOL #MA4563 2.5% 03-01-2052 BEO CUSIP : 31418EB90				
25 Oct 23	Principal Payment Received on 501,160.77 PAR Pay date 10/25/23	1,790.57	-298,622.38	1,790.57	-298,622.38
25 Oct 23	FEDERAL HOME LOAN MORTGAGE CORP POOL #SD8220 3.0% DUE 06-01-2052 REG CUSIP : 3132DWDZ3				
25 Oct 23	Principal Payment Received on 58,347.09 PAR Pay date 10/25/23	114.50	-298,507.88	114.50	-298,507.88
25 Oct 23	FNMA POOL #BN4393 3.5% DUE 03-01-2049 CUSIP : 3140JL3B8				
25 Oct 23	Principal Payment Received on 6,053.21 PAR Pay date 10/25/23	39.79	-298,468.09	39.79	-298,468.09
25 Oct 23	FNMA POOL #995930 5% 04-01-2039 BEO CUSIP : 31416CLK0				
25 Oct 23	Principal Payment Received on 63,588.92 PAR Pay date 10/25/23	2,633.27	-295,834.82	2,633.27	-295,834.82
25 Oct 23	FNMA POOL #BN0905 4.0% 11-01-2048 CUSIP : 3140JHAF0				
25 Oct 23	Principal Payment Received on 812,601.21 PAR Pay date 10/25/23	4,614.89	-291,219.93	4,614.89	-291,219.93
25 Oct 23	FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5715 2.0% DUE 10-01-2051 REG CUSIP : 3133KMK46				
25 Oct 23	PURCHASED 15,000.00 PAR 10-11-23 AT A PRICE OF \$99.935000 PLUS ACCRUED INTEREST PAID	-14,990.25	-306,210.18	-14,990.25	-306,210.18
25 Oct 23	SMUCKER J M CO 6.2% 11-15-2033 CUSIP : 832696AX6				
25 Oct 23	PURCHASED 25,000.00 PAR 10-23-23 AT A PRICE OF \$61.259000 PLUS ACCRUED INTEREST PAID	-15,314.75	-321,524.93	-15,314.75	-321,524.93
25 Oct 23	SNAP ON INC FIXED 3.1% DUE 05-01-2050 CUSIP : 833034AM3				
25 Oct 23	Purchased 38,913.530 Units 25-Oct-2023 at a price of 1.00 Net	-38,913.53	-360,438.46	-38,913.53	-360,438.46
25 Oct 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
25 Oct 23	PURCHASED 45,000.00 PAR 10-23-23 AT A PRICE OF \$79.000000 PLUS ACCRUED INTEREST PAID	-35,550.00	-395,988.46	-35,550.00	-395,988.46
25 Oct 23	UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 221 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
25 Oct 23	PURCHASED 50,000.00 PAR 10-23-23 AT A PRICE OF \$61.166000 PLUS ACCRUED	-30,583.00	-426,571.46	-30,583.00	-426,571.46
25 Oct 23	INTEREST PAID SNAP ON INC FIXED 3.1% DUE 05-01-2050 CUSIP : 833034AM3				
25 Oct 23	SOLD 20,000.00 PAR 10-23-23 AT A PRICE OF \$78.734375 PLUS ACCRUED	15,746.88	-410,824.58	15,746.88	-410,824.58
25 Oct 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9				
25 Oct 23	SOLD 35,000.00 PAR 10-23-23 AT A PRICE OF \$78.734375 PLUS ACCRUED	27,557.03	-383,267.55	27,557.03	-383,267.55
25 Oct 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9				
25 Oct 23	SOLD 50,000.00 PAR 10-23-23 AT A PRICE OF \$86.377000 PLUS ACCRUED	43,188.50	-340,079.05	43,188.50	-340,079.05
25 Oct 23	INTEREST RECEIVED ESTEE LAUDER COMPANIES INC 5.15% 05-15-2053 CUSIP : 29736RAU4				
27 Oct 23	PURCHASED 100,000.00 PAR 10-25-23 AT A PRICE OF \$93.546875 PLUS ACCRUED	-93,546.88	-433,625.93	-93,546.88	-433,625.93
27 Oct 23	INTEREST PAID FORD CR AUTO OWNER 3.88% DUE 11-15-2034 CUSIP : 34528EAA9				
27 Oct 23	PURCHASED 80,000.00 PAR 10-25-23 AT A PRICE OF \$91.976562 PLUS ACCRUED	-73,581.25	-507,207.18	-73,581.25	-507,207.18
27 Oct 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
27 Oct 23	SOLD 29,489.35 PAR 10-25-23 AT A PRICE OF \$77.750000 PLUS ACCRUED	22,927.97	-484,279.21	22,927.97	-484,279.21
27 Oct 23	INTEREST RECEIVED FNMA POOL #MA2730 2.5% 08-01-2046 BEO CUSIP : 31418CA87				
27 Oct 23	Sold 65,748.200 Units 27-Oct-2023 at a price of 1.00 Net	65,748.20	-418,531.01	65,748.20	-418,531.01
27 Oct 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
27 Oct 23	SOLD 85,000.00 PAR 10-25-23 AT A PRICE OF \$92.424000 PLUS ACCRUED	78,560.40	-339,970.61	78,560.40	-339,970.61
27 Oct 23	INTEREST RECEIVED MICRON TECHNOLOGY INC 5.875% 09-15-2033 CUSIP : 595112CB7				
30 Oct 23	PURCHASED 20,000.00 PAR 10-26-23 AT A PRICE OF \$78.343750 PLUS ACCRUED	-15,668.75	-355,639.36	-15,668.75	-355,639.36
30 Oct 23	INTEREST PAID UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9				
30 Oct 23	PURCHASED 25,000.00 PAR 10-26-23 AT A PRICE OF \$99.218750 PLUS ACCRUED	-24,804.69	-380,444.05	-24,804.69	-380,444.05
30 Oct 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.625%09-30-2028 CUSIP : 91282CJA0				
30 Oct 23	Purchased 99,641.310 Units 30-Oct-2023 at a price of 1.00 Net	-99,641.31	-480,085.36	-99,641.31	-480,085.36
30 Oct 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				

\*Generated by Northern Trust from reviewed periodic data on 17 Sep 24 B024

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 222 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
30 Oct 23	SOLD 14,257.05 PAR 10-27-23 AT A PRICE OF \$82.546875 PLUS ACCRUED	11,768.75	-468,316.61	11,768.75	-468,316.61
30 Oct 23	INTEREST RECEIVED FNMA POOL #AU3374 3% DUE 08-01-2043 REG CUSIP : 3138X2XC3				
30 Oct 23	SOLD 14,647.31 PAR 10-27-23 AT A PRICE OF \$85.484375 PLUS ACCRUED	12,521.16	-455,795.45	12,521.16	-455,795.45
30 Oct 23	INTEREST RECEIVED FEDERAL NATL MTG ASSN GTD MTG POOL #AK3435 3.5% 02-01-2042 BEO CUSIP : 3138E7Y99				
30 Oct 23	SOLD 25,000.00 PAR 10-27-23 AT A PRICE OF \$92.496093 PLUS ACCRUED	23,124.02	-432,671.43	23,124.02	-432,671.43
30 Oct 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
30 Oct 23	SOLD 30,000.00 PAR 10-26-23 AT A PRICE OF \$65.568000 PLUS ACCRUED	19,670.40	-413,001.03	19,670.40	-413,001.03
30 Oct 23	INTEREST RECEIVED INTEGRIS BAPTIST 3.875% DUE 08-15-2050 CUSIP : 45834QAA7				
30 Oct 23	SOLD 30,000.00 PAR 10-26-23 AT A PRICE OF \$94.356000 PLUS ACCRUED	28,306.80	-384,694.23	28,306.80	-384,694.23
30 Oct 23	INTEREST RECEIVED CHRISTUS HEALTH 4.341% 07-01-2028 CUSIP : 17108JAA1				
30 Oct 23	SOLD 51,536.40 PAR 10-27-23 AT A PRICE OF \$85.484395 PLUS ACCRUED	44,055.58	-340,638.65	44,055.58	-340,638.65
30 Oct 23	INTEREST RECEIVED FEDERAL HOME LN MTG CORP POOL #Q52418 3.5% 11-01-2047 BEO CUSIP : 3132XUVL6				
31 Oct 23	PURCHASED 20,000.00 PAR 10-27-23 AT A PRICE OF \$78.484375 PLUS ACCRUED	-15,696.88	-356,335.53	-15,696.88	-356,335.53
31 Oct 23	INTEREST PAID UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9				
31 Oct 23	PURCHASED 25,000.00 PAR 10-27-23 AT A PRICE OF \$89.236000 PLUS ACCRUED	-22,309.00	-378,644.53	-22,309.00	-378,644.53
31 Oct 23	INTEREST PAID TEXTRON INC 3.9% 09-17-2029 CUSIP : 883203CA7				
31 Oct 23	PURCHASED 40,000.00 PAR 10-27-23 AT A PRICE OF \$78.531250 PLUS ACCRUED	-31,412.50	-410,057.03	-31,412.50	-410,057.03
31 Oct 23	INTEREST PAID UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9				
31 Oct 23	Purchased 40,706.070 Units 31-Oct-2023 at a price of 1.00 Net	-40,706.07	-450,763.10	-40,706.07	-450,763.10
31 Oct 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
31 Oct 23	PURCHASED 55,000.00 PAR 10-27-23 AT A PRICE OF \$92.218750 PLUS ACCRUED	-50,720.31	-501,483.41	-50,720.31	-501,483.41
31 Oct 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 223 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
31 Oct 23	SOLD 25,000.00 PAR 10-27-23 AT A PRICE OF \$61.653000 PLUS ACCRUED	15,413.25	-486,070.16	15,413.25	-486,070.16
31 Oct 23	INTEREST RECEIVED SNAP ON INC FIXED 3.1% DUE 05-01-2050 CUSIP : 833034AM3				
31 Oct 23	SOLD 25,000.00 PAR 10-27-23 AT A PRICE OF \$99.382812 PLUS ACCRUED	24,845.70	-461,224.46	24,845.70	-461,224.46
31 Oct 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.625%09-30-2028 CUSIP : 91282CJA0				
31 Oct 23	SOLD 30,000.00 PAR 10-30-23 AT A PRICE OF \$78.285156 PLUS ACCRUED	23,485.55	-437,738.91	23,485.55	-437,738.91
31 Oct 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9				
31 Oct 23	SOLD 55,000.00 PAR 10-27-23 AT A PRICE OF \$70.304000 PLUS ACCRUED	38,667.20	-399,071.71	38,667.20	-399,071.71
31 Oct 23	INTEREST RECEIVED AMERICAN UNIV 3.672% DUE 04-01-2049 CUSIP : 030360AD3				
31 Oct 23	SOLD 60,000.00 PAR 10-27-23 AT A PRICE OF \$96.082000 PLUS ACCRUED	57,649.20	-341,422.51	57,649.20	-341,422.51
31 Oct 23	INTEREST RECEIVED GENERAL MTRS FINL CO INC 6.4% 01-09-2033 CUSIP : 37045XED4				
01 Nov 23	PURCHASED 20,000.00 PAR 10-30-23 AT A PRICE OF \$78.125000 PLUS ACCRUED	-15,625.00	-357,047.51	-15,625.00	-357,047.51
01 Nov 23	INTEREST PAID UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9				
01 Nov 23	PURCHASED 30,000.00 PAR 10-30-23 AT A PRICE OF \$99.890625 PLUS ACCRUED	-29,967.19	-387,014.70	-29,967.19	-387,014.70
01 Nov 23	INTEREST PAID UNITED STATES TREAS NTS 4.875% 10-31-2030 CUSIP : 91282CJG7				
01 Nov 23	PURCHASED 35,000.00 PAR 10-27-23 AT A PRICE OF \$100.000000 PLUS ACCRUED	-35,000.00	-422,014.70	-35,000.00	-422,014.70
01 Nov 23	INTEREST PAID CAPITAL ONE FINL CORP 7.624% 10-30-2031 CUSIP : 14040HDC6				
01 Nov 23	PURCHASED 65,000.00 PAR 10-31-23 AT A PRICE OF \$86.664062 PLUS ACCRUED	-56,331.64	-478,346.34	-56,331.64	-478,346.34
01 Nov 23	INTEREST PAID UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5				
01 Nov 23	SOLD 30,000.00 PAR 10-30-23 AT A PRICE OF \$63.414000 PLUS ACCRUED	19,024.20	-459,322.14	19,024.20	-459,322.14
01 Nov 23	INTEREST RECEIVED ADVENTIST HLTH 3.63% DUE 03-01-2049 CUSIP : 007944AG6				
01 Nov 23	SOLD 35,000.00 PAR 10-30-23 AT A PRICE OF \$100.107000 PLUS ACCRUED	35,037.45	-424,284.69	35,037.45	-424,284.69
01 Nov 23	INTEREST RECEIVED CAPITAL ONE FINL CORP 7.624% 10-30-2031 CUSIP : 14040HDC6				
01 Nov 23	Sold 75,864.900 Units 01-Nov-2023 at a price of 1.00 Net	75,864.90	-348,419.79	75,864.90	-348,419.79
01 Nov 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 224 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
03 Nov 23	Purchased 146,862.340 Units 03-Nov-2023 at a price of 1.00 Net	-146,862.34	-495,282.13	-146,862.34	-495,282.13
03 Nov 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
03 Nov 23	PURCHASED 20,000.00 PAR 11-01-23 AT A PRICE OF \$79.187500 PLUS ACCRUED	-15,837.50	-511,119.63	-15,837.50	-511,119.63
03 Nov 23	INTEREST PAID UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9				
03 Nov 23	PURCHASED 35,000.00 PAR 11-01-23 AT A PRICE OF \$91.623000 PLUS ACCRUED	-32,068.05	-543,187.68	-32,068.05	-543,187.68
03 Nov 23	INTEREST PAID CONSTELLATION BRANDS INC 4.9% 05-01-2033 CUSIP : 21036PBP2				
03 Nov 23	SOLD 20,000.00 PAR 11-01-23 AT A PRICE OF \$62.404000 PLUS ACCRUED	12,480.80	-530,706.88	12,480.80	-530,706.88
03 Nov 23	INTEREST RECEIVED SNAP ON INC FIXED 3.1% DUE 05-01-2050 CUSIP : 833034AM3				
03 Nov 23	SOLD 30,000.00 PAR 11-01-23 AT A PRICE OF \$62.452000 PLUS ACCRUED	18,735.60	-511,971.28	18,735.60	-511,971.28
03 Nov 23	INTEREST RECEIVED SNAP ON INC FIXED 3.1% DUE 05-01-2050 CUSIP : 833034AM3				
03 Nov 23	SOLD 30,000.00 PAR 11-02-23 AT A PRICE OF \$101.121093 PLUS ACCRUED	30,336.33	-481,634.95	30,336.33	-481,634.95
03 Nov 23	INTEREST RECEIVED UNITED STATES TREAS NTS 4.875% 10-31-2030 CUSIP : 91282CJG7				
03 Nov 23	SOLD 30,000.00 PAR 11-02-23 AT A PRICE OF \$93.835937 PLUS ACCRUED	28,150.78	-453,484.17	28,150.78	-453,484.17
03 Nov 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
03 Nov 23	SOLD 55,000.00 PAR 11-02-23 AT A PRICE OF \$93.972656 PLUS ACCRUED	51,684.96	-401,799.21	51,684.96	-401,799.21
03 Nov 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
03 Nov 23	SOLD 70,000.00 PAR 11-01-23 AT A PRICE OF \$92.240000 PLUS ACCRUED	64,568.00	-337,231.21	64,568.00	-337,231.21
03 Nov 23	INTEREST RECEIVED CONSTELLATION 3.6% DUE 02-15-2028 CUSIP : 21036PAY4				
06 Nov 23	PURCHASED 100,000.00 PAR 11-02-23 AT A PRICE OF \$80.744000 PLUS ACCRUED	-80,744.00	-417,975.21	-80,744.00	-417,975.21
06 Nov 23	INTEREST PAID HOWARD UNIV 5.209% DUE 10-01-2052 CUSIP : 442851BH3				
06 Nov 23	PURCHASED 15,000.00 PAR 11-02-23 AT A PRICE OF \$93.593750 PLUS ACCRUED	-14,039.06	-432,014.27	-14,039.06	-432,014.27
06 Nov 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				

◆ **Cash Activity Detail**

*Principal cash - USD*

<u>Value Date</u> Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
06 Nov 23	PURCHASED 15,000.00 PAR 11-02-23 AT A PRICE OF \$93.828125 PLUS ACCRUED INTEREST PAID	-14,074.22	-446,088.49	-14,074.22	-446,088.49
06 Nov 23	UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
06 Nov 23	PURCHASED 205,000.00 PAR 11-03-23 AT A PRICE OF \$101.960937 PLUS ACCRUED INTEREST PAID	-209,019.92	-655,108.41	-209,019.92	-655,108.41
06 Nov 23	UNITED STATES TREAS NTS 4.875% 10-31-2030 CUSIP : 91282CJG7				
06 Nov 23	PURCHASED 25,000.00 PAR 11-02-23 AT A PRICE OF \$80.796875 PLUS ACCRUED INTEREST PAID	-20,199.22	-675,307.63	-20,199.22	-675,307.63
06 Nov 23	UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9				
06 Nov 23	PURCHASED 30,000.00 PAR 11-02-23 AT A PRICE OF \$81.093750 PLUS ACCRUED INTEREST PAID	-24,328.13	-699,635.76	-24,328.13	-699,635.76
06 Nov 23	UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9				
06 Nov 23	PURCHASED 5,000.00 PAR 11-02-23 AT A PRICE OF \$101.015625 PLUS ACCRUED INTEREST PAID	-5,050.78	-704,686.54	-5,050.78	-704,686.54
06 Nov 23	UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP : 91282CJF9				
06 Nov 23	PURCHASED 85,000.00 PAR 11-02-23 AT A PRICE OF \$94.406000 PLUS ACCRUED INTEREST PAID	-80,245.10	-784,931.64	-80,245.10	-784,931.64
06 Nov 23	PARKER-HANNIFIN CORP 4.5% 09-15-2029 CUSIP : 701094AS3				
06 Nov 23	SOLD 15,000.00 PAR 11-02-23 AT A PRICE OF \$95.199000 PLUS ACCRUED INTEREST RECEIVED	14,279.85	-770,651.79	14,279.85	-770,651.79
06 Nov 23	L3HARRIS TECHNOLOGIES INC 5.4% 07-31-2033 CUSIP : 502431AQ2				
06 Nov 23	SOLD 15,000.00 PAR 11-02-23 AT A PRICE OF \$95.491000 PLUS ACCRUED INTEREST RECEIVED	14,323.65	-756,328.14	14,323.65	-756,328.14
06 Nov 23	L3HARRIS TECHNOLOGIES INC 5.4% 07-31-2033 CUSIP : 502431AQ2				
06 Nov 23	SOLD 20,000.00 PAR 11-02-23 AT A PRICE OF \$96.148000 PLUS ACCRUED INTEREST RECEIVED	19,229.60	-737,098.54	19,229.60	-737,098.54
06 Nov 23	JOHNS HOPKINS UNIV TAXABLE BD 2022 SER A4.705% 07-01-2032 CUSIP : 478115AH1				
06 Nov 23	SOLD 25,000.00 PAR 11-02-23 AT A PRICE OF \$89.423000 PLUS ACCRUED INTEREST RECEIVED	22,355.75	-714,742.79	22,355.75	-714,742.79
06 Nov 23	DUKE ENERGY CAROLINAS LLC 5.4% DUE 01-15-2054 CUSIP : 26442CBL7				
06 Nov 23	Sold 292,158.240 Units 06-Nov-2023 at a price of 1.00 Net	292,158.24	-422,584.55	292,158.24	-422,584.55
06 Nov 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 226 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
06 Nov 23	SOLD 40,000.00 PAR 11-02-23 AT A PRICE OF \$64.370000 PLUS ACCRUED INTEREST RECEIVED	25,748.00	-396,836.55	25,748.00	-396,836.55
06 Nov 23	AT&T INC 3.65% DUE 06-01-2051 CUSIP : 00206RKA9				
06 Nov 23	SOLD 5,000.00 PAR 11-02-23 AT A PRICE OF \$95.115000 PLUS ACCRUED INTEREST RECEIVED	4,755.75	-392,080.80	4,755.75	-392,080.80
06 Nov 23	CHRISTUS HEALTH 4.341% 07-01-2028 CUSIP : 17108JAA1				
06 Nov 23	SOLD 75,000.00 PAR 11-02-23 AT A PRICE OF \$81.046875 PLUS ACCRUED INTEREST RECEIVED	60,785.16	-331,295.64	60,785.16	-331,295.64
06 Nov 23	UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9				
07 Nov 23	PURCHASED 15,000.00 PAR 11-01-23 AT A PRICE OF \$79.125000 PLUS ACCRUED INTEREST PAID	-11,868.75	-343,164.39	-11,868.75	-343,164.39
07 Nov 23	UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9				
07 Nov 23	PURCHASED 15,000.00 PAR 11-03-23 AT A PRICE OF \$94.546875 PLUS ACCRUED INTEREST PAID	-14,182.03	-357,346.42	-14,182.03	-357,346.42
07 Nov 23	UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
07 Nov 23	PURCHASED 20,000.00 PAR 11-02-23 AT A PRICE OF \$93.703125 PLUS ACCRUED INTEREST PAID	-18,740.63	-376,087.05	-18,740.63	-376,087.05
07 Nov 23	UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
07 Nov 23	PURCHASED 20,000.00 PAR 11-03-23 AT A PRICE OF \$94.515625 PLUS ACCRUED INTEREST PAID	-18,903.13	-394,990.18	-18,903.13	-394,990.18
07 Nov 23	UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
07 Nov 23	Purchased 28,583.400 Units 07-Nov-2023 at a price of 1.00 Net	-28,583.40	-423,573.58	-28,583.40	-423,573.58
07 Nov 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
07 Nov 23	SOLD 15,000.00 PAR 11-03-23 AT A PRICE OF \$93.142000 PLUS ACCRUED INTEREST RECEIVED	13,971.30	-409,602.28	13,971.30	-409,602.28
07 Nov 23	CONSTELLATION BRANDS INC 4.9% 05-01-2033 CUSIP : 21036PBP2				
07 Nov 23	SOLD 15,000.00 PAR 11-06-23 AT A PRICE OF \$81.292968 PLUS ACCRUED INTEREST RECEIVED	12,193.95	-397,408.33	12,193.95	-397,408.33
07 Nov 23	UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9				
07 Nov 23	SOLD 20,000.00 PAR 11-03-23 AT A PRICE OF \$93.110000 PLUS ACCRUED INTEREST RECEIVED	18,622.00	-378,786.33	18,622.00	-378,786.33
07 Nov 23	CONSTELLATION BRANDS INC 4.9% 05-01-2033 CUSIP : 21036PBP2				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 227 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
07 Nov 23	SOLD 35,000.00 PAR 11-06-23 AT A PRICE OF \$81.195312 PLUS ACCRUED	28,418.36	-350,367.97	28,418.36	-350,367.97
07 Nov 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9				
08 Nov 23	PURCHASED 15,000.00 PAR 11-06-23 AT A PRICE OF \$99.625000 PLUS ACCRUED	-14,943.75	-365,311.72	-14,943.75	-365,311.72
08 Nov 23	INTEREST PAID RTX CORPORATION 6.4% 03-15-2054 CUSIP : 75513ECX7				
08 Nov 23	Purchased 61,200.020 Units 08-Nov-2023 at a price of 1.00 Net	-61,200.02	-426,511.74	-61,200.02	-426,511.74
08 Nov 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
08 Nov 23	SOLD 30,000.00 PAR 11-06-23 AT A PRICE OF \$93.886718 PLUS ACCRUED	28,166.02	-398,345.72	28,166.02	-398,345.72
08 Nov 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
08 Nov 23	SOLD 50,000.00 PAR 11-07-23 AT A PRICE OF \$94.523437 PLUS ACCRUED	47,261.72	-351,084.00	47,261.72	-351,084.00
08 Nov 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
09 Nov 23	PURCHASED 30,000.00 PAR 11-06-23 AT A PRICE OF \$99.014000 PLUS ACCRUED	-29,704.20	-380,788.20	-29,704.20	-380,788.20
09 Nov 23	INTEREST PAID SIMON PPTY GROUP L P 6.25% 01-15-2034 CUSIP : 828807DW4				
09 Nov 23	PURCHASED 35,000.00 PAR 11-06-23 AT A PRICE OF \$99.870000 PLUS ACCRUED	-34,954.50	-415,742.70	-34,954.50	-415,742.70
09 Nov 23	INTEREST PAID ENBRIDGE INC 6.7% 11-15-2053 CUSIP : 29250NBZ7				
09 Nov 23	PURCHASED 50,000.00 PAR 11-02-23 AT A PRICE OF \$99.830000 PLUS ACCRUED	-49,915.00	-465,657.70	-49,915.00	-465,657.70
09 Nov 23	INTEREST PAID HUMANA INC SR NT 5.75% 12-01-2028 CUSIP : 444859BZ4				
09 Nov 23	PURCHASED 50,000.00 PAR 11-07-23 AT A PRICE OF \$99.821000 PLUS ACCRUED	-49,910.50	-515,568.20	-49,910.50	-515,568.20
09 Nov 23	INTEREST PAID TEXTRON INC 6.1% 11-15-2033 CUSIP : 883203CD1				
09 Nov 23	PURCHASED 75,000.00 PAR 11-07-23 AT A PRICE OF \$82.281250 PLUS ACCRUED	-61,710.94	-577,279.14	-61,710.94	-577,279.14
09 Nov 23	INTEREST PAID UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9				
09 Nov 23	SOLD 45,000.00 PAR 11-08-23 AT A PRICE OF \$99.789062 PLUS ACCRUED	44,905.08	-532,374.06	44,905.08	-532,374.06
09 Nov 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.625%10-15-2026 CUSIP : 91282CJC6				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 228 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
09 Nov 23	SOLD 50,000.00 PAR 11-06-23 AT A PRICE OF \$100.177000 PLUS ACCRUED INTEREST RECEIVED	50,088.50	-482,285.56	50,088.50	-482,285.56
09 Nov 23	HUMANA INC SR NT 5.75% 12-01-2028 CUSIP : 444859BZ4				
09 Nov 23	Sold 68,726.830 Units 09-Nov-2023 at a price of 1.00 Net	68,726.83	-413,558.73	68,726.83	-413,558.73
09 Nov 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
09 Nov 23	SOLD 75,000.00 PAR 11-07-23 AT A PRICE OF \$90.895000 PLUS ACCRUED INTEREST RECEIVED	68,171.25	-345,387.48	68,171.25	-345,387.48
09 Nov 23	UNIVERSITY SOUTHN CALIF 4.976% 10-01-2053 CUSIP : 914886AH9				
10 Nov 23	Purchased 35,780.310 Units 10-Nov-2023 at a price of 1.00 Net	-35,780.31	-381,167.79	-35,780.31	-381,167.79
10 Nov 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
10 Nov 23	PURCHASED 45,000.00 PAR 11-08-23 AT A PRICE OF \$99.973000 PLUS ACCRUED INTEREST PAID	-44,987.85	-426,155.64	-44,987.85	-426,155.64
10 Nov 23	PEPSICO INC 5.125% 11-10-2026 CUSIP : 713448FW3				
10 Nov 23	SOLD 25,000.00 PAR 11-09-23 AT A PRICE OF \$99.875000 PLUS ACCRUED INTEREST RECEIVED	24,968.75	-401,186.89	24,968.75	-401,186.89
10 Nov 23	UNITED STATES OF AMER TREAS NOTES 4.625%09-30-2028 CUSIP : 91282CJA0				
10 Nov 23	SOLD 45,000.00 PAR 11-09-23 AT A PRICE OF \$101.140625 PLUS ACCRUED INTEREST RECEIVED	45,513.28	-355,673.61	45,513.28	-355,673.61
10 Nov 23	UNITED STATES TREAS NTS 4.875% 10-31-2030 CUSIP : 91282CJG7				
13 Nov 23	PURCHASED 15,000.00 PAR 11-09-23 AT A PRICE OF \$94.031250 PLUS ACCRUED INTEREST PAID	-14,104.69	-369,778.30	-14,104.69	-369,778.30
13 Nov 23	UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
13 Nov 23	PURCHASED 30,000.00 PAR 10-30-23 AT A PRICE OF \$99.717000 PLUS ACCRUED INTEREST PAID	-29,915.10	-399,693.40	-29,915.10	-399,693.40
13 Nov 23	BRISTOL-MYERS SQUIBB CO 6.25% DUE 11-15-2053 CUSIP : 110122EB0				
13 Nov 23	PURCHASED 45,000.00 PAR 11-09-23 AT A PRICE OF \$101.093750 PLUS ACCRUED INTEREST PAID	-45,492.19	-445,185.59	-45,492.19	-445,185.59
13 Nov 23	UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP : 91282CJF9				
13 Nov 23	PURCHASED 5,000.00 PAR 11-09-23 AT A PRICE OF \$93.960937 PLUS ACCRUED INTEREST PAID	-4,698.05	-449,883.64	-4,698.05	-449,883.64
13 Nov 23	UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 229 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
13 Nov 23	PURCHASED 50,000.00 PAR 11-06-23 AT A PRICE OF \$101.218750 PLUS ACCRUED	-50,609.38	-500,493.02	-50,609.38	-500,493.02
13 Nov 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP : 91282CJF9				
13 Nov 23	PURCHASED 50,000.00 PAR 11-08-23 AT A PRICE OF \$99.236000 PLUS ACCRUED	-49,618.00	-550,111.02	-49,618.00	-550,111.02
13 Nov 23	INTEREST PAID JONES LANG LASALLE INC 6.875% 12-01-2028 CUSIP : 48020QAB3				
13 Nov 23	SOLD 15,000.00 PAR 11-09-23 AT A PRICE OF \$95.681000 PLUS ACCRUED	14,352.15	-535,758.87	14,352.15	-535,758.87
13 Nov 23	INTEREST RECEIVED L3HARRIS TECHNOLOGIES INC 5.4% 07-31-2033 CUSIP : 502431AQ2				
13 Nov 23	SOLD 15,703.42 PAR 11-09-23 AT A PRICE OF \$90.281250 PLUS ACCRUED	14,177.24	-521,581.63	14,177.24	-521,581.63
13 Nov 23	INTEREST RECEIVED FEDERAL HOME LN MTG CORP POOL #G08463 4%10-01-2041 BEO CUSIP : 3128MJQR4				
13 Nov 23	SOLD 16,558.64 PAR 11-09-23 AT A PRICE OF \$90.281250 PLUS ACCRUED	14,949.34	-506,632.29	14,949.34	-506,632.29
13 Nov 23	INTEREST RECEIVED FEDERAL HOME LN MTG CORP POOL #Q03310 4%09-01-2041 BEO CUSIP : 3132GJKX6				
13 Nov 23	SOLD 45,000.00 PAR 11-08-23 AT A PRICE OF \$101.550781 PLUS ACCRUED	45,697.85	-460,934.44	45,697.85	-460,934.44
13 Nov 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP : 91282CJF9				
13 Nov 23	SOLD 5,000.00 PAR 11-09-23 AT A PRICE OF \$79.385000 PLUS ACCRUED	3,969.25	-456,965.19	3,969.25	-456,965.19
13 Nov 23	INTEREST RECEIVED NORTHERN TR CORP 1.95% DUE 05-01-2030 CUSIP : 665859AV6				
13 Nov 23	SOLD 50,000.00 PAR 11-09-23 AT A PRICE OF \$99.194000 PLUS ACCRUED	49,597.00	-407,368.19	49,597.00	-407,368.19
13 Nov 23	INTEREST RECEIVED JONES LANG LASALLE INC 6.875% 12-01-2028 CUSIP : 48020QAB3				
13 Nov 23	Sold 51,690.470 Units 13-Nov-2023 at a price of 1.00 Net	51,690.47	-355,677.72	51,690.47	-355,677.72
13 Nov 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
14 Nov 23	PURCHASED 50,000.00 PAR 11-10-23 AT A PRICE OF \$100.972656 PLUS ACCRUED	-50,486.33	-406,164.05	-50,486.33	-406,164.05
14 Nov 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP : 91282CJF9				
14 Nov 23	Purchased 6,809.980 Units 14-Nov-2023 at a price of 1.00 Net	-6,809.98	-412,974.03	-6,809.98	-412,974.03
14 Nov 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 230 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
14 Nov 23	SOLD 50,000.00 PAR 11-10-23 AT A PRICE OF \$100.357000 PLUS ACCRUED INTEREST RECEIVED	50,178.50	-362,795.53	50,178.50	-362,795.53
14 Nov 23	UL SOLUTIONS INC SR NT 144A 6.5% 10-20-2028 CUSIP : 903731AA5				
14 Nov 23	SOLD 65,000.00 PAR 11-10-23 AT A PRICE OF \$96.749000 PLUS ACCRUED INTEREST RECEIVED	62,886.85	-299,908.68	62,886.85	-299,908.68
14 Nov 23	JOHNS HOPKINS UNIV TAXABLE BD 2022 SER A4.705% 07-01-2032 CUSIP : 478115AH1				
15 Nov 23	Principal Payment Received on 10,785.59 PAR Pay date 11/15/23	36.17	-299,872.51	36.17	-299,872.51
15 Nov 23	GNMA POOL #692311 SER 2039 5.5% DUE 01-15-2039 BEO CUSIP : 36296JDQ5				
15 Nov 23	Principal Payment Received on 15,789.32 PAR Pay date 11/15/23	85.90	-299,786.61	85.90	-299,786.61
15 Nov 23	FEDERAL HOME LN MTG CORP POOL #G08463 4%10-01-2041 BEO CUSIP : 3128MJQR4				
15 Nov 23	Principal Payment Received on 16,610.85 PAR Pay date 11/15/23	52.21	-299,734.40	52.21	-299,734.40
15 Nov 23	FEDERAL HOME LN MTG CORP POOL #Q03310 4%09-01-2041 BEO CUSIP : 3132GJKX6				
15 Nov 23	Principal Payment Received on 2,825.12 PAR Pay date 11/15/23	20.24	-299,714.16	20.24	-299,714.16
15 Nov 23	FEDERAL HOME LN MTG CORP POOL #G05922 5.5% 07-01-2039 BEO CUSIP : 3128M74F0				
15 Nov 23	Principal Payment Received on 21,683.04 PAR Pay date 11/15/23	103.82	-299,610.34	103.82	-299,610.34
15 Nov 23	FEDERAL HOME LN MTG CORP POOL #G03246 6%05-01-2037 BEO CUSIP : 3128M45F6				
15 Nov 23	Principal Payment Received on 32,318.87 PAR Pay date 11/15/23	56.31	-299,554.03	56.31	-299,554.03
15 Nov 23	GNMA POOL #682229 4% 07-15-2049 BEO CUSIP : 36295V4N6				
15 Nov 23	Principal Payment Received on 4,549.60 PAR Pay date 11/15/23	40.28	-299,513.75	40.28	-299,513.75
15 Nov 23	GNMA POOL #782448 6% 10-15-2038 BEO CUSIP : 36241KWH7				
15 Nov 23	Principal Payment Received on 54,700.11 PAR Pay date 11/15/23	176.53	-299,337.22	176.53	-299,337.22
15 Nov 23	FEDERAL HOME LN MTG CORP POOL #G61648 3.5% 09-01-2048 BEO CUSIP : 31335BZM1				
15 Nov 23	Principal Payment Received on 7,394.84 PAR Pay date 11/15/23	97.02	-299,240.20	97.02	-299,240.20
15 Nov 23	FEDERAL HOME LN MTG CORP POOL #G08106 6%01-01-2036 BEO CUSIP : 3128MJDL1				
15 Nov 23	Principal Payment Received on 7,546.47 PAR Pay date 11/15/23	42.04	-299,198.16	42.04	-299,198.16
15 Nov 23	FEDERAL HOME LN MTG CORP POOL #A33057 5%01-01-2035 BEO CUSIP : 31297NME3				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 231 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
15 Nov 23 15 Nov 23	Principal Payment Received on 8,374.43 PAR Pay date 11/15/23 GNMA POOL #710769 4.5% 08-15-2039 BEO CUSIP : 36297FT28	42.47	-299,155.69	42.47	-299,155.69
15 Nov 23 15 Nov 23	Principal Payment Received on 9,822.88 PAR Pay date 11/15/23 FHLMC POOL #G08364 4.5 09-01-2039 CUSIP : 3128MJMN7	141.63	-299,014.06	141.63	-299,014.06
15 Nov 23 15 Nov 23	Principal Payment Received on 9,934.78 PAR Pay date 11/15/23 FEDERAL HOME LN MTG CORP POOL #E02902 4%06-01-2026 BEO CUSIP : 31294MGK1	502.26	-298,511.80	502.26	-298,511.80
15 Nov 23 15 Nov 23	PURCHASED 35,000.00 PAR 11-13-23 AT A PRICE OF \$89.804687 PLUS ACCRUED INTEREST PAID UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5	-31,431.64	-329,943.44	-31,431.64	-329,943.44
15 Nov 23 15 Nov 23	PURCHASED 60,000.00 PAR 11-10-23 AT A PRICE OF \$94.078125 PLUS ACCRUED INTEREST PAID UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1	-56,446.88	-386,390.32	-56,446.88	-386,390.32
15 Nov 23 15 Nov 23	Sold 16,575.670 Units 15-Nov-2023 at a price of 1.00 Net MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CLA CUSIP : 665278701	16,575.67	-369,814.65	16,575.67	-369,814.65
15 Nov 23 15 Nov 23	SOLD 45,000.00 PAR 11-13-23 AT A PRICE OF \$88.093000 PLUS ACCRUED INTEREST RECEIVED FMC CORP 6.375% 05-18-2053 CUSIP : 302491AY1	39,641.85	-330,172.80	39,641.85	-330,172.80
16 Nov 23 16 Nov 23	Principal Payment Received on 15,273.47 PAR Pay date 11/16/23 GNMA 2013-105 CL A 1.705 DUE 02-16-2037 CUSIP : 38378KXW4	511.44	-329,661.36	511.44	-329,661.36
16 Nov 23 16 Nov 23	Principal Payment Received on 174,034.17 PAR Pay date 11/16/23 GNMA 2019-053 REMIC PASSTHRU CTF CL V FIXED 2.75% DUE 08-16-2031 CUSIP : 38380M4H1	1,664.18	-327,997.18	1,664.18	-327,997.18
16 Nov 23 16 Nov 23	Principal Payment Received on 70,680.83 PAR Pay date 11/16/23 GNMA SER 2013-33 REMIC PASSTHRU CL B 2.273 DUE 12-16-2042 CUSIP : 38378B7F0	630.26	-327,366.92	630.26	-327,366.92
16 Nov 23 16 Nov 23	Purchased 156,912.840 Units 16-Nov-2023 at a price of 1.00 Net MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CLA CUSIP : 665278701	-156,912.84	-484,279.76	-156,912.84	-484,279.76

◆ **Cash Activity Detail**

*Principal cash - USD*

<u>Value Date</u> Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
16 Nov 23	PURCHASED 25,000.00 PAR 11-09-23 AT A PRICE OF \$98.719000 PLUS ACCRUED	-24,679.75	-508,959.51	-24,679.75	-508,959.51
16 Nov 23	INTEREST PAID POLARIS INC FORMERLY POLARIS INDS INC T 6.95% 03-15-2029 CUSIP : 731068AA0				
16 Nov 23	PURCHASED 25,000.00 PAR 11-14-23 AT A PRICE OF \$101.388000 PLUS ACCRUED	-25,347.00	-534,306.51	-25,347.00	-534,306.51
16 Nov 23	INTEREST PAID TEXTRON INC 6.1% 11-15-2033 CUSIP : 883203CD1				
16 Nov 23	PURCHASED 30,000.00 PAR 11-14-23 AT A PRICE OF \$100.406250 PLUS ACCRUED	-30,121.88	-564,428.39	-30,121.88	-564,428.39
16 Nov 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
16 Nov 23	PURCHASED 35,000.00 PAR 11-14-23 AT A PRICE OF \$100.343750 PLUS ACCRUED	-35,120.31	-599,548.70	-35,120.31	-599,548.70
16 Nov 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
16 Nov 23	PURCHASED 35,000.00 PAR 11-14-23 AT A PRICE OF \$100.406250 PLUS ACCRUED	-35,142.19	-634,690.89	-35,142.19	-634,690.89
16 Nov 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
16 Nov 23	PURCHASED 45,000.00 PAR 11-14-23 AT A PRICE OF \$100.328125 PLUS ACCRUED	-45,147.66	-679,838.55	-45,147.66	-679,838.55
16 Nov 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 5% DUE 10-31-2025 CUSIP : 91282CJE2				
16 Nov 23	PURCHASED 60,000.00 PAR 11-09-23 AT A PRICE OF \$99.018000 PLUS ACCRUED	-59,410.80	-739,249.35	-59,410.80	-739,249.35
16 Nov 23	INTEREST PAID POLARIS INC FORMERLY POLARIS INDS INC T 6.95% 03-15-2029 CUSIP : 731068AA0				
16 Nov 23	SOLD 135,000.00 PAR 11-15-23 AT A PRICE OF \$82.703125 PLUS ACCRUED	111,649.22	-627,600.13	111,649.22	-627,600.13
16 Nov 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9				
16 Nov 23	SOLD 30,000.00 PAR 11-14-23 AT A PRICE OF \$101.614000 PLUS ACCRUED	30,484.20	-597,115.93	30,484.20	-597,115.93
16 Nov 23	INTEREST RECEIVED SIMON PPTY GROUP L P 6.25% 01-15-2034 CUSIP : 828807DW4				
16 Nov 23	SOLD 35,000.00 PAR 11-14-23 AT A PRICE OF \$80.731000 PLUS ACCRUED	28,255.85	-568,860.08	28,255.85	-568,860.08
16 Nov 23	INTEREST RECEIVED TEXTRON INC FIXED 2.45% DUE 03-15-2031 CUSIP : 883203CC3				
16 Nov 23	SOLD 45,000.00 PAR 11-15-23 AT A PRICE OF \$94.714843 PLUS ACCRUED	42,621.68	-526,238.40	42,621.68	-526,238.40
16 Nov 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 233 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
16 Nov 23	SOLD 45,000.00 PAR 11-15-23 AT A PRICE OF \$99.757812 PLUS ACCRUED	44,891.02	-481,347.38	44,891.02	-481,347.38
16 Nov 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
16 Nov 23	SOLD 50,000.00 PAR 11-14-23 AT A PRICE OF \$76.853000 PLUS ACCRUED	38,426.50	-442,920.88	38,426.50	-442,920.88
16 Nov 23	INTEREST RECEIVED RTX CORPORATION 1.9% 09-01-2031 CUSIP : 75513ECM1				
16 Nov 23	SOLD 60,000.00 PAR 11-14-23 AT A PRICE OF \$78.917000 PLUS ACCRUED	47,350.20	-395,570.68	47,350.20	-395,570.68
16 Nov 23	INTEREST RECEIVED BEST BUY CO INC 1.95% 10-01-2030 CUSIP : 08652BAB5				
16 Nov 23	SOLD 65,000.00 PAR 11-14-23 AT A PRICE OF \$97.853000 PLUS ACCRUED	63,604.45	-331,966.23	63,604.45	-331,966.23
16 Nov 23	INTEREST RECEIVED SCHWAB CHARLES 4.2% DUE 03-24-2025 CUSIP : 808513BB0				
17 Nov 23	PURCHASED 105,000.00 PAR 11-15-23 AT A PRICE OF \$99.781250 PLUS ACCRUED	-104,770.31	-436,736.54	-104,770.31	-436,736.54
17 Nov 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
17 Nov 23	PURCHASED 50,000.00 PAR 11-15-23 AT A PRICE OF \$100.755000 PLUS ACCRUED	-50,377.50	-487,114.04	-50,377.50	-487,114.04
17 Nov 23	INTEREST PAID TEXTRON INC 6.1% 11-15-2033 CUSIP : 883203CD1				
17 Nov 23	PURCHASED 80,000.00 PAR 11-15-23 AT A PRICE OF \$99.468000 PLUS ACCRUED	-79,574.40	-566,688.44	-79,574.40	-566,688.44
17 Nov 23	INTEREST PAID CENTERPOINT ENERGY HOUSTON ELEC LLC 5.2%10-01-2028 CUSIP : 15189XBD9				
17 Nov 23	SOLD 104,000.00 PAR 11-15-23 AT A PRICE OF \$94.065000 PLUS ACCRUED	97,827.60	-468,860.84	97,827.60	-468,860.84
17 Nov 23	INTEREST RECEIVED FL PWR & LT CO 4.95% DUE 06-01-2035 CUSIP : 341081ET0				
17 Nov 23	Sold 133,856.430 Units 17-Nov-2023 at a price of 1.00 Net	133,856.43	-335,004.41	133,856.43	-335,004.41
17 Nov 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
20 Nov 23	Principal Payment Received on 71,649.39 PAR Pay date 11/20/23	3,150.12	-331,854.29	3,150.12	-331,854.29
20 Nov 23	PVTPL SIERRA TIMESHARE 2023-1 RECEIVABLES FDG SER 23-1A CL B 5.83% 01-20-2040 CUSIP : 826943AB8				
20 Nov 23	PURCHASED 30,000.00 PAR 11-16-23 AT A PRICE OF \$100.437500 PLUS ACCRUED	-30,131.25	-361,985.54	-30,131.25	-361,985.54
20 Nov 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 234 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
20 Nov 23	PURCHASED 35,000.00 PAR 11-16-23 AT A PRICE OF \$101.984375 PLUS ACCRUED	-35,694.53	-397,680.07	-35,694.53	-397,680.07
20 Nov 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP : 91282CJF9				
20 Nov 23	PURCHASED 35,000.00 PAR 11-16-23 AT A PRICE OF \$102.011718 PLUS ACCRUED	-35,704.10	-433,384.17	-35,704.10	-433,384.17
20 Nov 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP : 91282CJF9				
20 Nov 23	PURCHASED 65,000.00 PAR 11-16-23 AT A PRICE OF \$102.255000 PLUS ACCRUED	-66,465.75	-499,849.92	-66,465.75	-499,849.92
20 Nov 23	INTEREST PAID ENERGY TRANSFER L P 6.4% 12-01-2030 CUSIP : 29273VAT7				
20 Nov 23	PURCHASED 85,000.00 PAR 11-16-23 AT A PRICE OF \$101.906250 PLUS ACCRUED	-86,620.31	-586,470.23	-86,620.31	-586,470.23
20 Nov 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP : 91282CJF9				
20 Nov 23	Purchased 9,805.530 Units 20-Nov-2023 at a price of 1.00 Net	-9,805.53	-596,275.76	-9,805.53	-596,275.76
20 Nov 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
20 Nov 23	SOLD 35,000.00 PAR 11-16-23 AT A PRICE OF \$95.158000 PLUS ACCRUED	33,305.30	-562,970.46	33,305.30	-562,970.46
20 Nov 23	INTEREST RECEIVED GEORGIA PWR CO 4.95% 05-17-2033 CUSIP : 373334KT7				
20 Nov 23	SOLD 37,533.77 PAR 11-16-23 AT A PRICE OF \$99.749000 PLUS ACCRUED	37,439.57	-525,530.89	37,439.57	-525,530.89
20 Nov 23	INTEREST RECEIVED KS GAS SVC 5.486% DUE 08-01-2034 CUSIP : 484915AA1				
20 Nov 23	SOLD 40,000.00 PAR 11-16-23 AT A PRICE OF \$98.690000 PLUS ACCRUED	39,476.00	-486,054.89	39,476.00	-486,054.89
20 Nov 23	INTEREST RECEIVED SAN DIEGO GAS & ELEC CO 4.95% 08-15-2028 CUSIP : 797440CE2				
20 Nov 23	SOLD 72,000.00 PAR 11-16-23 AT A PRICE OF \$88.525000 PLUS ACCRUED	63,738.00	-422,316.89	63,738.00	-422,316.89
20 Nov 23	INTEREST RECEIVED ENERGY TRANSFER 3.75% DUE 05-15-2030 CUSIP : 29278NAQ6				
20 Nov 23	SOLD 85,000.00 PAR 11-16-23 AT A PRICE OF \$100.708000 PLUS ACCRUED	85,601.80	-336,715.09	85,601.80	-336,715.09
20 Nov 23	INTEREST RECEIVED POLARIS INC FORMERLY POLARIS INDS INC T 6.95% 03-15-2029 CUSIP : 731068AA0				
21 Nov 23	PURCHASED 170,000.00 PAR 11-17-23 AT A PRICE OF \$101.867188 PLUS	-173,174.22	-509,889.31	-173,174.22	-509,889.31
21 Nov 23	ACCRUED INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP : 91282CJF9				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 235 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
21 Nov 23	Purchased 171,789.940 Units 21-Nov-2023 at a price of 1.00 Net	-171,789.94	-681,679.25	-171,789.94	-681,679.25
21 Nov 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
21 Nov 23	PURCHASED 70,000.00 PAR 11-17-23 AT A PRICE OF \$92.015625 PLUS ACCRUED	-64,410.94	-746,090.19	-64,410.94	-746,090.19
21 Nov 23	INTEREST PAID UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5				
21 Nov 23	SOLD 100,000.00 PAR 11-17-23 AT A PRICE OF \$85.321000 PLUS ACCRUED	85,321.00	-660,769.19	85,321.00	-660,769.19
21 Nov 23	INTEREST RECEIVED FOX CORP 5.576% DUE 01-25-2049 CUSIP : 35137LAK1				
21 Nov 23	SOLD 125,000.00 PAR 11-20-23 AT A PRICE OF \$95.328125 PLUS ACCRUED	119,160.16	-541,609.03	119,160.16	-541,609.03
21 Nov 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
21 Nov 23	SOLD 200,000.00 PAR 11-17-23 AT A PRICE OF \$100.295000 PLUS ACCRUED	200,590.00	-341,019.03	200,590.00	-341,019.03
21 Nov 23	INTEREST RECEIVED HSBC HOLDINGS PLC 6.161% 03-09-2029 CUSIP : 404280DU0				
22 Nov 23	PURCHASED 130,000.00 PAR 11-20-23 AT A PRICE OF \$102.042000 PLUS	-132,654.60	-473,673.63	-132,654.60	-473,673.63
22 Nov 23	ACCRUED INTEREST PAID FOX CORP 6.5% 10-13-2033 CUSIP : 35137LAN5				
22 Nov 23	PURCHASED 15,000.00 PAR 11-20-23 AT A PRICE OF \$92.570312 PLUS ACCRUED	-13,885.55	-487,559.18	-13,885.55	-487,559.18
22 Nov 23	INTEREST PAID UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5				
22 Nov 23	PURCHASED 55,000.00 PAR 11-20-23 AT A PRICE OF \$101.906250 PLUS ACCRUED	-56,048.44	-543,607.62	-56,048.44	-543,607.62
22 Nov 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP : 91282CJF9				
22 Nov 23	Purchased 6,229.300 Units 22-Nov-2023 at a price of 1.00 Net	-6,229.30	-549,836.92	-6,229.30	-549,836.92
22 Nov 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
22 Nov 23	PURCHASED 70,000.00 PAR 11-20-23 AT A PRICE OF \$65.024000 PLUS ACCRUED	-45,516.80	-595,353.72	-45,516.80	-595,353.72
22 Nov 23	INTEREST PAID AT&T INC 3.5% DUE 09-15-2053 REG CUSIP : 00206RKJ0				
22 Nov 23	SOLD 100,000.00 PAR 11-21-23 AT A PRICE OF \$95.718750 PLUS ACCRUED	95,718.75	-499,634.97	95,718.75	-499,634.97
22 Nov 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 236 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
22 Nov 23	SOLD 15,000.00 PAR 11-20-23 AT A PRICE OF \$107.205000 PLUS ACCRUED INTEREST RECEIVED	16,080.75	-483,554.22	16,080.75	-483,554.22
22 Nov 23	RTX CORPORATION 6.4% 03-15-2054 CUSIP : 75513ECX7				
22 Nov 23	SOLD 60,000.00 PAR 11-20-23 AT A PRICE OF \$89.332000 PLUS ACCRUED INTEREST RECEIVED	53,599.20	-429,955.02	53,599.20	-429,955.02
22 Nov 23	BOEING CO 3.2% DUE 03-01-2029 CUSIP : 097023CD5				
22 Nov 23	SOLD 90,000.00 PAR 11-20-23 AT A PRICE OF \$96.944000 PLUS ACCRUED INTEREST RECEIVED	87,249.60	-342,705.42	87,249.60	-342,705.42
22 Nov 23	AT&T INC 5.4% 02-15-2034 CUSIP : 00206RMT6				
24 Nov 23	PURCHASED 100,000.00 PAR 11-21-23 AT A PRICE OF \$100.796875 PLUS ACCRUED INTEREST PAID	-100,796.88	-443,502.30	-100,796.88	-443,502.30
24 Nov 23	UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
24 Nov 23	Purchased 131,649.970 Units 24-Nov-2023 at a price of 1.00 Net	-131,649.97	-575,152.27	-131,649.97	-575,152.27
24 Nov 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
24 Nov 23	PURCHASED 20,000.00 PAR 11-21-23 AT A PRICE OF \$97.252000 PLUS ACCRUED INTEREST PAID	-19,450.40	-594,602.67	-19,450.40	-594,602.67
24 Nov 23	SUTTER HEALTH 5.164% DUE 08-15-2033 CUSIP : 86944BAK9				
24 Nov 23	PURCHASED 25,000.00 PAR 11-21-23 AT A PRICE OF \$100.875000 PLUS ACCRUED INTEREST PAID	-25,218.75	-619,821.42	-25,218.75	-619,821.42
24 Nov 23	UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
24 Nov 23	PURCHASED 85,000.00 PAR 11-21-23 AT A PRICE OF \$103.683000 PLUS ACCRUED INTEREST PAID	-88,130.55	-707,951.97	-88,130.55	-707,951.97
24 Nov 23	WELLS FARGO & CO MEDIUM TERM SR NTS 6.491% 10-23-2034 CUSIP : 95000U3H4				
24 Nov 23	SOLD 105,000.00 PAR 11-22-23 AT A PRICE OF \$101.820312 PLUS ACCRUED INTEREST RECEIVED	106,911.33	-601,040.64	106,911.33	-601,040.64
24 Nov 23	UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP : 91282CJF9				
24 Nov 23	SOLD 115,000.00 PAR 11-21-23 AT A PRICE OF \$97.825000 PLUS ACCRUED INTEREST RECEIVED	112,498.75	-488,541.89	112,498.75	-488,541.89
24 Nov 23	U S BANCORP 5.836% 06-12-2034 CUSIP : 91159HJN1				
24 Nov 23	SOLD 20,000.00 PAR 11-21-23 AT A PRICE OF \$95.582031 PLUS ACCRUED INTEREST RECEIVED	19,116.41	-469,425.48	19,116.41	-469,425.48
24 Nov 23	UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 237 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
24 Nov 23	SOLD 20,000.00 PAR 11-21-23 AT A PRICE OF \$99.275000 PLUS ACCRUED INTEREST RECEIVED	19,855.00	-449,570.48	19,855.00	-449,570.48
24 Nov 23	WELLS FARGO & COMPANY 5.574% 07-25-2029 CUSIP : 95000U3E1				
24 Nov 23	SOLD 30,000.00 PAR 11-21-23 AT A PRICE OF \$98.542000 PLUS ACCRUED INTEREST RECEIVED	29,562.60	-420,007.88	29,562.60	-420,007.88
24 Nov 23	CITIGROUP INC 6.174% DUE 05-25-2034 CUSIP : 17327CAR4				
24 Nov 23	SOLD 75,000.00 PAR 11-21-23 AT A PRICE OF \$95.597656 PLUS ACCRUED INTEREST RECEIVED	71,698.24	-348,309.64	71,698.24	-348,309.64
24 Nov 23	UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
27 Nov 23	Principal Payment Received on 10,747.00 PAR Pay date 11/25/23	47.40	-348,262.24	47.40	-348,262.24
27 Nov 23	FNMA POOL #AD7752 4.5% 07-01-2040 BEO CUSIP : 31418VTJ1				
27 Nov 23	Principal Payment Received on 11,404.97 PAR Pay date 11/25/23	145.79	-348,116.45	145.79	-348,116.45
27 Nov 23	FNMA POOL #AA4463 4.5% 04-01-2039 BEO CUSIP : 31416M5Z3				
27 Nov 23	Principal Payment Received on 115,447.37 PAR Pay date 11/25/23	262.75	-347,853.70	262.75	-347,853.70
27 Nov 23	FHLMC POOL #Q03677 2.5% DUE 10-01-2049 REG CUSIP : 31339UCN8				
27 Nov 23	Principal Payment Received on 115,861.39 PAR Pay date 11/25/23	210.62	-347,643.08	210.62	-347,643.08
27 Nov 23	FNMA POOL #FS2847 4% 08-01-2052 BEO CUSIP : 3140XJEV1				
27 Nov 23	Principal Payment Received on 12,958.45 PAR Pay date 11/25/23	69.11	-347,573.97	69.11	-347,573.97
27 Nov 23	FNMA POOL #AD4045 5% 04-01-2040 BEO CUSIP : 31418RP70				
27 Nov 23	Principal Payment Received on 122,283.78 PAR Pay date 11/25/23	1,227.74	-346,346.23	1,227.74	-346,346.23
27 Nov 23	FEDERAL NATIONAL MORTGAGE ASSOC 4% 08-01-2037 CUSIP : 3140QPWS2				
27 Nov 23	Principal Payment Received on 143.83 PAR Pay date 11/25/23	23.41	-346,322.82	23.41	-346,322.82
27 Nov 23	FNMA POOL #255321 5.5% DUE 07-01-2024 REG CUSIP : 31371LSJ9				
27 Nov 23	Principal Payment Received on 148,567.34 PAR Pay date 11/25/23	456.62	-345,866.20	456.62	-345,866.20
27 Nov 23	FNMA POOL #MA2828 2.5% 11-01-2046 BEO CUSIP : 31418CEA8				
27 Nov 23	Principal Payment Received on 162,212.52 PAR Pay date 11/25/23	3,793.11	-342,073.09	3,793.11	-342,073.09
27 Nov 23	FHLMC SUPER 15Y FIXED 5% 08-01-2038 CUSIP : 3132CXBFB				

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◆ **Cash Activity Detail**

*Principal cash - USD*

<u>Value Date</u> Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
27 Nov 23 27 Nov 23	Principal Payment Received on 163,544.82 PAR Pay date 11/25/23 FNMA POOL #MA4978 5% 04-01-2053 BEO CUSIP : 31418EQ86	1,053.94	-341,019.15	1,053.94	-341,019.15
27 Nov 23 27 Nov 23	Principal Payment Received on 164,768.27 PAR Pay date 11/25/23 FEDERAL HOME LOAN MORTGAGE CORP 5% 07-01-2043 CUSIP : 3133KYZH5	1,158.62	-339,860.53	1,158.62	-339,860.53
27 Nov 23 27 Nov 23	Principal Payment Received on 169,846.45 PAR Pay date 11/25/23 FNMA POOL #MA4656 4.5% 07-01-2052 BEO CUSIP : 31418EE63	850.31	-339,010.22	850.31	-339,010.22
27 Nov 23 27 Nov 23	Principal Payment Received on 170,731.85 PAR Pay date 11/25/23 FNMA POOL #MA4850 5% 11-01-2037 BEO CUSIP : 31418EL81	1,970.90	-337,039.32	1,970.90	-337,039.32
27 Nov 23 27 Nov 23	Principal Payment Received on 170,823.81 PAR Pay date 11/25/23 FNMA POOL #MA4783 4% 10-01-2052 BEO CUSIP : 31418EJ50	800.57	-336,238.75	800.57	-336,238.75
27 Nov 23 27 Nov 23	Principal Payment Received on 173,903.98 PAR Pay date 11/25/23 FNMA POOL #MA4761 5% 09-01-2052 BEO CUSIP : 31418EJF8	1,079.05	-335,159.70	1,079.05	-335,159.70
27 Nov 23 27 Nov 23	Principal Payment Received on 195,405.87 PAR Pay date 11/25/23 FNMA 2% 07-01-2050 CUSIP : 3140KFB38	472.49	-334,687.21	472.49	-334,687.21
27 Nov 23 27 Nov 23	Principal Payment Received on 23,911.55 PAR Pay date 11/25/23 FNMA POOL #AD8057 5% 06-01-2040 BEO CUSIP : 31418V5T5	95.18	-334,592.03	95.18	-334,592.03
27 Nov 23 27 Nov 23	Principal Payment Received on 29,753.43 PAR Pay date 11/25/23 FNMA POOL #AS8356 3% 11-01-2046 BEO CUSIP : 3138WJJA7	286.47	-334,305.56	286.47	-334,305.56
27 Nov 23 27 Nov 23	Principal Payment Received on 297,373.91 PAR Pay date 11/25/23 FNMA POOL #FS3497 3.5% 08-01-2052 BEO CUSIP : 3140XJ3F8	729.46	-333,576.10	729.46	-333,576.10
27 Nov 23 27 Nov 23	Principal Payment Received on 33,048.31 PAR Pay date 11/25/23 FNMA POOL #MA2356 3% 07-01-2045 BEO CUSIP : 31418BTN6	95.64	-333,480.46	95.64	-333,480.46
27 Nov 23 27 Nov 23	Principal Payment Received on 369,517.52 PAR Pay date 11/25/23 FEDERAL HOME LN MTG CORP POOL #SD8193 2%02-01-2052 BEO CUSIP : 3132DWC68	1,520.78	-331,959.68	1,520.78	-331,959.68

◆ Cash Activity Detail

*Principal cash - USD*

<u>Value Date</u> Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
27 Nov 23 27 Nov 23	Principal Payment Received on 427,249.39 PAR Pay date 11/25/23 FHLMC UMBS 30Y FIXED 2.5% 05-01-2052 CUSIP : 3133BBTH2	2,590.81	-329,368.87	2,590.81	-329,368.87
27 Nov 23 27 Nov 23	Principal Payment Received on 483,763.68 PAR Pay date 11/25/23 FNMA POOL #MA4563 2.5% 03-01-2052 BEO CUSIP : 31418EB90	2,175.77	-327,193.10	2,175.77	-327,193.10
27 Nov 23 27 Nov 23	Principal Payment Received on 499,370.20 PAR Pay date 11/25/23 FEDERAL HOME LOAN MORTGAGE CORP POOL #SD8220 3.0% DUE 06-01-2052 REG CUSIP : 3132DWDZ3	1,745.86	-325,447.24	1,745.86	-325,447.24
27 Nov 23 27 Nov 23	Principal Payment Received on 58,232.59 PAR Pay date 11/25/23 FNMA POOL #BN4393 3.5% DUE 03-01-2049 CUSIP : 3140JL3B8	114.94	-325,332.30	114.94	-325,332.30
27 Nov 23 27 Nov 23	Principal Payment Received on 6,013.43 PAR Pay date 11/25/23 FNMA POOL #995930 5% 04-01-2039 BEO CUSIP : 31416CLK0	54.42	-325,277.88	54.42	-325,277.88
27 Nov 23 27 Nov 23	Principal Payment Received on 60,955.66 PAR Pay date 11/25/23 FNMA POOL #BN0905 4.0% 11-01-2048 CUSIP : 3140JHAF0	140.18	-325,137.70	140.18	-325,137.70
27 Nov 23 27 Nov 23	Principal Payment Received on 807,986.32 PAR Pay date 11/25/23 FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5715 2.0% DUE 10-01-2051 REG CUSIP : 3133KMK46	1,662.40	-323,475.30	1,662.40	-323,475.30
27 Nov 23 27 Nov 23	PURCHASED 100,000.00 PAR 11-22-23 AT A PRICE OF \$87.778000 PLUS ACCRUED INTEREST PAID PAYPAL HLDGS INC 2.85% DUE 10-01-2029 CUSIP : 70450YAE3	-87,778.00	-411,253.30	-87,778.00	-411,253.30
27 Nov 23 27 Nov 23	Sold 50,217.840 Units 27-Nov-2023 at a price of 1.00 Net MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701	50,217.84	-361,035.46	50,217.84	-361,035.46
28 Nov 23 28 Nov 23	PURCHASED 20,000.00 PAR 11-24-23 AT A PRICE OF \$102.153000 PLUS ACCRUED INTEREST PAID ATMOS ENERGY CORP 5.9% 11-15-2033 CUSIP : 049560AZ8	-20,430.60	-381,466.06	-20,430.60	-381,466.06
28 Nov 23 28 Nov 23	PURCHASED 20,000.00 PAR 11-24-23 AT A PRICE OF \$102.213000 PLUS ACCRUED INTEREST PAID ATMOS ENERGY CORP 5.9% 11-15-2033 CUSIP : 049560AZ8	-20,442.60	-401,908.66	-20,442.60	-401,908.66
28 Nov 23 28 Nov 23	Purchased 49,479.450 Units 28-Nov-2023 at a price of 1.00 Net MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701	-49,479.45	-451,388.11	-49,479.45	-451,388.11

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 240 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
28 Nov 23	SOLD 20,000.00 PAR 11-24-23 AT A PRICE OF \$100.171875 PLUS ACCRUED	20,034.38	-431,353.73	20,034.38	-431,353.73
28 Nov 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
28 Nov 23	SOLD 20,000.00 PAR 11-24-23 AT A PRICE OF \$100.234375 PLUS ACCRUED	20,046.88	-411,306.85	20,046.88	-411,306.85
28 Nov 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
28 Nov 23	SOLD 50,000.00 PAR 11-27-23 AT A PRICE OF \$100.882812 PLUS ACCRUED	50,441.41	-360,865.44	50,441.41	-360,865.44
28 Nov 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
29 Nov 23	PURCHASED 20,000.00 PAR 11-27-23 AT A PRICE OF \$101.765625 PLUS ACCRUED	-20,353.13	-381,218.57	-20,353.13	-381,218.57
29 Nov 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP : 91282CJF9				
29 Nov 23	PURCHASED 30,000.00 PAR 11-27-23 AT A PRICE OF \$92.625000 PLUS ACCRUED	-27,787.50	-409,006.07	-27,787.50	-409,006.07
29 Nov 23	INTEREST PAID UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5				
29 Nov 23	Purchased 8,086.580 Units 29-Nov-2023 at a price of 1.00 Net	-8,086.58	-417,092.65	-8,086.58	-417,092.65
29 Nov 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
29 Nov 23	SOLD 20,000.00 PAR 11-27-23 AT A PRICE OF \$99.781000 PLUS ACCRUED	19,956.20	-397,136.45	19,956.20	-397,136.45
29 Nov 23	INTEREST RECEIVED OTIS WORLDWIDE CORP 5.25% 08-16-2028 CUSIP : 68902VAP2				
29 Nov 23	SOLD 50,000.00 PAR 11-27-23 AT A PRICE OF \$71.690000 PLUS ACCRUED	35,845.00	-361,291.45	35,845.00	-361,291.45
29 Nov 23	INTEREST RECEIVED AETNA INC NEW 3.875% DUE 08-15-2047 CUSIP : 00817YAZ1				
30 Nov 23	Matured 500,000.00 PAR	500,000.00	138,708.55	500,000.00	138,708.55
30 Nov 23	UNITED STATES TREAS NTS 30/11/2023 .5% DUE 11-30-2023 BEO CUSIP : 91282CDM0				
30 Nov 23	PURCHASED 140,000.00 PAR 11-20-23 AT A PRICE OF \$92.531250 PLUS ACCRUED	-129,543.75	9,164.80	-129,543.75	9,164.80
30 Nov 23	INTEREST PAID UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5				
30 Nov 23	PURCHASED 150,000.00 PAR 11-15-23 AT A PRICE OF \$99.835000 PLUS ACCRUED	-149,752.50	-140,587.70	-149,752.50	-140,587.70
30 Nov 23	INTEREST PAID PVTPL CARRIER GLOBAL CORPORATION 6.2% 03-15-2054 CUSIP : 14448CBA1				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 241 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
30 Nov 23	Purchased 320,152.410 Units 30-Nov-2023 at a price of 1.00 Net	-320,152.41	-460,740.11	-320,152.41	-460,740.11
30 Nov 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
30 Nov 23	PURCHASED 55,000.00 PAR 11-27-23 AT A PRICE OF \$99.924000 PLUS ACCRUED	-54,958.20	-515,698.31	-54,958.20	-515,698.31
30 Nov 23	INTEREST PAID PACKAGING CORP AMER 5.7% 12-01-2033 CUSIP : 695156AX7				
30 Nov 23	SOLD 150,000.00 PAR 11-20-23 AT A PRICE OF \$103.224000 PLUS ACCRUED	154,836.00	-360,862.31	154,836.00	-360,862.31
30 Nov 23	INTEREST RECEIVED PVTPL CARRIER GLOBAL CORPORATION 6.2% 03-15-2054 CUSIP : 14448CBA1				
01 Dec 23	PURCHASED 25,000.00 PAR 11-29-23 AT A PRICE OF \$102.796875 PLUS ACCRUED	-25,699.22	-386,561.53	-25,699.22	-386,561.53
01 Dec 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP : 91282CJF9				
01 Dec 23	PURCHASED 25,000.00 PAR 11-29-23 AT A PRICE OF \$94.140625 PLUS ACCRUED	-23,535.16	-410,096.69	-23,535.16	-410,096.69
01 Dec 23	INTEREST PAID UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5				
01 Dec 23	PURCHASED 30,000.00 PAR 11-28-23 AT A PRICE OF \$99.965000 PLUS ACCRUED	-29,989.50	-440,086.19	-29,989.50	-440,086.19
01 Dec 23	INTEREST PAID ZIMMER BIOMET HLDGS INC 5.35% 12-01-2028 CUSIP : 98956PAX0				
01 Dec 23	PURCHASED 50,000.00 PAR 11-29-23 AT A PRICE OF \$101.812500 PLUS ACCRUED	-50,906.25	-490,992.44	-50,906.25	-490,992.44
01 Dec 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
01 Dec 23	PURCHASED 80,000.00 PAR 11-30-23 AT A PRICE OF \$93.558593 PLUS ACCRUED	-74,846.88	-565,839.32	-74,846.88	-565,839.32
01 Dec 23	INTEREST PAID UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5				
01 Dec 23	SOLD 25,000.00 PAR 11-29-23 AT A PRICE OF \$100.779000 PLUS ACCRUED	25,194.75	-540,644.57	25,194.75	-540,644.57
01 Dec 23	INTEREST RECEIVED OTIS WORLDWIDE CORP 5.25% 08-16-2028 CUSIP : 68902VAP2				
01 Dec 23	SOLD 30,000.00 PAR 11-29-23 AT A PRICE OF \$91.435000 PLUS ACCRUED	27,430.50	-513,214.07	27,430.50	-513,214.07
01 Dec 23	INTEREST RECEIVED WALMART INC 4.5% DUE 04-15-2053 CUSIP : 931142FE8				
01 Dec 23	SOLD 55,000.00 PAR 11-29-23 AT A PRICE OF \$101.922000 PLUS ACCRUED	56,057.10	-457,156.97	56,057.10	-457,156.97
01 Dec 23	INTEREST RECEIVED PACKAGING CORP AMER 5.7% 12-01-2033 CUSIP : 695156AX7				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 242 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
01 Dec 23	Sold 82,268.810 Units 01-Dec-2023 at a price of 1.00 Net	82,268.81	-374,888.16	82,268.81	-374,888.16
01 Dec 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
04 Dec 23	PURCHASED 25,000.00 PAR 11-30-23 AT A PRICE OF \$102.531250 PLUS ACCRUED	-25,632.81	-400,520.97	-25,632.81	-400,520.97
04 Dec 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP : 91282CJF9				
04 Dec 23	PURCHASED 50,000.00 PAR 11-30-23 AT A PRICE OF \$102.554687 PLUS ACCRUED	-51,277.34	-451,798.31	-51,277.34	-451,798.31
04 Dec 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP : 91282CJF9				
04 Dec 23	PURCHASED 90,000.00 PAR 11-30-23 AT A PRICE OF \$106.171000 PLUS ACCRUED	-95,553.90	-547,352.21	-95,553.90	-547,352.21
04 Dec 23	INTEREST PAID GENUINE PARTS CO 6.875% DUE 11-01-2033 CUSIP : 372460AD7				
04 Dec 23	SOLD 25,000.00 PAR 11-30-23 AT A PRICE OF \$101.013000 PLUS ACCRUED	25,253.25	-522,098.96	25,253.25	-522,098.96
04 Dec 23	INTEREST RECEIVED CENTERPOINT ENERGY HOUSTON ELEC LLC 5.2%10-01-2028 CUSIP : 15189XBD9				
04 Dec 23	Sold 5,543.240 Units 04-Dec-2023 at a price of 1.00 Net	5,543.24	-516,555.72	5,543.24	-516,555.72
04 Dec 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
04 Dec 23	SOLD 55,000.00 PAR 11-30-23 AT A PRICE OF \$101.034000 PLUS ACCRUED	55,568.70	-460,987.02	55,568.70	-460,987.02
04 Dec 23	INTEREST RECEIVED CENTERPOINT ENERGY HOUSTON ELEC LLC 5.2%10-01-2028 CUSIP : 15189XBD9				
04 Dec 23	SOLD 85,000.00 PAR 11-30-23 AT A PRICE OF \$101.093750 PLUS ACCRUED	85,929.69	-375,057.33	85,929.69	-375,057.33
04 Dec 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
05 Dec 23	PURCHASED 245,000.00 PAR 12-01-23 AT A PRICE OF \$95.281250 PLUS ACCRUED	-233,439.06	-608,496.39	-233,439.06	-608,496.39
05 Dec 23	INTEREST PAID UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5				
05 Dec 23	PURCHASED 55,000.00 PAR 12-01-23 AT A PRICE OF \$104.246000 PLUS ACCRUED	-57,335.30	-665,831.69	-57,335.30	-665,831.69
05 Dec 23	INTEREST PAID DUKE ENERGY FLA LLC 5.875% 11-15-2033 CUSIP : 26444HAQ4				
05 Dec 23	PURCHASED 60,000.00 PAR 12-01-23 AT A PRICE OF \$80.059000 PLUS ACCRUED	-48,035.40	-713,867.09	-48,035.40	-713,867.09
05 Dec 23	INTEREST PAID VERIZON COMMUNICATIONS INC NT 2.355% 03-15-2032 CUSIP : 92343VGN8				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 243 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
05 Dec 23	PURCHASED 85,000.00 PAR 12-01-23 AT A PRICE OF \$97.263000 PLUS ACCRUED	-82,673.55	-796,540.64	-82,673.55	-796,540.64
05 Dec 23	INTEREST PAID SOUTHWESTERN ELEC PWR CO 5.3% 04-01-2033 CUSIP : 845437BU5				
05 Dec 23	SOLD 100,000.00 PAR 12-01-23 AT A PRICE OF \$70.651000 PLUS ACCRUED	70,651.00	-725,889.64	70,651.00	-725,889.64
05 Dec 23	INTEREST RECEIVED THOMAS JEFFSN UNIV 3.847% DUE 11-01-2057 CUSIP : 88444NAS7				
05 Dec 23	SOLD 15,000.00 PAR 12-01-23 AT A PRICE OF \$101.957031 PLUS ACCRUED	15,293.55	-710,596.09	15,293.55	-710,596.09
05 Dec 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
05 Dec 23	SOLD 40,000.00 PAR 12-01-23 AT A PRICE OF \$104.531000 PLUS ACCRUED	41,812.40	-668,783.69	41,812.40	-668,783.69
05 Dec 23	INTEREST RECEIVED ATMOS ENERGY CORP 5.9% 11-15-2033 CUSIP : 049560AZ8				
05 Dec 23	Sold 42,731.080 Units 05-Dec-2023 at a price of 1.00 Net	42,731.08	-626,052.61	42,731.08	-626,052.61
05 Dec 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
05 Dec 23	SOLD 45,000.00 PAR 12-01-23 AT A PRICE OF \$101.601562 PLUS ACCRUED	45,720.70	-580,331.91	45,720.70	-580,331.91
05 Dec 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
05 Dec 23	SOLD 50,000.00 PAR 12-04-23 AT A PRICE OF \$102.843750 PLUS ACCRUED	51,421.88	-528,910.03	51,421.88	-528,910.03
05 Dec 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP : 91282CJF9				
05 Dec 23	SOLD 75,000.00 PAR 12-01-23 AT A PRICE OF \$97.230468 PLUS ACCRUED	72,922.85	-455,987.18	72,922.85	-455,987.18
05 Dec 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
05 Dec 23	SOLD 85,000.00 PAR 12-04-23 AT A PRICE OF \$96.894531 PLUS ACCRUED	82,360.35	-373,626.83	82,360.35	-373,626.83
05 Dec 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
06 Dec 23	Purchased 91,785.310 Units 06-Dec-2023 at a price of 1.00 Net	-91,785.31	-465,412.14	-91,785.31	-465,412.14
06 Dec 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
06 Dec 23	SOLD 30,000.00 PAR 12-05-23 AT A PRICE OF \$97.500000 PLUS ACCRUED	29,250.00	-436,162.14	29,250.00	-436,162.14
06 Dec 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 244 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
06 Dec 23	SOLD 60,000.00 PAR 12-05-23 AT A PRICE OF \$103.148437 PLUS ACCRUED	61,889.06	-374,273.08	61,889.06	-374,273.08
06 Dec 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP : 91282CJF9				
07 Dec 23	PURCHASED 15,000.00 PAR 12-05-23 AT A PRICE OF \$102.343750 PLUS ACCRUED	-15,351.56	-389,624.64	-15,351.56	-389,624.64
07 Dec 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
07 Dec 23	PURCHASED 30,000.00 PAR 12-05-23 AT A PRICE OF \$104.560000 PLUS ACCRUED	-31,368.00	-420,992.64	-31,368.00	-420,992.64
07 Dec 23	INTEREST PAID DUKE ENERGY FLA LLC 5.875% 11-15-2033 CUSIP : 26444HAQ4				
07 Dec 23	PURCHASED 50,000.00 PAR 12-05-23 AT A PRICE OF \$101.070312 PLUS ACCRUED	-50,535.16	-471,527.80	-50,535.16	-471,527.80
07 Dec 23	INTEREST PAID UNITED STATES TREAS NTS T-NOTE 4.375% 11-30-2028 CUSIP : 91282CJN2				
07 Dec 23	PURCHASED 55,000.00 PAR 12-04-23 AT A PRICE OF \$99.948000 PLUS ACCRUED	-54,971.40	-526,499.20	-54,971.40	-526,499.20
07 Dec 23	INTEREST PAID MOSAIC CO NEW 5.375% 11-15-2028 CUSIP : 61945CAH6				
07 Dec 23	PURCHASED 90,000.00 PAR 12-04-23 AT A PRICE OF \$99.842000 PLUS ACCRUED	-89,857.80	-616,357.00	-89,857.80	-616,357.00
07 Dec 23	INTEREST PAID GENERAL MOTORS FINANCIAL CO INC 6.1% 01-07-2034 CUSIP : 37045XEP7				
07 Dec 23	Sold 104,065.890 Units 07-Dec-2023 at a price of 1.00 Net	104,065.89	-512,291.11	104,065.89	-512,291.11
07 Dec 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
07 Dec 23	SOLD 15,000.00 PAR 12-05-23 AT A PRICE OF \$105.205000 PLUS ACCRUED	15,780.75	-496,510.36	15,780.75	-496,510.36
07 Dec 23	INTEREST RECEIVED SMUCKER J M CO 6.2% 11-15-2033 CUSIP : 832696AX6				
07 Dec 23	SOLD 30,000.00 PAR 12-05-23 AT A PRICE OF \$100.711000 PLUS ACCRUED	30,213.30	-466,297.06	30,213.30	-466,297.06
07 Dec 23	INTEREST RECEIVED DEERE JOHN CAP CORP MEDIUM TERM NTS-BOOK4.95% 07-14-2028 CUSIP : 24422EXB0				
07 Dec 23	SOLD 35,000.00 PAR 12-06-23 AT A PRICE OF \$103.132812 PLUS ACCRUED	36,096.48	-430,200.58	36,096.48	-430,200.58
07 Dec 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
07 Dec 23	SOLD 55,000.00 PAR 12-05-23 AT A PRICE OF \$100.643000 PLUS ACCRUED	55,353.65	-374,846.93	55,353.65	-374,846.93
07 Dec 23	INTEREST RECEIVED MOSAIC CO NEW 5.375% 11-15-2028 CUSIP : 61945CAH6				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 245 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
08 Dec 23	PURCHASED 35,000.00 PAR 12-06-23 AT A PRICE OF \$105.192000 PLUS ACCRUED	-36,817.20	-411,664.13	-36,817.20	-411,664.13
08 Dec 23	INTEREST PAID ALABAMA PWR CO 5.85% 11-15-2033 CUSIP : 010392GB8				
08 Dec 23	PURCHASED 55,000.00 PAR 12-05-23 AT A PRICE OF \$99.903000 PLUS ACCRUED	-54,946.65	-466,610.78	-54,946.65	-466,610.78
08 Dec 23	INTEREST PAID STRYKER CORP 4.85% 12-08-2028 CUSIP : 863667BC4				
08 Dec 23	PURCHASED 60,000.00 PAR 12-06-23 AT A PRICE OF \$97.245000 PLUS ACCRUED	-58,347.00	-524,957.78	-58,347.00	-524,957.78
08 Dec 23	INTEREST PAID CHURCH & DWIGHT CO INC SR NT 5% 06-15-2052 CUSIP : 17136MAB8				
08 Dec 23	PURCHASED 90,000.00 PAR 12-06-23 AT A PRICE OF \$101.109375 PLUS ACCRUED	-90,998.44	-615,956.22	-90,998.44	-615,956.22
08 Dec 23	INTEREST PAID UNITED STATES TREAS NTS T-NOTE 4.375% 11-30-2028 CUSIP : 91282CJN2				
08 Dec 23	Sold 42,558.220 Units 08-Dec-2023 at a price of 1.00 Net	42,558.22	-573,398.00	42,558.22	-573,398.00
08 Dec 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
08 Dec 23	SOLD 50,000.00 PAR 12-06-23 AT A PRICE OF \$98.375000 PLUS ACCRUED	49,187.50	-524,210.50	49,187.50	-524,210.50
08 Dec 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5				
08 Dec 23	SOLD 65,000.00 PAR 12-07-23 AT A PRICE OF \$102.898437 PLUS ACCRUED	66,883.98	-457,326.52	66,883.98	-457,326.52
08 Dec 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
08 Dec 23	SOLD 85,000.00 PAR 12-06-23 AT A PRICE OF \$96.692000 PLUS ACCRUED	82,188.20	-375,138.32	82,188.20	-375,138.32
08 Dec 23	INTEREST RECEIVED UNITEDHEALTH GROUP INC 4.0% 05-15-2029 CUSIP : 91324PEH1				
11 Dec 23	PURCHASED 35,000.00 PAR 12-07-23 AT A PRICE OF \$103.078125 PLUS ACCRUED	-36,077.34	-411,215.66	-36,077.34	-411,215.66
11 Dec 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
11 Dec 23	PURCHASED 60,000.00 PAR 12-07-23 AT A PRICE OF \$100.542968 PLUS ACCRUED	-60,325.78	-471,541.44	-60,325.78	-471,541.44
11 Dec 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.875%11-30-2025 CUSIP : 91282CJL6				
11 Dec 23	PURCHASED 75,000.00 PAR 12-07-23 AT A PRICE OF \$99.113000 PLUS ACCRUED	-74,334.75	-545,876.19	-74,334.75	-545,876.19
11 Dec 23	INTEREST PAID KELLOGG CO 5.25% DUE 03-01-2033 CUSIP : 487836BZ0				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 246 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
11 Dec 23	PURCHASED 95,000.00 PAR 12-07-23 AT A PRICE OF \$101.203125 PLUS ACCRUED	-96,142.97	-642,019.16	-96,142.97	-642,019.16
11 Dec 23	INTEREST PAID UNITED STATES TREAS NTS T-NOTE 4.375% 11-30-2028 CUSIP : 91282CJN2				
11 Dec 23	SOLD 40,000.00 PAR 12-07-23 AT A PRICE OF \$101.180000 PLUS ACCRUED	40,472.00	-601,547.16	40,472.00	-601,547.16
11 Dec 23	INTEREST RECEIVED L3HARRIS TECHNOLOGIES INC 5.4% 07-31-2033 CUSIP : 502431AQ2				
11 Dec 23	SOLD 65,000.00 PAR 12-07-23 AT A PRICE OF \$98.230000 PLUS ACCRUED	63,849.50	-537,697.66	63,849.50	-537,697.66
11 Dec 23	INTEREST RECEIVED BP CAP MKTS AMER 3.796% DUE 09-21-2025 CUSIP : 10373QAB6				
11 Dec 23	Sold 78,362.350 Units 11-Dec-2023 at a price of 1.00 Net	78,362.35	-459,335.31	78,362.35	-459,335.31
11 Dec 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
11 Dec 23	SOLD 85,000.00 PAR 12-07-23 AT A PRICE OF \$98.080000 PLUS ACCRUED	83,368.00	-375,967.31	83,368.00	-375,967.31
11 Dec 23	INTEREST RECEIVED PARKER-HANNIFIN CORP 4.5% 09-15-2029 CUSIP : 701094AS3				
12 Dec 23	Purchased 28,976.340 Units 12-Dec-2023 at a price of 1.00 Net	-28,976.34	-404,943.65	-28,976.34	-404,943.65
12 Dec 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
12 Dec 23	PURCHASED 30,000.00 PAR 12-05-23 AT A PRICE OF \$99.957320 PLUS ACCRUED	-29,987.20	-434,930.85	-29,987.20	-434,930.85
12 Dec 23	INTEREST PAID CONSUMERS 2023 SECURITIZATION FDG 5.21% 09-01-2031 CUSIP : 21071BAB1				
12 Dec 23	PURCHASED 30,000.00 PAR 12-08-23 AT A PRICE OF \$99.488000 PLUS ACCRUED	-29,846.40	-464,777.25	-29,846.40	-464,777.25
12 Dec 23	INTEREST PAID STRYKER CORP 4.85% 12-08-2028 CUSIP : 863667BC4				
12 Dec 23	PURCHASED 50,000.00 PAR 12-08-23 AT A PRICE OF \$101.177000 PLUS ACCRUED	-50,588.50	-515,365.75	-50,588.50	-515,365.75
12 Dec 23	INTEREST PAID BAT CAPITAL CORPORATION 6.421% DUE 08-02-2023 BEO CUSIP : 054989AB4				
12 Dec 23	SOLD 30,000.00 PAR 12-08-23 AT A PRICE OF \$100.912000 PLUS ACCRUED	30,273.60	-485,092.15	30,273.60	-485,092.15
12 Dec 23	INTEREST RECEIVED ZIMMER BIOMET HLDGS INC 5.35% 12-01-2028 CUSIP : 98956PAX0				
12 Dec 23	SOLD 30,000.00 PAR 12-11-23 AT A PRICE OF \$102.644531 PLUS ACCRUED	30,793.36	-454,298.79	30,793.36	-454,298.79
12 Dec 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP : 91282CJF9				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 247 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
12 Dec 23	SOLD 30,000.00 PAR 12-11-23 AT A PRICE OF \$102.652343 PLUS ACCRUED	30,795.70	-423,503.09	30,795.70	-423,503.09
12 Dec 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP : 91282CJF9				
12 Dec 23	SOLD 45,000.00 PAR 12-08-23 AT A PRICE OF \$102.140625 PLUS ACCRUED	45,963.28	-377,539.81	45,963.28	-377,539.81
12 Dec 23	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
13 Dec 23	PURCHASED 30,000.00 PAR 12-11-23 AT A PRICE OF \$100.562500 PLUS ACCRUED	-30,168.75	-407,708.56	-30,168.75	-407,708.56
13 Dec 23	INTEREST PAID UNITED STATES TREAS NTS T-NOTE 4.375% 11-30-2028 CUSIP : 91282CJN2				
13 Dec 23	PURCHASED 35,000.00 PAR 12-11-23 AT A PRICE OF \$100.319000 PLUS ACCRUED	-35,111.65	-442,820.21	-35,111.65	-442,820.21
13 Dec 23	INTEREST PAID DTE ELEC CO 5.2% DUE 04-01-2033 CUSIP : 23338VAS5				
13 Dec 23	Purchased 4,595.090 Units 13-Dec-2023 at a price of 1.00 Net	-4,595.09	-447,415.30	-4,595.09	-447,415.30
13 Dec 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
13 Dec 23	SOLD 35,000.00 PAR 12-11-23 AT A PRICE OF \$100.698000 PLUS ACCRUED	35,244.30	-412,171.00	35,244.30	-412,171.00
13 Dec 23	INTEREST RECEIVED LENNOX INTL INC 5.5% 09-15-2028 CUSIP : 526107AG2				
13 Dec 23	SOLD 35,000.00 PAR 12-11-23 AT A PRICE OF \$98.610000 PLUS ACCRUED	34,513.50	-377,657.50	34,513.50	-377,657.50
13 Dec 23	INTEREST RECEIVED AMEREN ILL CO 4.95% 06-01-2033 CUSIP : 02361DBA7				
14 Dec 23	Purchased 1,730.700 Units 14-Dec-2023 at a price of 1.00 Net	-1,730.70	-379,388.20	-1,730.70	-379,388.20
14 Dec 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
14 Dec 23	PURCHASED 10,000.00 PAR 12-12-23 AT A PRICE OF \$102.421875 PLUS ACCRUED	-10,242.19	-389,630.39	-10,242.19	-389,630.39
14 Dec 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
14 Dec 23	PURCHASED 20,000.00 PAR 12-12-23 AT A PRICE OF \$100.384000 PLUS ACCRUED	-20,076.80	-409,707.19	-20,076.80	-409,707.19
14 Dec 23	INTEREST PAID DTE ELEC CO 5.2% DUE 04-01-2033 CUSIP : 23338VAS5				
14 Dec 23	PURCHASED 30,000.00 PAR 12-11-23 AT A PRICE OF \$100.000000 PLUS ACCRUED	-30,000.00	-439,707.19	-30,000.00	-439,707.19
14 Dec 23	INTEREST PAID ALLY FINL INC 6.848% 01-03-2030 CUSIP : 02005NBU3				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 248 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
14 Dec 23	PURCHASED 30,000.00 PAR 12-11-23 AT A PRICE OF \$100.048000 PLUS ACCRUED INTEREST PAID	-30,014.40	-469,721.59	-30,014.40	-469,721.59
14 Dec 23	ALLY FINL INC 6.848% 01-03-2030 CUSIP : 02005NBU3				
14 Dec 23	SOLD 15,000.00 PAR 12-12-23 AT A PRICE OF \$83.085000 PLUS ACCRUED INTEREST RECEIVED	12,462.75	-457,258.84	12,462.75	-457,258.84
14 Dec 23	ZIMMER BIOMET HLDGS INC NT 2.6% 11-24-2031 CUSIP : 98956PAV4				
14 Dec 23	SOLD 20,000.00 PAR 12-12-23 AT A PRICE OF \$98.669000 PLUS ACCRUED INTEREST RECEIVED	19,733.80	-437,525.04	19,733.80	-437,525.04
14 Dec 23	AMEREN ILL CO 4.95% 06-01-2033 CUSIP : 02361DBA7				
14 Dec 23	SOLD 60,000.00 PAR 12-13-23 AT A PRICE OF \$98.656250 PLUS ACCRUED INTEREST RECEIVED	59,193.75	-378,331.29	59,193.75	-378,331.29
14 Dec 23	UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043 CUSIP : 912810TU2				
15 Dec 23	Principal Payment Received on 10,749.42 PAR Pay date 12/15/23	36.35	-378,294.94	36.35	-378,294.94
15 Dec 23	GNMA POOL #692311 SER 2039 5.5% DUE 01-15-2039 BEO CUSIP : 36296JDQ5				
15 Dec 23	Principal Payment Received on 2,804.88 PAR Pay date 12/15/23	20.82	-378,274.12	20.82	-378,274.12
15 Dec 23	FEDERAL HOME LN MTG CORP POOL #G05922 5.5% 07-01-2039 BEO CUSIP : 3128M74F0				
15 Dec 23	Principal Payment Received on 21,579.22 PAR Pay date 12/15/23	577.63	-377,696.49	577.63	-377,696.49
15 Dec 23	FEDERAL HOME LN MTG CORP POOL #G03246 6%05-01-2037 BEO CUSIP : 3128M45F6				
15 Dec 23	Principal Payment Received on 32,262.56 PAR Pay date 12/15/23	60.57	-377,635.92	60.57	-377,635.92
15 Dec 23	GNMA POOL #682229 4% 07-15-2049 BEO CUSIP : 36295V4N6				
15 Dec 23	Principal Payment Received on 4,509.31 PAR Pay date 12/15/23	65.03	-377,570.89	65.03	-377,570.89
15 Dec 23	GNMA POOL #782448 6% 10-15-2038 BEO CUSIP : 36241KWH7				
15 Dec 23	Principal Payment Received on 54,523.58 PAR Pay date 12/15/23	173.93	-377,396.96	173.93	-377,396.96
15 Dec 23	FEDERAL HOME LN MTG CORP POOL #G61648 3.5% 09-01-2048 BEO CUSIP : 31335BZM1				
15 Dec 23	Principal Payment Received on 7,297.82 PAR Pay date 12/15/23	99.01	-377,297.95	99.01	-377,297.95
15 Dec 23	FEDERAL HOME LN MTG CORP POOL #G08106 6%01-01-2036 BEO CUSIP : 3128MJDL1				
15 Dec 23	Principal Payment Received on 7,504.44 PAR Pay date 12/15/23	43.69	-377,254.26	43.69	-377,254.26
15 Dec 23	FEDERAL HOME LN MTG CORP POOL #A33057 5%01-01-2035 BEO CUSIP : 31297NME3				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 249 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
15 Dec 23	Principal Payment Received on 8,331.96 PAR Pay date 12/15/23	33.53	-377,220.73	33.53	-377,220.73
15 Dec 23	GNMA POOL #710769 4.5% 08-15-2039 BEO CUSIP : 36297FT28				
15 Dec 23	Principal Payment Received on 9,432.52 PAR Pay date 12/15/23	472.10	-376,748.63	472.10	-376,748.63
15 Dec 23	FEDERAL HOME LN MTG CORP POOL #E02902 4%06-01-2026 BEO CUSIP : 31294MGK1				
15 Dec 23	Principal Payment Received on 9,681.25 PAR Pay date 12/15/23	72.17	-376,676.46	72.17	-376,676.46
15 Dec 23	FHLMC POOL #G08364 4.5 09-01-2039 CUSIP : 3128MJMN7				
15 Dec 23	PURCHASED 30,000.00 PAR 12-13-23 AT A PRICE OF \$102.703125 PLUS ACCRUED	-30,810.94	-407,487.40	-30,810.94	-407,487.40
15 Dec 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
15 Dec 23	PURCHASED 35,000.00 PAR 12-13-23 AT A PRICE OF \$102.703125 PLUS ACCRUED	-35,946.09	-443,433.49	-35,946.09	-443,433.49
15 Dec 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
15 Dec 23	PURCHASED 35,000.00 PAR 12-13-23 AT A PRICE OF \$102.832031 PLUS ACCRUED	-35,991.21	-479,424.70	-35,991.21	-479,424.70
15 Dec 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
15 Dec 23	PURCHASED 80,000.00 PAR 12-13-23 AT A PRICE OF \$102.796875 PLUS ACCRUED	-82,237.50	-561,662.20	-82,237.50	-561,662.20
15 Dec 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
15 Dec 23	PURCHASED 85,000.00 PAR 12-13-23 AT A PRICE OF \$86.956000 PLUS ACCRUED	-73,912.60	-635,574.80	-73,912.60	-635,574.80
15 Dec 23	INTEREST PAID MATTEL INC 5.45 DUE 11-01-2041 CUSIP : 577081AW2				
15 Dec 23	SOLD 35,000.00 PAR 12-13-23 AT A PRICE OF \$96.848000 PLUS ACCRUED	33,896.80	-601,678.00	33,896.80	-601,678.00
15 Dec 23	INTEREST RECEIVED KINDER MORGAN INC 5.2% 06-01-2033 CUSIP : 49456BAX9				
15 Dec 23	SOLD 40,000.00 PAR 12-13-23 AT A PRICE OF \$102.236000 PLUS ACCRUED	40,894.40	-560,783.60	40,894.40	-560,783.60
15 Dec 23	INTEREST RECEIVED BAT CAPITAL CORPORATION 6.421% DUE 08-02-2023 BEO CUSIP : 054989AB4				
15 Dec 23	SOLD 40,000.00 PAR 12-13-23 AT A PRICE OF \$99.499000 PLUS ACCRUED	39,799.60	-520,984.00	39,799.60	-520,984.00
15 Dec 23	INTEREST RECEIVED AVALONBAY CMNTYS FIXED 5% DUE 02-15-2033 CUSIP : 053484AD3				

◆ **Cash Activity Detail**

*Principal cash - USD*

<u>Value Date</u> Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
15 Dec 23	Sold 42,955.510 Units 15-Dec-2023 at a price of 1.00 Net	42,955.51	-478,028.49	42,955.51	-478,028.49
15 Dec 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
15 Dec 23	SOLD 90,000.00 PAR 12-13-23 AT A PRICE OF \$100.855000 PLUS ACCRUED	90,769.50	-387,258.99	90,769.50	-387,258.99
15 Dec 23	INTEREST RECEIVED GENERAL MOTORS FINANCIAL CO INC 6.1% 01-07-2034 CUSIP : 37045XEP7				
18 Dec 23	Principal Payment Received on 14,762.03 PAR Pay date 12/16/23	512.64	-386,746.35	512.64	-386,746.35
18 Dec 23	GNMA 2013-105 CL A 1.705 DUE 02-16-2037 CUSIP : 38378KXW4				
18 Dec 23	Principal Payment Received on 172,369.99 PAR Pay date 12/16/23	1,668.34	-385,078.01	1,668.34	-385,078.01
18 Dec 23	GNMA 2019-053 REMIC PASSTHRU CTF CL V FIXED 2.75% DUE 08-16-2031 CUSIP : 38380M4H1				
18 Dec 23	Principal Payment Received on 70,050.56 PAR Pay date 12/16/23	631.70	-384,446.31	631.70	-384,446.31
18 Dec 23	GNMA SER 2013-33 REMIC PASSTHRU CL B 2.273 DUE 12-16-2042 CUSIP : 38378B7F0				
18 Dec 23	Sold 79,301.140 Units 18-Dec-2023 at a price of 1.00 Net	79,301.14	-305,145.17	79,301.14	-305,145.17
18 Dec 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
20 Dec 23	Principal Payment Received on 68,499.28 PAR Pay date 12/20/23	2,295.80	-302,849.37	2,295.80	-302,849.37
20 Dec 23	PVTPL SIERRA TIMESHARE 2023-1 RECEIVABLES FDG SER 23-1A CL B 5.83% 01-20-2040 CUSIP : 826943AB8				
20 Dec 23	Principal Payment Received on 80,000.00 PAR Pay date 12/20/23	1,079.39	-301,769.98	1,079.39	-301,769.98
20 Dec 23	GM FINL AUTOMOBILE 4.01% DUE 09-22-2025 CUSIP : 380130AD6				
20 Dec 23	Purchased 4,568.600 Units 20-Dec-2023 at a price of 1.00 Net	-4,568.60	-306,338.58	-4,568.60	-306,338.58
20 Dec 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
21 Dec 23	Purchased 154,671.460 Units 21-Dec-2023 at a price of 1.00 Net	-154,671.46	-461,010.04	-154,671.46	-461,010.04
21 Dec 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
21 Dec 23	PURCHASED 70,000.00 PAR 12-19-23 AT A PRICE OF \$101.312500 PLUS ACCRUED	-70,918.75	-531,928.79	-70,918.75	-531,928.79
21 Dec 23	INTEREST PAID UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5				
21 Dec 23	SOLD 100,000.00 PAR 12-19-23 AT A PRICE OF \$90.342000 PLUS ACCRUED	90,342.00	-441,586.79	90,342.00	-441,586.79
21 Dec 23	INTEREST RECEIVED HOWARD UNIV 5.209% DUE 10-01-2052 CUSIP : 442851BH3				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 251 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
21 Dec 23	SOLD 150,000.00 PAR 12-19-23 AT A PRICE OF \$88.230000 PLUS ACCRUED	132,345.00	-309,241.79	132,345.00	-309,241.79
21 Dec 23	INTEREST RECEIVED PVPTL COMMSCOPE FIN LLC SR NT 144A 6.0% 03-01-2026 CUSIP : 20338QAD5				
22 Dec 23	Principal Payment Received on 120,000.00 PAR Pay date 12/22/23	10,661.72	-298,580.07	10,661.72	-298,580.07
22 Dec 23	PVTPL DELL EQUIP FIN TR 2023-1 SER 23-1 CLA2 5.65% 09-28-2028 CUSIP : 24702HAC7				
22 Dec 23	PURCHASED 35,000.00 PAR 12-20-23 AT A PRICE OF \$104.953125 PLUS ACCRUED	-36,733.59	-335,313.66	-36,733.59	-335,313.66
22 Dec 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
22 Dec 23	Purchased 42,423.640 Units 22-Dec-2023 at a price of 1.00 Net	-42,423.64	-377,737.30	-42,423.64	-377,737.30
22 Dec 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CLA CUSIP : 665278701				
22 Dec 23	PURCHASED 55,000.00 PAR 12-20-23 AT A PRICE OF \$101.210000 PLUS ACCRUED	-55,665.50	-433,402.80	-55,665.50	-433,402.80
22 Dec 23	INTEREST PAID AMEREN ILL CO 4.95% 06-01-2033 CUSIP : 02361DBA7				
22 Dec 23	PURCHASED 75,000.00 PAR 12-20-23 AT A PRICE OF \$100.878906 PLUS ACCRUED	-75,659.18	-509,061.98	-75,659.18	-509,061.98
22 Dec 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.875% 11-30-2025 CUSIP : 91282CJL6				
22 Dec 23	SOLD 100,000.00 PAR 12-20-23 AT A PRICE OF \$97.724000 PLUS ACCRUED	97,724.00	-411,337.98	97,724.00	-411,337.98
22 Dec 23	INTEREST RECEIVED AVALONBAY CMNTYS 3.45% DUE 06-01-2025 CUSIP : 05348EAV1				
22 Dec 23	SOLD 45,000.00 PAR 12-20-23 AT A PRICE OF \$96.541000 PLUS ACCRUED	43,443.45	-367,894.53	43,443.45	-367,894.53
22 Dec 23	INTEREST RECEIVED TRUIST FINL CORP SR MED TERM NTS 5.122% 01-26-2034 CUSIP : 89788MAM4				
22 Dec 23	SOLD 55,000.00 PAR 12-20-23 AT A PRICE OF \$103.358000 PLUS ACCRUED	56,846.90	-311,047.63	56,846.90	-311,047.63
22 Dec 23	INTEREST RECEIVED DTE ELEC CO 5.2% DUE 04-01-2033 CUSIP : 23338VAS5				
26 Dec 23	Principal Payment Received on 10,699.60 PAR Pay date 12/25/23	48.14	-310,999.49	48.14	-310,999.49
26 Dec 23	FNMA POOL #AD7752 4.5% 07-01-2040 BEO CUSIP : 31418VTJ1				
26 Dec 23	Principal Payment Received on 11,259.18 PAR Pay date 12/25/23	59.40	-310,940.09	59.40	-310,940.09
26 Dec 23	FNMA POOL #AA4463 4.5% 04-01-2039 BEO CUSIP : 31416M5Z3				
26 Dec 23	Principal Payment Received on 115,184.63 PAR Pay date 12/25/23	281.06	-310,659.03	281.06	-310,659.03
26 Dec 23	FHLMC POOL #Q03677 2.5% DUE 10-01-2049 REG CUSIP : 31339UCN8				

\*Generated by Northern Trust from reviewed periodic data on 17 Sep 24 B024

◆ **Cash Activity Detail**

*Principal cash - USD*

<u>Value Date</u> Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
26 Dec 23 26 Dec 23	Principal Payment Received on 115,650.77 PAR Pay date 12/25/23 FNMA POOL #FS2847 4% 08-01-2052 BEO CUSIP : 3140XJEV1	171.29	-310,487.74	171.29	-310,487.74
26 Dec 23 26 Dec 23	Principal Payment Received on 12,889.34 PAR Pay date 12/25/23 FNMA POOL #AD4045 5% 04-01-2040 BEO CUSIP : 31418RP70	65.47	-310,422.27	65.47	-310,422.27
26 Dec 23 26 Dec 23	Principal Payment Received on 120.42 PAR Pay date 12/25/23 FNMA POOL #255321 5.5% DUE 07-01-2024 REG CUSIP : 31371LSJ9	24.50	-310,397.77	24.50	-310,397.77
26 Dec 23 26 Dec 23	Principal Payment Received on 121,056.04 PAR Pay date 12/25/23 FEDERAL NATIONAL MORTGAGE ASSOC 4% 08-01-2037 CUSIP : 3140QPWS2	1,681.54	-308,716.23	1,681.54	-308,716.23
26 Dec 23 26 Dec 23	Principal Payment Received on 125,000.00 PAR Pay date 12/26/23 BMW VEH LEASE TR 2021-2 .43% 01-27-2025 CUSIP : 09690AAD5	31,992.85	-276,723.38	31,992.85	-276,723.38
26 Dec 23 26 Dec 23	Principal Payment Received on 148,110.73 PAR Pay date 12/25/23 FNMA POOL #MA2828 2.5% 11-01-2046 BEO CUSIP : 31418CEA8	478.59	-276,244.79	478.59	-276,244.79
26 Dec 23 26 Dec 23	Principal Payment Received on 158,419.40 PAR Pay date 12/25/23 FHLMC SUPER 15Y FIXED 5% 08-01-2038 CUSIP : 3132CXBF8	3,644.94	-272,599.85	3,644.94	-272,599.85
26 Dec 23 26 Dec 23	Principal Payment Received on 162,490.88 PAR Pay date 12/25/23 FNMA POOL #MA4978 5% 04-01-2053 BEO CUSIP : 31418EQ86	726.52	-271,873.33	726.52	-271,873.33
26 Dec 23 26 Dec 23	Principal Payment Received on 163,609.65 PAR Pay date 12/25/23 FEDERAL HOME LOAN MORTGAGE CORP 5% 07-01-2043 CUSIP : 3133KYZH5	781.23	-271,092.10	781.23	-271,092.10
26 Dec 23 26 Dec 23	Principal Payment Received on 168,760.95 PAR Pay date 12/25/23 FNMA POOL #MA4850 5% 11-01-2037 BEO CUSIP : 31418EL81	1,860.12	-269,231.98	1,860.12	-269,231.98
26 Dec 23 26 Dec 23	Principal Payment Received on 168,996.14 PAR Pay date 12/25/23 FNMA POOL #MA4656 4.5% 07-01-2052 BEO CUSIP : 31418EE63	684.07	-268,547.91	684.07	-268,547.91
26 Dec 23 26 Dec 23	Principal Payment Received on 170,023.23 PAR Pay date 12/25/23 FNMA POOL #MA4783 4% 10-01-2052 BEO CUSIP : 31418EJ50	729.06	-267,818.85	729.06	-267,818.85

◆ Cash Activity Detail

*Principal cash - USD*

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
26 Dec 23 26 Dec 23	Principal Payment Received on 172,824.93 PAR Pay date 12/25/23 FNMA POOL #MA4761 5% 09-01-2052 BEO CUSIP : 31418EJF8	835.46	-266,983.39	835.46	-266,983.39
26 Dec 23 26 Dec 23	Principal Payment Received on 194,933.39 PAR Pay date 12/25/23 FNMA 2% 07-01-2050 CUSIP : 3140KFB38	3,973.55	-263,009.84	3,973.55	-263,009.84
26 Dec 23 26 Dec 23	Principal Payment Received on 23,816.37 PAR Pay date 12/25/23 FNMA POOL #AD8057 5% 06-01-2040 BEO CUSIP : 31418V5T5	103.04	-262,906.80	103.04	-262,906.80
26 Dec 23 26 Dec 23	Principal Payment Received on 29,466.96 PAR Pay date 12/25/23 FNMA POOL #AS8356 3% 11-01-2046 BEO CUSIP : 3138WJJA7	84.02	-262,822.78	84.02	-262,822.78
26 Dec 23 26 Dec 23	Principal Payment Received on 296,644.44 PAR Pay date 12/25/23 FNMA POOL #FS3497 3.5% 08-01-2052 BEO CUSIP : 3140XJ3F8	1,724.76	-261,098.02	1,724.76	-261,098.02
26 Dec 23 26 Dec 23	Principal Payment Received on 32,952.68 PAR Pay date 12/25/23 FNMA POOL #MA2356 3% 07-01-2045 BEO CUSIP : 31418BTN6	99.73	-260,998.29	99.73	-260,998.29
26 Dec 23 26 Dec 23	Principal Payment Received on 367,996.74 PAR Pay date 12/25/23 FEDERAL HOME LN MTG CORP POOL #SD8193 2%02-01-2052 BEO CUSIP : 3132DWC68	1,295.10	-259,703.19	1,295.10	-259,703.19
26 Dec 23 26 Dec 23	Principal Payment Received on 424,658.59 PAR Pay date 12/25/23 FHLMC UMBS 30Y FIXED 2.5% 05-01-2052 CUSIP : 3133BBTH2	1,715.89	-257,987.30	1,715.89	-257,987.30
26 Dec 23 26 Dec 23	Principal Payment Received on 481,587.91 PAR Pay date 12/25/23 FNMA POOL #MA4563 2.5% 03-01-2052 BEO CUSIP : 31418EB90	2,167.20	-255,820.10	2,167.20	-255,820.10
26 Dec 23 26 Dec 23	Principal Payment Received on 497,624.34 PAR Pay date 12/25/23 FEDERAL HOME LOAN MORTGAGE CORP POOL #SD8220 3.0% DUE 06-01-2052 REG CUSIP : 3132DWDZ3	1,851.01	-253,969.09	1,851.01	-253,969.09
26 Dec 23 26 Dec 23	Principal Payment Received on 5,959.00 PAR Pay date 12/25/23 FNMA POOL #995930 5% 04-01-2039 BEO CUSIP : 31416CLK0	47.11	-253,921.98	47.11	-253,921.98
26 Dec 23 26 Dec 23	Principal Payment Received on 58,117.65 PAR Pay date 12/25/23 FNMA POOL #BN4393 3.5% DUE 03-01-2049 CUSIP : 3140JL3B8	115.38	-253,806.60	115.38	-253,806.60

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 254 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
26 Dec 23	Principal Payment Received on 60,815.48 PAR Pay date 12/25/23	140.36	-253,666.24	140.36	-253,666.24
26 Dec 23	FNMA POOL #BN0905 4.0% 11-01-2048 CUSIP : 3140JHAF0				
26 Dec 23	Principal Payment Received on 806,323.92 PAR Pay date 12/25/23	4,550.39	-249,115.85	4,550.39	-249,115.85
26 Dec 23	FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5715 2.0% DUE 10-01-2051 REG CUSIP : 3133KMK46				
26 Dec 23	PURCHASED 20,000.00 PAR 12-21-23 AT A PRICE OF \$90.320000 PLUS ACCRUED	-18,064.00	-267,179.85	-18,064.00	-267,179.85
26 Dec 23	INTEREST PAID HOWARD UNIV 5.209% DUE 10-01-2052 CUSIP : 442851BH3				
26 Dec 23	Purchased 75,944.810 Units 26-Dec-2023 at a price of 1.00 Net	-75,944.81	-343,124.66	-75,944.81	-343,124.66
26 Dec 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
26 Dec 23	PURCHASED 95,000.00 PAR 12-21-23 AT A PRICE OF \$101.687500 PLUS ACCRUED	-96,603.13	-439,727.79	-96,603.13	-439,727.79
26 Dec 23	INTEREST PAID UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5				
26 Dec 23	SOLD 110,000.00 PAR 12-21-23 AT A PRICE OF \$104.991000 PLUS ACCRUED	115,490.10	-324,237.69	115,490.10	-324,237.69
26 Dec 23	INTEREST RECEIVED EVERGY KANS CENT INC 5.7% 03-15-2053 CUSIP : 30036FAB7				
28 Dec 23	Purchased 7,014.900 Units 28-Dec-2023 at a price of 1.00 Net	-7,014.90	-331,252.59	-7,014.90	-331,252.59
28 Dec 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
28 Dec 23	PURCHASED 75,000.00 PAR 12-26-23 AT A PRICE OF \$104.824218 PLUS ACCRUED	-78,618.16	-409,870.75	-78,618.16	-409,870.75
28 Dec 23	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
28 Dec 23	SOLD 85,000.00 PAR 12-26-23 AT A PRICE OF \$99.933000 PLUS ACCRUED	84,943.05	-324,927.70	84,943.05	-324,927.70
28 Dec 23	INTEREST RECEIVED SOUTHWESTERN ELEC PWR CO 5.3% 04-01-2033 CUSIP : 845437BU5				
29 Dec 23	Sold 12,500.000 Units 29-Dec-2023 at a price of 1.00 Net	12,500.00	-312,427.70	12,500.00	-312,427.70
29 Dec 23	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
02 Jan 24	Sold 25,810.060 Units 02-Jan-2024 at a price of 1.00 Net	25,810.06	-286,617.64	25,810.06	-286,617.64
02 Jan 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 255 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
03 Jan 24	Purchased 37,002.500 Units 03-Jan-2024 at a price of 1.00 Net	-37,002.50	-323,620.14	-37,002.50	-323,620.14
03 Jan 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
03 Jan 24	SOLD 35,000.00 PAR 01-02-24 AT A PRICE OF \$104.496093 PLUS ACCRUED	36,573.63	-287,046.51	36,573.63	-287,046.51
03 Jan 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
04 Jan 24	Purchased 179,046.130 Units 04-Jan-2024 at a price of 1.00 Net	-179,046.13	-466,092.64	-179,046.13	-466,092.64
04 Jan 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
04 Jan 24	SOLD 170,000.00 PAR 01-03-24 AT A PRICE OF \$104.703125 PLUS ACCRUED	177,995.31	-288,097.33	177,995.31	-288,097.33
04 Jan 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
05 Jan 24	PURCHASED 240,000.00 PAR 01-03-24 AT A PRICE OF \$99.638000 PLUS ACCRUED	-239,131.20	-527,228.53	-239,131.20	-527,228.53
05 Jan 24	INTEREST PAID CAMDEN PPTY TR 4.9% 01-15-2034 CUSIP : 133131BB7				
05 Jan 24	PURCHASED 35,000.00 PAR 01-02-24 AT A PRICE OF \$99.802000 PLUS ACCRUED	-34,930.70	-562,159.23	-34,930.70	-562,159.23
05 Jan 24	INTEREST PAID PPL ELECTRIC UTILITIES CORP 4.85% 02-15-2034 CUSIP : 69351UBC6				
05 Jan 24	PURCHASED 35,000.00 PAR 01-03-24 AT A PRICE OF \$99.614000 PLUS ACCRUED	-34,864.90	-597,024.13	-34,864.90	-597,024.13
05 Jan 24	INTEREST PAID DUKE ENERGY CAROLINAS LLC 4.85% 01-15-2034 CUSIP : 26442CBM5				
05 Jan 24	Sold 154,932.080 Units 05-Jan-2024 at a price of 1.00 Net	154,932.08	-442,092.05	154,932.08	-442,092.05
05 Jan 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
05 Jan 24	SOLD 35,000.00 PAR 01-04-24 AT A PRICE OF \$104.269531 PLUS ACCRUED	36,494.34	-405,597.71	36,494.34	-405,597.71
05 Jan 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
05 Jan 24	SOLD 55,000.00 PAR 01-04-24 AT A PRICE OF \$104.019531 PLUS ACCRUED	57,210.74	-348,386.97	57,210.74	-348,386.97
05 Jan 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
05 Jan 24	SOLD 60,000.00 PAR 01-03-24 AT A PRICE OF \$99.537000 PLUS ACCRUED	59,722.20	-288,664.77	59,722.20	-288,664.77
05 Jan 24	INTEREST RECEIVED CAMDEN PPTY TR 4.9% 01-15-2034 CUSIP : 133131BB7				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 256 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
10 Jan 24	PURCHASED 55,000.00 PAR 01-04-24 AT A PRICE OF \$99.978000 PLUS ACCRUED	-54,987.90	-343,652.67	-54,987.90	-343,652.67
10 Jan 24	INTEREST PAID BP CAP MKTS AMER INC 4.989% 04-10-2034 CUSIP : 10373QBW9				
10 Jan 24	Purchased 97,196.710 Units 10-Jan-2024 at a price of 1.00 Net	-97,196.71	-440,849.38	-97,196.71	-440,849.38
10 Jan 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
10 Jan 24	SOLD 70,000.00 PAR 01-09-24 AT A PRICE OF \$98.875000 PLUS ACCRUED	69,212.50	-371,636.88	69,212.50	-371,636.88
10 Jan 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5				
10 Jan 24	SOLD 80,000.00 PAR 01-09-24 AT A PRICE OF \$101.773437 PLUS ACCRUED	81,418.75	-290,218.13	81,418.75	-290,218.13
10 Jan 24	INTEREST RECEIVED UNITED STATES TREAS NTS T-NOTE 4.375% 11-30-2028 CUSIP : 91282CJN2				
11 Jan 24	PURCHASED 45,000.00 PAR 01-09-24 AT A PRICE OF \$72.693000 PLUS ACCRUED	-32,711.85	-322,929.98	-32,711.85	-322,929.98
11 Jan 24	INTEREST PAID SHELL INTL FIN B V 3.25% DUE 04-06-2050 CUSIP : 822582CH3				
11 Jan 24	PURCHASED 60,000.00 PAR 01-09-24 AT A PRICE OF \$72.693000 PLUS ACCRUED	-43,615.80	-366,545.78	-43,615.80	-366,545.78
11 Jan 24	INTEREST PAID SHELL INTL FIN B V 3.25% DUE 04-06-2050 CUSIP : 822582CH3				
11 Jan 24	PURCHASED 80,000.00 PAR 01-09-24 AT A PRICE OF \$99.889000 PLUS ACCRUED	-79,911.20	-446,456.98	-79,911.20	-446,456.98
11 Jan 24	INTEREST PAID CONSTELLATION BRANDS INC 4.8% 01-15-2029 CUSIP : 21036PBQ0				
11 Jan 24	Sold 117,124.420 Units 11-Jan-2024 at a price of 1.00 Net	117,124.42	-329,332.56	117,124.42	-329,332.56
11 Jan 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
11 Jan 24	SOLD 40,000.00 PAR 01-10-24 AT A PRICE OF \$98.367187 PLUS ACCRUED	39,346.88	-289,985.68	39,346.88	-289,985.68
11 Jan 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5				
12 Jan 24	Purchased 478.770 Units 12-Jan-2024 at a price of 1.00 Net	-478.77	-290,464.45	-478.77	-290,464.45
12 Jan 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
16 Jan 24	Called 105,000.00 par at \$1,000.00 full redemption as of 2024-01-16 REG 07 Security	105,000.00	-185,464.45	105,000.00	-185,464.45
16 Jan 24	411SA5F Cusip 34532PAA8. Temporary posting due to principal recei PVTPL FORD CR AUTO OWNER TR SER 19-1 CL A 3.52% 07-15-2030 CUSIP : 34532PAA8				

\*Generated by Northern Trust from reviewed periodic data on 17 Sep 24 B024

◆ Cash Activity Detail

*Principal cash - USD*

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
16 Jan 24 16 Jan 24	Principal Payment Received on 10,713.07 PAR Pay date 01/15/24 GNMA POOL #692311 SER 2039 5.5% DUE 01-15-2039 BEO CUSIP : 36296JDQ5	36.53	-185,427.92	36.53	-185,427.92
16 Jan 24 16 Jan 24	Principal Payment Received on 14,249.39 PAR Pay date 01/16/24 GNMA 2013-105 CL A 1.705 DUE 02-16-2037 CUSIP : 38378KXW4	513.85	-184,914.07	513.85	-184,914.07
16 Jan 24 16 Jan 24	Principal Payment Received on 170,701.65 PAR Pay date 01/16/24 GNMA 2019-053 REMIC PASSTHRU CTF CL V FIXED 2.75% DUE 08-16-2031 CUSIP : 38380M4H1	1,672.51	-183,241.56	1,672.51	-183,241.56
16 Jan 24 16 Jan 24	Principal Payment Received on 2,784.06 PAR Pay date 01/15/24 FEDERAL HOME LN MTG CORP POOL #G05922 5.5% 07-01-2039 BEO CUSIP : 3128M74F0	21.65	-183,219.91	21.65	-183,219.91
16 Jan 24 16 Jan 24	Principal Payment Received on 21,001.59 PAR Pay date 01/15/24 FEDERAL HOME LN MTG CORP POOL #G03246 6%05-01-2037 BEO CUSIP : 3128M45F6	101.12	-183,118.79	101.12	-183,118.79
16 Jan 24 16 Jan 24	Principal Payment Received on 32,201.99 PAR Pay date 01/15/24 GNMA POOL #682229 4% 07-15-2049 BEO CUSIP : 36295V4N6	952.52	-182,166.27	952.52	-182,166.27
16 Jan 24 16 Jan 24	Principal Payment Received on 4,444.29 PAR Pay date 01/15/24 GNMA POOL #782448 6% 10-15-2038 BEO CUSIP : 36241KWH7	25.73	-182,140.54	25.73	-182,140.54
16 Jan 24 16 Jan 24	Principal Payment Received on 54,349.65 PAR Pay date 01/15/24 FEDERAL HOME LN MTG CORP POOL #G61648 3.5% 09-01-2048 BEO CUSIP : 31335BZM1	776.92	-181,363.62	776.92	-181,363.62
16 Jan 24 16 Jan 24	Principal Payment Received on 69,418.86 PAR Pay date 01/16/24 GNMA SER 2013-33 REMIC PASSTHRU CL B 2.273 DUE 12-16-2042 CUSIP : 38378B7F0	633.14	-180,730.48	633.14	-180,730.48
16 Jan 24 16 Jan 24	Principal Payment Received on 7,198.81 PAR Pay date 01/15/24 FEDERAL HOME LN MTG CORP POOL #G08106 6%01-01-2036 BEO CUSIP : 3128MJDL1	87.36	-180,643.12	87.36	-180,643.12
16 Jan 24 16 Jan 24	Principal Payment Received on 7,460.75 PAR Pay date 01/15/24 FEDERAL HOME LN MTG CORP POOL #A33057 5%01-01-2035 BEO CUSIP : 31297NME3	42.44	-180,600.68	42.44	-180,600.68
16 Jan 24 16 Jan 24	Principal Payment Received on 8,298.43 PAR Pay date 01/15/24 GNMA POOL #710769 4.5% 08-15-2039 BEO CUSIP : 36297FT28	37.24	-180,563.44	37.24	-180,563.44

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 258 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
16 Jan 24	Principal Payment Received on 8,960.42 PAR Pay date 01/15/24	451.87	-180,111.57	451.87	-180,111.57
16 Jan 24	FEDERAL HOME LN MTG CORP POOL #E02902 4%06-01-2026 BE0 CUSIP : 31294MGK1				
16 Jan 24	Principal Payment Received on 9,609.08 PAR Pay date 01/15/24	102.48	-180,009.09	102.48	-180,009.09
16 Jan 24	FHLMC POOL #G08364 4.5 09-01-2039 CUSIP : 3128MJMN7				
16 Jan 24	PURCHASED 25,000.00 PAR 01-11-24 AT A PRICE OF \$103.687500 PLUS ACCRUED	-25,921.88	-205,930.97	-25,921.88	-205,930.97
16 Jan 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
16 Jan 24	PURCHASED 35,000.00 PAR 01-11-24 AT A PRICE OF \$103.765625 PLUS ACCRUED	-36,317.97	-242,248.94	-36,317.97	-242,248.94
16 Jan 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
16 Jan 24	PURCHASED 55,000.00 PAR 01-11-24 AT A PRICE OF \$82.549000 PLUS ACCRUED	-45,401.95	-287,650.89	-45,401.95	-287,650.89
16 Jan 24	INTEREST PAID CENOVUS ENERGY INC 2.65% 01-15-2032 CUSIP : 15135UAW9				
16 Jan 24	Purchased 80,714.560 Units 16-Jan-2024 at a price of 1.00 Net	-80,714.56	-368,365.45	-80,714.56	-368,365.45
16 Jan 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CLA CUSIP : 665278701				
16 Jan 24	SOLD 30,000.00 PAR 01-11-24 AT A PRICE OF \$100.179000 PLUS ACCRUED	30,053.70	-338,311.75	30,053.70	-338,311.75
16 Jan 24	INTEREST RECEIVED MORGAN STANLEY 5.948% 01-19-2038 CUSIP : 61747YFB6				
16 Jan 24	SOLD 35,000.00 PAR 01-11-24 AT A PRICE OF \$99.896000 PLUS ACCRUED	34,963.60	-303,348.15	34,963.60	-303,348.15
16 Jan 24	INTEREST RECEIVED PPL ELECTRIC UTILITIES CORP 4.85% 02-15-2034 CUSIP : 69351UBC6				
17 Jan 24	Purchased 28,941.270 Units 17-Jan-2024 at a price of 1.00 Net	-28,941.27	-332,289.42	-28,941.27	-332,289.42
17 Jan 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CLA CUSIP : 665278701				
17 Jan 24	SOLD 35,000.00 PAR 01-16-24 AT A PRICE OF \$103.500000 PLUS ACCRUED	36,225.00	-296,064.42	36,225.00	-296,064.42
17 Jan 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
18 Jan 24	PURCHASED 35,000.00 PAR 01-16-24 AT A PRICE OF \$100.000000 PLUS ACCRUED	-35,000.00	-331,064.42	-35,000.00	-331,064.42
18 Jan 24	INTEREST PAID MORGAN STANLEY 5.466% 01-18-2035 CUSIP : 61747YFL4				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 259 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
18 Jan 24	Purchased 37,076.150 Units 18-Jan-2024 at a price of 1.00 Net	-37,076.15	-368,140.57	-37,076.15	-368,140.57
18 Jan 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
18 Jan 24	SOLD 70,000.00 PAR 01-17-24 AT A PRICE OF \$101.539062 PLUS ACCRUED	71,077.34	-297,063.23	71,077.34	-297,063.23
18 Jan 24	INTEREST RECEIVED UNITED STATES TREAS NTS T-NOTE 4.375% 11-30-2028 CUSIP : 91282CJN2				
19 Jan 24	PURCHASED 35,000.00 PAR 01-17-24 AT A PRICE OF \$96.656250 PLUS ACCRUED	-33,829.69	-330,892.92	-33,829.69	-330,892.92
19 Jan 24	INTEREST PAID UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5				
19 Jan 24	PURCHASED 35,000.00 PAR 01-18-24 AT A PRICE OF \$102.843750 PLUS ACCRUED	-35,995.31	-366,888.23	-35,995.31	-366,888.23
19 Jan 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
19 Jan 24	PURCHASED 75,000.00 PAR 01-17-24 AT A PRICE OF \$101.957000 PLUS ACCRUED	-76,467.75	-443,355.98	-76,467.75	-443,355.98
19 Jan 24	INTEREST PAID CENTERPOINT ENERGY HOUSTON ELEC LLC 5.2%10-01-2028 CUSIP : 15189XBD9				
19 Jan 24	SOLD 35,000.00 PAR 01-17-24 AT A PRICE OF \$113.592000 PLUS ACCRUED	39,757.20	-403,598.78	39,757.20	-403,598.78
19 Jan 24	INTEREST RECEIVED ENBRIDGE INC 6.7% 11-15-2053 CUSIP : 29250NBZ7				
19 Jan 24	Sold 54,687.270 Units 19-Jan-2024 at a price of 1.00 Net	54,687.27	-348,911.51	54,687.27	-348,911.51
19 Jan 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
19 Jan 24	SOLD 55,000.00 PAR 01-18-24 AT A PRICE OF \$95.695312 PLUS ACCRUED	52,632.42	-296,279.09	52,632.42	-296,279.09
19 Jan 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5				
22 Jan 24	Principal Payment Received on 66,203.47 PAR Pay date 01/20/24	2,771.14	-293,507.95	2,771.14	-293,507.95
22 Jan 24	PVTPL SIERRA TIMESHARE 2023-1 RECEIVABLES FDG SER 23-1A CL B 5.83% 01-20-2040 CUSIP : 826943AB8				
22 Jan 24	Principal Payment Received on 78,920.61 PAR Pay date 01/20/24	5,450.28	-288,057.67	5,450.28	-288,057.67
22 Jan 24	GM FINL AUTOMOBILE 4.01% DUE 09-22-2025 CUSIP : 380130AD6				
22 Jan 24	PURCHASED 185,000.00 PAR 11-01-23 AT A PRICE OF \$90.148437 PLUS ACCRUED	-166,774.61	-454,832.28	-166,774.61	-454,832.28
22 Jan 24	INTEREST PAID FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JANUARY CUSIP : 01F042616				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 260 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
22 Jan 24	PURCHASED 20,000.00 PAR 01-18-24 AT A PRICE OF \$82.210000 PLUS ACCRUED	-16,442.00	-471,274.28	-16,442.00	-471,274.28
22 Jan 24	INTEREST PAID CENOVUS ENERGY INC 2.65% 01-15-2032 CUSIP : 15135UAW9				
22 Jan 24	PURCHASED 75,000.00 PAR 01-18-24 AT A PRICE OF \$95.625000 PLUS ACCRUED	-71,718.75	-542,993.03	-71,718.75	-542,993.03
22 Jan 24	INTEREST PAID UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5				
22 Jan 24	Purchased 84,030.400 Units 22-Jan-2024 at a price of 1.00 Net	-84,030.40	-627,023.43	-84,030.40	-627,023.43
22 Jan 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
22 Jan 24	SOLD 105,000.00 PAR 01-18-24 AT A PRICE OF \$71.922000 PLUS ACCRUED	75,518.10	-551,505.33	75,518.10	-551,505.33
22 Jan 24	INTEREST RECEIVED SHELL INTL FIN B V 3.25% DUE 04-06-2050 CUSIP : 822582CH3				
22 Jan 24	SOLD 15,000.00 PAR 01-18-24 AT A PRICE OF \$102.906250 PLUS ACCRUED	15,435.94	-536,069.39	15,435.94	-536,069.39
22 Jan 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
22 Jan 24	SOLD 185,000.00 PAR 12-07-23 AT A PRICE OF \$94.906250 PLUS ACCRUED	175,576.56	-360,492.83	175,576.56	-360,492.83
22 Jan 24	INTEREST RECEIVED FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JANUARY CUSIP : 01F042616				
22 Jan 24	SOLD 60,000.00 PAR 01-18-24 AT A PRICE OF \$101.719000 PLUS ACCRUED	61,031.40	-299,461.43	61,031.40	-299,461.43
22 Jan 24	INTEREST RECEIVED U S BANCORP 5.775% 06-12-2029 CUSIP : 91159HJM3				
23 Jan 24	Principal Payment Received on 109,338.28 PAR Pay date 01/22/24	9,202.12	-290,259.31	9,202.12	-290,259.31
23 Jan 24	PVTPL DELL EQUIP FIN TR 2023-1 SER 23-1 CL A2 5.65% 09-28-2028 CUSIP : 24702HAC7				
23 Jan 24	PURCHASED 145,000.00 PAR 01-18-24 AT A PRICE OF \$100.000000 PLUS	-145,000.00	-435,259.31	-145,000.00	-435,259.31
23 Jan 24	ACCRUED INTEREST PAID US BANCORP 5.678% 01-23-2035 CUSIP : 91159HJR2				
23 Jan 24	PURCHASED 15,000.00 PAR 01-19-24 AT A PRICE OF \$99.699218 PLUS ACCRUED	-14,954.88	-450,214.19	-14,954.88	-450,214.19
23 Jan 24	INTEREST PAID UNITED STATES TREAS NTS 4.25% 12-31-2025 CUSIP : 91282CJS1				
23 Jan 24	SOLD 30,000.00 PAR 01-19-24 AT A PRICE OF \$96.962000 PLUS ACCRUED	29,088.60	-421,125.59	29,088.60	-421,125.59
23 Jan 24	INTEREST RECEIVED DEERE JOHN CAP CORP 2.125% 03-07-2025 CUSIP : 24422EWB1				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 261 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
23 Jan 24	SOLD 35,000.00 PAR 01-18-24 AT A PRICE OF \$100.333000 PLUS ACCRUED INTEREST RECEIVED	35,116.55	-386,009.04	35,116.55	-386,009.04
23 Jan 24	US BANCORP 5.678% 01-23-2035 CUSIP : 91159HJR2				
23 Jan 24	Sold 86,861.870 Units 23-Jan-2024 at a price of 1.00 Net	86,861.87	-299,147.17	86,861.87	-299,147.17
23 Jan 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
24 Jan 24	Purchased 53,333.280 Units 24-Jan-2024 at a price of 1.00 Net	-53,333.28	-352,480.45	-53,333.28	-352,480.45
24 Jan 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
24 Jan 24	SOLD 50,000.00 PAR 01-23-24 AT A PRICE OF \$102.886718 PLUS ACCRUED INTEREST RECEIVED	51,443.36	-301,037.09	51,443.36	-301,037.09
24 Jan 24	UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
25 Jan 24	Called 93,007.15 par at \$744.0572 full redemption as of 2024-01-25 REG 07 Security 4911A6N Cusip 09690AAD5. Temporary posting due to principal receiv	93,007.15	-208,029.94	93,007.15	-208,029.94
25 Jan 24	BMW VEH LEASE TR 2021-2 .43% 01-27-2025 CUSIP : 09690AAD5				
25 Jan 24	Principal Payment Received on 10,651.46 PAR Pay date 01/25/24	53.26	-207,976.68	53.26	-207,976.68
25 Jan 24	FNMA POOL #AD7752 4.5% 07-01-2040 BEO CUSIP : 31418VTJ1				
25 Jan 24	Principal Payment Received on 11,199.78 PAR Pay date 01/25/24	61.81	-207,914.87	61.81	-207,914.87
25 Jan 24	FNMA POOL #AA4463 4.5% 04-01-2039 BEO CUSIP : 31416M5Z3				
25 Jan 24	Principal Payment Received on 114,903.56 PAR Pay date 01/25/24	285.93	-207,628.94	285.93	-207,628.94
25 Jan 24	FHLMC POOL #Q03677 2.5% DUE 10-01-2049 REG CUSIP : 31339UCN8				
25 Jan 24	Principal Payment Received on 115,479.49 PAR Pay date 01/25/24	173.13	-207,455.81	173.13	-207,455.81
25 Jan 24	FNMA POOL #FS2847 4% 08-01-2052 BEO CUSIP : 3140XJEV1				
25 Jan 24	Principal Payment Received on 119,374.50 PAR Pay date 01/25/24	1,205.40	-206,250.41	1,205.40	-206,250.41
25 Jan 24	FEDERAL NATIONAL MORTGAGE ASSOC 4% 08-01-2037 CUSIP : 3140QPWS2				
25 Jan 24	Principal Payment Received on 12,823.87 PAR Pay date 01/25/24	56.77	-206,193.64	56.77	-206,193.64
25 Jan 24	FNMA POOL #AD4045 5% 04-01-2040 BEO CUSIP : 31418RP70				
25 Jan 24	Principal Payment Received on 147,632.14 PAR Pay date 01/25/24	538.98	-205,654.66	538.98	-205,654.66
25 Jan 24	FNMA POOL #MA2828 2.5% 11-01-2046 BEO CUSIP : 31418CEA8				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 262 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
25 Jan 24 25 Jan 24	Principal Payment Received on 154,774.47 PAR Pay date 01/25/24 FHLMC SUPER 15Y FIXED 5% 08-01-2038 CUSIP : 3132CXBF8	4,665.85	-200,988.81	4,665.85	-200,988.81
25 Jan 24 25 Jan 24	Principal Payment Received on 161,764.37 PAR Pay date 01/25/24 FNMA POOL #MA4978 5% 04-01-2053 BEO CUSIP : 31418EQ86	947.39	-200,041.42	947.39	-200,041.42
25 Jan 24 25 Jan 24	Principal Payment Received on 162,828.42 PAR Pay date 01/25/24 FEDERAL HOME LOAN MORTGAGE CORP 5% 07-01-2043 CUSIP : 3133KYZH5	1,188.79	-198,852.63	1,188.79	-198,852.63
25 Jan 24 25 Jan 24	Principal Payment Received on 166,900.83 PAR Pay date 01/25/24 FNMA POOL #MA4850 5% 11-01-2037 BEO CUSIP : 31418EL81	3,005.44	-195,847.19	3,005.44	-195,847.19
25 Jan 24 25 Jan 24	Principal Payment Received on 168,312.07 PAR Pay date 01/25/24 FNMA POOL #MA4656 4.5% 07-01-2052 BEO CUSIP : 31418EE63	861.32	-194,985.87	861.32	-194,985.87
25 Jan 24 25 Jan 24	Principal Payment Received on 169,294.17 PAR Pay date 01/25/24 FNMA POOL #MA4783 4% 10-01-2052 BEO CUSIP : 31418EJ50	792.33	-194,193.54	792.33	-194,193.54
25 Jan 24 25 Jan 24	Principal Payment Received on 171,989.46 PAR Pay date 01/25/24 FNMA POOL #MA4761 5% 09-01-2052 BEO CUSIP : 31418EJF8	1,082.30	-193,111.24	1,082.30	-193,111.24
25 Jan 24 25 Jan 24	Principal Payment Received on 190,959.83 PAR Pay date 01/25/24 FNMA 2% 07-01-2050 CUSIP : 3140KFB38	2,511.25	-190,599.99	2,511.25	-190,599.99
25 Jan 24 25 Jan 24	Principal Payment Received on 23,713.32 PAR Pay date 01/25/24 FNMA POOL #AD8057 5% 06-01-2040 BEO CUSIP : 31418V5T5	94.78	-190,505.21	94.78	-190,505.21
25 Jan 24 25 Jan 24	Principal Payment Received on 29,382.95 PAR Pay date 01/25/24 FNMA POOL #AS8356 3% 11-01-2046 BEO CUSIP : 3138WJJA7	80.79	-190,424.42	80.79	-190,424.42
25 Jan 24 25 Jan 24	Principal Payment Received on 294,919.68 PAR Pay date 01/25/24 FNMA POOL #FS3497 3.5% 08-01-2052 BEO CUSIP : 3140XJ3F8	1,168.43	-189,255.99	1,168.43	-189,255.99
25 Jan 24 25 Jan 24	Principal Payment Received on 32,852.95 PAR Pay date 01/25/24 FNMA POOL #MA2356 3% 07-01-2045 BEO CUSIP : 31418BTN6	101.37	-189,154.62	101.37	-189,154.62

◆ Cash Activity Detail

*Principal cash - USD*

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
25 Jan 24 25 Jan 24	Principal Payment Received on 366,701.64 PAR Pay date 01/25/24 FEDERAL HOME LN MTG CORP POOL #SD8193 2%02-01-2052 BEO CUSIP : 3132DWC68	1,454.48	-187,700.14	1,454.48	-187,700.14
25 Jan 24 25 Jan 24	Principal Payment Received on 422,942.70 PAR Pay date 01/25/24 FHLMC UMBS 30Y FIXED 2.5% 05-01-2052 CUSIP : 3133BBTH2	1,564.02	-186,136.12	1,564.02	-186,136.12
25 Jan 24 25 Jan 24	Principal Payment Received on 479,420.71 PAR Pay date 01/25/24 FNMA POOL #MA4563 2.5% 03-01-2052 BEO CUSIP : 31418EB90	2,065.84	-184,070.28	2,065.84	-184,070.28
25 Jan 24 25 Jan 24	Principal Payment Received on 495,773.32 PAR Pay date 01/25/24 FEDERAL HOME LOAN MORTGAGE CORP POOL #SD8220 3.0% DUE 06-01-2052 REG CUSIP : 3132DWDZ3	1,723.21	-182,347.07	1,723.21	-182,347.07
25 Jan 24 25 Jan 24	Principal Payment Received on 5,911.89 PAR Pay date 01/25/24 FNMA POOL #995930 5% 04-01-2039 BEO CUSIP : 31416CLK0	43.10	-182,303.97	43.10	-182,303.97
25 Jan 24 25 Jan 24	Principal Payment Received on 58,002.27 PAR Pay date 01/25/24 FNMA POOL #BN4393 3.5% DUE 03-01-2049 CUSIP : 3140JL3B8	115.83	-182,188.14	115.83	-182,188.14
25 Jan 24 25 Jan 24	Principal Payment Received on 60,675.12 PAR Pay date 01/25/24 FNMA POOL #BN0905 4.0% 11-01-2048 CUSIP : 3140JHAF0	140.32	-182,047.82	140.32	-182,047.82
25 Jan 24 25 Jan 24	Principal Payment Received on 801,773.53 PAR Pay date 01/25/24 FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5715 2.0% DUE 10-01-2051 REG CUSIP : 3133KMK46	1,654.45	-180,393.37	1,654.45	-180,393.37
25 Jan 24 25 Jan 24	Principal Payment Received on 95.92 PAR Pay date 01/25/24 FNMA POOL #255321 5.5% DUE 07-01-2024 REG CUSIP : 31371LSJ9	20.77	-180,372.60	20.77	-180,372.60
25 Jan 24 25 Jan 24	PURCHASED 45,000.00 PAR 01-10-24 AT A PRICE OF \$99.523000 PLUS ACCRUED INTEREST PAID ENERGY TRANSFER LP 5.95% 05-15-2054 CUSIP : 29273VAW0	-44,785.35	-225,157.95	-44,785.35	-225,157.95
25 Jan 24 25 Jan 24	Purchased 88,878.660 Units 25-Jan-2024 at a price of 1.00 Net MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701	-88,878.66	-314,036.61	-88,878.66	-314,036.61
29 Jan 24 29 Jan 24	PURCHASED 20,000.00 PAR 01-25-24 AT A PRICE OF \$95.648437 PLUS ACCRUED INTEREST PAID UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5	-19,129.69	-333,166.30	-19,129.69	-333,166.30

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 264 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
29 Jan 24	PURCHASED 5,000.00 PAR 01-25-24 AT A PRICE OF \$99.855468 PLUS ACCRUED INTEREST PAID	-4,992.77	-338,159.07	-4,992.77	-338,159.07
29 Jan 24	UNITED STATES TREAS NTS 4.25% 12-31-2025 CUSIP : 91282CJS1				
29 Jan 24	Purchased 70,462.480 Units 29-Jan-2024 at a price of 1.00 Net	-70,462.48	-408,621.55	-70,462.48	-408,621.55
29 Jan 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
29 Jan 24	SOLD 25,000.00 PAR 01-25-24 AT A PRICE OF \$99.525000 PLUS ACCRUED INTEREST RECEIVED	24,881.25	-383,740.30	24,881.25	-383,740.30
29 Jan 24	MORGAN STANLEY 3.62% 04-17-2025 CUSIP : 61747YEQ4				
29 Jan 24	SOLD 30,000.00 PAR 01-25-24 AT A PRICE OF \$61.700000 PLUS ACCRUED INTEREST RECEIVED	18,510.00	-365,230.30	18,510.00	-365,230.30
29 Jan 24	CHILDRENS HLTH SYS 2.511% DUE 08-15-2050 CUSIP : 16876HAB5				
29 Jan 24	SOLD 55,000.00 PAR 01-26-24 AT A PRICE OF \$91.902343 PLUS ACCRUED INTEREST RECEIVED	50,546.29	-314,684.01	50,546.29	-314,684.01
29 Jan 24	WI TREASURY SEC 3.875% 05-15-2043 CUSIP : 912810TS7				
30 Jan 24	PURCHASED 55,000.00 PAR 01-23-24 AT A PRICE OF \$99.893000 PLUS ACCRUED INTEREST PAID	-54,941.15	-369,625.16	-54,941.15	-369,625.16
30 Jan 24	AMERICAN HOMES 4 RENT 5.5% 02-01-2034 CUSIP : 02666TAG2				
30 Jan 24	PURCHASED 60,000.00 PAR 01-26-24 AT A PRICE OF \$99.408000 PLUS ACCRUED INTEREST PAID	-59,644.80	-429,269.96	-59,644.80	-429,269.96
30 Jan 24	COMCAST CORP 4.8% 05-15-2033 CUSIP : 20030NEE7				
30 Jan 24	PURCHASED 90,000.00 PAR 01-26-24 AT A PRICE OF \$99.901000 PLUS ACCRUED INTEREST PAID	-89,910.90	-519,180.86	-89,910.90	-519,180.86
30 Jan 24	REPUBLIC SERVICES INC 5.0% 12-15-2033 CUSIP : 760759BH2				
30 Jan 24	Sold 110,966.630 Units 30-Jan-2024 at a price of 1.00 Net	110,966.63	-408,214.23	110,966.63	-408,214.23
30 Jan 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
30 Jan 24	SOLD 30,000.00 PAR 01-29-24 AT A PRICE OF \$103.410156 PLUS ACCRUED INTEREST RECEIVED	31,023.05	-377,191.18	31,023.05	-377,191.18
30 Jan 24	UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
30 Jan 24	SOLD 60,000.00 PAR 01-26-24 AT A PRICE OF \$104.563000 PLUS ACCRUED INTEREST RECEIVED	62,737.80	-314,453.38	62,737.80	-314,453.38
30 Jan 24	COMCAST CORP NEW FIXED 5.5% DUE 11-15-2032 CUSIP : 20030NEB3				
31 Jan 24	PURCHASED 100,000.00 PAR 01-24-24 AT A PRICE OF \$99.999710 PLUS ACCRUED INTEREST PAID	-99,999.71	-414,453.09	-99,999.71	-414,453.09
31 Jan 24	CHASE ISSUANCE TR SR D26Q CL A 4.63% 01-15-2031 CUSIP : 161571HW7				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 265 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
31 Jan 24	Sold 1,840.780 Units 31-Jan-2024 at a price of 1.00 Net	1,840.78	-412,612.31	1,840.78	-412,612.31
31 Jan 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
31 Jan 24	SOLD 90,000.00 PAR 01-30-24 AT A PRICE OF \$105.000000 PLUS ACCRUED	94,500.00	-318,112.31	94,500.00	-318,112.31
31 Jan 24	INTEREST RECEIVED UNITED STATES TREAS NTS 4.875% 10-31-2030 CUSIP : 91282CJG7				
01 Feb 24	Principal Payment Received on 46,917.22 PAR Pay date 02/01/24	2,050.66	-316,061.65	2,050.66	-316,061.65
01 Feb 24	KS GAS SVC 5.486% DUE 08-01-2034 CUSIP : 484915AA1				
01 Feb 24	PURCHASED 35,000.00 PAR 01-29-24 AT A PRICE OF \$100.000000 PLUS ACCRUED	-35,000.00	-351,061.65	-35,000.00	-351,061.65
01 Feb 24	INTEREST PAID CAPITAL ONE FINL CORP 6.051% 02-01-2035 CUSIP : 14040HDF9				
01 Feb 24	PURCHASED 70,000.00 PAR 01-30-24 AT A PRICE OF \$99.393000 PLUS ACCRUED	-69,575.10	-420,636.75	-69,575.10	-420,636.75
01 Feb 24	INTEREST PAID KLA CORP 4.7% 02-01-2034 CUSIP : 482480AP5				
01 Feb 24	Sold 88,672.300 Units 01-Feb-2024 at a price of 1.00 Net	88,672.30	-331,964.45	88,672.30	-331,964.45
01 Feb 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
02 Feb 24	PURCHASED 75,000.00 PAR 01-31-24 AT A PRICE OF \$87.660156 PLUS ACCRUED	-65,745.12	-397,709.57	-65,745.12	-397,709.57
02 Feb 24	INTEREST PAID CAPITAL ONE MULTI-ASSET EXECUTION TR 2021-2 NT CL A 1.39% 07-15-2030 CUSIP : 14041NFX4				
02 Feb 24	Sold 63,547.000 Units 02-Feb-2024 at a price of 1.00 Net	63,547.00	-334,162.57	63,547.00	-334,162.57
02 Feb 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
06 Feb 24	Purchased 2,587.500 Units 06-Feb-2024 at a price of 1.00 Net	-2,587.50	-336,750.07	-2,587.50	-336,750.07
06 Feb 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
07 Feb 24	Purchased 259,573.070 Units 07-Feb-2024 at a price of 1.00 Net	-259,573.07	-596,323.14	-259,573.07	-596,323.14
07 Feb 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
07 Feb 24	SOLD 70,000.00 PAR 02-06-24 AT A PRICE OF \$103.207031 PLUS ACCRUED	72,244.92	-524,078.22	72,244.92	-524,078.22
07 Feb 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP : 91282CJF9				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 266 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
07 Feb 24	SOLD 90,000.00 PAR 02-06-24 AT A PRICE OF \$100.851562 PLUS ACCRUED	90,766.41	-433,311.81	90,766.41	-433,311.81
07 Feb 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.625%10-15-2026 CUSIP : 91282CJC6				
07 Feb 24	SOLD 90,000.00 PAR 02-06-24 AT A PRICE OF \$103.480468 PLUS ACCRUED	93,132.42	-340,179.39	93,132.42	-340,179.39
07 Feb 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP : 91282CJF9				
08 Feb 24	PURCHASED 30,000.00 PAR 02-06-24 AT A PRICE OF \$99.601562 PLUS ACCRUED	-29,880.47	-370,059.86	-29,880.47	-370,059.86
08 Feb 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.25% 01-31-2026 CUSIP : 91282CJV4				
08 Feb 24	PURCHASED 40,000.00 PAR 02-06-24 AT A PRICE OF \$82.168000 PLUS ACCRUED	-32,867.20	-402,927.06	-32,867.20	-402,927.06
08 Feb 24	INTEREST PAID DARDEN RESTAURANTS INC 4.55% 02-15-2048 CUSIP : 237194AM7				
08 Feb 24	Purchased 75,652.930 Units 08-Feb-2024 at a price of 1.00 Net	-75,652.93	-478,579.99	-75,652.93	-478,579.99
08 Feb 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
08 Feb 24	SOLD 25,000.00 PAR 02-06-24 AT A PRICE OF \$96.843750 PLUS ACCRUED	24,210.94	-454,369.05	24,210.94	-454,369.05
08 Feb 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5				
08 Feb 24	SOLD 45,000.00 PAR 02-07-24 AT A PRICE OF \$96.378906 PLUS ACCRUED	43,370.51	-410,998.54	43,370.51	-410,998.54
08 Feb 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5				
08 Feb 24	SOLD 5,000.00 PAR 02-07-24 AT A PRICE OF \$103.023437 PLUS ACCRUED	5,151.17	-405,847.37	5,151.17	-405,847.37
08 Feb 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
08 Feb 24	SOLD 65,000.00 PAR 02-06-24 AT A PRICE OF \$99.913000 PLUS ACCRUED	64,943.45	-340,903.92	64,943.45	-340,903.92
08 Feb 24	INTEREST RECEIVED CATERPILLAR FINL SVCS CORP MEDIUM TRANCHE # TR 00791 4.9% 01-17-2025 CUSIP : 14913R2Y2				
09 Feb 24	PURCHASED 10,000.00 PAR 02-07-24 AT A PRICE OF \$101.119000 PLUS ACCRUED	-10,111.90	-351,015.82	-10,111.90	-351,015.82
09 Feb 24	INTEREST PAID SUTTER HEALTH 5.164% DUE 08-15-2033 CUSIP : 86944BAK9				
09 Feb 24	PURCHASED 50,000.00 PAR 02-07-24 AT A PRICE OF \$99.431000 PLUS ACCRUED	-49,715.50	-400,731.32	-49,715.50	-400,731.32
09 Feb 24	INTEREST PAID ELI LILLY AND COMPANY 5.0% 02-09-2054 CUSIP : 532457CM8				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 267 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
09 Feb 24	PURCHASED 60,000.00 PAR 02-07-24 AT A PRICE OF \$99.679687 PLUS ACCRUED	-59,807.81	-460,539.13	-59,807.81	-460,539.13
09 Feb 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.25% 01-31-2026 CUSIP : 91282CJV4				
09 Feb 24	Purchased 90,577.600 Units 09-Feb-2024 at a price of 1.00 Net	-90,577.60	-551,116.73	-90,577.60	-551,116.73
09 Feb 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
09 Feb 24	SOLD 10,000.00 PAR 02-08-24 AT A PRICE OF \$95.738281 PLUS ACCRUED	9,573.83	-541,542.90	9,573.83	-541,542.90
09 Feb 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5				
09 Feb 24	SOLD 65,000.00 PAR 02-08-24 AT A PRICE OF \$81.621093 PLUS ACCRUED	53,053.71	-488,489.19	53,053.71	-488,489.19
09 Feb 24	INTEREST RECEIVED UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG CUSIP : 912810QW1				
09 Feb 24	SOLD 70,000.00 PAR 02-07-24 AT A PRICE OF \$100.473000 PLUS ACCRUED	70,331.10	-418,158.09	70,331.10	-418,158.09
09 Feb 24	INTEREST RECEIVED CITIGROUP INC 5.61% 09-29-2026 CUSIP : 172967NX5				
09 Feb 24	SOLD 75,000.00 PAR 02-08-24 AT A PRICE OF \$98.535156 PLUS ACCRUED	73,901.37	-344,256.72	73,901.37	-344,256.72
09 Feb 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043 CUSIP : 912810TU2				
12 Feb 24	PURCHASED 110,000.00 PAR 02-08-24 AT A PRICE OF \$89.520000 PLUS ACCRUED	-98,472.00	-442,728.72	-98,472.00	-442,728.72
12 Feb 24	INTEREST PAID MATTEL INC 5.45 DUE 11-01-2041 CUSIP : 577081AW2				
12 Feb 24	PURCHASED 50,000.00 PAR 02-08-24 AT A PRICE OF \$102.636718 PLUS ACCRUED	-51,318.36	-494,047.08	-51,318.36	-494,047.08
12 Feb 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
12 Feb 24	SOLD 15,000.00 PAR 02-09-24 AT A PRICE OF \$95.742187 PLUS ACCRUED	14,361.33	-479,685.75	14,361.33	-479,685.75
12 Feb 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5				
12 Feb 24	SOLD 50,000.00 PAR 02-08-24 AT A PRICE OF \$103.925000 PLUS ACCRUED	51,962.50	-427,723.25	51,962.50	-427,723.25
12 Feb 24	INTEREST RECEIVED T-MOBILE USA INC 5.75% 01-15-2034 CUSIP : 87264ADC6				
12 Feb 24	Sold 84,699.870 Units 12-Feb-2024 at a price of 1.00 Net	84,699.87	-343,023.38	84,699.87	-343,023.38
12 Feb 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 268 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
13 Feb 24	PURCHASED 20,000.00 PAR 02-09-24 AT A PRICE OF \$71.862000 PLUS ACCRUED	-14,372.40	-357,395.78	-14,372.40	-357,395.78
13 Feb 24	INTEREST PAID OGLETHORPE PWR CORP 3.75% 08-01-2050 CUSIP : 677050AQ9				
13 Feb 24	PURCHASED 5,000.00 PAR 02-09-24 AT A PRICE OF \$95.609375 PLUS ACCRUED	-4,780.47	-362,176.25	-4,780.47	-362,176.25
13 Feb 24	INTEREST PAID UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5				
13 Feb 24	Purchased 6,027.430 Units 13-Feb-2024 at a price of 1.00 Net	-6,027.43	-368,203.68	-6,027.43	-368,203.68
13 Feb 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
13 Feb 24	PURCHASED 90,000.00 PAR 02-06-24 AT A PRICE OF \$100.000000 PLUS ACCRUED	-90,000.00	-458,203.68	-90,000.00	-458,203.68
13 Feb 24	INTEREST PAID CITIGROUP INC FLTG RT 5.174% DUE 02-13-2030 CUSIP : 172967PF2				
13 Feb 24	SOLD 10,253.95 PAR 02-08-24 AT A PRICE OF \$96.562500 PLUS ACCRUED	9,901.47	-448,302.21	9,901.47	-448,302.21
13 Feb 24	INTEREST RECEIVED FNMA POOL #AD7752 4.5% 07-01-2040 BEO CUSIP : 31418VTJ1				
13 Feb 24	SOLD 10,947.46 PAR 02-08-24 AT A PRICE OF \$96.562500 PLUS ACCRUED	10,571.14	-437,731.07	10,571.14	-437,731.07
13 Feb 24	INTEREST RECEIVED FNMA POOL #AA4463 4.5% 04-01-2039 BEO CUSIP : 31416M5Z3				
13 Feb 24	SOLD 12,705.61 PAR 02-08-24 AT A PRICE OF \$98.625000 PLUS ACCRUED	12,530.91	-425,200.16	12,530.91	-425,200.16
13 Feb 24	INTEREST RECEIVED FNMA POOL #AD4045 5% 04-01-2040 BEO CUSIP : 31418RP70				
13 Feb 24	SOLD 2,743.95 PAR 02-07-24 AT A PRICE OF \$100.968750 PLUS ACCRUED	2,770.54	-422,429.62	2,770.54	-422,429.62
13 Feb 24	INTEREST RECEIVED FEDERAL HOME LN MTG CORP POOL #G05922 5.5% 07-01-2039 BEO CUSIP : 3128M74F0				
13 Feb 24	SOLD 20,798.79 PAR 02-07-24 AT A PRICE OF \$100.828125 PLUS ACCRUED	20,971.03	-401,458.59	20,971.03	-401,458.59
13 Feb 24	INTEREST RECEIVED FEDERAL HOME LN MTG CORP POOL #G03246 6%05-01-2037 BEO CUSIP : 3128M45F6				
13 Feb 24	SOLD 23,521.31 PAR 02-08-24 AT A PRICE OF \$98.625000 PLUS ACCRUED	23,197.89	-378,260.70	23,197.89	-378,260.70
13 Feb 24	INTEREST RECEIVED FNMA POOL #AD8057 5% 06-01-2040 BEO CUSIP : 31418V5T5				
13 Feb 24	SOLD 5,000.00 PAR 02-09-24 AT A PRICE OF \$90.558000 PLUS ACCRUED	4,527.90	-373,732.80	4,527.90	-373,732.80
13 Feb 24	INTEREST RECEIVED HOWARD UNIV 5.209% DUE 10-01-2052 CUSIP : 442851BH3				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 269 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
13 Feb 24	SOLD 5,804.64 PAR 02-08-24 AT A PRICE OF \$98.625000 PLUS ACCRUED	5,724.83	-368,007.97	5,724.83	-368,007.97
13 Feb 24	INTEREST RECEIVED FNMA POOL #995930 5% 04-01-2039 BEO CUSIP : 31416CLK0				
13 Feb 24	SOLD 6,988.14 PAR 02-07-24 AT A PRICE OF \$100.828125 PLUS ACCRUED	7,046.01	-360,961.96	7,046.01	-360,961.96
13 Feb 24	INTEREST RECEIVED FEDERAL HOME LN MTG CORP POOL #G08106 6%01-01-2036 BEO CUSIP : 3128MJDL1				
13 Feb 24	SOLD 7,375.67 PAR 02-08-24 AT A PRICE OF \$98.625000 PLUS ACCRUED	7,274.25	-353,687.71	7,274.25	-353,687.71
13 Feb 24	INTEREST RECEIVED FEDERAL HOME LN MTG CORP POOL #A33057 5%01-01-2035 BEO CUSIP : 31297NME3				
13 Feb 24	SOLD 9,358.75 PAR 02-08-24 AT A PRICE OF \$96.562500 PLUS ACCRUED	9,037.04	-344,650.67	9,037.04	-344,650.67
13 Feb 24	INTEREST RECEIVED FHLMC POOL #G08364 4.5 09-01-2039 CUSIP : 3128MJMN7				
14 Feb 24	PURCHASED 100,000.00 PAR 02-05-24 AT A PRICE OF \$99.987240 PLUS ACCRUED	-99,987.24	-444,637.91	-99,987.24	-444,637.91
14 Feb 24	INTEREST PAID PVTPL T-MOBILE US TR 2024-1 5.05% DUE 09-30-2029 CUSIP : 87267RAA3				
14 Feb 24	PURCHASED 65,000.00 PAR 02-05-24 AT A PRICE OF \$99.996540 PLUS ACCRUED	-64,997.75	-509,635.66	-64,997.75	-509,635.66
14 Feb 24	INTEREST PAID VIRGINIA PWR FUEL SECURITIZATION LLC 4.877% 05-01-2033 CUSIP : 92808VAB8				
14 Feb 24	Sold 107,029.610 Units 14-Feb-2024 at a price of 1.00 Net	107,029.61	-402,606.05	107,029.61	-402,606.05
14 Feb 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
14 Feb 24	SOLD 15,000.00 PAR 02-13-24 AT A PRICE OF \$94.617187 PLUS ACCRUED	14,192.58	-388,413.47	14,192.58	-388,413.47
14 Feb 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5				
14 Feb 24	SOLD 45,000.00 PAR 02-13-24 AT A PRICE OF \$94.515625 PLUS ACCRUED	42,532.03	-345,881.44	42,532.03	-345,881.44
14 Feb 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5				
15 Feb 24	Principal Payment Received on 10,676.54 PAR Pay date 02/15/24	36.71	-345,844.73	36.71	-345,844.73
15 Feb 24	GNMA POOL #692311 SER 2039 5.5% DUE 01-15-2039 BEO CUSIP : 36296JDQ5				
15 Feb 24	Principal Payment Received on 2,762.41 PAR Pay date 02/15/24	18.46	-345,826.27	18.46	-345,826.27
15 Feb 24	FEDERAL HOME LN MTG CORP POOL #G05922 5.5% 07-01-2039 BEO CUSIP : 3128M74F0				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 270 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
15 Feb 24 15 Feb 24	Principal Payment Received on 20,900.47 PAR Pay date 02/15/24 FEDERAL HOME LN MTG CORP POOL #G03246 6%05-01-2037 BEO CUSIP : 3128M45F6	101.68	-345,724.59	101.68	-345,724.59
15 Feb 24 15 Feb 24	Principal Payment Received on 31,249.47 PAR Pay date 02/15/24 GNMA POOL #682229 4% 07-15-2049 BEO CUSIP : 36295V4N6	76.90	-345,647.69	76.90	-345,647.69
15 Feb 24 15 Feb 24	Principal Payment Received on 4,418.55 PAR Pay date 02/15/24 GNMA POOL #782448 6% 10-15-2038 BEO CUSIP : 36241KWH7	166.97	-345,480.72	166.97	-345,480.72
15 Feb 24 15 Feb 24	Principal Payment Received on 53,572.73 PAR Pay date 02/15/24 FEDERAL HOME LN MTG CORP POOL #G61648 3.5% 09-01-2048 BEO CUSIP : 31335BZM1	277.20	-345,203.52	277.20	-345,203.52
15 Feb 24 15 Feb 24	Principal Payment Received on 7,111.45 PAR Pay date 02/15/24 FEDERAL HOME LN MTG CORP POOL #G08106 6%01-01-2036 BEO CUSIP : 3128MJDL1	123.31	-345,080.21	123.31	-345,080.21
15 Feb 24 15 Feb 24	Principal Payment Received on 7,418.30 PAR Pay date 02/15/24 FEDERAL HOME LN MTG CORP POOL #A33057 5%01-01-2035 BEO CUSIP : 31297NME3	42.64	-345,037.57	42.64	-345,037.57
15 Feb 24 15 Feb 24	Principal Payment Received on 8,261.19 PAR Pay date 02/15/24 GNMA POOL #710769 4.5% 08-15-2039 BEO CUSIP : 36297FT28	34.52	-345,003.05	34.52	-345,003.05
15 Feb 24 15 Feb 24	Principal Payment Received on 8,508.55 PAR Pay date 02/15/24 FEDERAL HOME LN MTG CORP POOL #E02902 4%06-01-2026 BEO CUSIP : 31294MGK1	390.85	-344,612.20	390.85	-344,612.20
15 Feb 24 15 Feb 24	Principal Payment Received on 9,506.59 PAR Pay date 02/15/24 FHLMC POOL #G08364 4.5 09-01-2039 CUSIP : 3128MJMN7	147.84	-344,464.36	147.84	-344,464.36
15 Feb 24 15 Feb 24	PURCHASED 105,000.00 PAR 02-13-24 AT A PRICE OF \$101.406250 PLUS ACCRUED INTEREST PAID AMERICAN EXPRESS CREDIT ACCOUNT MAS SER 23-4 CLA 5.15% DUE 09-16-2030 CUSIP : 02589BAC4	-106,476.56	-450,940.92	-106,476.56	-450,940.92
15 Feb 24 15 Feb 24	PURCHASED 15,000.00 PAR 02-13-24 AT A PRICE OF \$94.416000 PLUS ACCRUED INTEREST PAID CHURCH & DWIGHT CO INC SR NT 5% 06-15-2052 CUSIP : 17136MAB8	-14,162.40	-465,103.32	-14,162.40	-465,103.32
15 Feb 24 15 Feb 24	PURCHASED 50,000.00 PAR 02-13-24 AT A PRICE OF \$97.467000 PLUS ACCRUED INTEREST PAID BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054 CUSIP : 12189LBK6	-48,733.50	-513,836.82	-48,733.50	-513,836.82

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 271 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
15 Feb 24	PURCHASED 60,000.00 PAR 02-13-24 AT A PRICE OF \$99.250000 PLUS ACCRUED	-59,550.00	-573,386.82	-59,550.00	-573,386.82
15 Feb 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.25% 01-31-2026 CUSIP : 91282CJV4				
15 Feb 24	PURCHASED 90,000.00 PAR 02-08-24 AT A PRICE OF \$99.862000 PLUS ACCRUED	-89,875.80	-663,262.62	-89,875.80	-663,262.62
15 Feb 24	INTEREST PAID BOARDWALK PIPELINES LLC 5.625% 08-01-2034 CUSIP : 096630AK4				
15 Feb 24	Sold 117,826.030 Units 15-Feb-2024 at a price of 1.00 Net	117,826.03	-545,436.59	117,826.03	-545,436.59
15 Feb 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
15 Feb 24	SOLD 125,000.00 PAR 02-13-24 AT A PRICE OF \$97.960937 PLUS ACCRUED	122,451.17	-422,985.42	122,451.17	-422,985.42
15 Feb 24	INTEREST RECEIVED AMERICAN EXPRESS CR ACCOUNT MASTER TR 2022-3 ASSET BACKED CL A 3.385% 08-16-2027 CUSIP : 02582JJV3				
15 Feb 24	SOLD 45,000.00 PAR 02-13-24 AT A PRICE OF \$100.787000 PLUS ACCRUED	45,354.15	-377,631.27	45,354.15	-377,631.27
15 Feb 24	INTEREST RECEIVED PEPSICO INC 5.125% 11-10-2026 CUSIP : 713448FW3				
15 Feb 24	SOLD 45,000.00 PAR 02-14-24 AT A PRICE OF \$94.492187 PLUS ACCRUED	42,521.48	-335,109.79	42,521.48	-335,109.79
15 Feb 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5				
16 Feb 24	Principal Payment Received on 13,735.55 PAR Pay date 02/16/24	515.05	-334,594.74	515.05	-334,594.74
16 Feb 24	GNMA 2013-105 CL A 1.705 DUE 02-16-2037 CUSIP : 38378KXW4				
16 Feb 24	Principal Payment Received on 169,029.14 PAR Pay date 02/16/24	1,676.69	-332,918.05	1,676.69	-332,918.05
16 Feb 24	GNMA 2019-053 REMIC PASSTHRU CTF CL V FIXED 2.75% DUE 08-16-2031 CUSIP : 38380M4H1				
16 Feb 24	Principal Payment Received on 68,785.73 PAR Pay date 02/16/24	634.58	-332,283.47	634.58	-332,283.47
16 Feb 24	GNMA SER 2013-33 REMIC PASSTHRU CL B 2.273 DUE 12-16-2042 CUSIP : 38378B7F0				
16 Feb 24	PURCHASED 202,359.94 PAR 02-15-24 AT A PRICE OF \$86.093750 PLUS ACCRUED	-174,219.26	-506,502.73	-174,219.26	-506,502.73
16 Feb 24	INTEREST PAID FEDERAL HOME LOAN MORTGAGE CORP POOL #SD8220 3.0% DUE 06-01-2052 REG CUSIP : 3132DWDZ3				
16 Feb 24	PURCHASED 26,945.65 PAR 02-15-24 AT A PRICE OF \$79.187500 PLUS ACCRUED	-21,337.59	-527,840.32	-21,337.59	-527,840.32
16 Feb 24	INTEREST PAID FEDERAL HOME LN MTG CORP POOL #SD8193 2%02-01-2052 BEO CUSIP : 3132DWC68				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 272 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
16 Feb 24	PURCHASED 60,000.00 PAR 02-14-24 AT A PRICE OF \$75.024000 PLUS ACCRUED	-45,014.40	-572,854.72	-45,014.40	-572,854.72
16 Feb 24	INTEREST PAID SPECTRUM HLTH SYS 3.487% DUE 07-15-2049 CUSIP : 84765EAA6				
16 Feb 24	PURCHASED 65,000.00 PAR 02-14-24 AT A PRICE OF \$97.890625 PLUS ACCRUED	-63,628.91	-636,483.63	-63,628.91	-636,483.63
16 Feb 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
16 Feb 24	Purchased 9,271.740 Units 16-Feb-2024 at a price of 1.00 Net	-9,271.74	-645,755.37	-9,271.74	-645,755.37
16 Feb 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
16 Feb 24	SOLD 30,000.00 PAR 02-15-24 AT A PRICE OF \$98.070312 PLUS ACCRUED	29,421.09	-616,334.28	29,421.09	-616,334.28
16 Feb 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
16 Feb 24	SOLD 35,000.00 PAR 02-15-24 AT A PRICE OF \$102.644531 PLUS ACCRUED	35,925.59	-580,408.69	35,925.59	-580,408.69
16 Feb 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP : 91282CJF9				
16 Feb 24	SOLD 45,000.00 PAR 02-15-24 AT A PRICE OF \$100.625000 PLUS ACCRUED	45,281.25	-535,127.44	45,281.25	-535,127.44
16 Feb 24	INTEREST RECEIVED UNITED STATES TREAS NTS T-NOTE 4.375% 11-30-2028 CUSIP : 91282CJN2				
16 Feb 24	SOLD 45,000.00 PAR 02-15-24 AT A PRICE OF \$80.792968 PLUS ACCRUED	36,356.84	-498,770.60	36,356.84	-498,770.60
16 Feb 24	INTEREST RECEIVED UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG CUSIP : 912810QW1				
16 Feb 24	SOLD 75,000.00 PAR 02-14-24 AT A PRICE OF \$100.522000 PLUS ACCRUED	75,391.50	-423,379.10	75,391.50	-423,379.10
16 Feb 24	INTEREST RECEIVED SUTTER HEALTH 5.164% DUE 08-15-2033 CUSIP : 86944BAK9				
16 Feb 24	SOLD 90,000.00 PAR 02-15-24 AT A PRICE OF \$95.000000 PLUS ACCRUED	85,500.00	-337,879.10	85,500.00	-337,879.10
16 Feb 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5				
20 Feb 24	Principal Payment Received on 63,432.33 PAR Pay date 02/20/24	2,492.00	-335,387.10	2,492.00	-335,387.10
20 Feb 24	PVTPL SIERRA TIMESHARE 2023-1 RECEIVABLES FDG SER 23-1A CL B 5.83% 01-20-2040 CUSIP : 826943AB8				
20 Feb 24	Principal Payment Received on 73,470.33 PAR Pay date 02/20/24	8,649.42	-326,737.68	8,649.42	-326,737.68
20 Feb 24	GM FINL AUTOMOBILE 4.01% DUE 09-22-2025 CUSIP : 380130AD6				

◆ **Cash Activity Detail**

*Principal cash - USD*

<u>Value Date</u> Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
20 Feb 24	PURCHASED 15,000.00 PAR 02-16-24 AT A PRICE OF \$104.796875 PLUS ACCRUED INTEREST PAID	-15,719.53	-342,457.21	-15,719.53	-342,457.21
20 Feb 24	UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP : 912810TV0				
20 Feb 24	PURCHASED 35,000.00 PAR 02-15-24 AT A PRICE OF \$100.000000 PLUS ACCRUED INTEREST PAID	-35,000.00	-377,457.21	-35,000.00	-377,457.21
20 Feb 24	BAT CAP CORP 5.834% 02-20-2031 CUSIP : 05526DBY0				
20 Feb 24	PURCHASED 35,000.00 PAR 02-15-24 AT A PRICE OF \$99.526000 PLUS ACCRUED INTEREST PAID	-34,834.10	-412,291.31	-34,834.10	-412,291.31
20 Feb 24	MONDELEZ INTL INC 4.75% 02-20-2029 CUSIP : 609207BC8				
20 Feb 24	PURCHASED 35,000.00 PAR 02-15-24 AT A PRICE OF \$99.876000 PLUS ACCRUED INTEREST PAID	-34,956.60	-447,247.91	-34,956.60	-447,247.91
20 Feb 24	KYNDRYL HLDGS INC 6.35% 02-20-2034 CUSIP : 50155QAN0				
20 Feb 24	PURCHASED 70,000.00 PAR 02-15-24 AT A PRICE OF \$100.410000 PLUS ACCRUED INTEREST PAID	-70,287.00	-517,534.91	-70,287.00	-517,534.91
20 Feb 24	KYNDRYL HLDGS INC 6.35% 02-20-2034 CUSIP : 50155QAN0				
20 Feb 24	Sold 177,995.990 Units 20-Feb-2024 at a price of 1.00 Net	177,995.99	-339,538.92	177,995.99	-339,538.92
20 Feb 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
21 Feb 24	PURCHASED 105,000.00 PAR 02-16-24 AT A PRICE OF \$98.625000 PLUS ACCRUED INTEREST PAID	-103,556.25	-443,095.17	-103,556.25	-443,095.17
21 Feb 24	UNITED STATES OF AMER TREAS NOTES 4.0% 01-31-2029 CUSIP : 91282CJW2				
21 Feb 24	Purchased 213,542.290 Units 21-Feb-2024 at a price of 1.00 Net	-213,542.29	-656,637.46	-213,542.29	-656,637.46
21 Feb 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
21 Feb 24	PURCHASED 35,000.00 PAR 02-16-24 AT A PRICE OF \$97.593750 PLUS ACCRUED INTEREST PAID	-34,157.81	-690,795.27	-34,157.81	-690,795.27
21 Feb 24	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
21 Feb 24	PURCHASED 55,000.00 PAR 02-16-24 AT A PRICE OF \$97.593750 PLUS ACCRUED INTEREST PAID	-53,676.56	-744,471.83	-53,676.56	-744,471.83
21 Feb 24	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
21 Feb 24	PURCHASED 55,000.00 PAR 02-16-24 AT A PRICE OF \$97.625000 PLUS ACCRUED INTEREST PAID	-53,693.75	-798,165.58	-53,693.75	-798,165.58
21 Feb 24	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
21 Feb 24	PURCHASED 80,000.00 PAR 02-16-24 AT A PRICE OF \$97.609375 PLUS ACCRUED INTEREST PAID	-78,087.50	-876,253.08	-78,087.50	-876,253.08
21 Feb 24	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 274 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
21 Feb 24	SOLD 100,000.00 PAR 02-16-24 AT A PRICE OF \$89.087000 PLUS ACCRUED INTEREST RECEIVED	89,087.00	-787,166.08	89,087.00	-787,166.08
21 Feb 24	PAYPAL HLDGS INC 2.85% DUE 10-01-2029 CUSIP : 70450YAE3				
21 Feb 24	SOLD 20,000.00 PAR 02-16-24 AT A PRICE OF \$98.337000 PLUS ACCRUED INTEREST RECEIVED	19,667.40	-767,498.68	19,667.40	-767,498.68
21 Feb 24	PUBLIC STORAGE 5.35% 08-01-2053 CUSIP : 74460WAH0				
21 Feb 24	SOLD 35,000.00 PAR 02-16-24 AT A PRICE OF \$96.717000 PLUS ACCRUED INTEREST RECEIVED	33,850.95	-733,647.73	33,850.95	-733,647.73
21 Feb 24	DUKE ENERGY CAROLINAS LLC 4.85% 01-15-2034 CUSIP : 26442CBM5				
21 Feb 24	SOLD 35,000.00 PAR 02-20-24 AT A PRICE OF \$97.761718 PLUS ACCRUED INTEREST RECEIVED	34,216.60	-699,431.13	34,216.60	-699,431.13
21 Feb 24	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
21 Feb 24	SOLD 50,000.00 PAR 02-20-24 AT A PRICE OF \$102.613281 PLUS ACCRUED INTEREST RECEIVED	51,306.64	-648,124.49	51,306.64	-648,124.49
21 Feb 24	UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP : 91282CJF9				
21 Feb 24	SOLD 55,000.00 PAR 02-16-24 AT A PRICE OF \$98.363000 PLUS ACCRUED INTEREST RECEIVED	54,099.65	-594,024.84	54,099.65	-594,024.84
21 Feb 24	BP CAP MKTS AMER INC 4.989% 04-10-2034 CUSIP : 10373QBW9				
21 Feb 24	SOLD 60,000.00 PAR 02-16-24 AT A PRICE OF \$98.322000 PLUS ACCRUED INTEREST RECEIVED	58,993.20	-535,031.64	58,993.20	-535,031.64
21 Feb 24	AMEREN ILL CO 4.95% 06-01-2033 CUSIP : 02361DBA7				
21 Feb 24	SOLD 85,000.00 PAR 02-16-24 AT A PRICE OF \$106.444000 PLUS ACCRUED INTEREST RECEIVED	90,477.40	-444,554.24	90,477.40	-444,554.24
21 Feb 24	WELLS FARGO & CO MEDIUM TERM SR NTS 6.491% 10-23-2034 CUSIP : 95000U3H4				
21 Feb 24	SOLD 85,000.00 PAR 02-20-24 AT A PRICE OF \$97.792968 PLUS ACCRUED INTEREST RECEIVED	83,124.02	-361,430.22	83,124.02	-361,430.22
21 Feb 24	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
21 Feb 24	SOLD 90,000.00 PAR 02-16-24 AT A PRICE OF \$109.334000 PLUS ACCRUED INTEREST RECEIVED	98,400.60	-263,029.62	98,400.60	-263,029.62
21 Feb 24	GENUINE PARTS CO 6.875% DUE 11-01-2033 CUSIP : 372460AD7				
22 Feb 24	Principal Payment Received on 100,136.16 PAR Pay date 02/22/24	14,978.88	-248,050.74	14,978.88	-248,050.74
22 Feb 24	PVTPL DELL EQUIP FIN TR 2023-1 SER 23-1 CLA2 5.65% 09-28-2028 CUSIP : 24702HAC7				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 275 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
22 Feb 24	PURCHASED 10,000.00 PAR 02-21-24 AT A PRICE OF \$98.964843 PLUS ACCRUED INTEREST PAID	-9,896.48	-257,947.22	-9,896.48	-257,947.22
22 Feb 24	UNITED STATES OF AMER TREAS NOTES 4.0% 01-31-2029 CUSIP : 91282CJW2				
22 Feb 24	PURCHASED 165,000.00 PAR 02-21-24 AT A PRICE OF \$98.695312 PLUS ACCRUED INTEREST PAID	-162,847.26	-420,794.48	-162,847.26	-420,794.48
22 Feb 24	UNITED STATES OF AMER TREAS NOTES 4.0% 01-31-2029 CUSIP : 91282CJW2				
22 Feb 24	PURCHASED 25,000.00 PAR 02-21-24 AT A PRICE OF \$99.156250 PLUS ACCRUED INTEREST PAID	-24,789.06	-445,583.54	-24,789.06	-445,583.54
22 Feb 24	UNITED STATES OF AMER TREAS NOTES 4.125%02-15-2027 CUSIP : 91282CKA8				
22 Feb 24	PURCHASED 460,000.00 PAR 02-21-24 AT A PRICE OF \$104.328125 PLUS ACCRUED INTEREST PAID	-479,909.38	-925,492.92	-479,909.38	-925,492.92
22 Feb 24	UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP : 912810TV0				
22 Feb 24	PURCHASED 55,000.00 PAR 02-20-24 AT A PRICE OF \$97.530000 PLUS ACCRUED INTEREST PAID	-53,641.50	-979,134.42	-53,641.50	-979,134.42
22 Feb 24	CHRISTUS HEALTH 4.341% 07-01-2028 CUSIP : 17108JAA1				
22 Feb 24	PURCHASED 625,000.00 PAR 02-21-24 AT A PRICE OF \$99.261719 PLUS ACCRUED INTEREST PAID	-620,385.74	-1,599,520.16	-620,385.74	-1,599,520.16
22 Feb 24	UNITED STATES OF AMER TREAS NOTES 4.25% 01-31-2026 CUSIP : 91282CJV4				
22 Feb 24	PURCHASED 70,000.00 PAR 02-21-24 AT A PRICE OF \$98.062500 PLUS ACCRUED INTEREST PAID	-68,643.75	-1,668,163.91	-68,643.75	-1,668,163.91
22 Feb 24	UNITED STATES OF AMER TREAS NOTES 4.0% 01-31-2031 CUSIP : 91282CJX0				
22 Feb 24	PURCHASED 75,000.00 PAR 02-21-24 AT A PRICE OF \$97.421875 PLUS ACCRUED INTEREST PAID	-73,066.41	-1,741,230.32	-73,066.41	-1,741,230.32
22 Feb 24	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
22 Feb 24	PURCHASED 90,000.00 PAR 02-20-24 AT A PRICE OF \$98.698000 PLUS ACCRUED INTEREST PAID	-88,828.20	-1,830,058.52	-88,828.20	-1,830,058.52
22 Feb 24	MARRIOTT INTL 5.3% 05-15-2034 CUSIP : 571903BQ5				
22 Feb 24	Purchased 94,900.250 Units 22-Feb-2024 at a price of 1.00 Net	-94,900.25	-1,924,958.77	-94,900.25	-1,924,958.77
22 Feb 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
22 Feb 24	SOLD 10,000.00 PAR 02-21-24 AT A PRICE OF \$101.210938 PLUS ACCRUED INTEREST RECEIVED	10,121.09	-1,914,837.68	10,121.09	-1,914,837.68
22 Feb 24	UNITED STATES OF AMER TREAS NOTES 4.625%09-30-2028 CUSIP : 91282CJA0				
22 Feb 24	SOLD 135,000.00 PAR 02-21-24 AT A PRICE OF \$100.277343 PLUS ACCRUED INTEREST RECEIVED	135,374.41	-1,779,463.27	135,374.41	-1,779,463.27
22 Feb 24	UNITED STATES OF AMER TREAS NOTES 4.875%11-30-2025 CUSIP : 91282CJL6				

\*Generated by Northern Trust from reviewed periodic data on 17 Sep 24 B024

◆ **Cash Activity Detail**

*Principal cash - USD*

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
22 Feb 24	SOLD 20,000.00 PAR 02-21-24 AT A PRICE OF \$99.246093 PLUS ACCRUED	19,849.22	-1,759,614.05	19,849.22	-1,759,614.05
22 Feb 24	INTEREST RECEIVED UNITED STATES TREAS NTS 4.25% 12-31-2025 CUSIP : 91282CJS1				
22 Feb 24	SOLD 25,000.00 PAR 02-21-24 AT A PRICE OF \$100.328125 PLUS ACCRUED	25,082.03	-1,734,532.02	25,082.03	-1,734,532.02
22 Feb 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.625%10-15-2026 CUSIP : 91282CJC6				
22 Feb 24	SOLD 25,000.00 PAR 02-21-24 AT A PRICE OF \$96.398438 PLUS ACCRUED	24,099.61	-1,710,432.41	24,099.61	-1,710,432.41
22 Feb 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1				
22 Feb 24	SOLD 35,000.00 PAR 02-21-24 AT A PRICE OF \$97.445312 PLUS ACCRUED	34,105.86	-1,676,326.55	34,105.86	-1,676,326.55
22 Feb 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
22 Feb 24	SOLD 45,000.00 PAR 02-21-24 AT A PRICE OF \$100.421875 PLUS ACCRUED	45,189.84	-1,631,136.71	45,189.84	-1,631,136.71
22 Feb 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 5% DUE 10-31-2025 CUSIP : 91282CJE2				
22 Feb 24	SOLD 50,000.00 PAR 02-21-24 AT A PRICE OF \$101.273437 PLUS ACCRUED	50,636.72	-1,580,499.99	50,636.72	-1,580,499.99
22 Feb 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1				
22 Feb 24	SOLD 500,000.00 PAR 02-21-24 AT A PRICE OF \$93.796875 PLUS ACCRUED	468,984.38	-1,111,515.61	468,984.38	-1,111,515.61
22 Feb 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5				
22 Feb 24	SOLD 525,000.00 PAR 02-21-24 AT A PRICE OF \$100.343750 PLUS ACCRUED	526,804.69	-584,710.92	526,804.69	-584,710.92
22 Feb 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 5% NTS 09-30-2025 CUSIP : 91282CJB8				
22 Feb 24	SOLD 70,000.00 PAR 02-21-24 AT A PRICE OF \$100.265625 PLUS ACCRUED	70,185.94	-514,524.98	70,185.94	-514,524.98
22 Feb 24	INTEREST RECEIVED UNITED STATES TREAS NTS T-NOTE 4.375% 11-30-2028 CUSIP : 91282CJN2				
22 Feb 24	SOLD 70,000.00 PAR 02-21-24 AT A PRICE OF \$103.101562 PLUS ACCRUED	72,171.09	-442,353.89	72,171.09	-442,353.89
22 Feb 24	INTEREST RECEIVED UNITED STATES TREAS NTS 4.875% 10-31-2030 CUSIP : 91282CJG7				
22 Feb 24	SOLD 85,000.00 PAR 02-21-24 AT A PRICE OF \$102.285156 PLUS ACCRUED	86,942.38	-355,411.51	86,942.38	-355,411.51
22 Feb 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP : 91282CJF9				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 277 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
23 Feb 24	PURCHASED 20,000.00 PAR 02-21-24 AT A PRICE OF \$97.406250 PLUS ACCRUED	-19,481.25	-374,892.76	-19,481.25	-374,892.76
23 Feb 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
23 Feb 24	Purchased 65,445.710 Units 23-Feb-2024 at a price of 1.00 Net	-65,445.71	-440,338.47	-65,445.71	-440,338.47
23 Feb 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
23 Feb 24	SOLD 10,000.00 PAR 02-21-24 AT A PRICE OF \$95.465000 PLUS ACCRUED	9,546.50	-430,791.97	9,546.50	-430,791.97
23 Feb 24	INTEREST RECEIVED SUTTER HEALTH 3.695% DUE 08-15-2028 CUSIP : 86944BAD5				
23 Feb 24	SOLD 20,000.00 PAR 02-21-24 AT A PRICE OF \$99.199000 PLUS ACCRUED	19,839.80	-410,952.17	19,839.80	-410,952.17
23 Feb 24	INTEREST RECEIVED KELLOGG CO 5.25% DUE 03-01-2033 CUSIP : 487836BZ0				
23 Feb 24	SOLD 55,000.00 PAR 02-22-24 AT A PRICE OF \$97.351562 PLUS ACCRUED	53,543.36	-357,408.81	53,543.36	-357,408.81
23 Feb 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
26 Feb 24	Principal Payment Received on 10,598.20 PAR Pay date 02/25/24	344.25	-357,064.56	344.25	-357,064.56
26 Feb 24	FNMA POOL #AD7752 4.5% 07-01-2040 BEO CUSIP : 31418VTJ1				
26 Feb 24	Principal Payment Received on 11,137.96 PAR Pay date 02/25/24	190.51	-356,874.05	190.51	-356,874.05
26 Feb 24	FNMA POOL #AA4463 4.5% 04-01-2039 BEO CUSIP : 31416M5Z3				
26 Feb 24	Principal Payment Received on 114,617.64 PAR Pay date 02/25/24	266.01	-356,608.04	266.01	-356,608.04
26 Feb 24	FHLMC POOL #Q03677 2.5% DUE 10-01-2049 REG CUSIP : 31339UCN8				
26 Feb 24	Principal Payment Received on 115,306.35 PAR Pay date 02/25/24	2,031.55	-354,576.49	2,031.55	-354,576.49
26 Feb 24	FNMA POOL #FS2847 4% 08-01-2052 BEO CUSIP : 3140XJEV1				
26 Feb 24	Principal Payment Received on 118,169.10 PAR Pay date 02/25/24	990.97	-353,585.52	990.97	-353,585.52
26 Feb 24	FEDERAL NATIONAL MORTGAGE ASSOC 4% 08-01-2037 CUSIP : 3140QPWS2				
26 Feb 24	Principal Payment Received on 12,767.10 PAR Pay date 02/25/24	61.49	-353,524.03	61.49	-353,524.03
26 Feb 24	FNMA POOL #AD4045 5% 04-01-2040 BEO CUSIP : 31418RP70				
26 Feb 24	Principal Payment Received on 147,093.16 PAR Pay date 02/25/24	3,255.37	-350,268.66	3,255.37	-350,268.66
26 Feb 24	FNMA POOL #MA2828 2.5% 11-01-2046 BEO CUSIP : 31418CEA8				

\*Generated by Northern Trust from reviewed periodic data on 17 Sep 24 B024

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 278 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
26 Feb 24 26 Feb 24	Principal Payment Received on 150,108.62 PAR Pay date 02/25/24 FHLMC SUPER 15Y FIXED 5% 08-01-2038 CUSIP : 3132CXBF8	3,322.24	-346,946.42	3,322.24	-346,946.42
26 Feb 24 26 Feb 24	Principal Payment Received on 160,816.98 PAR Pay date 02/25/24 FNMA POOL #MA4978 5% 04-01-2053 BEO CUSIP : 31418EQ86	804.94	-346,141.48	804.94	-346,141.48
26 Feb 24 26 Feb 24	Principal Payment Received on 161,639.64 PAR Pay date 02/25/24 FEDERAL HOME LOAN MORTGAGE CORP 5% 07-01-2043 CUSIP : 3133KYZH5	1,434.22	-344,707.26	1,434.22	-344,707.26
26 Feb 24 26 Feb 24	Principal Payment Received on 163,895.39 PAR Pay date 02/25/24 FNMA POOL #MA4850 5% 11-01-2037 BEO CUSIP : 31418EL81	1,913.72	-342,793.54	1,913.72	-342,793.54
26 Feb 24 26 Feb 24	Principal Payment Received on 167,450.75 PAR Pay date 02/25/24 FNMA POOL #MA4656 4.5% 07-01-2052 BEO CUSIP : 31418EE63	800.22	-341,993.32	800.22	-341,993.32
26 Feb 24 26 Feb 24	Principal Payment Received on 168,501.83 PAR Pay date 02/25/24 FNMA POOL #MA4783 4% 10-01-2052 BEO CUSIP : 31418EJ50	805.58	-341,187.74	805.58	-341,187.74
26 Feb 24 26 Feb 24	Principal Payment Received on 170,907.16 PAR Pay date 02/25/24 FNMA POOL #MA4761 5% 09-01-2052 BEO CUSIP : 31418EJF8	860.54	-340,327.20	860.54	-340,327.20
26 Feb 24 26 Feb 24	Principal Payment Received on 188,448.59 PAR Pay date 02/25/24 FNMA 2% 07-01-2050 CUSIP : 3140KFB38	478.03	-339,849.17	478.03	-339,849.17
26 Feb 24 26 Feb 24	Principal Payment Received on 23,618.55 PAR Pay date 02/25/24 FNMA POOL #AD8057 5% 06-01-2040 BEO CUSIP : 31418V5T5	97.24	-339,751.93	97.24	-339,751.93
26 Feb 24 26 Feb 24	Principal Payment Received on 29,302.16 PAR Pay date 02/25/24 FNMA POOL #AS8356 3% 11-01-2046 BEO CUSIP : 3138WJJA7	82.89	-339,669.04	82.89	-339,669.04
26 Feb 24 26 Feb 24	Principal Payment Received on 293,751.25 PAR Pay date 02/25/24 FNMA POOL #FS3497 3.5% 08-01-2052 BEO CUSIP : 3140XJ3F8	1,236.89	-338,432.15	1,236.89	-338,432.15
26 Feb 24 26 Feb 24	Principal Payment Received on 32,751.57 PAR Pay date 02/25/24 FNMA POOL #MA2356 3% 07-01-2045 BEO CUSIP : 31418BTN6	106.41	-338,325.74	106.41	-338,325.74

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 279 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
26 Feb 24	Principal Payment Received on 365,247.16 PAR Pay date 02/25/24	1,480.90	-336,844.84	1,480.90	-336,844.84
26 Feb 24	FEDERAL HOME LN MTG CORP POOL #SD8193 2%02-01-2052 BEO CUSIP : 3132DWC68				
26 Feb 24	Principal Payment Received on 421,378.68 PAR Pay date 02/25/24	3,115.60	-333,729.24	3,115.60	-333,729.24
26 Feb 24	FHLMC UMBS 30Y FIXED 2.5% 05-01-2052 CUSIP : 3133BBTH2				
26 Feb 24	Principal Payment Received on 477,354.87 PAR Pay date 02/25/24	1,992.87	-331,736.37	1,992.87	-331,736.37
26 Feb 24	FNMA POOL #MA4563 2.5% 03-01-2052 BEO CUSIP : 31418EB90				
26 Feb 24	Principal Payment Received on 494,050.12 PAR Pay date 02/25/24	1,947.54	-329,788.83	1,947.54	-329,788.83
26 Feb 24	FEDERAL HOME LOAN MORTGAGE CORP POOL #SD8220 3.0% DUE 06-01-2052 REG CUSIP : 3132DWDZ3				
26 Feb 24	Principal Payment Received on 5,868.80 PAR Pay date 02/25/24	64.15	-329,724.68	64.15	-329,724.68
26 Feb 24	FNMA POOL #995930 5% 04-01-2039 BEO CUSIP : 31416CLK0				
26 Feb 24	Principal Payment Received on 57,886.44 PAR Pay date 02/25/24	124.46	-329,600.22	124.46	-329,600.22
26 Feb 24	FNMA POOL #BN4393 3.5% DUE 03-01-2049 CUSIP : 3140JL3B8				
26 Feb 24	Principal Payment Received on 60,534.80 PAR Pay date 02/25/24	140.51	-329,459.71	140.51	-329,459.71
26 Feb 24	FNMA POOL #BN0905 4.0% 11-01-2048 CUSIP : 3140JHAF0				
26 Feb 24	Principal Payment Received on 75.16 PAR Pay date 02/25/24	21.69	-329,438.02	21.69	-329,438.02
26 Feb 24	FNMA POOL #255321 5.5% DUE 07-01-2024 REG CUSIP : 31371LSJ9				
26 Feb 24	Principal Payment Received on 800,119.08 PAR Pay date 02/25/24	4,153.73	-325,284.29	4,153.73	-325,284.29
26 Feb 24	FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5715 2.0% DUE 10-01-2051 REG CUSIP : 3133KMK46				
26 Feb 24	PURCHASED 35,000.00 PAR 02-21-24 AT A PRICE OF \$99.899000 PLUS ACCRUED INTEREST PAID	-34,964.65	-360,248.94	-34,964.65	-360,248.94
26 Feb 24	CISCO SYS INC 5.05% 02-26-2034 CUSIP : 17275RBT8				
26 Feb 24	PURCHASED 50,000.00 PAR 02-22-24 AT A PRICE OF \$97.375000 PLUS ACCRUED INTEREST PAID	-48,687.50	-408,936.44	-48,687.50	-408,936.44
26 Feb 24	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
26 Feb 24	PURCHASED 55,000.00 PAR 02-22-24 AT A PRICE OF \$99.685000 PLUS ACCRUED INTEREST PAID	-54,826.75	-463,763.19	-54,826.75	-463,763.19
26 Feb 24	ABBVIE INC 5.05% 03-15-2034 CUSIP : 00287YDU0				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 280 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
26 Feb 24	PURCHASED 75,000.00 PAR 02-22-24 AT A PRICE OF \$98.539000 PLUS ACCRUED INTEREST PAID	-73,904.25	-537,667.44	-73,904.25	-537,667.44
26 Feb 24	PHILIP MORRIS INTL INC 5.125% 02-13-2031 CUSIP : 718172DH9				
26 Feb 24	PURCHASED 85,000.00 PAR 02-16-24 AT A PRICE OF \$97.593750 PLUS ACCRUED INTEREST PAID	-82,954.69	-620,622.13	-82,954.69	-620,622.13
26 Feb 24	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
26 Feb 24	PURCHASED 85,000.00 PAR 02-22-24 AT A PRICE OF \$97.406250 PLUS ACCRUED INTEREST PAID	-82,795.31	-703,417.44	-82,795.31	-703,417.44
26 Feb 24	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
26 Feb 24	Sold 104,142.790 Units 26-Feb-2024 at a price of 1.00 Net	104,142.79	-599,274.65	104,142.79	-599,274.65
26 Feb 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
26 Feb 24	SOLD 55,000.00 PAR 02-22-24 AT A PRICE OF \$99.242000 PLUS ACCRUED INTEREST RECEIVED	54,583.10	-544,691.55	54,583.10	-544,691.55
26 Feb 24	KELLOGG CO 5.25% DUE 03-01-2033 CUSIP : 487836BZ0				
26 Feb 24	SOLD 85,000.00 PAR 02-22-24 AT A PRICE OF \$99.582000 PLUS ACCRUED INTEREST RECEIVED	84,644.70	-460,046.85	84,644.70	-460,046.85
26 Feb 24	PHILIP MORRIS INTL INC 5.125% 02-15-2030 CUSIP : 718172DA4				
26 Feb 24	SOLD 90,000.00 PAR 02-22-24 AT A PRICE OF \$98.361000 PLUS ACCRUED INTEREST RECEIVED	88,524.90	-371,521.95	88,524.90	-371,521.95
26 Feb 24	MARRIOTT INTL 5.3% 05-15-2034 CUSIP : 571903BQ5				
27 Feb 24	Purchased 48,864.760 Units 27-Feb-2024 at a price of 1.00 Net	-48,864.76	-420,386.71	-48,864.76	-420,386.71
27 Feb 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
27 Feb 24	SOLD 50,000.00 PAR 02-26-24 AT A PRICE OF \$97.597656 PLUS ACCRUED INTEREST RECEIVED	48,798.83	-371,587.88	48,798.83	-371,587.88
27 Feb 24	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
28 Feb 24	Purchased 26,670.680 Units 28-Feb-2024 at a price of 1.00 Net	-26,670.68	-398,258.56	-26,670.68	-398,258.56
28 Feb 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
28 Feb 24	SOLD 25,000.00 PAR 02-27-24 AT A PRICE OF \$105.312500 PLUS ACCRUED INTEREST RECEIVED	26,328.13	-371,930.43	26,328.13	-371,930.43
28 Feb 24	UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP : 912810TV0				
29 Feb 24	PURCHASED 35,000.00 PAR 02-20-24 AT A PRICE OF \$99.953000 PLUS ACCRUED INTEREST PAID	-34,983.55	-406,913.98	-34,983.55	-406,913.98
29 Feb 24	DTE ELEC CO 5.2% 03-01-2034 CUSIP : 23338VAV8				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 281 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
29 Feb 24	PURCHASED 35,000.00 PAR 02-27-24 AT A PRICE OF \$75.029000 PLUS ACCRUED	-26,260.15	-433,174.13	-26,260.15	-433,174.13
29 Feb 24	INTEREST PAID SPECTRUM HLTH SYS 3.487% DUE 07-15-2049 CUSIP : 84765EAA6				
29 Feb 24	Sold 13,196.970 Units 29-Feb-2024 at a price of 1.00 Net	13,196.97	-419,977.16	13,196.97	-419,977.16
29 Feb 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
29 Feb 24	SOLD 15,000.00 PAR 02-28-24 AT A PRICE OF \$105.671875 PLUS ACCRUED	15,850.78	-404,126.38	15,850.78	-404,126.38
29 Feb 24	INTEREST RECEIVED UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP : 912810TV0				
29 Feb 24	SOLD 30,000.00 PAR 02-28-24 AT A PRICE OF \$105.742187 PLUS ACCRUED	31,722.66	-372,403.72	31,722.66	-372,403.72
29 Feb 24	INTEREST RECEIVED UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP : 912810TV0				
01 Mar 24	Principal Payment Received on 25,756.56 PAR Pay date 03/01/24	2,117.91	-370,285.81	2,117.91	-370,285.81
01 Mar 24	DUKE ENERGY FLA PROJ FIN LLC 2.538% 09-01-2031 CUSIP : 26444GAC7				
01 Mar 24	PURCHASED 25,000.00 PAR 02-28-24 AT A PRICE OF \$82.429000 PLUS ACCRUED	-20,607.25	-390,893.06	-20,607.25	-390,893.06
01 Mar 24	INTEREST PAID DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047 CUSIP : 26443CAA1				
01 Mar 24	PURCHASED 305,000.00 PAR 02-29-24 AT A PRICE OF \$99.929687 PLUS ACCRUED	-304,785.55	-695,678.61	-304,785.55	-695,678.61
01 Mar 24	INTEREST PAID UNITED STATES TREAS NTS DTD 02/29/2024 4.25% 02-28-2031 CUSIP : 91282CKC4				
01 Mar 24	PURCHASED 45,000.00 PAR 02-28-24 AT A PRICE OF \$82.300000 PLUS ACCRUED	-37,035.00	-732,713.61	-37,035.00	-732,713.61
01 Mar 24	INTEREST PAID DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047 CUSIP : 26443CAA1				
01 Mar 24	PURCHASED 80,000.00 PAR 02-21-24 AT A PRICE OF \$99.972860 PLUS ACCRUED	-79,978.29	-812,691.90	-79,978.29	-812,691.90
01 Mar 24	INTEREST PAID WF CARD ISSUANCE 4.94% DUE 02-15-2029 CUSIP : 92970QAA3				
01 Mar 24	SOLD 125,000.00 PAR 02-29-24 AT A PRICE OF \$97.949218 PLUS ACCRUED	122,436.52	-690,255.38	122,436.52	-690,255.38
01 Mar 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
01 Mar 24	Sold 266,599.760 Units 01-Mar-2024 at a price of 1.00 Net	266,599.76	-423,655.62	266,599.76	-423,655.62
01 Mar 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
01 Mar 24	SOLD 40,000.00 PAR 02-29-24 AT A PRICE OF \$106.484375 PLUS ACCRUED	42,593.75	-381,061.87	42,593.75	-381,061.87
01 Mar 24	INTEREST RECEIVED UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP : 912810TV0				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 282 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
04 Mar 24	PURCHASED 135,000.00 PAR 02-29-24 AT A PRICE OF \$98.957000 PLUS ACCRUED	-133,591.95	-514,653.82	-133,591.95	-514,653.82
04 Mar 24	INTEREST PAID SAFEHOLD GL HLDGS LLC 6.1% 04-01-2034 CUSIP : 785931AA4				
04 Mar 24	PURCHASED 25,000.00 PAR 02-29-24 AT A PRICE OF \$97.890625 PLUS ACCRUED	-24,472.66	-539,126.48	-24,472.66	-539,126.48
04 Mar 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
04 Mar 24	PURCHASED 35,000.00 PAR 02-29-24 AT A PRICE OF \$98.125000 PLUS ACCRUED	-34,343.75	-573,470.23	-34,343.75	-573,470.23
04 Mar 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
04 Mar 24	PURCHASED 60,000.00 PAR 02-29-24 AT A PRICE OF \$87.883000 PLUS ACCRUED	-52,729.80	-626,200.03	-52,729.80	-626,200.03
04 Mar 24	INTEREST PAID PARKER-HANNIFIN CORP 4.45% 11-21-2044 CUSIP : 70109HAN5				
04 Mar 24	SOLD 175,000.00 PAR 02-29-24 AT A PRICE OF \$93.816000 PLUS ACCRUED	164,178.00	-462,022.03	164,178.00	-462,022.03
04 Mar 24	INTEREST RECEIVED NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 3.9% 08-01-2031 BEO TAXABLE CUSIP : 64971XGG7				
04 Mar 24	Sold 19,442.900 Units 04-Mar-2024 at a price of 1.00 Net	19,442.90	-442,579.13	19,442.90	-442,579.13
04 Mar 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
04 Mar 24	SOLD 25,000.00 PAR 02-29-24 AT A PRICE OF \$104.056000 PLUS ACCRUED	26,014.00	-416,565.13	26,014.00	-416,565.13
04 Mar 24	INTEREST RECEIVED TEXTRON INC 6.1% 11-15-2033 CUSIP : 883203CD1				
04 Mar 24	SOLD 35,000.00 PAR 02-29-24 AT A PRICE OF \$100.668000 PLUS ACCRUED	35,233.80	-381,331.33	35,233.80	-381,331.33
04 Mar 24	INTEREST RECEIVED CISCO SYS INC 5.05% 02-26-2034 CUSIP : 17275RBT8				
05 Mar 24	PURCHASED 25,000.00 PAR 03-01-24 AT A PRICE OF \$98.406250 PLUS ACCRUED	-24,601.56	-405,932.89	-24,601.56	-405,932.89
05 Mar 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
05 Mar 24	Purchased 37,062.680 Units 05-Mar-2024 at a price of 1.00 Net	-37,062.68	-442,995.57	-37,062.68	-442,995.57
05 Mar 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
05 Mar 24	SOLD 25,000.00 PAR 03-01-24 AT A PRICE OF \$104.617000 PLUS ACCRUED	26,154.25	-416,841.32	26,154.25	-416,841.32
05 Mar 24	INTEREST RECEIVED TEXTRON INC 6.1% 11-15-2033 CUSIP : 883203CD1				
05 Mar 24	SOLD 35,000.00 PAR 03-04-24 AT A PRICE OF \$100.144531 PLUS ACCRUED	35,050.59	-381,790.73	35,050.59	-381,790.73
05 Mar 24	INTEREST RECEIVED UNITED STATES TREAS NTS DTD 02/29/2024 4.25% 02-28-2031 CUSIP : 91282CKC4				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 283 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
06 Mar 24	Purchased 54,708.070 Units 06-Mar-2024 at a price of 1.00 Net	-54,708.07	-436,498.80	-54,708.07	-436,498.80
06 Mar 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
06 Mar 24	SOLD 20,000.00 PAR 03-05-24 AT A PRICE OF \$98.789062 PLUS ACCRUED	19,757.81	-416,740.99	19,757.81	-416,740.99
06 Mar 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
06 Mar 24	SOLD 35,000.00 PAR 03-05-24 AT A PRICE OF \$99.347656 PLUS ACCRUED	34,771.68	-381,969.31	34,771.68	-381,969.31
06 Mar 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 01-31-2029 CUSIP : 91282CJW2				
07 Mar 24	PURCHASED 125,000.00 PAR 03-05-24 AT A PRICE OF \$98.843750 PLUS ACCRUED	-123,554.69	-505,524.00	-123,554.69	-505,524.00
07 Mar 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
07 Mar 24	PURCHASED 25,000.00 PAR 03-05-24 AT A PRICE OF \$100.500000 PLUS ACCRUED	-25,125.00	-530,649.00	-25,125.00	-530,649.00
07 Mar 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.25% 02-28-2029 CUSIP : 91282CKD2				
07 Mar 24	PURCHASED 35,000.00 PAR 03-04-24 AT A PRICE OF \$99.801000 PLUS ACCRUED	-34,930.35	-565,579.35	-34,930.35	-565,579.35
07 Mar 24	INTEREST PAID KEURIG DR PEPPER INC 5.2% 03-15-2031 CUSIP : 49271VAU4				
07 Mar 24	PURCHASED 35,000.00 PAR 03-05-24 AT A PRICE OF \$98.812500 PLUS ACCRUED	-34,584.38	-600,163.73	-34,584.38	-600,163.73
07 Mar 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
07 Mar 24	PURCHASED 35,000.00 PAR 03-05-24 AT A PRICE OF \$99.823000 PLUS ACCRUED	-34,938.05	-635,101.78	-34,938.05	-635,101.78
07 Mar 24	INTEREST PAID MICROCHIP TECHNOLOGY INC 5.05% 03-15-2029 CUSIP : 595017BE3				
07 Mar 24	SOLD 135,000.00 PAR 03-05-24 AT A PRICE OF \$99.821000 PLUS ACCRUED	134,758.35	-500,343.43	134,758.35	-500,343.43
07 Mar 24	INTEREST RECEIVED SAFEHOLD GL HLDGS LLC 6.1% 04-01-2034 CUSIP : 785931AA4				
07 Mar 24	SOLD 15,000.00 PAR 03-06-24 AT A PRICE OF \$99.433593 PLUS ACCRUED	14,915.04	-485,428.39	14,915.04	-485,428.39
07 Mar 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 01-31-2029 CUSIP : 91282CJW2				
07 Mar 24	SOLD 25,000.00 PAR 03-05-24 AT A PRICE OF \$102.830000 PLUS ACCRUED	25,707.50	-459,720.89	25,707.50	-459,720.89
07 Mar 24	INTEREST RECEIVED ALLY FINL INC 6.848% 01-03-2030 CUSIP : 02005NBU3				
07 Mar 24	SOLD 35,000.00 PAR 03-05-24 AT A PRICE OF \$101.510000 PLUS ACCRUED	35,528.50	-424,192.39	35,528.50	-424,192.39
07 Mar 24	INTEREST RECEIVED CAPITAL ONE FINL CORP 6.051% 02-01-2035 CUSIP : 14040HDF9				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 284 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
07 Mar 24	Sold 41,968.400 Units 07-Mar-2024 at a price of 1.00 Net	41,968.40	-382,223.99	41,968.40	-382,223.99
07 Mar 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
08 Mar 24	PURCHASED 15,000.00 PAR 03-06-24 AT A PRICE OF \$95.495000 PLUS ACCRUED	-14,324.25	-396,548.24	-14,324.25	-396,548.24
08 Mar 24	INTEREST PAID SUTTER HEALTH 3.695% DUE 08-15-2028 CUSIP : 86944BAD5				
08 Mar 24	PURCHASED 15,000.00 PAR 03-06-24 AT A PRICE OF \$99.074218 PLUS ACCRUED	-14,861.13	-411,409.37	-14,861.13	-411,409.37
08 Mar 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
08 Mar 24	Purchased 15,895.070 Units 08-Mar-2024 at a price of 1.00 Net	-15,895.07	-427,304.44	-15,895.07	-427,304.44
08 Mar 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
08 Mar 24	PURCHASED 35,000.00 PAR 03-06-24 AT A PRICE OF \$100.664062 PLUS ACCRUED	-35,232.42	-462,536.86	-35,232.42	-462,536.86
08 Mar 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.25% 02-28-2029 CUSIP : 91282CKD2				
08 Mar 24	PURCHASED 50,000.00 PAR 03-05-24 AT A PRICE OF \$99.903000 PLUS ACCRUED	-49,951.50	-512,488.36	-49,951.50	-512,488.36
08 Mar 24	INTEREST PAID HORMEL FOODS CORP 4.8% 03-30-2027 CUSIP : 440452AK6				
08 Mar 24	SOLD 20,000.00 PAR 03-06-24 AT A PRICE OF \$99.637000 PLUS ACCRUED	19,927.40	-492,560.96	19,927.40	-492,560.96
08 Mar 24	INTEREST RECEIVED CAPITAL ONE FINANCIAL CORP 5.817% DUE 02-01-2034 CUSIP : 14040HCY9				
08 Mar 24	SOLD 35,000.00 PAR 03-06-24 AT A PRICE OF \$100.257000 PLUS ACCRUED	35,089.95	-457,471.01	35,089.95	-457,471.01
08 Mar 24	INTEREST RECEIVED MICROCHIP TECHNOLOGY INC 5.05% 03-15-2029 CUSIP : 595017BE3				
08 Mar 24	SOLD 35,000.00 PAR 03-06-24 AT A PRICE OF \$102.962000 PLUS ACCRUED	36,036.70	-421,434.31	36,036.70	-421,434.31
08 Mar 24	INTEREST RECEIVED ALLY FINL INC 6.848% 01-03-2030 CUSIP : 02005NBU3				
08 Mar 24	SOLD 35,000.00 PAR 03-07-24 AT A PRICE OF \$99.152343 PLUS ACCRUED	34,703.32	-386,730.99	34,703.32	-386,730.99
08 Mar 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
11 Mar 24	PURCHASED 35,000.00 PAR 03-06-24 AT A PRICE OF \$100.640625 PLUS ACCRUED	-35,224.22	-421,955.21	-35,224.22	-421,955.21
11 Mar 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.25% 02-28-2029 CUSIP : 91282CKD2				
11 Mar 24	PURCHASED 35,000.00 PAR 03-07-24 AT A PRICE OF \$102.426000 PLUS ACCRUED	-35,849.10	-457,804.31	-35,849.10	-457,804.31
11 Mar 24	INTEREST PAID INTUIT INC 5.2% 09-15-2033 CUSIP : 46124HAG1				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 285 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
11 Mar 24	PURCHASED 50,000.00 PAR 02-26-24 AT A PRICE OF \$100.000000 PLUS ACCRUED	-50,000.00	-507,804.31	-50,000.00	-507,804.31
11 Mar 24	INTEREST PAID WESTINGHOUSE AIR BRAKE TECH CORP 5.611% 03-11-2034 CUSIP : 960386AR1				
11 Mar 24	PURCHASED 70,000.00 PAR 03-07-24 AT A PRICE OF \$99.496100 PLUS ACCRUED	-69,647.27	-577,451.58	-69,647.27	-577,451.58
11 Mar 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
11 Mar 24	Sold 112,531.500 Units 11-Mar-2024 at a price of 1.00 Net	112,531.50	-464,920.08	112,531.50	-464,920.08
11 Mar 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
11 Mar 24	SOLD 75,000.00 PAR 03-07-24 AT A PRICE OF \$105.288000 PLUS ACCRUED	78,966.00	-385,954.08	78,966.00	-385,954.08
11 Mar 24	INTEREST RECEIVED TEXTRON INC 6.1% 11-15-2033 CUSIP : 883203CD1				
12 Mar 24	PURCHASED 20,000.00 PAR 03-05-24 AT A PRICE OF \$100.000000 PLUS ACCRUED	-20,000.00	-405,954.08	-20,000.00	-405,954.08
12 Mar 24	INTEREST PAID PRESIDENT & FELLOWS HARVARD COLLEGE 4.609% 02-15-2035 CUSIP : 740816AR4				
12 Mar 24	PURCHASED 25,000.00 PAR 03-08-24 AT A PRICE OF \$109.817000 PLUS ACCRUED	-27,454.25	-433,408.33	-27,454.25	-433,408.33
12 Mar 24	INTEREST PAID GOLDMAN SACHS GROUP INC 6.561% 10-24-2034 CUSIP : 38141GA53				
12 Mar 24	Purchased 38,990.300 Units 12-Mar-2024 at a price of 1.00 Net	-38,990.30	-472,398.63	-38,990.30	-472,398.63
12 Mar 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
12 Mar 24	PURCHASED 50,000.00 PAR 03-08-24 AT A PRICE OF \$104.633000 PLUS ACCRUED	-52,316.50	-524,715.13	-52,316.50	-524,715.13
12 Mar 24	INTEREST PAID JPMORGAN CHASE & 6.087% DUE 10-23-2029 CUSIP : 46647PDX1				
12 Mar 24	SOLD 20,000.00 PAR 03-11-24 AT A PRICE OF \$99.203125 PLUS ACCRUED	19,840.63	-504,874.50	19,840.63	-504,874.50
12 Mar 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
12 Mar 24	SOLD 55,000.00 PAR 03-08-24 AT A PRICE OF \$101.349000 PLUS ACCRUED	55,741.95	-449,132.55	55,741.95	-449,132.55
12 Mar 24	INTEREST RECEIVED JPMORGAN CHASE & CO 5.299% 07-24-2029 CUSIP : 46647PDU7				
12 Mar 24	SOLD 65,000.00 PAR 03-08-24 AT A PRICE OF \$98.314000 PLUS ACCRUED	63,904.10	-385,228.45	63,904.10	-385,228.45
12 Mar 24	INTEREST RECEIVED GOLDMAN SACHS GROUP INC 4.482% 08-23-2028 CUSIP : 38141GZU1				
13 Mar 24	Purchased 109,298.860 Units 13-Mar-2024 at a price of 1.00 Net	-109,298.86	-494,527.31	-109,298.86	-494,527.31
13 Mar 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 286 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
13 Mar 24	SOLD 20,000.00 PAR 03-12-24 AT A PRICE OF \$99.078125 PLUS ACCRUED	19,815.62	-474,711.69	19,815.62	-474,711.69
13 Mar 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
13 Mar 24	SOLD 30,000.00 PAR 03-12-24 AT A PRICE OF \$107.398437 PLUS ACCRUED	32,219.53	-442,492.16	32,219.53	-442,492.16
13 Mar 24	INTEREST RECEIVED UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP : 912810TV0				
13 Mar 24	SOLD 55,000.00 PAR 03-12-24 AT A PRICE OF \$98.968750 PLUS ACCRUED	54,432.81	-388,059.35	54,432.81	-388,059.35
13 Mar 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
14 Mar 24	PURCHASED 100,000.00 PAR 03-04-24 AT A PRICE OF \$99.994520 PLUS ACCRUED	-99,994.52	-488,053.87	-99,994.52	-488,053.87
14 Mar 24	INTEREST PAID PVTPL MVW 2024-1 LLC SR 24-1A CL A 5.32%02-20-2043 CUSIP : 62847RAA5				
14 Mar 24	PURCHASED 100,000.00 PAR 03-05-24 AT A PRICE OF \$99.980730 PLUS ACCRUED	-99,980.73	-588,034.60	-99,980.73	-588,034.60
14 Mar 24	INTEREST PAID PVTPL NEXTGEAR FLOORPLAN MASTER OWNER TRSR 24-1A CL A2 5.12% 03-15-2029 CUSIP : 65341KBZ8				
14 Mar 24	PURCHASED 25,000.00 PAR 03-12-24 AT A PRICE OF \$101.113000 PLUS ACCRUED	-25,278.25	-613,312.85	-25,278.25	-613,312.85
14 Mar 24	INTEREST PAID US BANCORP 5.678% 01-23-2035 CUSIP : 91159HJR2				
14 Mar 24	Purchased 295,724.870 Units 14-Mar-2024 at a price of 1.00 Net	-295,724.87	-909,037.72	-295,724.87	-909,037.72
14 Mar 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
14 Mar 24	PURCHASED 90,000.00 PAR 03-12-24 AT A PRICE OF \$74.655000 PLUS ACCRUED	-67,189.50	-976,227.22	-67,189.50	-976,227.22
14 Mar 24	INTEREST PAID ORLANDO HEALTH INC 3.327% DUE 10-01-2050 CUSIP : 686514AH3				
14 Mar 24	SOLD 110,000.00 PAR 03-13-24 AT A PRICE OF \$100.289062 PLUS ACCRUED	110,317.97	-865,909.25	110,317.97	-865,909.25
14 Mar 24	INTEREST RECEIVED UNITED STATES TREAS NTS DTD 02/29/2024 4.25% 02-28-2031 CUSIP : 91282CKC4				
14 Mar 24	SOLD 120,000.00 PAR 03-13-24 AT A PRICE OF \$100.285156 PLUS ACCRUED	120,342.19	-745,567.06	120,342.19	-745,567.06
14 Mar 24	INTEREST RECEIVED UNITED STATES TREAS NTS DTD 02/29/2024 4.25% 02-28-2031 CUSIP : 91282CKC4				
14 Mar 24	SOLD 25,000.00 PAR 03-12-24 AT A PRICE OF \$98.777343 PLUS ACCRUED	24,694.34	-720,872.72	24,694.34	-720,872.72
14 Mar 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
14 Mar 24	SOLD 60,000.00 PAR 03-12-24 AT A PRICE OF \$107.468750 PLUS ACCRUED	64,481.25	-656,391.47	64,481.25	-656,391.47
14 Mar 24	INTEREST RECEIVED UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP : 912810TV0				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 287 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
14 Mar 24	SOLD 80,000.00 PAR 03-13-24 AT A PRICE OF \$98.445312 PLUS ACCRUED INTEREST RECEIVED	78,756.25	-577,635.22	78,756.25	-577,635.22
14 Mar 24	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
15 Mar 24	Principal Payment Received on 10,639.83 PAR Pay date 03/15/24	36.90	-577,598.32	36.90	-577,598.32
15 Mar 24	GNMA POOL #692311 SER 2039 5.5% DUE 01-15-2039 BEO CUSIP : 36296JDQ5				
15 Mar 24	Principal Payment Received on 31,172.57 PAR Pay date 03/15/24	64.00	-577,534.32	64.00	-577,534.32
15 Mar 24	GNMA POOL #682229 4% 07-15-2049 BEO CUSIP : 36295V4N6				
15 Mar 24	Principal Payment Received on 4,251.59 PAR Pay date 03/15/24	32.11	-577,502.21	32.11	-577,502.21
15 Mar 24	GNMA POOL #782448 6% 10-15-2038 BEO CUSIP : 36241KWH7				
15 Mar 24	Principal Payment Received on 53,295.52 PAR Pay date 03/15/24	209.52	-577,292.69	209.52	-577,292.69
15 Mar 24	FEDERAL HOME LN MTG CORP POOL #G61648 3.5% 09-01-2048 BEO CUSIP : 31335BZM1				
15 Mar 24	Principal Payment Received on 8,117.70 PAR Pay date 03/15/24	443.31	-576,849.38	443.31	-576,849.38
15 Mar 24	FEDERAL HOME LN MTG CORP POOL #E02902 4%06-01-2026 BEO CUSIP : 31294MGK1				
15 Mar 24	Principal Payment Received on 8,226.67 PAR Pay date 03/15/24	34.67	-576,814.71	34.67	-576,814.71
15 Mar 24	GNMA POOL #710769 4.5% 08-15-2039 BEO CUSIP : 36297FT28				
15 Mar 24	PURCHASED 10,000.00 PAR 03-13-24 AT A PRICE OF \$100.816406 PLUS ACCRUED INTEREST PAID	-10,081.64	-586,896.35	-10,081.64	-586,896.35
15 Mar 24	UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP : 912810TZ1				
15 Mar 24	PURCHASED 135,000.00 PAR 03-13-24 AT A PRICE OF \$100.265625 PLUS ACCRUED INTEREST PAID	-135,358.59	-722,254.94	-135,358.59	-722,254.94
15 Mar 24	UNITED STATES OF AMER TREAS NOTES 4.25% 02-28-2029 CUSIP : 91282CKD2				
15 Mar 24	PURCHASED 135,000.00 PAR 03-13-24 AT A PRICE OF \$85.658000 PLUS ACCRUED INTEREST PAID	-115,638.30	-837,893.24	-115,638.30	-837,893.24
15 Mar 24	SUTTER HEALTH 2.294% DUE 08-15-2030 CUSIP : 86944BAG8				
15 Mar 24	PURCHASED 35,000.00 PAR 03-12-24 AT A PRICE OF \$99.901000 PLUS ACCRUED INTEREST PAID	-34,965.35	-872,858.59	-34,965.35	-872,858.59
15 Mar 24	CONSTELLATION ENERGY GENERATION LLC 5.75% 03-15-2054 CUSIP : 210385AF7				
15 Mar 24	PURCHASED 95,000.00 PAR 03-13-24 AT A PRICE OF \$98.437500 PLUS ACCRUED INTEREST PAID	-93,515.62	-966,374.21	-93,515.62	-966,374.21
15 Mar 24	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 288 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
15 Mar 24	SOLD 10,000.00 PAR 03-13-24 AT A PRICE OF \$92.079000 PLUS ACCRUED INTEREST RECEIVED	9,207.90	-957,166.31	9,207.90	-957,166.31
15 Mar 24	MATTEL INC 5.45 DUE 11-01-2041 CUSIP : 577081AW2				
15 Mar 24	SOLD 105,000.00 PAR 03-13-24 AT A PRICE OF \$102.366000 PLUS ACCRUED INTEREST RECEIVED	107,484.30	-849,682.01	107,484.30	-849,682.01
15 Mar 24	KYNDRYL HLDGS INC 6.35% 02-20-2034 CUSIP : 50155QAN0				
15 Mar 24	SOLD 105,000.00 PAR 03-13-24 AT A PRICE OF \$105.561000 PLUS ACCRUED INTEREST RECEIVED	110,839.05	-738,842.96	110,839.05	-738,842.96
15 Mar 24	ENERGY TRANSFER L P 6.4% 12-01-2030 CUSIP : 29273VAT7				
15 Mar 24	SOLD 20,000.00 PAR 03-14-24 AT A PRICE OF \$99.816406 PLUS ACCRUED INTEREST RECEIVED	19,963.28	-718,879.68	19,963.28	-718,879.68
15 Mar 24	UNITED STATES OF AMER TREAS NOTES 4.25% 02-28-2029 CUSIP : 91282CKD2				
15 Mar 24	Sold 371,355.940 Units 15-Mar-2024 at a price of 1.00 Net	371,355.94	-347,523.74	371,355.94	-347,523.74
15 Mar 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
15 Mar 24	SOLD 40,000.00 PAR 03-14-24 AT A PRICE OF \$106.585937 PLUS ACCRUED INTEREST RECEIVED	42,634.38	-304,889.36	42,634.38	-304,889.36
15 Mar 24	UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP : 912810TV0				
18 Mar 24	Principal Payment Received on 13,220.49 PAR Pay date 03/16/24	516.27	-304,373.09	516.27	-304,373.09
18 Mar 24	GNMA 2013-105 CL A 1.705 DUE 02-16-2037 CUSIP : 38378KXW4				
18 Mar 24	Principal Payment Received on 167,352.45 PAR Pay date 03/16/24	1,680.89	-302,692.20	1,680.89	-302,692.20
18 Mar 24	GNMA 2019-053 REMIC PASSTHRU CTF CL V FIXED 2.75% DUE 08-16-2031 CUSIP : 38380M4H1				
18 Mar 24	Principal Payment Received on 68,151.15 PAR Pay date 03/16/24	636.02	-302,056.18	636.02	-302,056.18
18 Mar 24	GNMA SER 2013-33 REMIC PASSTHRU CL B 2.273 DUE 12-16-2042 CUSIP : 38378B7F0				
18 Mar 24	PURCHASED 20,000.00 PAR 03-14-24 AT A PRICE OF \$99.829000 PLUS ACCRUED INTEREST PAID	-19,965.80	-322,021.98	-19,965.80	-322,021.98
18 Mar 24	BRUNSWICK CORP 5.85% 03-18-2029 CUSIP : 117043AW9				
18 Mar 24	PURCHASED 55,000.00 PAR 03-14-24 AT A PRICE OF \$97.687500 PLUS ACCRUED INTEREST PAID	-53,728.13	-375,750.11	-53,728.13	-375,750.11
18 Mar 24	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
18 Mar 24	Sold 2,510.070 Units 18-Mar-2024 at a price of 1.00 Net	2,510.07	-373,240.04	2,510.07	-373,240.04
18 Mar 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				

◆ **Cash Activity Detail**

*Principal cash - USD*

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
18 Mar 24	SOLD 75,000.00 PAR 03-14-24 AT A PRICE OF \$82.193000 PLUS ACCRUED	61,644.75	-311,595.29	61,644.75	-311,595.29
18 Mar 24	INTEREST RECEIVED CENOVUS ENERGY INC 2.65% 01-15-2032 CUSIP : 15135UAW9				
19 Mar 24	PURCHASED 20,000.00 PAR 03-15-24 AT A PRICE OF \$99.625000 PLUS ACCRUED	-19,925.00	-331,520.29	-19,925.00	-331,520.29
19 Mar 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.25% 02-28-2029 CUSIP : 91282CKD2				
19 Mar 24	Purchased 28,539.110 Units 19-Mar-2024 at a price of 1.00 Net	-28,539.11	-360,059.40	-28,539.11	-360,059.40
19 Mar 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
19 Mar 24	SOLD 20,000.00 PAR 03-15-24 AT A PRICE OF \$100.064000 PLUS ACCRUED	20,012.80	-340,046.60	20,012.80	-340,046.60
19 Mar 24	INTEREST RECEIVED BRUNSWICK CORP 5.85% 03-18-2029 CUSIP : 117043AW9				
19 Mar 24	SOLD 45,000.00 PAR 03-18-24 AT A PRICE OF \$104.820312 PLUS ACCRUED	47,169.14	-292,877.46	47,169.14	-292,877.46
19 Mar 24	INTEREST RECEIVED UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP : 912810TV0				
20 Mar 24	Principal Payment Received on 60,940.33 PAR Pay date 03/20/24	2,262.81	-290,614.65	2,262.81	-290,614.65
20 Mar 24	PVTPL SIERRA TIMESHARE 2023-1 RECEIVABLES FDG SER 23-1A CL B 5.83% 01-20-2040 CUSIP : 826943AB8				
20 Mar 24	Principal Payment Received on 64,820.92 PAR Pay date 03/20/24	9,009.03	-281,605.62	9,009.03	-281,605.62
20 Mar 24	GM FINL AUTOMOBILE 4.01% DUE 09-22-2025 CUSIP : 380130AD6				
20 Mar 24	PURCHASED 120,000.00 PAR 03-13-24 AT A PRICE OF \$100.000000 PLUS	-120,000.00	-401,605.62	-120,000.00	-401,605.62
20 Mar 24	ACCRUED INTEREST PAID COMMONSPIRIT HEALTH 5.205% 12-01-2031 CUSIP : 20268JAR4				
20 Mar 24	PURCHASED 35,000.00 PAR 03-18-24 AT A PRICE OF \$99.578125 PLUS ACCRUED	-34,852.34	-436,457.96	-34,852.34	-436,457.96
20 Mar 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.25% 02-28-2029 CUSIP : 91282CKD2				
20 Mar 24	PURCHASED 50,000.00 PAR 03-13-24 AT A PRICE OF \$100.000000 PLUS ACCRUED	-50,000.00	-486,457.96	-50,000.00	-486,457.96
20 Mar 24	INTEREST PAID COMMONSPIRIT HEALTH 5.548% 12-01-2054 CUSIP : 20268JAT0				
20 Mar 24	PURCHASED 85,000.00 PAR 03-13-24 AT A PRICE OF \$99.695000 PLUS ACCRUED	-84,740.75	-571,198.71	-84,740.75	-571,198.71
20 Mar 24	INTEREST PAID SMITH & NEPHEW PLC 5.4% 03-20-2034 CUSIP : 83192PAD0				
20 Mar 24	PURCHASED 90,000.00 PAR 03-18-24 AT A PRICE OF \$95.972000 PLUS ACCRUED	-86,374.80	-657,573.51	-86,374.80	-657,573.51
20 Mar 24	INTEREST PAID SSM HLTH CARE CORP 3.823% DUE 06-01-2027 CUSIP : 784710AA3				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 290 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
20 Mar 24	Sold 230,533.260 Units 20-Mar-2024 at a price of 1.00 Net	230,533.26	-427,040.25	230,533.26	-427,040.25
20 Mar 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
20 Mar 24	SOLD 40,000.00 PAR 03-18-24 AT A PRICE OF \$94.877000 PLUS ACCRUED	37,950.80	-389,089.45	37,950.80	-389,089.45
20 Mar 24	INTEREST RECEIVED SUTTER HEALTH 3.695% DUE 08-15-2028 CUSIP : 86944BAD5				
20 Mar 24	SOLD 40,000.00 PAR 03-19-24 AT A PRICE OF \$99.636718 PLUS ACCRUED	39,854.69	-349,234.76	39,854.69	-349,234.76
20 Mar 24	INTEREST RECEIVED UNITED STATES TREAS NTS DTD 02/29/2024 4.25% 02-28-2031 CUSIP : 91282CKC4				
20 Mar 24	SOLD 70,000.00 PAR 03-19-24 AT A PRICE OF \$98.152343 PLUS ACCRUED	68,706.64	-280,528.12	68,706.64	-280,528.12
20 Mar 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 01-31-2031 CUSIP : 91282CJX0				
21 Mar 24	PURCHASED 50,000.00 PAR 03-19-24 AT A PRICE OF \$99.634000 PLUS ACCRUED	-49,817.00	-330,345.12	-49,817.00	-330,345.12
21 Mar 24	INTEREST PAID CAMPBELL SOUP CO 5.4% 03-21-2034 CUSIP : 134429BP3				
21 Mar 24	Purchased 9,047.360 Units 21-Mar-2024 at a price of 1.00 Net	-9,047.36	-339,392.48	-9,047.36	-339,392.48
21 Mar 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
21 Mar 24	SOLD 60,000.00 PAR 03-20-24 AT A PRICE OF \$97.722656 PLUS ACCRUED	58,633.59	-280,758.89	58,633.59	-280,758.89
21 Mar 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
22 Mar 24	Principal Payment Received on 85,157.27 PAR Pay date 03/22/24	11,343.40	-269,415.49	11,343.40	-269,415.49
22 Mar 24	PVTPL DELL EQUIP FIN TR 2023-1 SER 23-1 CL A2 5.65% 09-28-2028 CUSIP : 24702HAC7				
22 Mar 24	PURCHASED 55,000.00 PAR 03-18-24 AT A PRICE OF \$98.984000 PLUS ACCRUED	-54,441.20	-323,856.69	-54,441.20	-323,856.69
22 Mar 24	INTEREST PAID SAN DIEGO GAS & ELEC CO 5.55% 04-15-2054 CUSIP : 797440CF9				
22 Mar 24	PURCHASED 65,000.00 PAR 03-20-24 AT A PRICE OF \$100.591000 PLUS ACCRUED	-65,384.15	-389,240.84	-65,384.15	-389,240.84
22 Mar 24	INTEREST PAID WESTINGHOUSE AIR BRAKE TECH CORP 5.611% 03-11-2034 CUSIP : 960386AR1				
22 Mar 24	PURCHASED 80,000.00 PAR 03-20-24 AT A PRICE OF \$99.773437 PLUS ACCRUED	-79,818.75	-469,059.59	-79,818.75	-469,059.59
22 Mar 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.25% 02-28-2029 CUSIP : 91282CKD2				
22 Mar 24	Sold 102,139.110 Units 22-Mar-2024 at a price of 1.00 Net	102,139.11	-366,920.48	102,139.11	-366,920.48
22 Mar 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 291 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
22 Mar 24	SOLD 85,000.00 PAR 03-20-24 AT A PRICE OF \$99.864000 PLUS ACCRUED INTEREST RECEIVED	84,884.40	-282,036.08	84,884.40	-282,036.08
22 Mar 24	STRYKER CORP 4.85% 12-08-2028 CUSIP : 863667BC4				
25 Mar 24	Principal Payment Received on 113,274.80 PAR Pay date 03/25/24	196.20	-281,839.88	196.20	-281,839.88
25 Mar 24	FNMA POOL #FS2847 4% 08-01-2052 BEO CUSIP : 3140XJEV1				
25 Mar 24	Principal Payment Received on 114,351.62 PAR Pay date 03/25/24	281.27	-281,558.61	281.27	-281,558.61
25 Mar 24	FHLMC POOL #Q03677 2.5% DUE 10-01-2049 REG CUSIP : 31339UCN8				
25 Mar 24	Principal Payment Received on 117,178.13 PAR Pay date 03/25/24	824.20	-280,734.41	824.20	-280,734.41
25 Mar 24	FEDERAL NATIONAL MORTGAGE ASSOC 4% 08-01-2037 CUSIP : 3140QPWS2				
25 Mar 24	Principal Payment Received on 143,837.80 PAR Pay date 03/25/24	452.41	-280,282.00	452.41	-280,282.00
25 Mar 24	FNMA POOL #MA2828 2.5% 11-01-2046 BEO CUSIP : 31418CEA8				
25 Mar 24	Principal Payment Received on 146,786.37 PAR Pay date 03/25/24	5,166.88	-275,115.12	5,166.88	-275,115.12
25 Mar 24	FHLMC SUPER 15Y FIXED 5% 08-01-2038 CUSIP : 3132CXBF8				
25 Mar 24	Principal Payment Received on 160,012.04 PAR Pay date 03/25/24	833.46	-274,281.66	833.46	-274,281.66
25 Mar 24	FNMA POOL #MA4978 5% 04-01-2053 BEO CUSIP : 31418EQ86				
25 Mar 24	Principal Payment Received on 160,205.42 PAR Pay date 03/25/24	1,811.33	-272,470.33	1,811.33	-272,470.33
25 Mar 24	FEDERAL HOME LOAN MORTGAGE CORP 5% 07-01-2043 CUSIP : 3133KYZH5				
25 Mar 24	Principal Payment Received on 161,981.66 PAR Pay date 03/25/24	3,223.17	-269,247.16	3,223.17	-269,247.16
25 Mar 24	FNMA POOL #MA4850 5% 11-01-2037 BEO CUSIP : 31418EL81				
25 Mar 24	Principal Payment Received on 166,650.53 PAR Pay date 03/25/24	864.91	-268,382.25	864.91	-268,382.25
25 Mar 24	FNMA POOL #MA4656 4.5% 07-01-2052 BEO CUSIP : 31418EE63				
25 Mar 24	Principal Payment Received on 167,696.26 PAR Pay date 03/25/24	837.41	-267,544.84	837.41	-267,544.84
25 Mar 24	FNMA POOL #MA4783 4% 10-01-2052 BEO CUSIP : 31418EJ50				
25 Mar 24	Principal Payment Received on 170,046.62 PAR Pay date 03/25/24	1,184.15	-266,360.69	1,184.15	-266,360.69
25 Mar 24	FNMA POOL #MA4761 5% 09-01-2052 BEO CUSIP : 31418EJF8				

◆ Cash Activity Detail

*Principal cash - USD*

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
25 Mar 24 25 Mar 24	Principal Payment Received on 187,970.55 PAR Pay date 03/25/24 FNMA 2% 07-01-2050 CUSIP : 3140KFB38	493.75	-265,866.94	493.75	-265,866.94
25 Mar 24 25 Mar 24	Principal Payment Received on 29,219.27 PAR Pay date 03/25/24 FNMA POOL #AS8356 3% 11-01-2046 BEO CUSIP : 3138WJA7	82.18	-265,784.76	82.18	-265,784.76
25 Mar 24 25 Mar 24	Principal Payment Received on 292,514.36 PAR Pay date 03/25/24 FNMA POOL #FS3497 3.5% 08-01-2052 BEO CUSIP : 3140XJ3F8	1,121.66	-264,663.10	1,121.66	-264,663.10
25 Mar 24 25 Mar 24	Principal Payment Received on 32,645.16 PAR Pay date 03/25/24 FNMA POOL #MA2356 3% 07-01-2045 BEO CUSIP : 31418BTN6	635.37	-264,027.73	635.37	-264,027.73
25 Mar 24 25 Mar 24	Principal Payment Received on 390,711.91 PAR Pay date 03/25/24 FEDERAL HOME LN MTG CORP POOL #SD8193 2%02-01-2052 BEO CUSIP : 3132DWC68	1,575.38	-262,452.35	1,575.38	-262,452.35
25 Mar 24 25 Mar 24	Principal Payment Received on 418,263.07 PAR Pay date 03/25/24 FHLMC UMBS 30Y FIXED 2.5% 05-01-2052 CUSIP : 3133BBTH2	1,639.33	-260,813.02	1,639.33	-260,813.02
25 Mar 24 25 Mar 24	Principal Payment Received on 475,362.00 PAR Pay date 03/25/24 FNMA POOL #MA4563 2.5% 03-01-2052 BEO CUSIP : 31418EB90	2,564.70	-258,248.32	2,564.70	-258,248.32
25 Mar 24 25 Mar 24	Principal Payment Received on 53.46 PAR Pay date 03/25/24 FNMA POOL #255321 5.5% DUE 07-01-2024 REG CUSIP : 31371LSJ9	17.80	-258,230.52	17.80	-258,230.52
25 Mar 24 25 Mar 24	Principal Payment Received on 57,761.99 PAR Pay date 03/25/24 FNMA POOL #BN4393 3.5% DUE 03-01-2049 CUSIP : 3140JL3B8	116.76	-258,113.76	116.76	-258,113.76
25 Mar 24 25 Mar 24	Principal Payment Received on 60,394.29 PAR Pay date 03/25/24 FNMA POOL #BN0905 4.0% 11-01-2048 CUSIP : 3140JHAF0	141.46	-257,972.30	141.46	-257,972.30
25 Mar 24 25 Mar 24	Principal Payment Received on 694,462.51 PAR Pay date 03/25/24 FEDERAL HOME LOAN MORTGAGE CORP POOL #SD8220 3.0% DUE 06-01-2052 REG CUSIP : 3132DWDZ3	2,490.35	-255,481.95	2,490.35	-255,481.95
25 Mar 24 25 Mar 24	Principal Payment Received on 795,965.35 PAR Pay date 03/25/24 FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5715 2.0% DUE 10-01-2051 REG CUSIP : 3133KMK46	4,610.15	-250,871.80	4,610.15	-250,871.80

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 293 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
25 Mar 24	PURCHASED 20,000.00 PAR 03-11-24 AT A PRICE OF \$99.888000 PLUS ACCRUED	-19,977.60	-270,849.40	-19,977.60	-270,849.40
25 Mar 24	INTEREST PAID MOTOROLA SOLUTIONS INC 5.4% 04-15-2034 CUSIP : 620076BZ1				
25 Mar 24	PURCHASED 25,000.00 PAR 03-21-24 AT A PRICE OF \$104.968760 PLUS ACCRUED	-26,242.19	-297,091.59	-26,242.19	-297,091.59
25 Mar 24	INTEREST PAID UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP : 912810TV0				
25 Mar 24	PURCHASED 60,000.00 PAR 03-12-24 AT A PRICE OF \$99.942000 PLUS ACCRUED	-59,965.20	-357,056.79	-59,965.20	-357,056.79
25 Mar 24	INTEREST PAID MOTOROLA SOLUTIONS INC 5.4% 04-15-2034 CUSIP : 620076BZ1				
25 Mar 24	SOLD 40,000.00 PAR 03-21-24 AT A PRICE OF \$81.214000 PLUS ACCRUED	32,485.60	-324,571.19	32,485.60	-324,571.19
25 Mar 24	INTEREST RECEIVED DARDEN RESTAURANTS INC 4.55% 02-15-2048 CUSIP : 237194AM7				
25 Mar 24	Sold 49,667.150 Units 25-Mar-2024 at a price of 1.00 Net	49,667.15	-274,904.04	49,667.15	-274,904.04
25 Mar 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
26 Mar 24	PURCHASED 20,000.00 PAR 03-12-24 AT A PRICE OF \$99.965000 PLUS ACCRUED	-19,993.00	-294,897.04	-19,993.00	-294,897.04
26 Mar 24	INTEREST PAID MOTOROLA SOLUTIONS INC 5.4% 04-15-2034 CUSIP : 620076BZ1				
26 Mar 24	Sold 199,710.000 Units 26-Mar-2024 at a price of 1.00 Net	199,710.00	-95,187.04	199,710.00	-95,187.04
26 Mar 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
27 Mar 24	Called 30,000.00 par at \$1,042.80181 full redemption as of 2024-03-27 Security	31,284.05	-63,902.99	31,284.05	-63,902.99
27 Mar 24	4241212 Cusip 91412GDZ5 UNIVERSITY CALIF REVS 5.946% 05-15-2045 BEO TAXABLE CUSIP : 91412GDZ5				
27 Mar 24	PURCHASED 200,000.00 PAR 03-19-24 AT A PRICE OF \$99.855000 PLUS ACCRUED	-199,710.00	-263,612.99	-199,710.00	-263,612.99
27 Mar 24	INTEREST PAID PVTPL BAE SYS PLC NT 5.25% 03-26-2031 CUSIP : 05523RAK3				
27 Mar 24	Purchased 86,167.550 Units 27-Mar-2024 at a price of 1.00 Net	-86,167.55	-349,780.54	-86,167.55	-349,780.54
27 Mar 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
27 Mar 24	SOLD 55,000.00 PAR 03-26-24 AT A PRICE OF \$98.148437 PLUS ACCRUED	53,981.64	-295,798.90	53,981.64	-295,798.90
27 Mar 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
28 Mar 24	PURCHASED 60,000.00 PAR 03-26-24 AT A PRICE OF \$99.969000 PLUS ACCRUED	-59,981.40	-355,780.30	-59,981.40	-355,780.30
28 Mar 24	INTEREST PAID MARATHON OIL CORP 5.7% 04-01-2034 CUSIP : 565849AR7				

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# Annual Portfolio - Mesirow Financial

Account number 2673563

01 JUL 23 - 30 JUN 24

PUERTO RICO INS - MESIROW

Page 294 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
28 Mar 24	Sold 59,981.400 Units 28-Mar-2024 at a price of 1.00 Net	59,981.40	-295,798.90	59,981.40	-295,798.90
28 Mar 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
01 Apr 24	Matured 100,000.00 PAR	100,000.00	-195,798.90	100,000.00	-195,798.90
01 Apr 24	SOUTHERN CALIF EDISON CO 1ST & REF MTG SER 2021 1.1% 04-01-2024 CUSIP : 842400HB2				
01 Apr 24	Purchased 109,198.380 Units 01-Apr-2024 at a price of 1.00 Net	-109,198.38	-304,997.28	-109,198.38	-304,997.28
01 Apr 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
03 Apr 24	Purchased 150,514.220 Units 03-Apr-2024 at a price of 1.00 Net	-150,514.22	-455,511.50	-150,514.22	-455,511.50
03 Apr 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
03 Apr 24	PURCHASED 45,000.00 PAR 04-01-24 AT A PRICE OF \$89.083000 PLUS ACCRUED	-40,087.35	-495,598.85	-40,087.35	-495,598.85
03 Apr 24	INTEREST PAID B A T CAP CORP NT 5.65% 03-16-2052 CUSIP : 05526DBV6				
03 Apr 24	SOLD 120,000.00 PAR 04-02-24 AT A PRICE OF \$97.199218 PLUS ACCRUED	116,639.06	-378,959.79	116,639.06	-378,959.79
03 Apr 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
03 Apr 24	SOLD 70,000.00 PAR 04-01-24 AT A PRICE OF \$103.840000 PLUS ACCRUED	72,688.00	-306,271.79	72,688.00	-306,271.79
03 Apr 24	INTEREST RECEIVED BAT CAPITAL CORPORATION 6.421% DUE 08-02-2023 BEO CUSIP : 054989AB4				
04 Apr 24	Purchased 287,558.160 Units 04-Apr-2024 at a price of 1.00 Net	-287,558.16	-593,829.95	-287,558.16	-593,829.95
04 Apr 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
04 Apr 24	PURCHASED 30,000.00 PAR 04-03-24 AT A PRICE OF \$99.093750 PLUS ACCRUED	-29,728.13	-623,558.08	-29,728.13	-623,558.08
04 Apr 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.125% 03-31-2029 CUSIP : 91282CKG5				
04 Apr 24	SOLD 215,000.00 PAR 04-03-24 AT A PRICE OF \$103.906250 PLUS ACCRUED	223,398.44	-400,159.64	223,398.44	-400,159.64
04 Apr 24	INTEREST RECEIVED UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP : 912810TV0				
04 Apr 24	SOLD 90,000.00 PAR 04-03-24 AT A PRICE OF \$99.535156 PLUS ACCRUED	89,581.64	-310,578.00	89,581.64	-310,578.00
04 Apr 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.25% 02-28-2029 CUSIP : 91282CKD2				
05 Apr 24	PURCHASED 120,000.00 PAR 04-02-24 AT A PRICE OF \$100.000000 PLUS	-120,000.00	-430,578.00	-120,000.00	-430,578.00
05 Apr 24	ACCRUED INTEREST PAID TOTALENERGIES CAPITAL S.A. 5.15% 04-05-2034 CUSIP : 89157XAA9				

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◆ **Cash Activity Detail**

*Principal cash - USD*

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
05 Apr 24	PURCHASED 200,000.00 PAR 04-03-24 AT A PRICE OF \$98.617000 PLUS ACCRUED INTEREST PAID	-197,234.00	-627,812.00	-197,234.00	-627,812.00
05 Apr 24	PVTPL ANGLO AMERN CAP PLC 6.0% 04-05-2054 CUSIP : 034863BF6				
05 Apr 24	PURCHASED 65,000.00 PAR 04-03-24 AT A PRICE OF \$103.968750 PLUS ACCRUED INTEREST PAID	-67,579.69	-695,391.69	-67,579.69	-695,391.69
05 Apr 24	UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP : 912810TV0				
05 Apr 24	PURCHASED 65,000.00 PAR 04-03-24 AT A PRICE OF \$98.406250 PLUS ACCRUED INTEREST PAID	-63,964.06	-759,355.75	-63,964.06	-759,355.75
05 Apr 24	UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP : 912810TZ1				
05 Apr 24	PURCHASED 75,000.00 PAR 04-03-24 AT A PRICE OF \$97.250000 PLUS ACCRUED INTEREST PAID	-72,937.50	-832,293.25	-72,937.50	-832,293.25
05 Apr 24	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
05 Apr 24	PURCHASED 90,000.00 PAR 04-03-24 AT A PRICE OF \$100.881000 PLUS ACCRUED INTEREST PAID	-90,792.90	-923,086.15	-90,792.90	-923,086.15
05 Apr 24	CONSUMERS 2023 SECURITIZATION FDG 5.21% 09-01-2031 CUSIP : 21071BAB1				
05 Apr 24	Sold 288,978.190 Units 05-Apr-2024 at a price of 1.00 Net	288,978.19	-634,107.96	288,978.19	-634,107.96
05 Apr 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
05 Apr 24	SOLD 35,000.00 PAR 04-03-24 AT A PRICE OF \$101.341000 PLUS ACCRUED INTEREST RECEIVED	35,469.35	-598,638.61	35,469.35	-598,638.61
05 Apr 24	CENTERPOINT ENERGY HOUSTON ELEC LLC 5.2%10-01-2028 CUSIP : 15189XBD9				
05 Apr 24	SOLD 70,000.00 PAR 04-03-24 AT A PRICE OF \$81.677000 PLUS ACCRUED INTEREST RECEIVED	57,173.90	-541,464.71	57,173.90	-541,464.71
05 Apr 24	DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047 CUSIP : 26443CAA1				
05 Apr 24	SOLD 80,000.00 PAR 04-03-24 AT A PRICE OF \$96.267000 PLUS ACCRUED INTEREST RECEIVED	77,013.60	-464,451.11	77,013.60	-464,451.11
05 Apr 24	CAMDEN PPTY TR 4.9% 01-15-2034 CUSIP : 133131BB7				
05 Apr 24	SOLD 85,000.00 PAR 04-04-24 AT A PRICE OF \$97.535152 PLUS ACCRUED INTEREST RECEIVED	82,904.88	-381,546.23	82,904.88	-381,546.23
05 Apr 24	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
05 Apr 24	SOLD 95,000.00 PAR 04-03-24 AT A PRICE OF \$75.063000 PLUS ACCRUED INTEREST RECEIVED	71,309.85	-310,236.38	71,309.85	-310,236.38
05 Apr 24	SPECTRUM HLTH SYS 3.487% DUE 07-15-2049 CUSIP : 84765EAA6				
08 Apr 24	PURCHASED 15,000.00 PAR 04-05-24 AT A PRICE OF \$96.828125 PLUS ACCRUED INTEREST PAID	-14,524.22	-324,760.60	-14,524.22	-324,760.60
08 Apr 24	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 296 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
08 Apr 24	PURCHASED 35,000.00 PAR 04-04-24 AT A PRICE OF \$59.628000 PLUS ACCRUED	-20,869.80	-345,630.40	-20,869.80	-345,630.40
08 Apr 24	INTEREST PAID YALE NEW HAVEN 2.496% DUE 07-01-2050 CUSIP : 98459HAA0				
08 Apr 24	PURCHASED 35,000.00 PAR 04-04-24 AT A PRICE OF \$99.117187 PLUS ACCRUED	-34,691.02	-380,321.42	-34,691.02	-380,321.42
08 Apr 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.125% 03-31-2029 CUSIP : 91282CKG5				
08 Apr 24	PURCHASED 95,000.00 PAR 04-04-24 AT A PRICE OF \$97.207031 PLUS ACCRUED	-92,346.68	-472,668.10	-92,346.68	-472,668.10
08 Apr 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
08 Apr 24	SOLD 100,000.00 PAR 04-04-24 AT A PRICE OF \$96.210000 PLUS ACCRUED	96,210.00	-376,458.10	96,210.00	-376,458.10
08 Apr 24	INTEREST RECEIVED CAMDEN PPTY TR 4.9% 01-15-2034 CUSIP : 133131BB7				
08 Apr 24	Sold 3,659.300 Units 08-Apr-2024 at a price of 1.00 Net	3,659.30	-372,798.80	3,659.30	-372,798.80
08 Apr 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
08 Apr 24	SOLD 40,000.00 PAR 04-04-24 AT A PRICE OF \$101.318000 PLUS ACCRUED	40,527.20	-332,271.60	40,527.20	-332,271.60
08 Apr 24	INTEREST RECEIVED CENTERPOINT ENERGY HOUSTON ELEC LLC 5.2%10-01-2028 CUSIP : 15189XBD9				
09 Apr 24	Purchased 114,740.540 Units 09-Apr-2024 at a price of 1.00 Net	-114,740.54	-447,012.14	-114,740.54	-447,012.14
09 Apr 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
09 Apr 24	SOLD 115,000.00 PAR 04-08-24 AT A PRICE OF \$98.968750 PLUS ACCRUED	113,814.06	-333,198.08	113,814.06	-333,198.08
09 Apr 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.25% 01-31-2026 CUSIP : 91282CJV4				
09 Apr 24	SOLD 20,000.00 PAR 04-04-24 AT A PRICE OF \$104.265625 PLUS ACCRUED	20,853.13	-312,344.95	20,853.13	-312,344.95
09 Apr 24	INTEREST RECEIVED UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP : 912810TV0				
10 Apr 24	PURCHASED 15,000.00 PAR 04-08-24 AT A PRICE OF \$99.204000 PLUS ACCRUED	-14,880.60	-327,225.55	-14,880.60	-327,225.55
10 Apr 24	INTEREST PAID SUTTER HEALTH 5.164% DUE 08-15-2033 CUSIP : 86944BAK9				
10 Apr 24	PURCHASED 25,000.00 PAR 04-08-24 AT A PRICE OF \$99.291000 PLUS ACCRUED	-24,822.75	-352,048.30	-24,822.75	-352,048.30
10 Apr 24	INTEREST PAID SUTTER HEALTH 5.164% DUE 08-15-2033 CUSIP : 86944BAK9				
10 Apr 24	PURCHASED 5,000.00 PAR 04-08-24 AT A PRICE OF \$59.093000 PLUS ACCRUED	-2,954.65	-355,002.95	-2,954.65	-355,002.95
10 Apr 24	INTEREST PAID YALE NEW HAVEN 2.496% DUE 07-01-2050 CUSIP : 98459HAA0				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 297 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
10 Apr 24	Purchased 78,580.710 Units 10-Apr-2024 at a price of 1.00 Net	-78,580.71	-433,583.66	-78,580.71	-433,583.66
10 Apr 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
10 Apr 24	SOLD 20,000.00 PAR 04-08-24 AT A PRICE OF \$84.598000 PLUS ACCRUED	16,919.60	-416,664.06	16,919.60	-416,664.06
10 Apr 24	INTEREST RECEIVED SUTTER HEALTH 2.294% DUE 08-15-2030 CUSIP : 86944BAG8				
10 Apr 24	SOLD 35,000.00 PAR 04-08-24 AT A PRICE OF \$84.700000 PLUS ACCRUED	29,645.00	-387,019.06	29,645.00	-387,019.06
10 Apr 24	INTEREST RECEIVED SUTTER HEALTH 2.294% DUE 08-15-2030 CUSIP : 86944BAG8				
10 Apr 24	SOLD 5,000.00 PAR 04-08-24 AT A PRICE OF \$103.343750 PLUS ACCRUED	5,167.19	-381,851.87	5,167.19	-381,851.87
10 Apr 24	INTEREST RECEIVED UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP : 912810TV0				
10 Apr 24	SOLD 70,000.00 PAR 04-09-24 AT A PRICE OF \$98.703125 PLUS ACCRUED	69,092.19	-312,759.68	69,092.19	-312,759.68
10 Apr 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP : 912810TZ1				
11 Apr 24	PURCHASED 15,000.00 PAR 04-09-24 AT A PRICE OF \$98.542968 PLUS ACCRUED	-14,781.45	-327,541.13	-14,781.45	-327,541.13
11 Apr 24	INTEREST PAID UNITED STATES TREAS NTS 4.125% 03-31-2031 CUSIP : 91282CKF7				
11 Apr 24	PURCHASED 40,000.00 PAR 04-09-24 AT A PRICE OF \$99.744000 PLUS ACCRUED	-39,897.60	-367,438.73	-39,897.60	-367,438.73
11 Apr 24	INTEREST PAID SUTTER HEALTH 5.164% DUE 08-15-2033 CUSIP : 86944BAK9				
11 Apr 24	PURCHASED 85,000.00 PAR 04-04-24 AT A PRICE OF \$100.000000 PLUS ACCRUED	-85,000.00	-452,438.73	-85,000.00	-452,438.73
11 Apr 24	INTEREST PAID CORNELL UNIVERSITY 4.835% 06-15-2034 CUSIP : 219207AC1				
11 Apr 24	Sold 71,727.090 Units 11-Apr-2024 at a price of 1.00 Net	71,727.09	-380,711.64	71,727.09	-380,711.64
11 Apr 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
11 Apr 24	SOLD 80,000.00 PAR 04-09-24 AT A PRICE OF \$85.008000 PLUS ACCRUED	68,006.40	-312,705.24	68,006.40	-312,705.24
11 Apr 24	INTEREST RECEIVED SUTTER HEALTH 2.294% DUE 08-15-2030 CUSIP : 86944BAG8				
12 Apr 24	PURCHASED 15,000.00 PAR 04-10-24 AT A PRICE OF \$70.231000 PLUS ACCRUED	-10,534.65	-323,239.89	-10,534.65	-323,239.89
12 Apr 24	INTEREST PAID VALERO ENERGY CORP NEW 3.65% 12-01-2051 CUSIP : 91913YBD1				
12 Apr 24	PURCHASED 5,000.00 PAR 04-10-24 AT A PRICE OF \$102.531200 PLUS ACCRUED	-5,126.56	-328,366.45	-5,126.56	-328,366.45
12 Apr 24	INTEREST PAID UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP : 912810TV0				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 298 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
12 Apr 24	Purchased 78,785.820 Units 12-Apr-2024 at a price of 1.00 Net	-78,785.82	-407,152.27	-78,785.82	-407,152.27
12 Apr 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
12 Apr 24	SOLD 10,000.00 PAR 04-10-24 AT A PRICE OF \$102.750000 PLUS ACCRUED	10,275.00	-396,877.27	10,275.00	-396,877.27
12 Apr 24	INTEREST RECEIVED UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP : 912810TV0				
12 Apr 24	SOLD 10,000.00 PAR 04-10-24 AT A PRICE OF \$70.220000 PLUS ACCRUED	7,022.00	-389,855.27	7,022.00	-389,855.27
12 Apr 24	INTEREST RECEIVED VALERO ENERGY CORP NEW 3.65% 12-01-2051 CUSIP : 91913YBD1				
12 Apr 24	SOLD 35,000.00 PAR 04-10-24 AT A PRICE OF \$95.046000 PLUS ACCRUED	33,266.10	-356,589.17	33,266.10	-356,589.17
12 Apr 24	INTEREST RECEIVED MPLX LP 5.0% 03-01-2033 CUSIP : 55336VBV1				
12 Apr 24	SOLD 35,000.00 PAR 04-11-24 AT A PRICE OF \$95.441400 PLUS ACCRUED	33,404.49	-323,184.68	33,404.49	-323,184.68
12 Apr 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
12 Apr 24	SOLD 40,000.00 PAR 04-11-24 AT A PRICE OF \$95.460937 PLUS ACCRUED	38,184.38	-285,000.30	38,184.38	-285,000.30
12 Apr 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
15 Apr 24	Principal Payment Received on 10,602.94 PAR Pay date 04/15/24	37.08	-284,963.22	37.08	-284,963.22
15 Apr 24	GNMA POOL #692311 SER 2039 5.5% DUE 01-15-2039 BEO CUSIP : 36296JDQ5				
15 Apr 24	Principal Payment Received on 31,108.56 PAR Pay date 04/15/24	71.03	-284,892.19	71.03	-284,892.19
15 Apr 24	GNMA POOL #682229 4% 07-15-2049 BEO CUSIP : 36295V4N6				
15 Apr 24	Principal Payment Received on 4,219.47 PAR Pay date 04/15/24	24.43	-284,867.76	24.43	-284,867.76
15 Apr 24	GNMA POOL #782448 6% 10-15-2038 BEO CUSIP : 36241KWH7				
15 Apr 24	Principal Payment Received on 53,086.00 PAR Pay date 04/15/24	854.34	-284,013.42	854.34	-284,013.42
15 Apr 24	FEDERAL HOME LN MTG CORP POOL #G61648 3.5% 09-01-2048 BEO CUSIP : 31335BZM1				
15 Apr 24	Principal Payment Received on 7,674.39 PAR Pay date 04/15/24	465.07	-283,548.35	465.07	-283,548.35
15 Apr 24	FEDERAL HOME LN MTG CORP POOL #E02902 4%06-01-2026 BEO CUSIP : 31294MGK1				
15 Apr 24	Principal Payment Received on 8,192.01 PAR Pay date 04/15/24	34.93	-283,513.42	34.93	-283,513.42
15 Apr 24	GNMA POOL #710769 4.5% 08-15-2039 BEO CUSIP : 36297FT28				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 299 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
15 Apr 24	PURCHASED 30,000.00 PAR 04-10-24 AT A PRICE OF \$95.652343 PLUS ACCRUED	-28,695.70	-312,209.12	-28,695.70	-312,209.12
15 Apr 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
15 Apr 24	PURCHASED 55,000.00 PAR 04-11-24 AT A PRICE OF \$98.179000 PLUS ACCRUED	-53,998.45	-366,207.57	-53,998.45	-366,207.57
15 Apr 24	INTEREST PAID KEURIG DR PEPPER INC 5.2% 03-15-2031 CUSIP : 49271VAU4				
15 Apr 24	PURCHASED 80,000.00 PAR 04-11-24 AT A PRICE OF \$95.359375 PLUS ACCRUED	-76,287.50	-442,495.07	-76,287.50	-442,495.07
15 Apr 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
15 Apr 24	Sold 34,091.080 Units 15-Apr-2024 at a price of 1.00 Net	34,091.08	-408,403.99	34,091.08	-408,403.99
15 Apr 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
15 Apr 24	SOLD 85,000.00 PAR 04-11-24 AT A PRICE OF \$96.708000 PLUS ACCRUED	82,201.80	-326,202.19	82,201.80	-326,202.19
15 Apr 24	INTEREST RECEIVED SMITH & NEPHEW PLC 5.4% 03-20-2034 CUSIP : 83192PAD0				
16 Apr 24	Principal Payment Received on 12,704.23 PAR Pay date 04/16/24	517.48	-325,684.71	517.48	-325,684.71
16 Apr 24	GNMA 2013-105 CL A 1.705 DUE 02-16-2037 CUSIP : 38378KXW4				
16 Apr 24	Principal Payment Received on 165,671.56 PAR Pay date 04/16/24	1,685.09	-323,999.62	1,685.09	-323,999.62
16 Apr 24	GNMA 2019-053 REMIC PASSTHRU CTF CL V FIXED 2.75% DUE 08-16-2031 CUSIP : 38380M4H1				
16 Apr 24	Principal Payment Received on 67,515.13 PAR Pay date 04/16/24	637.47	-323,362.15	637.47	-323,362.15
16 Apr 24	GNMA SER 2013-33 REMIC PASSTHRU CL B 2.273 DUE 12-16-2042 CUSIP : 38378B7F0				
16 Apr 24	PURCHASED 35,000.00 PAR 04-11-24 AT A PRICE OF \$99.839000 PLUS ACCRUED	-34,943.65	-358,305.80	-34,943.65	-358,305.80
16 Apr 24	INTEREST PAID JEFFERIES FINL GROUP INC 6.2% 04-14-2034 CUSIP : 47233WEJ4				
16 Apr 24	PURCHASED 48,148.77 PAR 04-04-24 AT A PRICE OF \$90.968750 PLUS ACCRUED	-43,800.34	-402,106.14	-43,800.34	-402,106.14
16 Apr 24	INTEREST PAID FANNIE MAE POOL #CB1730 2.5% 09-01-2036 CUSIP : 3140QL4Q6				
16 Apr 24	SOLD 35,000.00 PAR 04-15-24 AT A PRICE OF \$95.222657 PLUS ACCRUED	33,327.93	-368,778.21	33,327.93	-368,778.21
16 Apr 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
16 Apr 24	Sold 91,905.950 Units 16-Apr-2024 at a price of 1.00 Net	91,905.95	-276,872.26	91,905.95	-276,872.26
16 Apr 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 300 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
17 Apr 24	PURCHASED 100,000.00 PAR 04-08-24 AT A PRICE OF \$99.997600 PLUS ACCRUED	-99,997.60	-376,869.86	-99,997.60	-376,869.86
17 Apr 24	INTEREST PAID DELL EQUIP FIN TR 5.39% DUE 03-22-2030 CUSIP : 24702GAE5				
17 Apr 24	PURCHASED 25,000.00 PAR 04-15-24 AT A PRICE OF \$85.613000 PLUS ACCRUED	-21,403.25	-398,273.11	-21,403.25	-398,273.11
17 Apr 24	INTEREST PAID WILLIS-KNIGHTON 4.813% DUE 09-01-2048 CUSIP : 97068LAA6				
17 Apr 24	SOLD 25,000.00 PAR 04-15-24 AT A PRICE OF \$79.468750 PLUS ACCRUED	19,867.19	-378,405.92	19,867.19	-378,405.92
17 Apr 24	INTEREST RECEIVED UNITED STATES TREAS BDS DTD 02/15/2012 3.125% DUE 02-15-2042 REG CUSIP : 912810QU5				
17 Apr 24	Sold 56,920.680 Units 17-Apr-2024 at a price of 1.00 Net	56,920.68	-321,485.24	56,920.68	-321,485.24
17 Apr 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
18 Apr 24	Purchased 47,597.410 Units 18-Apr-2024 at a price of 1.00 Net	-47,597.41	-369,082.65	-47,597.41	-369,082.65
18 Apr 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
18 Apr 24	PURCHASED 65,000.00 PAR 04-09-24 AT A PRICE OF \$99.957000 PLUS ACCRUED	-64,972.05	-434,054.70	-64,972.05	-434,054.70
18 Apr 24	INTEREST PAID DIAMONDBACK ENERGY INC 5.75% 04-18-2054 CUSIP : 25278XBA6				
18 Apr 24	SOLD 25,000.00 PAR 04-17-24 AT A PRICE OF \$100.820312 PLUS ACCRUED	25,205.08	-408,849.62	25,205.08	-408,849.62
18 Apr 24	INTEREST RECEIVED UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP : 912810TV0				
18 Apr 24	SOLD 35,000.00 PAR 04-17-24 AT A PRICE OF \$95.304687 PLUS ACCRUED	33,356.64	-375,492.98	33,356.64	-375,492.98
18 Apr 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
18 Apr 24	SOLD 5,000.00 PAR 04-17-24 AT A PRICE OF \$100.750000 PLUS ACCRUED	5,037.50	-370,455.48	5,037.50	-370,455.48
18 Apr 24	INTEREST RECEIVED UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP : 912810TV0				
18 Apr 24	SOLD 50,000.00 PAR 04-17-24 AT A PRICE OF \$95.394531 PLUS ACCRUED	47,697.27	-322,758.21	47,697.27	-322,758.21
18 Apr 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
19 Apr 24	Purchased 30,807.990 Units 19-Apr-2024 at a price of 1.00 Net	-30,807.99	-353,566.20	-30,807.99	-353,566.20
19 Apr 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
19 Apr 24	PURCHASED 45,000.00 PAR 04-17-24 AT A PRICE OF \$89.959000 PLUS ACCRUED	-40,481.55	-394,047.75	-40,481.55	-394,047.75
19 Apr 24	INTEREST PAID HALLIBURTON CO 5% DUE 11-15-2045 CUSIP : 406216BK6				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 301 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
19 Apr 24	PURCHASED 5,000.00 PAR 04-17-24 AT A PRICE OF \$68.146000 PLUS ACCRUED	-3,407.30	-397,455.05	-3,407.30	-397,455.05
19 Apr 24	INTEREST PAID VALERO ENERGY CORP NEW 3.65% 12-01-2051 CUSIP : 91913YBD1				
19 Apr 24	PURCHASED 5,000.00 PAR 04-17-24 AT A PRICE OF \$83.234000 PLUS ACCRUED	-4,161.70	-401,616.75	-4,161.70	-401,616.75
19 Apr 24	INTEREST PAID MCLAREN HLTH CARE 4.386% DUE 05-15-2048 CUSIP : 581760AV7				
19 Apr 24	PURCHASED 50,000.00 PAR 04-17-24 AT A PRICE OF \$100.000000 PLUS ACCRUED	-50,000.00	-451,616.75	-50,000.00	-451,616.75
19 Apr 24	INTEREST PAID MORGAN STANLEY 5.831% 04-19-2035 CUSIP : 61747YFR1				
19 Apr 24	SOLD 35,000.00 PAR 04-18-24 AT A PRICE OF \$95.035156 PLUS ACCRUED	33,262.31	-418,354.44	33,262.31	-418,354.44
19 Apr 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
19 Apr 24	SOLD 5,000.00 PAR 04-17-24 AT A PRICE OF \$100.296875 PLUS ACCRUED	5,014.84	-413,339.60	5,014.84	-413,339.60
19 Apr 24	INTEREST RECEIVED UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP : 912810TV0				
19 Apr 24	SOLD 95,000.00 PAR 04-17-24 AT A PRICE OF \$95.184000 PLUS ACCRUED	90,424.80	-322,914.80	90,424.80	-322,914.80
19 Apr 24	INTEREST RECEIVED MASSACHUSETTS ST SPL OBLIG REV 3.769% DUE 07-15-2029 REG CUSIP : 576004HE8				
22 Apr 24	Principal Payment Received on 100,000.00 PAR Pay date 04/20/24	1,611.00	-321,303.80	1,611.00	-321,303.80
22 Apr 24	PVTPL MVW 2024-1 LLC SR 24-1A CL A 5.32%02-20-2043 CUSIP : 62847RAA5				
22 Apr 24	Principal Payment Received on 55,811.89 PAR Pay date 04/20/24	9,991.18	-311,312.62	9,991.18	-311,312.62
22 Apr 24	GM FINL AUTOMOBILE 4.01% DUE 09-22-2025 CUSIP : 380130AD6				
22 Apr 24	Principal Payment Received on 58,677.52 PAR Pay date 04/20/24	2,561.46	-308,751.16	2,561.46	-308,751.16
22 Apr 24	PVTPL SIERRA TIMESHARE 2023-1 RECEIVABLES FDG SER 23-1A CL B 5.83% 01-20-2040 CUSIP : 826943AB8				
22 Apr 24	Principal Payment Received on 73,813.87 PAR Pay date 04/22/24	9,233.91	-299,517.25	9,233.91	-299,517.25
22 Apr 24	PVTPL DELL EQUIP FIN TR 2023-1 SER 23-1 CL A2 5.65% 09-28-2028 CUSIP : 24702HAC7				
22 Apr 24	Sold 43,030.980 Units 22-Apr-2024 at a price of 1.00 Net	43,030.98	-256,486.27	43,030.98	-256,486.27
22 Apr 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
23 Apr 24	PURCHASED 90,000.00 PAR 04-16-24 AT A PRICE OF \$99.977860 PLUS ACCRUED	-89,980.07	-346,466.34	-89,980.07	-346,466.34
23 Apr 24	INTEREST PAID VERIZON MASTER TR SER 24-3 CL A1A 5.34% 04-20-2027 CUSIP : 92348KCQ4				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 302 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
23 Apr 24	SOLD 15,000.00 PAR 04-22-24 AT A PRICE OF \$79.613281 PLUS ACCRUED INTEREST RECEIVED	11,941.99	-334,524.35	11,941.99	-334,524.35
23 Apr 24	UNITED STATES TREAS BDS DTD 02/15/2012 3.125% DUE 02-15-2042 REG CUSIP : 912810QU5				
23 Apr 24	SOLD 15,000.00 PAR 04-22-24 AT A PRICE OF \$95.199218 PLUS ACCRUED INTEREST RECEIVED	14,279.88	-320,244.47	14,279.88	-320,244.47
23 Apr 24	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
23 Apr 24	Sold 26,123.740 Units 23-Apr-2024 at a price of 1.00 Net	26,123.74	-294,120.73	26,123.74	-294,120.73
23 Apr 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
24 Apr 24	PURCHASED 105,000.00 PAR 04-22-24 AT A PRICE OF \$99.144533 PLUS ACCRUED INTEREST PAID	-104,101.76	-398,222.49	-104,101.76	-398,222.49
24 Apr 24	UNITED STATES OF AMER TREAS NOTES 4.5% 03-31-2026 CUSIP : 91282CKH3				
24 Apr 24	PURCHASED 15,000.00 PAR 04-22-24 AT A PRICE OF \$61.978000 PLUS ACCRUED INTEREST PAID	-9,296.70	-407,519.19	-9,296.70	-407,519.19
24 Apr 24	BETH ISRAEL DEACONESS MED CTR INC TAXABLE BD SER L 3.08% 07-01-2051 CUSIP : 08661UAB2				
24 Apr 24	PURCHASED 15,000.00 PAR 04-22-24 AT A PRICE OF \$98.056000 PLUS ACCRUED INTEREST PAID	-14,708.40	-422,227.59	-14,708.40	-422,227.59
24 Apr 24	CARDINAL HEALTH INC 5.45% 02-15-2034 CUSIP : 14149YBP2				
24 Apr 24	PURCHASED 15,000.00 PAR 04-23-24 AT A PRICE OF \$95.359375 PLUS ACCRUED INTEREST PAID	-14,303.91	-436,531.50	-14,303.91	-436,531.50
24 Apr 24	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
24 Apr 24	PURCHASED 5,000.00 PAR 04-22-24 AT A PRICE OF \$97.570312 PLUS ACCRUED INTEREST PAID	-4,878.52	-441,410.02	-4,878.52	-441,410.02
24 Apr 24	UNITED STATES OF AMER TREAS NOTES 4.125% 03-31-2029 CUSIP : 91282CKG5				
24 Apr 24	SOLD 115,000.00 PAR 04-22-24 AT A PRICE OF \$98.819000 PLUS ACCRUED INTEREST RECEIVED	113,641.85	-327,768.17	113,641.85	-327,768.17
24 Apr 24	IBM CORP 4.5% DUE 02-06-2026 CUSIP : 459200KW0				
24 Apr 24	Sold 26,410.930 Units 24-Apr-2024 at a price of 1.00 Net	26,410.93	-301,357.24	26,410.93	-301,357.24
24 Apr 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
24 Apr 24	SOLD 5,000.00 PAR 04-22-24 AT A PRICE OF \$96.395000 PLUS ACCRUED INTEREST RECEIVED	4,819.75	-296,537.49	4,819.75	-296,537.49
24 Apr 24	CHRISTUS HEALTH 4.341% 07-01-2028 CUSIP : 17108JAA1				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 303 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
25 Apr 24 25 Apr 24	Principal Payment Received on 113,078.59 PAR Pay date 04/25/24 FNMA POOL #FS2847 4% 08-01-2052 BEO CUSIP : 3140XJEV1	2,828.98	-293,708.51	2,828.98	-293,708.51
25 Apr 24 25 Apr 24	Principal Payment Received on 114,070.35 PAR Pay date 04/25/24 FHLMC POOL #Q03677 2.5% DUE 10-01-2049 REG CUSIP : 31339UCN8	3,327.74	-290,380.77	3,327.74	-290,380.77
25 Apr 24 25 Apr 24	Principal Payment Received on 116,353.93 PAR Pay date 04/25/24 FEDERAL NATIONAL MORTGAGE ASSOC 4% 08-01-2037 CUSIP : 3140QPWS2	884.81	-289,495.96	884.81	-289,495.96
25 Apr 24 25 Apr 24	Principal Payment Received on 141,619.50 PAR Pay date 04/25/24 FHLMC SUPER 15Y FIXED 5% 08-01-2038 CUSIP : 3132CXBF8	6,019.86	-283,476.10	6,019.86	-283,476.10
25 Apr 24 25 Apr 24	Principal Payment Received on 143,385.38 PAR Pay date 04/25/24 FNMA POOL #MA2828 2.5% 11-01-2046 BEO CUSIP : 31418CEA8	447.78	-283,028.32	447.78	-283,028.32
25 Apr 24 25 Apr 24	Principal Payment Received on 158,394.09 PAR Pay date 04/25/24 FEDERAL HOME LOAN MORTGAGE CORP 5% 07-01-2043 CUSIP : 3133KYZH5	2,610.06	-280,418.26	2,610.06	-280,418.26
25 Apr 24 25 Apr 24	Principal Payment Received on 158,758.50 PAR Pay date 04/25/24 FNMA POOL #MA4850 5% 11-01-2037 BEO CUSIP : 31418EL81	2,100.04	-278,318.22	2,100.04	-278,318.22
25 Apr 24 25 Apr 24	Principal Payment Received on 159,178.58 PAR Pay date 04/25/24 FNMA POOL #MA4978 5% 04-01-2053 BEO CUSIP : 31418EQ86	835.90	-277,482.32	835.90	-277,482.32
25 Apr 24 25 Apr 24	Principal Payment Received on 165,785.62 PAR Pay date 04/25/24 FNMA POOL #MA4656 4.5% 07-01-2052 BEO CUSIP : 31418EE63	927.29	-276,555.03	927.29	-276,555.03
25 Apr 24 25 Apr 24	Principal Payment Received on 166,858.85 PAR Pay date 04/25/24 FNMA POOL #MA4783 4% 10-01-2052 BEO CUSIP : 31418EJ50	957.89	-275,597.14	957.89	-275,597.14
25 Apr 24 25 Apr 24	Principal Payment Received on 168,862.47 PAR Pay date 04/25/24 FNMA POOL #MA4761 5% 09-01-2052 BEO CUSIP : 31418EJF8	1,210.07	-274,387.07	1,210.07	-274,387.07
25 Apr 24 25 Apr 24	Principal Payment Received on 187,476.80 PAR Pay date 04/25/24 FNMA 2% 07-01-2050 CUSIP : 3140KFB38	478.30	-273,908.77	478.30	-273,908.77

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 304 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
25 Apr 24 25 Apr 24	Principal Payment Received on 29,137.09 PAR Pay date 04/25/24 FNMA POOL #AS8356 3% 11-01-2046 BEO CUSIP : 3138WJJA7	82.90	-273,825.87	82.90	-273,825.87
25 Apr 24 25 Apr 24	Principal Payment Received on 291,392.70 PAR Pay date 04/25/24 FNMA POOL #FS3497 3.5% 08-01-2052 BEO CUSIP : 3140XJ3F8	2,047.40	-271,778.47	2,047.40	-271,778.47
25 Apr 24 25 Apr 24	Principal Payment Received on 32,009.80 PAR Pay date 04/25/24 FNMA POOL #MA2356 3% 07-01-2045 BEO CUSIP : 31418BTN6	114.22	-271,664.25	114.22	-271,664.25
25 Apr 24 25 Apr 24	Principal Payment Received on 35.66 PAR Pay date 04/25/24 FNMA POOL #255321 5.5% DUE 07-01-2024 REG CUSIP : 31371LSJ9	15.94	-271,648.31	15.94	-271,648.31
25 Apr 24 25 Apr 24	Principal Payment Received on 389,136.53 PAR Pay date 04/25/24 FEDERAL HOME LN MTG CORP POOL #SD8193 2%02-01-2052 BEO CUSIP : 3132DWC68	1,859.91	-269,788.40	1,859.91	-269,788.40
25 Apr 24 25 Apr 24	Principal Payment Received on 416,623.75 PAR Pay date 04/25/24 FHLMC UMBS 30Y FIXED 2.5% 05-01-2052 CUSIP : 3133BBTH2	1,477.85	-268,310.55	1,477.85	-268,310.55
25 Apr 24 25 Apr 24	Principal Payment Received on 472,797.29 PAR Pay date 04/25/24 FNMA POOL #MA4563 2.5% 03-01-2052 BEO CUSIP : 31418EB90	2,627.26	-265,683.29	2,627.26	-265,683.29
25 Apr 24 25 Apr 24	Principal Payment Received on 57,645.23 PAR Pay date 04/25/24 FNMA POOL #BN4393 3.5% DUE 03-01-2049 CUSIP : 3140JL3B8	134.81	-265,548.48	134.81	-265,548.48
25 Apr 24 25 Apr 24	Principal Payment Received on 60,252.83 PAR Pay date 04/25/24 FNMA POOL #BN0905 4.0% 11-01-2048 CUSIP : 3140JHAF0	142.20	-265,406.28	142.20	-265,406.28
25 Apr 24 25 Apr 24	Principal Payment Received on 691,972.15 PAR Pay date 04/25/24 FEDERAL HOME LOAN MORTGAGE CORP POOL #SD8220 3.0% DUE 06-01-2052 REG CUSIP : 3132DWDZ3	3,149.03	-262,257.25	3,149.03	-262,257.25
25 Apr 24 25 Apr 24	Principal Payment Received on 791,355.21 PAR Pay date 04/25/24 FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5715 2.0% DUE 10-01-2051 REG CUSIP : 3133KMK46	3,512.32	-258,744.93	3,512.32	-258,744.93
25 Apr 24 25 Apr 24	PURCHASED 10,000.00 PAR 04-23-24 AT A PRICE OF \$100.750000 PLUS ACCRUED INTEREST PAID UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP : 912810TV0	-10,075.00	-268,819.93	-10,075.00	-268,819.93

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 305 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
25 Apr 24	PURCHASED 25,000.00 PAR 04-23-24 AT A PRICE OF \$100.866000 PLUS ACCRUED	-25,216.50	-294,036.43	-25,216.50	-294,036.43
25 Apr 24	INTEREST PAID GOLDMAN SACHS 5.851% 04-25-2035 CUSIP : 38141GA95				
25 Apr 24	PURCHASED 275,000.00 PAR 04-15-24 AT A PRICE OF \$99.981450 PLUS ACCRUED	-274,948.99	-568,985.42	-274,948.99	-568,985.42
25 Apr 24	INTEREST PAID HILTON GRAND 5.99% DUE 09-15-2039 CUSIP : 43283YAB9				
25 Apr 24	PURCHASED 35,000.00 PAR 04-18-24 AT A PRICE OF \$100.000000 PLUS ACCRUED	-35,000.00	-603,985.42	-35,000.00	-603,985.42
25 Apr 24	INTEREST PAID GOLDMAN SACHS 5.851% 04-25-2035 CUSIP : 38141GA95				
25 Apr 24	PURCHASED 35,000.00 PAR 04-23-24 AT A PRICE OF \$100.781000 PLUS ACCRUED	-35,273.35	-639,258.77	-35,273.35	-639,258.77
25 Apr 24	INTEREST PAID MORGAN STANLEY 5.831% 04-19-2035 CUSIP : 61747YFR1				
25 Apr 24	PURCHASED 55,000.00 PAR 04-23-24 AT A PRICE OF \$80.747000 PLUS ACCRUED	-44,410.85	-683,669.62	-44,410.85	-683,669.62
25 Apr 24	INTEREST PAID INDIANA UNIV HEALTH INC 3.97% BNDS 11-01-2048 CUSIP : 455170AA8				
25 Apr 24	SOLD 15,000.00 PAR 04-23-24 AT A PRICE OF \$62.298000 PLUS ACCRUED	9,344.70	-674,324.92	9,344.70	-674,324.92
25 Apr 24	INTEREST RECEIVED BETH ISRAEL DEACONESS MED CTR INC TAXABLE BD SER L 3.08% 07-01-2051 CUSIP : 08661UAB2				
25 Apr 24	SOLD 15,000.00 PAR 04-23-24 AT A PRICE OF \$97.866000 PLUS ACCRUED	14,679.90	-659,645.02	14,679.90	-659,645.02
25 Apr 24	INTEREST RECEIVED MOTOROLA SOLUTIONS INC 5.4% 04-15-2034 CUSIP : 620076BZ1				
25 Apr 24	SOLD 25,000.00 PAR 04-23-24 AT A PRICE OF \$106.127000 PLUS ACCRUED	26,531.75	-633,113.27	26,531.75	-633,113.27
25 Apr 24	INTEREST RECEIVED GOLDMAN SACHS GROUP INC 6.561% 10-24-2034 CUSIP : 38141GA53				
25 Apr 24	Sold 284,228.060 Units 25-Apr-2024 at a price of 1.00 Net	284,228.06	-348,885.21	284,228.06	-348,885.21
25 Apr 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
25 Apr 24	SOLD 35,000.00 PAR 04-23-24 AT A PRICE OF \$98.064000 PLUS ACCRUED	34,322.40	-314,562.81	34,322.40	-314,562.81
25 Apr 24	INTEREST RECEIVED MORGAN STANLEY 5.466% 01-18-2035 CUSIP : 61747YFL4				
26 Apr 24	PURCHASED 15,000.00 PAR 04-24-24 AT A PRICE OF \$94.929687 PLUS ACCRUED	-14,239.45	-328,802.26	-14,239.45	-328,802.26
26 Apr 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
26 Apr 24	PURCHASED 25,000.00 PAR 04-24-24 AT A PRICE OF \$99.531240 PLUS ACCRUED	-24,882.81	-353,685.07	-24,882.81	-353,685.07
26 Apr 24	INTEREST PAID UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP : 912810TV0				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 306 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
26 Apr 24	PURCHASED 35,000.00 PAR 04-15-24 AT A PRICE OF \$100.000000 PLUS ACCRUED	-35,000.00	-388,685.07	-35,000.00	-388,685.07
26 Apr 24	INTEREST PAID JPMORGAN CHASE & CO 5.766% 04-22-2035 CUSIP : 46647PEH5				
26 Apr 24	PURCHASED 40,000.00 PAR 04-24-24 AT A PRICE OF \$98.254000 PLUS ACCRUED	-39,301.60	-427,986.67	-39,301.60	-427,986.67
26 Apr 24	INTEREST PAID SSM HEALTH CARE CORP 4.894% 06-01-2028 CUSIP : 784710AC9				
26 Apr 24	PURCHASED 5,000.00 PAR 04-24-24 AT A PRICE OF \$99.625000 PLUS ACCRUED	-4,981.25	-432,967.92	-4,981.25	-432,967.92
26 Apr 24	INTEREST PAID UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP : 912810TV0				
26 Apr 24	SOLD 15,000.00 PAR 04-24-24 AT A PRICE OF \$97.921000 PLUS ACCRUED	14,688.15	-418,279.77	14,688.15	-418,279.77
26 Apr 24	INTEREST RECEIVED CARDINAL HEALTH INC 5.45% 02-15-2034 CUSIP : 14149YBP2				
26 Apr 24	SOLD 15,000.00 PAR 04-25-24 AT A PRICE OF \$99.000000 PLUS ACCRUED	14,850.00	-403,429.77	14,850.00	-403,429.77
26 Apr 24	INTEREST RECEIVED UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP : 912810TV0				
26 Apr 24	Sold 28,232.520 Units 26-Apr-2024 at a price of 1.00 Net	28,232.52	-375,197.25	28,232.52	-375,197.25
26 Apr 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
26 Apr 24	SOLD 35,000.00 PAR 04-24-24 AT A PRICE OF \$97.695312 PLUS ACCRUED	34,193.36	-341,003.89	34,193.36	-341,003.89
26 Apr 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.125% 03-31-2029 CUSIP : 91282CKG5				
26 Apr 24	SOLD 40,000.00 PAR 04-24-24 AT A PRICE OF \$57.061000 PLUS ACCRUED	22,824.40	-318,179.49	22,824.40	-318,179.49
26 Apr 24	INTEREST RECEIVED YALE NEW HAVEN 2.496% DUE 07-01-2050 CUSIP : 98459HAA0				
26 Apr 24	SOLD 5,000.00 PAR 04-24-24 AT A PRICE OF \$83.436000 PLUS ACCRUED	4,171.80	-314,007.69	4,171.80	-314,007.69
26 Apr 24	INTEREST RECEIVED MCLAREN HLTH CARE 4.386% DUE 05-15-2048 CUSIP : 581760AV7				
29 Apr 24	PURCHASED 15,000.00 PAR 04-25-24 AT A PRICE OF \$94.542968 PLUS ACCRUED	-14,181.45	-328,189.14	-14,181.45	-328,189.14
29 Apr 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
29 Apr 24	Purchased 160,064.540 Units 29-Apr-2024 at a price of 1.00 Net	-160,064.54	-488,253.68	-160,064.54	-488,253.68
29 Apr 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
29 Apr 24	PURCHASED 175,000.00 PAR 04-25-24 AT A PRICE OF \$94.468750 PLUS ACCRUED	-165,320.31	-653,573.99	-165,320.31	-653,573.99
29 Apr 24	INTEREST PAID UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP : 912810TZ1				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 307 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
29 Apr 24	PURCHASED 35,000.00 PAR 04-25-24 AT A PRICE OF \$97.402343 PLUS ACCRUED INTEREST PAID	-34,090.82	-687,664.81	-34,090.82	-687,664.81
29 Apr 24	UNITED STATES OF AMER TREAS NOTES 4.125% 03-31-2029 CUSIP : 91282CKG5				
29 Apr 24	PURCHASED 45,000.00 PAR 04-25-24 AT A PRICE OF \$78.334000 PLUS ACCRUED INTEREST PAID	-35,250.30	-722,915.11	-35,250.30	-722,915.11
29 Apr 24	DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047 CUSIP : 26443CAA1				
29 Apr 24	PURCHASED 65,000.00 PAR 04-25-24 AT A PRICE OF \$98.502000 PLUS ACCRUED INTEREST PAID	-64,026.30	-786,941.41	-64,026.30	-786,941.41
29 Apr 24	META PLATFORMS INC 5.6% DUE 05-15-2053 CUSIP : 30303M8Q8				
29 Apr 24	PURCHASED 70,000.00 PAR 04-25-24 AT A PRICE OF \$96.468750 PLUS ACCRUED INTEREST PAID	-67,528.13	-854,469.54	-67,528.13	-854,469.54
29 Apr 24	UNITED STATES TREAS NTS 4.125% 03-31-2031 CUSIP : 91282CKF7				
29 Apr 24	PURCHASED 85,000.00 PAR 04-25-24 AT A PRICE OF \$94.515625 PLUS ACCRUED INTEREST PAID	-80,338.28	-934,807.82	-80,338.28	-934,807.82
29 Apr 24	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
29 Apr 24	SOLD 15,000.00 PAR 04-25-24 AT A PRICE OF \$94.839000 PLUS ACCRUED INTEREST RECEIVED	14,225.85	-920,581.97	14,225.85	-920,581.97
29 Apr 24	KLA CORP 4.7% 02-01-2034 CUSIP : 482480AP5				
29 Apr 24	SOLD 200,000.00 PAR 04-25-24 AT A PRICE OF \$81.332000 PLUS ACCRUED INTEREST RECEIVED	162,664.00	-757,917.97	162,664.00	-757,917.97
29 Apr 24	PVTPL GRUPO BIMBO SAB DE 4.7% 11-10-2047 CUSIP : 40052VAE4				
29 Apr 24	SOLD 200,000.00 PAR 04-25-24 AT A PRICE OF \$97.933594 PLUS ACCRUED INTEREST RECEIVED	195,867.19	-562,050.78	195,867.19	-562,050.78
29 Apr 24	UNITED STATES OF AMER TREAS NOTES 4.25% 02-28-2029 CUSIP : 91282CKD2				
29 Apr 24	SOLD 25,000.00 PAR 04-25-24 AT A PRICE OF \$85.633000 PLUS ACCRUED INTEREST RECEIVED	21,408.25	-540,642.53	21,408.25	-540,642.53
29 Apr 24	WILLIS-KNIGHTON 4.813% DUE 09-01-2048 CUSIP : 97068LAA6				
29 Apr 24	SOLD 35,000.00 PAR 04-25-24 AT A PRICE OF \$97.157000 PLUS ACCRUED INTEREST RECEIVED	34,004.95	-506,637.58	34,004.95	-506,637.58
29 Apr 24	MONDELEZ INTL INC 4.75% 02-20-2029 CUSIP : 609207BC8				
29 Apr 24	SOLD 75,000.00 PAR 04-25-24 AT A PRICE OF \$96.912000 PLUS ACCRUED INTEREST RECEIVED	72,684.00	-433,953.58	72,684.00	-433,953.58
29 Apr 24	PHILIP MORRIS INTL INC 5.125% 02-13-2031 CUSIP : 718172DH9				
29 Apr 24	SOLD 85,000.00 PAR 04-25-24 AT A PRICE OF \$96.892000 PLUS ACCRUED INTEREST RECEIVED	82,358.20	-351,595.38	82,358.20	-351,595.38
29 Apr 24	MOTOROLA SOLUTIONS INC 5.4% 04-15-2034 CUSIP : 620076BZ1				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 308 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
30 Apr 24	PURCHASED 15,000.00 PAR 04-26-24 AT A PRICE OF \$94.796875 PLUS ACCRUED	-14,219.53	-365,814.91	-14,219.53	-365,814.91
30 Apr 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
30 Apr 24	PURCHASED 30,000.00 PAR 04-26-24 AT A PRICE OF \$95.000000 PLUS ACCRUED	-28,500.00	-394,314.91	-28,500.00	-394,314.91
30 Apr 24	INTEREST PAID UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP : 912810TZ1				
30 Apr 24	PURCHASED 50,000.00 PAR 04-26-24 AT A PRICE OF \$99.128906 PLUS ACCRUED	-49,564.46	-443,879.37	-49,564.46	-443,879.37
30 Apr 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.5% 04-15-2027 CUSIP : 91282CKJ9				
30 Apr 24	Purchased 72,188.780 Units 30-Apr-2024 at a price of 1.00 Net	-72,188.78	-516,068.15	-72,188.78	-516,068.15
30 Apr 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
30 Apr 24	SOLD 15,000.00 PAR 04-26-24 AT A PRICE OF \$98.921000 PLUS ACCRUED	14,838.15	-501,230.00	14,838.15	-501,230.00
30 Apr 24	INTEREST RECEIVED INTUIT INC 5.2% 09-15-2033 CUSIP : 46124HAG1				
30 Apr 24	SOLD 35,000.00 PAR 04-26-24 AT A PRICE OF \$78.959000 PLUS ACCRUED	27,635.65	-473,594.35	27,635.65	-473,594.35
30 Apr 24	INTEREST RECEIVED DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047 CUSIP : 26443CAA1				
30 Apr 24	SOLD 35,000.00 PAR 04-29-24 AT A PRICE OF \$95.097656 PLUS ACCRUED	33,284.18	-440,310.17	33,284.18	-440,310.17
30 Apr 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
30 Apr 24	SOLD 40,000.00 PAR 04-29-24 AT A PRICE OF \$95.226562 PLUS ACCRUED	38,090.63	-402,219.54	38,090.63	-402,219.54
30 Apr 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
30 Apr 24	SOLD 50,000.00 PAR 04-26-24 AT A PRICE OF \$98.976000 PLUS ACCRUED	49,488.00	-352,731.54	49,488.00	-352,731.54
30 Apr 24	INTEREST RECEIVED HORMEL FOODS CORP 4.8% 03-30-2027 CUSIP : 440452AK6				
01 May 24	PURCHASED 35,000.00 PAR 04-29-24 AT A PRICE OF \$87.079000 PLUS ACCRUED	-30,477.65	-383,209.19	-30,477.65	-383,209.19
01 May 24	INTEREST PAID STRYKER CORP 4.625% DUE 03-15-2046 CUSIP : 863667AJ0				
01 May 24	PURCHASED 55,000.00 PAR 04-29-24 AT A PRICE OF \$100.000000 PLUS ACCRUED	-55,000.00	-438,209.19	-55,000.00	-438,209.19
01 May 24	INTEREST PAID PVTPL BOEING CO 6.388% 05-01-2031 CUSIP : 097023DK8				
01 May 24	SOLD 30,000.00 PAR 04-29-24 AT A PRICE OF \$95.546875 PLUS ACCRUED	28,664.06	-409,545.13	28,664.06	-409,545.13
01 May 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP : 912810TZ1				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 309 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
01 May 24	Sold 44,947.200 Units 01-May-2024 at a price of 1.00 Net	44,947.20	-364,597.93	44,947.20	-364,597.93
01 May 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
02 May 24	Purchased 43,552.920 Units 02-May-2024 at a price of 1.00 Net	-43,552.92	-408,150.85	-43,552.92	-408,150.85
02 May 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
02 May 24	PURCHASED 5,000.00 PAR 04-30-24 AT A PRICE OF \$94.875000 PLUS ACCRUED	-4,743.75	-412,894.60	-4,743.75	-412,894.60
02 May 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
02 May 24	SOLD 45,000.00 PAR 05-01-24 AT A PRICE OF \$95.332022 PLUS ACCRUED	42,899.41	-369,995.19	42,899.41	-369,995.19
02 May 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP : 912810TZ1				
02 May 24	SOLD 5,000.00 PAR 04-30-24 AT A PRICE OF \$98.224000 PLUS ACCRUED	4,911.20	-365,083.99	4,911.20	-365,083.99
02 May 24	INTEREST RECEIVED UNILEVER CAPITAL CORP 5.0% 12-08-2033 CUSIP : 904764BT3				
03 May 24	PURCHASED 35,000.00 PAR 04-29-24 AT A PRICE OF \$99.925000 PLUS ACCRUED	-34,973.75	-400,057.74	-34,973.75	-400,057.74
03 May 24	INTEREST PAID DTE ENERGY CO 5.85% 06-01-2034 CUSIP : 233331BL0				
03 May 24	PURCHASED 50,000.00 PAR 05-01-24 AT A PRICE OF \$86.799000 PLUS ACCRUED	-43,399.50	-443,457.24	-43,399.50	-443,457.24
03 May 24	INTEREST PAID STRYKER CORP 4.625% DUE 03-15-2046 CUSIP : 863667AJ0				
03 May 24	SOLD 10,000.00 PAR 05-02-24 AT A PRICE OF \$100.421900 PLUS ACCRUED	10,042.19	-433,415.05	10,042.19	-433,415.05
03 May 24	INTEREST RECEIVED UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP : 912810TV0				
03 May 24	SOLD 25,000.00 PAR 05-02-24 AT A PRICE OF \$95.917960 PLUS ACCRUED	23,979.49	-409,435.56	23,979.49	-409,435.56
03 May 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP : 912810TZ1				
03 May 24	Sold 44,196.990 Units 03-May-2024 at a price of 1.00 Net	44,196.99	-365,238.57	44,196.99	-365,238.57
03 May 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
06 May 24	PURCHASED 10,000.00 PAR 05-02-24 AT A PRICE OF \$99.904000 PLUS ACCRUED	-9,990.40	-375,228.97	-9,990.40	-375,228.97
06 May 24	INTEREST PAID SUTTER HEALTH 5.547% DUE 08-15-2053 CUSIP : 86944BAL7				
06 May 24	PURCHASED 120,000.00 PAR 05-02-24 AT A PRICE OF \$95.500000 PLUS ACCRUED	-114,600.00	-489,828.97	-114,600.00	-489,828.97
06 May 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 310 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
06 May 24	PURCHASED 15,000.00 PAR 05-02-24 AT A PRICE OF \$100.187500 PLUS ACCRUED INTEREST PAID	-15,028.13	-504,857.10	-15,028.13	-504,857.10
06 May 24	UNITED STATES OF AMER TREAS NOTES 4.625%04-30-2029 CUSIP : 91282CKP5				
06 May 24	PURCHASED 20,000.00 PAR 05-02-24 AT A PRICE OF \$99.847000 PLUS ACCRUED INTEREST PAID	-19,969.40	-524,826.50	-19,969.40	-524,826.50
06 May 24	SUTTER HEALTH 5.547% DUE 08-15-2053 CUSIP : 86944BAL7				
06 May 24	PURCHASED 35,000.00 PAR 05-02-24 AT A PRICE OF \$95.468750 PLUS ACCRUED INTEREST PAID	-33,414.06	-558,240.56	-33,414.06	-558,240.56
06 May 24	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
06 May 24	Purchased 56,079.860 Units 06-May-2024 at a price of 1.00 Net	-56,079.86	-614,320.42	-56,079.86	-614,320.42
06 May 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
06 May 24	PURCHASED 70,000.00 PAR 05-02-24 AT A PRICE OF \$95.453125 PLUS ACCRUED INTEREST PAID	-66,817.19	-681,137.61	-66,817.19	-681,137.61
06 May 24	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
06 May 24	PURCHASED 75,000.00 PAR 05-02-24 AT A PRICE OF \$95.093750 PLUS ACCRUED INTEREST PAID	-71,320.31	-752,457.92	-71,320.31	-752,457.92
06 May 24	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
06 May 24	SOLD 120,000.00 PAR 05-02-24 AT A PRICE OF \$99.352000 PLUS ACCRUED INTEREST RECEIVED	119,222.40	-633,235.52	119,222.40	-633,235.52
06 May 24	TOTALENERGIES CAPITAL S.A. 5.15% 04-05-2034 CUSIP : 89157XAA9				
06 May 24	SOLD 20,000.00 PAR 05-02-24 AT A PRICE OF \$96.924000 PLUS ACCRUED INTEREST RECEIVED	19,384.80	-613,850.72	19,384.80	-613,850.72
06 May 24	CHRISTUS HEALTH 4.341% 07-01-2028 CUSIP : 17108JAA1				
06 May 24	SOLD 25,000.00 PAR 05-03-24 AT A PRICE OF \$96.613281 PLUS ACCRUED INTEREST RECEIVED	24,153.32	-589,697.40	24,153.32	-589,697.40
06 May 24	UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP : 912810TZ1				
06 May 24	SOLD 30,000.00 PAR 05-03-24 AT A PRICE OF \$96.289062 PLUS ACCRUED INTEREST RECEIVED	28,886.72	-560,810.68	28,886.72	-560,810.68
06 May 24	UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP : 912810TZ1				
06 May 24	SOLD 5,000.00 PAR 05-03-24 AT A PRICE OF \$101.414062 PLUS ACCRUED INTEREST RECEIVED	5,070.70	-555,739.98	5,070.70	-555,739.98
06 May 24	UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP : 912810TV0				
06 May 24	SOLD 50,000.00 PAR 05-02-24 AT A PRICE OF \$82.282000 PLUS ACCRUED INTEREST RECEIVED	41,141.00	-514,598.98	41,141.00	-514,598.98
06 May 24	ZIMMER BIOMET HLDGS INC NT 2.6% 11-24-2031 CUSIP : 98956PAV4				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 311 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
06 May 24	SOLD 70,000.00 PAR 05-02-24 AT A PRICE OF \$98.790000 PLUS ACCRUED INTEREST RECEIVED	69,153.00	-445,445.98	69,153.00	-445,445.98
06 May 24	UNILEVER CAPITAL CORP 5.0% 12-08-2033 CUSIP : 904764BT3				
06 May 24	SOLD 80,000.00 PAR 05-02-24 AT A PRICE OF \$98.516000 PLUS ACCRUED INTEREST RECEIVED	78,812.80	-366,633.18	78,812.80	-366,633.18
06 May 24	SUTTER HEALTH 5.164% DUE 08-15-2033 CUSIP : 86944BAK9				
07 May 24	PURCHASED 25,000.00 PAR 05-03-24 AT A PRICE OF \$88.203000 PLUS ACCRUED INTEREST PAID	-22,050.75	-388,683.93	-22,050.75	-388,683.93
07 May 24	STRYKER CORP 4.625% DUE 03-15-2046 CUSIP : 863667AJ0				
07 May 24	Purchased 32,527.710 Units 07-May-2024 at a price of 1.00 Net	-32,527.71	-421,211.64	-32,527.71	-421,211.64
07 May 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
07 May 24	PURCHASED 35,000.00 PAR 05-03-24 AT A PRICE OF \$79.699000 PLUS ACCRUED INTEREST PAID	-27,894.65	-449,106.29	-27,894.65	-449,106.29
07 May 24	DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047 CUSIP : 26443CAA1				
07 May 24	PURCHASED 5,000.00 PAR 05-03-24 AT A PRICE OF \$100.680000 PLUS ACCRUED INTEREST PAID	-5,034.00	-454,140.29	-5,034.00	-454,140.29
07 May 24	SUTTER HEALTH 5.547% DUE 08-15-2053 CUSIP : 86944BAL7				
07 May 24	SOLD 35,000.00 PAR 05-06-24 AT A PRICE OF \$97.882812 PLUS ACCRUED INTEREST RECEIVED	34,258.98	-419,881.31	34,258.98	-419,881.31
07 May 24	UNITED STATES TREAS NTS 4.125% 03-31-2031 CUSIP : 91282CKF7				
07 May 24	SOLD 55,000.00 PAR 05-06-24 AT A PRICE OF \$97.035156 PLUS ACCRUED INTEREST RECEIVED	53,369.34	-366,511.97	53,369.34	-366,511.97
07 May 24	UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP : 912810TZ1				
08 May 24	PURCHASED 120,000.00 PAR 05-06-24 AT A PRICE OF \$100.843750 PLUS ACCRUED INTEREST PAID	-121,012.50	-487,524.47	-121,012.50	-487,524.47
08 May 24	UNITED STATES OF AMER TREAS NOTES 4.625%04-30-2031 CUSIP : 91282CKN0				
08 May 24	Purchased 145,093.610 Units 08-May-2024 at a price of 1.00 Net	-145,093.61	-632,618.08	-145,093.61	-632,618.08
08 May 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
08 May 24	SOLD 120,000.00 PAR 05-06-24 AT A PRICE OF \$98.420000 PLUS ACCRUED INTEREST RECEIVED	118,104.00	-514,514.08	118,104.00	-514,514.08
08 May 24	COMMONSPIRIT HEALTH 5.205% 12-01-2031 CUSIP : 20268JAR4				
08 May 24	SOLD 35,000.00 PAR 05-07-24 AT A PRICE OF \$100.988281 PLUS ACCRUED INTEREST RECEIVED	35,345.90	-479,168.18	35,345.90	-479,168.18
08 May 24	UNITED STATES OF AMER TREAS NOTES 4.625%04-30-2031 CUSIP : 91282CKN0				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 312 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
08 May 24	SOLD 35,000.00 PAR 05-07-24 AT A PRICE OF \$96.394531 PLUS ACCRUED	33,738.09	-445,430.09	33,738.09	-445,430.09
08 May 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
08 May 24	SOLD 80,000.00 PAR 05-07-24 AT A PRICE OF \$96.402343 PLUS ACCRUED	77,121.88	-368,308.21	77,121.88	-368,308.21
08 May 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
09 May 24	PURCHASED 10,000.00 PAR 05-07-24 AT A PRICE OF \$102.500000 PLUS ACCRUED	-10,250.00	-378,558.21	-10,250.00	-378,558.21
09 May 24	INTEREST PAID UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP : 912810TV0				
09 May 24	PURCHASED 15,000.00 PAR 05-07-24 AT A PRICE OF \$100.105468 PLUS ACCRUED	-15,015.82	-393,574.03	-15,015.82	-393,574.03
09 May 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.875%04-30-2026 CUSIP : 91282CKK6				
09 May 24	PURCHASED 25,000.00 PAR 05-07-24 AT A PRICE OF \$100.093750 PLUS ACCRUED	-25,023.44	-418,597.47	-25,023.44	-418,597.47
09 May 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.875%04-30-2026 CUSIP : 91282CKK6				
09 May 24	PURCHASED 35,000.00 PAR 05-06-24 AT A PRICE OF \$99.949000 PLUS ACCRUED	-34,982.15	-453,579.62	-34,982.15	-453,579.62
09 May 24	INTEREST PAID SOUTHERN CALI EDISON 5.45% 06-01-2031 CUSIP : 842400JE4				
09 May 24	PURCHASED 40,000.00 PAR 05-07-24 AT A PRICE OF \$97.531250 PLUS ACCRUED	-39,012.50	-492,592.12	-39,012.50	-492,592.12
09 May 24	INTEREST PAID UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP : 912810TZ1				
09 May 24	PURCHASED 80,000.00 PAR 05-07-24 AT A PRICE OF \$98.940000 PLUS ACCRUED	-79,152.00	-571,744.12	-79,152.00	-571,744.12
09 May 24	INTEREST PAID MASTERCARD INC FIXED 4.875% 05-09-2034 CUSIP : 57636QAZ7				
09 May 24	SOLD 10,000.00 PAR 05-07-24 AT A PRICE OF \$102.214000 PLUS ACCRUED	10,221.40	-561,522.72	10,221.40	-561,522.72
09 May 24	INTEREST RECEIVED SUTTER HEALTH 5.547% DUE 08-15-2053 CUSIP : 86944BAL7				
09 May 24	SOLD 105,000.00 PAR 05-08-24 AT A PRICE OF \$97.789062 PLUS ACCRUED	102,678.52	-458,844.20	102,678.52	-458,844.20
09 May 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 01-31-2029 CUSIP : 91282CJW2				
09 May 24	SOLD 15,000.00 PAR 05-07-24 AT A PRICE OF \$100.744000 PLUS ACCRUED	15,111.60	-443,732.60	15,111.60	-443,732.60
09 May 24	INTEREST RECEIVED INTUIT INC 5.25% 09-15-2026 CUSIP : 46124HAE6				
09 May 24	Sold 17,152.270 Units 09-May-2024 at a price of 1.00 Net	17,152.27	-426,580.33	17,152.27	-426,580.33
09 May 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 313 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
09 May 24	SOLD 20,000.00 PAR 05-07-24 AT A PRICE OF \$100.719000 PLUS ACCRUED	20,143.80	-406,436.53	20,143.80	-406,436.53
09 May 24	INTEREST RECEIVED INTUIT INC 5.25% 09-15-2026 CUSIP : 46124HAE6				
09 May 24	SOLD 45,000.00 PAR 05-07-24 AT A PRICE OF \$81.110000 PLUS ACCRUED	36,499.50	-369,937.03	36,499.50	-369,937.03
09 May 24	INTEREST RECEIVED DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047 CUSIP : 26443CAA1				
10 May 24	PURCHASED 35,000.00 PAR 05-07-24 AT A PRICE OF \$99.926000 PLUS ACCRUED	-34,974.10	-404,911.13	-34,974.10	-404,911.13
10 May 24	INTEREST PAID ENTERGY ARK LLC 5.45% 06-01-2034 CUSIP : 29366MAF5				
10 May 24	PURCHASED 35,000.00 PAR 05-07-24 AT A PRICE OF \$99.992000 PLUS ACCRUED	-34,997.20	-439,908.33	-34,997.20	-439,908.33
10 May 24	INTEREST PAID INGERSOLL RAND INC 5.314% 06-15-2031 CUSIP : 45687VAE6				
10 May 24	Sold 69,492.530 Units 10-May-2024 at a price of 1.00 Net	69,492.53	-370,415.80	69,492.53	-370,415.80
10 May 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
13 May 24	PURCHASED 50,000.00 PAR 05-06-24 AT A PRICE OF \$99.420000 PLUS ACCRUED	-49,710.00	-420,125.80	-49,710.00	-420,125.80
13 May 24	INTEREST PAID COCA COLA CO 5.3% 05-13-2054 CUSIP : 191216DS6				
13 May 24	SOLD 135,000.00 PAR 05-10-24 AT A PRICE OF \$95.988281 PLUS ACCRUED	129,584.18	-290,541.62	129,584.18	-290,541.62
13 May 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
14 May 24	PURCHASED 100,000.00 PAR 05-10-24 AT A PRICE OF \$62.528000 PLUS ACCRUED	-62,528.00	-353,069.62	-62,528.00	-353,069.62
14 May 24	INTEREST PAID HOSPITAL FOR SPL SURGERY 2.667% DUE 10-01-2050/08-12-2020 REG CUSIP : 44107HAF9				
14 May 24	PURCHASED 110,000.00 PAR 05-08-24 AT A PRICE OF \$100.000000 PLUS	-110,000.00	-463,069.62	-110,000.00	-463,069.62
14 May 24	ACCRUED INTEREST PAID PNC FINL SVCS GROUP INC 5.492% 05-14-2030 CUSIP : 693475BX2				
14 May 24	Sold 91,666.890 Units 14-May-2024 at a price of 1.00 Net	91,666.89	-371,402.73	91,666.89	-371,402.73
14 May 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
15 May 24	Principal Payment Received on 10,565.86 PAR Pay date 05/15/24	37.27	-371,365.46	37.27	-371,365.46
15 May 24	GNMA POOL #692311 SER 2039 5.5% DUE 01-15-2039 BEO CUSIP : 36296JDQ5				
15 May 24	Principal Payment Received on 275,000.00 PAR Pay date 05/15/24	9,358.90	-362,006.56	9,358.90	-362,006.56
15 May 24	HILTON GRAND 5.99% DUE 09-15-2039 CUSIP : 43283YAB9				

\*Generated by Northern Trust from reviewed periodic data on 17 Sep 24 B024

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 314 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
15 May 24 15 May 24	Principal Payment Received on 31,037.53 PAR Pay date 05/15/24 GNMA POOL #682229 4% 07-15-2049 BEO CUSIP : 36295V4N6	62.53	-361,944.03	62.53	-361,944.03
15 May 24 15 May 24	Principal Payment Received on 4,195.04 PAR Pay date 05/15/24 GNMA POOL #782448 6% 10-15-2038 BEO CUSIP : 36241KWH7	74.90	-361,869.13	74.90	-361,869.13
15 May 24 15 May 24	Principal Payment Received on 52,231.67 PAR Pay date 05/15/24 FEDERAL HOME LN MTG CORP POOL #G61648 3.5% 09-01-2048 BEO CUSIP : 31335BZM1	217.25	-361,651.88	217.25	-361,651.88
15 May 24 15 May 24	Principal Payment Received on 7,209.32 PAR Pay date 05/15/24 FEDERAL HOME LN MTG CORP POOL #E02902 4%06-01-2026 BEO CUSIP : 31294MGK1	509.78	-361,142.10	509.78	-361,142.10
15 May 24 15 May 24	Principal Payment Received on 8,157.08 PAR Pay date 05/15/24 GNMA POOL #710769 4.5% 08-15-2039 BEO CUSIP : 36297FT28	39.20	-361,102.90	39.20	-361,102.90
15 May 24 15 May 24	Purchased 136,998.230 Units 15-May-2024 at a price of 1.00 Net MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701	-136,998.23	-498,101.13	-136,998.23	-498,101.13
15 May 24 15 May 24	PURCHASED 25,000.00 PAR 05-13-24 AT A PRICE OF \$88.312000 PLUS ACCRUED INTEREST PAID STRYKER CORP 4.625% DUE 03-15-2046 CUSIP : 863667AJ0	-22,078.00	-520,179.13	-22,078.00	-520,179.13
15 May 24 15 May 24	PURCHASED 30,000.00 PAR 05-13-24 AT A PRICE OF \$97.179687 PLUS ACCRUED INTEREST PAID UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP : 912810TZ1	-29,153.91	-549,333.04	-29,153.91	-549,333.04
15 May 24 15 May 24	SOLD 25,000.00 PAR 05-13-24 AT A PRICE OF \$97.250000 PLUS ACCRUED INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP : 912810TZ1	24,312.50	-525,020.54	24,312.50	-525,020.54
15 May 24 15 May 24	SOLD 35,000.00 PAR 05-13-24 AT A PRICE OF \$84.179000 PLUS ACCRUED INTEREST RECEIVED CANADIAN PAC RY CO 4.3% 05-15-2043 CUSIP : 13648TAD9	29,462.65	-495,557.89	29,462.65	-495,557.89
15 May 24 15 May 24	SOLD 90,000.00 PAR 05-14-24 AT A PRICE OF \$96.414066 PLUS ACCRUED INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5	86,772.66	-408,785.23	86,772.66	-408,785.23
16 May 24 16 May 24	Principal Payment Received on 12,186.75 PAR Pay date 05/16/24 GNMA 2013-105 CL A 1.705 DUE 02-16-2037 CUSIP : 38378KXW4	518.70	-408,266.53	518.70	-408,266.53

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 315 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
16 May 24 16 May 24	Principal Payment Received on 163,986.47 PAR Pay date 05/16/24 GNMA 2019-053 REMIC PASSTHRU CTF CL V FIXED 2.75% DUE 08-16-2031 CUSIP : 38380M4H1	1,689.30	-406,577.23	1,689.30	-406,577.23
16 May 24 16 May 24	Principal Payment Received on 66,877.65 PAR Pay date 05/16/24 GNMA SER 2013-33 REMIC PASSTHRU CL B 2.273 DUE 12-16-2042 CUSIP : 38378B7F0	638.92	-405,938.31	638.92	-405,938.31
16 May 24 16 May 24	PURCHASED 50,000.00 PAR 05-14-24 AT A PRICE OF \$99.187500 PLUS ACCRUED INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3	-49,593.75	-455,532.06	-49,593.75	-455,532.06
16 May 24 16 May 24	PURCHASED 55,000.00 PAR 05-14-24 AT A PRICE OF \$100.703125 PLUS ACCRUED INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.625%04-30-2029 CUSIP : 91282CKP5	-55,386.72	-510,918.78	-55,386.72	-510,918.78
16 May 24 16 May 24	PURCHASED 70,000.00 PAR 05-14-24 AT A PRICE OF \$100.070312 PLUS ACCRUED INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.875%04-30-2026 CUSIP : 91282CKK6	-70,049.22	-580,968.00	-70,049.22	-580,968.00
16 May 24 16 May 24	PURCHASED 85,000.00 PAR 05-14-24 AT A PRICE OF \$99.406250 PLUS ACCRUED INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3	-84,495.31	-665,463.31	-84,495.31	-665,463.31
16 May 24 16 May 24	PURCHASED 85,000.00 PAR 05-14-24 AT A PRICE OF \$99.468750 PLUS ACCRUED INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3	-84,548.44	-750,011.75	-84,548.44	-750,011.75
16 May 24 16 May 24	SOLD 120,000.00 PAR 05-14-24 AT A PRICE OF \$81.259000 PLUS ACCRUED INTEREST RECEIVED VERIZON COMMUNICATIONS INC NT 2.355% 03-15-2032 CUSIP : 92343VGN8	97,510.80	-652,500.95	97,510.80	-652,500.95
16 May 24 16 May 24	Sold 54,260.520 Units 16-May-2024 at a price of 1.00 Net MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701	54,260.52	-598,240.43	54,260.52	-598,240.43
16 May 24 16 May 24	SOLD 55,000.00 PAR 05-14-24 AT A PRICE OF \$97.250000 PLUS ACCRUED INTEREST RECEIVED AMEREN ILL CO 4.95% 06-01-2033 CUSIP : 02361DBA7	53,487.50	-544,752.93	53,487.50	-544,752.93
16 May 24 16 May 24	SOLD 60,000.00 PAR 05-14-24 AT A PRICE OF \$99.849000 PLUS ACCRUED INTEREST RECEIVED PVTPL VERALTO CORP SR NT 5.5% 09-18-2026 CUSIP : 92338CAA1	59,909.40	-484,843.53	59,909.40	-484,843.53
16 May 24 16 May 24	SOLD 65,000.00 PAR 05-14-24 AT A PRICE OF \$97.258000 PLUS ACCRUED INTEREST RECEIVED CHRISTUS HEALTH 4.341% 07-01-2028 CUSIP : 17108JAA1	63,217.70	-421,625.83	63,217.70	-421,625.83

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 316 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
16 May 24	SOLD 85,000.00 PAR 05-14-24 AT A PRICE OF \$99.262000 PLUS ACCRUED	84,372.70	-337,253.13	84,372.70	-337,253.13
16 May 24	INTEREST RECEIVED CORNELL UNIVERSITY 4.835% 06-15-2034 CUSIP : 219207AC1				
17 May 24	PURCHASED 20,000.00 PAR 05-15-24 AT A PRICE OF \$79.559000 PLUS ACCRUED	-15,911.80	-353,164.93	-15,911.80	-353,164.93
17 May 24	INTEREST PAID MCDONALDS CORP MEDIUM TERM NTS 3.7 DUE 02-15-2042 CUSIP : 58013MENO				
17 May 24	Purchased 206,310.470 Units 17-May-2024 at a price of 1.00 Net	-206,310.47	-559,475.40	-206,310.47	-559,475.40
17 May 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
17 May 24	PURCHASED 45,000.00 PAR 05-15-24 AT A PRICE OF \$95.781250 PLUS ACCRUED	-43,101.56	-602,576.96	-43,101.56	-602,576.96
17 May 24	INTEREST PAID UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP : 912810TX6				
17 May 24	SOLD 120,000.00 PAR 05-16-24 AT A PRICE OF \$98.218750 PLUS ACCRUED	117,862.50	-484,714.46	117,862.50	-484,714.46
17 May 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 01-31-2029 CUSIP : 91282CJW2				
17 May 24	SOLD 15,000.00 PAR 05-15-24 AT A PRICE OF \$98.312500 PLUS ACCRUED	14,746.88	-469,967.58	14,746.88	-469,967.58
17 May 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP : 912810TZ1				
17 May 24	SOLD 55,000.00 PAR 05-15-24 AT A PRICE OF \$83.705000 PLUS ACCRUED	46,037.75	-423,929.83	46,037.75	-423,929.83
17 May 24	INTEREST RECEIVED INDIANA UNIV HEALTH INC 3.97% BNDS 11-01-2048 CUSIP : 455170AA8				
17 May 24	SOLD 85,000.00 PAR 05-15-24 AT A PRICE OF \$100.156250 PLUS ACCRUED	85,132.81	-338,797.02	85,132.81	-338,797.02
17 May 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3				
20 May 24	Principal Payment Received on 25,000.00 PAR Pay date 05/18/24	1,008.10	-337,788.92	1,008.10	-337,788.92
20 May 24	HONDA AUTO RECEIVABLES OWNER TR SER 22-2 CL A3 3.73% DUE 07-20-2026 REG CUSIP : 43815PAC3				
20 May 24	Principal Payment Received on 45,820.70 PAR Pay date 05/20/24	10,635.33	-327,153.59	10,635.33	-327,153.59
20 May 24	GM FINL AUTOMOBILE 4.01% DUE 09-22-2025 CUSIP : 380130AD6				
20 May 24	Principal Payment Received on 56,116.06 PAR Pay date 05/20/24	2,220.08	-324,933.51	2,220.08	-324,933.51
20 May 24	PVTPL SIERRA TIMESHARE 2023-1 RECEIVABLES FDG SER 23-1A CL B 5.83% 01-20-2040 CUSIP : 826943AB8				
20 May 24	Principal Payment Received on 98,389.00 PAR Pay date 05/20/24	1,898.56	-323,034.95	1,898.56	-323,034.95
20 May 24	PVTPL MVW 2024-1 LLC SR 24-1A CL A 5.32%02-20-2043 CUSIP : 62847RAA5				

\*Generated by Northern Trust from reviewed periodic data on 17 Sep 24 B024

◆ **Cash Activity Detail**

*Principal cash - USD*

<u>Value Date</u> Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
20 May 24	PURCHASED 105,000.00 PAR 05-16-24 AT A PRICE OF \$89.239000 PLUS ACCRUED	-93,700.95	-416,735.90	-93,700.95	-416,735.90
20 May 24	INTEREST PAID RELX CAPITAL INC 3.0% DUE 05-22-2030 BEO CUSIP : 74949LAD4				
20 May 24	PURCHASED 60,000.00 PAR 05-16-24 AT A PRICE OF \$80.418000 PLUS ACCRUED	-48,250.80	-464,986.70	-48,250.80	-464,986.70
20 May 24	INTEREST PAID STANFORD HLTH CARE 3.795% DUE 11-15-2048 CUSIP : 85434VAA6				
20 May 24	PURCHASED 90,000.00 PAR 05-15-24 AT A PRICE OF \$98.778000 PLUS ACCRUED	-88,900.20	-553,886.90	-88,900.20	-553,886.90
20 May 24	INTEREST PAID MPLX LP 5.5% 06-01-2034 CUSIP : 55336VBX7				
20 May 24	SOLD 10,000.00 PAR 05-16-24 AT A PRICE OF \$95.593750 PLUS ACCRUED	9,559.38	-544,327.52	9,559.38	-544,327.52
20 May 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP : 912810TX6				
20 May 24	SOLD 170,000.00 PAR 05-16-24 AT A PRICE OF \$98.019531 PLUS ACCRUED	166,633.20	-377,694.32	166,633.20	-377,694.32
20 May 24	INTEREST RECEIVED BA CR CARD TR SR 22-A1 CL A1 3.53% DUE 11-15-2027 REG CUSIP : 05522RDE5				
20 May 24	Sold 82,784.450 Units 20-May-2024 at a price of 1.00 Net	82,784.45	-294,909.87	82,784.45	-294,909.87
20 May 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
21 May 24	PURCHASED 200,000.00 PAR 05-14-24 AT A PRICE OF \$99.626000 PLUS ACCRUED	-199,252.00	-494,161.87	-199,252.00	-494,161.87
21 May 24	INTEREST PAID ##DO NOT USE CUSIP : 12636YAE2				
21 May 24	PURCHASED 90,000.00 PAR 05-17-24 AT A PRICE OF \$100.215000 PLUS ACCRUED	-90,193.50	-584,355.37	-90,193.50	-584,355.37
21 May 24	INTEREST PAID SUTTER HEALTH 5.164% DUE 08-15-2033 CUSIP : 86944BAK9				
21 May 24	Sold 110,039.460 Units 21-May-2024 at a price of 1.00 Net	110,039.46	-474,315.91	110,039.46	-474,315.91
21 May 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
21 May 24	SOLD 80,000.00 PAR 05-17-24 AT A PRICE OF \$99.851562 PLUS ACCRUED	79,881.25	-394,434.66	79,881.25	-394,434.66
21 May 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3				
21 May 24	SOLD 90,000.00 PAR 05-20-24 AT A PRICE OF \$96.453125 PLUS ACCRUED	86,807.81	-307,626.85	86,807.81	-307,626.85
21 May 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
22 May 24	Principal Payment Received on 64,579.96 PAR Pay date 05/22/24	13,415.84	-294,211.01	13,415.84	-294,211.01
22 May 24	PVTPL DELL EQUIP FIN TR 2023-1 SER 23-1 CL A2 5.65% 09-28-2028 CUSIP : 24702HAC7				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 318 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
22 May 24	Purchased 171,413.620 Units 22-May-2024 at a price of 1.00 Net	-171,413.62	-465,624.63	-171,413.62	-465,624.63
22 May 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
22 May 24	PURCHASED 25,000.00 PAR 05-20-24 AT A PRICE OF \$99.468760 PLUS ACCRUED	-24,867.19	-490,491.82	-24,867.19	-490,491.82
22 May 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3				
22 May 24	PURCHASED 30,000.00 PAR 05-20-24 AT A PRICE OF \$99.437500 PLUS ACCRUED	-29,831.25	-520,323.07	-29,831.25	-520,323.07
22 May 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3				
22 May 24	PURCHASED 50,000.00 PAR 05-20-24 AT A PRICE OF \$97.750000 PLUS ACCRUED	-48,875.00	-569,198.07	-48,875.00	-569,198.07
22 May 24	INTEREST PAID UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP : 912810TZ1				
22 May 24	SOLD 181,428.88 PAR 05-21-24 AT A PRICE OF \$84.687500 PLUS ACCRUED	153,647.59	-415,550.48	153,647.59	-415,550.48
22 May 24	INTEREST RECEIVED FEDERAL HOME LOAN MORTGAGE CORP POOL #SD8220 3.0% DUE 06-01-2052 REG CUSIP : 3132DWDZ3				
22 May 24	SOLD 25,000.00 PAR 05-20-24 AT A PRICE OF \$96.957000 PLUS ACCRUED	24,239.25	-391,311.23	24,239.25	-391,311.23
22 May 24	INTEREST RECEIVED KLA CORP 4.7% 02-01-2034 CUSIP : 482480AP5				
22 May 24	SOLD 30,000.00 PAR 05-20-24 AT A PRICE OF \$96.853000 PLUS ACCRUED	29,055.90	-362,255.33	29,055.90	-362,255.33
22 May 24	INTEREST RECEIVED KLA CORP 4.7% 02-01-2034 CUSIP : 482480AP5				
22 May 24	SOLD 60,000.00 PAR 05-20-24 AT A PRICE OF \$86.248000 PLUS ACCRUED	51,748.80	-310,506.53	51,748.80	-310,506.53
22 May 24	INTEREST RECEIVED PARKER-HANNIFIN CORP 4.45% 11-21-2044 CUSIP : 70109HAN5				
23 May 24	Purchased 115,398.090 Units 23-May-2024 at a price of 1.00 Net	-115,398.09	-425,904.62	-115,398.09	-425,904.62
23 May 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
23 May 24	PURCHASED 15,000.00 PAR 05-16-24 AT A PRICE OF \$76.465000 PLUS ACCRUED	-11,469.75	-437,374.37	-11,469.75	-437,374.37
23 May 24	INTEREST PAID UNITYPOINT HEALTH FIXED 3.665% DUE 02-15-2050 CUSIP : 91338CAA3				
23 May 24	PURCHASED 25,000.00 PAR 05-21-24 AT A PRICE OF \$99.765625 PLUS ACCRUED	-24,941.41	-462,315.78	-24,941.41	-462,315.78
23 May 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3				
23 May 24	PURCHASED 50,000.00 PAR 05-21-24 AT A PRICE OF \$99.687500 PLUS ACCRUED	-49,843.75	-512,159.53	-49,843.75	-512,159.53
23 May 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 319 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
23 May 24	PURCHASED 75,000.00 PAR 05-21-24 AT A PRICE OF \$100.093750 PLUS ACCRUED INTEREST PAID	-75,070.31	-587,229.84	-75,070.31	-587,229.84
23 May 24	UNITED STATES OF AMER TREAS NOTES 4.875%04-30-2026 CUSIP : 91282CKK6				
23 May 24	PURCHASED 80,000.00 PAR 05-21-24 AT A PRICE OF \$99.718750 PLUS ACCRUED INTEREST PAID	-79,775.00	-667,004.84	-79,775.00	-667,004.84
23 May 24	UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3				
23 May 24	SOLD 25,000.00 PAR 05-21-24 AT A PRICE OF \$104.221000 PLUS ACCRUED INTEREST RECEIVED	26,055.25	-640,949.59	26,055.25	-640,949.59
23 May 24	ALABAMA PWR CO 5.85% 11-15-2033 CUSIP : 010392GB8				
23 May 24	SOLD 40,000.00 PAR 05-21-24 AT A PRICE OF \$99.714850 PLUS ACCRUED INTEREST RECEIVED	39,885.94	-601,063.65	39,885.94	-601,063.65
23 May 24	UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3				
23 May 24	SOLD 5,000.00 PAR 05-21-24 AT A PRICE OF \$95.085937 PLUS ACCRUED INTEREST RECEIVED	4,754.30	-596,309.35	4,754.30	-596,309.35
23 May 24	UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP : 912810TX6				
23 May 24	SOLD 55,000.00 PAR 05-21-24 AT A PRICE OF \$99.423000 PLUS ACCRUED INTEREST RECEIVED	54,682.65	-541,626.70	54,682.65	-541,626.70
23 May 24	ABBVIE INC 5.05% 03-15-2034 CUSIP : 00287YDU0				
23 May 24	SOLD 65,000.00 PAR 05-21-24 AT A PRICE OF \$100.527000 PLUS ACCRUED INTEREST RECEIVED	65,342.55	-476,284.15	65,342.55	-476,284.15
23 May 24	PVTPL NEW YORK LIFE GLOBAL FDG SR SECD NT 5.45% 09-18-2026 CUSIP : 64953BBF4				
23 May 24	SOLD 80,000.00 PAR 05-21-24 AT A PRICE OF \$99.726562 PLUS ACCRUED INTEREST RECEIVED	79,781.25	-396,502.90	79,781.25	-396,502.90
23 May 24	UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3				
23 May 24	SOLD 85,000.00 PAR 05-21-24 AT A PRICE OF \$104.381000 PLUS ACCRUED INTEREST RECEIVED	88,723.85	-307,779.05	88,723.85	-307,779.05
23 May 24	DUKE ENERGY FLA LLC 5.875% 11-15-2033 CUSIP : 26444HAQ4				
24 May 24	Purchased 10,799.550 Units 24-May-2024 at a price of 1.00 Net	-10,799.55	-318,578.60	-10,799.55	-318,578.60
24 May 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
24 May 24	PURCHASED 20,000.00 PAR 05-22-24 AT A PRICE OF \$95.144531 PLUS ACCRUED INTEREST PAID	-19,028.91	-337,607.51	-19,028.91	-337,607.51
24 May 24	UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP : 912810TX6				
24 May 24	PURCHASED 25,000.00 PAR 05-22-24 AT A PRICE OF \$95.125000 PLUS ACCRUED INTEREST PAID	-23,781.25	-361,388.76	-23,781.25	-361,388.76
24 May 24	UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP : 912810TX6				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
24 May 24	PURCHASED 35,000.00 PAR 05-22-24 AT A PRICE OF \$72.526000 PLUS ACCRUED INTEREST PAID	-25,384.10	-386,772.86	-25,384.10	-386,772.86
24 May 24	ORLANDO HEALTH INC 3.327% DUE 10-01-2050 CUSIP : 686514AH3				
24 May 24	SOLD 25,000.00 PAR 05-22-24 AT A PRICE OF \$102.865000 PLUS ACCRUED INTEREST RECEIVED	25,716.25	-361,056.61	25,716.25	-361,056.61
24 May 24	SUTTER HEALTH 5.547% DUE 08-15-2053 CUSIP : 86944BAL7				
24 May 24	SOLD 50,000.00 PAR 05-22-24 AT A PRICE OF \$98.525000 PLUS ACCRUED INTEREST RECEIVED	49,262.50	-311,794.11	49,262.50	-311,794.11
24 May 24	COMMONSPIRIT HEALTH 5.548% 12-01-2054 CUSIP : 20268JATO				
28 May 24	Principal Payment Received on 110,249.62 PAR Pay date 05/25/24	2,096.36	-309,697.75	2,096.36	-309,697.75
28 May 24	FNMA POOL #FS2847 4% 08-01-2052 BEO CUSIP : 3140XJEV1				
28 May 24	Principal Payment Received on 110,742.62 PAR Pay date 05/25/24	288.85	-309,408.90	288.85	-309,408.90
28 May 24	FHLMC POOL #Q03677 2.5% DUE 10-01-2049 REG CUSIP : 31339UCN8				
28 May 24	Principal Payment Received on 115,469.12 PAR Pay date 05/25/24	3,016.81	-306,392.09	3,016.81	-306,392.09
28 May 24	FEDERAL NATIONAL MORTGAGE ASSOC 4% 08-01-2037 CUSIP : 3140QPWS2				
28 May 24	Principal Payment Received on 135,599.64 PAR Pay date 05/25/24	4,985.36	-301,406.73	4,985.36	-301,406.73
28 May 24	FHLMC SUPER 15Y FIXED 5% 08-01-2038 CUSIP : 3132CXBF8				
28 May 24	Principal Payment Received on 142,937.60 PAR Pay date 05/25/24	513.09	-300,893.64	513.09	-300,893.64
28 May 24	FNMA POOL #MA2828 2.5% 11-01-2046 BEO CUSIP : 31418CEA8				
28 May 24	Principal Payment Received on 155,784.03 PAR Pay date 05/25/24	1,128.70	-299,764.94	1,128.70	-299,764.94
28 May 24	FEDERAL HOME LOAN MORTGAGE CORP 5% 07-01-2043 CUSIP : 3133KYZH5				
28 May 24	Principal Payment Received on 156,658.46 PAR Pay date 05/25/24	2,239.16	-297,525.78	2,239.16	-297,525.78
28 May 24	FNMA POOL #MA4850 5% 11-01-2037 BEO CUSIP : 31418EL81				
28 May 24	Principal Payment Received on 158,342.67 PAR Pay date 05/25/24	993.40	-296,532.38	993.40	-296,532.38
28 May 24	FNMA POOL #MA4978 5% 04-01-2053 BEO CUSIP : 31418EQ86				
28 May 24	Principal Payment Received on 164,858.33 PAR Pay date 05/25/24	1,077.16	-295,455.22	1,077.16	-295,455.22
28 May 24	FNMA POOL #MA4656 4.5% 07-01-2052 BEO CUSIP : 31418EE63				

◆ Cash Activity Detail

*Principal cash - USD*

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
28 May 24 28 May 24	Principal Payment Received on 165,900.96 PAR Pay date 05/25/24 FNMA POOL #MA4783 4% 10-01-2052 BEO CUSIP : 31418EJ50	907.48	-294,547.74	907.48	-294,547.74
28 May 24 28 May 24	Principal Payment Received on 167,652.39 PAR Pay date 05/25/24 FNMA POOL #MA4761 5% 09-01-2052 BEO CUSIP : 31418EJF8	1,471.74	-293,076.00	1,471.74	-293,076.00
28 May 24 28 May 24	Principal Payment Received on 186,998.51 PAR Pay date 05/25/24 FNMA 2% 07-01-2050 CUSIP : 3140KFB38	489.08	-292,586.92	489.08	-292,586.92
28 May 24 28 May 24	Principal Payment Received on 19.72 PAR Pay date 05/25/24 FNMA POOL #255321 5.5% DUE 07-01-2024 REG CUSIP : 31371LSJ9	12.71	-292,574.21	12.71	-292,574.21
28 May 24 28 May 24	Principal Payment Received on 289,345.30 PAR Pay date 05/25/24 FNMA POOL #FS3497 3.5% 08-01-2052 BEO CUSIP : 3140XJ3F8	1,150.74	-291,423.47	1,150.74	-291,423.47
28 May 24 28 May 24	Principal Payment Received on 29,054.18 PAR Pay date 05/25/24 FNMA POOL #AS8356 3% 11-01-2046 BEO CUSIP : 3138WJJA7	87.80	-291,335.67	87.80	-291,335.67
28 May 24 28 May 24	Principal Payment Received on 31,895.58 PAR Pay date 05/25/24 FNMA POOL #MA2356 3% 07-01-2045 BEO CUSIP : 31418BTN6	100.11	-291,235.56	100.11	-291,235.56
28 May 24 28 May 24	Principal Payment Received on 387,276.62 PAR Pay date 05/25/24 FEDERAL HOME LN MTG CORP POOL #SD8193 2%02-01-2052 BEO CUSIP : 3132DWC68	2,075.11	-289,160.45	2,075.11	-289,160.45
28 May 24 28 May 24	Principal Payment Received on 415,145.90 PAR Pay date 05/25/24 FHLMC UMBS 30Y FIXED 2.5% 05-01-2052 CUSIP : 3133BBTH2	2,990.89	-286,169.56	2,990.89	-286,169.56
28 May 24 28 May 24	Principal Payment Received on 470,170.03 PAR Pay date 05/25/24 FNMA POOL #MA4563 2.5% 03-01-2052 BEO CUSIP : 31418EB90	2,892.27	-283,277.29	2,892.27	-283,277.29
28 May 24 28 May 24	Principal Payment Received on 48,148.78 PAR Pay date 05/25/24 FANNIE MAE POOL #CB1730 2.5% 09-01-2036 CUSIP : 3140QL4Q6	320.01	-282,957.28	320.01	-282,957.28
28 May 24 28 May 24	Principal Payment Received on 57,510.43 PAR Pay date 05/25/24 FNMA POOL #BN4393 3.5% DUE 03-01-2049 CUSIP : 3140JL3B8	108.26	-282,849.02	108.26	-282,849.02

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 322 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
28 May 24	Principal Payment Received on 60,110.63 PAR Pay date 05/25/24	142.76	-282,706.26	142.76	-282,706.26
28 May 24	FNMA POOL #BN0905 4.0% 11-01-2048 CUSIP : 3140JHAF0				
28 May 24	Principal Payment Received on 688,823.13 PAR Pay date 05/25/24	3,929.07	-278,777.19	3,929.07	-278,777.19
28 May 24	FEDERAL HOME LOAN MORTGAGE CORP POOL #SD8220 3.0% DUE 06-01-2052 REG CUSIP : 3132DWDZ3				
28 May 24	Principal Payment Received on 787,842.89 PAR Pay date 05/25/24	6,054.14	-272,723.05	6,054.14	-272,723.05
28 May 24	FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5715 2.0% DUE 10-01-2051 REG CUSIP : 3133KMK46				
28 May 24	PURCHASED 15,000.00 PAR 05-23-24 AT A PRICE OF \$100.343750 PLUS ACCRUED INTEREST PAID	-15,051.56	-287,774.61	-15,051.56	-287,774.61
28 May 24	UNITED STATES OF AMER TREAS NOTES 4.625%04-30-2029 CUSIP : 91282CKP5				
28 May 24	PURCHASED 5,000.00 PAR 05-21-24 AT A PRICE OF \$75.645000 PLUS ACCRUED INTEREST PAID	-3,782.25	-291,556.86	-3,782.25	-291,556.86
28 May 24	UNITYPOINT HEALTH FIXED 3.665% DUE 02-15-2050 CUSIP : 91338CAA3				
28 May 24	PURCHASED 50,000.00 PAR 05-23-24 AT A PRICE OF \$100.390625 PLUS ACCRUED INTEREST PAID	-50,195.31	-341,752.17	-50,195.31	-341,752.17
28 May 24	UNITED STATES OF AMER TREAS NOTES 4.625%04-30-2029 CUSIP : 91282CKP5				
28 May 24	PURCHASED 55,000.00 PAR 05-23-24 AT A PRICE OF \$94.425781 PLUS ACCRUED INTEREST PAID	-51,934.18	-393,686.35	-51,934.18	-393,686.35
28 May 24	UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP : 912810TX6				
28 May 24	Purchased 6,671.940 Units 28-May-2024 at a price of 1.00 Net	-6,671.94	-400,358.29	-6,671.94	-400,358.29
28 May 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
28 May 24	SOLD 15,000.00 PAR 05-23-24 AT A PRICE OF \$95.180000 PLUS ACCRUED INTEREST RECEIVED	14,277.00	-386,081.29	14,277.00	-386,081.29
28 May 24	DEVON ENERGY CORP NEW 4.5% 1-15-2030 BEO CUSIP : 25179MBF9				
28 May 24	SOLD 60,000.00 PAR 05-23-24 AT A PRICE OF \$103.117000 PLUS ACCRUED INTEREST RECEIVED	61,870.20	-324,211.09	61,870.20	-324,211.09
28 May 24	DUKE ENERGY FLA LLC 5.95% DUE 11-15-2052BEO CUSIP : 26444HAN1				
29 May 24	PURCHASED 35,000.00 PAR 05-28-24 AT A PRICE OF \$100.242200 PLUS ACCRUED INTEREST PAID	-35,084.77	-359,295.86	-35,084.77	-359,295.86
29 May 24	UNITED STATES OF AMER TREAS NOTES 4.625%04-30-2029 CUSIP : 91282CKP5				
29 May 24	PURCHASED 65,000.00 PAR 05-21-24 AT A PRICE OF \$98.332000 PLUS ACCRUED INTEREST PAID	-63,915.80	-423,211.66	-63,915.80	-423,211.66
29 May 24	SCHLUMBERGER INVT SA 5.0% 06-01-2034 CUSIP : 806854AM7				

\*Generated by Northern Trust from reviewed periodic data on 17 Sep 24 B024

◆ **Cash Activity Detail**

*Principal cash - USD*

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
29 May 24	SOLD 20,000.00 PAR 05-28-24 AT A PRICE OF \$97.391000 PLUS ACCRUED INTEREST RECEIVED	19,478.20	-403,733.46	19,478.20	-403,733.46
29 May 24	PRESIDENT & FELLOWS HARVARD COLLEGE 4.609% 02-15-2035 CUSIP : 740816AR4				
29 May 24	Sold 22,261.640 Units 29-May-2024 at a price of 1.00 Net	22,261.64	-381,471.82	22,261.64	-381,471.82
29 May 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
29 May 24	SOLD 35,000.00 PAR 05-28-24 AT A PRICE OF \$105.832000 PLUS ACCRUED INTEREST RECEIVED	37,041.20	-344,430.62	37,041.20	-344,430.62
29 May 24	MICRON TECH INC FIXED 6.75% DUE 11-01-2029 CUSIP : 595112BV4				
29 May 24	SOLD 85,000.00 PAR 05-28-24 AT A PRICE OF \$98.675776 PLUS ACCRUED INTEREST RECEIVED	83,874.41	-260,556.21	83,874.41	-260,556.21
29 May 24	UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3				
30 May 24	PURCHASED 65,000.00 PAR 05-21-24 AT A PRICE OF \$98.538000 PLUS ACCRUED INTEREST PAID	-64,049.70	-324,605.91	-64,049.70	-324,605.91
30 May 24	SCHLUMBERGER INVT SA 5.0% 06-01-2034 CUSIP : 806854AM7				
30 May 24	PURCHASED 90,000.00 PAR 05-20-24 AT A PRICE OF \$99.928000 PLUS ACCRUED INTEREST PAID	-89,935.20	-414,541.11	-89,935.20	-414,541.11
30 May 24	ELEVANCE HEALTH INC 5.375% 06-15-2034 CUSIP : 036752AZ6				
30 May 24	PURCHASED 90,000.00 PAR 05-29-24 AT A PRICE OF \$92.187500 PLUS ACCRUED INTEREST PAID	-82,968.75	-497,509.86	-82,968.75	-497,509.86
30 May 24	UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP : 912810TX6				
30 May 24	SOLD 125,000.00 PAR 05-29-24 AT A PRICE OF \$70.914000 PLUS ACCRUED INTEREST RECEIVED	88,642.50	-408,867.36	88,642.50	-408,867.36
30 May 24	ORLANDO HEALTH INC 3.327% DUE 10-01-2050 CUSIP : 686514AH3				
30 May 24	Sold 17,238.840 Units 30-May-2024 at a price of 1.00 Net	17,238.84	-391,628.52	17,238.84	-391,628.52
30 May 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
30 May 24	SOLD 70,000.00 PAR 05-29-24 AT A PRICE OF \$95.195312 PLUS ACCRUED INTEREST RECEIVED	66,636.72	-324,991.80	66,636.72	-324,991.80
30 May 24	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5				
31 May 24	PURCHASED 10,000.00 PAR 05-30-24 AT A PRICE OF \$98.109375 PLUS ACCRUED INTEREST PAID	-9,810.94	-334,802.74	-9,810.94	-334,802.74
31 May 24	UNITED STATES TREAS BDS 4.625% 05-15-2044 CUSIP : 912810UB2				
31 May 24	PURCHASED 10,000.00 PAR 05-30-24 AT A PRICE OF \$99.351562 PLUS ACCRUED INTEREST PAID	-9,935.16	-344,737.90	-9,935.16	-344,737.90
31 May 24	UNITED STATES OF AMER TREAS NOTES 4.75% 05-15-2027 CUSIP : 91282CKR1				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 324 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
31 May 24	PURCHASED 70,000.00 PAR 05-29-24 AT A PRICE OF \$99.627000 PLUS ACCRUED	-69,738.90	-414,476.80	-69,738.90	-414,476.80
31 May 24	INTEREST PAID OWENS CORNING NEW SR NT 5.7% 06-15-2034 CUSIP : 690742AP6				
31 May 24	PURCHASED 85,000.00 PAR 05-30-24 AT A PRICE OF \$98.368000 PLUS ACCRUED	-83,612.80	-498,089.60	-83,612.80	-498,089.60
31 May 24	INTEREST PAID UNITED PARCEL SVC INC 5.5% 05-22-2054 CUSIP : 911312CE4				
31 May 24	SOLD 10,000.00 PAR 05-30-24 AT A PRICE OF \$96.014000 PLUS ACCRUED	9,601.40	-488,488.20	9,601.40	-488,488.20
31 May 24	INTEREST RECEIVED SSM HLTH CARE CORP 3.823% DUE 06-01-2027 CUSIP : 784710AA3				
31 May 24	SOLD 15,000.00 PAR 05-30-24 AT A PRICE OF \$89.113000 PLUS ACCRUED	13,366.95	-475,121.25	13,366.95	-475,121.25
31 May 24	INTEREST RECEIVED MATTEL INC 5.45 DUE 11-01-2041 CUSIP : 577081AW2				
31 May 24	Sold 74,599.120 Units 31-May-2024 at a price of 1.00 Net	74,599.12	-400,522.13	74,599.12	-400,522.13
31 May 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
31 May 24	SOLD 80,000.00 PAR 05-30-24 AT A PRICE OF \$93.046875 PLUS ACCRUED	74,437.50	-326,084.63	74,437.50	-326,084.63
31 May 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP : 912810TX6				
03 Jun 24	PURCHASED 85,000.00 PAR 05-28-24 AT A PRICE OF \$99.659000 PLUS ACCRUED	-84,710.15	-410,794.78	-84,710.15	-410,794.78
03 Jun 24	INTEREST PAID FLORIDA PWR & LT CO 5.3% 06-15-2034 CUSIP : 341081GU5				
03 Jun 24	Sold 71,937.530 Units 03-Jun-2024 at a price of 1.00 Net	71,937.53	-338,857.25	71,937.53	-338,857.25
03 Jun 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
04 Jun 24	PURCHASED 35,000.00 PAR 06-03-24 AT A PRICE OF \$101.351562 PLUS ACCRUED	-35,473.05	-374,330.30	-35,473.05	-374,330.30
04 Jun 24	INTEREST PAID UNITED STATES TREAS NTS DTD 4.625% 05-31-2031 CUSIP : 91282CKU4				
04 Jun 24	Purchased 5,260.670 Units 04-Jun-2024 at a price of 1.00 Net	-5,260.67	-379,590.97	-5,260.67	-379,590.97
04 Jun 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
04 Jun 24	PURCHASED 85,000.00 PAR 06-03-24 AT A PRICE OF \$99.734375 PLUS ACCRUED	-84,774.22	-464,365.19	-84,774.22	-464,365.19
04 Jun 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3				
04 Jun 24	SOLD 35,000.00 PAR 06-03-24 AT A PRICE OF \$100.656000 PLUS ACCRUED	35,229.60	-429,135.59	35,229.60	-429,135.59
04 Jun 24	INTEREST RECEIVED INGERSOLL RAND INC 5.314% 06-15-2031 CUSIP : 45687VAE6				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 325 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
04 Jun 24	SOLD 90,000.00 PAR 06-03-24 AT A PRICE OF \$100.356000 PLUS ACCRUED	90,320.40	-338,815.19	90,320.40	-338,815.19
04 Jun 24	INTEREST RECEIVED ELEVANCE HEALTH INC 5.375% 06-15-2034 CUSIP : 036752AZ6				
05 Jun 24	PURCHASED 50,000.00 PAR 06-04-24 AT A PRICE OF \$100.796875 PLUS ACCRUED	-50,398.44	-389,213.63	-50,398.44	-389,213.63
05 Jun 24	INTEREST PAID UNITED STATES TREAS BDS 4.625% 05-15-2044 CUSIP : 912810UB2				
05 Jun 24	Purchased 72,485.410 Units 05-Jun-2024 at a price of 1.00 Net	-72,485.41	-461,699.04	-72,485.41	-461,699.04
05 Jun 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
05 Jun 24	PURCHASED 90,000.00 PAR 06-04-24 AT A PRICE OF \$66.385000 PLUS ACCRUED	-59,746.50	-521,445.54	-59,746.50	-521,445.54
05 Jun 24	INTEREST PAID IN UNIV HLTH INC 2.852% DUE 11-01-2051 CUSIP : 455170AB6				
05 Jun 24	SOLD 60,000.00 PAR 06-04-24 AT A PRICE OF \$100.351562 PLUS ACCRUED	60,210.94	-461,234.60	60,210.94	-461,234.60
05 Jun 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3				
05 Jun 24	SOLD 65,000.00 PAR 06-04-24 AT A PRICE OF \$91.046000 PLUS ACCRUED	59,179.90	-402,054.70	59,179.90	-402,054.70
05 Jun 24	INTEREST RECEIVED MATTEL INC 5.45 DUE 11-01-2041 CUSIP : 577081AW2				
05 Jun 24	SOLD 65,000.00 PAR 06-04-24 AT A PRICE OF \$95.808600 PLUS ACCRUED	62,275.59	-339,779.11	62,275.59	-339,779.11
05 Jun 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP : 912810TX6				
06 Jun 24	PURCHASED 5,000.00 PAR 06-05-24 AT A PRICE OF \$99.867187 PLUS ACCRUED	-4,993.36	-344,772.47	-4,993.36	-344,772.47
06 Jun 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.75% 05-15-2027 CUSIP : 91282CKR1				
06 Jun 24	Purchased 78,363.220 Units 06-Jun-2024 at a price of 1.00 Net	-78,363.22	-423,135.69	-78,363.22	-423,135.69
06 Jun 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
06 Jun 24	PURCHASED 90,000.00 PAR 06-05-24 AT A PRICE OF \$69.426000 PLUS ACCRUED	-62,483.40	-485,619.09	-62,483.40	-485,619.09
06 Jun 24	INTEREST PAID EMORY UNIV FIXED 2.969% DUE 09-01-2050 CUSIP : 29157TAE6				
06 Jun 24	SOLD 5,000.00 PAR 06-05-24 AT A PRICE OF \$96.589000 PLUS ACCRUED	4,829.45	-480,789.64	4,829.45	-480,789.64
06 Jun 24	INTEREST RECEIVED SSM HLTH CARE CORP 3.823% DUE 06-01-2027 CUSIP : 784710AA3				
06 Jun 24	SOLD 80,000.00 PAR 06-05-24 AT A PRICE OF \$100.746100 PLUS ACCRUED	80,596.88	-400,192.76	80,596.88	-400,192.76
06 Jun 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 326 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
06 Jun 24	SOLD 90,000.00 PAR 06-05-24 AT A PRICE OF \$67.412000 PLUS ACCRUED	60,670.80	-339,521.96	60,670.80	-339,521.96
06 Jun 24	INTEREST RECEIVED IN UNIV HLTH INC 2.852% DUE 11-01-2051 CUSIP : 455170AB6				
07 Jun 24	PURCHASED 15,000.00 PAR 06-06-24 AT A PRICE OF \$94.188000 PLUS ACCRUED	-14,128.20	-353,650.16	-14,128.20	-353,650.16
07 Jun 24	INTEREST PAID TEXTRON INC 3.9% 09-17-2029 CUSIP : 883203CA7				
07 Jun 24	PURCHASED 45,000.00 PAR 06-06-24 AT A PRICE OF \$100.671875 PLUS ACCRUED	-45,302.34	-398,952.50	-45,302.34	-398,952.50
07 Jun 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3				
07 Jun 24	PURCHASED 85,000.00 PAR 06-05-24 AT A PRICE OF \$99.868000 PLUS ACCRUED	-84,887.80	-483,840.30	-84,887.80	-483,840.30
07 Jun 24	INTEREST PAID DUKE ENERGY CORP 5.45% 06-15-2034 CUSIP : 26441CCE3				
07 Jun 24	Sold 142,885.790 Units 07-Jun-2024 at a price of 1.00 Net	142,885.79	-340,954.51	142,885.79	-340,954.51
07 Jun 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
07 Jun 24	SOLD 15,000.00 PAR 06-06-24 AT A PRICE OF \$101.398437 PLUS ACCRUED	15,209.76	-325,744.75	15,209.76	-325,744.75
07 Jun 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.625%04-30-2029 CUSIP : 91282CKP5				
07 Jun 24	SOLD 50,000.00 PAR 06-06-24 AT A PRICE OF \$101.468000 PLUS ACCRUED	50,734.00	-275,010.75	50,734.00	-275,010.75
07 Jun 24	INTEREST RECEIVED WESTINGHOUSE AIR BRAKE TECH CORP 5.611% 03-11-2034 CUSIP : 960386AR1				
10 Jun 24	PURCHASED 55,000.00 PAR 06-07-24 AT A PRICE OF \$100.515000 PLUS ACCRUED	-55,283.25	-330,294.00	-55,283.25	-330,294.00
10 Jun 24	INTEREST PAID WESTINGHOUSE AIR BRAKE TECH CORP 5.611% 03-11-2034 CUSIP : 960386AR1				
10 Jun 24	PURCHASED 65,000.00 PAR 06-04-24 AT A PRICE OF \$100.000000 PLUS ACCRUED	-65,000.00	-395,294.00	-65,000.00	-395,294.00
10 Jun 24	INTEREST PAID BECTON DICKINSON & CO 5.081% 06-07-2029 CUSIP : 075887CU1				
10 Jun 24	SOLD 50,000.00 PAR 06-07-24 AT A PRICE OF \$99.695312 PLUS ACCRUED	49,847.66	-345,446.34	49,847.66	-345,446.34
10 Jun 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3				
10 Jun 24	Sold 6,043.980 Units 10-Jun-2024 at a price of 1.00 Net	6,043.98	-339,402.36	6,043.98	-339,402.36
10 Jun 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
11 Jun 24	Purchased 14,221.250 Units 11-Jun-2024 at a price of 1.00 Net	-14,221.25	-353,623.61	-14,221.25	-353,623.61
11 Jun 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 327 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
11 Jun 24	PURCHASED 20,000.00 PAR 06-10-24 AT A PRICE OF \$99.242187 PLUS ACCRUED	-19,848.44	-373,472.05	-19,848.44	-373,472.05
11 Jun 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3				
11 Jun 24	PURCHASED 65,000.00 PAR 06-04-24 AT A PRICE OF \$100.000000 PLUS ACCRUED	-65,000.00	-438,472.05	-65,000.00	-438,472.05
11 Jun 24	INTEREST PAID CITIGROUP INC 5.449% 06-11-2035 CUSIP : 172967PL9				
11 Jun 24	PURCHASED 80,000.00 PAR 06-10-24 AT A PRICE OF \$99.273437 PLUS ACCRUED	-79,418.75	-517,890.80	-79,418.75	-517,890.80
11 Jun 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3				
11 Jun 24	SOLD 20,000.00 PAR 06-10-24 AT A PRICE OF \$99.992000 PLUS ACCRUED	19,998.40	-497,892.40	19,998.40	-497,892.40
11 Jun 24	INTEREST RECEIVED INTUIT INC 5.2% 09-15-2033 CUSIP : 46124HAG1				
11 Jun 24	SOLD 75,000.00 PAR 06-10-24 AT A PRICE OF \$99.292973 PLUS ACCRUED	74,469.73	-423,422.67	74,469.73	-423,422.67
11 Jun 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3				
11 Jun 24	SOLD 85,000.00 PAR 06-10-24 AT A PRICE OF \$98.589000 PLUS ACCRUED	83,800.65	-339,622.02	83,800.65	-339,622.02
11 Jun 24	INTEREST RECEIVED DUKE ENERGY CORP 5.45% 06-15-2034 CUSIP : 26441CC3				
12 Jun 24	PURCHASED 10,000.00 PAR 06-11-24 AT A PRICE OF \$64.496000 PLUS ACCRUED	-6,449.60	-346,071.62	-6,449.60	-346,071.62
12 Jun 24	INTEREST PAID ALLINA HEALTH SYS FIXED 2.902% DUE 11-15-2051 CUSIP : 01959LAE2				
12 Jun 24	Sold 1,155.740 Units 12-Jun-2024 at a price of 1.00 Net	1,155.74	-344,915.88	1,155.74	-344,915.88
12 Jun 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
12 Jun 24	SOLD 5,000.00 PAR 06-11-24 AT A PRICE OF \$95.359375 PLUS ACCRUED	4,767.97	-340,147.91	4,767.97	-340,147.91
12 Jun 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP : 912810TX6				
13 Jun 24	PURCHASED 10,000.00 PAR 06-12-24 AT A PRICE OF \$102.234375 PLUS ACCRUED	-10,223.44	-350,371.35	-10,223.44	-350,371.35
13 Jun 24	INTEREST PAID UNITED STATES TREAS NTS DTD 4.625% 05-31-2031 CUSIP : 91282CKU4				
13 Jun 24	PURCHASED 30,000.00 PAR 06-12-24 AT A PRICE OF \$73.172000 PLUS ACCRUED	-21,951.60	-372,322.95	-21,951.60	-372,322.95
13 Jun 24	INTEREST PAID OGLETHORPE PWR CORP 3.75% 08-01-2050 CUSIP : 677050AQ9				
13 Jun 24	PURCHASED 5,000.00 PAR 06-12-24 AT A PRICE OF \$96.875000 PLUS ACCRUED	-4,843.75	-377,166.70	-4,843.75	-377,166.70
13 Jun 24	INTEREST PAID UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP : 912810TX6				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 328 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
13 Jun 24	SOLD 10,000.00 PAR 06-12-24 AT A PRICE OF \$100.599000 PLUS ACCRUED	10,059.90	-367,106.80	10,059.90	-367,106.80
13 Jun 24	INTEREST RECEIVED KEURIG DR PEPPER INC 5.2% 03-15-2031 CUSIP : 49271VAU4				
13 Jun 24	SOLD 20,000.00 PAR 06-12-24 AT A PRICE OF \$97.109375 PLUS ACCRUED	19,421.88	-347,684.92	19,421.88	-347,684.92
13 Jun 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP : 912810TX6				
13 Jun 24	Sold 4,359.440 Units 13-Jun-2024 at a price of 1.00 Net	4,359.44	-343,325.48	4,359.44	-343,325.48
13 Jun 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
13 Jun 24	SOLD 5,000.00 PAR 06-12-24 AT A PRICE OF \$64.655000 PLUS ACCRUED	3,232.75	-340,092.73	3,232.75	-340,092.73
13 Jun 24	INTEREST RECEIVED HOSPITAL FOR SPL SURGERY 2.667% DUE 10-01-2050/08-12-2020 REG CUSIP : 44107HAF9				
14 Jun 24	Purchased 28,708.300 Units 14-Jun-2024 at a price of 1.00 Net	-28,708.30	-368,801.03	-28,708.30	-368,801.03
14 Jun 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
14 Jun 24	PURCHASED 35,000.00 PAR 06-13-24 AT A PRICE OF \$101.460000 PLUS ACCRUED	-35,511.00	-404,312.03	-35,511.00	-404,312.03
14 Jun 24	INTEREST PAID PROVIDENCE ST JOSEPH HEALTH OBLIGATED GROUP 5.403% 10-01-2033 CUSIP : 743820AC6				
14 Jun 24	PURCHASED 5,000.00 PAR 06-13-24 AT A PRICE OF \$96.625000 PLUS ACCRUED	-4,831.25	-409,143.28	-4,831.25	-409,143.28
14 Jun 24	INTEREST PAID UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP : 912810TX6				
14 Jun 24	SOLD 25,000.00 PAR 06-13-24 AT A PRICE OF \$101.140625 PLUS ACCRUED	25,285.16	-383,858.12	25,285.16	-383,858.12
14 Jun 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3				
14 Jun 24	SOLD 40,000.00 PAR 06-13-24 AT A PRICE OF \$101.617187 PLUS ACCRUED	40,646.88	-343,211.24	40,646.88	-343,211.24
14 Jun 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.625%04-30-2029 CUSIP : 91282CKP5				
14 Jun 24	SOLD 5,000.00 PAR 06-13-24 AT A PRICE OF \$64.592000 PLUS ACCRUED	3,229.60	-339,981.64	3,229.60	-339,981.64
14 Jun 24	INTEREST RECEIVED HOSPITAL FOR SPL SURGERY 2.667% DUE 10-01-2050/08-12-2020 REG CUSIP : 44107HAF9				
17 Jun 24	Principal Payment Received on 10,528.59 PAR Pay date 06/15/24	37.45	-339,944.19	37.45	-339,944.19
17 Jun 24	GNMA POOL #692311 SER 2039 5.5% DUE 01-15-2039 BEO CUSIP : 36296JDQ5				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 329 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
17 Jun 24 17 Jun 24	Principal Payment Received on 11,668.05 PAR Pay date 06/16/24 GNMA 2013-105 CL A 1.705 DUE 02-16-2037 CUSIP : 38378KXW4	519.92	-339,424.27	519.92	-339,424.27
17 Jun 24 17 Jun 24	Principal Payment Received on 110,000.00 PAR Pay date 06/17/24 ALLY AUTO RECEIVABLES TRUST SER 22-2 CL A3 0.0% DUE 05-17-2027 BEO CUSIP : 02008MAC3	6,015.17	-333,409.10	6,015.17	-333,409.10
17 Jun 24 17 Jun 24	Principal Payment Received on 162,297.17 PAR Pay date 06/16/24 GNMA 2019-053 REMIC PASSTHRU CTF CL V FIXED 2.75% DUE 08-16-2031 CUSIP : 38380M4H1	1,693.52	-331,715.58	1,693.52	-331,715.58
17 Jun 24 17 Jun 24	Principal Payment Received on 265,641.10 PAR Pay date 06/15/24 HILTON GRAND 5.99% DUE 09-15-2039 CUSIP : 43283YAB9	5,296.22	-326,419.36	5,296.22	-326,419.36
17 Jun 24 17 Jun 24	Principal Payment Received on 30,975.01 PAR Pay date 06/15/24 GNMA POOL #682229 4% 07-15-2049 BEO CUSIP : 36295V4N6	64.10	-326,355.26	64.10	-326,355.26
17 Jun 24 17 Jun 24	Principal Payment Received on 4,120.15 PAR Pay date 06/15/24 GNMA POOL #782448 6% 10-15-2038 BEO CUSIP : 36241KWH7	202.53	-326,152.73	202.53	-326,152.73
17 Jun 24 17 Jun 24	Principal Payment Received on 52,014.42 PAR Pay date 06/15/24 FEDERAL HOME LN MTG CORP POOL #G61648 3.5% 09-01-2048 BEO CUSIP : 31335BZM1	183.04	-325,969.69	183.04	-325,969.69
17 Jun 24 17 Jun 24	Principal Payment Received on 6,699.54 PAR Pay date 06/15/24 FEDERAL HOME LN MTG CORP POOL #E02902 4%06-01-2026 BEO CUSIP : 31294MGK1	408.26	-325,561.43	408.26	-325,561.43
17 Jun 24 17 Jun 24	Principal Payment Received on 66,238.73 PAR Pay date 06/16/24 GNMA SER 2013-33 REMIC PASSTHRU CL B 2.273 DUE 12-16-2042 CUSIP : 38378B7F0	640.38	-324,921.05	640.38	-324,921.05
17 Jun 24 17 Jun 24	Principal Payment Received on 8,117.87 PAR Pay date 06/15/24 GNMA POOL #710769 4.5% 08-15-2039 BEO CUSIP : 36297FT28	35.82	-324,885.23	35.82	-324,885.23
17 Jun 24 17 Jun 24	PURCHASED 35,000.00 PAR 06-14-24 AT A PRICE OF \$100.109375 PLUS ACCRUED INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.75% 05-15-2027 CUSIP : 91282CKR1	-35,038.28	-359,923.51	-35,038.28	-359,923.51
17 Jun 24 17 Jun 24	PURCHASED 5,000.00 PAR 06-14-24 AT A PRICE OF \$98.281250 PLUS ACCRUED INTEREST PAID UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP : 912810TX6	-4,914.06	-364,837.57	-4,914.06	-364,837.57

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 330 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
17 Jun 24	PURCHASED 80,000.00 PAR 06-10-24 AT A PRICE OF \$99.859000 PLUS ACCRUED	-79,887.20	-444,724.77	-79,887.20	-444,724.77
17 Jun 24	INTEREST PAID ARCELORMITTAL SA 6.0% 06-17-2034 CUSIP : 03938LBG8				
17 Jun 24	SOLD 10,000.00 PAR 06-14-24 AT A PRICE OF \$66.437000 PLUS ACCRUED	6,643.70	-438,081.07	6,643.70	-438,081.07
17 Jun 24	INTEREST RECEIVED ALLINA HEALTH SYS FIXED 2.902% DUE 11-15-2051 CUSIP : 01959LAE2				
17 Jun 24	SOLD 35,000.00 PAR 06-14-24 AT A PRICE OF \$96.886000 PLUS ACCRUED	33,910.10	-404,170.97	33,910.10	-404,170.97
17 Jun 24	INTEREST RECEIVED SSM HLTH CARE CORP 3.823% DUE 06-01-2027 CUSIP : 784710AA3				
17 Jun 24	Sold 51,230.180 Units 17-Jun-2024 at a price of 1.00 Net	51,230.18	-352,940.79	51,230.18	-352,940.79
17 Jun 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
18 Jun 24	DELIVERED 150,000.00 PAR FOR CASH AT RATE OF 1,000.00 PER TENDER OFFER	150,000.00	-202,940.79	150,000.00	-202,940.79
18 Jun 24	EFFECTIVE 2024/06/04. CUSIP 84762LAV7 PVTPL SPECTRUM BRANDS INC 5.0% DUE 10-01-2029/09-24-2019 BEO CUSIP : 84762LAV7				
18 Jun 24	Principal Payment Received on 23,991.90 PAR Pay date 06/18/24	1,697.04	-201,243.75	1,697.04	-201,243.75
18 Jun 24	HONDA AUTO RECEIVABLES OWNER TR SER 22-2 CL A3 3.73% DUE 07-20-2026 REG CUSIP : 43815PAC3				
18 Jun 24	Purchased 143,983.190 Units 18-Jun-2024 at a price of 1.00 Net	-143,983.19	-345,226.94	-143,983.19	-345,226.94
18 Jun 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
18 Jun 24	PURCHASED 60,000.00 PAR 06-17-24 AT A PRICE OF \$96.618000 PLUS ACCRUED	-57,970.80	-403,197.74	-57,970.80	-403,197.74
18 Jun 24	INTEREST PAID SSM HLTH CARE CORP 3.823% DUE 06-01-2027 CUSIP : 784710AA3				
18 Jun 24	PURCHASED 70,000.00 PAR 06-17-24 AT A PRICE OF \$107.915000 PLUS ACCRUED	-75,540.50	-478,738.24	-75,540.50	-478,738.24
18 Jun 24	INTEREST PAID SAN DIEGO CNTY CALIF WTR AUTH FING AGY WTR REV 6.138% 05-01-2049 BEO TAXABLE CUSIP : 79741TAR5				
18 Jun 24	SOLD 25,000.00 PAR 06-17-24 AT A PRICE OF \$98.910156 PLUS ACCRUED	24,727.54	-454,010.70	24,727.54	-454,010.70
18 Jun 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.125%02-15-2027 CUSIP : 91282CKA8				
18 Jun 24	SOLD 50,000.00 PAR 06-17-24 AT A PRICE OF \$97.250000 PLUS ACCRUED	48,625.00	-405,385.70	48,625.00	-405,385.70
18 Jun 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP : 912810TX6				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 331 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
18 Jun 24	SOLD 50,000.00 PAR 06-17-24 AT A PRICE OF \$99.933593 PLUS ACCRUED	49,966.80	-355,418.90	49,966.80	-355,418.90
18 Jun 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.5% 04-15-2027 CUSIP : 91282CKJ9				
20 Jun 24	Principal Payment Received on 35,185.38 PAR Pay date 06/20/24	10,705.77	-344,713.13	10,705.77	-344,713.13
20 Jun 24	GM FINL AUTOMOBILE 4.01% DUE 09-22-2025 CUSIP : 380130AD6				
20 Jun 24	Principal Payment Received on 53,895.98 PAR Pay date 06/20/24	2,207.79	-342,505.34	2,207.79	-342,505.34
20 Jun 24	PVTPL SIERRA TIMESHARE 2023-1 RECEIVABLES FDG SER 23-1A CL B 5.83% 01-20-2040 CUSIP : 826943AB8				
20 Jun 24	Principal Payment Received on 96,490.44 PAR Pay date 06/20/24	1,456.11	-341,049.23	1,456.11	-341,049.23
20 Jun 24	PVTPL MVW 2024-1 LLC SR 24-1A CL A 5.32%02-20-2043 CUSIP : 62847RAA5				
20 Jun 24	Purchased 16,591.480 Units 20-Jun-2024 at a price of 1.00 Net	-16,591.48	-357,640.71	-16,591.48	-357,640.71
20 Jun 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
21 Jun 24	PURCHASED 40,000.00 PAR 06-20-24 AT A PRICE OF \$101.148000 PLUS ACCRUED	-40,459.20	-398,099.91	-40,459.20	-398,099.91
21 Jun 24	INTEREST PAID PROVIDENCE ST JOSEPH HEALTH OBLIGATED GROUP 5.403% 10-01-2033 CUSIP : 743820AC6				
21 Jun 24	PURCHASED 5,000.00 PAR 06-20-24 AT A PRICE OF \$93.985000 PLUS ACCRUED	-4,699.25	-402,799.16	-4,699.25	-402,799.16
21 Jun 24	INTEREST PAID TEXTRON INC 3.9% 09-17-2029 CUSIP : 883203CA7				
21 Jun 24	PURCHASED 55,000.00 PAR 06-20-24 AT A PRICE OF \$100.992187 PLUS ACCRUED	-55,545.71	-458,344.87	-55,545.71	-458,344.87
21 Jun 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3				
21 Jun 24	PURCHASED 95,000.00 PAR 06-20-24 AT A PRICE OF \$100.968747 PLUS ACCRUED	-95,920.31	-554,265.18	-95,920.31	-554,265.18
21 Jun 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3				
21 Jun 24	SOLD 105,000.00 PAR 06-20-24 AT A PRICE OF \$100.822000 PLUS ACCRUED	105,863.10	-448,402.08	105,863.10	-448,402.08
21 Jun 24	INTEREST RECEIVED BHP BILLITON FIN USA LTD 5.25% 09-08-2033 CUSIP : 055451BE7				
21 Jun 24	SOLD 20,000.00 PAR 06-20-24 AT A PRICE OF \$99.589843 PLUS ACCRUED	19,917.97	-428,484.11	19,917.97	-428,484.11
21 Jun 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP : 912810TZ1				
21 Jun 24	SOLD 5,000.00 PAR 06-20-24 AT A PRICE OF \$101.414062 PLUS ACCRUED	5,070.70	-423,413.41	5,070.70	-423,413.41
21 Jun 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS NOTES 4.625%04-30-2029 CUSIP : 91282CKP5				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 332 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
21 Jun 24	Sold 51,143.670 Units 21-Jun-2024 at a price of 1.00 Net	51,143.67	-372,269.74	51,143.67	-372,269.74
21 Jun 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
21 Jun 24	SOLD 60,000.00 PAR 06-20-24 AT A PRICE OF \$103.018000 PLUS ACCRUED	61,810.80	-310,458.94	61,810.80	-310,458.94
21 Jun 24	INTEREST RECEIVED MARATHON OIL CORP 5.7% 04-01-2034 CUSIP : 565849AR7				
24 Jun 24	Principal Payment Received on 51,164.12 PAR Pay date 06/22/24	5,911.45	-304,547.49	5,911.45	-304,547.49
24 Jun 24	PVTPL DELL EQUIP FIN TR 2023-1 SER 23-1 CL A2 5.65% 09-28-2028 CUSIP : 24702HAC7				
24 Jun 24	PURCHASED 105,000.00 PAR 06-21-24 AT A PRICE OF \$101.000000 PLUS	-106,050.00	-410,597.49	-106,050.00	-410,597.49
24 Jun 24	ACCRUED INTEREST PAID UNITED STATES TREAS NTS 4.5% 05-31-2029 CUSIP : 91282CKT7				
24 Jun 24	Purchased 24,114.290 Units 24-Jun-2024 at a price of 1.00 Net	-24,114.29	-434,711.78	-24,114.29	-434,711.78
24 Jun 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
24 Jun 24	PURCHASED 45,000.00 PAR 06-21-24 AT A PRICE OF \$100.902343 PLUS ACCRUED	-45,406.06	-480,117.84	-45,406.06	-480,117.84
24 Jun 24	INTEREST PAID UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3				
24 Jun 24	PURCHASED 55,000.00 PAR 06-21-24 AT A PRICE OF \$97.476562 PLUS ACCRUED	-53,612.11	-533,729.95	-53,612.11	-533,729.95
24 Jun 24	INTEREST PAID UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP : 912810TX6				
24 Jun 24	SOLD 110,000.00 PAR 06-21-24 AT A PRICE OF \$100.751000 PLUS ACCRUED	110,826.10	-422,903.85	110,826.10	-422,903.85
24 Jun 24	INTEREST RECEIVED PNC FINL SVCS GROUP INC 5.492% 05-14-2030 CUSIP : 693475BX2				
24 Jun 24	SOLD 50,000.00 PAR 06-21-24 AT A PRICE OF \$100.126000 PLUS ACCRUED	50,063.00	-372,840.85	50,063.00	-372,840.85
24 Jun 24	INTEREST RECEIVED CAMPBELL SOUP CO 5.4% 03-21-2034 CUSIP : 134429BP3				
24 Jun 24	SOLD 65,000.00 PAR 06-21-24 AT A PRICE OF \$94.770000 PLUS ACCRUED	61,600.50	-311,240.35	61,600.50	-311,240.35
24 Jun 24	INTEREST RECEIVED CHURCH & DWIGHT CO INC SR NT 5% 06-15-2052 CUSIP : 17136MAB8				
25 Jun 24	Principal Payment Received on 108,153.26 PAR Pay date 06/25/24	168.14	-311,072.21	168.14	-311,072.21
25 Jun 24	FNMA POOL #FS2847 4% 08-01-2052 BEO CUSIP : 3140XJEV1				
25 Jun 24	Principal Payment Received on 110,453.77 PAR Pay date 06/25/24	715.66	-310,356.55	715.66	-310,356.55
25 Jun 24	FHLMC POOL #Q03677 2.5% DUE 10-01-2049 REG CUSIP : 31339UCN8				

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 333 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
25 Jun 24 25 Jun 24	Principal Payment Received on 112,452.31 PAR Pay date 06/25/24 FEDERAL NATIONAL MORTGAGE ASSOC 4% 08-01-2037 CUSIP : 3140QPWS2	1,176.15	-309,180.40	1,176.15	-309,180.40
25 Jun 24 25 Jun 24	Principal Payment Received on 130,614.28 PAR Pay date 06/25/24 FHLMC SUPER 15Y FIXED 5% 08-01-2038 CUSIP : 3132CXBF8	1,160.92	-308,019.48	1,160.92	-308,019.48
25 Jun 24 25 Jun 24	Principal Payment Received on 142,424.51 PAR Pay date 06/25/24 FNMA POOL #MA2828 2.5% 11-01-2046 BEO CUSIP : 31418CEA8	467.46	-307,552.02	467.46	-307,552.02
25 Jun 24 25 Jun 24	Principal Payment Received on 154,419.30 PAR Pay date 06/25/24 FNMA POOL #MA4850 5% 11-01-2037 BEO CUSIP : 31418EL81	3,161.15	-304,390.87	3,161.15	-304,390.87
25 Jun 24 25 Jun 24	Principal Payment Received on 154,655.33 PAR Pay date 06/25/24 FEDERAL HOME LOAN MORTGAGE CORP 5% 07-01-2043 CUSIP : 3133KYZH5	585.74	-303,805.13	585.74	-303,805.13
25 Jun 24 25 Jun 24	Principal Payment Received on 157,349.27 PAR Pay date 06/25/24 FNMA POOL #MA4978 5% 04-01-2053 BEO CUSIP : 31418EQ86	1,042.29	-302,762.84	1,042.29	-302,762.84
25 Jun 24 25 Jun 24	Principal Payment Received on 163,781.17 PAR Pay date 06/25/24 FNMA POOL #MA4656 4.5% 07-01-2052 BEO CUSIP : 31418EE63	1,331.27	-301,431.57	1,331.27	-301,431.57
25 Jun 24 25 Jun 24	Principal Payment Received on 164,993.48 PAR Pay date 06/25/24 FNMA POOL #MA4783 4% 10-01-2052 BEO CUSIP : 31418EJ50	1,092.87	-300,338.70	1,092.87	-300,338.70
25 Jun 24 25 Jun 24	Principal Payment Received on 166,180.65 PAR Pay date 06/25/24 FNMA POOL #MA4761 5% 09-01-2052 BEO CUSIP : 31418EJF8	1,368.38	-298,970.32	1,368.38	-298,970.32
25 Jun 24 25 Jun 24	Principal Payment Received on 186,509.43 PAR Pay date 06/25/24 FNMA 2% 07-01-2050 CUSIP : 3140KFB38	498.55	-298,471.77	498.55	-298,471.77
25 Jun 24 25 Jun 24	Principal Payment Received on 28,966.39 PAR Pay date 06/25/24 FNMA POOL #AS8356 3% 11-01-2046 BEO CUSIP : 3138WJJA7	84.34	-298,387.43	84.34	-298,387.43
25 Jun 24 25 Jun 24	Principal Payment Received on 288,194.56 PAR Pay date 06/25/24 FNMA POOL #FS3497 3.5% 08-01-2052 BEO CUSIP : 3140XJ3F8	2,020.77	-296,366.66	2,020.77	-296,366.66

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 334 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
25 Jun 24 25 Jun 24	Principal Payment Received on 31,795.47 PAR Pay date 06/25/24 FNMA POOL #MA2356 3% 07-01-2045 BEO CUSIP : 31418BTN6	97.32	-296,269.34	97.32	-296,269.34
25 Jun 24 25 Jun 24	Principal Payment Received on 385,201.51 PAR Pay date 06/25/24 FEDERAL HOME LN MTG CORP POOL #SD8193 2%02-01-2052 BEO CUSIP : 3132DWC68	2,088.50	-294,180.84	2,088.50	-294,180.84
25 Jun 24 25 Jun 24	Principal Payment Received on 412,155.01 PAR Pay date 06/25/24 FHLMC UMBS 30Y FIXED 2.5% 05-01-2052 CUSIP : 3133BBTH2	902.33	-293,278.51	902.33	-293,278.51
25 Jun 24 25 Jun 24	Principal Payment Received on 467,277.76 PAR Pay date 06/25/24 FNMA POOL #MA4563 2.5% 03-01-2052 BEO CUSIP : 31418EB90	3,075.62	-290,202.89	3,075.62	-290,202.89
25 Jun 24 25 Jun 24	Principal Payment Received on 47,828.77 PAR Pay date 06/25/24 FANNIE MAE POOL #CB1730 2.5% 09-01-2036 CUSIP : 3140QL4Q6	328.87	-289,874.02	328.87	-289,874.02
25 Jun 24 25 Jun 24	Principal Payment Received on 503,465.17 PAR Pay date 06/25/24 FEDERAL HOME LOAN MORTGAGE CORP POOL #SD8220 3.0% DUE 06-01-2052 REG CUSIP : 3132DWDZ3	3,378.81	-286,495.21	3,378.81	-286,495.21
25 Jun 24 25 Jun 24	Principal Payment Received on 57,402.17 PAR Pay date 06/25/24 FNMA POOL #BN4393 3.5% DUE 03-01-2049 CUSIP : 3140JL3B8	5,542.73	-280,952.48	5,542.73	-280,952.48
25 Jun 24 25 Jun 24	Principal Payment Received on 59,967.87 PAR Pay date 06/25/24 FNMA POOL #BN0905 4.0% 11-01-2048 CUSIP : 3140JHAF0	148.93	-280,803.55	148.93	-280,803.55
25 Jun 24 25 Jun 24	Principal Payment Received on 7.00 PAR Pay date 06/25/24 FNMA POOL #255321 5.5% DUE 07-01-2024 REG CUSIP : 31371LSJ9	6.38	-280,797.17	6.38	-280,797.17
25 Jun 24 25 Jun 24	Principal Payment Received on 781,788.75 PAR Pay date 06/25/24 FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5715 2.0% DUE 10-01-2051 REG CUSIP : 3133KMK46	3,047.11	-277,750.06	3,047.11	-277,750.06
25 Jun 24 25 Jun 24	PURCHASED 40,000.00 PAR 06-13-24 AT A PRICE OF \$98.993000 PLUS ACCRUED INTEREST PAID PIEDMONT OPER PARTNERSHIP LP 6.875% 07-15-2029 CUSIP : 720198AJ9	-39,597.20	-317,347.26	-39,597.20	-317,347.26
25 Jun 24 25 Jun 24	Purchased 6,305.620 Units 25-Jun-2024 at a price of 1.00 Net MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CLA CUSIP : 665278701	-6,305.62	-323,652.88	-6,305.62	-323,652.88

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# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 335 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
26 Jun 24	PURCHASED 10,000.00 PAR 06-25-24 AT A PRICE OF \$100.406250 PLUS ACCRUED INTEREST PAID	-10,040.63	-333,693.51	-10,040.63	-333,693.51
26 Jun 24	UNITED STATES TREAS 4.625% 06-15-2027 CUSIP : 91282CKV2				
26 Jun 24	PURCHASED 15,000.00 PAR 06-25-24 AT A PRICE OF \$84.044000 PLUS ACCRUED INTEREST PAID	-12,606.60	-346,300.11	-12,606.60	-346,300.11
26 Jun 24	INDIANA UNIV HEALTH INC 3.97% BNDS 11-01-2048 CUSIP : 455170AA8				
26 Jun 24	PURCHASED 40,000.00 PAR 06-25-24 AT A PRICE OF \$101.007825 PLUS ACCRUED INTEREST PAID	-40,403.13	-386,703.24	-40,403.13	-386,703.24
26 Jun 24	UNITED STATES TREAS NTS 4.5% 05-31-2029 CUSIP : 91282CKT7				
26 Jun 24	SOLD 10,000.00 PAR 06-25-24 AT A PRICE OF \$96.675000 PLUS ACCRUED INTEREST RECEIVED	9,667.50	-377,035.74	9,667.50	-377,035.74
26 Jun 24	SSM HLTH CARE CORP 3.823% DUE 06-01-2027 CUSIP : 784710AA3				
26 Jun 24	SOLD 10,000.00 PAR 06-25-24 AT A PRICE OF \$98.109375 PLUS ACCRUED INTEREST RECEIVED	9,810.94	-367,224.80	9,810.94	-367,224.80
26 Jun 24	UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP : 912810TX6				
26 Jun 24	Sold 3,979.160 Units 26-Jun-2024 at a price of 1.00 Net	3,979.16	-363,245.64	3,979.16	-363,245.64
26 Jun 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
26 Jun 24	SOLD 40,000.00 PAR 06-25-24 AT A PRICE OF \$99.093000 PLUS ACCRUED INTEREST RECEIVED	39,637.20	-323,608.44	39,637.20	-323,608.44
26 Jun 24	PIEDMONT OPER PARTNERSHIP LP 6.875% 07-15-2029 CUSIP : 720198AJ9				
27 Jun 24	PURCHASED 110,000.00 PAR 06-26-24 AT A PRICE OF \$115.549000 PLUS ACCRUED INTEREST PAID	-127,103.90	-450,712.34	-127,103.90	-450,712.34
27 Jun 24	NORTH TEX TWY AUTH REV 6.718% 01-01-2049BEO TAXABLE CUSIP : 66285WFB7				
27 Jun 24	PURCHASED 15,000.00 PAR 06-26-24 AT A PRICE OF \$100.289062 PLUS ACCRUED INTEREST PAID	-15,043.36	-465,755.70	-15,043.36	-465,755.70
27 Jun 24	UNITED STATES TREAS 4.625% 06-15-2027 CUSIP : 91282CKV2				
27 Jun 24	PURCHASED 40,000.00 PAR 06-26-24 AT A PRICE OF \$85.646000 PLUS ACCRUED INTEREST PAID	-34,258.40	-500,014.10	-34,258.40	-500,014.10
27 Jun 24	ADVOCATE HEALTH & HOSPS CORP 2.211% DUE 06-15-2030/05-05-2020 REG CUSIP : 007589AD6				
27 Jun 24	PURCHASED 65,000.00 PAR 06-26-24 AT A PRICE OF \$100.687500 PLUS ACCRUED INTEREST PAID	-65,446.87	-565,460.97	-65,446.87	-565,460.97
27 Jun 24	UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3				
27 Jun 24	SOLD 15,000.00 PAR 06-26-24 AT A PRICE OF \$96.601000 PLUS ACCRUED INTEREST RECEIVED	14,490.15	-550,970.82	14,490.15	-550,970.82
27 Jun 24	SSM HLTH CARE CORP 3.823% DUE 06-01-2027 CUSIP : 784710AA3				

# Annual Portfolio - Mesirow Financial

01 JUL 23 - 30 JUN 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 336 of 336

## ◆ Cash Activity Detail

### Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
27 Jun 24	SOLD 40,000.00 PAR 06-26-24 AT A PRICE OF \$100.722650 PLUS ACCRUED	40,289.06	-510,681.76	40,289.06	-510,681.76
27 Jun 24	INTEREST RECEIVED UNITED STATES TREAS NTS 4.5% 05-31-2029 CUSIP : 91282CKT7				
27 Jun 24	Sold 55,545.190 Units 27-Jun-2024 at a price of 1.00 Net	55,545.19	-455,136.57	55,545.19	-455,136.57
27 Jun 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
27 Jun 24	SOLD 60,000.00 PAR 06-26-24 AT A PRICE OF \$96.882812 PLUS ACCRUED	58,129.69	-397,006.88	58,129.69	-397,006.88
27 Jun 24	INTEREST RECEIVED UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP : 912810TX6				
27 Jun 24	SOLD 75,000.00 PAR 06-26-24 AT A PRICE OF \$100.221000 PLUS ACCRUED	75,165.75	-321,841.13	75,165.75	-321,841.13
27 Jun 24	INTEREST RECEIVED PVTPL VERALTO CORP SR NT 5.45% 09-18-2033 CUSIP : 92338CAE3				
28 Jun 24	PURCHASED 75,000.00 PAR 06-27-24 AT A PRICE OF \$97.062500 PLUS ACCRUED	-72,796.88	-394,638.01	-72,796.88	-394,638.01
28 Jun 24	INTEREST PAID UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP : 912810TX6				
28 Jun 24	Sold 2,704.970 Units 28-Jun-2024 at a price of 1.00 Net	2,704.97	-391,933.04	2,704.97	-391,933.04
28 Jun 24	MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP : 665278701				
28 Jun 24	SOLD 85,000.00 PAR 06-27-24 AT A PRICE OF \$97.493000 PLUS ACCRUED	82,869.05	-309,063.99	82,869.05	-309,063.99
28 Jun 24	INTEREST RECEIVED BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054 CUSIP : 12189LBK6				
	Ending cash balance		-309,063.99		-309,063.99

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\*Generated by Northern Trust from reviewed periodic data on 17 Sep 24 B024

# Annual Portfolio - Mesirow Financial

Account number 2673563

Valuation Date 30 Jun 24

PUERTO RICO INS - MESIROW

## ◆ Cash Balances Summary

Page 1 of 1

Account Number	Account Name	Cash	Short Term Investments	Pending Cash Adjustments	Cash and Cash Equiv. Accruals	Total Cash and Cash Equiv.Incl.Pendin	% of Account
2673563	PUERTO RICO INS - MESIROW	684,442.37	0.00	-112,158.73	2,900.45	575,184.09	3.28%
<b>Cash Totals for Account Number 2673563</b>		<b>684,442.37</b>	<b>0.00</b>	<b>-112,158.73</b>	<b>2,900.45</b>	<b>575,184.09</b>	<b>n/a</b>

**Total Market Value of Account 2673563 : 17,535,144.27**

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◆ **Change In Book and Market Value**

	Cost	Market Value	For more information
Opening balance	18,325,517.51	17,683,860.13	
Income received	162,576.04	162,576.04	See income & expense summary, cash activity detail
Expenses paid	-178,539.38	-178,539.38	See income & expense summary
Unrealized gain/loss change	0.00	174,378.15	See asset summary
Realized gain/loss	-315,081.92	-315,081.92	See realized gain/loss summary
Accrued income change	7,951.25	7,951.25	See income & expense summary
Closing balance	18,002,423.50	17,535,144.27	

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*\*Generated by Northern Trust from reviewed periodic data on 17 Sep 24 B011*

## ◆ Change In Cash Value

	Market value	Cost	For more information
Opening balance	0.00	0.00	
Income received	162,548.05	162,548.05	See income & expense summary, cash activity detail
Expenses paid	-178,539.38	-178,539.38	See income & expense summary
Capital changes	384,291.20	384,291.20	See capital change detail
Securities bought	-39,103,410.58	-39,103,410.58	See investment transaction summary
Securities sold	38,062,282.17	38,062,282.17	See investment transaction summary
Principal paydowns	672,828.54	672,828.54	See investment transaction summary
Closing balance	0.00	0.00	

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*\*Generated by Northern Trust from reviewed periodic data on 17 Sep 24*

◆ Expense Detail with Vendor ID's

Vendor ID/Date	Vendor/Narrative	Asset ID/Description	Amount Paid	Service Code
<b>66-0569836</b>	<b>CONSULTIVA INTERNACIONAL, INC</b>			
2024-03-19	TRANSFERRED VIA FED FUND WIRE TO BANCO POPULAR DE PUERTO RICO INVOICE #: 6275, 12/31/23 (OCTOBER - DECEMBER, 2023 QUARTER)		-12,863.27	INADV-PL
2023-08-09	TRANSFERRED VIA FED FUND WIRE TO BANCO POPULAR DE PUERTO RICO		-12,418.66	INADV-PL
2024-05-20	TRANSFERRED VIA FED FUND WIRE TO BANCO POPULAR DE PUERTO RICO		-12,877.59	INADV-PL
2023-12-29	TRANSFERRED VIA FED FUND WIRE TO BANCO POPULAR DE PUERTO RICO INVOICE #6240, 9/30/23 (JULY-SEPTEMBER, 2023 QUARTER)		-12,111.87	INADV-PL
<b>TOTAL EXPENSES PAID TO CONSULTIVA INTERNACIONAL, INC</b>			<b>-50,271.39</b>	
<b>66-0561870</b>	<b>BANCO POPULAR DE PUERTO RICO</b>			
2024-03-19	TRANSFERRED VIA FED FUND WIRE TO BANCO POPULAR DE PUERTO RICO INVOICE#: 231231-SINOT, 12/31/23 (OCTOBER - DECEMBER, 2023 QUARTER)		-6,547.95	INV-MGMT
2024-05-20	TRANSFERRED VIA FED FUND WIRE TO BANCO POPULAR DE PUERTO RICO INVOICE #240331-SINOT, 03/31/24 (JANUARY - MARCH, 2024 QUARTER)		-7,059.50	INV-MGMT
2023-12-29	TRANSFERRED VIA FED FUND WIRE TO BANCO POPULAR DE PUERTO RICO		-5,851.93	INV-MGMT
2023-08-09	TRANSFERRED VIA FED FUND WIRE TO BANCO POPULAR DE PUERTO RICO		-6,095.10	INV-MGMT
<b>TOTAL EXPENSES PAID TO BANCO POPULAR DE PUERTO RICO</b>			<b>-25,554.48</b>	
<b>36-3429599</b>	<b>MESIROW FINANCIAL INVESTMENT MANAGEMENT</b>			
2024-03-19	TRANSFERRED VIA FED FUND WIRE TO THE PRIVATEBANK AND TRUST COMPANY INVOICE: 31/DECEMBER/2023 (OCT-DIC, 2023 QUARTER)		-13,450.70	INV-MGMT
2023-08-09	TRANSFERRED VIA FED FUND WIRE TO THE PRIVATEBANK AND TRUST COMPANY INVOICE: 30/JUNE/2023 (APR - JUN, 2023 QUARTER)		-13,261.53	INV-MGMT
2024-05-20	TRANSFERRED VIA FED FUND WIRE TO THE PRIVATEBANK AND TRUST COMPANY		-13,254.61	INV-MGMT
2023-12-29	TRANSFERRED VIA FED FUND WIRE TO THE PRIVATEBANK AND TRUST COMPANY INVOICE: 30/SEPTEMBER/2023 (JUL - SEP,2023 QUARTER)		-12,746.67	INV-MGMT

◆ Expense Detail with Vendor ID's

Vendor ID/Date	Vendor/Narrative	Asset ID/Description	Amount Paid	Service Code
<b>TOTAL EXPENSES PAID TO MESIROW FINANCIAL INVESTMENT MANAGEMENT</b>			<b>-52,713.51</b>	
<b>36-1561860</b>	<b>NORTHERN TRUST COMPANY</b>			
2023-09-29	Payment for Custody Services of Northern Trust for Period Ending 09-30-2023. De bit for Invoice#690767471371.		-12,500.00	TRTE-DIR
2023-12-29	Payment for Custody Services of Northern Trust for Period Ending 12-31-2023. De bit for Invoice#690764185469.		-12,500.00	TRTE-DIR
2024-03-29	Payment for Custody Services of Northern Trust for Period Ending 03-31-2024. De bit for Invoice#690767453238.		-12,500.00	TRTE-DIR
2024-06-28	Payment for Custody Services of Northern Trust for Period Ending 06-30-2024. De bit for Invoice#690766115614.		-12,500.00	TRTE-DIR
<b>TOTAL EXPENSES PAID TO NORTHERN TRUST COMPANY</b>			<b>-50,000.00</b>	
<b>TOTAL EXPENSES PAID</b>			<b>-178,539.38</b>	

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## ◆ Funding and Disbursement Detail

Page 1 of 1

Message: No information found for request.

User Selection:

Account number = 2673563  
From date = 2023-07-01  
Through date = 2024-06-30  
Reporting type = Periodic Reporting

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*\*Generated by Northern Trust at 17 Sep 24 13:05*

## ◆ Funding and Disbursement Summary

Page 1 of 1

Message: No information found for request.

User Selection:

Account number = 2673563  
From date = 2023-07-01  
Through date = 2024-06-30  
Reporting type = Periodic Reporting

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*\*Generated by Northern Trust at 17 Sep 24 13:05*

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP: 912810TN8	3.625 225,000.000	3,064.22	0.00	0.00	0.00	3,064.22	Receivable last period
UNITED STATES OF AMER TREAS NOTES 4.25% 05-31-2025 CUSIP: 91282CHD6	4.25 140,000.000	503.97	0.00	0.00	0.00	503.97	Receivable last period
UNITED STATES OF AMER TREAS NOTES 4.25% 05-31-2025 CUSIP: 91282CHD6	4.25 140,000.000	12.76	0.00	0.00	0.00	12.76	Receivable last period
UNITED STATES OF AMER TREAS NOTES 3.625 05-31-2028 CUSIP: 91282CHE4	3.625 620,000.000	13.91	0.00	0.00	0.00	13.91	Receivable last period
UNITED STATES OF AMER TREAS NOTES 3.625 05-31-2028 CUSIP: 91282CHE4	3.625 620,000.000	1,903.62	0.00	0.00	0.00	1,903.62	Receivable last period
UNITED STATES OF AMER TREAS NOTES 3.625 05-31-2028 CUSIP: 91282CHE4	3.625 620,000.000	15.80	0.00	0.00	0.00	15.80	Receivable last period
UNITED STATES OF AMER TREAS NOTES 3.625%05-15-2026 CUSIP: 91282CHB0	3.625 135,000.000	625.01	0.00	0.00	0.00	625.01	Receivable last period
UNITED STATES OF AMER TREAS NOTES 3.75% 04-15-2026 CUSIP: 91282CGV7	3.75 95,000.000	749.48	0.00	0.00	0.00	749.48	Receivable last period
UNITED STATES OF AMER TREAS NOTES 3.875%04-30-2025 CUSIP: 91282CGX3	3.875 5,000.000	32.64	0.00	0.00	0.00	32.64	Receivable last period
UNITED STATES OF AMER TREAS NOTES 3.875%DUE 03-31-2025 CUSIP: 91282CGU9	3.875 45,000.000	438.31	0.00	0.00	0.00	438.31	Receivable last period

◆ **Income and Expense Detail - Base Currency**

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
UNITED STATES OF AMER TREAS NOTES 4.0% 02-29-2028 CUSIP: 91282CGP0	4.00 40,000.000	534.78	0.00	0.00	0.00	534.78	Receivable last period
UNITED STATES OF AMER TREAS NOTES 4.125%06-15-2026 CUSIP: 91282CHH7	4.125 60,000.000	108.19	0.00	0.00	0.00	108.19	Receivable last period
UNITED STATES OF AMER TREAS NOTES 4.125%DUE 01-31-2025 CUSIP: 91282CGG0	4.125 80,000.000	1,376.51	0.00	0.00	0.00	1,376.51	Receivable last period
UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG CUSIP: 912810QW1 Ex date: 15 May 23 / Pay date: 15 May 23	3.00 120,000.000	459.78	0.00	0.00	0.00	459.78	Receivable last period
UNITED STATES TREAS BDS DTD 02/15/2012 3.125% DUE 02-15-2042 REG CUSIP: 912810QU5 Ex date: 15 Feb 23 / Pay date: 15 Feb 23	3.125 50,000.000	587.01	0.00	0.00	0.00	587.01	Receivable last period
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043 CUSIP: 912810TQ1	3.875 5,000.000	72.79	0.00	0.00	0.00	72.79	Receivable last period
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052 CUSIP: 912810TL2 Ex date: 15 May 23 / Pay date: 15 May 23	4.00 5,000.000	25.54	0.00	0.00	0.00	25.54	Receivable last period
UNITED STATES TREAS NTS 30/11/2023 .5% DUE 11-30-2023 BEO CUSIP: 91282CDM0 Ex date: 31 May 23 / Pay date: 31 May 23	0.50 500,000.000	211.74	0.00	0.00	0.00	211.74	Receivable last period
UNITED STATES TREAS NTS FIXED 3.125% DUE08-15-2025 CUSIP: 91282CFE6 Ex date: 15 Feb 23 / Pay date: 15 Feb 23	3.125 305,000.000	3,580.80	0.00	0.00	0.00	3,580.80	Receivable last period
UNITED STATES TREASURY NTS USD 'BE-2024' 3.0% DUE 07-31-2024 CUSIP: 91282CFA4 Ex date: 31 Jan 23 / Pay date: 31 Jan 23	3.00 170,000.000	2,127.34	0.00	0.00	0.00	2,127.34	Receivable last period

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
WI TREASURY SEC 3.375% 05-15-2033 CUSIP: 91282CHC8	3.375 270,000.000	1,163.79	0.00	0.00	0.00	1,163.79	Receivable last period
WI TREASURY SEC 3.375% 05-15-2033 CUSIP: 91282CHC8	3.375 270,000.000	-4.56	0.00	0.00	0.00	-4.56	Receivable last period
WI TREASURY SEC 3.375% 05-15-2033 CUSIP: 91282CHC8	3.375 -270,000.000	20.15	0.00	0.00	0.00	20.15	Receivable last period
WI TREASURY SEC 3.375% 05-15-2033 CUSIP: 91282CHC8	3.375 -270,000.000	-9.14	0.00	0.00	0.00	-9.14	Receivable last period
WI TREASURY SEC 3.875% 05-15-2043 CUSIP: 912810TS7	3.875 10,000.000	49.49	0.00	0.00	0.00	49.49	Receivable last period
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP: 912810TX6 Ex date: 15 Aug 24 / Pay date: 15 Aug 24	4.25 65,000.000	1,039.77	0.00	0.00	0.00	1,039.77	Receivable this period
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP: 912810TX6 Ex date: 15 Aug 24 / Pay date: 15 Aug 24	4.25 -65,000.000	0.00	0.00	0.00	0.00	0.00	Receivable this period
UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP: 912810TZ1 Ex date: 15 Aug 24 / Pay date: 15 Aug 24	4.50 60,000.000	1,016.20	0.00	0.00	0.00	1,016.20	Receivable this period
UNITED STATES OF AMER TREAS NOTES 4.0% 01-31-2029 CUSIP: 91282CJW2 Ex date: 31 Jul 24 / Pay date: 31 Jul 24	4.00 5,000.000	83.51	0.00	0.00	0.00	83.51	Receivable this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Ex date: 15 Aug 24 / Pay date: 15 Aug 24	4.00 20,000.000	301.09	0.00	0.00	0.00	301.09	Receivable this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
UNITED STATES OF AMER TREAS NOTES 4.125% 03-31-2029 CUSIP: 91282CKG5 Ex date: 30 Sep 24 / Pay date: 30 Sep 24	4.125 70,000.000	725.81	0.00	0.00	0.00	725.81	Receivable this period
UNITED STATES OF AMER TREAS NOTES 4.25% 01-31-2026 CUSIP: 91282CJV4 Ex date: 31 Jul 24 / Pay date: 31 Jul 24	4.25 660,000.000	11,713.18	0.00	0.00	0.00	11,713.18	Receivable this period
UNITED STATES OF AMER TREAS NOTES 4.25% 02-28-2029 CUSIP: 91282CKD2 Ex date: 31 Aug 24 / Pay date: 31 Aug 24	4.25 55,000.000	781.28	0.00	0.00	0.00	781.28	Receivable this period
UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP: 91282CKQ3	4.375 260,000.000	1,452.78	0.00	0.00	0.00	1,452.78	Receivable this period
UNITED STATES OF AMER TREAS NOTES 4.5% 03-31-2026 CUSIP: 91282CKH3 Ex date: 30 Sep 24 / Pay date: 30 Sep 24	4.50 105,000.000	1,187.70	0.00	0.00	0.00	1,187.70	Receivable this period
UNITED STATES OF AMER TREAS NOTES 4.625%04-30-2029 CUSIP: 91282CKP5 Ex date: 31 Oct 24 / Pay date: 31 Oct 24	4.625 110,000.000	857.13	0.00	0.00	0.00	857.13	Receivable this period
UNITED STATES OF AMER TREAS NOTES 4.625%04-30-2031 CUSIP: 91282CKN0 Ex date: 31 Oct 24 / Pay date: 31 Oct 24	4.625 85,000.000	662.33	0.00	0.00	0.00	662.33	Receivable this period
UNITED STATES OF AMER TREAS NOTES 4.75% 05-15-2027 CUSIP: 91282CKR1 Ex date: 15 Nov 24 / Pay date: 15 Nov 24	4.50 50,000.000	287.36	0.00	0.00	0.00	287.36	Receivable this period
UNITED STATES OF AMER TREAS NOTES 4.875%04-30-2026 CUSIP: 91282CKK6 Ex date: 31 Oct 24 / Pay date: 31 Oct 24	4.875 185,000.000	1,519.46	0.00	0.00	0.00	1,519.46	Receivable this period
UNITED STATES TREAS 4.625% 06-15-2027 CUSIP: 91282CKV2 Ex date: 15 Dec 24 / Pay date: 15 Dec 24	4.625 25,000.000	50.54	0.00	0.00	0.00	50.54	Receivable this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
UNITED STATES TREAS BDS 4.625% 05-15-2044	4.625	354.41	0.00	0.00	0.00	354.41	Receivable this period
CUSIP: 912810UB2 Ex date: 15 Nov 24 / Pay date: 15 Nov 24	60,000.000						
UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG	3.00	38.31	0.00	0.00	0.00	38.31	Receivable this period
CUSIP: 912810QW1 Ex date: 15 Nov 24 / Pay date: 15 Nov 24	10,000.000						
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	4.75	121.33	0.00	0.00	0.00	121.33	Receivable this period
CUSIP: 912810TV0	20,000.000						
UNITED STATES TREAS BDS DTD 02/15/2012 3.125% DUE 02-15-2042 REG	3.125	117.61	0.00	0.00	0.00	117.61	Receivable this period
CUSIP: 912810QU5 Ex date: 15 Aug 24 / Pay date: 15 Aug 24	10,000.000						
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	3.875	72.92	0.00	0.00	0.00	72.92	Receivable this period
CUSIP: 912810TQ1 Ex date: 15 Aug 24 / Pay date: 15 Aug 24	5,000.000						
UNITED STATES TREAS NTS 4.125% 03-31-2031	4.125	518.44	0.00	0.00	0.00	518.44	Receivable this period
CUSIP: 91282CKF7 Ex date: 30 Sep 24 / Pay date: 30 Sep 24	50,000.000						
UNITED STATES TREAS NTS 4.25% 06-30-2029	0.00	0.00	0.00	0.00	0.00	0.00	Receivable this period
CUSIP: 91282CKX8 Ex date: 31 Dec 24 / Pay date: 31 Dec 24	110,000.000						
UNITED STATES TREAS NTS 4.25% 06-30-2029	0.00	12.70	0.00	0.00	0.00	12.70	Receivable this period
CUSIP: 91282CKX8 Ex date: 31 Dec 24 / Pay date: 31 Dec 24	110,000.000						
UNITED STATES TREAS NTS 4.5% 05-31-2029	4.50	476.43	0.00	0.00	0.00	476.43	Receivable this period
CUSIP: 91282CKT7 Ex date: 30 Nov 24 / Pay date: 30 Nov 24	125,000.000						
UNITED STATES TREAS NTS 4.5% 05-31-2029	4.50	0.00	0.00	0.00	0.00	0.00	Receivable this period
CUSIP: 91282CKT7 Ex date: 30 Nov 24 / Pay date: 30 Nov 24	125,000.000						

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
UNITED STATES TREAS NTS DTD 4.625% 05-31-2031	4.625	176.28	0.00	0.00	0.00	176.28	Receivable this period
CUSIP: 91282CKU4 Ex date: 30 Nov 24 / Pay date: 30 Nov 24	45,000.000						
UNITED STATES TREASURY NTS USD 'BE-2024'	3.00	2,129.67	0.00	0.00	0.00	2,129.67	Receivable this period
3.0% DUE 07-31-2024	170,000.000						
CUSIP: 91282CFA4 Ex date: 31 Jul 24 / Pay date: 31 Jul 24							
UNITED STATES OF AMER TREAS BONDS 3.625%	3.625	2,446.88	0.00	0.00	0.00	2,446.88	Received this period
05-15-2053	135,000.000						
CUSIP: 912810TR9 Ex date: 15 Nov 23 / Pay date: 15 Nov 23							
UNITED STATES OF AMER TREAS BONDS	3.625	4,712.50	0.00	0.00	0.00	4,712.50	Received this period
3.625%02-15-2053	260,000.000						
CUSIP: 912810TN8 Ex date: 15 Aug 23 / Pay date: 15 Aug 23							
UNITED STATES OF AMER TREAS BONDS DTD	4.125	13,096.88	0.00	0.00	0.00	13,096.88	Received this period
4.125% 08-15-2053	635,000.000						
CUSIP: 912810TT5 Ex date: 15 Feb 24 / Pay date: 15 Feb 24							
UNITED STATES OF AMER TREAS NOTES 3.875%	3.875	484.38	0.00	0.00	0.00	484.38	Received this period
08-15-2033	25,000.000						
CUSIP: 91282CHT1 Ex date: 15 Feb 24 / Pay date: 15 Feb 24							
UNITED STATES OF AMER TREAS NOTES	3.875	871.88	0.00	0.00	0.00	871.88	Received this period
3.875%DUE 03-31-2025	45,000.000						
CUSIP: 91282CGU9 Ex date: 02 Oct 23 / Pay date: 02 Oct 23							
UNITED STATES OF AMER TREAS NOTES 4.0%	4.00	800.00	0.00	0.00	0.00	800.00	Received this period
02-29-2028	40,000.000						
CUSIP: 91282CGP0 Ex date: 31 Aug 23 / Pay date: 31 Aug 23							
UNITED STATES OF AMER TREAS NOTES	4.125	1,650.00	0.00	0.00	0.00	1,650.00	Received this period
4.125%DUE 01-31-2025	80,000.000						
CUSIP: 91282CGG0 Ex date: 31 Jul 23 / Pay date: 31 Jul 23							
UNITED STATES TREAS BDS BDS 3% DUE	3.00	1,800.00	0.00	0.00	0.00	1,800.00	Received this period
05-15-2042 REG	120,000.000						
CUSIP: 912810QW1 Ex date: 15 Nov 23 / Pay date: 15 Nov 23							

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG CUSIP: 912810QW1 Ex date: 15 May 24 / Pay date: 15 May 24	3.00 10,000.000	150.00	0.00	0.00	0.00	150.00	Received this period
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP: 912810TV0 Ex date: 15 May 24 / Pay date: 15 May 24	4.75 20,000.000	475.00	0.00	0.00	0.00	475.00	Received this period
UNITED STATES TREAS BDS DTD 02/15/2012 3.125% DUE 02-15-2042 REG CUSIP: 912810QU5 Ex date: 15 Aug 23 / Pay date: 15 Aug 23	3.125 50,000.000	781.25	0.00	0.00	0.00	781.25	Received this period
UNITED STATES TREAS BDS DTD 02/15/2012 3.125% DUE 02-15-2042 REG CUSIP: 912810QU5 Ex date: 15 Feb 24 / Pay date: 15 Feb 24	3.125 50,000.000	781.25	0.00	0.00	0.00	781.25	Received this period
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043 CUSIP: 912810TQ1 Ex date: 15 Aug 23 / Pay date: 15 Aug 23	3.875 5,000.000	96.88	0.00	0.00	0.00	96.88	Received this period
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043 CUSIP: 912810TQ1 Ex date: 15 Feb 24 / Pay date: 15 Feb 24	3.875 5,000.000	96.88	0.00	0.00	0.00	96.88	Received this period
UNITED STATES TREAS NTS 30/11/2023 .5% DUE 11-30-2023 BEO CUSIP: 91282CDM0 Ex date: 30 Nov 23 / Pay date: 30 Nov 23	0.50 500,000.000	1,250.00	0.00	0.00	0.00	1,250.00	Received this period
UNITED STATES TREAS NTS FIXED 3.125% DUE08-15-2025 CUSIP: 91282CFE6 Ex date: 15 Aug 23 / Pay date: 15 Aug 23	3.125 305,000.000	4,765.63	0.00	0.00	0.00	4,765.63	Received this period
UNITED STATES TREASURY NTS USD 'BE-2024' 3.0% DUE 07-31-2024 CUSIP: 91282CFA4 Ex date: 31 Jul 23 / Pay date: 31 Jul 23	3.00 170,000.000	2,550.00	0.00	0.00	0.00	2,550.00	Received this period
UNITED STATES TREASURY NTS USD 'BE-2024' 3.0% DUE 07-31-2024 CUSIP: 91282CFA4 Ex date: 31 Jan 24 / Pay date: 31 Jan 24	3.00 170,000.000	2,550.00	0.00	0.00	0.00	2,550.00	Received this period

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
WI TREASURY SEC 3.875% 05-15-2043 CUSIP: 912810TS7 Ex date: 15 Nov 23 / Pay date: 15 Nov 23	3.875 55,000.000	1,065.63	0.00	0.00	0.00	1,065.63	Received this period
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP: 912810TR9 Trade date: 14 Aug 23 / Settlement date: 16 Aug 23	3.625 25,000.000	-229.03	0.00	0.00	0.00	-229.03	Income purchased this period
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP: 912810TR9 Trade date: 17 Oct 23 / Settlement date: 19 Oct 23	3.625 20,000.000	-309.31	0.00	0.00	0.00	-309.31	Income purchased this period
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP: 912810TR9 Trade date: 29 Aug 23 / Settlement date: 31 Aug 23	3.625 45,000.000	-478.74	0.00	0.00	0.00	-478.74	Income purchased this period
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP: 912810TR9 Trade date: 30 Oct 23 / Settlement date: 01 Nov 23	3.625 20,000.000	-334.92	0.00	0.00	0.00	-334.92	Income purchased this period
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP: 912810TR9 Trade date: 23 Aug 23 / Settlement date: 25 Aug 23	3.625 35,000.000	-351.66	0.00	0.00	0.00	-351.66	Income purchased this period
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP: 912810TR9 Trade date: 23 Oct 23 / Settlement date: 25 Oct 23	3.625 45,000.000	-722.54	0.00	0.00	0.00	-722.54	Income purchased this period
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP: 912810TR9 Trade date: 12 Oct 23 / Settlement date: 13 Oct 23	3.625 5,000.000	-74.37	0.00	0.00	0.00	-74.37	Income purchased this period
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP: 912810TR9 Trade date: 11 Oct 23 / Settlement date: 13 Oct 23	3.625 30,000.000	-446.23	0.00	0.00	0.00	-446.23	Income purchased this period
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP: 912810TR9 Trade date: 27 Oct 23 / Settlement date: 31 Oct 23	3.625 40,000.000	-665.90	0.00	0.00	0.00	-665.90	Income purchased this period

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP: 912810TR9 Trade date: 07 Nov 23 / Settlement date: 09 Nov 23	3.625 75,000.000	-1,315.05	0.00	0.00	0.00	-1,315.05	Income purchased this period
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP: 912810TR9 Trade date: 27 Oct 23 / Settlement date: 31 Oct 23	3.625 20,000.000	-332.95	0.00	0.00	0.00	-332.95	Income purchased this period
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP: 912810TR9 Trade date: 02 Nov 23 / Settlement date: 06 Nov 23	3.625 25,000.000	-430.96	0.00	0.00	0.00	-430.96	Income purchased this period
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP: 912810TR9 Trade date: 22 Aug 23 / Settlement date: 24 Aug 23	3.625 25,000.000	-248.73	0.00	0.00	0.00	-248.73	Income purchased this period
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP: 912810TR9 Trade date: 18 Sep 23 / Settlement date: 20 Sep 23	3.625 40,000.000	-504.35	0.00	0.00	0.00	-504.35	Income purchased this period
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP: 912810TR9 Trade date: 01 Nov 23 / Settlement date: 03 Nov 23	3.625 20,000.000	-338.86	0.00	0.00	0.00	-338.86	Income purchased this period
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP: 912810TR9 Trade date: 01 Nov 23 / Settlement date: 03 Nov 23	3.625 15,000.000	-254.14	0.00	0.00	0.00	-254.14	Income purchased this period
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP: 912810TR9 Trade date: 26 Oct 23 / Settlement date: 30 Oct 23	3.625 20,000.000	-330.98	0.00	0.00	0.00	-330.98	Income purchased this period
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP: 912810TR9 Trade date: 02 Nov 23 / Settlement date: 06 Nov 23	3.625 30,000.000	-517.15	0.00	0.00	0.00	-517.15	Income purchased this period
UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP: 912810TN8 Trade date: 08 Aug 23 / Settlement date: 10 Aug 23	3.625 55,000.000	-969.34	0.00	0.00	0.00	-969.34	Income purchased this period

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP: 912810TN8 Trade date: 13 Jul 23 / Settlement date: 17 Jul 23	3.625 50,000.000	-761.05	0.00	0.00	0.00	-761.05	Income purchased this period
UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP: 912810TN8 Trade date: 09 Aug 23 / Settlement date: 11 Aug 23	3.625 105,000.000	-1,861.07	0.00	0.00	0.00	-1,861.07	Income purchased this period
UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP: 912810TN8 Trade date: 20 Jul 23 / Settlement date: 24 Jul 23	3.625 40,000.000	-636.88	0.00	0.00	0.00	-636.88	Income purchased this period
UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP: 912810TN8 Trade date: 31 Jul 23 / Settlement date: 02 Aug 23	3.625 20,000.000	-336.46	0.00	0.00	0.00	-336.46	Income purchased this period
UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP: 912810TN8 Trade date: 10 Aug 23 / Settlement date: 14 Aug 23	3.625 40,000.000	-720.99	0.00	0.00	0.00	-720.99	Income purchased this period
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP: 912810TX6 Trade date: 14 Jun 24 / Settlement date: 17 Jun 24	4.25 5,000.000	-71.81	0.00	0.00	0.00	-71.81	Income purchased this period
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP: 912810TX6 Trade date: 29 May 24 / Settlement date: 30 May 24	4.25 90,000.000	-1,103.37	0.00	0.00	0.00	-1,103.37	Income purchased this period
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP: 912810TX6 Trade date: 15 May 24 / Settlement date: 17 May 24	4.25 45,000.000	-483.38	0.00	0.00	0.00	-483.38	Income purchased this period
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP: 912810TX6 Trade date: 23 May 24 / Settlement date: 28 May 24	4.25 55,000.000	-661.44	0.00	0.00	0.00	-661.44	Income purchased this period
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP: 912810TX6 Trade date: 22 May 24 / Settlement date: 24 May 24	4.25 25,000.000	-288.98	0.00	0.00	0.00	-288.98	Income purchased this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP: 912810TX6 Trade date: 13 Jun 24 / Settlement date: 14 Jun 24	4.25 5,000.000	-70.05	0.00	0.00	0.00	-70.05	Income purchased this period
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP: 912810TX6 Trade date: 27 Jun 24 / Settlement date: 28 Jun 24	4.25 75,000.000	-1,173.42	0.00	0.00	0.00	-1,173.42	Income purchased this period
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP: 912810TX6 Trade date: 22 May 24 / Settlement date: 24 May 24	4.25 20,000.000	-231.18	0.00	0.00	0.00	-231.18	Income purchased this period
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP: 912810TX6 Trade date: 21 Jun 24 / Settlement date: 24 Jun 24	4.25 55,000.000	-834.82	0.00	0.00	0.00	-834.82	Income purchased this period
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP: 912810TX6 Trade date: 12 Jun 24 / Settlement date: 13 Jun 24	4.25 5,000.000	-69.47	0.00	0.00	0.00	-69.47	Income purchased this period
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043 CUSIP: 912810TU2 Trade date: 16 Oct 23 / Settlement date: 18 Oct 23	4.375 50,000.000	-380.43	0.00	0.00	0.00	-380.43	Income purchased this period
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043 CUSIP: 912810TU2 Trade date: 05 Oct 23 / Settlement date: 10 Oct 23	4.375 65,000.000	-432.74	0.00	0.00	0.00	-432.74	Income purchased this period
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043 CUSIP: 912810TU2 Trade date: 21 Sep 23 / Settlement date: 25 Sep 23	4.375 10,000.000	-48.74	0.00	0.00	0.00	-48.74	Income purchased this period
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043 CUSIP: 912810TU2 Trade date: 21 Sep 23 / Settlement date: 22 Sep 23	4.375 10,000.000	-45.18	0.00	0.00	0.00	-45.18	Income purchased this period
UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP: 912810TZ1 Trade date: 13 Mar 24 / Settlement date: 15 Mar 24	4.50 10,000.000	-35.85	0.00	0.00	0.00	-35.85	Income purchased this period

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP: 912810TZ1 Trade date: 26 Apr 24 / Settlement date: 30 Apr 24	4.50 30,000.000	-278.16	0.00	0.00	0.00	-278.16	Income purchased this period
UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP: 912810TZ1 Trade date: 20 May 24 / Settlement date: 22 May 24	4.50 50,000.000	-599.59	0.00	0.00	0.00	-599.59	Income purchased this period
UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP: 912810TZ1 Trade date: 03 Apr 24 / Settlement date: 05 Apr 24	4.50 65,000.000	-401.79	0.00	0.00	0.00	-401.79	Income purchased this period
UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP: 912810TZ1 Trade date: 13 May 24 / Settlement date: 15 May 24	4.50 30,000.000	-333.79	0.00	0.00	0.00	-333.79	Income purchased this period
UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP: 912810TZ1 Trade date: 07 May 24 / Settlement date: 09 May 24	4.50 40,000.000	-415.38	0.00	0.00	0.00	-415.38	Income purchased this period
UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP: 912810TZ1 Trade date: 25 Apr 24 / Settlement date: 29 Apr 24	4.50 175,000.000	-1,600.96	0.00	0.00	0.00	-1,600.96	Income purchased this period
UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP: 912810TT5 Trade date: 30 Nov 23 / Settlement date: 01 Dec 23	4.125 80,000.000	-968.48	0.00	0.00	0.00	-968.48	Income purchased this period
UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP: 912810TT5 Trade date: 20 Nov 23 / Settlement date: 30 Nov 23	4.125 140,000.000	-1,679.14	0.00	0.00	0.00	-1,679.14	Income purchased this period
UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP: 912810TT5 Trade date: 27 Nov 23 / Settlement date: 29 Nov 23	4.125 30,000.000	-356.45	0.00	0.00	0.00	-356.45	Income purchased this period
UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP: 912810TT5 Trade date: 20 Nov 23 / Settlement date: 22 Nov 23	4.125 15,000.000	-166.46	0.00	0.00	0.00	-166.46	Income purchased this period

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP: 912810TT5 Trade date: 25 Jan 24 / Settlement date: 29 Jan 24	4.125 20,000.000	-374.39	0.00	0.00	0.00	-374.39	Income purchased this period
UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP: 912810TT5 Trade date: 18 Jan 24 / Settlement date: 22 Jan 24	4.125 75,000.000	-1,345.11	0.00	0.00	0.00	-1,345.11	Income purchased this period
UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP: 912810TT5 Trade date: 29 Nov 23 / Settlement date: 01 Dec 23	4.125 25,000.000	-302.65	0.00	0.00	0.00	-302.65	Income purchased this period
UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP: 912810TT5 Trade date: 19 Dec 23 / Settlement date: 21 Dec 23	4.125 70,000.000	-1,004.35	0.00	0.00	0.00	-1,004.35	Income purchased this period
UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP: 912810TT5 Trade date: 13 Nov 23 / Settlement date: 15 Nov 23	4.125 35,000.000	-360.94	0.00	0.00	0.00	-360.94	Income purchased this period
UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP: 912810TT5 Trade date: 17 Jan 24 / Settlement date: 19 Jan 24	4.125 35,000.000	-615.95	0.00	0.00	0.00	-615.95	Income purchased this period
UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP: 912810TT5 Trade date: 17 Nov 23 / Settlement date: 21 Nov 23	4.125 70,000.000	-768.95	0.00	0.00	0.00	-768.95	Income purchased this period
UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP: 912810TT5 Trade date: 09 Feb 24 / Settlement date: 13 Feb 24	4.125 5,000.000	-102.00	0.00	0.00	0.00	-102.00	Income purchased this period
UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP: 912810TT5 Trade date: 21 Dec 23 / Settlement date: 26 Dec 23	4.125 95,000.000	-1,416.29	0.00	0.00	0.00	-1,416.29	Income purchased this period
UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP: 912810TT5 Trade date: 31 Oct 23 / Settlement date: 01 Nov 23	4.125 65,000.000	-568.31	0.00	0.00	0.00	-568.31	Income purchased this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP: 912810TT5 Trade date: 01 Dec 23 / Settlement date: 05 Dec 23	4.125 245,000.000	-3,075.82	0.00	0.00	0.00	-3,075.82	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP: 91282CJJ1 Trade date: 05 Dec 23 / Settlement date: 07 Dec 23	4.50 15,000.000	-40.80	0.00	0.00	0.00	-40.80	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP: 91282CJJ1 Trade date: 07 Dec 23 / Settlement date: 11 Dec 23	4.50 35,000.000	-112.50	0.00	0.00	0.00	-112.50	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP: 91282CJJ1 Trade date: 13 Dec 23 / Settlement date: 15 Dec 23	4.50 80,000.000	-296.70	0.00	0.00	0.00	-296.70	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP: 91282CJJ1 Trade date: 18 Jan 24 / Settlement date: 19 Jan 24	4.50 35,000.000	-281.25	0.00	0.00	0.00	-281.25	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP: 91282CJJ1 Trade date: 21 Nov 23 / Settlement date: 24 Nov 23	4.50 25,000.000	-27.82	0.00	0.00	0.00	-27.82	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP: 91282CJJ1 Trade date: 26 Dec 23 / Settlement date: 28 Dec 23	4.50 75,000.000	-398.70	0.00	0.00	0.00	-398.70	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP: 91282CJJ1 Trade date: 08 Feb 24 / Settlement date: 12 Feb 24	4.50 50,000.000	-550.14	0.00	0.00	0.00	-550.14	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP: 91282CJJ1 Trade date: 29 Nov 23 / Settlement date: 01 Dec 23	4.50 50,000.000	-98.90	0.00	0.00	0.00	-98.90	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP: 91282CJJ1 Trade date: 15 Nov 23 / Settlement date: 17 Nov 23	4.50 105,000.000	-25.96	0.00	0.00	0.00	-25.96	Income purchased this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP: 91282CJJ1 Trade date: 14 Nov 23 / Settlement date: 16 Nov 23	0.00 30,000.000	-3.71	0.00	0.00	0.00	-3.71	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP: 91282CJJ1 Trade date: 20 Dec 23 / Settlement date: 22 Dec 23	4.50 35,000.000	-160.10	0.00	0.00	0.00	-160.10	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP: 91282CJJ1 Trade date: 16 Nov 23 / Settlement date: 20 Nov 23	4.50 30,000.000	-18.54	0.00	0.00	0.00	-18.54	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP: 91282CJJ1 Trade date: 13 Dec 23 / Settlement date: 15 Dec 23	4.50 35,000.000	-129.81	0.00	0.00	0.00	-129.81	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP: 91282CJJ1 Trade date: 13 Dec 23 / Settlement date: 15 Dec 23	4.50 30,000.000	-111.26	0.00	0.00	0.00	-111.26	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP: 91282CJJ1 Trade date: 13 Dec 23 / Settlement date: 15 Dec 23	4.50 35,000.000	-129.81	0.00	0.00	0.00	-129.81	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP: 91282CJJ1 Trade date: 11 Jan 24 / Settlement date: 16 Jan 24	4.50 25,000.000	-191.62	0.00	0.00	0.00	-191.62	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP: 91282CJJ1 Trade date: 11 Jan 24 / Settlement date: 16 Jan 24	4.50 35,000.000	-268.27	0.00	0.00	0.00	-268.27	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP: 91282CJJ1 Trade date: 14 Nov 23 / Settlement date: 16 Nov 23	0.00 35,000.000	-4.33	0.00	0.00	0.00	-4.33	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP: 91282CJJ1 Trade date: 12 Dec 23 / Settlement date: 14 Dec 23	4.50 10,000.000	-35.85	0.00	0.00	0.00	-35.85	Income purchased this period

◆ **Income and Expense Detail - Base Currency**

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP: 91282CJJ1 Trade date: 14 Nov 23 / Settlement date: 16 Nov 23	0.00 35,000.000	-4.33	0.00	0.00	0.00	-4.33	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP: 91282CJJ1 Trade date: 21 Nov 23 / Settlement date: 24 Nov 23	4.50 100,000.000	-111.26	0.00	0.00	0.00	-111.26	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP: 91282CHT1 Trade date: 02 Nov 23 / Settlement date: 06 Nov 23	3.875 20,000.000	-174.80	0.00	0.00	0.00	-174.80	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP: 91282CHT1 Trade date: 25 Sep 23 / Settlement date: 27 Sep 23	3.875 15,000.000	-67.92	0.00	0.00	0.00	-67.92	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP: 91282CHT1 Trade date: 20 Sep 23 / Settlement date: 22 Sep 23	3.875 75,000.000	-300.10	0.00	0.00	0.00	-300.10	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP: 91282CHT1 Trade date: 12 Oct 23 / Settlement date: 16 Oct 23	3.875 40,000.000	-261.14	0.00	0.00	0.00	-261.14	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP: 91282CHT1 Trade date: 16 Aug 23 / Settlement date: 18 Aug 23	3.875 90,000.000	-28.43	0.00	0.00	0.00	-28.43	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP: 91282CHT1 Trade date: 14 Aug 23 / Settlement date: 16 Aug 23	0.00 45,000.000	-4.74	0.00	0.00	0.00	-4.74	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP: 91282CHT1 Trade date: 03 Nov 23 / Settlement date: 07 Nov 23	3.875 20,000.000	-176.90	0.00	0.00	0.00	-176.90	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP: 91282CHT1 Trade date: 24 Aug 23 / Settlement date: 28 Aug 23	3.875 35,000.000	-47.91	0.00	0.00	0.00	-47.91	Income purchased this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP: 91282CHT1 Trade date: 02 Oct 23 / Settlement date: 04 Oct 23	3.875 25,000.000	-131.62	0.00	0.00	0.00	-131.62	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP: 91282CHT1 Trade date: 21 Sep 23 / Settlement date: 25 Sep 23	3.875 70,000.000	-302.21	0.00	0.00	0.00	-302.21	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP: 91282CHT1 Trade date: 12 Oct 23 / Settlement date: 16 Oct 23	3.875 70,000.000	-457.00	0.00	0.00	0.00	-457.00	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP: 91282CHT1 Trade date: 03 Nov 23 / Settlement date: 07 Nov 23	3.875 15,000.000	-132.68	0.00	0.00	0.00	-132.68	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP: 91282CHT1 Trade date: 04 Oct 23 / Settlement date: 06 Oct 23	3.875 40,000.000	-219.02	0.00	0.00	0.00	-219.02	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP: 91282CHT1 Trade date: 25 Aug 23 / Settlement date: 28 Aug 23	3.875 15,000.000	-20.53	0.00	0.00	0.00	-20.53	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP: 91282CHT1 Trade date: 03 Oct 23 / Settlement date: 05 Oct 23	3.875 15,000.000	-80.55	0.00	0.00	0.00	-80.55	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP: 91282CHT1 Trade date: 10 Nov 23 / Settlement date: 14 Nov 23	3.875 60,000.000	-574.93	0.00	0.00	0.00	-574.93	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP: 91282CHT1 Trade date: 02 Nov 23 / Settlement date: 06 Nov 23	3.875 15,000.000	-131.10	0.00	0.00	0.00	-131.10	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP: 91282CHT1 Trade date: 22 Sep 23 / Settlement date: 26 Sep 23	3.875 35,000.000	-154.79	0.00	0.00	0.00	-154.79	Income purchased this period

◆ **Income and Expense Detail - Base Currency**

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP: 91282CHT1 Trade date: 21 Aug 23 / Settlement date: 23 Aug 23	3.875 140,000.000	-117.93	0.00	0.00	0.00	-117.93	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP: 91282CHT1 Trade date: 27 Oct 23 / Settlement date: 31 Oct 23	3.875 55,000.000	-445.94	0.00	0.00	0.00	-445.94	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP: 91282CHT1 Trade date: 25 Oct 23 / Settlement date: 27 Oct 23	3.875 80,000.000	-614.95	0.00	0.00	0.00	-614.95	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP: 91282CHT1 Trade date: 22 Aug 23 / Settlement date: 24 Aug 23	3.875 60,000.000	-56.86	0.00	0.00	0.00	-56.86	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP: 91282CHT1 Trade date: 23 Aug 23 / Settlement date: 25 Aug 23	3.875 30,000.000	-31.59	0.00	0.00	0.00	-31.59	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP: 91282CHT1 Trade date: 09 Nov 23 / Settlement date: 13 Nov 23	3.875 15,000.000	-142.15	0.00	0.00	0.00	-142.15	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP: 91282CHT1 Trade date: 11 Oct 23 / Settlement date: 12 Oct 23	3.875 150,000.000	-916.10	0.00	0.00	0.00	-916.10	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP: 91282CHT1 Trade date: 09 Nov 23 / Settlement date: 13 Nov 23	3.875 5,000.000	-47.38	0.00	0.00	0.00	-47.38	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP: 91282CHT1 Trade date: 12 Sep 23 / Settlement date: 14 Sep 23	3.875 25,000.000	-78.97	0.00	0.00	0.00	-78.97	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP: 91282CHT1 Trade date: 02 Nov 23 / Settlement date: 06 Nov 23	3.875 15,000.000	-131.10	0.00	0.00	0.00	-131.10	Income purchased this period

◆ **Income and Expense Detail - Base Currency**

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
UNITED STATES OF AMER TREAS NOTES 4.0% 01-31-2029 CUSIP: 91282CJW2 Trade date: 16 Feb 24 / Settlement date: 21 Feb 24	4.00 105,000.000	-242.31	0.00	0.00	0.00	-242.31	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.0% 01-31-2029 CUSIP: 91282CJW2 Trade date: 21 Feb 24 / Settlement date: 22 Feb 24	4.00 165,000.000	-398.90	0.00	0.00	0.00	-398.90	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.0% 01-31-2029 CUSIP: 91282CJW2 Trade date: 21 Feb 24 / Settlement date: 22 Feb 24	4.00 10,000.000	-24.18	0.00	0.00	0.00	-24.18	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.0% 06-30-2028 CUSIP: 91282CHK0 Trade date: 06 Jul 23 / Settlement date: 10 Jul 23	4.00 5,000.000	-5.43	0.00	0.00	0.00	-5.43	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.0% 06-30-2028 CUSIP: 91282CHK0 Trade date: 20 Jul 23 / Settlement date: 24 Jul 23	4.00 45,000.000	-117.39	0.00	0.00	0.00	-117.39	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.0% 06-30-2028 CUSIP: 91282CHK0 Trade date: 13 Jul 23 / Settlement date: 17 Jul 23	4.00 20,000.000	-36.96	0.00	0.00	0.00	-36.96	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.0% 06-30-2028 CUSIP: 91282CHK0 Trade date: 14 Jul 23 / Settlement date: 17 Jul 23	4.00 85,000.000	-157.07	0.00	0.00	0.00	-157.07	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.0% 01-31-2031 CUSIP: 91282CJX0 Trade date: 21 Feb 24 / Settlement date: 22 Feb 24	4.00 70,000.000	-169.23	0.00	0.00	0.00	-169.23	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 02 May 24 / Settlement date: 06 May 24	4.00 120,000.000	-1,068.13	0.00	0.00	0.00	-1,068.13	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 25 Apr 24 / Settlement date: 29 Apr 24	4.00 85,000.000	-691.21	0.00	0.00	0.00	-691.21	Income purchased this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 22 Feb 24 / Settlement date: 26 Feb 24	4.00 85,000.000	-102.75	0.00	0.00	0.00	-102.75	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 14 Feb 24 / Settlement date: 16 Feb 24	0.00 65,000.000	-7.14	0.00	0.00	0.00	-7.14	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 16 Feb 24 / Settlement date: 21 Feb 24	4.00 80,000.000	-52.75	0.00	0.00	0.00	-52.75	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 07 Mar 24 / Settlement date: 11 Mar 24	4.00 70,000.000	-192.31	0.00	0.00	0.00	-192.31	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 01 Mar 24 / Settlement date: 05 Mar 24	4.00 25,000.000	-52.20	0.00	0.00	0.00	-52.20	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 05 Mar 24 / Settlement date: 07 Mar 24	4.00 35,000.000	-80.77	0.00	0.00	0.00	-80.77	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 02 May 24 / Settlement date: 06 May 24	4.00 70,000.000	-623.08	0.00	0.00	0.00	-623.08	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 16 Feb 24 / Settlement date: 21 Feb 24	4.00 55,000.000	-36.26	0.00	0.00	0.00	-36.26	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 21 Feb 24 / Settlement date: 23 Feb 24	4.00 20,000.000	-17.58	0.00	0.00	0.00	-17.58	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 02 May 24 / Settlement date: 06 May 24	4.00 35,000.000	-311.54	0.00	0.00	0.00	-311.54	Income purchased this period

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 03 Apr 24 / Settlement date: 05 Apr 24	4.00 75,000.000	-412.09	0.00	0.00	0.00	-412.09	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 05 Mar 24 / Settlement date: 07 Mar 24	4.00 125,000.000	-288.46	0.00	0.00	0.00	-288.46	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 30 Apr 24 / Settlement date: 02 May 24	4.00 5,000.000	-42.31	0.00	0.00	0.00	-42.31	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 11 Apr 24 / Settlement date: 15 Apr 24	4.00 80,000.000	-527.47	0.00	0.00	0.00	-527.47	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 16 Feb 24 / Settlement date: 21 Feb 24	4.00 55,000.000	-36.26	0.00	0.00	0.00	-36.26	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 26 Apr 24 / Settlement date: 30 Apr 24	4.00 15,000.000	-123.63	0.00	0.00	0.00	-123.63	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 10 Apr 24 / Settlement date: 12 Apr 24	4.00 30,000.000	-187.91	0.00	0.00	0.00	-187.91	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 22 Feb 24 / Settlement date: 26 Feb 24	4.00 50,000.000	-60.44	0.00	0.00	0.00	-60.44	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 25 Apr 24 / Settlement date: 29 Apr 24	4.00 15,000.000	-121.98	0.00	0.00	0.00	-121.98	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 24 Apr 24 / Settlement date: 26 Apr 24	4.00 15,000.000	-117.03	0.00	0.00	0.00	-117.03	Income purchased this period

◆ **Income and Expense Detail - Base Currency**

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 06 Mar 24 / Settlement date: 08 Mar 24	4.00 15,000.000	-36.26	0.00	0.00	0.00	-36.26	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 05 Apr 24 / Settlement date: 08 Apr 24	4.00 15,000.000	-87.36	0.00	0.00	0.00	-87.36	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 13 Mar 24 / Settlement date: 15 Mar 24	4.00 95,000.000	-302.75	0.00	0.00	0.00	-302.75	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 29 Feb 24 / Settlement date: 04 Mar 24	4.00 25,000.000	-49.45	0.00	0.00	0.00	-49.45	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 16 Feb 24 / Settlement date: 21 Feb 24	4.00 85,000.000	-56.04	0.00	0.00	0.00	-56.04	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 04 Apr 24 / Settlement date: 08 Apr 24	4.00 95,000.000	-553.30	0.00	0.00	0.00	-553.30	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 29 Feb 24 / Settlement date: 04 Mar 24	4.00 35,000.000	-69.23	0.00	0.00	0.00	-69.23	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 14 Mar 24 / Settlement date: 18 Mar 24	4.00 55,000.000	-193.41	0.00	0.00	0.00	-193.41	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 02 May 24 / Settlement date: 06 May 24	4.00 75,000.000	-667.58	0.00	0.00	0.00	-667.58	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 16 Feb 24 / Settlement date: 21 Feb 24	4.00 35,000.000	-23.08	0.00	0.00	0.00	-23.08	Income purchased this period

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 23 Apr 24 / Settlement date: 24 Apr 24	4.00 15,000.000	-113.74	0.00	0.00	0.00	-113.74	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 21 Feb 24 / Settlement date: 22 Feb 24	4.00 75,000.000	-57.69	0.00	0.00	0.00	-57.69	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.125% 03-31-2029 CUSIP: 91282CKG5 Trade date: 25 Apr 24 / Settlement date: 29 Apr 24	4.125 35,000.000	-114.40	0.00	0.00	0.00	-114.40	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.125% 03-31-2029 CUSIP: 91282CKG5 Trade date: 22 Apr 24 / Settlement date: 24 Apr 24	4.125 5,000.000	-13.52	0.00	0.00	0.00	-13.52	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.125% 03-31-2029 CUSIP: 91282CKG5 Trade date: 04 Apr 24 / Settlement date: 08 Apr 24	4.125 35,000.000	-31.56	0.00	0.00	0.00	-31.56	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.125% 03-31-2029 CUSIP: 91282CKG5 Trade date: 03 Apr 24 / Settlement date: 04 Apr 24	4.125 30,000.000	-13.52	0.00	0.00	0.00	-13.52	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.125%02-15-2027 CUSIP: 91282CKA8 Trade date: 21 Feb 24 / Settlement date: 22 Feb 24	4.125 25,000.000	-19.83	0.00	0.00	0.00	-19.83	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.125%07-31-2028 CUSIP: 91282CHQ7 Trade date: 23 Aug 23 / Settlement date: 25 Aug 23	4.125 50,000.000	-140.12	0.00	0.00	0.00	-140.12	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.125%07-31-2028 CUSIP: 91282CHQ7 Trade date: 01 Aug 23 / Settlement date: 03 Aug 23	4.125 30,000.000	-10.09	0.00	0.00	0.00	-10.09	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.125%07-31-2028 CUSIP: 91282CHQ7 Trade date: 07 Aug 23 / Settlement date: 09 Aug 23	4.125 40,000.000	-40.35	0.00	0.00	0.00	-40.35	Income purchased this period

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
UNITED STATES OF AMER TREAS NOTES 4.25% 01-31-2026 CUSIP: 91282CJV4 Trade date: 07 Feb 24 / Settlement date: 09 Feb 24	4.25 60,000.000	-63.05	0.00	0.00	0.00	-63.05	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.25% 01-31-2026 CUSIP: 91282CJV4 Trade date: 06 Feb 24 / Settlement date: 08 Feb 24	4.25 30,000.000	-28.02	0.00	0.00	0.00	-28.02	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.25% 01-31-2026 CUSIP: 91282CJV4 Trade date: 21 Feb 24 / Settlement date: 22 Feb 24	4.25 625,000.000	-1,605.43	0.00	0.00	0.00	-1,605.43	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.25% 01-31-2026 CUSIP: 91282CJV4 Trade date: 13 Feb 24 / Settlement date: 15 Feb 24	4.25 60,000.000	-105.08	0.00	0.00	0.00	-105.08	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.25% 02-28-2029 CUSIP: 91282CKD2 Trade date: 06 Mar 24 / Settlement date: 08 Mar 24	4.25 35,000.000	-32.34	0.00	0.00	0.00	-32.34	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.25% 02-28-2029 CUSIP: 91282CKD2 Trade date: 18 Mar 24 / Settlement date: 20 Mar 24	4.25 35,000.000	-80.84	0.00	0.00	0.00	-80.84	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.25% 02-28-2029 CUSIP: 91282CKD2 Trade date: 20 Mar 24 / Settlement date: 22 Mar 24	4.25 80,000.000	-203.26	0.00	0.00	0.00	-203.26	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.25% 02-28-2029 CUSIP: 91282CKD2 Trade date: 15 Mar 24 / Settlement date: 19 Mar 24	4.25 20,000.000	-43.89	0.00	0.00	0.00	-43.89	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.25% 02-28-2029 CUSIP: 91282CKD2 Trade date: 13 Mar 24 / Settlement date: 15 Mar 24	4.25 135,000.000	-233.87	0.00	0.00	0.00	-233.87	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.25% 02-28-2029 CUSIP: 91282CKD2 Trade date: 05 Mar 24 / Settlement date: 07 Mar 24	4.25 25,000.000	-20.21	0.00	0.00	0.00	-20.21	Income purchased this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
UNITED STATES OF AMER TREAS NOTES 4.25% 02-28-2029 CUSIP: 91282CKD2 Trade date: 06 Mar 24 / Settlement date: 08 Mar 24	4.25 35,000.000	-32.34	0.00	0.00	0.00	-32.34	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP: 91282CKQ3 Trade date: 14 May 24 / Settlement date: 16 May 24	0.00 85,000.000	-10.11	0.00	0.00	0.00	-10.11	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP: 91282CKQ3 Trade date: 20 Jun 24 / Settlement date: 21 Jun 24	4.375 95,000.000	-417.88	0.00	0.00	0.00	-417.88	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP: 91282CKQ3 Trade date: 26 Jun 24 / Settlement date: 27 Jun 24	4.375 65,000.000	-332.29	0.00	0.00	0.00	-332.29	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP: 91282CKQ3 Trade date: 21 Jun 24 / Settlement date: 24 Jun 24	4.375 45,000.000	-213.99	0.00	0.00	0.00	-213.99	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP: 91282CKQ3 Trade date: 21 May 24 / Settlement date: 23 May 24	4.375 80,000.000	-76.09	0.00	0.00	0.00	-76.09	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP: 91282CKQ3 Trade date: 03 Jun 24 / Settlement date: 04 Jun 24	4.375 85,000.000	-202.11	0.00	0.00	0.00	-202.11	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP: 91282CKQ3 Trade date: 21 May 24 / Settlement date: 23 May 24	4.375 25,000.000	-23.78	0.00	0.00	0.00	-23.78	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP: 91282CKQ3 Trade date: 10 Jun 24 / Settlement date: 11 Jun 24	4.375 80,000.000	-256.79	0.00	0.00	0.00	-256.79	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP: 91282CKQ3 Trade date: 06 Jun 24 / Settlement date: 07 Jun 24	4.375 45,000.000	-123.05	0.00	0.00	0.00	-123.05	Income purchased this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP: 91282CKQ3 Trade date: 10 Jun 24 / Settlement date: 11 Jun 24	4.375 20,000.000	-64.20	0.00	0.00	0.00	-64.20	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP: 91282CKQ3 Trade date: 20 May 24 / Settlement date: 22 May 24	4.375 30,000.000	-24.97	0.00	0.00	0.00	-24.97	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP: 91282CKQ3 Trade date: 14 May 24 / Settlement date: 16 May 24	0.00 85,000.000	-10.11	0.00	0.00	0.00	-10.11	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP: 91282CKQ3 Trade date: 20 Jun 24 / Settlement date: 21 Jun 24	4.375 55,000.000	-241.93	0.00	0.00	0.00	-241.93	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP: 91282CKQ3 Trade date: 20 May 24 / Settlement date: 22 May 24	4.375 25,000.000	-20.81	0.00	0.00	0.00	-20.81	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP: 91282CKQ3 Trade date: 14 May 24 / Settlement date: 16 May 24	0.00 50,000.000	-5.94	0.00	0.00	0.00	-5.94	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP: 91282CKQ3 Trade date: 21 May 24 / Settlement date: 23 May 24	4.375 50,000.000	-47.55	0.00	0.00	0.00	-47.55	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.375%08-31-2028 CUSIP: 91282CHX2 Trade date: 28 Sep 23 / Settlement date: 02 Oct 23	4.375 45,000.000	-173.08	0.00	0.00	0.00	-173.08	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.5% 03-31-2026 CUSIP: 91282CKH3 Trade date: 22 Apr 24 / Settlement date: 24 Apr 24	4.50 105,000.000	-309.84	0.00	0.00	0.00	-309.84	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.5% 04-15-2027 CUSIP: 91282CKJ9 Trade date: 26 Apr 24 / Settlement date: 30 Apr 24	4.50 50,000.000	-92.21	0.00	0.00	0.00	-92.21	Income purchased this period

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
UNITED STATES OF AMER TREAS NOTES 4.625%04-30-2029 CUSIP: 91282CKP5 Trade date: 23 May 24 / Settlement date: 28 May 24	4.625 50,000.000	-175.95	0.00	0.00	0.00	-175.95	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.625%04-30-2029 CUSIP: 91282CKP5 Trade date: 02 May 24 / Settlement date: 06 May 24	4.625 15,000.000	-11.31	0.00	0.00	0.00	-11.31	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.625%04-30-2029 CUSIP: 91282CKP5 Trade date: 14 May 24 / Settlement date: 16 May 24	4.625 55,000.000	-110.60	0.00	0.00	0.00	-110.60	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.625%04-30-2029 CUSIP: 91282CKP5 Trade date: 28 May 24 / Settlement date: 29 May 24	4.625 35,000.000	-127.56	0.00	0.00	0.00	-127.56	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.625%04-30-2029 CUSIP: 91282CKP5 Trade date: 23 May 24 / Settlement date: 28 May 24	4.625 15,000.000	-52.79	0.00	0.00	0.00	-52.79	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.625%04-30-2031 CUSIP: 91282CKN0 Trade date: 06 May 24 / Settlement date: 08 May 24	4.625 120,000.000	-120.65	0.00	0.00	0.00	-120.65	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.625%09-30-2028 CUSIP: 91282CJA0 Trade date: 12 Oct 23 / Settlement date: 13 Oct 23	4.625 120,000.000	-197.13	0.00	0.00	0.00	-197.13	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.625%09-30-2028 CUSIP: 91282CJA0 Trade date: 26 Oct 23 / Settlement date: 30 Oct 23	4.625 25,000.000	-94.77	0.00	0.00	0.00	-94.77	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.625%09-30-2028 CUSIP: 91282CJA0 Trade date: 19 Oct 23 / Settlement date: 23 Oct 23	4.625 35,000.000	-101.72	0.00	0.00	0.00	-101.72	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.625%10-15-2026 CUSIP: 91282CJC6 Trade date: 12 Oct 23 / Settlement date: 16 Oct 23	0.00 160,000.000	-20.22	0.00	0.00	0.00	-20.22	Income purchased this period

◆ **Income and Expense Detail - Base Currency**

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
UNITED STATES OF AMER TREAS NOTES 4.75% 05-15-2027 CUSIP: 91282CKR1 Trade date: 05 Jun 24 / Settlement date: 06 Jun 24	4.50 5,000.000	-13.45	0.00	0.00	0.00	-13.45	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.75% 05-15-2027 CUSIP: 91282CKR1 Trade date: 30 May 24 / Settlement date: 31 May 24	4.50 10,000.000	-19.57	0.00	0.00	0.00	-19.57	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.75% 05-15-2027 CUSIP: 91282CKR1 Trade date: 14 Jun 24 / Settlement date: 17 Jun 24	4.50 35,000.000	-141.24	0.00	0.00	0.00	-141.24	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.875%04-30-2026 CUSIP: 91282CKK6 Trade date: 14 May 24 / Settlement date: 16 May 24	4.875 70,000.000	-148.37	0.00	0.00	0.00	-148.37	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.875%04-30-2026 CUSIP: 91282CKK6 Trade date: 07 May 24 / Settlement date: 09 May 24	4.875 15,000.000	-17.88	0.00	0.00	0.00	-17.88	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.875%04-30-2026 CUSIP: 91282CKK6 Trade date: 07 May 24 / Settlement date: 09 May 24	4.875 25,000.000	-29.81	0.00	0.00	0.00	-29.81	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.875%04-30-2026 CUSIP: 91282CKK6 Trade date: 21 May 24 / Settlement date: 23 May 24	4.875 75,000.000	-228.52	0.00	0.00	0.00	-228.52	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.875%11-30-2025 CUSIP: 91282CJL6 Trade date: 07 Dec 23 / Settlement date: 11 Dec 23	4.875 60,000.000	-87.91	0.00	0.00	0.00	-87.91	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.875%11-30-2025 CUSIP: 91282CJL6 Trade date: 20 Dec 23 / Settlement date: 22 Dec 23	4.875 75,000.000	-219.77	0.00	0.00	0.00	-219.77	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP: 91282CJF9 Trade date: 02 Nov 23 / Settlement date: 06 Nov 23	4.875 5,000.000	-4.02	0.00	0.00	0.00	-4.02	Income purchased this period

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP: 91282CJF9 Trade date: 27 Nov 23 / Settlement date: 29 Nov 23	4.875 20,000.000	-77.68	0.00	0.00	0.00	-77.68	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP: 91282CJF9 Trade date: 16 Nov 23 / Settlement date: 20 Nov 23	4.875 35,000.000	-93.75	0.00	0.00	0.00	-93.75	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP: 91282CJF9 Trade date: 16 Nov 23 / Settlement date: 20 Nov 23	4.875 35,000.000	-93.75	0.00	0.00	0.00	-93.75	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP: 91282CJF9 Trade date: 16 Nov 23 / Settlement date: 20 Nov 23	4.875 85,000.000	-227.68	0.00	0.00	0.00	-227.68	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP: 91282CJF9 Trade date: 06 Nov 23 / Settlement date: 09 Nov 23	4.875 50,000.000	-60.27	0.00	0.00	0.00	-60.27	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP: 91282CJF9 Trade date: 29 Nov 23 / Settlement date: 01 Dec 23	4.875 25,000.000	-103.79	0.00	0.00	0.00	-103.79	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP: 91282CJF9 Trade date: 20 Nov 23 / Settlement date: 22 Nov 23	4.875 55,000.000	-162.05	0.00	0.00	0.00	-162.05	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP: 91282CJF9 Trade date: 30 Nov 23 / Settlement date: 04 Dec 23	4.875 25,000.000	-113.84	0.00	0.00	0.00	-113.84	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP: 91282CJF9 Trade date: 10 Nov 23 / Settlement date: 14 Nov 23	4.875 50,000.000	-93.75	0.00	0.00	0.00	-93.75	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP: 91282CJF9 Trade date: 30 Nov 23 / Settlement date: 04 Dec 23	4.875 50,000.000	-227.68	0.00	0.00	0.00	-227.68	Income purchased this period

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP: 91282CJF9 Trade date: 17 Nov 23 / Settlement date: 21 Nov 23	4.875 170,000.000	-478.13	0.00	0.00	0.00	-478.13	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP: 91282CJF9 Trade date: 09 Nov 23 / Settlement date: 13 Nov 23	4.875 45,000.000	-78.35	0.00	0.00	0.00	-78.35	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 5% DUE 10-31-2025 CUSIP: 91282CJE2 Trade date: 14 Nov 23 / Settlement date: 16 Nov 23	5.00 45,000.000	-98.90	0.00	0.00	0.00	-98.90	Income purchased this period
UNITED STATES OF AMER TREAS NOTES 5% NTS 09-30-2025 CUSIP: 91282CJB8 Trade date: 11 Oct 23 / Settlement date: 12 Oct 23	5.00 525,000.000	-860.66	0.00	0.00	0.00	-860.66	Income purchased this period
UNITED STATES OF AMER TREAS NOTES DTD 07/31/2023 4.75% 07-31-2025 CUSIP: 91282CHN4 Trade date: 22 Aug 23 / Settlement date: 24 Aug 23	4.75 35,000.000	-108.42	0.00	0.00	0.00	-108.42	Income purchased this period
UNITED STATES TREAS 4.625% 06-15-2027 CUSIP: 91282CKV2 Trade date: 25 Jun 24 / Settlement date: 26 Jun 24	4.625 10,000.000	-13.90	0.00	0.00	0.00	-13.90	Income purchased this period
UNITED STATES TREAS 4.625% 06-15-2027 CUSIP: 91282CKV2 Trade date: 26 Jun 24 / Settlement date: 27 Jun 24	4.625 15,000.000	-22.75	0.00	0.00	0.00	-22.75	Income purchased this period
UNITED STATES TREAS BDS 4.625% 05-15-2044 CUSIP: 912810UB2 Trade date: 04 Jun 24 / Settlement date: 05 Jun 24	4.625 50,000.000	-131.96	0.00	0.00	0.00	-131.96	Income purchased this period
UNITED STATES TREAS BDS 4.625% 05-15-2044 CUSIP: 912810UB2 Trade date: 30 May 24 / Settlement date: 31 May 24	4.625 10,000.000	-20.11	0.00	0.00	0.00	-20.11	Income purchased this period
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP: 912810TV0 Trade date: 03 Apr 24 / Settlement date: 05 Apr 24	4.75 65,000.000	-1,204.46	0.00	0.00	0.00	-1,204.46	Income purchased this period

◆ **Income and Expense Detail - Base Currency**

<u>Description</u>	<u>Rate</u>		<u>Tax</u>				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP: 912810TV0 Trade date: 16 Feb 24 / Settlement date: 20 Feb 24	4.75 15,000.000	-189.87	0.00	0.00	0.00	-189.87	Income purchased this period
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP: 912810TV0 Trade date: 24 Apr 24 / Settlement date: 26 Apr 24	4.75 5,000.000	-106.35	0.00	0.00	0.00	-106.35	Income purchased this period
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP: 912810TV0 Trade date: 07 May 24 / Settlement date: 09 May 24	4.75 10,000.000	-229.67	0.00	0.00	0.00	-229.67	Income purchased this period
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP: 912810TV0 Trade date: 21 Feb 24 / Settlement date: 22 Feb 24	4.75 460,000.000	-5,942.72	0.00	0.00	0.00	-5,942.72	Income purchased this period
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP: 912810TV0 Trade date: 24 Apr 24 / Settlement date: 26 Apr 24	4.75 25,000.000	-531.77	0.00	0.00	0.00	-531.77	Income purchased this period
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP: 912810TV0 Trade date: 10 Apr 24 / Settlement date: 12 Apr 24	4.75 5,000.000	-97.22	0.00	0.00	0.00	-97.22	Income purchased this period
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP: 912810TV0 Trade date: 21 Mar 24 / Settlement date: 25 Mar 24	4.75 25,000.000	-427.37	0.00	0.00	0.00	-427.37	Income purchased this period
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP: 912810TV0 Trade date: 23 Apr 24 / Settlement date: 25 Apr 24	4.75 10,000.000	-211.40	0.00	0.00	0.00	-211.40	Income purchased this period
UNITED STATES TREAS NTS 4.125% 03-31-2031 CUSIP: 91282CKF7 Trade date: 25 Apr 24 / Settlement date: 29 Apr 24	4.125 70,000.000	-228.79	0.00	0.00	0.00	-228.79	Income purchased this period
UNITED STATES TREAS NTS 4.125% 03-31-2031 CUSIP: 91282CKF7 Trade date: 09 Apr 24 / Settlement date: 11 Apr 24	4.125 15,000.000	-18.60	0.00	0.00	0.00	-18.60	Income purchased this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
UNITED STATES TREAS NTS 4.25% 06-30-2029	0.00	-12.70	0.00	0.00	0.00	-12.70	Income purchased this period
CUSIP: 91282CKX8 Trade date: 27 Jun 24 / Settlement date: 01 Jul 24	110,000.000						
UNITED STATES TREAS NTS 4.25% 12-31-2025	4.25	-40.28	0.00	0.00	0.00	-40.28	Income purchased this period
CUSIP: 91282CJS1 Trade date: 19 Jan 24 / Settlement date: 23 Jan 24	15,000.000						
UNITED STATES TREAS NTS 4.25% 12-31-2025	4.25	-16.93	0.00	0.00	0.00	-16.93	Income purchased this period
CUSIP: 91282CJS1 Trade date: 25 Jan 24 / Settlement date: 29 Jan 24	5,000.000						
UNITED STATES TREAS NTS 4.375% 08-15-2026	4.375	-187.25	0.00	0.00	0.00	-187.25	Income purchased this period
CUSIP: 91282CHU8 Trade date: 28 Sep 23 / Settlement date: 29 Sep 23	35,000.000						
UNITED STATES TREAS NTS 4.375% 08-15-2026	4.375	-53.50	0.00	0.00	0.00	-53.50	Income purchased this period
CUSIP: 91282CHU8 Trade date: 28 Aug 23 / Settlement date: 30 Aug 23	30,000.000						
UNITED STATES TREAS NTS 4.5% 05-31-2029	4.50	-127.87	0.00	0.00	0.00	-127.87	Income purchased this period
CUSIP: 91282CKT7 Trade date: 25 Jun 24 / Settlement date: 26 Jun 24	40,000.000						
UNITED STATES TREAS NTS 4.5% 05-31-2029	4.50	-309.84	0.00	0.00	0.00	-309.84	Income purchased this period
CUSIP: 91282CKT7 Trade date: 21 Jun 24 / Settlement date: 24 Jun 24	105,000.000						
UNITED STATES TREAS NTS 4.5% 05-31-2029	4.50	-76.23	0.00	0.00	0.00	-76.23	Income purchased this period
CUSIP: 91282CKT7 Trade date: 28 Jun 24 / Settlement date: 01 Jul 24	20,000.000						
UNITED STATES TREAS NTS 4.875% 10-31-2030	0.00	-4.02	0.00	0.00	0.00	-4.02	Income purchased this period
CUSIP: 91282CJG7 Trade date: 30 Oct 23 / Settlement date: 01 Nov 23	30,000.000						
UNITED STATES TREAS NTS 4.875% 10-31-2030	4.875	-164.73	0.00	0.00	0.00	-164.73	Income purchased this period
CUSIP: 91282CJG7 Trade date: 03 Nov 23 / Settlement date: 06 Nov 23	205,000.000						

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
UNITED STATES TREAS NTS DTD 4.625% 05-31-2031	4.625	-17.69	0.00	0.00	0.00	-17.69	Income purchased this period
	35,000.000						
CUSIP: 91282CKU4 Trade date: 03 Jun 24 / Settlement date: 04 Jun 24							
UNITED STATES TREAS NTS DTD 4.625% 05-31-2031	4.625	-16.43	0.00	0.00	0.00	-16.43	Income purchased this period
	10,000.000						
CUSIP: 91282CKU4 Trade date: 12 Jun 24 / Settlement date: 13 Jun 24							
UNITED STATES TREAS NTS DTD 02/29/2024 4.25% 02-28-2031	4.25	-35.22	0.00	0.00	0.00	-35.22	Income purchased this period
	305,000.000						
CUSIP: 91282CKC4 Trade date: 29 Feb 24 / Settlement date: 01 Mar 24							
UNITED STATES TREAS NTS T-NOTE 4.375% 11-30-2028	4.375	-46.62	0.00	0.00	0.00	-46.62	Income purchased this period
	30,000.000						
CUSIP: 91282CJN2 Trade date: 11 Dec 23 / Settlement date: 13 Dec 23							
UNITED STATES TREAS NTS T-NOTE 4.375% 11-30-2028	4.375	-124.91	0.00	0.00	0.00	-124.91	Income purchased this period
	95,000.000						
CUSIP: 91282CJN2 Trade date: 07 Dec 23 / Settlement date: 11 Dec 23							
UNITED STATES TREAS NTS T-NOTE 4.375% 11-30-2028	4.375	-41.84	0.00	0.00	0.00	-41.84	Income purchased this period
	50,000.000						
CUSIP: 91282CJN2 Trade date: 05 Dec 23 / Settlement date: 07 Dec 23							
UNITED STATES TREAS NTS T-NOTE 4.375% 11-30-2028	4.375	-86.07	0.00	0.00	0.00	-86.07	Income purchased this period
	90,000.000						
CUSIP: 91282CJN2 Trade date: 06 Dec 23 / Settlement date: 08 Dec 23							
WI TREASURY SEC 3.375% 05-15-2033	3.375	-398.49	0.00	0.00	0.00	-398.49	Income purchased this period
	55,000.000						
CUSIP: 91282CHC8 Trade date: 31 Jul 23 / Settlement date: 02 Aug 23							
WI TREASURY SEC 3.375% 05-15-2033	3.375	-208.64	0.00	0.00	0.00	-208.64	Income purchased this period
	25,000.000						
CUSIP: 91282CHC8 Trade date: 10 Aug 23 / Settlement date: 14 Aug 23							
WI TREASURY SEC 3.375% 05-15-2033	3.375	-161.41	0.00	0.00	0.00	-161.41	Income purchased this period
	20,000.000						
CUSIP: 91282CHC8 Trade date: 09 Aug 23 / Settlement date: 11 Aug 23							

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
WI TREASURY SEC 3.375% 05-15-2033	3.375	-1,460.51	0.00	0.00	0.00	-1,460.51	Income purchased this period
	175,000.000						
CUSIP: 91282CHC8 Trade date: 10 Aug 23 / Settlement date: 14 Aug 23							
WI TREASURY SEC 3.375% 05-15-2033	3.375	-279.26	0.00	0.00	0.00	-279.26	Income purchased this period
	35,000.000						
CUSIP: 91282CHC8 Trade date: 08 Aug 23 / Settlement date: 10 Aug 23							
WI TREASURY SEC 3.375% 05-15-2033	3.375	-264.13	0.00	0.00	0.00	-264.13	Income purchased this period
	45,000.000						
CUSIP: 91282CHC8 Trade date: 14 Jul 23 / Settlement date: 18 Jul 23							
WI TREASURY SEC 3.375% 05-15-2033	3.375	-435.17	0.00	0.00	0.00	-435.17	Income purchased this period
	65,000.000						
CUSIP: 91282CHC8 Trade date: 26 Jul 23 / Settlement date: 27 Jul 23							
WI TREASURY SEC 3.375% 05-15-2033	3.375	-151.32	0.00	0.00	0.00	-151.32	Income purchased this period
	25,000.000						
CUSIP: 91282CHC8 Trade date: 18 Jul 23 / Settlement date: 20 Jul 23							
WI TREASURY SEC 3.375% 05-15-2033	3.375	-260.46	0.00	0.00	0.00	-260.46	Income purchased this period
	40,000.000						
CUSIP: 91282CHC8 Trade date: 21 Jul 23 / Settlement date: 25 Jul 23							
WI TREASURY SEC 3.875% 05-15-2043	3.875	-265.88	0.00	0.00	0.00	-265.88	Income purchased this period
	25,000.000						
CUSIP: 912810TS7 Trade date: 22 Aug 23 / Settlement date: 24 Aug 23							
WI TREASURY SEC 3.875% 05-15-2043	3.875	-388.03	0.00	0.00	0.00	-388.03	Income purchased this period
	55,000.000						
CUSIP: 912810TS7 Trade date: 19 Jul 23 / Settlement date: 21 Jul 23							
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	3.625	783.12	0.00	0.00	0.00	783.12	Income sold this period
	75,000.000						
CUSIP: 912810TR9 Trade date: 28 Aug 23 / Settlement date: 29 Aug 23							
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	3.625	606.79	0.00	0.00	0.00	606.79	Income sold this period
	35,000.000						
CUSIP: 912810TR9 Trade date: 06 Nov 23 / Settlement date: 07 Nov 23							

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP: 912810TR9 Trade date: 02 Nov 23 / Settlement date: 06 Nov 23	3.625 75,000.000	1,292.88	0.00	0.00	0.00	1,292.88	Income sold this period
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP: 912810TR9 Trade date: 15 Nov 23 / Settlement date: 16 Nov 23	3.625 135,000.000	13.44	0.00	0.00	0.00	13.44	Income sold this period
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP: 912810TR9 Trade date: 18 Oct 23 / Settlement date: 20 Oct 23	3.625 20,000.000	311.28	0.00	0.00	0.00	311.28	Income sold this period
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP: 912810TR9 Trade date: 23 Oct 23 / Settlement date: 25 Oct 23	3.625 35,000.000	561.97	0.00	0.00	0.00	561.97	Income sold this period
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP: 912810TR9 Trade date: 30 Oct 23 / Settlement date: 31 Oct 23	3.625 30,000.000	499.42	0.00	0.00	0.00	499.42	Income sold this period
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP: 912810TR9 Trade date: 23 Oct 23 / Settlement date: 25 Oct 23	3.625 20,000.000	321.13	0.00	0.00	0.00	321.13	Income sold this period
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP: 912810TR9 Trade date: 12 Sep 23 / Settlement date: 13 Sep 23	3.625 30,000.000	357.57	0.00	0.00	0.00	357.57	Income sold this period
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP: 912810TR9 Trade date: 13 Oct 23 / Settlement date: 17 Oct 23	3.625 20,000.000	305.37	0.00	0.00	0.00	305.37	Income sold this period
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP: 912810TR9 Trade date: 06 Nov 23 / Settlement date: 07 Nov 23	3.625 15,000.000	260.05	0.00	0.00	0.00	260.05	Income sold this period
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP: 912810TR9 Trade date: 27 Sep 23 / Settlement date: 28 Sep 23	3.625 45,000.000	602.85	0.00	0.00	0.00	602.85	Income sold this period

◆ **Income and Expense Detail - Base Currency**

<u>Description</u>	<u>Rate</u>		<u>Tax</u>				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP: 912810TN8 Trade date: 15 Sep 23 / Settlement date: 19 Sep 23	3.625 35,000.000	120.67	0.00	0.00	0.00	120.67	Income sold this period
UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP: 912810TN8 Trade date: 01 Aug 23 / Settlement date: 02 Aug 23	3.625 40,000.000	672.93	0.00	0.00	0.00	672.93	Income sold this period
UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP: 912810TN8 Trade date: 24 Jul 23 / Settlement date: 25 Jul 23	3.625 20,000.000	320.44	0.00	0.00	0.00	320.44	Income sold this period
UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP: 912810TN8 Trade date: 11 Jul 23 / Settlement date: 12 Jul 23	3.625 70,000.000	1,030.42	0.00	0.00	0.00	1,030.42	Income sold this period
UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP: 912810TN8 Trade date: 16 Aug 23 / Settlement date: 17 Aug 23	3.625 35,000.000	6.90	0.00	0.00	0.00	6.90	Income sold this period
UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP: 912810TN8 Trade date: 17 Aug 23 / Settlement date: 18 Aug 23	3.625 40,000.000	11.82	0.00	0.00	0.00	11.82	Income sold this period
UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP: 912810TN8 Trade date: 20 Sep 23 / Settlement date: 22 Sep 23	3.625 100,000.000	374.32	0.00	0.00	0.00	374.32	Income sold this period
UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP: 912810TN8 Trade date: 11 Jul 23 / Settlement date: 12 Jul 23	3.625 5,000.000	73.60	0.00	0.00	0.00	73.60	Income sold this period
UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP: 912810TN8 Trade date: 08 Aug 23 / Settlement date: 09 Aug 23	3.625 20,000.000	350.48	0.00	0.00	0.00	350.48	Income sold this period
UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP: 912810TN8 Trade date: 27 Sep 23 / Settlement date: 28 Sep 23	3.625 30,000.000	130.03	0.00	0.00	0.00	130.03	Income sold this period

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP: 912810TN8 Trade date: 25 Jul 23 / Settlement date: 27 Jul 23	3.625 20,000.000	324.45	0.00	0.00	0.00	324.45	Income sold this period
UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP: 912810TN8 Trade date: 31 Jul 23 / Settlement date: 01 Aug 23	3.625 35,000.000	585.31	0.00	0.00	0.00	585.31	Income sold this period
UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP: 912810TN8 Trade date: 10 Aug 23 / Settlement date: 14 Aug 23	3.625 25,000.000	450.62	0.00	0.00	0.00	450.62	Income sold this period
UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP: 912810TN8 Trade date: 13 Sep 23 / Settlement date: 14 Sep 23	3.625 20,000.000	59.10	0.00	0.00	0.00	59.10	Income sold this period
UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP: 912810TN8 Trade date: 10 Aug 23 / Settlement date: 14 Aug 23	3.625 40,000.000	720.99	0.00	0.00	0.00	720.99	Income sold this period
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP: 912810TX6 Trade date: 26 Jun 24 / Settlement date: 27 Jun 24	4.25 60,000.000	931.73	0.00	0.00	0.00	931.73	Income sold this period
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP: 912810TX6 Trade date: 11 Jun 24 / Settlement date: 12 Jun 24	4.25 5,000.000	68.89	0.00	0.00	0.00	68.89	Income sold this period
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP: 912810TX6 Trade date: 25 Jun 24 / Settlement date: 26 Jun 24	4.25 10,000.000	154.12	0.00	0.00	0.00	154.12	Income sold this period
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP: 912810TX6 Trade date: 04 Jun 24 / Settlement date: 05 Jun 24	4.25 65,000.000	842.41	0.00	0.00	0.00	842.41	Income sold this period
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP: 912810TX6 Trade date: 21 May 24 / Settlement date: 23 May 24	4.25 5,000.000	57.21	0.00	0.00	0.00	57.21	Income sold this period

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP: 912810TX6 Trade date: 17 Jun 24 / Settlement date: 18 Jun 24	4.25 50,000.000	723.90	0.00	0.00	0.00	723.90	Income sold this period
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP: 912810TX6 Trade date: 16 May 24 / Settlement date: 20 May 24	4.25 10,000.000	110.92	0.00	0.00	0.00	110.92	Income sold this period
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP: 912810TX6 Trade date: 30 May 24 / Settlement date: 31 May 24	4.25 80,000.000	990.11	0.00	0.00	0.00	990.11	Income sold this period
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP: 912810TX6 Trade date: 12 Jun 24 / Settlement date: 13 Jun 24	4.25 20,000.000	277.88	0.00	0.00	0.00	277.88	Income sold this period
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP: 912810TX6 Trade date: 28 Jun 24 / Settlement date: 01 Jul 24	4.25 10,000.000	159.96	0.00	0.00	0.00	159.96	Income sold this period
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043 CUSIP: 912810TU2 Trade date: 08 Feb 24 / Settlement date: 09 Feb 24	4.375 75,000.000	1,587.13	0.00	0.00	0.00	1,587.13	Income sold this period
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043 CUSIP: 912810TU2 Trade date: 13 Dec 23 / Settlement date: 14 Dec 23	4.375 60,000.000	863.11	0.00	0.00	0.00	863.11	Income sold this period
UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP: 912810TZ1 Trade date: 29 Apr 24 / Settlement date: 01 May 24	4.50 30,000.000	281.87	0.00	0.00	0.00	281.87	Income sold this period
UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP: 912810TZ1 Trade date: 03 May 24 / Settlement date: 06 May 24	4.50 30,000.000	300.41	0.00	0.00	0.00	300.41	Income sold this period
UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP: 912810TZ1 Trade date: 15 May 24 / Settlement date: 17 May 24	4.50 15,000.000	170.60	0.00	0.00	0.00	170.60	Income sold this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP: 912810TZ1 Trade date: 20 Jun 24 / Settlement date: 21 Jun 24	4.50 20,000.000	314.01	0.00	0.00	0.00	314.01	Income sold this period
UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP: 912810TZ1 Trade date: 02 May 24 / Settlement date: 03 May 24	4.50 25,000.000	241.07	0.00	0.00	0.00	241.07	Income sold this period
UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP: 912810TZ1 Trade date: 09 Apr 24 / Settlement date: 10 Apr 24	4.50 70,000.000	475.96	0.00	0.00	0.00	475.96	Income sold this period
UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP: 912810TZ1 Trade date: 01 May 24 / Settlement date: 02 May 24	4.50 45,000.000	428.37	0.00	0.00	0.00	428.37	Income sold this period
UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP: 912810TZ1 Trade date: 03 May 24 / Settlement date: 06 May 24	4.50 25,000.000	250.34	0.00	0.00	0.00	250.34	Income sold this period
UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP: 912810TZ1 Trade date: 06 May 24 / Settlement date: 07 May 24	4.50 55,000.000	557.55	0.00	0.00	0.00	557.55	Income sold this period
UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP: 912810TZ1 Trade date: 13 May 24 / Settlement date: 15 May 24	4.50 25,000.000	278.16	0.00	0.00	0.00	278.16	Income sold this period
UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP: 912810TT5 Trade date: 09 Jan 24 / Settlement date: 10 Jan 24	4.125 70,000.000	1,161.28	0.00	0.00	0.00	1,161.28	Income sold this period
UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP: 912810TT5 Trade date: 10 Jan 24 / Settlement date: 11 Jan 24	4.125 40,000.000	668.07	0.00	0.00	0.00	668.07	Income sold this period
UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP: 912810TT5 Trade date: 13 Feb 24 / Settlement date: 14 Feb 24	4.125 45,000.000	923.08	0.00	0.00	0.00	923.08	Income sold this period

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP: 912810TT5 Trade date: 21 Feb 24 / Settlement date: 22 Feb 24	4.125 500,000.000	396.63	0.00	0.00	0.00	396.63	Income sold this period
UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP: 912810TT5 Trade date: 06 Dec 23 / Settlement date: 08 Dec 23	4.125 50,000.000	644.53	0.00	0.00	0.00	644.53	Income sold this period
UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP: 912810TT5 Trade date: 18 Jan 24 / Settlement date: 19 Jan 24	4.125 55,000.000	967.92	0.00	0.00	0.00	967.92	Income sold this period
UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP: 912810TT5 Trade date: 07 Feb 24 / Settlement date: 08 Feb 24	4.125 45,000.000	892.82	0.00	0.00	0.00	892.82	Income sold this period
UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP: 912810TT5 Trade date: 06 Feb 24 / Settlement date: 08 Feb 24	4.125 25,000.000	496.01	0.00	0.00	0.00	496.01	Income sold this period
UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP: 912810TT5 Trade date: 13 Feb 24 / Settlement date: 14 Feb 24	4.125 15,000.000	307.69	0.00	0.00	0.00	307.69	Income sold this period
UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP: 912810TT5 Trade date: 15 Feb 24 / Settlement date: 16 Feb 24	4.125 90,000.000	10.20	0.00	0.00	0.00	10.20	Income sold this period
UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP: 912810TT5 Trade date: 09 Feb 24 / Settlement date: 12 Feb 24	4.125 15,000.000	304.33	0.00	0.00	0.00	304.33	Income sold this period
UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP: 912810TT5 Trade date: 08 Feb 24 / Settlement date: 09 Feb 24	4.125 10,000.000	199.52	0.00	0.00	0.00	199.52	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.25% 05-31-2025 CUSIP: 91282CHD6 Trade date: 11 Oct 23 / Settlement date: 12 Oct 23	4.25 40,000.000	622.40	0.00	0.00	0.00	622.40	Income sold this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
UNITED STATES OF AMER TREAS NOTES 4.25% 05-31-2025 CUSIP: 91282CHD6 Trade date: 07 Aug 23 / Settlement date: 08 Aug 23	4.25 40,000.000	320.49	0.00	0.00	0.00	320.49	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.25% 05-31-2025 CUSIP: 91282CHD6 Trade date: 12 Sep 23 / Settlement date: 13 Sep 23	4.25 60,000.000	731.56	0.00	0.00	0.00	731.56	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP: 91282CJJ1 Trade date: 06 Dec 23 / Settlement date: 07 Dec 23	4.50 35,000.000	95.19	0.00	0.00	0.00	95.19	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP: 91282CJJ1 Trade date: 23 Jan 24 / Settlement date: 24 Jan 24	4.50 50,000.000	432.69	0.00	0.00	0.00	432.69	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP: 91282CJJ1 Trade date: 21 Feb 24 / Settlement date: 22 Feb 24	4.50 50,000.000	611.95	0.00	0.00	0.00	611.95	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP: 91282CJJ1 Trade date: 24 Nov 23 / Settlement date: 28 Nov 23	4.50 20,000.000	32.14	0.00	0.00	0.00	32.14	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP: 91282CJJ1 Trade date: 18 Jan 24 / Settlement date: 22 Jan 24	4.50 15,000.000	126.10	0.00	0.00	0.00	126.10	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP: 91282CJJ1 Trade date: 15 Nov 23 / Settlement date: 16 Nov 23	4.50 45,000.000	5.56	0.00	0.00	0.00	5.56	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP: 91282CJJ1 Trade date: 07 Dec 23 / Settlement date: 08 Dec 23	4.50 65,000.000	184.82	0.00	0.00	0.00	184.82	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP: 91282CJJ1 Trade date: 01 Dec 23 / Settlement date: 05 Dec 23	4.50 15,000.000	37.09	0.00	0.00	0.00	37.09	Income sold this period

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP: 91282CJJ1 Trade date: 04 Jan 24 / Settlement date: 05 Jan 24	4.50 55,000.000	346.77	0.00	0.00	0.00	346.77	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP: 91282CJJ1 Trade date: 07 Feb 24 / Settlement date: 08 Feb 24	4.50 5,000.000	52.54	0.00	0.00	0.00	52.54	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP: 91282CJJ1 Trade date: 02 Jan 24 / Settlement date: 03 Jan 24	4.50 35,000.000	212.02	0.00	0.00	0.00	212.02	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP: 91282CJJ1 Trade date: 30 Nov 23 / Settlement date: 04 Dec 23	4.50 85,000.000	199.66	0.00	0.00	0.00	199.66	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP: 91282CJJ1 Trade date: 04 Jan 24 / Settlement date: 05 Jan 24	4.50 35,000.000	220.67	0.00	0.00	0.00	220.67	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP: 91282CJJ1 Trade date: 29 Jan 24 / Settlement date: 30 Jan 24	4.50 30,000.000	281.87	0.00	0.00	0.00	281.87	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP: 91282CJJ1 Trade date: 01 Dec 23 / Settlement date: 05 Dec 23	4.50 45,000.000	111.26	0.00	0.00	0.00	111.26	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP: 91282CJJ1 Trade date: 03 Jan 24 / Settlement date: 04 Jan 24	4.50 170,000.000	1,050.82	0.00	0.00	0.00	1,050.82	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP: 91282CJJ1 Trade date: 27 Nov 23 / Settlement date: 28 Nov 23	4.50 50,000.000	80.36	0.00	0.00	0.00	80.36	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP: 91282CJJ1 Trade date: 16 Jan 24 / Settlement date: 17 Jan 24	4.50 35,000.000	272.60	0.00	0.00	0.00	272.60	Income sold this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP: 91282CJJ1 Trade date: 08 Dec 23 / Settlement date: 12 Dec 23	4.50 45,000.000	150.21	0.00	0.00	0.00	150.21	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP: 91282CJJ1 Trade date: 24 Nov 23 / Settlement date: 28 Nov 23	4.50 20,000.000	32.14	0.00	0.00	0.00	32.14	Income sold this period
UNITED STATES OF AMER TREAS NOTES 3.625 05-31-2028 CUSIP: 91282CHE4 Trade date: 06 Sep 23 / Settlement date: 07 Sep 23	3.625 90,000.000	882.48	0.00	0.00	0.00	882.48	Income sold this period
UNITED STATES OF AMER TREAS NOTES 3.625 05-31-2028 CUSIP: 91282CHE4 Trade date: 26 Jul 23 / Settlement date: 27 Jul 23	3.625 185,000.000	1,044.42	0.00	0.00	0.00	1,044.42	Income sold this period
UNITED STATES OF AMER TREAS NOTES 3.625 05-31-2028 CUSIP: 91282CHE4 Trade date: 18 Jul 23 / Settlement date: 19 Jul 23	3.625 70,000.000	339.72	0.00	0.00	0.00	339.72	Income sold this period
UNITED STATES OF AMER TREAS NOTES 3.625 05-31-2028 CUSIP: 91282CHE4 Trade date: 10 Oct 23 / Settlement date: 11 Oct 23	3.625 55,000.000	724.50	0.00	0.00	0.00	724.50	Income sold this period
UNITED STATES OF AMER TREAS NOTES 3.625 05-31-2028 CUSIP: 91282CHE4 Trade date: 12 Oct 23 / Settlement date: 13 Oct 23	3.625 10,000.000	133.71	0.00	0.00	0.00	133.71	Income sold this period
UNITED STATES OF AMER TREAS NOTES 3.625 05-31-2028 CUSIP: 91282CHE4 Trade date: 14 Aug 23 / Settlement date: 15 Aug 23	3.625 100,000.000	752.73	0.00	0.00	0.00	752.73	Income sold this period
UNITED STATES OF AMER TREAS NOTES 3.625 05-31-2028 CUSIP: 91282CHE4 Trade date: 20 Sep 23 / Settlement date: 21 Sep 23	3.625 65,000.000	727.48	0.00	0.00	0.00	727.48	Income sold this period
UNITED STATES OF AMER TREAS NOTES 3.625 05-31-2028 CUSIP: 91282CHE4 Trade date: 18 Jul 23 / Settlement date: 19 Jul 23	3.625 45,000.000	218.39	0.00	0.00	0.00	218.39	Income sold this period

◆ **Income and Expense Detail - Base Currency**

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
UNITED STATES OF AMER TREAS NOTES 3.625%05-15-2026 CUSIP: 91282CHB0 Trade date: 01 Aug 23 / Settlement date: 01 Aug 23	3.625 5,000.000	38.42	0.00	0.00	0.00	38.42	Income sold this period
UNITED STATES OF AMER TREAS NOTES 3.625%05-15-2026 CUSIP: 91282CHB0 Trade date: 11 Sep 23 / Settlement date: 12 Sep 23	3.625 65,000.000	768.34	0.00	0.00	0.00	768.34	Income sold this period
UNITED STATES OF AMER TREAS NOTES 3.625%05-15-2026 CUSIP: 91282CHB0 Trade date: 12 Oct 23 / Settlement date: 13 Oct 23	3.625 65,000.000	966.83	0.00	0.00	0.00	966.83	Income sold this period
UNITED STATES OF AMER TREAS NOTES 3.75% 04-15-2026 CUSIP: 91282CGV7 Trade date: 11 Oct 23 / Settlement date: 12 Oct 23	3.75 95,000.000	1,752.05	0.00	0.00	0.00	1,752.05	Income sold this period
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP: 91282CHT1 Trade date: 20 Nov 23 / Settlement date: 21 Nov 23	3.875 125,000.000	1,289.91	0.00	0.00	0.00	1,289.91	Income sold this period
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP: 91282CHT1 Trade date: 19 Oct 23 / Settlement date: 20 Oct 23	3.875 20,000.000	138.99	0.00	0.00	0.00	138.99	Income sold this period
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP: 91282CHT1 Trade date: 04 Dec 23 / Settlement date: 05 Dec 23	3.875 85,000.000	1,002.45	0.00	0.00	0.00	1,002.45	Income sold this period
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP: 91282CHT1 Trade date: 11 Sep 23 / Settlement date: 12 Sep 23	3.875 75,000.000	221.13	0.00	0.00	0.00	221.13	Income sold this period
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP: 91282CHT1 Trade date: 02 Nov 23 / Settlement date: 03 Nov 23	3.875 30,000.000	252.72	0.00	0.00	0.00	252.72	Income sold this period
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP: 91282CHT1 Trade date: 21 Nov 23 / Settlement date: 22 Nov 23	3.875 100,000.000	1,042.46	0.00	0.00	0.00	1,042.46	Income sold this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP: 91282CHT1 Trade date: 20 Oct 23 / Settlement date: 24 Oct 23	3.875 80,000.000	589.67	0.00	0.00	0.00	589.67	Income sold this period
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP: 91282CHT1 Trade date: 11 Sep 23 / Settlement date: 12 Sep 23	3.875 25,000.000	73.71	0.00	0.00	0.00	73.71	Income sold this period
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP: 91282CHT1 Trade date: 11 Sep 23 / Settlement date: 12 Sep 23	3.875 35,000.000	103.19	0.00	0.00	0.00	103.19	Income sold this period
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP: 91282CHT1 Trade date: 21 Feb 24 / Settlement date: 22 Feb 24	3.875 25,000.000	18.63	0.00	0.00	0.00	18.63	Income sold this period
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP: 91282CHT1 Trade date: 21 Nov 23 / Settlement date: 24 Nov 23	3.875 20,000.000	212.70	0.00	0.00	0.00	212.70	Income sold this period
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP: 91282CHT1 Trade date: 11 Oct 23 / Settlement date: 12 Oct 23	3.875 15,000.000	91.61	0.00	0.00	0.00	91.61	Income sold this period
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP: 91282CHT1 Trade date: 05 Dec 23 / Settlement date: 06 Dec 23	3.875 30,000.000	356.96	0.00	0.00	0.00	356.96	Income sold this period
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP: 91282CHT1 Trade date: 27 Oct 23 / Settlement date: 30 Oct 23	3.875 25,000.000	200.07	0.00	0.00	0.00	200.07	Income sold this period
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP: 91282CHT1 Trade date: 06 Nov 23 / Settlement date: 08 Nov 23	3.875 30,000.000	268.51	0.00	0.00	0.00	268.51	Income sold this period
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP: 91282CHT1 Trade date: 23 Aug 23 / Settlement date: 25 Aug 23	3.875 75,000.000	78.97	0.00	0.00	0.00	78.97	Income sold this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP: 91282CHT1 Trade date: 02 Nov 23 / Settlement date: 03 Nov 23	3.875 55,000.000	463.32	0.00	0.00	0.00	463.32	Income sold this period
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP: 91282CHT1 Trade date: 07 Nov 23 / Settlement date: 08 Nov 23	3.875 50,000.000	447.52	0.00	0.00	0.00	447.52	Income sold this period
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP: 91282CHT1 Trade date: 29 Aug 23 / Settlement date: 30 Aug 23	3.875 40,000.000	63.18	0.00	0.00	0.00	63.18	Income sold this period
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP: 91282CHT1 Trade date: 21 Nov 23 / Settlement date: 24 Nov 23	3.875 75,000.000	797.64	0.00	0.00	0.00	797.64	Income sold this period
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP: 91282CHT1 Trade date: 11 Sep 23 / Settlement date: 12 Sep 23	3.875 50,000.000	147.42	0.00	0.00	0.00	147.42	Income sold this period
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP: 91282CHT1 Trade date: 15 Nov 23 / Settlement date: 16 Nov 23	3.875 45,000.000	440.68	0.00	0.00	0.00	440.68	Income sold this period
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP: 91282CHT1 Trade date: 11 Sep 23 / Settlement date: 13 Sep 23	3.875 15,000.000	45.81	0.00	0.00	0.00	45.81	Income sold this period
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP: 91282CHT1 Trade date: 05 Sep 23 / Settlement date: 06 Sep 23	3.875 75,000.000	173.74	0.00	0.00	0.00	173.74	Income sold this period
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP: 91282CHT1 Trade date: 01 Dec 23 / Settlement date: 05 Dec 23	3.875 75,000.000	884.51	0.00	0.00	0.00	884.51	Income sold this period
UNITED STATES OF AMER TREAS NOTES 3.875%04-30-2025 CUSIP: 91282CGX3 Trade date: 11 Oct 23 / Settlement date: 12 Oct 23	3.875 5,000.000	86.87	0.00	0.00	0.00	86.87	Income sold this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
UNITED STATES OF AMER TREAS NOTES 3.875%DUE 03-31-2025 CUSIP: 91282CGU9 Trade date: 11 Oct 23 / Settlement date: 12 Oct 23	3.875 45,000.000	57.17	0.00	0.00	0.00	57.17	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.0% 01-31-2029 CUSIP: 91282CJW2 Trade date: 05 Mar 24 / Settlement date: 06 Mar 24	4.00 35,000.000	134.62	0.00	0.00	0.00	134.62	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.0% 01-31-2029 CUSIP: 91282CJW2 Trade date: 16 May 24 / Settlement date: 17 May 24	4.00 120,000.000	1,410.99	0.00	0.00	0.00	1,410.99	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.0% 01-31-2029 CUSIP: 91282CJW2 Trade date: 08 May 24 / Settlement date: 09 May 24	4.00 105,000.000	1,142.31	0.00	0.00	0.00	1,142.31	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.0% 01-31-2029 CUSIP: 91282CJW2 Trade date: 06 Mar 24 / Settlement date: 07 Mar 24	4.00 15,000.000	59.34	0.00	0.00	0.00	59.34	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-29-2028 CUSIP: 91282CGP0 Trade date: 12 Oct 23 / Settlement date: 13 Oct 23	4.00 40,000.000	189.01	0.00	0.00	0.00	189.01	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.0% 06-30-2028 CUSIP: 91282CHK0 Trade date: 17 Jul 23 / Settlement date: 18 Jul 23	4.00 20,000.000	39.13	0.00	0.00	0.00	39.13	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.0% 06-30-2028 CUSIP: 91282CHK0 Trade date: 07 Aug 23 / Settlement date: 08 Aug 23	4.00 40,000.000	169.57	0.00	0.00	0.00	169.57	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.0% 06-30-2028 CUSIP: 91282CHK0 Trade date: 18 Jul 23 / Settlement date: 19 Jul 23	4.00 20,000.000	41.30	0.00	0.00	0.00	41.30	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.0% 06-30-2028 CUSIP: 91282CHK0 Trade date: 12 Oct 23 / Settlement date: 13 Oct 23	4.00 75,000.000	855.98	0.00	0.00	0.00	855.98	Income sold this period

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
UNITED STATES OF AMER TREAS NOTES 4.0% 01-31-2031 CUSIP: 91282CJX0 Trade date: 19 Mar 24 / Settlement date: 20 Mar 24	4.00 70,000.000	376.92	0.00	0.00	0.00	376.92	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 07 Mar 24 / Settlement date: 08 Mar 24	4.00 35,000.000	84.62	0.00	0.00	0.00	84.62	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 17 Apr 24 / Settlement date: 18 Apr 24	4.00 50,000.000	346.15	0.00	0.00	0.00	346.15	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 17 Apr 24 / Settlement date: 18 Apr 24	4.00 35,000.000	242.31	0.00	0.00	0.00	242.31	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 21 Feb 24 / Settlement date: 22 Feb 24	4.00 35,000.000	26.92	0.00	0.00	0.00	26.92	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 22 Apr 24 / Settlement date: 23 Apr 24	4.00 15,000.000	112.09	0.00	0.00	0.00	112.09	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 12 Mar 24 / Settlement date: 14 Mar 24	4.00 25,000.000	76.92	0.00	0.00	0.00	76.92	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 22 Feb 24 / Settlement date: 23 Feb 24	4.00 55,000.000	48.35	0.00	0.00	0.00	48.35	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 07 May 24 / Settlement date: 08 May 24	4.00 80,000.000	729.67	0.00	0.00	0.00	729.67	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 20 Feb 24 / Settlement date: 21 Feb 24	4.00 35,000.000	23.08	0.00	0.00	0.00	23.08	Income sold this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 26 Feb 24 / Settlement date: 27 Feb 24	4.00 50,000.000	65.93	0.00	0.00	0.00	65.93	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 11 Apr 24 / Settlement date: 12 Apr 24	4.00 35,000.000	219.23	0.00	0.00	0.00	219.23	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 20 Feb 24 / Settlement date: 21 Feb 24	4.00 85,000.000	56.04	0.00	0.00	0.00	56.04	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 07 May 24 / Settlement date: 08 May 24	4.00 35,000.000	319.23	0.00	0.00	0.00	319.23	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 29 Apr 24 / Settlement date: 30 Apr 24	4.00 35,000.000	288.46	0.00	0.00	0.00	288.46	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 29 Apr 24 / Settlement date: 30 Apr 24	4.00 40,000.000	329.67	0.00	0.00	0.00	329.67	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 11 Apr 24 / Settlement date: 12 Apr 24	4.00 40,000.000	250.55	0.00	0.00	0.00	250.55	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 12 Mar 24 / Settlement date: 13 Mar 24	4.00 20,000.000	59.34	0.00	0.00	0.00	59.34	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 26 Mar 24 / Settlement date: 27 Mar 24	4.00 55,000.000	247.80	0.00	0.00	0.00	247.80	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 18 Apr 24 / Settlement date: 19 Apr 24	4.00 35,000.000	246.15	0.00	0.00	0.00	246.15	Income sold this period

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 04 Apr 24 / Settlement date: 05 Apr 24	4.00 85,000.000	467.03	0.00	0.00	0.00	467.03	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 15 Feb 24 / Settlement date: 16 Feb 24	4.00 30,000.000	3.30	0.00	0.00	0.00	3.30	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 20 Mar 24 / Settlement date: 21 Mar 24	4.00 60,000.000	230.77	0.00	0.00	0.00	230.77	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 12 Mar 24 / Settlement date: 13 Mar 24	4.00 55,000.000	163.19	0.00	0.00	0.00	163.19	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 29 May 24 / Settlement date: 30 May 24	4.00 70,000.000	807.69	0.00	0.00	0.00	807.69	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 10 May 24 / Settlement date: 13 May 24	4.00 135,000.000	1,305.49	0.00	0.00	0.00	1,305.49	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 13 Mar 24 / Settlement date: 14 Mar 24	4.00 80,000.000	246.15	0.00	0.00	0.00	246.15	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 11 Mar 24 / Settlement date: 12 Mar 24	4.00 20,000.000	57.14	0.00	0.00	0.00	57.14	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 29 Feb 24 / Settlement date: 01 Mar 24	4.00 125,000.000	206.04	0.00	0.00	0.00	206.04	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 20 May 24 / Settlement date: 21 May 24	4.00 90,000.000	949.45	0.00	0.00	0.00	949.45	Income sold this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 02 Apr 24 / Settlement date: 03 Apr 24	4.00 120,000.000	632.97	0.00	0.00	0.00	632.97	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 15 Apr 24 / Settlement date: 16 Apr 24	4.00 35,000.000	234.62	0.00	0.00	0.00	234.62	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 14 May 24 / Settlement date: 15 May 24	4.00 90,000.000	890.11	0.00	0.00	0.00	890.11	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5 Trade date: 05 Mar 24 / Settlement date: 06 Mar 24	4.00 20,000.000	43.96	0.00	0.00	0.00	43.96	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.125% 03-31-2029 CUSIP: 91282CKG5 Trade date: 24 Apr 24 / Settlement date: 26 Apr 24	4.125 35,000.000	102.56	0.00	0.00	0.00	102.56	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.125%02-15-2027 CUSIP: 91282CKA8 Trade date: 17 Jun 24 / Settlement date: 18 Jun 24	4.125 25,000.000	351.30	0.00	0.00	0.00	351.30	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.125%06-15-2026 CUSIP: 91282CHH7 Trade date: 02 Aug 23 / Settlement date: 03 Aug 23	4.125 10,000.000	55.23	0.00	0.00	0.00	55.23	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.125%06-15-2026 CUSIP: 91282CHH7 Trade date: 12 Oct 23 / Settlement date: 13 Oct 23	4.125 50,000.000	676.23	0.00	0.00	0.00	676.23	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.125%07-31-2028 CUSIP: 91282CHQ7 Trade date: 11 Sep 23 / Settlement date: 12 Sep 23	4.125 45,000.000	216.90	0.00	0.00	0.00	216.90	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.125%07-31-2028 CUSIP: 91282CHQ7 Trade date: 07 Sep 23 / Settlement date: 08 Sep 23	4.125 35,000.000	153.01	0.00	0.00	0.00	153.01	Income sold this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
UNITED STATES OF AMER TREAS NOTES 4.125%07-31-2028 CUSIP: 91282CHQ7 Trade date: 12 Oct 23 / Settlement date: 13 Oct 23	4.125 5,000.000	41.47	0.00	0.00	0.00	41.47	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.125%07-31-2028 CUSIP: 91282CHQ7 Trade date: 21 Sep 23 / Settlement date: 22 Sep 23	4.125 35,000.000	207.93	0.00	0.00	0.00	207.93	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.125%DUE 01-31-2025 CUSIP: 91282CGG0 Trade date: 11 Oct 23 / Settlement date: 12 Oct 23	4.125 30,000.000	245.48	0.00	0.00	0.00	245.48	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.125%DUE 01-31-2025 CUSIP: 91282CGG0 Trade date: 13 Sep 23 / Settlement date: 14 Sep 23	4.125 50,000.000	252.21	0.00	0.00	0.00	252.21	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.25% 01-31-2026 CUSIP: 91282CJV4 Trade date: 08 Apr 24 / Settlement date: 09 Apr 24	4.25 115,000.000	926.48	0.00	0.00	0.00	926.48	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.25% 02-28-2029 CUSIP: 91282CKD2 Trade date: 03 Apr 24 / Settlement date: 04 Apr 24	4.25 90,000.000	363.79	0.00	0.00	0.00	363.79	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.25% 02-28-2029 CUSIP: 91282CKD2 Trade date: 14 Mar 24 / Settlement date: 15 Mar 24	4.25 20,000.000	34.65	0.00	0.00	0.00	34.65	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.25% 02-28-2029 CUSIP: 91282CKD2 Trade date: 25 Apr 24 / Settlement date: 29 Apr 24	4.25 200,000.000	1,385.87	0.00	0.00	0.00	1,385.87	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP: 91282CKQ3 Trade date: 21 May 24 / Settlement date: 23 May 24	4.375 40,000.000	38.04	0.00	0.00	0.00	38.04	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP: 91282CKQ3 Trade date: 15 May 24 / Settlement date: 17 May 24	4.375 85,000.000	20.21	0.00	0.00	0.00	20.21	Income sold this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP: 91282CKQ3 Trade date: 17 May 24 / Settlement date: 21 May 24	4.375 80,000.000	57.07	0.00	0.00	0.00	57.07	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP: 91282CKQ3 Trade date: 05 Jun 24 / Settlement date: 06 Jun 24	4.375 80,000.000	209.24	0.00	0.00	0.00	209.24	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP: 91282CKQ3 Trade date: 07 Jun 24 / Settlement date: 10 Jun 24	4.375 50,000.000	154.55	0.00	0.00	0.00	154.55	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP: 91282CKQ3 Trade date: 28 May 24 / Settlement date: 29 May 24	4.375 85,000.000	141.47	0.00	0.00	0.00	141.47	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP: 91282CKQ3 Trade date: 13 Jun 24 / Settlement date: 14 Jun 24	4.375 25,000.000	89.16	0.00	0.00	0.00	89.16	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP: 91282CKQ3 Trade date: 04 Jun 24 / Settlement date: 05 Jun 24	4.375 60,000.000	149.80	0.00	0.00	0.00	149.80	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP: 91282CKQ3 Trade date: 21 May 24 / Settlement date: 23 May 24	4.375 80,000.000	76.09	0.00	0.00	0.00	76.09	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP: 91282CKQ3 Trade date: 10 Jun 24 / Settlement date: 11 Jun 24	4.375 75,000.000	240.74	0.00	0.00	0.00	240.74	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.375%08-31-2028 CUSIP: 91282CHX2 Trade date: 05 Oct 23 / Settlement date: 06 Oct 23	4.375 45,000.000	194.71	0.00	0.00	0.00	194.71	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.5% 04-15-2027 CUSIP: 91282CKJ9 Trade date: 17 Jun 24 / Settlement date: 18 Jun 24	4.50 50,000.000	393.44	0.00	0.00	0.00	393.44	Income sold this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
UNITED STATES OF AMER TREAS NOTES 4.625%04-30-2029 CUSIP: 91282CKP5 Trade date: 06 Jun 24 / Settlement date: 07 Jun 24	4.625 15,000.000	71.64	0.00	0.00	0.00	71.64	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.625%04-30-2029 CUSIP: 91282CKP5 Trade date: 20 Jun 24 / Settlement date: 21 Jun 24	4.625 5,000.000	32.68	0.00	0.00	0.00	32.68	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.625%04-30-2029 CUSIP: 91282CKP5 Trade date: 13 Jun 24 / Settlement date: 14 Jun 24	4.625 40,000.000	226.22	0.00	0.00	0.00	226.22	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.625%04-30-2031 CUSIP: 91282CKN0 Trade date: 07 May 24 / Settlement date: 08 May 24	4.625 35,000.000	35.19	0.00	0.00	0.00	35.19	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.625%09-30-2028 CUSIP: 91282CJA0 Trade date: 21 Feb 24 / Settlement date: 22 Feb 24	4.625 10,000.000	183.23	0.00	0.00	0.00	183.23	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.625%09-30-2028 CUSIP: 91282CJA0 Trade date: 13 Oct 23 / Settlement date: 16 Oct 23	4.625 90,000.000	181.97	0.00	0.00	0.00	181.97	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.625%09-30-2028 CUSIP: 91282CJA0 Trade date: 27 Oct 23 / Settlement date: 31 Oct 23	4.625 25,000.000	97.93	0.00	0.00	0.00	97.93	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.625%09-30-2028 CUSIP: 91282CJA0 Trade date: 09 Nov 23 / Settlement date: 10 Nov 23	4.625 25,000.000	129.53	0.00	0.00	0.00	129.53	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.625%09-30-2028 CUSIP: 91282CJA0 Trade date: 16 Oct 23 / Settlement date: 17 Oct 23	4.625 30,000.000	64.45	0.00	0.00	0.00	64.45	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.625%10-15-2026 CUSIP: 91282CJC6 Trade date: 21 Feb 24 / Settlement date: 22 Feb 24	4.625 25,000.000	410.69	0.00	0.00	0.00	410.69	Income sold this period

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
UNITED STATES OF AMER TREAS NOTES 4.625%10-15-2026 CUSIP: 91282CJC6 Trade date: 06 Feb 24 / Settlement date: 07 Feb 24	4.625 90,000.000	1,307.89	0.00	0.00	0.00	1,307.89	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.625%10-15-2026 CUSIP: 91282CJC6 Trade date: 08 Nov 23 / Settlement date: 09 Nov 23	4.625 45,000.000	142.16	0.00	0.00	0.00	142.16	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.875%11-30-2025 CUSIP: 91282CJL6 Trade date: 21 Feb 24 / Settlement date: 22 Feb 24	4.875 135,000.000	1,510.45	0.00	0.00	0.00	1,510.45	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP: 91282CJF9 Trade date: 05 Dec 23 / Settlement date: 06 Dec 23	4.875 60,000.000	289.29	0.00	0.00	0.00	289.29	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP: 91282CJF9 Trade date: 21 Feb 24 / Settlement date: 22 Feb 24	4.875 85,000.000	1,297.77	0.00	0.00	0.00	1,297.77	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP: 91282CJF9 Trade date: 08 Nov 23 / Settlement date: 09 Nov 23	4.875 45,000.000	54.24	0.00	0.00	0.00	54.24	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP: 91282CJF9 Trade date: 06 Feb 24 / Settlement date: 07 Feb 24	4.875 70,000.000	928.13	0.00	0.00	0.00	928.13	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP: 91282CJF9 Trade date: 11 Dec 23 / Settlement date: 12 Dec 23	4.875 30,000.000	168.75	0.00	0.00	0.00	168.75	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP: 91282CJF9 Trade date: 20 Feb 24 / Settlement date: 21 Feb 24	4.875 50,000.000	756.70	0.00	0.00	0.00	756.70	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP: 91282CJF9 Trade date: 22 Nov 23 / Settlement date: 24 Nov 23	4.875 105,000.000	337.50	0.00	0.00	0.00	337.50	Income sold this period

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP: 91282CJF9 Trade date: 04 Dec 23 / Settlement date: 05 Dec 23	4.875 50,000.000	234.38	0.00	0.00	0.00	234.38	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP: 91282CJF9 Trade date: 15 Feb 24 / Settlement date: 16 Feb 24	4.875 35,000.000	506.25	0.00	0.00	0.00	506.25	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP: 91282CJF9 Trade date: 06 Feb 24 / Settlement date: 07 Feb 24	4.875 90,000.000	1,193.30	0.00	0.00	0.00	1,193.30	Income sold this period
UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP: 91282CJF9 Trade date: 11 Dec 23 / Settlement date: 12 Dec 23	4.875 30,000.000	168.75	0.00	0.00	0.00	168.75	Income sold this period
UNITED STATES OF AMER TREAS NOTES 5% DUE 10-31-2025 CUSIP: 91282CJE2 Trade date: 21 Feb 24 / Settlement date: 22 Feb 24	5.00 45,000.000	704.67	0.00	0.00	0.00	704.67	Income sold this period
UNITED STATES OF AMER TREAS NOTES 5% NTS 09-30-2025 CUSIP: 91282CJB8 Trade date: 21 Feb 24 / Settlement date: 22 Feb 24	5.00 525,000.000	10,399.59	0.00	0.00	0.00	10,399.59	Income sold this period
UNITED STATES OF AMER TREAS NOTES DTD 07/31/2023 4.75% 07-31-2025 CUSIP: 91282CHN4 Trade date: 11 Oct 23 / Settlement date: 12 Oct 23	4.75 35,000.000	329.79	0.00	0.00	0.00	329.79	Income sold this period
UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG CUSIP: 912810QW1 Trade date: 15 Feb 24 / Settlement date: 16 Feb 24	3.00 45,000.000	344.92	0.00	0.00	0.00	344.92	Income sold this period
UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG CUSIP: 912810QW1 Trade date: 08 Feb 24 / Settlement date: 09 Feb 24	3.00 65,000.000	460.71	0.00	0.00	0.00	460.71	Income sold this period
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP: 912810TV0 Trade date: 03 May 24 / Settlement date: 06 May 24	4.75 5,000.000	112.88	0.00	0.00	0.00	112.88	Income sold this period

◆ **Income and Expense Detail - Base Currency**

<u>Description</u>	<u>Rate</u>		<u>Tax</u>				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP: 912810TV0 Trade date: 25 Apr 24 / Settlement date: 26 Apr 24	4.75 15,000.000	319.06	0.00	0.00	0.00	319.06	Income sold this period
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP: 912810TV0 Trade date: 28 Feb 24 / Settlement date: 29 Feb 24	4.75 15,000.000	207.49	0.00	0.00	0.00	207.49	Income sold this period
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP: 912810TV0 Trade date: 17 Apr 24 / Settlement date: 19 Apr 24	4.75 5,000.000	101.79	0.00	0.00	0.00	101.79	Income sold this period
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP: 912810TV0 Trade date: 04 Apr 24 / Settlement date: 08 Apr 24	4.75 20,000.000	378.43	0.00	0.00	0.00	378.43	Income sold this period
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP: 912810TV0 Trade date: 17 Apr 24 / Settlement date: 18 Apr 24	4.75 25,000.000	505.67	0.00	0.00	0.00	505.67	Income sold this period
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP: 912810TV0 Trade date: 14 Mar 24 / Settlement date: 15 Mar 24	4.75 40,000.000	631.59	0.00	0.00	0.00	631.59	Income sold this period
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP: 912810TV0 Trade date: 02 May 24 / Settlement date: 03 May 24	4.75 10,000.000	221.84	0.00	0.00	0.00	221.84	Income sold this period
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP: 912810TV0 Trade date: 12 Mar 24 / Settlement date: 14 Mar 24	4.75 60,000.000	939.56	0.00	0.00	0.00	939.56	Income sold this period
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP: 912810TV0 Trade date: 29 Feb 24 / Settlement date: 01 Mar 24	4.75 40,000.000	558.52	0.00	0.00	0.00	558.52	Income sold this period
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP: 912810TV0 Trade date: 28 Feb 24 / Settlement date: 29 Feb 24	4.75 30,000.000	414.97	0.00	0.00	0.00	414.97	Income sold this period

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP: 912810TV0 Trade date: 17 Apr 24 / Settlement date: 18 Apr 24	4.75 5,000.000	101.13	0.00	0.00	0.00	101.13	Income sold this period
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP: 912810TV0 Trade date: 27 Feb 24 / Settlement date: 28 Feb 24	4.75 25,000.000	342.55	0.00	0.00	0.00	342.55	Income sold this period
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP: 912810TV0 Trade date: 18 Mar 24 / Settlement date: 19 Mar 24	4.75 45,000.000	734.03	0.00	0.00	0.00	734.03	Income sold this period
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP: 912810TV0 Trade date: 03 Apr 24 / Settlement date: 04 Apr 24	4.75 215,000.000	3,955.94	0.00	0.00	0.00	3,955.94	Income sold this period
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP: 912810TV0 Trade date: 12 Mar 24 / Settlement date: 13 Mar 24	4.75 30,000.000	465.87	0.00	0.00	0.00	465.87	Income sold this period
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP: 912810TV0 Trade date: 08 Apr 24 / Settlement date: 10 Apr 24	4.75 5,000.000	95.91	0.00	0.00	0.00	95.91	Income sold this period
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP: 912810TV0 Trade date: 10 Apr 24 / Settlement date: 12 Apr 24	4.75 10,000.000	194.44	0.00	0.00	0.00	194.44	Income sold this period
UNITED STATES TREAS BDS DTD 02/15/2012 3.125% DUE 02-15-2042 REG CUSIP: 912810QU5 Trade date: 15 Apr 24 / Settlement date: 17 Apr 24	3.125 25,000.000	133.07	0.00	0.00	0.00	133.07	Income sold this period
UNITED STATES TREAS BDS DTD 02/15/2012 3.125% DUE 02-15-2042 REG CUSIP: 912810QU5 Trade date: 22 Apr 24 / Settlement date: 23 Apr 24	3.125 15,000.000	87.57	0.00	0.00	0.00	87.57	Income sold this period
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052 CUSIP: 912810TL2 Trade date: 12 Oct 23 / Settlement date: 13 Oct 23	4.00 5,000.000	82.07	0.00	0.00	0.00	82.07	Income sold this period

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
UNITED STATES TREAS NTS 4.125% 03-31-2031	4.125 35,000.000	145.95	0.00	0.00	0.00	145.95	Income sold this period
CUSIP: 91282CKF7 Trade date: 06 May 24 / Settlement date: 07 May 24							
UNITED STATES TREAS NTS 4.25% 12-31-2025	4.25 20,000.000	123.76	0.00	0.00	0.00	123.76	Income sold this period
CUSIP: 91282CJS1 Trade date: 21 Feb 24 / Settlement date: 22 Feb 24							
UNITED STATES TREAS NTS 4.375% 08-15-2026	4.375 65,000.000	455.93	0.00	0.00	0.00	455.93	Income sold this period
CUSIP: 91282CHU8 Trade date: 12 Oct 23 / Settlement date: 13 Oct 23							
UNITED STATES TREAS NTS 4.5% 05-31-2029	4.50 40,000.000	132.79	0.00	0.00	0.00	132.79	Income sold this period
CUSIP: 91282CKT7 Trade date: 26 Jun 24 / Settlement date: 27 Jun 24							
UNITED STATES TREAS NTS 4.875% 10-31-2030	4.875 45,000.000	60.27	0.00	0.00	0.00	60.27	Income sold this period
CUSIP: 91282CJG7 Trade date: 09 Nov 23 / Settlement date: 10 Nov 23							
UNITED STATES TREAS NTS 4.875% 10-31-2030	4.875 70,000.000	1,068.75	0.00	0.00	0.00	1,068.75	Income sold this period
CUSIP: 91282CJG7 Trade date: 21 Feb 24 / Settlement date: 22 Feb 24							
UNITED STATES TREAS NTS 4.875% 10-31-2030	4.875 90,000.000	1,108.93	0.00	0.00	0.00	1,108.93	Income sold this period
CUSIP: 91282CJG7 Trade date: 30 Jan 24 / Settlement date: 31 Jan 24							
UNITED STATES TREAS NTS 4.875% 10-31-2030	4.875 30,000.000	12.05	0.00	0.00	0.00	12.05	Income sold this period
CUSIP: 91282CJG7 Trade date: 02 Nov 23 / Settlement date: 03 Nov 23							
UNITED STATES TREAS NTS DTD 02/29/2024 4.25% 02-28-2031	4.25 120,000.000	194.02	0.00	0.00	0.00	194.02	Income sold this period
CUSIP: 91282CKC4 Trade date: 13 Mar 24 / Settlement date: 14 Mar 24							
UNITED STATES TREAS NTS DTD 02/29/2024 4.25% 02-28-2031	4.25 40,000.000	92.39	0.00	0.00	0.00	92.39	Income sold this period
CUSIP: 91282CKC4 Trade date: 19 Mar 24 / Settlement date: 20 Mar 24							

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
UNITED STATES TREAS NTS DTD 02/29/2024 4.25% 02-28-2031 CUSIP: 91282CKC4 Trade date: 04 Mar 24 / Settlement date: 05 Mar 24	4.25 35,000.000	20.21	0.00	0.00	0.00	20.21	Income sold this period
UNITED STATES TREAS NTS DTD 02/29/2024 4.25% 02-28-2031 CUSIP: 91282CKC4 Trade date: 13 Mar 24 / Settlement date: 14 Mar 24	4.25 110,000.000	177.85	0.00	0.00	0.00	177.85	Income sold this period
UNITED STATES TREAS NTS FIXED 3.125% DUE08-15-2025 CUSIP: 91282CFE6 Trade date: 11 Oct 23 / Settlement date: 12 Oct 23	3.125 305,000.000	1,502.21	0.00	0.00	0.00	1,502.21	Income sold this period
UNITED STATES TREAS NTS T-NOTE 4.375% 11-30-2028 CUSIP: 91282CJN2 Trade date: 21 Feb 24 / Settlement date: 22 Feb 24	4.375 70,000.000	702.87	0.00	0.00	0.00	702.87	Income sold this period
UNITED STATES TREAS NTS T-NOTE 4.375% 11-30-2028 CUSIP: 91282CJN2 Trade date: 09 Jan 24 / Settlement date: 10 Jan 24	4.375 80,000.000	392.08	0.00	0.00	0.00	392.08	Income sold this period
UNITED STATES TREAS NTS T-NOTE 4.375% 11-30-2028 CUSIP: 91282CJN2 Trade date: 15 Feb 24 / Settlement date: 16 Feb 24	4.375 45,000.000	419.57	0.00	0.00	0.00	419.57	Income sold this period
UNITED STATES TREAS NTS T-NOTE 4.375% 11-30-2028 CUSIP: 91282CJN2 Trade date: 17 Jan 24 / Settlement date: 18 Jan 24	4.375 70,000.000	410.01	0.00	0.00	0.00	410.01	Income sold this period
WI TREASURY SEC 3.375% 05-15-2033 CUSIP: 91282CHC8 Trade date: 24 Aug 23 / Settlement date: 25 Aug 23	3.375 35,000.000	327.41	0.00	0.00	0.00	327.41	Income sold this period
WI TREASURY SEC 3.375% 05-15-2033 CUSIP: 91282CHC8 Trade date: 19 Jul 23 / Settlement date: 20 Jul 23	3.375 70,000.000	423.71	0.00	0.00	0.00	423.71	Income sold this period
WI TREASURY SEC 3.375% 05-15-2033 CUSIP: 91282CHC8 Trade date: 01 Aug 23 / Settlement date: 03 Aug 23	3.375 105,000.000	770.38	0.00	0.00	0.00	770.38	Income sold this period

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government bonds</b>							
<b>United States - USD</b>							
WI TREASURY SEC 3.375% 05-15-2033	3.375 30,000.000	181.59	0.00	0.00	0.00	181.59	Income sold this period
CUSIP: 91282CHC8 Trade date: 19 Jul 23 / Settlement date: 20 Jul 23							
WI TREASURY SEC 3.375% 05-15-2033	3.375 55,000.000	393.44	0.00	0.00	0.00	393.44	Income sold this period
CUSIP: 91282CHC8 Trade date: 31 Jul 23 / Settlement date: 01 Aug 23							
WI TREASURY SEC 3.375% 05-15-2033	3.375 70,000.000	507.17	0.00	0.00	0.00	507.17	Income sold this period
CUSIP: 91282CHC8 Trade date: 01 Aug 23 / Settlement date: 02 Aug 23							
WI TREASURY SEC 3.375% 05-15-2033	3.375 65,000.000	476.90	0.00	0.00	0.00	476.90	Income sold this period
CUSIP: 91282CHC8 Trade date: 02 Aug 23 / Settlement date: 03 Aug 23							
WI TREASURY SEC 3.375% 05-15-2033	3.375 155,000.000	2,132.30	0.00	0.00	0.00	2,132.30	Income sold this period
CUSIP: 91282CHC8 Trade date: 11 Oct 23 / Settlement date: 12 Oct 23							
WI TREASURY SEC 3.375% 05-15-2033	3.375 170,000.000	2,135.97	0.00	0.00	0.00	2,135.97	Income sold this period
CUSIP: 91282CHC8 Trade date: 28 Sep 23 / Settlement date: 29 Sep 23							
WI TREASURY SEC 3.875% 05-15-2043	3.875 35,000.000	390.66	0.00	0.00	0.00	390.66	Income sold this period
CUSIP: 912810TS7 Trade date: 25 Aug 23 / Settlement date: 29 Aug 23							
WI TREASURY SEC 3.875% 05-15-2043	3.875 55,000.000	439.13	0.00	0.00	0.00	439.13	Income sold this period
CUSIP: 912810TS7 Trade date: 26 Jan 24 / Settlement date: 29 Jan 24							

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Total government bonds</b>		17,663.93	0.00	0.00	0.00	17,663.93	Receivable last period
		25,696.24	0.00	0.00	0.00	25,696.24	Receivable this period
		40,425.04	0.00	0.00	0.00	40,425.04	Received this period
		0.00	0.00	0.00	0.00	0.00	Income received from prior
		0.00	0.00	0.00	0.00	0.00	Broker commissions recaptured
		0.00	0.00	0.00	0.00	0.00	Tax recoverable last period
		0.00	0.00	0.00	0.00	0.00	Tax recoverable this period
		0.00	0.00	0.00	0.00	0.00	Tax reclaims received
		-78,495.90	0.00	0.00	0.00	-78,495.90	Income purchased this period
		121,853.93	0.00	0.00	0.00	121,853.93	Income sold this period
		0.00	0.00	0.00	0.00	0.00	Tax recoverable received this period
		0.00	0.00	0.00	0.00	0.00	Tax recoverable delivered this period
		0.00	0.00	0.00	0.00	0.00	Accrued income received this period
		0.00	0.00	0.00	0.00	0.00	Accrued income delivered this period
		91,815.38	0.00	0.00	0.00	91,815.38	Earned income
<b>Government agencies</b>							
<b>United States - USD</b>							
HOUSING URBAN DEVELOPMENT 3.35% 08-01-2029 REG CUSIP: 911759ML9 Ex date: 01 Feb 23 / Pay date: 01 Feb 23	3.35 93,000.000	1,298.12	0.00	0.00	0.00	1,298.12	Receivable last period
HOUSING URBAN DEVELOPMENT 3.35% 08-01-2029 REG CUSIP: 911759ML9 Ex date: 01 Aug 24 / Pay date: 01 Aug 24	3.35 93,000.000	1,298.12	0.00	0.00	0.00	1,298.12	Receivable this period
HOUSING URBAN DEVELOPMENT 3.35% 08-01-2029 REG CUSIP: 911759ML9 Ex date: 01 Aug 23 / Pay date: 01 Aug 23	3.35 93,000.000	1,557.75	0.00	0.00	0.00	1,557.75	Received this period
HOUSING URBAN DEVELOPMENT 3.35% 08-01-2029 REG CUSIP: 911759ML9 Ex date: 01 Feb 24 / Pay date: 01 Feb 24	3.35 93,000.000	1,557.75	0.00	0.00	0.00	1,557.75	Received this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Total government agencies</b>		1,298.12	0.00	0.00	0.00	1,298.12	Receivable last period
		1,298.12	0.00	0.00	0.00	1,298.12	Receivable this period
		3,115.50	0.00	0.00	0.00	3,115.50	Received this period
		0.00	0.00	0.00	0.00	0.00	Income received from prior
		0.00	0.00	0.00	0.00	0.00	Broker commissions recaptured
		0.00	0.00	0.00	0.00	0.00	Tax recoverable last period
		0.00	0.00	0.00	0.00	0.00	Tax recoverable this period
		0.00	0.00	0.00	0.00	0.00	Tax reclaims received
		0.00	0.00	0.00	0.00	0.00	Income purchased this period
		0.00	0.00	0.00	0.00	0.00	Income sold this period
		0.00	0.00	0.00	0.00	0.00	Tax recoverable received this period
		0.00	0.00	0.00	0.00	0.00	Tax recoverable delivered this period
		0.00	0.00	0.00	0.00	0.00	Accrued income received this period
		0.00	0.00	0.00	0.00	0.00	Accrued income delivered this period
		3,115.50	0.00	0.00	0.00	3,115.50	Earned income
<b>Municipal/provincial bonds</b>							
<b>United States - USD</b>							
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.263 04-01-2049 BEO CUSIP: 072024ND0 Ex date: 01 Apr 23 / Pay date: 01 Apr 23	6.263 190,000.000	2,974.92	0.00	0.00	0.00	2,974.92	Receivable last period
BROOKS CNTY TEX INDPT SCH DIST 2.959% 08-15-2034 BEO TAXABLE CUSIP: 114385FY8 Ex date: 15 Aug 22 / Pay date: 15 Aug 22	2.959 115,000.000	1,285.52	0.00	0.00	0.00	1,285.52	Receivable last period
CONNECTICUT ST 5.85% 03-15-2032 BEO TAXABLE CUSIP: 20772GF45 Ex date: 15 Mar 23 / Pay date: 15 Mar 23	5.85 2,000.000	34.45	0.00	0.00	0.00	34.45	Receivable last period
DALLAS CNTY TEX HOSP DIST 5.621% 08-15-2044 BEO TAXABLE CUSIP: 234667JL8 Ex date: 15 Feb 23 / Pay date: 15 Feb 23	5.621 40,000.000	849.39	0.00	0.00	0.00	849.39	Receivable last period
FRENSHIP TEX INDPT SCH DIST 3.099% 02-15-2039 BEO TAXABLE CUSIP: 357866ZE5	3.099 110,000.000	1,287.80	0.00	0.00	0.00	1,287.80	Receivable last period
ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY REV 5.851% 12-01-2034 BEO TAXABLE CUSIP: 452252FK0 Ex date: 01 Jun 23 / Pay date: 01 Jun 23	5.851 71,000.000	346.18	0.00	0.00	0.00	346.18	Receivable last period

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Municipal/provincial bonds</b>							
<b>United States - USD</b>							
LOS ANGELES CALIF UNI SCH DIST 5.75% 07-01-2034 BEO TAXABLE CUSIP: 544646XZ0 Ex date: 01 Jan 23 / Pay date: 01 Jan 23	5.75 150,000.000	4,312.50	0.00	0.00	0.00	4,312.50	Receivable last period
MARYLAND ST HEALTH & HIGHER EDL FACS AUTH REV 3.052% 07-01-2040 BEO TAXABLE CUSIP: 57421CAV6 Ex date: 01 Jan 23 / Pay date: 01 Jan 23	3.052 100,000.000	1,526.00	0.00	0.00	0.00	1,526.00	Receivable last period
MASSACHUSETTS ST SPL OBLIG REV 3.769% DUE 07-15-2029 REG CUSIP: 576004HE8 Ex date: 15 Jan 23 / Pay date: 15 Jan 23	3.769 95,000.000	1,651.03	0.00	0.00	0.00	1,651.03	Receivable last period
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 3.9% 08-01-2031 BEO TAXABLE CUSIP: 64971XGG7 Ex date: 01 Aug 20 / Pay date: 01 Aug 20	3.90 175,000.000	2,843.75	0.00	0.00	0.00	2,843.75	Receivable last period
OKLAHOMA CITY OKLA 3% 03-01-2040 BEO TAXABLE CUSIP: 678519E62	3.00 200,000.000	2,000.00	0.00	0.00	0.00	2,000.00	Receivable last period
OKLAHOMA DEV FIN AUTH REV 4.623% 06-01-2044 BEO TAXABLE CUSIP: 6789084G6 Ex date: 01 Jun 23 / Pay date: 01 Jun 23	4.623 90,000.000	346.72	0.00	0.00	0.00	346.72	Receivable last period
TEXAS ST 4.631% 04-01-2033 BEO TAXABLE CUSIP: 882722VP3 Ex date: 01 Apr 23 / Pay date: 01 Apr 23	4.631 140,000.000	1,620.85	0.00	0.00	0.00	1,620.85	Receivable last period
TEXAS ST 5.517% 04-01-2039 BEO TAXABLE CUSIP: 882722KF7 Ex date: 01 Apr 23 / Pay date: 01 Apr 23	5.517 35,000.000	482.73	0.00	0.00	0.00	482.73	Receivable last period
UNIVERSITY CALIF REVS 5.946% 05-15-2045 BEO TAXABLE CUSIP: 91412GDZ5 Ex date: 15 May 23 / Pay date: 15 May 23	5.946 30,000.000	227.93	0.00	0.00	0.00	227.93	Receivable last period
UNIVERSITY MICH UNIV REVS 3.599% 04-01-2047 CUSIP: 914455VJ6 Ex date: 01 Apr 23 / Pay date: 01 Apr 23	3.599 165,000.000	1,484.58	0.00	0.00	0.00	1,484.58	Receivable last period

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Municipal/provincial bonds</b>							
<b>United States - USD</b>							
UTAH ST 4.554% 07-01-2024 BEO TAXABLE CUSIP: 917542QR6 Ex date: 01 Jan 23 / Pay date: 01 Jan 23	4.554 10,000.000	227.70	0.00	0.00	0.00	227.70	Receivable last period
BROOKS CNTY TEX INDPT SCH DIST 2.959% 08-15-2034 BEO TAXABLE CUSIP: 114385FY8	2.959 115,000.000	1,285.52	0.00	0.00	0.00	1,285.52	Receivable this period
CONNECTICUT ST 5.85% 03-15-2032 BEO TAXABLE CUSIP: 20772GF45 Ex date: 15 Sep 24 / Pay date: 15 Sep 24	5.85 2,000.000	34.45	0.00	0.00	0.00	34.45	Receivable this period
DALLAS CNTY TEX HOSP DIST 5.621% 08-15-2044 BEO TAXABLE CUSIP: 234667JL8 Ex date: 15 Aug 24 / Pay date: 15 Aug 24	5.621 40,000.000	849.39	0.00	0.00	0.00	849.39	Receivable this period
FRENSHIP TEX INDPT SCH DIST 3.099% 02-15-2039 BEO TAXABLE CUSIP: 357866ZE5	3.099 110,000.000	1,287.80	0.00	0.00	0.00	1,287.80	Receivable this period
ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY REV 5.851% 12-01-2034 BEO TAXABLE CUSIP: 452252FK0	5.851 71,000.000	346.18	0.00	0.00	0.00	346.18	Receivable this period
MARYLAND ST HEALTH & HIGHER EDL FACS AUTH REV 3.052% 07-01-2040 BEO TAXABLE CUSIP: 57421CAV6 Ex date: 01 Jul 24 / Pay date: 01 Jul 24	3.052 100,000.000	1,526.00	0.00	0.00	0.00	1,526.00	Receivable this period
NORTH TEX TWY AUTH REV 6.718% 01-01-2049BEO TAXABLE CUSIP: 66285WFB7 Ex date: 01 Jul 24 / Pay date: 01 Jul 24	6.718 110,000.000	3,694.90	0.00	0.00	0.00	3,694.90	Receivable this period
OKLAHOMA CITY OKLA 3% 03-01-2040 BEO TAXABLE CUSIP: 678519E62	3.00 200,000.000	2,000.00	0.00	0.00	0.00	2,000.00	Receivable this period
OKLAHOMA DEV FIN AUTH REV 4.623% 06-01-2044 BEO TAXABLE CUSIP: 6789084G6	4.623 90,000.000	346.72	0.00	0.00	0.00	346.72	Receivable this period

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Municipal/provincial bonds</b>							
<b>United States - USD</b>							
SAN DIEGO CNTY CALIF WTR AUTH FING AGY WTR REV 6.138% 05-01-2049 BEO TAXABLE CUSIP: 79741TAR5	6.138 70,000.000	716.10	0.00	0.00	0.00	716.10	Receivable this period
TEXAS ST 4.631% 04-01-2033 BEO TAXABLE CUSIP: 882722VP3	4.631 140,000.000	1,620.85	0.00	0.00	0.00	1,620.85	Receivable this period
TEXAS ST 5.517% 04-01-2039 BEO TAXABLE CUSIP: 882722KF7	5.517 35,000.000	482.73	0.00	0.00	0.00	482.73	Receivable this period
UNIV CALIF REGTS MED CTR POOLED REV 4.563% DUE 05-15-2053 REG CUSIP: 913366KW9	4.563 155,000.000	903.72	0.00	0.00	0.00	903.72	Receivable this period
UNIVERSITY MICH UNIV REVS 3.599% 04-01-2047 CUSIP: 914455VJ6	3.599 165,000.000	1,484.58	0.00	0.00	0.00	1,484.58	Receivable this period
UTAH ST 4.554% 07-01-2024 BEO TAXABLE CUSIP: 917542QR6 Ex date: 01 Jul 24 / Pay date: 01 Jul 24	4.554 5,000.000	113.85	0.00	0.00	0.00	113.85	Receivable this period
BROOKS CNTY TEX INDPT SCH DIST 2.959% 08-15-2034 BEO TAXABLE CUSIP: 114385FY8 Ex date: 15 Aug 23 / Pay date: 15 Aug 23	2.959 115,000.000	1,701.43	0.00	0.00	0.00	1,701.43	Received this period
BROOKS CNTY TEX INDPT SCH DIST 2.959% 08-15-2034 BEO TAXABLE CUSIP: 114385FY8 Ex date: 15 Feb 24 / Pay date: 15 Feb 24	2.959 115,000.000	1,701.43	0.00	0.00	0.00	1,701.43	Received this period
CONNECTICUT ST 5.85% 03-15-2032 BEO TAXABLE CUSIP: 20772GF45 Ex date: 15 Sep 23 / Pay date: 15 Sep 23	5.85 2,000.000	58.50	0.00	0.00	0.00	58.50	Received this period
CONNECTICUT ST 5.85% 03-15-2032 BEO TAXABLE CUSIP: 20772GF45 Ex date: 15 Mar 24 / Pay date: 15 Mar 24	5.85 2,000.000	58.50	0.00	0.00	0.00	58.50	Received this period

◆ **Income and Expense Detail - Base Currency**

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Municipal/provincial bonds</b>							
<b>United States - USD</b>							
DALLAS CNTY TEX HOSP DIST 5.621% 08-15-2044 BEO TAXABLE CUSIP: 234667JL8 Ex date: 15 Aug 23 / Pay date: 15 Aug 23	5.621 40,000.000	1,124.20	0.00	0.00	0.00	1,124.20	Received this period
DALLAS CNTY TEX HOSP DIST 5.621% 08-15-2044 BEO TAXABLE CUSIP: 234667JL8 Ex date: 15 Feb 24 / Pay date: 15 Feb 24	5.621 40,000.000	1,124.20	0.00	0.00	0.00	1,124.20	Received this period
FRENSHIP TEX INDPT SCH DIST 3.099% 02-15-2039 BEO TAXABLE CUSIP: 357866ZE5 Ex date: 15 Aug 23 / Pay date: 15 Aug 23	3.099 110,000.000	1,704.45	0.00	0.00	0.00	1,704.45	Received this period
FRENSHIP TEX INDPT SCH DIST 3.099% 02-15-2039 BEO TAXABLE CUSIP: 357866ZE5 Ex date: 15 Feb 24 / Pay date: 15 Feb 24	3.099 110,000.000	1,704.45	0.00	0.00	0.00	1,704.45	Received this period
ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY REV 5.851% 12-01-2034 BEO TAXABLE CUSIP: 452252FK0 Ex date: 01 Dec 23 / Pay date: 01 Dec 23	5.851 71,000.000	2,077.11	0.00	0.00	0.00	2,077.11	Received this period
ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY REV 5.851% 12-01-2034 BEO TAXABLE CUSIP: 452252FK0 Ex date: 03 Jun 24 / Pay date: 03 Jun 24	5.851 71,000.000	2,077.11	0.00	0.00	0.00	2,077.11	Received this period
LOS ANGELES CALIF UNI SCH DIST 5.75% 07-01-2034 BEO TAXABLE CUSIP: 544646XZ0 Ex date: 03 Jul 23 / Pay date: 03 Jul 23	5.75 150,000.000	4,312.50	0.00	0.00	0.00	4,312.50	Received this period
MARYLAND ST HEALTH & HIGHER EDL FACS AUTH REV 3.052% 07-01-2040 BEO TAXABLE CUSIP: 57421CAV6 Ex date: 02 Jan 24 / Pay date: 02 Jan 24	3.052 100,000.000	1,526.00	0.00	0.00	0.00	1,526.00	Received this period
MARYLAND ST HEALTH & HIGHER EDL FACS AUTH REV 3.052% 07-01-2040 BEO TAXABLE CUSIP: 57421CAV6 Ex date: 03 Jul 23 / Pay date: 03 Jul 23	3.052 100,000.000	1,526.00	0.00	0.00	0.00	1,526.00	Received this period
MASSACHUSETTS ST SPL OBLIG REV 3.769% DUE 07-15-2029 REG CUSIP: 576004HE8 Ex date: 16 Jan 24 / Pay date: 16 Jan 24	3.769 95,000.000	1,790.28	0.00	0.00	0.00	1,790.28	Received this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Municipal/provincial bonds</b>							
<b>United States - USD</b>							
MASSACHUSETTS ST SPL OBLIG REV 3.769% DUE 07-15-2029 REG CUSIP: 576004HE8 Ex date: 17 Jul 23 / Pay date: 17 Jul 23	3.769 95,000.000	1,790.28	0.00	0.00	0.00	1,790.28	Received this period
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 3.9% 08-01-2031 BEO TAXABLE CUSIP: 64971XGG7 Ex date: 01 Aug 23 / Pay date: 01 Aug 23	3.90 175,000.000	3,412.50	0.00	0.00	0.00	3,412.50	Received this period
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 3.9% 08-01-2031 BEO TAXABLE CUSIP: 64971XGG7 Ex date: 01 Feb 24 / Pay date: 01 Feb 24	3.90 175,000.000	3,412.50	0.00	0.00	0.00	3,412.50	Received this period
OKLAHOMA CITY OKLA 3% 03-01-2040 BEO TAXABLE CUSIP: 678519E62 Ex date: 01 Sep 23 / Pay date: 01 Sep 23	3.00 200,000.000	3,000.00	0.00	0.00	0.00	3,000.00	Received this period
OKLAHOMA CITY OKLA 3% 03-01-2040 BEO TAXABLE CUSIP: 678519E62 Ex date: 01 Mar 24 / Pay date: 01 Mar 24	3.00 200,000.000	3,000.00	0.00	0.00	0.00	3,000.00	Received this period
OKLAHOMA DEV FIN AUTH REV 4.623% 06-01-2044 BEO TAXABLE CUSIP: 6789084G6 Ex date: 03 Jun 24 / Pay date: 03 Jun 24	4.623 90,000.000	2,080.35	0.00	0.00	0.00	2,080.35	Received this period
OKLAHOMA DEV FIN AUTH REV 4.623% 06-01-2044 BEO TAXABLE CUSIP: 6789084G6 Ex date: 01 Dec 23 / Pay date: 01 Dec 23	4.623 90,000.000	2,080.35	0.00	0.00	0.00	2,080.35	Received this period
TEXAS ST 4.631% 04-01-2033 BEO TAXABLE CUSIP: 882722VP3 Ex date: 01 Apr 24 / Pay date: 01 Apr 24	4.631 140,000.000	3,241.70	0.00	0.00	0.00	3,241.70	Received this period
TEXAS ST 4.631% 04-01-2033 BEO TAXABLE CUSIP: 882722VP3 Ex date: 02 Oct 23 / Pay date: 02 Oct 23	4.631 140,000.000	3,241.70	0.00	0.00	0.00	3,241.70	Received this period
TEXAS ST 5.517% 04-01-2039 BEO TAXABLE CUSIP: 882722KF7 Ex date: 02 Oct 23 / Pay date: 02 Oct 23	5.517 35,000.000	965.48	0.00	0.00	0.00	965.48	Received this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Municipal/provincial bonds</b>							
<b>United States - USD</b>							
TEXAS ST 5.517% 04-01-2039 BEO TAXABLE	5.517 35,000.000	965.48	0.00	0.00	0.00	965.48	Received this period
CUSIP: 882722KF7 Ex date: 01 Apr 24 / Pay date: 01 Apr 24							
UNIV CALIF REGTS MED CTR POOLED REV 4.563% DUE 05-15-2053 REG	4.563 155,000.000	3,536.33	0.00	0.00	0.00	3,536.33	Received this period
CUSIP: 913366KW9 Ex date: 15 Nov 23 / Pay date: 15 Nov 23							
UNIV CALIF REGTS MED CTR POOLED REV 4.563% DUE 05-15-2053 REG	4.563 155,000.000	3,536.33	0.00	0.00	0.00	3,536.33	Received this period
CUSIP: 913366KW9 Ex date: 15 May 24 / Pay date: 15 May 24							
UNIVERSITY CALIF REVS 5.946% 05-15-2045 BEO TAXABLE	5.946 30,000.000	654.06	0.00	0.00	0.00	654.06	Received this period
CUSIP: 91412GDZ5 Ex date: 27 Mar 24 / Pay date: 27 Mar 24							
UNIVERSITY CALIF REVS 5.946% 05-15-2045 BEO TAXABLE	5.946 30,000.000	891.90	0.00	0.00	0.00	891.90	Received this period
CUSIP: 91412GDZ5 Ex date: 15 Nov 23 / Pay date: 15 Nov 23							
UNIVERSITY MICH UNIV REVS 3.599% 04-01-2047	3.599 165,000.000	2,969.18	0.00	0.00	0.00	2,969.18	Received this period
CUSIP: 914455VJ6 Ex date: 02 Oct 23 / Pay date: 02 Oct 23							
UNIVERSITY MICH UNIV REVS 3.599% 04-01-2047	3.599 165,000.000	2,969.18	0.00	0.00	0.00	2,969.18	Received this period
CUSIP: 914455VJ6 Ex date: 01 Apr 24 / Pay date: 01 Apr 24							
UTAH ST 4.554% 07-01-2024 BEO TAXABLE	4.554 5,000.000	113.85	0.00	0.00	0.00	113.85	Received this period
CUSIP: 917542QR6 Ex date: 02 Jan 24 / Pay date: 02 Jan 24							
UTAH ST 4.554% 07-01-2024 BEO TAXABLE	4.554 10,000.000	227.70	0.00	0.00	0.00	227.70	Received this period
CUSIP: 917542QR6 Ex date: 03 Jul 23 / Pay date: 03 Jul 23							
NORTH TEX TWY AUTH REV 6.718% 01-01-2049BEO TAXABLE	6.718 110,000.000	-3,612.79	0.00	0.00	0.00	-3,612.79	Income purchased this period
CUSIP: 66285WFB7 Trade date: 26 Jun 24 / Settlement date: 27 Jun 24							

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Municipal/provincial bonds</b>							
<b>United States - USD</b>							
SAN DIEGO CNTY CALIF WTR AUTH FING AGY WTR REV 6.138% 05-01-2049 BEO TAXABLE CUSIP: 79741TAR5 Trade date: 17 Jun 24 / Settlement date: 18 Jun 24	6.138 70,000.000	-560.95	0.00	0.00	0.00	-560.95	Income purchased this period
UNIV CALIF REGTS MED CTR POOLED REV 4.563% DUE 05-15-2053 REG CUSIP: 913366KW9 Trade date: 09 Aug 23 / Settlement date: 11 Aug 23	4.563 155,000.000	-1,689.58	0.00	0.00	0.00	-1,689.58	Income purchased this period
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.263 04-01-2049 BEO CUSIP: 072024ND0 Trade date: 09 Aug 23 / Settlement date: 11 Aug 23	6.263 190,000.000	4,297.11	0.00	0.00	0.00	4,297.11	Income sold this period
LOS ANGELES CALIF UNI SCH DIST 5.75% 07-01-2034 BEO TAXABLE CUSIP: 544646XZ0 Trade date: 21 Aug 23 / Settlement date: 23 Aug 23	5.75 150,000.000	1,245.83	0.00	0.00	0.00	1,245.83	Income sold this period
MASSACHUSETTS ST SPL OBLIG REV 3.769% DUE 07-15-2029 REG CUSIP: 576004HE8 Trade date: 17 Apr 24 / Settlement date: 19 Apr 24	3.769 95,000.000	934.92	0.00	0.00	0.00	934.92	Income sold this period
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 3.9% 08-01-2031 BEO TAXABLE CUSIP: 64971XGG7 Trade date: 29 Feb 24 / Settlement date: 04 Mar 24	3.90 175,000.000	625.63	0.00	0.00	0.00	625.63	Income sold this period
<b>Total municipal/provincial bonds</b>		23,502.05	0.00	0.00	0.00	23,502.05	Receivable last period
		16,692.79	0.00	0.00	0.00	16,692.79	Receivable this period
		64,575.03	0.00	0.00	0.00	64,575.03	Received this period
		0.00	0.00	0.00	0.00	0.00	Income received from prior
		0.00	0.00	0.00	0.00	0.00	Broker commissions recaptured
		0.00	0.00	0.00	0.00	0.00	Tax recoverable last period
		0.00	0.00	0.00	0.00	0.00	Tax recoverable this period
		0.00	0.00	0.00	0.00	0.00	Tax reclaims received
		-5,863.32	0.00	0.00	0.00	-5,863.32	Income purchased this period
		7,103.49	0.00	0.00	0.00	7,103.49	Income sold this period
		0.00	0.00	0.00	0.00	0.00	Tax recoverable received this period
		0.00	0.00	0.00	0.00	0.00	Tax recoverable delivered this period
		0.00	0.00	0.00	0.00	0.00	Accrued income received this period
		0.00	0.00	0.00	0.00	0.00	Accrued income delivered this period
		59,005.94	0.00	0.00	0.00	59,005.94	Earned income

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>Australia - USD</b>							
BHP BILLITON FIN USA LTD 4.9% 02-28-2033	4.90	2,695.00	0.00	0.00	0.00	2,695.00	Received this period
	110,000.000						
CUSIP: 055451BA5 Ex date: 28 Aug 23 / Pay date: 28 Aug 23							
BHP BILLITON FIN USA LTD 5.25% 09-08-2033	5.25	2,756.25	0.00	0.00	0.00	2,756.25	Received this period
	105,000.000						
CUSIP: 055451BE7 Ex date: 08 Mar 24 / Pay date: 08 Mar 24							
BHP BILLITON FIN USA LTD 4.9% 02-28-2033	4.90	-2,320.69	0.00	0.00	0.00	-2,320.69	Income purchased this period
	110,000.000						
CUSIP: 055451BA5 Trade date: 01 Aug 23 / Settlement date: 03 Aug 23							
BHP BILLITON FIN USA LTD 5.25% 09-08-2033	0.00	-45.94	0.00	0.00	0.00	-45.94	Income purchased this period
	105,000.000						
CUSIP: 055451BE7 Trade date: 07 Sep 23 / Settlement date: 11 Sep 23							
BHP BILLITON FIN USA LTD 4.9% 02-28-2033	4.90	194.64	0.00	0.00	0.00	194.64	Income sold this period
	110,000.000						
CUSIP: 055451BA5 Trade date: 07 Sep 23 / Settlement date: 11 Sep 23							
BHP BILLITON FIN USA LTD 5.25% 09-08-2033	5.25	1,577.19	0.00	0.00	0.00	1,577.19	Income sold this period
	105,000.000						
CUSIP: 055451BE7 Trade date: 20 Jun 24 / Settlement date: 21 Jun 24							
<b>Canada - USD</b>							
CANADIAN PAC RY CO 4.3% 05-15-2043	4.30	192.30	0.00	0.00	0.00	192.30	Receivable last period
	35,000.000						
CUSIP: 13648TAD9 Ex date: 15 May 23 / Pay date: 15 May 23							
ROYAL BK CDA 4.95% DUE 04-25-2025	4.95	440.00	0.00	0.00	0.00	440.00	Receivable last period
	50,000.000						
CUSIP: 78016FZY3							
TORONTO DOMINION FIXED 4.285% DUE 09-13-2024	4.285	1,285.50	0.00	0.00	0.00	1,285.50	Receivable last period
	100,000.000						
CUSIP: 89115A2J0 Ex date: 13 Mar 23 / Pay date: 13 Mar 23							
ROYAL BK CDA 4.95% DUE 04-25-2025	4.95	453.75	0.00	0.00	0.00	453.75	Receivable this period
	50,000.000						

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>Canada - USD</b>							
CUSIP: 78016FZY3							
TORONTO DOMINION FIXED 4.285% DUE 09-13-2024 CUSIP: 89115A2J0 Ex date: 13 Sep 24 / Pay date: 13 Sep 24	4.285 100,000.000	1,285.50	0.00	0.00	0.00	1,285.50	Receivable this period
CANADIAN PAC RY CO 4.3% 05-15-2043 CUSIP: 13648TAD9 Ex date: 15 Nov 23 / Pay date: 15 Nov 23	4.30 35,000.000	752.50	0.00	0.00	0.00	752.50	Received this period
CANADIAN PAC RY CO 4.3% 05-15-2043 CUSIP: 13648TAD9 Ex date: 15 May 24 / Pay date: 15 May 24	4.30 35,000.000	752.50	0.00	0.00	0.00	752.50	Received this period
ROYAL BK CDA 4.95% DUE 04-25-2025 CUSIP: 78016FZY3 Ex date: 25 Apr 24 / Pay date: 25 Apr 24	4.95 50,000.000	1,237.50	0.00	0.00	0.00	1,237.50	Received this period
ROYAL BK CDA 4.95% DUE 04-25-2025 CUSIP: 78016FZY3 Ex date: 25 Oct 23 / Pay date: 25 Oct 23	4.95 50,000.000	1,223.75	0.00	0.00	0.00	1,223.75	Received this period
TORONTO DOMINION FIXED 4.285% DUE 09-13-2024 CUSIP: 89115A2J0 Ex date: 13 Sep 23 / Pay date: 13 Sep 23	4.285 100,000.000	2,142.50	0.00	0.00	0.00	2,142.50	Received this period
TORONTO DOMINION FIXED 4.285% DUE 09-13-2024 CUSIP: 89115A2J0 Ex date: 13 Mar 24 / Pay date: 13 Mar 24	4.285 100,000.000	2,142.50	0.00	0.00	0.00	2,142.50	Received this period
CENOVUS ENERGY INC 2.65% 01-15-2032 CUSIP: 15135UAW9 Trade date: 18 Jan 24 / Settlement date: 22 Jan 24	2.65 20,000.000	-10.31	0.00	0.00	0.00	-10.31	Income purchased this period
CENOVUS ENERGY INC 2.65% 01-15-2032 CUSIP: 15135UAW9 Trade date: 11 Jan 24 / Settlement date: 16 Jan 24	2.65 55,000.000	-4.05	0.00	0.00	0.00	-4.05	Income purchased this period
CENOVUS ENERGY INC 2.65% 01-15-2032	2.65 75,000.000	347.81	0.00	0.00	0.00	347.81	Income sold this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>Canada - USD</b>							
CUSIP: 15135UAW9 Trade date: 14 Mar 24 / Settlement date: 18 Mar 24							
ENBRIDGE INC 6.7% 11-15-2053	6.70	455.97	0.00	0.00	0.00	455.97	Income sold this period
	35,000.000						
CUSIP: 29250NBZ7 Trade date: 17 Jan 24 / Settlement date: 19 Jan 24							
PVTPL KINROSS GOLD CORP 6.25% DUE 07-15-2033 BEO	6.25	746.53	0.00	0.00	0.00	746.53	Income sold this period
	100,000.000						
CUSIP: 496902AR8 Trade date: 16 Aug 23 / Settlement date: 18 Aug 23							
<b>Denmark - USD</b>							
AP MOLLER MAERSK 5.875% DUE 09-14-2033	5.875	68.54	0.00	0.00	0.00	68.54	Income sold this period
	35,000.000						
CUSIP: 00203QAF4 Trade date: 22 Sep 23 / Settlement date: 26 Sep 23							
<b>France - USD</b>							
TOTALENERGIES CAPITAL S.A. 5.15% 04-05-2034	5.15	532.17	0.00	0.00	0.00	532.17	Income sold this period
	120,000.000						
CUSIP: 89157XAA9 Trade date: 02 May 24 / Settlement date: 06 May 24							
<b>Germany - USD</b>							
PVTPL SCHAEFFLER VERWALTUNG ZWEI GMBH 4.75% DUE 09-15-2026	4.75	1,213.88	0.00	0.00	0.00	1,213.88	Receivable last period
	200,000.000						
CUSIP: 80627DAC0 Ex date: 15 May 23 / Pay date: 15 May 23							
PVTPL SCHAEFFLER VERWALTUNG ZWEI GMBH 4.75% DUE 09-15-2026	4.75	1,213.88	0.00	0.00	0.00	1,213.88	Receivable this period
	200,000.000						
CUSIP: 80627DAC0							
PVTPL SCHAEFFLER VERWALTUNG ZWEI GMBH 4.75% DUE 09-15-2026	4.75	4,750.00	0.00	0.00	0.00	4,750.00	Received this period
	200,000.000						
CUSIP: 80627DAC0 Ex date: 15 Nov 23 / Pay date: 15 Nov 23							
PVTPL SCHAEFFLER VERWALTUNG ZWEI GMBH 4.75% DUE 09-15-2026	4.75	4,750.00	0.00	0.00	0.00	4,750.00	Received this period
	200,000.000						
CUSIP: 80627DAC0 Ex date: 15 May 24 / Pay date: 15 May 24							
<b>Luxembourg - USD</b>							

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>Luxembourg - USD</b>							
ARCELORMITTAL SA 6.0% 06-17-2034	6.00	186.66	0.00	0.00	0.00	186.66	Receivable this period
	80,000.000						
CUSIP: 03938LBG8 Ex date: 17 Dec 24 / Pay date: 17 Dec 24							
<b>Mexico - USD</b>							
PVTPL GRUPO BIMBO SAB DE 4.7% 11-10-2047	4.70	1,331.66	0.00	0.00	0.00	1,331.66	Receivable last period
	200,000.000						
CUSIP: 40052VAE4 Ex date: 10 May 23 / Pay date: 10 May 23							
PVTPL GRUPO BIMBO SAB DE 4.7% 11-10-2047	4.70	4,700.00	0.00	0.00	0.00	4,700.00	Received this period
	200,000.000						
CUSIP: 40052VAE4 Ex date: 10 Nov 23 / Pay date: 10 Nov 23							
PVTPL GRUPO BIMBO SAB DE 4.7% 11-10-2047	4.70	4,412.78	0.00	0.00	0.00	4,412.78	Income sold this period
	200,000.000						
CUSIP: 40052VAE4 Trade date: 25 Apr 24 / Settlement date: 29 Apr 24							
<b>South Africa - USD</b>							
PVTPL ANGLO AMERN CAP PLC 6.0% 04-05-2054	6.00	2,866.66	0.00	0.00	0.00	2,866.66	Receivable this period
	200,000.000						
CUSIP: 034863BF6							
<b>United Kingdom - USD</b>							
B A T CAP CORP NT 5.65% 03-16-2052	5.65	741.56	0.00	0.00	0.00	741.56	Receivable this period
	45,000.000						
CUSIP: 05526DBV6 Ex date: 16 Sep 24 / Pay date: 16 Sep 24							
BAT CAP CORP 5.834% 02-20-2031	5.834	743.02	0.00	0.00	0.00	743.02	Receivable this period
	35,000.000						
CUSIP: 05526DBY0 Ex date: 20 Aug 24 / Pay date: 20 Aug 24							
PVTPL BAE SYS PLC NT 5.25% 03-26-2031	5.25	2,770.83	0.00	0.00	0.00	2,770.83	Receivable this period
	200,000.000						
CUSIP: 05523RAK3							
RELX CAPITAL INC 3.0% DUE 05-22-2030 BEO	3.00	0.00	0.00	0.00	0.00	0.00	Receivable this period
	-85,000.000						

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United Kingdom - USD</b>							
CUSIP: 74949LAD4 Ex date: 22 Nov 24 / Pay date: 22 Nov 24							
RELX CAPITAL INC 3.0% DUE 05-22-2030 BEO	3.00	276.25	0.00	0.00	0.00	276.25	Receivable this period
	85,000.000						
CUSIP: 74949LAD4 Ex date: 22 Nov 24 / Pay date: 22 Nov 24							
BAT CAPITAL CORPORATION 6.421% DUE 08-02-2023 BEO	6.421	2,247.35	0.00	0.00	0.00	2,247.35	Received this period
	70,000.000						
CUSIP: 054989AB4 Ex date: 02 Feb 24 / Pay date: 02 Feb 24							
HSBC HOLDINGS PLC 6.161% 03-09-2029	6.161	6,161.00	0.00	0.00	0.00	6,161.00	Received this period
	200,000.000						
CUSIP: 404280DU0 Ex date: 11 Sep 23 / Pay date: 11 Sep 23							
RELX CAPITAL INC 3.0% DUE 05-22-2030 BEO	3.00	1,575.00	0.00	0.00	0.00	1,575.00	Received this period
	105,000.000						
CUSIP: 74949LAD4 Ex date: 22 May 24 / Pay date: 22 May 24							
UNILEVER CAPITAL CORP 5.0% 12-08-2033	5.00	937.50	0.00	0.00	0.00	937.50	Received this period
	75,000.000						
CUSIP: 904764BT3 Ex date: 08 Dec 23 / Pay date: 08 Dec 23							
B A T CAP CORP NT 5.65% 03-16-2052	5.65	-120.06	0.00	0.00	0.00	-120.06	Income purchased this period
	45,000.000						
CUSIP: 05526DBV6 Trade date: 01 Apr 24 / Settlement date: 03 Apr 24							
BAT CAPITAL CORPORATION 6.421% DUE 08-02-2023 BEO	6.421	-1,159.35	0.00	0.00	0.00	-1,159.35	Income purchased this period
	50,000.000						
CUSIP: 054989AB4 Trade date: 08 Dec 23 / Settlement date: 12 Dec 23							
HSBC HOLDINGS PLC 6.161% 03-09-2029	6.161	-4,757.66	0.00	0.00	0.00	-4,757.66	Income purchased this period
	200,000.000						
CUSIP: 404280DU0 Trade date: 26 Jul 23 / Settlement date: 28 Jul 23							
RELX CAPITAL INC 3.0% DUE 05-22-2030 BEO	3.00	-1,557.50	0.00	0.00	0.00	-1,557.50	Income purchased this period
	105,000.000						
CUSIP: 74949LAD4 Trade date: 16 May 24 / Settlement date: 20 May 24							
SHELL INTL FIN B V 3.25% DUE 04-06-2050	3.25	-385.94	0.00	0.00	0.00	-385.94	Income purchased this period
	45,000.000						

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United Kingdom - USD</b>							
CUSIP: 822582CH3 Trade date: 09 Jan 24 / Settlement date: 11 Jan 24							
SHELL INTL FIN B V 3.25% DUE 04-06-2050	3.25 60,000.000	-514.58	0.00	0.00	0.00	-514.58	Income purchased this period
CUSIP: 822582CH3 Trade date: 09 Jan 24 / Settlement date: 11 Jan 24							
BAT CAPITAL CORPORATION 6.421% DUE 08-02-2023 BEO	6.421 70,000.000	761.60	0.00	0.00	0.00	761.60	Income sold this period
CUSIP: 054989AB4 Trade date: 01 Apr 24 / Settlement date: 03 Apr 24							
BAT CAPITAL CORPORATION 6.421% DUE 08-02-2023 BEO	6.421 40,000.000	948.88	0.00	0.00	0.00	948.88	Income sold this period
CUSIP: 054989AB4 Trade date: 13 Dec 23 / Settlement date: 15 Dec 23							
BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053	7.081 45,000.000	203.58	0.00	0.00	0.00	203.58	Income sold this period
CUSIP: 054989AD0 Trade date: 23 Aug 23 / Settlement date: 25 Aug 23							
HSBC HOLDINGS PLC 6.161% 03-09-2029	6.161 200,000.000	2,464.40	0.00	0.00	0.00	2,464.40	Income sold this period
CUSIP: 404280DU0 Trade date: 17 Nov 23 / Settlement date: 21 Nov 23							
RELX CAPITAL INC 3.0% DUE 05-22-2030 BEO	3.00 20,000.000	65.00	0.00	0.00	0.00	65.00	Income sold this period
CUSIP: 74949LAD4 Trade date: 28 Jun 24 / Settlement date: 01 Jul 24							
SHELL INTL FIN B V 3.25% DUE 04-06-2050	3.25 105,000.000	1,004.79	0.00	0.00	0.00	1,004.79	Income sold this period
CUSIP: 822582CH3 Trade date: 18 Jan 24 / Settlement date: 22 Jan 24							
SMITH & NEPHEW PLC 5.4% 03-20-2034	5.40 85,000.000	318.75	0.00	0.00	0.00	318.75	Income sold this period
CUSIP: 83192PAD0 Trade date: 11 Apr 24 / Settlement date: 15 Apr 24							
UNILEVER CAPITAL CORP 5.0% 12-08-2033	5.00 5,000.000	100.00	0.00	0.00	0.00	100.00	Income sold this period
CUSIP: 904764BT3 Trade date: 30 Apr 24 / Settlement date: 02 May 24							
UNILEVER CAPITAL CORP 5.0% 12-08-2033	5.00 70,000.000	1,438.89	0.00	0.00	0.00	1,438.89	Income sold this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United Kingdom - USD</b>							
CUSIP: 904764BT3 Trade date: 02 May 24 / Settlement date: 06 May 24							
<b>United States - USD</b>							
ALEXANDRIA REAL ESTATE EQUITIES INC 5.15% 04-15-2053 CUSIP: 015271BB4	5.15 70,000.000	1,351.87	0.00	0.00	0.00	1,351.87	Receivable last period
AMEREN ILL CO 4.95% 06-01-2033 CUSIP: 02361DBA7	4.95 105,000.000	447.56	0.00	0.00	0.00	447.56	Receivable last period
AMERICAN ELEC PWR 5.699% 08-15-2025 CUSIP: 02557TAD1	5.699 0.000	-15.82	0.00	0.00	0.00	-15.82	Receivable last period
AMERICAN ELEC PWR 5.699% 08-15-2025 CUSIP: 02557TAD1	5.699 0.000	-0.01	0.00	0.00	0.00	-0.01	Receivable last period
AMERICAN EXPRESS CO 4.9% DUE 02-13-2026 CUSIP: 025816DC0	4.90 60,000.000	1,102.50	0.00	0.00	0.00	1,102.50	Receivable last period
AT&T INC 3.65% DUE 06-01-2051 CUSIP: 00206RKA9 Ex date: 01 Jun 23 / Pay date: 01 Jun 23	3.65 80,000.000	243.33	0.00	0.00	0.00	243.33	Receivable last period
AUTOZONE INC 4.75% DUE 02-01-2033 CUSIP: 053332BD3	4.75 25,000.000	507.98	0.00	0.00	0.00	507.98	Receivable last period
AVALONBAY CMNTYS 3.45% DUE 06-01-2025 CUSIP: 05348EAV1 Ex date: 01 Jun 23 / Pay date: 01 Jun 23	3.45 100,000.000	287.50	0.00	0.00	0.00	287.50	Receivable last period
AVALONBAY CMNTYS FIXED 5% DUE 02-15-2033 CUSIP: 053484AD3	5.00 40,000.000	1,133.33	0.00	0.00	0.00	1,133.33	Receivable last period

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
BANK OF AMERICA CORPORATION 5.288% 04-25-2034 CUSIP: 06051GLH0	5.288 165,000.000	1,599.62	0.00	0.00	0.00	1,599.62	Receivable last period
BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052 CUSIP: 084664DB4 Ex date: 15 Mar 23 / Pay date: 15 Mar 23	3.85 50,000.000	566.80	0.00	0.00	0.00	566.80	Receivable last period
BOEING CO 3.2% DUE 03-01-2029 CUSIP: 097023CD5 Ex date: 01 Mar 23 / Pay date: 01 Mar 23	3.20 60,000.000	640.00	0.00	0.00	0.00	640.00	Receivable last period
BP CAP MKTS AMER 3.796% DUE 09-21-2025 CUSIP: 10373QAB6 Ex date: 21 Mar 23 / Pay date: 21 Mar 23	3.796 65,000.000	685.38	0.00	0.00	0.00	685.38	Receivable last period
BROWN FORMAN CORP 4.75% 04-15-2033 CUSIP: 115637AU4	4.75 15,000.000	193.95	0.00	0.00	0.00	193.95	Receivable last period
BSTN PPTYS LTD 6.75% DUE 12-01-2027 CUSIP: 10112RBG8 Ex date: 01 Jun 23 / Pay date: 01 Jun 23	6.75 0.000	0.00	0.00	0.00	0.00	0.00	Receivable last period
BSTN PPTYS LTD 6.75% DUE 12-01-2027 CUSIP: 10112RBG8 Ex date: 01 Jun 23 / Pay date: 01 Jun 23	6.75 0.000	33.76	0.00	0.00	0.00	33.76	Receivable last period
BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054 CUSIP: 12189LBK6	5.20 90,000.000	286.00	0.00	0.00	0.00	286.00	Receivable last period
CAPITAL ONE FINANCIAL CORP 5.817% DUE 02-01-2034 CUSIP: 14040HCY9	5.817 20,000.000	484.75	0.00	0.00	0.00	484.75	Receivable last period
CATERPILLAR FINL SVCS CORP MEDIUM TRANCHE # TR 00791 4.9% 01-17-2025 CUSIP: 14913R2Y2 Ex date: 17 Jan 23 / Pay date: 17 Jan 23	4.90 65,000.000	1,450.94	0.00	0.00	0.00	1,450.94	Receivable last period

◆ **Income and Expense Detail - Base Currency**

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
CHURCH & DWIGHT CO INC SR NT 5% 06-15-2052	5.00 60,000.000	133.33	0.00	0.00	0.00	133.33	Receivable last period
CUSIP: 17136MAB8 Ex date: 15 Jun 23 / Pay date: 15 Jun 23							
CITIGROUP INC 6.174% DUE 05-25-2034	6.174 30,000.000	185.22	0.00	0.00	0.00	185.22	Receivable last period
CUSIP: 17327CAR4							
COMCAST CORP NEW FIXED 5.5% DUE 11-15-2032	5.50 60,000.000	421.66	0.00	0.00	0.00	421.66	Receivable last period
CUSIP: 20030NEB3 Ex date: 15 May 23 / Pay date: 15 May 23							
CSX CORP 4.5% 11-15-2052	4.50 50,000.000	287.50	0.00	0.00	0.00	287.50	Receivable last period
CUSIP: 126408HV8 Ex date: 15 May 23 / Pay date: 15 May 23							
CVS HEALTH CORP 4.78% DUE 03-25-2038	4.78 0.000	0.01	0.00	0.00	0.00	0.01	Receivable last period
CUSIP: 126650CY4 Ex date: 25 Mar 23 / Pay date: 25 Mar 23							
CVS HEALTH CORP 4.78% DUE 03-25-2038	4.78 0.000	-23.91	0.00	0.00	0.00	-23.91	Receivable last period
CUSIP: 126650CY4 Ex date: 25 Mar 23 / Pay date: 25 Mar 23							
CVS HLTH CORP CDR FIXED 5% DUE 02-20-2026	5.00 25,000.000	451.38	0.00	0.00	0.00	451.38	Receivable last period
CUSIP: 126650DS6							
DARTMOUTH-HITCHCOC 4.178% 08-01-2048	4.178 70,000.000	1,218.58	0.00	0.00	0.00	1,218.58	Receivable last period
CUSIP: 23745QAA2 Ex date: 01 Feb 23 / Pay date: 01 Feb 23							
DEERE JOHN CAP CORP 2.125% 03-07-2025	2.125 30,000.000	201.87	0.00	0.00	0.00	201.87	Receivable last period
CUSIP: 24422EWB1 Ex date: 07 Mar 23 / Pay date: 07 Mar 23							
DEERE JOHN CAP CORP MEDIUM TERM NTS-BOOK4.7% 06-10-2030	4.70 20,000.000	60.05	0.00	0.00	0.00	60.05	Receivable last period
CUSIP: 24422EWZ8							

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
DEVON ENERGY CORP NEW 4.5% 1-15-2030 BEO CUSIP: 25179MBF9 Ex date: 15 Jan 23 / Pay date: 15 Jan 23	4.50 35,000.000	726.25	0.00	0.00	0.00	726.25	Receivable last period
DOLLAR GEN CORP NEW 5.0% 11-01-2032 CUSIP: 256677AL9 Ex date: 01 May 23 / Pay date: 01 May 23	5.00 45,000.000	374.99	0.00	0.00	0.00	374.99	Receivable last period
DOLLAR GENERAL CORP 5.45% 07-05-2033 CUSIP: 256677AP0	5.45 45,000.000	163.49	0.00	0.00	0.00	163.49	Receivable last period
DUKE ENERGY 4% DUE 04-01-2052 CUSIP: 26442UAP9 Ex date: 01 Apr 23 / Pay date: 01 Apr 23	4.00 30,000.000	300.00	0.00	0.00	0.00	300.00	Receivable last period
DUKE ENERGY FLA LLC 5.95% DUE 11-15-2052BEO CUSIP: 26444HAN1 Ex date: 15 May 23 / Pay date: 15 May 23	5.95 60,000.000	456.16	0.00	0.00	0.00	456.16	Receivable last period
DUKE ENERGY FLA PROJ FIN LLC 2.538% 09-01-2031 CUSIP: 26444GAC7 Ex date: 01 Mar 23 / Pay date: 01 Mar 23	2.538 27,620.580	233.67	0.00	0.00	0.00	233.67	Receivable last period
ENERGY TRANSFER 3.75% DUE 05-15-2030 CUSIP: 29278NAQ6 Ex date: 15 May 23 / Pay date: 15 May 23	3.75 47,000.000	225.20	0.00	0.00	0.00	225.20	Receivable last period
ENTERGY ARK LLC 5.15% DUE 01-15-2033 CUSIP: 29366MAD0	5.15 35,000.000	876.21	0.00	0.00	0.00	876.21	Receivable last period
ENTERGY TEX INC FIXED 5% DUE 09-15-2052 CUSIP: 29365TAM6 Ex date: 15 Mar 23 / Pay date: 15 Mar 23	5.00 30,000.000	441.66	0.00	0.00	0.00	441.66	Receivable last period
ESTEE LAUDER COMPANIES INC 5.15% 05-15-2053 CUSIP: 29736RAU4	5.15 50,000.000	350.48	0.00	0.00	0.00	350.48	Receivable last period

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
FL PWR & LT CO 4.95% DUE 06-01-2035 CUSIP: 341081ET0 Ex date: 01 Jun 23 / Pay date: 01 Jun 23	4.95 104,000.000	429.00	0.00	0.00	0.00	429.00	Receivable last period
GENERAL MOTORS FINANCIAL CO INC 5.4% DUE04-06-2026 CUSIP: 37045XEF9	5.40 15,000.000	191.25	0.00	0.00	0.00	191.25	Receivable last period
GENERAL MTRS FINL CO INC 6.4% 01-09-2033 CUSIP: 37045XED4	6.40 60,000.000	1,834.66	0.00	0.00	0.00	1,834.66	Receivable last period
GEORGIA PWR CO 4.95% 05-17-2033 CUSIP: 373334KT7	4.95 35,000.000	274.31	0.00	0.00	0.00	274.31	Receivable last period
GOLDMAN SACHS GROUP INC 5.7% DUE 11-01-2024 BEO CUSIP: 38141GZV9 Ex date: 01 May 23 / Pay date: 01 May 23	5.70 70,000.000	665.00	0.00	0.00	0.00	665.00	Receivable last period
HALLIBURTON CO 5% DUE 11-15-2045 CUSIP: 406216BK6 Ex date: 15 May 23 / Pay date: 15 May 23	5.00 60,000.000	383.33	0.00	0.00	0.00	383.33	Receivable last period
HOME DEPOT INC 4.5% 09-15-2032 CUSIP: 437076CS9 Ex date: 15 Mar 23 / Pay date: 15 Mar 23	4.50 25,000.000	331.25	0.00	0.00	0.00	331.25	Receivable last period
HONEYWELL INTERNATIONAL INC 4.5% 01-15-2034 CUSIP: 438516CM6	4.50 85,000.000	467.50	0.00	0.00	0.00	467.50	Receivable last period
IBM CORP 4.5% DUE 02-06-2026 CUSIP: 459200KW0	4.50 115,000.000	2,084.37	0.00	0.00	0.00	2,084.37	Receivable last period
INTERPUBLIC GROUP COS INC 5.375% 06-15-2033 CUSIP: 460690BU3	5.375 75,000.000	257.55	0.00	0.00	0.00	257.55	Receivable last period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
JOHNS HOPKINS UNIV TAXABLE BD 2022 SER A4.705% 07-01-2032 CUSIP: 478115AH1 Ex date: 01 Jan 23 / Pay date: 01 Jan 23	4.705 85,000.000	1,999.62	0.00	0.00	0.00	1,999.62	Receivable last period
JPMORGAN CHASE & CO. 4.851% DUE 07-25-2028 CUSIP: 46647PDG8 Ex date: 25 Jan 23 / Pay date: 25 Jan 23	4.851 65,000.000	1,366.36	0.00	0.00	0.00	1,366.36	Receivable last period
JPMORGAN CHASE & CO. 5.35% 06-01-2034 CUSIP: 46647PDR4	5.35 75,000.000	334.37	0.00	0.00	0.00	334.37	Receivable last period
KINDER MORGAN INC 5.2% 06-01-2033 CUSIP: 49456BAX9 Ex date: 01 Jun 23 / Pay date: 01 Jun 23	5.20 80,000.000	346.66	0.00	0.00	0.00	346.66	Receivable last period
KS GAS SVC 5.486% DUE 08-01-2034 CUSIP: 484915AA1	5.486 90,000.000	3,058.44	0.00	0.00	0.00	3,058.44	Receivable last period
MATTEL INC 3.75% DUE 04-01-2029 CUSIP: 577081BF8 Ex date: 01 Apr 23 / Pay date: 01 Apr 23	3.75 150,000.000	1,406.25	0.00	0.00	0.00	1,406.25	Receivable last period
MCCORMICK & CO INC 4.95% 04-15-2033 CUSIP: 579780AT4	4.95 55,000.000	15.13	0.00	0.00	0.00	15.13	Receivable last period
MCCORMICK & CO INC 4.95% 04-15-2033 CUSIP: 579780AT4	4.95 55,000.000	642.81	0.00	0.00	0.00	642.81	Receivable last period
MEMORIAL SLOAN-KETTERING 5 7-1-2042 CUSIP: 586054AA6 Ex date: 01 Jan 23 / Pay date: 01 Jan 23	5.00 30,000.000	750.00	0.00	0.00	0.00	750.00	Receivable last period
META PLATFORMS INC 4.95% 05-15-2033 CUSIP: 30303M8N5	4.95 130,000.000	1,036.75	0.00	0.00	0.00	1,036.75	Receivable last period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
META PLATFORMS INC 5.6% DUE 05-15-2053	5.60 70,000.000	631.55	0.00	0.00	0.00	631.55	Receivable last period
CUSIP: 30303M8Q8							
MICRON TECH INC FIXED 6.75% DUE 11-01-2029	6.75 35,000.000	393.75	0.00	0.00	0.00	393.75	Receivable last period
CUSIP: 595112BV4 Ex date: 01 May 23 / Pay date: 01 May 23							
MORGAN STANLEY 3.62% 04-17-2025	3.62 25,000.000	186.02	0.00	0.00	0.00	186.02	Receivable last period
CUSIP: 61747YEQ4 Ex date: 17 Apr 23 / Pay date: 17 Apr 23							
MORGAN STANLEY 5.948% 01-19-2038	5.948 30,000.000	802.98	0.00	0.00	0.00	802.98	Receivable last period
CUSIP: 61747YFB6							
MORGAN STANLEY FLTG RT 5.164% DUE 04-20-2029	5.164 25,000.000	251.02	0.00	0.00	0.00	251.02	Receivable last period
CUSIP: 61747YFD2							
MOSAIC CO NEW 5.45% DUE 11-15-2033	5.45 15,000.000	104.45	0.00	0.00	0.00	104.45	Receivable last period
CUSIP: 61945CAD5 Ex date: 15 May 23 / Pay date: 15 May 23							
MPLX LP 5.0% 03-01-2033	5.00 35,000.000	690.27	0.00	0.00	0.00	690.27	Receivable last period
CUSIP: 55336VBV1							
NORTHERN TR CORP 1.95% DUE 05-01-2030	1.95 5,000.000	16.25	0.00	0.00	0.00	16.25	Receivable last period
CUSIP: 665859AV6 Ex date: 01 May 23 / Pay date: 01 May 23							
OGLETHORPE PWR CORP 3.75% 08-01-2050	3.75 165,000.000	2,578.12	0.00	0.00	0.00	2,578.12	Receivable last period
CUSIP: 677050AQ9 Ex date: 01 Feb 23 / Pay date: 01 Feb 23							
PHILIP MORRIS INTL INC 5.125% 02-15-2030	5.125 85,000.000	1,645.69	0.00	0.00	0.00	1,645.69	Receivable last period
CUSIP: 718172DA4							

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
PNC FINL SVCS GROUP INC 4.758% 01-26-2027 CUSIP: 693475BL8	4.758 35,000.000	726.25	0.00	0.00	0.00	726.25	Receivable last period
PRECISION 4.375% DUE 06-15-2045 CUSIP: 740189AP0 Ex date: 15 Jun 23 / Pay date: 15 Jun 23	4.375 55,000.000	106.94	0.00	0.00	0.00	106.94	Receivable last period
PVPTL COMMSCOPE FIN LLC SR NT 144A 6.0% 03-01-2026 CUSIP: 20338QAD5 Ex date: 01 Mar 23 / Pay date: 01 Mar 23	6.00 150,000.000	3,000.00	0.00	0.00	0.00	3,000.00	Receivable last period
PVTPL PANTHER BF AGGREGATOR 2 LP/PANTHER6.25% 05-15-2026 CUSIP: 69867DAA6 Ex date: 15 May 23 / Pay date: 15 May 23	6.25 136,000.000	1,086.11	0.00	0.00	0.00	1,086.11	Receivable last period
PVTPL SPECTRUM BRANDS INC 5.0% DUE 10-01-2029/09-24-2019 BEO CUSIP: 84762LAV7 Ex date: 01 Apr 23 / Pay date: 01 Apr 23	5.00 150,000.000	1,875.00	0.00	0.00	0.00	1,875.00	Receivable last period
RTX CORPORATION 1.9% 09-01-2031 CUSIP: 75513ECM1 Ex date: 01 Mar 23 / Pay date: 01 Mar 23	1.90 85,000.000	538.33	0.00	0.00	0.00	538.33	Receivable last period
RTX CORPORATION 3.65% 08-16-2023 CUSIP: 913017DB2 Ex date: 16 Feb 23 / Pay date: 16 Feb 23	3.65 6,000.000	82.12	0.00	0.00	0.00	82.12	Receivable last period
RTX CORPORATION 3.95% 08-16-2025 CUSIP: 913017DD8 Ex date: 16 Feb 23 / Pay date: 16 Feb 23	3.95 45,000.000	666.56	0.00	0.00	0.00	666.56	Receivable last period
RYDER SYSTEM INC 5.25% 06-01-2028 CUSIP: 78355HKW8	5.25 25,000.000	153.13	0.00	0.00	0.00	153.13	Receivable last period
RYDER SYSTEM INC 5.25% 06-01-2028 CUSIP: 78355HKW8	5.25 -25,000.000	-20.42	0.00	0.00	0.00	-20.42	Receivable last period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
SCHWAB CHARLES 4.2% DUE 03-24-2025	4.20	735.58	0.00	0.00	0.00	735.58	Receivable last period
CUSIP: 808513BB0 Ex date: 24 Mar 23 / Pay date: 24 Mar 23	65,000.000						
SHARP HEALTHCARE 2.68% DUE 08-01-2050	2.68	279.16	0.00	0.00	0.00	279.16	Receivable last period
CUSIP: 819892AL4 Ex date: 01 Feb 23 / Pay date: 01 Feb 23	25,000.000						
SOUTHERN CALIF EDISON CO 1ST & REF MTG SER 2021 1.1% 04-01-2024	1.10	275.00	0.00	0.00	0.00	275.00	Receivable last period
CUSIP: 842400HB2 Ex date: 01 Apr 23 / Pay date: 01 Apr 23	100,000.000						
SOUTHERN CALIF EDISON CO 3.5 DUE 10-01-2023	3.50	743.75	0.00	0.00	0.00	743.75	Receivable last period
CUSIP: 842400FY4 Ex date: 01 Apr 23 / Pay date: 01 Apr 23	85,000.000						
SOUTHERN CALIFORNIA EDISON CO 1ST & REF MTG BD SER 2022G 5.95% 11-01-2032	5.95	148.75	0.00	0.00	0.00	148.75	Receivable last period
CUSIP: 842400HT3 Ex date: 01 May 23 / Pay date: 01 May 23	15,000.000						
STANFORD HEALTH CARE TAXABLE BD SER 20213.027% 08-15-2051	3.027	285.88	0.00	0.00	0.00	285.88	Receivable last period
CUSIP: 85434VAC2 Ex date: 15 Feb 23 / Pay date: 15 Feb 23	25,000.000						
SUTTER HEALTH 5.164% DUE 08-15-2033	5.164	49.48	0.00	0.00	0.00	49.48	Receivable last period
CUSIP: 86944BAK9	15,000.000						
TARGET CORP 4.8% DUE 01-15-2053	4.80	1,255.99	0.00	0.00	0.00	1,255.99	Receivable last period
CUSIP: 87612EBR6	60,000.000						
TEXTRON INC FIXED 2.45% DUE 03-15-2031	2.45	252.49	0.00	0.00	0.00	252.49	Receivable last period
CUSIP: 883203CC3 Ex date: 15 Mar 23 / Pay date: 15 Mar 23	35,000.000						
TEXTRON INC FIXED 2.45% DUE 03-15-2031	2.45	9.52	0.00	0.00	0.00	9.52	Receivable last period
CUSIP: 883203CC3 Ex date: 15 Mar 23 / Pay date: 15 Mar 23	35,000.000						

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
TRACTOR SUPPLY CO 1.75% DUE 11-01-2030	1.75	189.58	0.00	0.00	0.00	189.58	Receivable last period
CUSIP: 892356AA4 Ex date: 01 May 23 / Pay date: 01 May 23	65,000.000						
TRACTOR SUPPLY CO 5.25% 05-15-2033	5.25	653.33	0.00	0.00	0.00	653.33	Receivable last period
CUSIP: 892356AB2	80,000.000						
TRUIST FINL CORP SR MED TERM NTS 5.122% 01-26-2034	5.122	992.38	0.00	0.00	0.00	992.38	Receivable last period
CUSIP: 89788MAM4	45,000.000						
U S BANCORP 5.775% 06-12-2029	5.775	182.87	0.00	0.00	0.00	182.87	Receivable last period
CUSIP: 91159HJM3	60,000.000						
U S BANCORP 5.836% 06-12-2034	5.836	231.00	0.00	0.00	0.00	231.00	Receivable last period
CUSIP: 91159HJN1	75,000.000						
U S BANCORP MEDIUM TERM NTS- BOOK ENTRY 4.839% 02-01-2034	4.839	907.31	0.00	0.00	0.00	907.31	Receivable last period
CUSIP: 91159HJL5	45,000.000						
U S BANCORP MEDIUM VAR RT 4.653% DUE 02-01-2029	4.653	872.43	0.00	0.00	0.00	872.43	Receivable last period
CUSIP: 91159HJK7	45,000.000						
UNITEDHEALTH GROUP 5.875% DUE 02-15-2053	5.875	1,442.63	0.00	0.00	0.00	1,442.63	Receivable last period
CUSIP: 91324PES7 Ex date: 15 Feb 23 / Pay date: 15 Feb 23	65,000.000						
UNIVERSITY CHICAGO 2.547% DUE 04-01-2050	2.547	573.07	0.00	0.00	0.00	573.07	Receivable last period
CUSIP: 91412NBE9 Ex date: 01 Apr 23 / Pay date: 01 Apr 23	90,000.000						
UNIVERSITY CHICAGO FIXED 2.761% DUE 04-01-2045	2.761	1,104.40	0.00	0.00	0.00	1,104.40	Receivable last period
CUSIP: 91412NBD1 Ex date: 01 Apr 23 / Pay date: 01 Apr 23	160,000.000						

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
UNIVERSITY MIAMI FLA 4.063% 04-01-2052	4.063 135,000.000	1,371.26	0.00	0.00	0.00	1,371.26	Receivable last period
CUSIP: 914453AA3 Ex date: 01 Apr 23 / Pay date: 01 Apr 23							
VERIZON COMMUNICATIONS INC NT 2.355% 03-15-2032	2.355 60,000.000	416.05	0.00	0.00	0.00	416.05	Receivable last period
CUSIP: 92343VGN8 Ex date: 15 Mar 23 / Pay date: 15 Mar 23							
WALMART INC 4.5% DUE 04-15-2053	4.50 30,000.000	273.75	0.00	0.00	0.00	273.75	Receivable last period
CUSIP: 931142FE8							
WASTE MGMT INC DEL 2.0% DUE 06-01-2029 BEO	2.00 30,000.000	50.00	0.00	0.00	0.00	50.00	Receivable last period
CUSIP: 94106LBQ1 Ex date: 01 Jun 23 / Pay date: 01 Jun 23							
WELLS FARGO & CO 4.15% DUE 01-24-2029	4.15 35,000.000	633.45	0.00	0.00	0.00	633.45	Receivable last period
CUSIP: 95000U2D4 Ex date: 24 Jan 23 / Pay date: 24 Jan 23							
WISCONSIN PUB SVC CORP 5.35% DUE 11-10-2025 REG	5.35 45,000.000	341.06	0.00	0.00	0.00	341.06	Receivable last period
CUSIP: 976843BP6 Ex date: 10 May 23 / Pay date: 10 May 23							
XYLEM INC FIXED 2.25% DUE 01-30-2031	2.25 90,000.000	849.37	0.00	0.00	0.00	849.37	Receivable last period
CUSIP: 98419MAL4 Ex date: 30 Jan 23 / Pay date: 30 Jan 23							
ZIMMER BIOMET HLDGS INC NT 2.6% 11-24-2031	2.60 65,000.000	173.69	0.00	0.00	0.00	173.69	Receivable last period
CUSIP: 98956PAV4 Ex date: 24 May 23 / Pay date: 24 May 23							
##DO NOT USE	5.40 200,000.000	1,200.00	0.00	0.00	0.00	1,200.00	Receivable this period
CUSIP: 12636YAE2							
ABBVIE INC 4.85% DUE 06-15-2044 REG	4.85 40,000.000	86.22	0.00	0.00	0.00	86.22	Receivable this period
CUSIP: 00287YDA4							

◆ **Income and Expense Detail - Base Currency**

<u>Description</u>	<u>Rate</u>		<u>Tax</u>				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
ADVOCATE HEALTH & HOSPS CORP 2.211% DUE 06-15-2030/05-05-2020 REG CUSIP: 007589AD6 Ex date: 15 Dec 24 / Pay date: 15 Dec 24	2.211 40,000.000	39.30	0.00	0.00	0.00	39.30	Receivable this period
ALABAMA PWR CO 5.85% 11-15-2033 CUSIP: 010392GB8 Ex date: 15 Nov 24 / Pay date: 15 Nov 24	5.85 10,000.000	74.75	0.00	0.00	0.00	74.75	Receivable this period
ALEXANDRIA REAL ESTATE EQUITIES INC 5.15% 04-15-2053 CUSIP: 015271BB4 Ex date: 15 Oct 24 / Pay date: 15 Oct 24	5.15 70,000.000	761.05	0.00	0.00	0.00	761.05	Receivable this period
AMERICAN EXPRESS CO 4.9% DUE 02-13-2026 CUSIP: 025816DC0 Ex date: 13 Aug 24 / Pay date: 13 Aug 24	4.90 60,000.000	1,126.99	0.00	0.00	0.00	1,126.99	Receivable this period
AMERICAN HOMES 4 RENT 5.5% 02-01-2034 CUSIP: 02666TAG2 Ex date: 01 Aug 24 / Pay date: 01 Aug 24	5.50 55,000.000	1,268.81	0.00	0.00	0.00	1,268.81	Receivable this period
AT&T INC 3.5% DUE 09-15-2053 REG CUSIP: 00206RKJ0 Ex date: 15 Sep 24 / Pay date: 15 Sep 24	3.50 70,000.000	721.38	0.00	0.00	0.00	721.38	Receivable this period
BANK OF AMERICA CORPORATION 5.288% 04-25-2034 CUSIP: 06051GLH0	5.288 165,000.000	1,599.62	0.00	0.00	0.00	1,599.62	Receivable this period
BAYLOR SCOTT & WHITE HLDGS 2.839% 11-15-2050 CUSIP: 072863AJ2 Ex date: 15 Nov 24 / Pay date: 15 Nov 24	2.839 15,000.000	54.42	0.00	0.00	0.00	54.42	Receivable this period
BAYLOR SCOTT & WHITE HLDGS 2.839% 11-15-2050 CUSIP: 072863AJ2 Ex date: 15 Nov 24 / Pay date: 15 Nov 24	2.839 15,000.000	0.00	0.00	0.00	0.00	0.00	Receivable this period
BECTON DICKINSON & CO 5.081% 06-07-2029 CUSIP: 075887CU1 Ex date: 07 Dec 24 / Pay date: 07 Dec 24	5.081 65,000.000	220.17	0.00	0.00	0.00	220.17	Receivable this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
BOARDWALK PIPELINES LLC 5.625% 08-01-2034	5.625 90,000.000	1,912.50	0.00	0.00	0.00	1,912.50	Receivable this period
CUSIP: 096630AK4 Ex date: 01 Aug 24 / Pay date: 01 Aug 24							
BRISTOL-MYERS SQUIBB CO 6.25% DUE 11-15-2053	6.25 30,000.000	239.58	0.00	0.00	0.00	239.58	Receivable this period
CUSIP: 110122EB0 Ex date: 15 Nov 24 / Pay date: 15 Nov 24							
CHURCH & DWIGHT CO INC SR NT 5% 06-15-2052	5.00 70,000.000	155.55	0.00	0.00	0.00	155.55	Receivable this period
CUSIP: 17136MAB8 Ex date: 15 Dec 24 / Pay date: 15 Dec 24							
CITIGROUP INC 5.449% 06-11-2035	5.449 65,000.000	196.76	0.00	0.00	0.00	196.76	Receivable this period
CUSIP: 172967PL9 Ex date: 11 Dec 24 / Pay date: 11 Dec 24							
CITIGROUP INC FLTG RT 5.174% DUE 02-13-2030	5.174 90,000.000	1,785.03	0.00	0.00	0.00	1,785.03	Receivable this period
CUSIP: 172967PF2 Ex date: 13 Aug 24 / Pay date: 13 Aug 24							
COCA COLA CO 5.3% 05-13-2054	5.30 50,000.000	353.33	0.00	0.00	0.00	353.33	Receivable this period
CUSIP: 191216DS6 Ex date: 13 Nov 24 / Pay date: 13 Nov 24							
COMCAST CORP 4.8% 05-15-2033	4.80 60,000.000	367.99	0.00	0.00	0.00	367.99	Receivable this period
CUSIP: 20030NEE7							
CONSTELLATION BRANDS INC 4.8% 01-15-2029	4.80 80,000.000	1,813.33	0.00	0.00	0.00	1,813.33	Receivable this period
CUSIP: 21036PBQ0 Ex date: 15 Jul 24 / Pay date: 15 Jul 24							
CONSTELLATION ENERGY GENERATION LLC 5.75% 03-15-2054	5.75 35,000.000	592.56	0.00	0.00	0.00	592.56	Receivable this period
CUSIP: 210385AF7 Ex date: 15 Sep 24 / Pay date: 15 Sep 24							
CONSUMERS 2023 SECURITIZATION FDG 5.21% 09-01-2031	5.21 120,000.000	3,455.96	0.00	0.00	0.00	3,455.96	Receivable this period
CUSIP: 21071BAB1 Ex date: 01 Sep 24 / Pay date: 01 Sep 24							

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
CVS HLTH CORP CDR FIXED 5% DUE 02-20-2026 CUSIP: 126650DS6 Ex date: 20 Aug 24 / Pay date: 20 Aug 24	5.00 25,000.000	454.86	0.00	0.00	0.00	454.86	Receivable this period
DEVON ENERGY CORP NEW 4.5% 1-15-2030 BEO CUSIP: 25179MBF9 Ex date: 15 Jul 24 / Pay date: 15 Jul 24	4.50 20,000.000	415.00	0.00	0.00	0.00	415.00	Receivable this period
DIAMONDBACK ENERGY INC 5.75% 04-18-2054 CUSIP: 25278XBA6 Ex date: 18 Oct 24 / Pay date: 18 Oct 24	5.75 65,000.000	757.88	0.00	0.00	0.00	757.88	Receivable this period
DTE ELEC CO 5.2% 03-01-2034 CUSIP: 23338VAV8 Ex date: 01 Sep 24 / Pay date: 01 Sep 24	5.20 35,000.000	611.72	0.00	0.00	0.00	611.72	Receivable this period
DTE ENERGY CO 5.85% 06-01-2034 CUSIP: 233331BL0 Ex date: 01 Dec 24 / Pay date: 01 Dec 24	5.85 35,000.000	329.87	0.00	0.00	0.00	329.87	Receivable this period
DUKE ENERGY FLA PROJ FIN LLC 2.538% 09-01-2031 CUSIP: 26444GAC7 Ex date: 01 Sep 24 / Pay date: 01 Sep 24	2.538 23,638.650	199.98	0.00	0.00	0.00	199.98	Receivable this period
ELI LILLY AND COMPANY 5.0% 02-09-2054 CUSIP: 532457CM8 Ex date: 09 Aug 24 / Pay date: 09 Aug 24	5.00 50,000.000	986.11	0.00	0.00	0.00	986.11	Receivable this period
EMORY UNIV FIXED 2.969% DUE 09-01-2050 CUSIP: 29157TAE6 Ex date: 01 Sep 24 / Pay date: 01 Sep 24	2.969 90,000.000	890.70	0.00	0.00	0.00	890.70	Receivable this period
ENERGY TRANSFER LP 5.95% 05-15-2054 CUSIP: 29273VAW0 Ex date: 15 Nov 24 / Pay date: 15 Nov 24	5.95 45,000.000	342.12	0.00	0.00	0.00	342.12	Receivable this period
ENTERGY ARK LLC 5.45% 06-01-2034 CUSIP: 29366MAF5	5.45 35,000.000	270.22	0.00	0.00	0.00	270.22	Receivable this period

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
ENTERGY TEX INC FIXED 5% DUE 09-15-2052 CUSIP: 29365TAM6 Ex date: 15 Sep 24 / Pay date: 15 Sep 24	5.00 30,000.000	441.66	0.00	0.00	0.00	441.66	Receivable this period
ENTERGY TEXAS INC 5.8% 09-01-2053 CUSIP: 29365TAN4 Ex date: 01 Sep 24 / Pay date: 01 Sep 24	5.80 20,000.000	386.66	0.00	0.00	0.00	386.66	Receivable this period
FLORIDA PWR & LT CO 5.3% 06-15-2034 CUSIP: 341081GU5	5.30 85,000.000	350.38	0.00	0.00	0.00	350.38	Receivable this period
FOX CORP 6.5% 10-13-2033 CUSIP: 35137LAN5 Ex date: 13 Oct 24 / Pay date: 13 Oct 24	6.50 130,000.000	1,830.83	0.00	0.00	0.00	1,830.83	Receivable this period
GENERAL MOTORS FINANCIAL CO INC 5.4% DUE04-06-2026 CUSIP: 37045XEF9 Ex date: 06 Oct 24 / Pay date: 06 Oct 24	5.40 15,000.000	191.25	0.00	0.00	0.00	191.25	Receivable this period
GOLDMAN SACHS 5.851% 04-25-2035 CUSIP: 38141GA95 Ex date: 25 Oct 24 / Pay date: 25 Oct 24	5.851 60,000.000	643.60	0.00	0.00	0.00	643.60	Receivable this period
GOLDMAN SACHS GROUP INC 5.7% DUE 11-01-2024 BEO CUSIP: 38141GZV9 Ex date: 01 Nov 24 / Pay date: 01 Nov 24	5.70 70,000.000	665.00	0.00	0.00	0.00	665.00	Receivable this period
GOLDMAN SACHS GROUP INC 6.484% DUE 10-24-2029 CUSIP: 38141GA46 Ex date: 24 Oct 24 / Pay date: 24 Oct 24	6.484 35,000.000	422.36	0.00	0.00	0.00	422.36	Receivable this period
HALLIBURTON CO 5% DUE 11-15-2045 CUSIP: 406216BK6 Ex date: 15 Nov 24 / Pay date: 15 Nov 24	5.00 45,000.000	287.50	0.00	0.00	0.00	287.50	Receivable this period
HOSPITAL FOR SPL SURGERY 2.667% DUE 10-01-2050/08-12-2020 REG CUSIP: 44107HAF9 Ex date: 01 Oct 24 / Pay date: 01 Oct 24	2.667 90,000.000	600.07	0.00	0.00	0.00	600.07	Receivable this period

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
HOWARD UNIV 5.209% DUE 10-01-2052 CUSIP: 442851BH3 Ex date: 01 Oct 24 / Pay date: 01 Oct 24	5.209 15,000.000	195.33	0.00	0.00	0.00	195.33	Receivable this period
INDIANA UNIV HEALTH INC 3.97% BNDS 11-01-2048 CUSIP: 455170AA8 Ex date: 01 Nov 24 / Pay date: 01 Nov 24	3.97 15,000.000	99.25	0.00	0.00	0.00	99.25	Receivable this period
JEFFERIES FINL GROUP INC 6.2% 04-14-2034 CUSIP: 47233WEJ4 Ex date: 14 Oct 24 / Pay date: 14 Oct 24	6.20 35,000.000	452.08	0.00	0.00	0.00	452.08	Receivable this period
JPMORGAN CHASE & 6.087% DUE 10-23-2029 CUSIP: 46647PDX1 Ex date: 23 Oct 24 / Pay date: 23 Oct 24	6.087 80,000.000	919.81	0.00	0.00	0.00	919.81	Receivable this period
JPMORGAN CHASE & CO 5.766% 04-22-2035 CUSIP: 46647PEH5	5.766 35,000.000	386.80	0.00	0.00	0.00	386.80	Receivable this period
JPMORGAN CHASE & CO. 5.35% 06-01-2034 CUSIP: 46647PDR4 Ex date: 01 Dec 24 / Pay date: 01 Dec 24	5.35 75,000.000	334.37	0.00	0.00	0.00	334.37	Receivable this period
KEURIG DR PEPPER INC 5.2% 03-15-2031 CUSIP: 49271VAU4 Ex date: 15 Sep 24 / Pay date: 15 Sep 24	5.20 80,000.000	1,317.33	0.00	0.00	0.00	1,317.33	Receivable this period
KRAFT HEINZ FOODS CO GTD SR NT 5.5% 06-01-2050 CUSIP: 50077LBJ4 Ex date: 01 Dec 24 / Pay date: 01 Dec 24	5.50 30,000.000	137.49	0.00	0.00	0.00	137.49	Receivable this period
KS GAS SVC 5.486% DUE 08-01-2034 CUSIP: 484915AA1 Ex date: 01 Aug 24 / Pay date: 01 Aug 24	5.486 44,866.570	1,025.57	0.00	0.00	0.00	1,025.57	Receivable this period
MASTERCARD INC FIXED 4.875% 05-09-2034 CUSIP: 57636QAZ7 Ex date: 09 Nov 24 / Pay date: 09 Nov 24	4.875 80,000.000	563.33	0.00	0.00	0.00	563.33	Receivable this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
MATTEL INC 3.75% DUE 04-01-2029	3.75	1,406.25	0.00	0.00	0.00	1,406.25	Receivable this period
	150,000.000						
CUSIP: 577081BF8 Ex date: 01 Oct 24 / Pay date: 01 Oct 24							
MATTEL INC 5.45 DUE 11-01-2041	5.45	953.74	0.00	0.00	0.00	953.74	Receivable this period
	105,000.000						
CUSIP: 577081AW2 Ex date: 01 Nov 24 / Pay date: 01 Nov 24							
MCDONALDS CORP MEDIUM TERM NTS 3.7 DUE 02-15-2042	3.70	279.55	0.00	0.00	0.00	279.55	Receivable this period
	20,000.000						
CUSIP: 58013MEN0 Ex date: 15 Aug 24 / Pay date: 15 Aug 24							
META PLATFORMS INC 4.95% 05-15-2033	4.95	822.25	0.00	0.00	0.00	822.25	Receivable this period
	130,000.000						
CUSIP: 30303M8N5 Ex date: 15 Nov 24 / Pay date: 15 Nov 24							
META PLATFORMS INC 5.6% DUE 05-15-2053	5.60	1,109.11	0.00	0.00	0.00	1,109.11	Receivable this period
	155,000.000						
CUSIP: 30303M8Q8							
MORGAN STANLEY 5.424% 07-21-2034	5.424	723.20	0.00	0.00	0.00	723.20	Receivable this period
	30,000.000						
CUSIP: 61747YFG5 Ex date: 21 Jul 24 / Pay date: 21 Jul 24							
MORGAN STANLEY 5.831% 04-19-2035	5.831	991.27	0.00	0.00	0.00	991.27	Receivable this period
	85,000.000						
CUSIP: 61747YFR1 Ex date: 19 Oct 24 / Pay date: 19 Oct 24							
MORGAN STANLEY FLTG RT 5.164% DUE 04-20-2029	5.164	458.30	0.00	0.00	0.00	458.30	Receivable this period
	45,000.000						
CUSIP: 61747YFD2							
MPLX LP 5.5% 06-01-2034	5.50	563.75	0.00	0.00	0.00	563.75	Receivable this period
	90,000.000						
CUSIP: 55336VBX7 Ex date: 01 Dec 24 / Pay date: 01 Dec 24							
OGLETHORPE PWR CORP 3.75% 08-01-2050	3.75	3,359.37	0.00	0.00	0.00	3,359.37	Receivable this period
	215,000.000						
CUSIP: 677050AQ9 Ex date: 01 Aug 24 / Pay date: 01 Aug 24							

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
OGLETHORPE PWR CORP 4.5% 04-01-2047 CUSIP: 677050AS5 Ex date: 01 Oct 24 / Pay date: 01 Oct 24	4.50 35,000.000	393.75	0.00	0.00	0.00	393.75	Receivable this period
OWENS CORNING NEW SR NT 5.7% 06-15-2034 CUSIP: 690742AP6	5.70 70,000.000	343.58	0.00	0.00	0.00	343.58	Receivable this period
PROVIDENCE ST JOSEPH HEALTH OBLIGATED GROUP 5.403% 10-01-2033 CUSIP: 743820AC6 Ex date: 01 Oct 24 / Pay date: 01 Oct 24	5.403 75,000.000	1,013.06	0.00	0.00	0.00	1,013.06	Receivable this period
PVTPL BOEING CO 6.388% 05-01-2031 CUSIP: 097023DK8 Ex date: 01 Nov 24 / Pay date: 01 Nov 24	6.388 55,000.000	585.56	0.00	0.00	0.00	585.56	Receivable this period
PVTPL PANTHER BF AGGREGATOR 2 LP/PANTHER6.25% 05-15-2026 CUSIP: 69867DAA6 Ex date: 15 Nov 24 / Pay date: 15 Nov 24	6.25 136,000.000	1,086.11	0.00	0.00	0.00	1,086.11	Receivable this period
REPUBLIC SERVICES INC 5.0% 12-15-2033 CUSIP: 760759BH2 Ex date: 15 Dec 24 / Pay date: 15 Dec 24	5.00 90,000.000	199.99	0.00	0.00	0.00	199.99	Receivable this period
RTX CORPORATION 3.95% 08-16-2025 CUSIP: 913017DD8 Ex date: 16 Aug 24 / Pay date: 16 Aug 24	3.95 45,000.000	666.56	0.00	0.00	0.00	666.56	Receivable this period
SAN DIEGO GAS & ELEC CO 5.55% 04-15-2054 CUSIP: 797440CF9	5.55 55,000.000	839.43	0.00	0.00	0.00	839.43	Receivable this period
SCHLUMBERGER INVT SA 5.0% 06-01-2034 CUSIP: 806854AM7 Ex date: 01 Dec 24 / Pay date: 01 Dec 24	5.00 130,000.000	577.77	0.00	0.00	0.00	577.77	Receivable this period
SOUTHERN CALI EDISON 5.45% 06-01-2031 CUSIP: 842400JE4	5.45 35,000.000	275.52	0.00	0.00	0.00	275.52	Receivable this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
SOUTHERN CALIFORNIA EDISON CO 1ST & REF	5.95	148.75	0.00	0.00	0.00	148.75	Receivable this period
MTG BD SER 2022G 5.95% 11-01-2032	15,000.000						
CUSIP: 842400HT3 Ex date: 01 Nov 24 / Pay date: 01 Nov 24							
SSM HEALTH CARE CORP 4.894% 06-01-2028	4.894	163.13	0.00	0.00	0.00	163.13	Receivable this period
	40,000.000						
CUSIP: 784710AC9 Ex date: 01 Dec 24 / Pay date: 01 Dec 24							
SSM HLTH CARE CORP 3.823% DUE 06-01-2027	3.823	238.93	0.00	0.00	0.00	238.93	Receivable this period
	75,000.000						
CUSIP: 784710AA3 Ex date: 01 Dec 24 / Pay date: 01 Dec 24							
STANFORD HLTH CARE 3.795% DUE 11-15-2048	3.795	290.95	0.00	0.00	0.00	290.95	Receivable this period
	60,000.000						
CUSIP: 85434VAA6 Ex date: 15 Nov 24 / Pay date: 15 Nov 24							
STRYKER CORP 4.625% DUE 03-15-2046	4.625	1,838.43	0.00	0.00	0.00	1,838.43	Receivable this period
	135,000.000						
CUSIP: 863667AJ0 Ex date: 15 Sep 24 / Pay date: 15 Sep 24							
SUTTER HEALTH 5.164% DUE 08-15-2033	5.164	1,755.75	0.00	0.00	0.00	1,755.75	Receivable this period
	90,000.000						
CUSIP: 86944BAK9 Ex date: 15 Aug 24 / Pay date: 15 Aug 24							
TEXTRON INC 3.9% 09-17-2029	3.90	507.00	0.00	0.00	0.00	507.00	Receivable this period
	45,000.000						
CUSIP: 883203CA7 Ex date: 17 Sep 24 / Pay date: 17 Sep 24							
UNITED PARCEL SVC INC 5.5% 05-22-2054	5.50	506.45	0.00	0.00	0.00	506.45	Receivable this period
	85,000.000						
CUSIP: 911312CE4 Ex date: 22 Nov 24 / Pay date: 22 Nov 24							
UNITEDHEALTH GROUP 5.875% DUE 02-15-2053	5.875	1,442.63	0.00	0.00	0.00	1,442.63	Receivable this period
	65,000.000						
CUSIP: 91324PES7 Ex date: 15 Aug 24 / Pay date: 15 Aug 24							
UNITYPOINT HEALTH FIXED 3.665% DUE 02-15-2050	3.665	276.91	0.00	0.00	0.00	276.91	Receivable this period
	20,000.000						
CUSIP: 91338CAA3 Ex date: 15 Aug 24 / Pay date: 15 Aug 24							

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
US BANCORP 5.678% 01-23-2035 CUSIP: 91159HJR2 Ex date: 23 Jul 24 / Pay date: 23 Jul 24	5.678 135,000.000	3,364.21	0.00	0.00	0.00	3,364.21	Receivable this period
VALERO ENERGY CORP NEW 3.65% 12-01-2051 CUSIP: 91913YBD1 Ex date: 01 Dec 24 / Pay date: 01 Dec 24	3.65 40,000.000	121.66	0.00	0.00	0.00	121.66	Receivable this period
VIRGINIA PWR FUEL SECURITIZATION LLC 4.877% 05-01-2033 CUSIP: 92808VAB8	4.877 65,000.000	1,206.38	0.00	0.00	0.00	1,206.38	Receivable this period
WESTINGHOUSE AIR BRAKE TECH CORP 5.611% 03-11-2034 CUSIP: 960386AR1 Ex date: 11 Sep 24 / Pay date: 11 Sep 24	5.611 120,000.000	2,057.36	0.00	0.00	0.00	2,057.36	Receivable this period
ABBVIE INC 4.85% DUE 06-15-2044 REG CUSIP: 00287YDA4 Ex date: 17 Jun 24 / Pay date: 17 Jun 24	4.85 40,000.000	970.00	0.00	0.00	0.00	970.00	Received this period
ABBVIE INC 4.85% DUE 06-15-2044 REG CUSIP: 00287YDA4 Ex date: 15 Dec 23 / Pay date: 15 Dec 23	4.85 40,000.000	970.00	0.00	0.00	0.00	970.00	Received this period
ALABAMA PWR CO 5.85% 11-15-2033 CUSIP: 010392GB8 Ex date: 15 May 24 / Pay date: 15 May 24	5.85 35,000.000	1,057.88	0.00	0.00	0.00	1,057.88	Received this period
ALEXANDRIA REAL ESTATE EQUITIES INC 5.15% 04-15-2053 CUSIP: 015271BB4 Ex date: 16 Oct 23 / Pay date: 16 Oct 23	5.15 70,000.000	2,393.32	0.00	0.00	0.00	2,393.32	Received this period
ALEXANDRIA REAL ESTATE EQUITIES INC 5.15% 04-15-2053 CUSIP: 015271BB4 Ex date: 15 Apr 24 / Pay date: 15 Apr 24	5.15 70,000.000	1,802.50	0.00	0.00	0.00	1,802.50	Received this period
ALLY FINL INC 6.848% 01-03-2030 CUSIP: 02005NBU3 Ex date: 03 Jan 24 / Pay date: 03 Jan 24	6.848 60,000.000	216.85	0.00	0.00	0.00	216.85	Received this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
AMEREN ILL CO 4.95% 06-01-2033	4.95	2,862.06	0.00	0.00	0.00	2,862.06	Received this period
	115,000.000						
CUSIP: 02361DBA7 Ex date: 01 Dec 23 / Pay date: 01 Dec 23							
AMERICAN EXPRESS CO 4.9% DUE 02-13-2026	4.90	1,445.50	0.00	0.00	0.00	1,445.50	Received this period
	60,000.000						
CUSIP: 025816DC0 Ex date: 14 Aug 23 / Pay date: 14 Aug 23							
AMERICAN EXPRESS CO 4.9% DUE 02-13-2026	4.90	1,470.00	0.00	0.00	0.00	1,470.00	Received this period
	60,000.000						
CUSIP: 025816DC0 Ex date: 13 Feb 24 / Pay date: 13 Feb 24							
AMERICAN UNIV 3.672% DUE 04-01-2049	3.672	1,009.80	0.00	0.00	0.00	1,009.80	Received this period
	0.000						
CUSIP: 030360AD3 Ex date: 02 Oct 23 / Pay date: 02 Oct 23							
AT&T INC 3.5% DUE 09-15-2053 REG	3.50	1,225.00	0.00	0.00	0.00	1,225.00	Received this period
	70,000.000						
CUSIP: 00206RKJ0 Ex date: 15 Mar 24 / Pay date: 15 Mar 24							
AT&T INC 5.4% 02-15-2034	5.40	602.25	0.00	0.00	0.00	602.25	Received this period
	55,000.000						
CUSIP: 00206RMT6 Ex date: 15 Aug 23 / Pay date: 15 Aug 23							
AVALONBAY CMNTYS 3.45% DUE 06-01-2025	3.45	1,725.00	0.00	0.00	0.00	1,725.00	Received this period
	100,000.000						
CUSIP: 05348EAV1 Ex date: 01 Dec 23 / Pay date: 01 Dec 23							
AVALONBAY CMNTYS FIXED 5% DUE 02-15-2033	5.00	1,377.78	0.00	0.00	0.00	1,377.78	Received this period
	40,000.000						
CUSIP: 053484AD3 Ex date: 15 Aug 23 / Pay date: 15 Aug 23							
BANK OF AMERICA CORPORATION 5.288% 04-25-2034	5.288	4,362.60	0.00	0.00	0.00	4,362.60	Received this period
	165,000.000						
CUSIP: 06051GLH0 Ex date: 25 Apr 24 / Pay date: 25 Apr 24							
BANK OF AMERICA CORPORATION 5.288% 04-25-2034	5.288	4,362.60	0.00	0.00	0.00	4,362.60	Received this period
	165,000.000						
CUSIP: 06051GLH0 Ex date: 25 Oct 23 / Pay date: 25 Oct 23							

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
BEST BUY CO INC 1.95% 10-01-2030	1.95	585.00	0.00	0.00	0.00	585.00	Received this period
CUSIP: 08652BAB5 Ex date: 02 Oct 23 / Pay date: 02 Oct 23	60,000.000						
BOEING CO 3.2% DUE 03-01-2029	3.20	960.00	0.00	0.00	0.00	960.00	Received this period
CUSIP: 097023CD5 Ex date: 01 Sep 23 / Pay date: 01 Sep 23	60,000.000						
BP CAP MKTS AMER 3.796% DUE 09-21-2025	3.796	1,233.70	0.00	0.00	0.00	1,233.70	Received this period
CUSIP: 10373QAB6 Ex date: 21 Sep 23 / Pay date: 21 Sep 23	65,000.000						
BRISTOL-MYERS SQUIBB CO 6.25% DUE 11-15-2053	6.25	947.92	0.00	0.00	0.00	947.92	Received this period
CUSIP: 110122EB0 Ex date: 15 May 24 / Pay date: 15 May 24	30,000.000						
BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054	5.20	637.00	0.00	0.00	0.00	637.00	Received this period
CUSIP: 12189LBK6 Ex date: 16 Oct 23 / Pay date: 16 Oct 23	35,000.000						
BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054	5.20	2,210.00	0.00	0.00	0.00	2,210.00	Received this period
CUSIP: 12189LBK6 Ex date: 15 Apr 24 / Pay date: 15 Apr 24	85,000.000						
CAPITAL ONE FINANCIAL CORP 5.817% DUE 02-01-2034	5.817	581.70	0.00	0.00	0.00	581.70	Received this period
CUSIP: 14040HCY9 Ex date: 01 Feb 24 / Pay date: 01 Feb 24	20,000.000						
CAPITAL ONE FINANCIAL CORP 5.817% DUE 02-01-2034	5.817	581.70	0.00	0.00	0.00	581.70	Received this period
CUSIP: 14040HCY9 Ex date: 01 Aug 23 / Pay date: 01 Aug 23	20,000.000						
CATERPILLAR FINL SVCS CORP MEDIUM TRANCHE # TR 00791 4.9% 01-17-2025	4.90	1,592.50	0.00	0.00	0.00	1,592.50	Received this period
CUSIP: 14913R2Y2 Ex date: 17 Jul 23 / Pay date: 17 Jul 23	65,000.000						
CATERPILLAR FINL SVCS CORP MEDIUM TRANCHE # TR 00791 4.9% 01-17-2025	4.90	1,592.50	0.00	0.00	0.00	1,592.50	Received this period
CUSIP: 14913R2Y2 Ex date: 17 Jan 24 / Pay date: 17 Jan 24	65,000.000						

◆ **Income and Expense Detail - Base Currency**

<u>Description</u>	<u>Rate</u>		<u>Tax</u>				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
CENTERPOINT ENERGY HOUSTON ELEC LLC 5.2%10-01-2028 CUSIP: 15189XBD9 Ex date: 01 Apr 24 / Pay date: 01 Apr 24	5.20 75,000.000	2,090.83	0.00	0.00	0.00	2,090.83	Received this period
CHILDRENS HLTH SYS 2.511% DUE 08-15-2050 CUSIP: 16876HAB5 Ex date: 15 Aug 23 / Pay date: 15 Aug 23	2.511 30,000.000	376.65	0.00	0.00	0.00	376.65	Received this period
CHRISTUS HEALTH 4.341% 07-01-2028 CUSIP: 17108JAA1 Ex date: 02 Jan 24 / Pay date: 02 Jan 24	4.341 35,000.000	759.68	0.00	0.00	0.00	759.68	Received this period
CHURCH & DWIGHT CO INC SR NT 5% 06-15-2052 CUSIP: 17136MAB8 Ex date: 15 Dec 23 / Pay date: 15 Dec 23	5.00 120,000.000	3,000.00	0.00	0.00	0.00	3,000.00	Received this period
CHURCH & DWIGHT CO INC SR NT 5% 06-15-2052 CUSIP: 17136MAB8 Ex date: 17 Jun 24 / Pay date: 17 Jun 24	5.00 135,000.000	3,375.00	0.00	0.00	0.00	3,375.00	Received this period
CITIGROUP INC 5.61% 09-29-2026 CUSIP: 172967NX5 Ex date: 29 Sep 23 / Pay date: 29 Sep 23	5.61 70,000.000	1,963.50	0.00	0.00	0.00	1,963.50	Received this period
COMCAST CORP 4.8% 05-15-2033 CUSIP: 20030NEE7 Ex date: 15 May 24 / Pay date: 15 May 24	4.80 60,000.000	1,440.00	0.00	0.00	0.00	1,440.00	Received this period
COMCAST CORP NEW FIXED 5.5% DUE 11-15-2032 CUSIP: 20030NEB3 Ex date: 15 Nov 23 / Pay date: 15 Nov 23	5.50 60,000.000	1,650.00	0.00	0.00	0.00	1,650.00	Received this period
CVS HLTH CORP CDR FIXED 5% DUE 02-20-2026 CUSIP: 126650DS6 Ex date: 20 Feb 24 / Pay date: 20 Feb 24	5.00 25,000.000	625.00	0.00	0.00	0.00	625.00	Received this period
CVS HLTH CORP CDR FIXED 5% DUE 02-20-2026 CUSIP: 126650DS6 Ex date: 21 Aug 23 / Pay date: 21 Aug 23	5.00 25,000.000	621.53	0.00	0.00	0.00	621.53	Received this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
DARDEN RESTAURANTS INC 4.55% 02-15-2048	4.55	910.00	0.00	0.00	0.00	910.00	Received this period
CUSIP: 237194AM7 Ex date: 15 Feb 24 / Pay date: 15 Feb 24	40,000.000						
DARTMOUTH-HITCHCOC 4.178% 08-01-2048	4.178	1,462.30	0.00	0.00	0.00	1,462.30	Received this period
CUSIP: 23745QAA2 Ex date: 01 Aug 23 / Pay date: 01 Aug 23	70,000.000						
DEERE JOHN CAP CORP 2.125% 03-07-2025	2.125	318.75	0.00	0.00	0.00	318.75	Received this period
CUSIP: 24422EWB1 Ex date: 07 Sep 23 / Pay date: 07 Sep 23	30,000.000						
DEVON ENERGY CORP NEW 4.5% 1-15-2030 BEO	4.50	787.50	0.00	0.00	0.00	787.50	Received this period
CUSIP: 25179MBF9 Ex date: 17 Jul 23 / Pay date: 17 Jul 23	35,000.000						
DEVON ENERGY CORP NEW 4.5% 1-15-2030 BEO	4.50	787.50	0.00	0.00	0.00	787.50	Received this period
CUSIP: 25179MBF9 Ex date: 16 Jan 24 / Pay date: 16 Jan 24	35,000.000						
DUKE ENERGY FLA LLC 5.875% 11-15-2033	5.875	2,580.10	0.00	0.00	0.00	2,580.10	Received this period
CUSIP: 26444HAQ4 Ex date: 15 May 24 / Pay date: 15 May 24	85,000.000						
DUKE ENERGY FLA LLC 5.95% DUE 11-15-2052BEO	5.95	1,785.00	0.00	0.00	0.00	1,785.00	Received this period
CUSIP: 26444HAN1 Ex date: 15 Nov 23 / Pay date: 15 Nov 23	60,000.000						
DUKE ENERGY FLA LLC 5.95% DUE 11-15-2052BEO	5.95	1,785.00	0.00	0.00	0.00	1,785.00	Received this period
CUSIP: 26444HAN1 Ex date: 15 May 24 / Pay date: 15 May 24	60,000.000						
DUKE ENERGY FLA PROJ FIN LLC 2.538% 09-01-2031	2.538	326.85	0.00	0.00	0.00	326.85	Received this period
CUSIP: 26444GAC7 Ex date: 01 Mar 24 / Pay date: 01 Mar 24	25,756.560						
DUKE ENERGY FLA PROJ FIN LLC 2.538% 09-01-2031	2.538	350.51	0.00	0.00	0.00	350.51	Received this period
CUSIP: 26444GAC7 Ex date: 01 Sep 23 / Pay date: 01 Sep 23	27,620.580						

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
ENERGY TRANSFER 3.75% DUE 05-15-2030	3.75 72,000.000	1,350.00	0.00	0.00	0.00	1,350.00	Received this period
CUSIP: 29278NAQ6 Ex date: 15 Nov 23 / Pay date: 15 Nov 23							
ENERGY TRANSFER L P 6.4% 12-01-2030	6.40 105,000.000	896.00	0.00	0.00	0.00	896.00	Received this period
CUSIP: 29273VAT7 Ex date: 01 Dec 23 / Pay date: 01 Dec 23							
ENERGY TRANSFER LP 5.95% 05-15-2054	5.95 45,000.000	818.12	0.00	0.00	0.00	818.12	Received this period
CUSIP: 29273VAW0 Ex date: 15 May 24 / Pay date: 15 May 24							
ENTERGY ARK LLC 5.15% DUE 01-15-2033	5.15 35,000.000	946.31	0.00	0.00	0.00	946.31	Received this period
CUSIP: 29366MAD0 Ex date: 17 Jul 23 / Pay date: 17 Jul 23							
ENTERGY TEX INC FIXED 5% DUE 09-15-2052	5.00 30,000.000	750.00	0.00	0.00	0.00	750.00	Received this period
CUSIP: 29365TAM6 Ex date: 15 Mar 24 / Pay date: 15 Mar 24							
ENTERGY TEX INC FIXED 5% DUE 09-15-2052	5.00 30,000.000	750.00	0.00	0.00	0.00	750.00	Received this period
CUSIP: 29365TAM6 Ex date: 15 Sep 23 / Pay date: 15 Sep 23							
ENTERGY TEXAS INC 5.8% 09-01-2053	5.80 20,000.000	644.44	0.00	0.00	0.00	644.44	Received this period
CUSIP: 29365TAN4 Ex date: 01 Mar 24 / Pay date: 01 Mar 24							
FOX CORP 6.5% 10-13-2033	6.50 130,000.000	4,225.00	0.00	0.00	0.00	4,225.00	Received this period
CUSIP: 35137LAN5 Ex date: 15 Apr 24 / Pay date: 15 Apr 24							
GENERAL MOTORS FINANCIAL CO INC 5.4% DUE04-06-2026	5.40 15,000.000	405.00	0.00	0.00	0.00	405.00	Received this period
CUSIP: 37045XEF9 Ex date: 06 Oct 23 / Pay date: 06 Oct 23							
GENERAL MOTORS FINANCIAL CO INC 5.4% DUE04-06-2026	5.40 15,000.000	405.00	0.00	0.00	0.00	405.00	Received this period
CUSIP: 37045XEF9 Ex date: 08 Apr 24 / Pay date: 08 Apr 24							

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
GENERAL MTRS FINL CO INC 6.4% 01-09-2033	6.40	1,920.00	0.00	0.00	0.00	1,920.00	Received this period
CUSIP: 37045XED4 Ex date: 10 Jul 23 / Pay date: 10 Jul 23	60,000.000						
GEORGIA PWR CO 4.95% 05-17-2033	4.95	928.81	0.00	0.00	0.00	928.81	Received this period
CUSIP: 373334KT7 Ex date: 17 Nov 23 / Pay date: 17 Nov 23	35,000.000						
GOLDMAN SACHS GROUP INC 4.482% 08-23-2028	4.482	1,456.65	0.00	0.00	0.00	1,456.65	Received this period
CUSIP: 38141GZU1 Ex date: 23 Feb 24 / Pay date: 23 Feb 24	65,000.000						
GOLDMAN SACHS GROUP INC 5.7% DUE 11-01-2024 BEO	5.70	1,995.00	0.00	0.00	0.00	1,995.00	Received this period
CUSIP: 38141GZV9 Ex date: 01 Nov 23 / Pay date: 01 Nov 23	70,000.000						
GOLDMAN SACHS GROUP INC 5.7% DUE 11-01-2024 BEO	5.70	1,995.00	0.00	0.00	0.00	1,995.00	Received this period
CUSIP: 38141GZV9 Ex date: 01 May 24 / Pay date: 01 May 24	70,000.000						
GOLDMAN SACHS GROUP INC 6.484% DUE 10-24-2029	6.484	1,134.70	0.00	0.00	0.00	1,134.70	Received this period
CUSIP: 38141GA46 Ex date: 24 Apr 24 / Pay date: 24 Apr 24	35,000.000						
GOLDMAN SACHS GROUP INC 6.561% 10-24-2034	6.561	820.13	0.00	0.00	0.00	820.13	Received this period
CUSIP: 38141GA53 Ex date: 24 Apr 24 / Pay date: 24 Apr 24	25,000.000						
HALLIBURTON CO 5% DUE 11-15-2045	5.00	1,125.00	0.00	0.00	0.00	1,125.00	Received this period
CUSIP: 406216BK6 Ex date: 15 May 24 / Pay date: 15 May 24	45,000.000						
HOWARD UNIV 5.209% DUE 10-01-2052	5.209	390.68	0.00	0.00	0.00	390.68	Received this period
CUSIP: 442851BH3 Ex date: 01 Apr 24 / Pay date: 01 Apr 24	15,000.000						
IBM CORP 4.5% DUE 02-06-2026	4.50	2,587.50	0.00	0.00	0.00	2,587.50	Received this period
CUSIP: 459200KW0 Ex date: 07 Aug 23 / Pay date: 07 Aug 23	115,000.000						

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
IBM CORP 4.5% DUE 02-06-2026	4.50 115,000.000	2,587.50	0.00	0.00	0.00	2,587.50	Received this period
CUSIP: 459200KW0 Ex date: 06 Feb 24 / Pay date: 06 Feb 24							
INDIANA UNIV HEALTH INC 3.97% BNDS 11-01-2048	3.97 55,000.000	1,091.75	0.00	0.00	0.00	1,091.75	Received this period
CUSIP: 455170AA8 Ex date: 01 May 24 / Pay date: 01 May 24							
INTUIT INC 5.2% 09-15-2033	5.20 35,000.000	910.00	0.00	0.00	0.00	910.00	Received this period
CUSIP: 46124HAG1 Ex date: 15 Mar 24 / Pay date: 15 Mar 24							
INTUIT INC 5.25% 09-15-2026	5.25 35,000.000	918.75	0.00	0.00	0.00	918.75	Received this period
CUSIP: 46124HAE6 Ex date: 15 Mar 24 / Pay date: 15 Mar 24							
JOHNS HOPKINS UNIV TAXABLE BD 2022 SER A4.705% 07-01-2032	4.705 85,000.000	1,999.63	0.00	0.00	0.00	1,999.63	Received this period
CUSIP: 478115AH1 Ex date: 03 Jul 23 / Pay date: 03 Jul 23							
JPMORGAN CHASE & 6.087% DUE 10-23-2029	6.087 80,000.000	2,434.80	0.00	0.00	0.00	2,434.80	Received this period
CUSIP: 46647PDX1 Ex date: 23 Apr 24 / Pay date: 23 Apr 24							
JPMORGAN CHASE & CO 5.299% 07-24-2029	5.299 55,000.000	1,457.23	0.00	0.00	0.00	1,457.23	Received this period
CUSIP: 46647PDU7 Ex date: 24 Jan 24 / Pay date: 24 Jan 24							
JPMORGAN CHASE & CO. 5.35% 06-01-2034	5.35 75,000.000	2,006.25	0.00	0.00	0.00	2,006.25	Received this period
CUSIP: 46647PDR4 Ex date: 01 Dec 23 / Pay date: 01 Dec 23							
JPMORGAN CHASE & CO. 5.35% 06-01-2034	5.35 75,000.000	2,006.25	0.00	0.00	0.00	2,006.25	Received this period
CUSIP: 46647PDR4 Ex date: 03 Jun 24 / Pay date: 03 Jun 24							
KINDER MORGAN INC 5.2% 06-01-2033	5.20 35,000.000	910.00	0.00	0.00	0.00	910.00	Received this period
CUSIP: 49456BAX9 Ex date: 01 Dec 23 / Pay date: 01 Dec 23							

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
KRAFT HEINZ FOODS CO GTD SR NT 5.5% 06-01-2050 CUSIP: 50077LBJ4 Ex date: 01 Dec 23 / Pay date: 01 Dec 23	5.50 30,000.000	825.00	0.00	0.00	0.00	825.00	Received this period
KRAFT HEINZ FOODS CO GTD SR NT 5.5% 06-01-2050 CUSIP: 50077LBJ4 Ex date: 03 Jun 24 / Pay date: 03 Jun 24	5.50 30,000.000	825.00	0.00	0.00	0.00	825.00	Received this period
KS GAS SVC 5.486% DUE 08-01-2034 CUSIP: 484915AA1 Ex date: 01 Feb 24 / Pay date: 01 Feb 24	5.486 46,917.220	1,286.94	0.00	0.00	0.00	1,286.94	Received this period
KS GAS SVC 5.486% DUE 08-01-2034 CUSIP: 484915AA1 Ex date: 01 Aug 23 / Pay date: 01 Aug 23	5.486 90,000.000	3,469.90	0.00	0.00	0.00	3,469.90	Received this period
MATTEL INC 3.75% DUE 04-01-2029 CUSIP: 577081BF8 Ex date: 02 Oct 23 / Pay date: 02 Oct 23	3.75 150,000.000	2,812.50	0.00	0.00	0.00	2,812.50	Received this period
MATTEL INC 3.75% DUE 04-01-2029 CUSIP: 577081BF8 Ex date: 01 Apr 24 / Pay date: 01 Apr 24	3.75 150,000.000	2,812.50	0.00	0.00	0.00	2,812.50	Received this period
MATTEL INC 5.45 DUE 11-01-2041 CUSIP: 577081AW2 Ex date: 01 May 24 / Pay date: 01 May 24	5.45 185,000.000	5,041.25	0.00	0.00	0.00	5,041.25	Received this period
MEMORIAL SLOAN-KETTERING 5 7-1-2042 CUSIP: 586054AA6 Ex date: 03 Jul 23 / Pay date: 03 Jul 23	5.00 30,000.000	750.00	0.00	0.00	0.00	750.00	Received this period
META PLATFORMS INC 4.95% 05-15-2033 CUSIP: 30303M8N5 Ex date: 15 May 24 / Pay date: 15 May 24	4.95 130,000.000	3,217.50	0.00	0.00	0.00	3,217.50	Received this period
META PLATFORMS INC 4.95% 05-15-2033 CUSIP: 30303M8N5 Ex date: 15 Nov 23 / Pay date: 15 Nov 23	4.95 130,000.000	3,432.00	0.00	0.00	0.00	3,432.00	Received this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
META PLATFORMS INC 5.6% DUE 05-15-2053	5.60	4,340.00	0.00	0.00	0.00	4,340.00	Received this period
	155,000.000						
CUSIP: 30303M8Q8 Ex date: 15 May 24 / Pay date: 15 May 24							
META PLATFORMS INC 5.6% DUE 05-15-2053	5.60	2,688.00	0.00	0.00	0.00	2,688.00	Received this period
	90,000.000						
CUSIP: 30303M8Q8 Ex date: 15 Nov 23 / Pay date: 15 Nov 23							
MICRON TECH INC FIXED 6.75% DUE 11-01-2029	6.75	1,181.25	0.00	0.00	0.00	1,181.25	Received this period
	35,000.000						
CUSIP: 595112BV4 Ex date: 01 May 24 / Pay date: 01 May 24							
MICRON TECH INC FIXED 6.75% DUE 11-01-2029	6.75	1,181.25	0.00	0.00	0.00	1,181.25	Received this period
	35,000.000						
CUSIP: 595112BV4 Ex date: 01 Nov 23 / Pay date: 01 Nov 23							
MICRON TECHNOLOGY INC 5.875% 09-15-2033	5.875	2,136.22	0.00	0.00	0.00	2,136.22	Received this period
	85,000.000						
CUSIP: 595112CB7 Ex date: 15 Sep 23 / Pay date: 15 Sep 23							
MORGAN STANLEY 3.62% 04-17-2025	3.62	452.50	0.00	0.00	0.00	452.50	Received this period
	25,000.000						
CUSIP: 61747YEQ4 Ex date: 17 Oct 23 / Pay date: 17 Oct 23							
MORGAN STANLEY 5.424% 07-21-2034	5.424	813.60	0.00	0.00	0.00	813.60	Received this period
	30,000.000						
CUSIP: 61747YFG5 Ex date: 22 Jan 24 / Pay date: 22 Jan 24							
MORGAN STANLEY 5.948% 01-19-2038	5.948	892.20	0.00	0.00	0.00	892.20	Received this period
	30,000.000						
CUSIP: 61747YFB6 Ex date: 19 Jul 23 / Pay date: 19 Jul 23							
MORGAN STANLEY FLTG RT 5.164% DUE 04-20-2029	5.164	1,155.45	0.00	0.00	0.00	1,155.45	Received this period
	45,000.000						
CUSIP: 61747YFD2 Ex date: 20 Oct 23 / Pay date: 20 Oct 23							
MORGAN STANLEY FLTG RT 5.164% DUE 04-20-2029	5.164	1,161.90	0.00	0.00	0.00	1,161.90	Received this period
	45,000.000						
CUSIP: 61747YFD2 Ex date: 22 Apr 24 / Pay date: 22 Apr 24							

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
MPLX LP 5.0% 03-01-2033	5.00 35,000.000	875.00	0.00	0.00	0.00	875.00	Received this period
CUSIP: 55336VBV1 Ex date: 01 Mar 24 / Pay date: 01 Mar 24							
MPLX LP 5.0% 03-01-2033	5.00 35,000.000	981.94	0.00	0.00	0.00	981.94	Received this period
CUSIP: 55336VBV1 Ex date: 01 Sep 23 / Pay date: 01 Sep 23							
NORTHERN TR CORP 1.95% DUE 05-01-2030	1.95 5,000.000	48.75	0.00	0.00	0.00	48.75	Received this period
CUSIP: 665859AV6 Ex date: 01 Nov 23 / Pay date: 01 Nov 23							
OGLETHORPE PWR CORP 3.75% 08-01-2050	3.75 165,000.000	3,093.75	0.00	0.00	0.00	3,093.75	Received this period
CUSIP: 677050AQ9 Ex date: 01 Feb 24 / Pay date: 01 Feb 24							
OGLETHORPE PWR CORP 3.75% 08-01-2050	3.75 165,000.000	3,093.75	0.00	0.00	0.00	3,093.75	Received this period
CUSIP: 677050AQ9 Ex date: 01 Aug 23 / Pay date: 01 Aug 23							
OGLETHORPE PWR CORP 4.5% 04-01-2047	4.50 35,000.000	787.50	0.00	0.00	0.00	787.50	Received this period
CUSIP: 677050AS5 Ex date: 01 Apr 24 / Pay date: 01 Apr 24							
OGLETHORPE PWR CORP 4.5% 04-01-2047	4.50 35,000.000	787.50	0.00	0.00	0.00	787.50	Received this period
CUSIP: 677050AS5 Ex date: 02 Oct 23 / Pay date: 02 Oct 23							
ORLANDO HEALTH INC 3.327% DUE 10-01-2050	3.327 0.000	1,497.15	0.00	0.00	0.00	1,497.15	Received this period
CUSIP: 686514AH3 Ex date: 01 Apr 24 / Pay date: 01 Apr 24							
PARKER-HANNIFIN CORP 4.45% 11-21-2044	4.45 60,000.000	1,335.00	0.00	0.00	0.00	1,335.00	Received this period
CUSIP: 70109HAN5 Ex date: 21 May 24 / Pay date: 21 May 24							
PHILIP MORRIS INTL INC 5.125% 02-15-2030	5.125 85,000.000	2,178.13	0.00	0.00	0.00	2,178.13	Received this period
CUSIP: 718172DA4 Ex date: 15 Feb 24 / Pay date: 15 Feb 24							

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
PHILIP MORRIS INTL INC 5.125% 02-15-2030	5.125	2,178.13	0.00	0.00	0.00	2,178.13	Received this period
CUSIP: 718172DA4 Ex date: 15 Aug 23 / Pay date: 15 Aug 23	85,000.000						
PNC FINL SVCS GROUP INC 4.758% 01-26-2027	4.758	841.90	0.00	0.00	0.00	841.90	Received this period
CUSIP: 693475BL8 Ex date: 26 Jul 23 / Pay date: 26 Jul 23	35,000.000						
PUBLIC STORAGE 5.35% 08-01-2053	5.35	549.86	0.00	0.00	0.00	549.86	Received this period
CUSIP: 74460WAH0 Ex date: 01 Feb 24 / Pay date: 01 Feb 24	20,000.000						
PVPTL COMMSCOPE FIN LLC SR NT 144A 6.0% 03-01-2026	6.00	4,500.00	0.00	0.00	0.00	4,500.00	Received this period
CUSIP: 20338QAD5 Ex date: 01 Sep 23 / Pay date: 01 Sep 23	150,000.000						
PVTPL NEW YORK LIFE GLOBAL FDG SR SECD NT 5.45% 09-18-2026	5.45	1,761.18	0.00	0.00	0.00	1,761.18	Received this period
CUSIP: 64953BBF4 Ex date: 18 Mar 24 / Pay date: 18 Mar 24	65,000.000						
PVTPL PANTHER BF AGGREGATOR 2 LP/PANTHER6.25% 05-15-2026	6.25	4,250.00	0.00	0.00	0.00	4,250.00	Received this period
CUSIP: 69867DAA6 Ex date: 15 Nov 23 / Pay date: 15 Nov 23	136,000.000						
PVTPL PANTHER BF AGGREGATOR 2 LP/PANTHER6.25% 05-15-2026	6.25	4,250.00	0.00	0.00	0.00	4,250.00	Received this period
CUSIP: 69867DAA6 Ex date: 15 May 24 / Pay date: 15 May 24	136,000.000						
PVTPL SPECTRUM BRANDS INC 5.0% DUE 10-01-2029/09-24-2019 BEO	5.00	3,750.00	0.00	0.00	0.00	3,750.00	Received this period
CUSIP: 84762LAV7 Ex date: 02 Oct 23 / Pay date: 02 Oct 23	150,000.000						
PVTPL SPECTRUM BRANDS INC 5.0% DUE 10-01-2029/09-24-2019 BEO	5.00	1,604.17	0.00	0.00	0.00	1,604.17	Received this period
CUSIP: 84762LAV7 Ex date: 18 Jun 24 / Pay date: 18 Jun 24	150,000.000						
PVTPL SPECTRUM BRANDS INC 5.0% DUE 10-01-2029/09-24-2019 BEO	5.00	3,750.00	0.00	0.00	0.00	3,750.00	Received this period
CUSIP: 84762LAV7 Ex date: 01 Apr 24 / Pay date: 01 Apr 24	150,000.000						

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
PVTPL VERALTO CORP SR NT 5.45% 09-18-2033	5.45	2,043.75	0.00	0.00	0.00	2,043.75	Received this period
CUSIP: 92338CAE3 Ex date: 18 Mar 24 / Pay date: 18 Mar 24	75,000.000						
PVTPL VERALTO CORP SR NT 5.5% 09-18-2026	5.50	1,650.00	0.00	0.00	0.00	1,650.00	Received this period
CUSIP: 92338CAA1 Ex date: 18 Mar 24 / Pay date: 18 Mar 24	60,000.000						
REPUBLIC SERVICES INC 5.0% 12-15-2033	5.00	2,287.50	0.00	0.00	0.00	2,287.50	Received this period
CUSIP: 760759BH2 Ex date: 17 Jun 24 / Pay date: 17 Jun 24	90,000.000						
RTX CORPORATION 1.9% 09-01-2031	1.90	475.00	0.00	0.00	0.00	475.00	Received this period
CUSIP: 75513ECM1 Ex date: 01 Sep 23 / Pay date: 01 Sep 23	50,000.000						
RTX CORPORATION 3.65% 08-16-2023	3.65	109.50	0.00	0.00	0.00	109.50	Received this period
CUSIP: 913017DB2 Ex date: 16 Aug 23 / Pay date: 16 Aug 23	6,000.000						
RTX CORPORATION 3.95% 08-16-2025	3.95	888.75	0.00	0.00	0.00	888.75	Received this period
CUSIP: 913017DD8 Ex date: 16 Aug 23 / Pay date: 16 Aug 23	45,000.000						
RTX CORPORATION 3.95% 08-16-2025	3.95	888.75	0.00	0.00	0.00	888.75	Received this period
CUSIP: 913017DD8 Ex date: 16 Feb 24 / Pay date: 16 Feb 24	45,000.000						
SCHWAB CHARLES 4.2% DUE 03-24-2025	4.20	1,365.00	0.00	0.00	0.00	1,365.00	Received this period
CUSIP: 808513BB0 Ex date: 25 Sep 23 / Pay date: 25 Sep 23	65,000.000						
SHARP HEALTHCARE 2.68% DUE 08-01-2050	2.68	402.00	0.00	0.00	0.00	402.00	Received this period
CUSIP: 819892AL4 Ex date: 01 Aug 23 / Pay date: 01 Aug 23	30,000.000						
SNAP ON INC FIXED 3.1% DUE 05-01-2050	3.10	775.00	0.00	0.00	0.00	775.00	Received this period
CUSIP: 833034AM3 Ex date: 01 Nov 23 / Pay date: 01 Nov 23	50,000.000						

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
SOUTHERN CALIF EDISON CO 1ST & REF MTG SER 2021 1.1% 04-01-2024 CUSIP: 842400HB2 Ex date: 02 Oct 23 / Pay date: 02 Oct 23	1.10 100,000.000	550.00	0.00	0.00	0.00	550.00	Received this period
SOUTHERN CALIF EDISON CO 1ST & REF MTG SER 2021 1.1% 04-01-2024 CUSIP: 842400HB2 Ex date: 01 Apr 24 / Pay date: 01 Apr 24	1.10 100,000.000	550.00	0.00	0.00	0.00	550.00	Received this period
SOUTHERN CALIF EDISON CO 3.5 DUE 10-01-2023 CUSIP: 842400FY4 Ex date: 02 Oct 23 / Pay date: 02 Oct 23	0.00 85,000.000	1,487.50	0.00	0.00	0.00	1,487.50	Received this period
SOUTHERN CALIFORNIA EDISON CO 1ST & REF MTG BD SER 2022G 5.95% 11-01-2032 CUSIP: 842400HT3 Ex date: 01 Nov 23 / Pay date: 01 Nov 23	5.95 15,000.000	446.25	0.00	0.00	0.00	446.25	Received this period
SOUTHERN CALIFORNIA EDISON CO 1ST & REF MTG BD SER 2022G 5.95% 11-01-2032 CUSIP: 842400HT3 Ex date: 01 May 24 / Pay date: 01 May 24	5.95 15,000.000	446.25	0.00	0.00	0.00	446.25	Received this period
SSM HEALTH CARE CORP 4.894% 06-01-2028 CUSIP: 784710AC9 Ex date: 03 Jun 24 / Pay date: 03 Jun 24	4.894 40,000.000	978.80	0.00	0.00	0.00	978.80	Received this period
SSM HLTH CARE CORP 3.823% DUE 06-01-2027 CUSIP: 784710AA3 Ex date: 03 Jun 24 / Pay date: 03 Jun 24	3.823 80,000.000	1,529.20	0.00	0.00	0.00	1,529.20	Received this period
STANFORD HEALTH CARE TAXABLE BD SER 20213.027% 08-15-2051 CUSIP: 85434VAC2 Ex date: 15 Aug 23 / Pay date: 15 Aug 23	3.027 35,000.000	529.73	0.00	0.00	0.00	529.73	Received this period
SUTTER HEALTH 3.695% DUE 08-15-2028 CUSIP: 86944BAD5 Ex date: 15 Feb 24 / Pay date: 15 Feb 24	3.695 35,000.000	646.63	0.00	0.00	0.00	646.63	Received this period
SUTTER HEALTH 5.164% DUE 08-15-2033 CUSIP: 86944BAK9 Ex date: 15 Aug 23 / Pay date: 15 Aug 23	5.164 45,000.000	432.48	0.00	0.00	0.00	432.48	Received this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
SUTTER HEALTH 5.164% DUE 08-15-2033	5.164 75,000.000	1,936.50	0.00	0.00	0.00	1,936.50	Received this period
CUSIP: 86944BAK9 Ex date: 15 Feb 24 / Pay date: 15 Feb 24							
TARGET CORP 4.8% DUE 01-15-2053	4.80 60,000.000	1,368.00	0.00	0.00	0.00	1,368.00	Received this period
CUSIP: 87612EBR6 Ex date: 17 Jul 23 / Pay date: 17 Jul 23							
TEXTRON INC 3.9% 09-17-2029	3.90 25,000.000	487.50	0.00	0.00	0.00	487.50	Received this period
CUSIP: 883203CA7 Ex date: 18 Mar 24 / Pay date: 18 Mar 24							
TEXTRON INC FIXED 2.45% DUE 03-15-2031	2.45 35,000.000	428.75	0.00	0.00	0.00	428.75	Received this period
CUSIP: 883203CC3 Ex date: 15 Sep 23 / Pay date: 15 Sep 23							
THOMAS JEFFSN UNIV 3.847% DUE 11-01-2057	3.847 0.000	1,923.50	0.00	0.00	0.00	1,923.50	Received this period
CUSIP: 88444NAS7 Ex date: 01 Nov 23 / Pay date: 01 Nov 23							
T-MOBILE USA INC 5.75% 01-15-2034	5.75 50,000.000	966.32	0.00	0.00	0.00	966.32	Received this period
CUSIP: 87264ADC6 Ex date: 16 Jan 24 / Pay date: 16 Jan 24							
TRUIST FINL CORP SR MED TERM NTS 5.122% 01-26-2034	5.122 45,000.000	1,152.45	0.00	0.00	0.00	1,152.45	Received this period
CUSIP: 89788MAM4 Ex date: 26 Jul 23 / Pay date: 26 Jul 23							
U S BANCORP 5.775% 06-12-2029	5.775 60,000.000	1,732.50	0.00	0.00	0.00	1,732.50	Received this period
CUSIP: 91159HJM3 Ex date: 12 Dec 23 / Pay date: 12 Dec 23							
U S BANCORP MEDIUM TERM NTS- BOOK ENTRY 4.839% 02-01-2034	4.839 45,000.000	1,088.78	0.00	0.00	0.00	1,088.78	Received this period
CUSIP: 91159HJL5 Ex date: 01 Aug 23 / Pay date: 01 Aug 23							
U S BANCORP MEDIUM VAR RT 4.653% DUE 02-01-2029	4.653 45,000.000	1,046.93	0.00	0.00	0.00	1,046.93	Received this period
CUSIP: 91159HJK7 Ex date: 01 Aug 23 / Pay date: 01 Aug 23							

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
UNITEDHEALTH GROUP 5.875% DUE 02-15-2053	5.875	1,909.38	0.00	0.00	0.00	1,909.38	Received this period
CUSIP: 91324PES7 Ex date: 15 Feb 24 / Pay date: 15 Feb 24	65,000.000						
UNITEDHEALTH GROUP 5.875% DUE 02-15-2053	5.875	1,909.38	0.00	0.00	0.00	1,909.38	Received this period
CUSIP: 91324PES7 Ex date: 15 Aug 23 / Pay date: 15 Aug 23	65,000.000						
UNITEDHEALTH GROUP INC 4.0% 05-15-2029	4.00	1,700.00	0.00	0.00	0.00	1,700.00	Received this period
CUSIP: 91324PEH1 Ex date: 15 Nov 23 / Pay date: 15 Nov 23	85,000.000						
UNIVERSITY CHICAGO 2.547% DUE 04-01-2050	2.547	1,146.15	0.00	0.00	0.00	1,146.15	Received this period
CUSIP: 91412NBE9 Ex date: 02 Oct 23 / Pay date: 02 Oct 23	90,000.000						
UNIVERSITY SOUTHN CALIF 4.976% 10-01-2053	4.976	756.77	0.00	0.00	0.00	756.77	Received this period
CUSIP: 914886AH9 Ex date: 02 Oct 23 / Pay date: 02 Oct 23	75,000.000						
VALERO ENERGY CORP NEW 3.65% 12-01-2051	3.65	547.50	0.00	0.00	0.00	547.50	Received this period
CUSIP: 91913YBD1 Ex date: 01 Dec 23 / Pay date: 01 Dec 23	30,000.000						
VALERO ENERGY CORP NEW 3.65% 12-01-2051	3.65	730.00	0.00	0.00	0.00	730.00	Received this period
CUSIP: 91913YBD1 Ex date: 03 Jun 24 / Pay date: 03 Jun 24	40,000.000						
VERIZON COMMUNICATIONS INC NT 2.355% 03-15-2032	2.355	1,413.00	0.00	0.00	0.00	1,413.00	Received this period
CUSIP: 92343VGN8 Ex date: 15 Mar 24 / Pay date: 15 Mar 24	120,000.000						
VERIZON COMMUNICATIONS INC NT 2.355% 03-15-2032	2.355	706.50	0.00	0.00	0.00	706.50	Received this period
CUSIP: 92343VGN8 Ex date: 15 Sep 23 / Pay date: 15 Sep 23	60,000.000						
WALMART INC 4.5% DUE 04-15-2053	4.50	663.75	0.00	0.00	0.00	663.75	Received this period
CUSIP: 931142FE8 Ex date: 16 Oct 23 / Pay date: 16 Oct 23	30,000.000						

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
WELLS FARGO & CO 4.15% DUE 01-24-2029	4.15 35,000.000	726.25	0.00	0.00	0.00	726.25	Received this period
CUSIP: 95000U2D4 Ex date: 24 Jul 23 / Pay date: 24 Jul 23							
XYLEM INC FIXED 2.25% DUE 01-30-2031	2.25 90,000.000	1,012.50	0.00	0.00	0.00	1,012.50	Received this period
CUSIP: 98419MAL4 Ex date: 31 Jul 23 / Pay date: 31 Jul 23							
ZIMMER BIOMET HLDGS INC NT 2.6% 11-24-2031	2.60 65,000.000	845.00	0.00	0.00	0.00	845.00	Received this period
CUSIP: 98956PAV4 Ex date: 24 Nov 23 / Pay date: 24 Nov 23							
ABBVIE INC 4.85% DUE 06-15-2044 REG	4.85 40,000.000	-398.78	0.00	0.00	0.00	-398.78	Income purchased this period
CUSIP: 00287YDA4 Trade date: 25 Aug 23 / Settlement date: 29 Aug 23							
ADVENTIST HLTH 3.63% DUE 03-01-2049	3.63 30,000.000	-139.15	0.00	0.00	0.00	-139.15	Income purchased this period
CUSIP: 007944AG6 Trade date: 13 Oct 23 / Settlement date: 17 Oct 23							
ADVOCATE HEALTH & HOSPS CORP 2.211% DUE 06-15-2030/05-05-2020 REG	2.211 40,000.000	-29.48	0.00	0.00	0.00	-29.48	Income purchased this period
CUSIP: 007589AD6 Trade date: 26 Jun 24 / Settlement date: 27 Jun 24							
AETNA INC NEW 3.875% DUE 08-15-2047	3.875 50,000.000	-16.15	0.00	0.00	0.00	-16.15	Income purchased this period
CUSIP: 00817YAZ1 Trade date: 16 Aug 23 / Settlement date: 18 Aug 23							
ALABAMA PWR CO 5.85% 11-15-2033	5.85 35,000.000	-164.94	0.00	0.00	0.00	-164.94	Income purchased this period
CUSIP: 010392GB8 Trade date: 06 Dec 23 / Settlement date: 08 Dec 23							
ALLINA HEALTH SYS FIXED 2.902% DUE 11-15-2051	2.902 10,000.000	-21.77	0.00	0.00	0.00	-21.77	Income purchased this period
CUSIP: 01959LAE2 Trade date: 11 Jun 24 / Settlement date: 12 Jun 24							
AMEREN ILL CO 4.95% 06-01-2033	4.95 10,000.000	-64.63	0.00	0.00	0.00	-64.63	Income purchased this period
CUSIP: 02361DBA7 Trade date: 13 Jul 23 / Settlement date: 17 Jul 23							

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
AMEREN ILL CO 4.95% 06-01-2033	4.95 55,000.000	-158.81	0.00	0.00	0.00	-158.81	Income purchased this period
CUSIP: 02361DBA7 Trade date: 20 Dec 23 / Settlement date: 22 Dec 23							
AMERICAN UNIV 3.672% DUE 04-01-2049	3.672 55,000.000	-684.42	0.00	0.00	0.00	-684.42	Income purchased this period
CUSIP: 030360AD3 Trade date: 01 Aug 23 / Settlement date: 03 Aug 23							
AT&T INC 3.5% DUE 09-15-2053 REG	3.50 70,000.000	-455.97	0.00	0.00	0.00	-455.97	Income purchased this period
CUSIP: 00206RKJ0 Trade date: 20 Nov 23 / Settlement date: 22 Nov 23							
AT&T INC 5.4% 02-15-2034	5.40 35,000.000	-68.25	0.00	0.00	0.00	-68.25	Income purchased this period
CUSIP: 00206RMT6 Trade date: 24 Aug 23 / Settlement date: 28 Aug 23							
AT&T INC 5.4% 02-15-2034	5.40 55,000.000	-371.25	0.00	0.00	0.00	-371.25	Income purchased this period
CUSIP: 00206RMT6 Trade date: 13 Jul 23 / Settlement date: 17 Jul 23							
ATMOS ENERGY CORP 5.9% 11-15-2033	5.90 20,000.000	-157.33	0.00	0.00	0.00	-157.33	Income purchased this period
CUSIP: 049560AZ8 Trade date: 24 Nov 23 / Settlement date: 28 Nov 23							
ATMOS ENERGY CORP 5.9% 11-15-2033	5.90 20,000.000	-157.33	0.00	0.00	0.00	-157.33	Income purchased this period
CUSIP: 049560AZ8 Trade date: 24 Nov 23 / Settlement date: 28 Nov 23							
BAYLOR SCOTT & WHITE HLDGS 2.839% 11-15-2050	2.839 15,000.000	-54.41	0.00	0.00	0.00	-54.41	Income purchased this period
CUSIP: 072863AJ2 Trade date: 28 Jun 24 / Settlement date: 01 Jul 24							
BEST BUY CO INC 1.95% 10-01-2030	1.95 60,000.000	-487.50	0.00	0.00	0.00	-487.50	Income purchased this period
CUSIP: 08652BAB5 Trade date: 29 Aug 23 / Settlement date: 31 Aug 23							
BETH ISRAEL DEACONESS MED CTR INC TAXABLE	3.08 15,000.000	-145.02	0.00	0.00	0.00	-145.02	Income purchased this period
BD SER L 3.08% 07-01-2051							
CUSIP: 08661UAB2 Trade date: 22 Apr 24 / Settlement date: 24 Apr 24							

◆ **Income and Expense Detail - Base Currency**

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054 CUSIP: 12189LKB6 Trade date: 13 Feb 24 / Settlement date: 15 Feb 24	5.20 50,000.000	-866.67	0.00	0.00	0.00	-866.67	Income purchased this period
CARDINAL HEALTH INC 5.45% 02-15-2034  CUSIP: 14149YBP2 Trade date: 22 Apr 24 / Settlement date: 24 Apr 24	5.45 15,000.000	-145.33	0.00	0.00	0.00	-145.33	Income purchased this period
CENTERPOINT ENERGY HOUSTON ELEC LLC 5.2%10-01-2028 CUSIP: 15189XBD9 Trade date: 17 Jan 24 / Settlement date: 19 Jan 24	5.20 75,000.000	-1,310.83	0.00	0.00	0.00	-1,310.83	Income purchased this period
CENTERPOINT ENERGY HOUSTON ELEC LLC 5.2%10-01-2028 CUSIP: 15189XBD9 Trade date: 15 Nov 23 / Settlement date: 17 Nov 23	5.20 80,000.000	-681.78	0.00	0.00	0.00	-681.78	Income purchased this period
CHILDRENS HLTH SYS 2.511% DUE 08-15-2050  CUSIP: 16876HAB5 Trade date: 12 Jul 23 / Settlement date: 14 Jul 23	2.511 30,000.000	-311.78	0.00	0.00	0.00	-311.78	Income purchased this period
CHRISTUS HEALTH 4.341% 07-01-2028  CUSIP: 17108JAA1 Trade date: 18 Jul 23 / Settlement date: 20 Jul 23	4.341 70,000.000	-160.38	0.00	0.00	0.00	-160.38	Income purchased this period
CHRISTUS HEALTH 4.341% 07-01-2028  CUSIP: 17108JAA1 Trade date: 20 Feb 24 / Settlement date: 22 Feb 24	4.341 55,000.000	-338.24	0.00	0.00	0.00	-338.24	Income purchased this period
CHURCH & DWIGHT CO INC SR NT 5% 06-15-2052  CUSIP: 17136MAB8 Trade date: 13 Feb 24 / Settlement date: 15 Feb 24	5.00 15,000.000	-125.00	0.00	0.00	0.00	-125.00	Income purchased this period
CHURCH & DWIGHT CO INC SR NT 5% 06-15-2052  CUSIP: 17136MAB8 Trade date: 06 Dec 23 / Settlement date: 08 Dec 23	5.00 60,000.000	-1,441.67	0.00	0.00	0.00	-1,441.67	Income purchased this period
CITIGROUP INC 5.61% 09-29-2026  CUSIP: 172967NX5 Trade date: 26 Jul 23 / Settlement date: 28 Jul 23	5.61 70,000.000	-1,298.09	0.00	0.00	0.00	-1,298.09	Income purchased this period

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
COMCAST CORP 4.8% 05-15-2033 CUSIP: 20030NEE7 Trade date: 26 Jan 24 / Settlement date: 30 Jan 24	4.80 60,000.000	-600.00	0.00	0.00	0.00	-600.00	Income purchased this period
CONSTELLATION 3.6% DUE 02-15-2028 CUSIP: 21036PAY4 Trade date: 20 Sep 23 / Settlement date: 22 Sep 23	3.60 70,000.000	-259.00	0.00	0.00	0.00	-259.00	Income purchased this period
CONSTELLATION BRANDS INC 4.9% 05-01-2033 CUSIP: 21036PBP2 Trade date: 01 Nov 23 / Settlement date: 03 Nov 23	4.90 35,000.000	-9.53	0.00	0.00	0.00	-9.53	Income purchased this period
CONSUMERS 2023 SECURITIZATION FDG 5.21% 09-01-2031 CUSIP: 21071BAB1 Trade date: 03 Apr 24 / Settlement date: 05 Apr 24	5.21 90,000.000	-1,471.83	0.00	0.00	0.00	-1,471.83	Income purchased this period
DARDEN RESTAURANTS INC 4.55% 02-15-2048 CUSIP: 237194AM7 Trade date: 06 Feb 24 / Settlement date: 08 Feb 24	4.55 40,000.000	-874.61	0.00	0.00	0.00	-874.61	Income purchased this period
DOLLAR GENERAL CORP 5.45% 07-05-2033 CUSIP: 256677AP0 Trade date: 11 Jul 23 / Settlement date: 13 Jul 23	5.45 40,000.000	-218.00	0.00	0.00	0.00	-218.00	Income purchased this period
DTE ELEC CO 5.2% DUE 04-01-2033 CUSIP: 23338VAS5 Trade date: 11 Dec 23 / Settlement date: 13 Dec 23	5.20 35,000.000	-364.00	0.00	0.00	0.00	-364.00	Income purchased this period
DTE ELEC CO 5.2% DUE 04-01-2033 CUSIP: 23338VAS5 Trade date: 12 Dec 23 / Settlement date: 14 Dec 23	5.20 20,000.000	-210.89	0.00	0.00	0.00	-210.89	Income purchased this period
DUKE ENERGY CAROLINAS LLC 5.4% DUE 01-15-2054 CUSIP: 26442CBL7 Trade date: 21 Jul 23 / Settlement date: 25 Jul 23	5.40 25,000.000	-150.00	0.00	0.00	0.00	-150.00	Income purchased this period
DUKE ENERGY FLA LLC 5.875% 11-15-2033 CUSIP: 26444HAQ4 Trade date: 05 Dec 23 / Settlement date: 07 Dec 23	5.875 30,000.000	-137.08	0.00	0.00	0.00	-137.08	Income purchased this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
DUKE ENERGY FLA LLC 5.875% 11-15-2033	5.875 55,000.000	-233.37	0.00	0.00	0.00	-233.37	Income purchased this period
CUSIP: 26444HAQ4 Trade date: 01 Dec 23 / Settlement date: 05 Dec 23							
DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047	3.92 35,000.000	-594.53	0.00	0.00	0.00	-594.53	Income purchased this period
CUSIP: 26443CAA1 Trade date: 03 May 24 / Settlement date: 07 May 24							
DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047	3.92 45,000.000	-725.20	0.00	0.00	0.00	-725.20	Income purchased this period
CUSIP: 26443CAA1 Trade date: 25 Apr 24 / Settlement date: 29 Apr 24							
DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047	3.92 25,000.000	-245.00	0.00	0.00	0.00	-245.00	Income purchased this period
CUSIP: 26443CAA1 Trade date: 28 Feb 24 / Settlement date: 01 Mar 24							
DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047	3.92 45,000.000	-441.00	0.00	0.00	0.00	-441.00	Income purchased this period
CUSIP: 26443CAA1 Trade date: 28 Feb 24 / Settlement date: 01 Mar 24							
EMORY UNIV FIXED 2.969% DUE 09-01-2050	2.969 90,000.000	-705.14	0.00	0.00	0.00	-705.14	Income purchased this period
CUSIP: 29157TAE6 Trade date: 05 Jun 24 / Settlement date: 06 Jun 24							
ENERGY TRANSFER 3.75% DUE 05-15-2030	3.75 25,000.000	-307.29	0.00	0.00	0.00	-307.29	Income purchased this period
CUSIP: 29278NAQ6 Trade date: 11 Sep 23 / Settlement date: 13 Sep 23							
ENERGY TRANSFER L P 6.4% 12-01-2030	6.40 65,000.000	-427.56	0.00	0.00	0.00	-427.56	Income purchased this period
CUSIP: 29273VAT7 Trade date: 16 Nov 23 / Settlement date: 20 Nov 23							
EVERGY KANS CENT INC 5.7% 03-15-2053	5.70 110,000.000	-121.92	0.00	0.00	0.00	-121.92	Income purchased this period
CUSIP: 30036FAB7 Trade date: 20 Sep 23 / Settlement date: 22 Sep 23							
FMC CORP 6.375% 05-18-2053	6.375 45,000.000	-964.22	0.00	0.00	0.00	-964.22	Income purchased this period
CUSIP: 302491AY1 Trade date: 15 Sep 23 / Settlement date: 19 Sep 23							

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
FOX CORP 5.576% DUE 01-25-2049	5.576 100,000.000	-542.11	0.00	0.00	0.00	-542.11	Income purchased this period
CUSIP: 35137LAK1 Trade date: 28 Aug 23 / Settlement date: 30 Aug 23							
FOX CORP 6.5% 10-13-2033	6.50 130,000.000	-915.42	0.00	0.00	0.00	-915.42	Income purchased this period
CUSIP: 35137LAN5 Trade date: 20 Nov 23 / Settlement date: 22 Nov 23							
GENUINE PARTS CO 6.875% DUE 11-01-2033	6.875 90,000.000	-567.19	0.00	0.00	0.00	-567.19	Income purchased this period
CUSIP: 372460AD7 Trade date: 30 Nov 23 / Settlement date: 04 Dec 23							
GOLDMAN SACHS GROUP INC 4.482% 08-23-2028	4.482 65,000.000	-97.11	0.00	0.00	0.00	-97.11	Income purchased this period
CUSIP: 38141GZU1 Trade date: 31 Aug 23 / Settlement date: 05 Sep 23							
GOLDMAN SACHS GROUP INC 6.561% 10-24-2034	6.561 25,000.000	-628.76	0.00	0.00	0.00	-628.76	Income purchased this period
CUSIP: 38141GA53 Trade date: 08 Mar 24 / Settlement date: 12 Mar 24							
HALLIBURTON CO 5% DUE 11-15-2045	5.00 45,000.000	-962.50	0.00	0.00	0.00	-962.50	Income purchased this period
CUSIP: 406216BK6 Trade date: 17 Apr 24 / Settlement date: 19 Apr 24							
HOSPITAL FOR SPL SURGERY 2.667% DUE 10-01-2050/08-12-2020 REG	2.667 100,000.000	-318.56	0.00	0.00	0.00	-318.56	Income purchased this period
CUSIP: 44107HAF9 Trade date: 10 May 24 / Settlement date: 14 May 24							
HOWARD UNIV 5.209% DUE 10-01-2052	5.209 100,000.000	-506.43	0.00	0.00	0.00	-506.43	Income purchased this period
CUSIP: 442851BH3 Trade date: 02 Nov 23 / Settlement date: 06 Nov 23							
HOWARD UNIV 5.209% DUE 10-01-2052	5.209 20,000.000	-245.98	0.00	0.00	0.00	-245.98	Income purchased this period
CUSIP: 442851BH3 Trade date: 21 Dec 23 / Settlement date: 26 Dec 23							
IN UNIV HLTH INC 2.852% DUE 11-01-2051	2.852 90,000.000	-242.42	0.00	0.00	0.00	-242.42	Income purchased this period
CUSIP: 455170AB6 Trade date: 04 Jun 24 / Settlement date: 05 Jun 24							

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
INDIANA UNIV HEALTH INC 3.97% BNDS 11-01-2048 CUSIP: 455170AA8 Trade date: 25 Jun 24 / Settlement date: 26 Jun 24	3.97 15,000.000	-90.98	0.00	0.00	0.00	-90.98	Income purchased this period
INDIANA UNIV HEALTH INC 3.97% BNDS 11-01-2048 CUSIP: 455170AA8 Trade date: 23 Apr 24 / Settlement date: 25 Apr 24	3.97 55,000.000	-1,055.36	0.00	0.00	0.00	-1,055.36	Income purchased this period
INTEGRIS BAPTIST 3.875% DUE 08-15-2050 CUSIP: 45834QAA7 Trade date: 18 Oct 23 / Settlement date: 20 Oct 23	3.875 30,000.000	-209.90	0.00	0.00	0.00	-209.90	Income purchased this period
INTUIT INC 5.2% 09-15-2033 CUSIP: 46124HAG1 Trade date: 07 Mar 24 / Settlement date: 11 Mar 24	5.20 35,000.000	-889.78	0.00	0.00	0.00	-889.78	Income purchased this period
JPMORGAN CHASE & 6.087% DUE 10-23-2029 CUSIP: 46647PDX1 Trade date: 08 Mar 24 / Settlement date: 12 Mar 24	6.087 50,000.000	-1,175.13	0.00	0.00	0.00	-1,175.13	Income purchased this period
KELLOGG CO 5.25% DUE 03-01-2033 CUSIP: 487836BZ0 Trade date: 07 Dec 23 / Settlement date: 11 Dec 23	5.25 75,000.000	-1,093.75	0.00	0.00	0.00	-1,093.75	Income purchased this period
KEURIG DR PEPPER INC 5.2% 03-15-2031 CUSIP: 49271VAU4 Trade date: 11 Apr 24 / Settlement date: 15 Apr 24	5.20 55,000.000	-301.89	0.00	0.00	0.00	-301.89	Income purchased this period
KRAFT HEINZ FOODS CO GTD SR NT 5.5% 06-01-2050 CUSIP: 50077LBJ4 Trade date: 12 Jul 23 / Settlement date: 14 Jul 23	5.50 30,000.000	-197.08	0.00	0.00	0.00	-197.08	Income purchased this period
L3HARRIS TECHNOLOGIES INC 5.4% 07-31-2033 CUSIP: 502431AQ2 Trade date: 20 Oct 23 / Settlement date: 24 Oct 23	5.40 85,000.000	-1,071.00	0.00	0.00	0.00	-1,071.00	Income purchased this period
MATTEL INC 5.45 DUE 11-01-2041 CUSIP: 577081AW2 Trade date: 13 Dec 23 / Settlement date: 15 Dec 23	5.45 85,000.000	-566.19	0.00	0.00	0.00	-566.19	Income purchased this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
MATTEL INC 5.45 DUE 11-01-2041	5.45	-1,681.93	0.00	0.00	0.00	-1,681.93	Income purchased this period
	110,000.000						
CUSIP: 577081AW2 Trade date: 08 Feb 24 / Settlement date: 12 Feb 24							
MCDONALDS CORP MEDIUM TERM NTS 3.7 DUE 02-15-2042	3.70	-189.11	0.00	0.00	0.00	-189.11	Income purchased this period
	20,000.000						
CUSIP: 58013MEN0 Trade date: 15 May 24 / Settlement date: 17 May 24							
MCLAREN HLTH CARE 4.386% DUE 05-15-2048	4.386	-93.81	0.00	0.00	0.00	-93.81	Income purchased this period
	5,000.000						
CUSIP: 581760AV7 Trade date: 17 Apr 24 / Settlement date: 19 Apr 24							
META PLATFORMS INC 5.6% DUE 05-15-2053	5.60	-1,658.22	0.00	0.00	0.00	-1,658.22	Income purchased this period
	65,000.000						
CUSIP: 30303M8Q8 Trade date: 25 Apr 24 / Settlement date: 29 Apr 24							
META PLATFORMS INC 5.6% DUE 05-15-2053	5.60	-410.67	0.00	0.00	0.00	-410.67	Income purchased this period
	20,000.000						
CUSIP: 30303M8Q8 Trade date: 13 Sep 23 / Settlement date: 15 Sep 23							
MICRON TECHNOLOGY INC 5.875% 09-15-2033	5.875	-1,858.78	0.00	0.00	0.00	-1,858.78	Income purchased this period
	85,000.000						
CUSIP: 595112CB7 Trade date: 23 Aug 23 / Settlement date: 25 Aug 23							
MORGAN STANLEY 5.831% 04-19-2035	5.831	-34.01	0.00	0.00	0.00	-34.01	Income purchased this period
	35,000.000						
CUSIP: 61747YFR1 Trade date: 23 Apr 24 / Settlement date: 25 Apr 24							
MORGAN STANLEY FLTG RT 5.164% DUE 04-20-2029	5.164	-459.02	0.00	0.00	0.00	-459.02	Income purchased this period
	40,000.000						
CUSIP: 61747YFD2 Trade date: 07 Jul 23 / Settlement date: 11 Jul 23							
NEWMONT FIXED 2.6% DUE 07-15-2032	2.60	-117.00	0.00	0.00	0.00	-117.00	Income purchased this period
	90,000.000						
CUSIP: 651639AZ9 Trade date: 01 Aug 23 / Settlement date: 03 Aug 23							
OGLETHORPE PWR CORP 3.75% 08-01-2050	3.75	-412.50	0.00	0.00	0.00	-412.50	Income purchased this period
	30,000.000						
CUSIP: 677050AQ9 Trade date: 12 Jun 24 / Settlement date: 13 Jun 24							

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
OGLETHORPE PWR CORP 3.75% 08-01-2050	3.75	-25.00	0.00	0.00	0.00	-25.00	Income purchased this period
	20,000.000						
CUSIP: 677050AQ9 Trade date: 09 Feb 24 / Settlement date: 13 Feb 24							
OGLETHORPE PWR CORP 4.5% 04-01-2047	4.50	-581.88	0.00	0.00	0.00	-581.88	Income purchased this period
	35,000.000						
CUSIP: 677050AS5 Trade date: 10 Aug 23 / Settlement date: 14 Aug 23							
ORLANDO HEALTH INC 3.327% DUE 10-01-2050	3.327	-1,355.75	0.00	0.00	0.00	-1,355.75	Income purchased this period
	90,000.000						
CUSIP: 686514AH3 Trade date: 12 Mar 24 / Settlement date: 14 Mar 24							
ORLANDO HEALTH INC 3.327% DUE 10-01-2050	3.327	-171.43	0.00	0.00	0.00	-171.43	Income purchased this period
	35,000.000						
CUSIP: 686514AH3 Trade date: 22 May 24 / Settlement date: 24 May 24							
PARKER-HANNIFIN CORP 4.45% 11-21-2044	4.45	-763.92	0.00	0.00	0.00	-763.92	Income purchased this period
	60,000.000						
CUSIP: 70109HAN5 Trade date: 29 Feb 24 / Settlement date: 04 Mar 24							
PARKER-HANNIFIN CORP 4.5% 09-15-2029	4.50	-541.88	0.00	0.00	0.00	-541.88	Income purchased this period
	85,000.000						
CUSIP: 701094AS3 Trade date: 02 Nov 23 / Settlement date: 06 Nov 23							
PAYPAL HLDGS INC 2.85% DUE 10-01-2029	2.85	-443.33	0.00	0.00	0.00	-443.33	Income purchased this period
	100,000.000						
CUSIP: 70450YAE3 Trade date: 22 Nov 23 / Settlement date: 27 Nov 23							
PFIZER INVESTMENT ENTER 5.3% 05-19-2053	5.30	-563.13	0.00	0.00	0.00	-563.13	Income purchased this period
	45,000.000						
CUSIP: 716973AG7 Trade date: 10 Aug 23 / Settlement date: 14 Aug 23							
PHILIP MORRIS INTL INC 5.125% 02-13-2031	5.125	-138.80	0.00	0.00	0.00	-138.80	Income purchased this period
	75,000.000						
CUSIP: 718172DH9 Trade date: 22 Feb 24 / Settlement date: 26 Feb 24							
PROVIDENCE ST JOSEPH HEALTH OBLIGATED GROUP 5.403% 10-01-2033	5.403	-383.46	0.00	0.00	0.00	-383.46	Income purchased this period
	35,000.000						
CUSIP: 743820AC6 Trade date: 13 Jun 24 / Settlement date: 14 Jun 24							

◆ **Income and Expense Detail - Base Currency**

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
PROVIDENCE ST JOSEPH HEALTH OBLIGATED GROUP 5.403% 10-01-2033 CUSIP: 743820AC6 Trade date: 20 Jun 24 / Settlement date: 21 Jun 24	5.403 40,000.000	-480.27	0.00	0.00	0.00	-480.27	Income purchased this period
REPUBLIC SERVICES INC 5.0% 12-15-2033 CUSIP: 760759BH2 Trade date: 26 Jan 24 / Settlement date: 30 Jan 24	5.00 90,000.000	-600.00	0.00	0.00	0.00	-600.00	Income purchased this period
RTX CORPORATION 4.8% DUE 12-15-2043 CUSIP: 75513ECJ8 Trade date: 23 Aug 23 / Settlement date: 25 Aug 23	4.80 20,000.000	-186.67	0.00	0.00	0.00	-186.67	Income purchased this period
SHARP HEALTHCARE 2.68% DUE 08-01-2050 CUSIP: 819892AL4 Trade date: 05 Jul 23 / Settlement date: 07 Jul 23	2.68 5,000.000	-58.07	0.00	0.00	0.00	-58.07	Income purchased this period
SNAP ON INC FIXED 3.1% DUE 05-01-2050 CUSIP: 833034AM3 Trade date: 23 Oct 23 / Settlement date: 25 Oct 23	3.10 50,000.000	-749.17	0.00	0.00	0.00	-749.17	Income purchased this period
SNAP ON INC FIXED 3.1% DUE 05-01-2050 CUSIP: 833034AM3 Trade date: 23 Oct 23 / Settlement date: 25 Oct 23	3.10 25,000.000	-374.58	0.00	0.00	0.00	-374.58	Income purchased this period
SOUTHWESTERN ELEC PWR CO 5.3% 04-01-2033 CUSIP: 845437BU5 Trade date: 01 Dec 23 / Settlement date: 05 Dec 23	5.30 85,000.000	-800.89	0.00	0.00	0.00	-800.89	Income purchased this period
SPECTRUM HLTH SYS 3.487% DUE 07-15-2049 CUSIP: 84765EAA6 Trade date: 14 Feb 24 / Settlement date: 16 Feb 24	3.487 60,000.000	-180.16	0.00	0.00	0.00	-180.16	Income purchased this period
SPECTRUM HLTH SYS 3.487% DUE 07-15-2049 CUSIP: 84765EAA6 Trade date: 27 Feb 24 / Settlement date: 29 Feb 24	3.487 35,000.000	-149.17	0.00	0.00	0.00	-149.17	Income purchased this period
SSM HEALTH CARE CORP 4.894% 06-01-2028 CUSIP: 784710AC9 Trade date: 24 Apr 24 / Settlement date: 26 Apr 24	4.894 40,000.000	-788.48	0.00	0.00	0.00	-788.48	Income purchased this period

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
SSM HLTH CARE CORP 3.823% DUE 06-01-2027 CUSIP: 784710AA3 Trade date: 18 Mar 24 / Settlement date: 20 Mar 24	3.823 90,000.000	-1,041.77	0.00	0.00	0.00	-1,041.77	Income purchased this period
SSM HLTH CARE CORP 3.823% DUE 06-01-2027 CUSIP: 784710AA3 Trade date: 17 Jun 24 / Settlement date: 18 Jun 24	3.823 60,000.000	-108.32	0.00	0.00	0.00	-108.32	Income purchased this period
STANFORD HEALTH CARE TAXABLE BD SER 20213.027% 08-15-2051 CUSIP: 85434VAC2 Trade date: 11 Jul 23 / Settlement date: 13 Jul 23	3.027 10,000.000	-124.44	0.00	0.00	0.00	-124.44	Income purchased this period
STANFORD HLTH CARE 3.795% DUE 11-15-2048 CUSIP: 85434VAA6 Trade date: 16 May 24 / Settlement date: 20 May 24	3.795 60,000.000	-31.62	0.00	0.00	0.00	-31.62	Income purchased this period
STRYKER CORP 4.625% DUE 03-15-2046 CUSIP: 863667AJ0 Trade date: 29 Apr 24 / Settlement date: 01 May 24	4.625 35,000.000	-206.84	0.00	0.00	0.00	-206.84	Income purchased this period
STRYKER CORP 4.625% DUE 03-15-2046 CUSIP: 863667AJ0 Trade date: 01 May 24 / Settlement date: 03 May 24	4.625 50,000.000	-308.33	0.00	0.00	0.00	-308.33	Income purchased this period
STRYKER CORP 4.625% DUE 03-15-2046 CUSIP: 863667AJ0 Trade date: 13 May 24 / Settlement date: 15 May 24	4.625 25,000.000	-192.71	0.00	0.00	0.00	-192.71	Income purchased this period
STRYKER CORP 4.625% DUE 03-15-2046 CUSIP: 863667AJ0 Trade date: 03 May 24 / Settlement date: 07 May 24	4.625 25,000.000	-167.01	0.00	0.00	0.00	-167.01	Income purchased this period
STRYKER CORP 4.85% 12-08-2028 CUSIP: 863667BC4 Trade date: 08 Dec 23 / Settlement date: 12 Dec 23	4.85 30,000.000	-16.17	0.00	0.00	0.00	-16.17	Income purchased this period
SUTTER HEALTH 2.294% DUE 08-15-2030 CUSIP: 86944BAG8 Trade date: 13 Mar 24 / Settlement date: 15 Mar 24	2.294 135,000.000	-258.08	0.00	0.00	0.00	-258.08	Income purchased this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
SUTTER HEALTH 3.695% DUE 08-15-2028	3.695	-35.41	0.00	0.00	0.00	-35.41	Income purchased this period
	15,000.000						
CUSIP: 86944BAD5 Trade date: 06 Mar 24 / Settlement date: 08 Mar 24							
SUTTER HEALTH 3.695% DUE 08-15-2028	3.695	-143.69	0.00	0.00	0.00	-143.69	Income purchased this period
	35,000.000						
CUSIP: 86944BAD5 Trade date: 21 Sep 23 / Settlement date: 25 Sep 23							
SUTTER HEALTH 5.164% DUE 08-15-2033	5.164	-249.59	0.00	0.00	0.00	-249.59	Income purchased this period
	10,000.000						
CUSIP: 86944BAK9 Trade date: 07 Feb 24 / Settlement date: 09 Feb 24							
SUTTER HEALTH 5.164% DUE 08-15-2033	5.164	-284.02	0.00	0.00	0.00	-284.02	Income purchased this period
	20,000.000						
CUSIP: 86944BAK9 Trade date: 21 Nov 23 / Settlement date: 24 Nov 23							
SUTTER HEALTH 5.164% DUE 08-15-2033	5.164	-118.34	0.00	0.00	0.00	-118.34	Income purchased this period
	15,000.000						
CUSIP: 86944BAK9 Trade date: 08 Apr 24 / Settlement date: 10 Apr 24							
SUTTER HEALTH 5.164% DUE 08-15-2033	5.164	-1,239.36	0.00	0.00	0.00	-1,239.36	Income purchased this period
	90,000.000						
CUSIP: 86944BAK9 Trade date: 17 May 24 / Settlement date: 21 May 24							
SUTTER HEALTH 5.164% DUE 08-15-2033	5.164	-124.80	0.00	0.00	0.00	-124.80	Income purchased this period
	30,000.000						
CUSIP: 86944BAK9 Trade date: 05 Jul 23 / Settlement date: 07 Jul 23							
SUTTER HEALTH 5.164% DUE 08-15-2033	5.164	-197.24	0.00	0.00	0.00	-197.24	Income purchased this period
	25,000.000						
CUSIP: 86944BAK9 Trade date: 08 Apr 24 / Settlement date: 10 Apr 24							
SUTTER HEALTH 5.164% DUE 08-15-2033	5.164	-321.32	0.00	0.00	0.00	-321.32	Income purchased this period
	40,000.000						
CUSIP: 86944BAK9 Trade date: 09 Apr 24 / Settlement date: 11 Apr 24							
SUTTER HEALTH 5.547% DUE 08-15-2053	5.547	-63.17	0.00	0.00	0.00	-63.17	Income purchased this period
	5,000.000						
CUSIP: 86944BAL7 Trade date: 03 May 24 / Settlement date: 07 May 24							

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
SUTTER HEALTH 5.547% DUE 08-15-2053 CUSIP: 86944BAL7 Trade date: 02 May 24 / Settlement date: 06 May 24	5.547 20,000.000	-249.61	0.00	0.00	0.00	-249.61	Income purchased this period
SUTTER HEALTH 5.547% DUE 08-15-2053 CUSIP: 86944BAL7 Trade date: 02 May 24 / Settlement date: 06 May 24	5.547 10,000.000	-124.81	0.00	0.00	0.00	-124.81	Income purchased this period
TEXTRON INC 3.9% 09-17-2029 CUSIP: 883203CA7 Trade date: 20 Jun 24 / Settlement date: 21 Jun 24	3.90 5,000.000	-50.92	0.00	0.00	0.00	-50.92	Income purchased this period
TEXTRON INC 3.9% 09-17-2029 CUSIP: 883203CA7 Trade date: 06 Jun 24 / Settlement date: 07 Jun 24	3.90 15,000.000	-130.00	0.00	0.00	0.00	-130.00	Income purchased this period
TEXTRON INC 3.9% 09-17-2029 CUSIP: 883203CA7 Trade date: 27 Oct 23 / Settlement date: 31 Oct 23	3.90 25,000.000	-119.17	0.00	0.00	0.00	-119.17	Income purchased this period
TEXTRON INC 6.1% 11-15-2033 CUSIP: 883203CD1 Trade date: 14 Nov 23 / Settlement date: 16 Nov 23	6.10 25,000.000	-29.65	0.00	0.00	0.00	-29.65	Income purchased this period
TEXTRON INC 6.1% 11-15-2033 CUSIP: 883203CD1 Trade date: 15 Nov 23 / Settlement date: 17 Nov 23	6.10 50,000.000	-67.78	0.00	0.00	0.00	-67.78	Income purchased this period
THOMAS JEFFSN UNIV 3.847% DUE 11-01-2057 CUSIP: 88444NAS7 Trade date: 27 Sep 23 / Settlement date: 29 Sep 23	3.847 100,000.000	-1,581.54	0.00	0.00	0.00	-1,581.54	Income purchased this period
U S BANCORP 5.836% 06-12-2034 CUSIP: 91159HJN1 Trade date: 27 Sep 23 / Settlement date: 29 Sep 23	5.836 40,000.000	-693.84	0.00	0.00	0.00	-693.84	Income purchased this period
UNITED PARCEL SVC INC 5.5% 05-22-2054 CUSIP: 911312CE4 Trade date: 30 May 24 / Settlement date: 31 May 24	5.50 85,000.000	-116.88	0.00	0.00	0.00	-116.88	Income purchased this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
UNITEDHEALTH GROUP INC 4.0% 05-15-2029	4.00 85,000.000	-1,435.56	0.00	0.00	0.00	-1,435.56	Income purchased this period
CUSIP: 91324PEH1 Trade date: 13 Oct 23 / Settlement date: 17 Oct 23							
UNITYPOINT HEALTH FIXED 3.665% DUE 02-15-2050	3.665 60,000.000	-36.65	0.00	0.00	0.00	-36.65	Income purchased this period
CUSIP: 91338CAA3 Trade date: 17 Aug 23 / Settlement date: 21 Aug 23							
UNITYPOINT HEALTH FIXED 3.665% DUE 02-15-2050	3.665 15,000.000	-145.07	0.00	0.00	0.00	-145.07	Income purchased this period
CUSIP: 91338CAA3 Trade date: 16 May 24 / Settlement date: 20 May 24							
UNITYPOINT HEALTH FIXED 3.665% DUE 02-15-2050	3.665 5,000.000	-49.88	0.00	0.00	0.00	-49.88	Income purchased this period
CUSIP: 91338CAA3 Trade date: 21 May 24 / Settlement date: 23 May 24							
US BANCORP 5.678% 01-23-2035	5.678 25,000.000	-201.10	0.00	0.00	0.00	-201.10	Income purchased this period
CUSIP: 91159HJR2 Trade date: 12 Mar 24 / Settlement date: 14 Mar 24							
VALERO ENERGY CORP NEW 3.65% 12-01-2051	3.65 15,000.000	-199.23	0.00	0.00	0.00	-199.23	Income purchased this period
CUSIP: 91913YBD1 Trade date: 10 Apr 24 / Settlement date: 12 Apr 24							
VALERO ENERGY CORP NEW 3.65% 12-01-2051	3.65 5,000.000	-69.96	0.00	0.00	0.00	-69.96	Income purchased this period
CUSIP: 91913YBD1 Trade date: 17 Apr 24 / Settlement date: 19 Apr 24							
VALERO ENERGY CORP NEW 3.65% 12-01-2051	3.65 30,000.000	-170.33	0.00	0.00	0.00	-170.33	Income purchased this period
CUSIP: 91913YBD1 Trade date: 25 Jul 23 / Settlement date: 27 Jul 23							
VERIZON COMMUNICATIONS INC NT 2.355% 03-15-2032	2.355 60,000.000	-314.00	0.00	0.00	0.00	-314.00	Income purchased this period
CUSIP: 92343VGN8 Trade date: 01 Dec 23 / Settlement date: 05 Dec 23							
WELLS FARGO & CO MEDIUM TERM SR NTS 6.491% 10-23-2034	6.491 85,000.000	-475.11	0.00	0.00	0.00	-475.11	Income purchased this period
CUSIP: 95000U3H4 Trade date: 21 Nov 23 / Settlement date: 24 Nov 23							

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
WESTINGHOUSE AIR BRAKE TECH CORP 5.611% 03-11-2034 CUSIP: 960386AR1 Trade date: 20 Mar 24 / Settlement date: 22 Mar 24	5.611 65,000.000	-111.44	0.00	0.00	0.00	-111.44	Income purchased this period
WESTINGHOUSE AIR BRAKE TECH CORP 5.611% 03-11-2034 CUSIP: 960386AR1 Trade date: 07 Jun 24 / Settlement date: 10 Jun 24	5.611 55,000.000	-762.94	0.00	0.00	0.00	-762.94	Income purchased this period
WILLIS-KNIGHTON 4.813% DUE 09-01-2048 CUSIP: 97068LAA6 Trade date: 15 Apr 24 / Settlement date: 17 Apr 24	4.813 25,000.000	-153.75	0.00	0.00	0.00	-153.75	Income purchased this period
YALE NEW HAVEN 2.496% DUE 07-01-2050 CUSIP: 98459HAA0 Trade date: 04 Apr 24 / Settlement date: 08 Apr 24	2.496 35,000.000	-235.39	0.00	0.00	0.00	-235.39	Income purchased this period
YALE NEW HAVEN 2.496% DUE 07-01-2050 CUSIP: 98459HAA0 Trade date: 08 Apr 24 / Settlement date: 10 Apr 24	2.496 5,000.000	-34.32	0.00	0.00	0.00	-34.32	Income purchased this period
ABBVIE INC 5.05% 03-15-2034 CUSIP: 00287YDU0 Trade date: 21 May 24 / Settlement date: 23 May 24	5.05 55,000.000	671.23	0.00	0.00	0.00	671.23	Income sold this period
ADVENTIST HLTH 3.63% DUE 03-01-2049 CUSIP: 007944AG6 Trade date: 30 Oct 23 / Settlement date: 01 Nov 23	3.63 30,000.000	181.50	0.00	0.00	0.00	181.50	Income sold this period
AETNA INC NEW 3.875% DUE 08-15-2047 CUSIP: 00817YAZ1 Trade date: 27 Nov 23 / Settlement date: 29 Nov 23	3.875 50,000.000	559.72	0.00	0.00	0.00	559.72	Income sold this period
ALABAMA PWR CO 5.85% 11-15-2033 CUSIP: 010392GB8 Trade date: 21 May 24 / Settlement date: 23 May 24	5.85 25,000.000	32.50	0.00	0.00	0.00	32.50	Income sold this period
ALLINA HEALTH SYS FIXED 2.902% DUE 11-15-2051 CUSIP: 01959LAE2 Trade date: 14 Jun 24 / Settlement date: 17 Jun 24	2.902 10,000.000	25.80	0.00	0.00	0.00	25.80	Income sold this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
ALLY FINL INC 6.848% 01-03-2030	6.848 35,000.000	432.76	0.00	0.00	0.00	432.76	Income sold this period
CUSIP: 02005NBU3 Trade date: 06 Mar 24 / Settlement date: 08 Mar 24							
ALLY FINL INC 6.848% 01-03-2030	6.848 25,000.000	304.36	0.00	0.00	0.00	304.36	Income sold this period
CUSIP: 02005NBU3 Trade date: 05 Mar 24 / Settlement date: 07 Mar 24							
AMEREN ILL CO 4.95% 06-01-2033	4.95 20,000.000	35.75	0.00	0.00	0.00	35.75	Income sold this period
CUSIP: 02361DBA7 Trade date: 12 Dec 23 / Settlement date: 14 Dec 23							
AMEREN ILL CO 4.95% 06-01-2033	4.95 55,000.000	1,247.81	0.00	0.00	0.00	1,247.81	Income sold this period
CUSIP: 02361DBA7 Trade date: 14 May 24 / Settlement date: 16 May 24							
AMEREN ILL CO 4.95% 06-01-2033	4.95 35,000.000	57.75	0.00	0.00	0.00	57.75	Income sold this period
CUSIP: 02361DBA7 Trade date: 11 Dec 23 / Settlement date: 13 Dec 23							
AMEREN ILL CO 4.95% 06-01-2033	4.95 60,000.000	660.00	0.00	0.00	0.00	660.00	Income sold this period
CUSIP: 02361DBA7 Trade date: 16 Feb 24 / Settlement date: 21 Feb 24							
AMERICAN UNIV 3.672% DUE 04-01-2049	3.672 55,000.000	168.30	0.00	0.00	0.00	168.30	Income sold this period
CUSIP: 030360AD3 Trade date: 27 Oct 23 / Settlement date: 31 Oct 23							
AT&T INC 3.65% DUE 06-01-2051	3.65 40,000.000	186.56	0.00	0.00	0.00	186.56	Income sold this period
CUSIP: 00206RKA9 Trade date: 13 Jul 23 / Settlement date: 17 Jul 23							
AT&T INC 3.65% DUE 06-01-2051	3.65 40,000.000	628.61	0.00	0.00	0.00	628.61	Income sold this period
CUSIP: 00206RKA9 Trade date: 02 Nov 23 / Settlement date: 06 Nov 23							
AT&T INC 5.4% 02-15-2034	5.40 90,000.000	1,309.50	0.00	0.00	0.00	1,309.50	Income sold this period
CUSIP: 00206RMT6 Trade date: 20 Nov 23 / Settlement date: 22 Nov 23							

◆ **Income and Expense Detail - Base Currency**

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
ATMOS ENERGY CORP 5.9% 11-15-2033	5.90 40,000.000	360.56	0.00	0.00	0.00	360.56	Income sold this period
CUSIP: 049560AZ8 Trade date: 01 Dec 23 / Settlement date: 05 Dec 23							
AUTOZONE INC 4.75% DUE 02-01-2033	4.75 25,000.000	570.66	0.00	0.00	0.00	570.66	Income sold this period
CUSIP: 053332BD3 Trade date: 18 Jul 23 / Settlement date: 20 Jul 23							
AVALONBAY CMNTYS 3.45% DUE 06-01-2025	3.45 100,000.000	201.25	0.00	0.00	0.00	201.25	Income sold this period
CUSIP: 05348EAV1 Trade date: 20 Dec 23 / Settlement date: 22 Dec 23							
AVALONBAY CMNTYS FIXED 5% DUE 02-15-2033	5.00 40,000.000	666.67	0.00	0.00	0.00	666.67	Income sold this period
CUSIP: 053484AD3 Trade date: 13 Dec 23 / Settlement date: 15 Dec 23							
BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052	3.85 50,000.000	796.74	0.00	0.00	0.00	796.74	Income sold this period
CUSIP: 084664DB4 Trade date: 10 Aug 23 / Settlement date: 14 Aug 23							
BEST BUY CO INC 1.95% 10-01-2030	1.95 60,000.000	146.25	0.00	0.00	0.00	146.25	Income sold this period
CUSIP: 08652BAB5 Trade date: 14 Nov 23 / Settlement date: 16 Nov 23							
BETH ISRAEL DEACONESS MED CTR INC TAXABLE BD SER L 3.08% 07-01-2051	3.08 15,000.000	146.30	0.00	0.00	0.00	146.30	Income sold this period
CUSIP: 08661UAB2 Trade date: 23 Apr 24 / Settlement date: 25 Apr 24							
BOEING CO 3.2% DUE 03-01-2029	3.20 60,000.000	432.00	0.00	0.00	0.00	432.00	Income sold this period
CUSIP: 097023CD5 Trade date: 20 Nov 23 / Settlement date: 22 Nov 23							
BP CAP MKTS AMER 3.796% DUE 09-21-2025	3.796 65,000.000	548.31	0.00	0.00	0.00	548.31	Income sold this period
CUSIP: 10373QAB6 Trade date: 07 Dec 23 / Settlement date: 11 Dec 23							
BP CAP MKTS AMER INC 4.989% 04-10-2034	4.989 55,000.000	312.51	0.00	0.00	0.00	312.51	Income sold this period
CUSIP: 10373QBW9 Trade date: 16 Feb 24 / Settlement date: 21 Feb 24							

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
BROWN FORMAN CORP 4.75% 04-15-2033 CUSIP: 115637AU4 Trade date: 03 Oct 23 / Settlement date: 05 Oct 23	4.75 15,000.000	380.00	0.00	0.00	0.00	380.00	Income sold this period
BRUNSWICK CORP 5.85% 03-18-2029 CUSIP: 117043AW9 Trade date: 15 Mar 24 / Settlement date: 19 Mar 24	0.00 20,000.000	3.25	0.00	0.00	0.00	3.25	Income sold this period
BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054 CUSIP: 12189LBK6 Trade date: 27 Jun 24 / Settlement date: 28 Jun 24	5.20 85,000.000	896.28	0.00	0.00	0.00	896.28	Income sold this period
BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054 CUSIP: 12189LBK6 Trade date: 13 Jul 23 / Settlement date: 17 Jul 23	5.20 55,000.000	301.89	0.00	0.00	0.00	301.89	Income sold this period
CAMDEN PPTY TR 4.9% 01-15-2034 CUSIP: 133131BB7 Trade date: 03 Apr 24 / Settlement date: 05 Apr 24	4.90 80,000.000	980.00	0.00	0.00	0.00	980.00	Income sold this period
CAMDEN PPTY TR 4.9% 01-15-2034 CUSIP: 133131BB7 Trade date: 04 Apr 24 / Settlement date: 08 Apr 24	4.90 100,000.000	1,265.83	0.00	0.00	0.00	1,265.83	Income sold this period
CAMPBELL SOUP CO 5.4% 03-21-2034 CUSIP: 134429BP3 Trade date: 21 Jun 24 / Settlement date: 24 Jun 24	5.40 50,000.000	697.50	0.00	0.00	0.00	697.50	Income sold this period
CAPITAL ONE FINANCIAL CORP 5.817% DUE 02-01-2034 CUSIP: 14040HCY9 Trade date: 06 Mar 24 / Settlement date: 08 Mar 24	5.817 20,000.000	119.57	0.00	0.00	0.00	119.57	Income sold this period
CAPITAL ONE FINL CORP 6.051% 02-01-2035 CUSIP: 14040HDF9 Trade date: 05 Mar 24 / Settlement date: 07 Mar 24	6.051 35,000.000	211.79	0.00	0.00	0.00	211.79	Income sold this period
CARDINAL HEALTH INC 5.45% 02-15-2034 CUSIP: 14149YBP2 Trade date: 24 Apr 24 / Settlement date: 26 Apr 24	5.45 15,000.000	149.88	0.00	0.00	0.00	149.88	Income sold this period

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
CATERPILLAR FINL SVCS CORP MEDIUM TRANCHE # TR 00791 4.9% 01-17-2025 CUSIP: 14913R2Y2 Trade date: 06 Feb 24 / Settlement date: 08 Feb 24	4.90 65,000.000	185.79	0.00	0.00	0.00	185.79	Income sold this period
CENTERPOINT ENERGY HOUSTON ELEC LLC 5.2%10-01-2028 CUSIP: 15189XBD9 Trade date: 30 Nov 23 / Settlement date: 04 Dec 23	5.20 25,000.000	274.44	0.00	0.00	0.00	274.44	Income sold this period
CENTERPOINT ENERGY HOUSTON ELEC LLC 5.2%10-01-2028 CUSIP: 15189XBD9 Trade date: 30 Nov 23 / Settlement date: 04 Dec 23	5.20 55,000.000	603.78	0.00	0.00	0.00	603.78	Income sold this period
CENTERPOINT ENERGY HOUSTON ELEC LLC 5.2%10-01-2028 CUSIP: 15189XBD9 Trade date: 04 Apr 24 / Settlement date: 08 Apr 24	5.20 40,000.000	40.44	0.00	0.00	0.00	40.44	Income sold this period
CENTERPOINT ENERGY HOUSTON ELEC LLC 5.2%10-01-2028 CUSIP: 15189XBD9 Trade date: 03 Apr 24 / Settlement date: 05 Apr 24	5.20 35,000.000	20.22	0.00	0.00	0.00	20.22	Income sold this period
CHILDRENS HLTH SYS 2.511% DUE 08-15-2050 CUSIP: 16876HAB5 Trade date: 25 Jan 24 / Settlement date: 29 Jan 24	2.511 30,000.000	343.17	0.00	0.00	0.00	343.17	Income sold this period
CHRISTUS HEALTH 4.341% 07-01-2028 CUSIP: 17108JAA1 Trade date: 02 Nov 23 / Settlement date: 06 Nov 23	4.341 5,000.000	75.36	0.00	0.00	0.00	75.36	Income sold this period
CHRISTUS HEALTH 4.341% 07-01-2028 CUSIP: 17108JAA1 Trade date: 02 May 24 / Settlement date: 06 May 24	4.341 20,000.000	301.46	0.00	0.00	0.00	301.46	Income sold this period
CHRISTUS HEALTH 4.341% 07-01-2028 CUSIP: 17108JAA1 Trade date: 22 Apr 24 / Settlement date: 24 Apr 24	4.341 5,000.000	68.13	0.00	0.00	0.00	68.13	Income sold this period
CHRISTUS HEALTH 4.341% 07-01-2028 CUSIP: 17108JAA1 Trade date: 26 Oct 23 / Settlement date: 30 Oct 23	4.341 30,000.000	430.48	0.00	0.00	0.00	430.48	Income sold this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
CHRISTUS HEALTH 4.341% 07-01-2028	4.341 65,000.000	1,058.12	0.00	0.00	0.00	1,058.12	Income sold this period
CUSIP: 17108JAA1 Trade date: 14 May 24 / Settlement date: 16 May 24							
CHURCH & DWIGHT CO INC SR NT 5% 06-15-2052	5.00 65,000.000	81.25	0.00	0.00	0.00	81.25	Income sold this period
CUSIP: 17136MAB8 Trade date: 21 Jun 24 / Settlement date: 24 Jun 24							
CISCO SYS INC 5.05% 02-26-2034	5.05 35,000.000	39.28	0.00	0.00	0.00	39.28	Income sold this period
CUSIP: 17275RBT8 Trade date: 29 Feb 24 / Settlement date: 04 Mar 24							
CITIGROUP INC 5.61% 09-29-2026	5.61 70,000.000	1,418.08	0.00	0.00	0.00	1,418.08	Income sold this period
CUSIP: 172967NX5 Trade date: 07 Feb 24 / Settlement date: 09 Feb 24							
CITIGROUP INC 6.174% DUE 05-25-2034	6.174 30,000.000	920.96	0.00	0.00	0.00	920.96	Income sold this period
CUSIP: 17327CAR4 Trade date: 21 Nov 23 / Settlement date: 24 Nov 23							
COMCAST CORP NEW FIXED 5.5% DUE 11-15-2032	5.50 60,000.000	687.50	0.00	0.00	0.00	687.50	Income sold this period
CUSIP: 20030NEB3 Trade date: 26 Jan 24 / Settlement date: 30 Jan 24							
COMMONSPIRIT HEALTH 5.205% 12-01-2031	5.205 120,000.000	832.80	0.00	0.00	0.00	832.80	Income sold this period
CUSIP: 20268JAR4 Trade date: 06 May 24 / Settlement date: 08 May 24							
COMMONSPIRIT HEALTH 5.548% 12-01-2054	5.548 50,000.000	493.16	0.00	0.00	0.00	493.16	Income sold this period
CUSIP: 20268JAT0 Trade date: 22 May 24 / Settlement date: 24 May 24							
CONSTELLATION 3.6% DUE 02-15-2028	3.60 70,000.000	546.00	0.00	0.00	0.00	546.00	Income sold this period
CUSIP: 21036PAY4 Trade date: 01 Nov 23 / Settlement date: 03 Nov 23							
CONSTELLATION BRANDS INC 4.9% 05-01-2033	4.90 20,000.000	16.33	0.00	0.00	0.00	16.33	Income sold this period
CUSIP: 21036PBP2 Trade date: 03 Nov 23 / Settlement date: 07 Nov 23							

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
CONSTELLATION BRANDS INC 4.9% 05-01-2033	4.90 15,000.000	12.25	0.00	0.00	0.00	12.25	Income sold this period
CUSIP: 21036PBP2 Trade date: 03 Nov 23 / Settlement date: 07 Nov 23							
CORNELL UNIVERSITY 4.835% 06-15-2034	4.835 85,000.000	399.56	0.00	0.00	0.00	399.56	Income sold this period
CUSIP: 219207AC1 Trade date: 14 May 24 / Settlement date: 16 May 24							
CSX CORP 4.5% 11-15-2052	4.50 50,000.000	431.25	0.00	0.00	0.00	431.25	Income sold this period
CUSIP: 126408HV8 Trade date: 20 Jul 23 / Settlement date: 24 Jul 23							
DARDEN RESTAURANTS INC 4.55% 02-15-2048	4.55 40,000.000	202.22	0.00	0.00	0.00	202.22	Income sold this period
CUSIP: 237194AM7 Trade date: 21 Mar 24 / Settlement date: 25 Mar 24							
DARTMOUTH-HITCHCOC 4.178% 08-01-2048	4.178 30,000.000	3.48	0.00	0.00	0.00	3.48	Income sold this period
CUSIP: 23745QAA2 Trade date: 31 Jul 23 / Settlement date: 02 Aug 23							
DARTMOUTH-HITCHCOC 4.178% 08-01-2048	4.178 40,000.000	69.63	0.00	0.00	0.00	69.63	Income sold this period
CUSIP: 23745QAA2 Trade date: 14 Aug 23 / Settlement date: 16 Aug 23							
DEERE JOHN CAP CORP 2.125% 03-07-2025	2.125 30,000.000	240.83	0.00	0.00	0.00	240.83	Income sold this period
CUSIP: 24422EWB1 Trade date: 19 Jan 24 / Settlement date: 23 Jan 24							
DEERE JOHN CAP CORP MEDIUM TERM NTS-BOOK4.7% 06-10-2030	4.70 20,000.000	94.00	0.00	0.00	0.00	94.00	Income sold this period
CUSIP: 24422EWZ8 Trade date: 12 Jul 23 / Settlement date: 14 Jul 23							
DEERE JOHN CAP CORP MEDIUM TERM NTS-BOOK4.95% 07-14-2028	4.95 30,000.000	589.88	0.00	0.00	0.00	589.88	Income sold this period
CUSIP: 24422EXB0 Trade date: 05 Dec 23 / Settlement date: 07 Dec 23							
DEVON ENERGY CORP NEW 4.5% 1-15-2030 BEO	4.50 15,000.000	249.38	0.00	0.00	0.00	249.38	Income sold this period
CUSIP: 25179MBF9 Trade date: 23 May 24 / Settlement date: 28 May 24							

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
DOLLAR GEN CORP NEW 5.0% 11-01-2032	5.00 45,000.000	450.00	0.00	0.00	0.00	450.00	Income sold this period
CUSIP: 256677AL9 Trade date: 11 Jul 23 / Settlement date: 13 Jul 23							
DOLLAR GENERAL CORP 5.45% 07-05-2033	5.45 40,000.000	490.50	0.00	0.00	0.00	490.50	Income sold this period
CUSIP: 256677AP0 Trade date: 24 Aug 23 / Settlement date: 28 Aug 23							
DOLLAR GENERAL CORP 5.45% 07-05-2033	5.45 45,000.000	279.31	0.00	0.00	0.00	279.31	Income sold this period
CUSIP: 256677AP0 Trade date: 14 Jul 23 / Settlement date: 18 Jul 23							
DTE ELEC CO 5.2% DUE 04-01-2033	5.20 55,000.000	643.50	0.00	0.00	0.00	643.50	Income sold this period
CUSIP: 23338VAS5 Trade date: 20 Dec 23 / Settlement date: 22 Dec 23							
DUKE ENERGY 4% DUE 04-01-2052	4.00 30,000.000	380.00	0.00	0.00	0.00	380.00	Income sold this period
CUSIP: 26442UAP9 Trade date: 21 Jul 23 / Settlement date: 25 Jul 23							
DUKE ENERGY CAROLINAS LLC 4.85% 01-15-2034	4.85 35,000.000	216.90	0.00	0.00	0.00	216.90	Income sold this period
CUSIP: 26442CBM5 Trade date: 16 Feb 24 / Settlement date: 21 Feb 24							
DUKE ENERGY CAROLINAS LLC 5.4% DUE 01-15-2054	5.40 25,000.000	528.75	0.00	0.00	0.00	528.75	Income sold this period
CUSIP: 26442CBL7 Trade date: 02 Nov 23 / Settlement date: 06 Nov 23							
DUKE ENERGY CORP 5.45% 06-15-2034	5.45 85,000.000	51.47	0.00	0.00	0.00	51.47	Income sold this period
CUSIP: 26441CCE3 Trade date: 10 Jun 24 / Settlement date: 11 Jun 24							
DUKE ENERGY FLA LLC 5.875% 11-15-2033	5.875 85,000.000	110.97	0.00	0.00	0.00	110.97	Income sold this period
CUSIP: 26444HAQ4 Trade date: 21 May 24 / Settlement date: 23 May 24							
DUKE ENERGY FLA LLC 5.95% DUE 11-15-2052BEO	5.95 60,000.000	128.92	0.00	0.00	0.00	128.92	Income sold this period
CUSIP: 26444HAN1 Trade date: 23 May 24 / Settlement date: 28 May 24							

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047 CUSIP: 26443CAA1 Trade date: 26 Apr 24 / Settlement date: 30 Apr 24	3.92 35,000.000	567.86	0.00	0.00	0.00	567.86	Income sold this period
DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047 CUSIP: 26443CAA1 Trade date: 07 May 24 / Settlement date: 09 May 24	3.92 45,000.000	774.20	0.00	0.00	0.00	774.20	Income sold this period
DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047 CUSIP: 26443CAA1 Trade date: 03 Apr 24 / Settlement date: 05 Apr 24	3.92 70,000.000	945.16	0.00	0.00	0.00	945.16	Income sold this period
ELEVANCE HEALTH INC 5.375% 06-15-2034 CUSIP: 036752AZ6 Trade date: 03 Jun 24 / Settlement date: 04 Jun 24	5.375 90,000.000	53.75	0.00	0.00	0.00	53.75	Income sold this period
ENERGY TRANSFER 3.75% DUE 05-15-2030 CUSIP: 29278NAQ6 Trade date: 16 Nov 23 / Settlement date: 20 Nov 23	3.75 72,000.000	37.50	0.00	0.00	0.00	37.50	Income sold this period
ENERGY TRANSFER L P 6.4% 12-01-2030 CUSIP: 29273VAT7 Trade date: 13 Mar 24 / Settlement date: 15 Mar 24	6.40 105,000.000	1,941.33	0.00	0.00	0.00	1,941.33	Income sold this period
ENTERGY ARK LLC 5.15% DUE 01-15-2033 CUSIP: 29366MAD0 Trade date: 08 Aug 23 / Settlement date: 10 Aug 23	5.15 35,000.000	125.17	0.00	0.00	0.00	125.17	Income sold this period
ESTEE LAUDER COMPANIES INC 5.15% 05-15-2053 CUSIP: 29736RAU4 Trade date: 23 Oct 23 / Settlement date: 25 Oct 23	5.15 50,000.000	1,165.90	0.00	0.00	0.00	1,165.90	Income sold this period
EVERGY KANS CENT INC 5.7% 03-15-2053 CUSIP: 30036FAB7 Trade date: 21 Dec 23 / Settlement date: 26 Dec 23	5.70 110,000.000	1,759.08	0.00	0.00	0.00	1,759.08	Income sold this period
FL PWR & LT CO 4.95% DUE 06-01-2035 CUSIP: 341081ET0 Trade date: 15 Nov 23 / Settlement date: 17 Nov 23	4.95 104,000.000	2,373.80	0.00	0.00	0.00	2,373.80	Income sold this period

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
FMC CORP 6.375% 05-18-2053 CUSIP: 302491AY1 Trade date: 13 Nov 23 / Settlement date: 15 Nov 23	6.375 45,000.000	1,410.47	0.00	0.00	0.00	1,410.47	Income sold this period
FOX CORP 5.576% DUE 01-25-2049 CUSIP: 35137LAK1 Trade date: 17 Nov 23 / Settlement date: 21 Nov 23	5.576 100,000.000	1,796.71	0.00	0.00	0.00	1,796.71	Income sold this period
GENERAL MOTORS FINANCIAL CO INC 6.1% 01-07-2034 CUSIP: 37045XEP7 Trade date: 13 Dec 23 / Settlement date: 15 Dec 23	6.10 90,000.000	122.00	0.00	0.00	0.00	122.00	Income sold this period
GENERAL MTRS FINL CO INC 6.4% 01-09-2033 CUSIP: 37045XED4 Trade date: 27 Oct 23 / Settlement date: 31 Oct 23	6.40 60,000.000	1,194.67	0.00	0.00	0.00	1,194.67	Income sold this period
GENUINE PARTS CO 6.875% DUE 11-01-2033 CUSIP: 372460AD7 Trade date: 16 Feb 24 / Settlement date: 21 Feb 24	6.875 90,000.000	1,890.63	0.00	0.00	0.00	1,890.63	Income sold this period
GEORGIA PWR CO 4.95% 05-17-2033 CUSIP: 373334KT7 Trade date: 16 Nov 23 / Settlement date: 20 Nov 23	4.95 35,000.000	14.44	0.00	0.00	0.00	14.44	Income sold this period
GOLDMAN SACHS GROUP INC 4.482% 08-23-2028 CUSIP: 38141GZU1 Trade date: 08 Mar 24 / Settlement date: 12 Mar 24	4.482 65,000.000	153.76	0.00	0.00	0.00	153.76	Income sold this period
GOLDMAN SACHS GROUP INC 6.561% 10-24-2034 CUSIP: 38141GA53 Trade date: 23 Apr 24 / Settlement date: 25 Apr 24	6.561 25,000.000	4.56	0.00	0.00	0.00	4.56	Income sold this period
HALLIBURTON CO 5% DUE 11-15-2045 CUSIP: 406216BK6 Trade date: 19 Jul 23 / Settlement date: 21 Jul 23	5.00 60,000.000	550.00	0.00	0.00	0.00	550.00	Income sold this period
HEICO CORP NEW 5.35% 08-01-2033 CUSIP: 422806AB5 Trade date: 21 Sep 23 / Settlement date: 25 Sep 23	5.35 75,000.000	646.46	0.00	0.00	0.00	646.46	Income sold this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
HOME DEPOT INC 4.5% 09-15-2032	4.50 25,000.000	465.63	0.00	0.00	0.00	465.63	Income sold this period
CUSIP: 437076CS9 Trade date: 10 Aug 23 / Settlement date: 14 Aug 23							
HONEYWELL INTERNATIONAL INC 4.5% 01-15-2034	4.50 30,000.000	367.50	0.00	0.00	0.00	367.50	Income sold this period
CUSIP: 438516CM6 Trade date: 23 Aug 23 / Settlement date: 25 Aug 23							
HONEYWELL INTERNATIONAL INC 4.5% 01-15-2034	4.50 55,000.000	515.63	0.00	0.00	0.00	515.63	Income sold this period
CUSIP: 438516CM6 Trade date: 31 Jul 23 / Settlement date: 02 Aug 23							
HORMEL FOODS CORP 4.8% 03-30-2027	4.80 50,000.000	346.67	0.00	0.00	0.00	346.67	Income sold this period
CUSIP: 440452AK6 Trade date: 26 Apr 24 / Settlement date: 30 Apr 24							
HOSPITAL FOR SPL SURGERY 2.667% DUE 10-01-2050/08-12-2020 REG	2.667 5,000.000	27.04	0.00	0.00	0.00	27.04	Income sold this period
CUSIP: 44107HAF9 Trade date: 13 Jun 24 / Settlement date: 14 Jun 24							
HOSPITAL FOR SPL SURGERY 2.667% DUE 10-01-2050/08-12-2020 REG	2.667 5,000.000	26.67	0.00	0.00	0.00	26.67	Income sold this period
CUSIP: 44107HAF9 Trade date: 12 Jun 24 / Settlement date: 13 Jun 24							
HOWARD UNIV 5.209% DUE 10-01-2052	5.209 5,000.000	95.50	0.00	0.00	0.00	95.50	Income sold this period
CUSIP: 442851BH3 Trade date: 09 Feb 24 / Settlement date: 13 Feb 24							
HOWARD UNIV 5.209% DUE 10-01-2052	5.209 100,000.000	1,157.56	0.00	0.00	0.00	1,157.56	Income sold this period
CUSIP: 442851BH3 Trade date: 19 Dec 23 / Settlement date: 21 Dec 23							
IBM CORP 4.5% DUE 02-06-2026	4.50 115,000.000	1,121.25	0.00	0.00	0.00	1,121.25	Income sold this period
CUSIP: 459200KW0 Trade date: 22 Apr 24 / Settlement date: 24 Apr 24							
IN UNIV HLTH INC 2.852% DUE 11-01-2051	2.852 90,000.000	249.55	0.00	0.00	0.00	249.55	Income sold this period
CUSIP: 455170AB6 Trade date: 05 Jun 24 / Settlement date: 06 Jun 24							

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
INDIANA UNIV HEALTH INC 3.97% BNDS 11-01-2048 CUSIP: 455170AA8 Trade date: 15 May 24 / Settlement date: 17 May 24	3.97 55,000.000	97.04	0.00	0.00	0.00	97.04	Income sold this period
INGERSOLL RAND INC 5.314% 06-15-2031 CUSIP: 45687VAE6 Trade date: 03 Jun 24 / Settlement date: 04 Jun 24	5.314 35,000.000	123.99	0.00	0.00	0.00	123.99	Income sold this period
INTEGRIS BAPTIST 3.875% DUE 08-15-2050 CUSIP: 45834QAA7 Trade date: 26 Oct 23 / Settlement date: 30 Oct 23	3.875 30,000.000	242.19	0.00	0.00	0.00	242.19	Income sold this period
INTERPUBLIC GROUP COS INC 5.375% 06-15-2033 CUSIP: 460690BU3 Trade date: 02 Oct 23 / Settlement date: 04 Oct 23	5.375 30,000.000	519.58	0.00	0.00	0.00	519.58	Income sold this period
INTERPUBLIC GROUP COS INC 5.375% 06-15-2033 CUSIP: 460690BU3 Trade date: 04 Oct 23 / Settlement date: 06 Oct 23	5.375 45,000.000	792.81	0.00	0.00	0.00	792.81	Income sold this period
INTUIT INC 5.2% 09-15-2033 CUSIP: 46124HAG1 Trade date: 10 Jun 24 / Settlement date: 11 Jun 24	5.20 20,000.000	248.44	0.00	0.00	0.00	248.44	Income sold this period
INTUIT INC 5.2% 09-15-2033 CUSIP: 46124HAG1 Trade date: 26 Apr 24 / Settlement date: 30 Apr 24	5.20 15,000.000	97.50	0.00	0.00	0.00	97.50	Income sold this period
INTUIT INC 5.25% 09-15-2026 CUSIP: 46124HAE6 Trade date: 07 May 24 / Settlement date: 09 May 24	5.25 20,000.000	157.50	0.00	0.00	0.00	157.50	Income sold this period
INTUIT INC 5.25% 09-15-2026 CUSIP: 46124HAE6 Trade date: 07 May 24 / Settlement date: 09 May 24	5.25 15,000.000	118.12	0.00	0.00	0.00	118.12	Income sold this period
INTUIT INC 5.5% 09-15-2053 CUSIP: 46124HAH9 Trade date: 11 Oct 23 / Settlement date: 13 Oct 23	5.50 30,000.000	128.33	0.00	0.00	0.00	128.33	Income sold this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
JEFFERIES FINL GROUP INC 5.875% 07-21-2028	0.00	22.03	0.00	0.00	0.00	22.03	Income sold this period
CUSIP: 47233WBM0 Trade date: 20 Jul 23 / Settlement date: 24 Jul 23	45,000.000						
JOHNS HOPKINS UNIV TAXABLE BD 2022 SER A4.705% 07-01-2032	4.705	326.74	0.00	0.00	0.00	326.74	Income sold this period
CUSIP: 478115AH1 Trade date: 02 Nov 23 / Settlement date: 06 Nov 23	20,000.000						
JOHNS HOPKINS UNIV TAXABLE BD 2022 SER A4.705% 07-01-2032	4.705	1,129.85	0.00	0.00	0.00	1,129.85	Income sold this period
CUSIP: 478115AH1 Trade date: 10 Nov 23 / Settlement date: 14 Nov 23	65,000.000						
JPMORGAN CHASE & CO 5.299% 07-24-2029	5.299	388.59	0.00	0.00	0.00	388.59	Income sold this period
CUSIP: 46647PDU7 Trade date: 08 Mar 24 / Settlement date: 12 Mar 24	55,000.000						
JPMORGAN CHASE & CO. 4.851% DUE 07-25-2028	4.851	471.63	0.00	0.00	0.00	471.63	Income sold this period
CUSIP: 46647PDG8 Trade date: 18 Jul 23 / Settlement date: 20 Jul 23	20,000.000						
JPMORGAN CHASE & CO. 4.851% DUE 07-25-2028	4.851	1,006.58	0.00	0.00	0.00	1,006.58	Income sold this period
CUSIP: 46647PDG8 Trade date: 07 Jul 23 / Settlement date: 11 Jul 23	45,000.000						
KELLOGG CO 5.25% DUE 03-01-2033	5.25	501.67	0.00	0.00	0.00	501.67	Income sold this period
CUSIP: 487836BZ0 Trade date: 21 Feb 24 / Settlement date: 23 Feb 24	20,000.000						
KELLOGG CO 5.25% DUE 03-01-2033	5.25	1,403.65	0.00	0.00	0.00	1,403.65	Income sold this period
CUSIP: 487836BZ0 Trade date: 22 Feb 24 / Settlement date: 26 Feb 24	55,000.000						
KEURIG DR PEPPER INC 5.2% 03-15-2031	5.20	138.67	0.00	0.00	0.00	138.67	Income sold this period
CUSIP: 49271VAU4 Trade date: 12 Jun 24 / Settlement date: 13 Jun 24	10,000.000						
KINDER MORGAN INC 5.2% 06-01-2033	5.20	70.78	0.00	0.00	0.00	70.78	Income sold this period
CUSIP: 49456BAX9 Trade date: 13 Dec 23 / Settlement date: 15 Dec 23	35,000.000						

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
KINDER MORGAN INC 5.2% 06-01-2033	5.20 45,000.000	351.00	0.00	0.00	0.00	351.00	Income sold this period
CUSIP: 49456BAX9 Trade date: 21 Jul 23 / Settlement date: 25 Jul 23							
KLA CORP 4.7% 02-01-2034	4.70 15,000.000	172.33	0.00	0.00	0.00	172.33	Income sold this period
CUSIP: 482480AP5 Trade date: 25 Apr 24 / Settlement date: 29 Apr 24							
KLA CORP 4.7% 02-01-2034	4.70 30,000.000	434.75	0.00	0.00	0.00	434.75	Income sold this period
CUSIP: 482480AP5 Trade date: 20 May 24 / Settlement date: 22 May 24							
KLA CORP 4.7% 02-01-2034	4.70 25,000.000	362.29	0.00	0.00	0.00	362.29	Income sold this period
CUSIP: 482480AP5 Trade date: 20 May 24 / Settlement date: 22 May 24							
KS GAS SVC 5.486% DUE 08-01-2034	5.486 37,533.770	623.45	0.00	0.00	0.00	623.45	Income sold this period
CUSIP: 484915AA1 Trade date: 16 Nov 23 / Settlement date: 20 Nov 23							
KYNDRYL HLDGS INC 6.35% 02-20-2034	6.35 105,000.000	463.02	0.00	0.00	0.00	463.02	Income sold this period
CUSIP: 50155QAN0 Trade date: 13 Mar 24 / Settlement date: 15 Mar 24							
L3HARRIS TECHNOLOGIES INC 5.4% 07-31-2033	5.40 15,000.000	231.75	0.00	0.00	0.00	231.75	Income sold this period
CUSIP: 502431AQ2 Trade date: 09 Nov 23 / Settlement date: 13 Nov 23							
L3HARRIS TECHNOLOGIES INC 5.4% 07-31-2033	5.40 40,000.000	786.00	0.00	0.00	0.00	786.00	Income sold this period
CUSIP: 502431AQ2 Trade date: 07 Dec 23 / Settlement date: 11 Dec 23							
L3HARRIS TECHNOLOGIES INC 5.4% 07-31-2033	5.40 15,000.000	216.00	0.00	0.00	0.00	216.00	Income sold this period
CUSIP: 502431AQ2 Trade date: 02 Nov 23 / Settlement date: 06 Nov 23							
L3HARRIS TECHNOLOGIES INC 5.4% 07-31-2033	5.40 15,000.000	216.00	0.00	0.00	0.00	216.00	Income sold this period
CUSIP: 502431AQ2 Trade date: 02 Nov 23 / Settlement date: 06 Nov 23							

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
LENNOX INTL INC 5.5% 09-15-2028 CUSIP: 526107AG2 Trade date: 11 Dec 23 / Settlement date: 13 Dec 23	5.50 35,000.000	470.56	0.00	0.00	0.00	470.56	Income sold this period
MARATHON OIL CORP 5.7% 04-01-2034 CUSIP: 565849AR7 Trade date: 20 Jun 24 / Settlement date: 21 Jun 24	5.70 60,000.000	788.50	0.00	0.00	0.00	788.50	Income sold this period
MARRIOTT INTL 5.3% 05-15-2034 CUSIP: 571903BQ5 Trade date: 22 Feb 24 / Settlement date: 26 Feb 24	5.30 90,000.000	53.00	0.00	0.00	0.00	53.00	Income sold this period
MATTEL INC 5.45 DUE 11-01-2041 CUSIP: 577081AW2 Trade date: 13 Mar 24 / Settlement date: 15 Mar 24	5.45 10,000.000	202.86	0.00	0.00	0.00	202.86	Income sold this period
MATTEL INC 5.45 DUE 11-01-2041 CUSIP: 577081AW2 Trade date: 04 Jun 24 / Settlement date: 05 Jun 24	5.45 65,000.000	334.57	0.00	0.00	0.00	334.57	Income sold this period
MATTEL INC 5.45 DUE 11-01-2041 CUSIP: 577081AW2 Trade date: 30 May 24 / Settlement date: 31 May 24	5.45 15,000.000	68.13	0.00	0.00	0.00	68.13	Income sold this period
MCCORMICK & CO INC 4.95% 04-15-2033 CUSIP: 579780AT4 Trade date: 12 Jul 23 / Settlement date: 14 Jul 23	4.95 55,000.000	741.13	0.00	0.00	0.00	741.13	Income sold this period
MCLAREN HLTH CARE 4.386% DUE 05-15-2048 CUSIP: 581760AV7 Trade date: 24 Apr 24 / Settlement date: 26 Apr 24	4.386 5,000.000	98.08	0.00	0.00	0.00	98.08	Income sold this period
MEMORIAL SLOAN-KETTERING 5 7-1-2042 CUSIP: 586054AA6 Trade date: 22 Aug 23 / Settlement date: 24 Aug 23	5.00 30,000.000	220.83	0.00	0.00	0.00	220.83	Income sold this period
MICROCHIP TECHNOLOGY INC 5.05% 03-15-2029 CUSIP: 595017BE3 Trade date: 06 Mar 24 / Settlement date: 08 Mar 24	0.00 35,000.000	4.91	0.00	0.00	0.00	4.91	Income sold this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
MICRON TECH INC FIXED 6.75% DUE 11-01-2029	6.75	183.75	0.00	0.00	0.00	183.75	Income sold this period
	35,000.000						
CUSIP: 595112BV4 Trade date: 28 May 24 / Settlement date: 29 May 24							
MICRON TECHNOLOGY INC 5.875% 09-15-2033	5.875	582.60	0.00	0.00	0.00	582.60	Income sold this period
	85,000.000						
CUSIP: 595112CB7 Trade date: 25 Oct 23 / Settlement date: 27 Oct 23							
MOHAWK INDS INC 5.85% 09-18-2028	5.85	102.38	0.00	0.00	0.00	102.38	Income sold this period
	45,000.000						
CUSIP: 608190AM6 Trade date: 28 Sep 23 / Settlement date: 02 Oct 23							
MONDELEZ INTL INC 4.75% 02-20-2029	4.75	318.65	0.00	0.00	0.00	318.65	Income sold this period
	35,000.000						
CUSIP: 609207BC8 Trade date: 25 Apr 24 / Settlement date: 29 Apr 24							
MORGAN STANLEY 3.62% 04-17-2025	3.62	256.42	0.00	0.00	0.00	256.42	Income sold this period
	25,000.000						
CUSIP: 61747YEQ4 Trade date: 25 Jan 24 / Settlement date: 29 Jan 24							
MORGAN STANLEY 5.466% 01-18-2035	5.466	515.47	0.00	0.00	0.00	515.47	Income sold this period
	35,000.000						
CUSIP: 61747YFL4 Trade date: 23 Apr 24 / Settlement date: 25 Apr 24							
MORGAN STANLEY 5.948% 01-19-2038	5.948	877.33	0.00	0.00	0.00	877.33	Income sold this period
	30,000.000						
CUSIP: 61747YFB6 Trade date: 11 Jan 24 / Settlement date: 16 Jan 24							
MORGAN STANLEY FLTG RT 5.164% DUE 04-20-2029	5.164	344.27	0.00	0.00	0.00	344.27	Income sold this period
	20,000.000						
CUSIP: 61747YFD2 Trade date: 17 Aug 23 / Settlement date: 21 Aug 23							
MOSAIC CO NEW 5.45% DUE 11-15-2033	5.45	299.75	0.00	0.00	0.00	299.75	Income sold this period
	15,000.000						
CUSIP: 61945CAD5 Trade date: 25 Sep 23 / Settlement date: 27 Sep 23							
MOTOROLA SOLUTIONS INC 5.4% 04-15-2034	5.40	67.50	0.00	0.00	0.00	67.50	Income sold this period
	15,000.000						
CUSIP: 620076BZ1 Trade date: 23 Apr 24 / Settlement date: 25 Apr 24							

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
MOTOROLA SOLUTIONS INC 5.4% 04-15-2034	5.40 85,000.000	433.50	0.00	0.00	0.00	433.50	Income sold this period
CUSIP: 620076BZ1 Trade date: 25 Apr 24 / Settlement date: 29 Apr 24							
MPLX LP 5.0% 03-01-2033	5.00 35,000.000	199.31	0.00	0.00	0.00	199.31	Income sold this period
CUSIP: 55336VBV1 Trade date: 10 Apr 24 / Settlement date: 12 Apr 24							
NEWMONT FIXED 2.6% DUE 07-15-2032	2.60 90,000.000	591.50	0.00	0.00	0.00	591.50	Income sold this period
CUSIP: 651639AZ9 Trade date: 12 Oct 23 / Settlement date: 16 Oct 23							
NEXTERA ENERGY CAP HLDGS INC .509% 09-01-2025	5.749 35,000.000	78.25	0.00	0.00	0.00	78.25	Income sold this period
CUSIP: 65339KBS8 Trade date: 22 Aug 23 / Settlement date: 24 Aug 23							
NORTHERN TR CORP 1.95% DUE 05-01-2030	1.95 5,000.000	3.25	0.00	0.00	0.00	3.25	Income sold this period
CUSIP: 665859AV6 Trade date: 09 Nov 23 / Settlement date: 13 Nov 23							
ORLANDO HEALTH INC 3.327% DUE 10-01-2050	3.327 125,000.000	681.57	0.00	0.00	0.00	681.57	Income sold this period
CUSIP: 686514AH3 Trade date: 29 May 24 / Settlement date: 30 May 24							
OTIS WORLDWIDE CORP 5.25% 08-16-2028	5.25 50,000.000	65.63	0.00	0.00	0.00	65.63	Income sold this period
CUSIP: 68902VAP2 Trade date: 23 Aug 23 / Settlement date: 25 Aug 23							
OTIS WORLDWIDE CORP 5.25% 08-16-2028	5.25 20,000.000	300.42	0.00	0.00	0.00	300.42	Income sold this period
CUSIP: 68902VAP2 Trade date: 27 Nov 23 / Settlement date: 29 Nov 23							
OTIS WORLDWIDE CORP 5.25% 08-16-2028	5.25 25,000.000	382.81	0.00	0.00	0.00	382.81	Income sold this period
CUSIP: 68902VAP2 Trade date: 29 Nov 23 / Settlement date: 01 Dec 23							
PACKAGING CORP AMER 5.7% 12-01-2033	0.00 55,000.000	8.71	0.00	0.00	0.00	8.71	Income sold this period
CUSIP: 695156AX7 Trade date: 29 Nov 23 / Settlement date: 01 Dec 23							

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
PARKER-HANNIFIN CORP 4.45% 11-21-2044	4.45	7.42	0.00	0.00	0.00	7.42	Income sold this period
	60,000.000						
CUSIP: 70109HAN5 Trade date: 20 May 24 / Settlement date: 22 May 24							
PARKER-HANNIFIN CORP 4.5% 09-15-2029	4.50	913.75	0.00	0.00	0.00	913.75	Income sold this period
	85,000.000						
CUSIP: 701094AS3 Trade date: 07 Dec 23 / Settlement date: 11 Dec 23							
PATTERSON-UTI ENERGY INC 7.15% 10-01-2033	0.00	5.96	0.00	0.00	0.00	5.96	Income sold this period
	30,000.000						
CUSIP: 703481AD3 Trade date: 12 Sep 23 / Settlement date: 14 Sep 23							
PAYPAL HLDGS INC 2.85% DUE 10-01-2029	2.85	1,108.33	0.00	0.00	0.00	1,108.33	Income sold this period
	100,000.000						
CUSIP: 70450YAE3 Trade date: 16 Feb 24 / Settlement date: 21 Feb 24							
PEPSICO INC 5.125% 11-10-2026	5.125	608.59	0.00	0.00	0.00	608.59	Income sold this period
	45,000.000						
CUSIP: 713448FW3 Trade date: 13 Feb 24 / Settlement date: 15 Feb 24							
PFIZER INVESTMENT ENTER 5.3% 05-19-2053	5.30	675.75	0.00	0.00	0.00	675.75	Income sold this period
	45,000.000						
CUSIP: 716973AG7 Trade date: 29 Aug 23 / Settlement date: 31 Aug 23							
PHILIP MORRIS INTL INC 5.125% 02-15-2030	5.125	133.11	0.00	0.00	0.00	133.11	Income sold this period
	85,000.000						
CUSIP: 718172DA4 Trade date: 22 Feb 24 / Settlement date: 26 Feb 24							
PHILIP MORRIS INTL INC 5.125% 02-13-2031	5.125	811.46	0.00	0.00	0.00	811.46	Income sold this period
	75,000.000						
CUSIP: 718172DH9 Trade date: 25 Apr 24 / Settlement date: 29 Apr 24							
PIEDMONT OPER PARTNERSHIP LP 6.875% 07-15-2029	6.875	7.64	0.00	0.00	0.00	7.64	Income sold this period
	40,000.000						
CUSIP: 720198AJ9 Trade date: 25 Jun 24 / Settlement date: 26 Jun 24							
PNC FINL SVCS GROUP INC 4.758% 01-26-2027	4.758	157.28	0.00	0.00	0.00	157.28	Income sold this period
	35,000.000						
CUSIP: 693475BL8 Trade date: 28 Aug 23 / Settlement date: 30 Aug 23							

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
PNC FINL SVCS GROUP INC 5.492% 05-14-2030	5.492 110,000.000	671.24	0.00	0.00	0.00	671.24	Income sold this period
CUSIP: 693475BX2 Trade date: 21 Jun 24 / Settlement date: 24 Jun 24							
POLARIS INC FORMERLY POLARIS INDS INC T 6.95% 03-15-2029	6.95 85,000.000	65.64	0.00	0.00	0.00	65.64	Income sold this period
CUSIP: 731068AA0 Trade date: 16 Nov 23 / Settlement date: 20 Nov 23							
PPL ELECTRIC UTILITIES CORP 4.85% 02-15-2034	4.85 35,000.000	51.87	0.00	0.00	0.00	51.87	Income sold this period
CUSIP: 69351UBC6 Trade date: 11 Jan 24 / Settlement date: 16 Jan 24							
PRECISION 4.375% DUE 06-15-2045	4.375 55,000.000	822.14	0.00	0.00	0.00	822.14	Income sold this period
CUSIP: 740189AP0 Trade date: 16 Oct 23 / Settlement date: 18 Oct 23							
PRESIDENT & FELLOWS HARVARD COLLEGE 4.609% 02-15-2035	4.609 20,000.000	197.16	0.00	0.00	0.00	197.16	Income sold this period
CUSIP: 740816AR4 Trade date: 28 May 24 / Settlement date: 29 May 24							
PUBLIC STORAGE 5.35% 08-01-2053	5.35 20,000.000	59.44	0.00	0.00	0.00	59.44	Income sold this period
CUSIP: 74460WAH0 Trade date: 16 Feb 24 / Settlement date: 21 Feb 24							
PVPTL COMMSCOPE FIN LLC SR NT 144A 6.0% 03-01-2026	6.00 150,000.000	2,750.00	0.00	0.00	0.00	2,750.00	Income sold this period
CUSIP: 20338QAD5 Trade date: 19 Dec 23 / Settlement date: 21 Dec 23							
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.036% 11-15-2033	6.036 65,000.000	174.37	0.00	0.00	0.00	174.37	Income sold this period
CUSIP: 19828TAB2 Trade date: 22 Aug 23 / Settlement date: 24 Aug 23							
PVTPL NEW YORK LIFE GLOBAL FDG SR SECD NT 5.45% 09-18-2026	5.45 65,000.000	639.62	0.00	0.00	0.00	639.62	Income sold this period
CUSIP: 64953BBF4 Trade date: 21 May 24 / Settlement date: 23 May 24							
PVTPL VERALTO CORP SR NT 5.45% 09-18-2033	5.45 75,000.000	1,124.06	0.00	0.00	0.00	1,124.06	Income sold this period
CUSIP: 92338CAE3 Trade date: 26 Jun 24 / Settlement date: 27 Jun 24							

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
PVTPL VERALTO CORP SR NT 5.5% 09-18-2026	5.50 60,000.000	531.67	0.00	0.00	0.00	531.67	Income sold this period
CUSIP: 92338CAA1 Trade date: 14 May 24 / Settlement date: 16 May 24							
RTX CORPORATION 1.9% 09-01-2031	1.90 35,000.000	321.42	0.00	0.00	0.00	321.42	Income sold this period
CUSIP: 75513ECM1 Trade date: 23 Aug 23 / Settlement date: 25 Aug 23							
RTX CORPORATION 1.9% 09-01-2031	1.90 50,000.000	197.92	0.00	0.00	0.00	197.92	Income sold this period
CUSIP: 75513ECM1 Trade date: 14 Nov 23 / Settlement date: 16 Nov 23							
RTX CORPORATION 4.8% DUE 12-15-2043	4.80 10,000.000	133.33	0.00	0.00	0.00	133.33	Income sold this period
CUSIP: 75513ECJ8 Trade date: 21 Sep 23 / Settlement date: 25 Sep 23							
RTX CORPORATION 4.8% DUE 12-15-2043	4.80 10,000.000	133.33	0.00	0.00	0.00	133.33	Income sold this period
CUSIP: 75513ECJ8 Trade date: 21 Sep 23 / Settlement date: 25 Sep 23							
RTX CORPORATION 6.4% 03-15-2054	6.40 15,000.000	37.33	0.00	0.00	0.00	37.33	Income sold this period
CUSIP: 75513ECX7 Trade date: 20 Nov 23 / Settlement date: 22 Nov 23							
RYDER SYSTEM INC 5.25% 06-01-2028	5.25 20,000.000	169.17	0.00	0.00	0.00	169.17	Income sold this period
CUSIP: 78355HKW8 Trade date: 13 Jul 23 / Settlement date: 17 Jul 23							
RYDER SYSTEM INC 5.25% 06-01-2028	5.25 5,000.000	37.19	0.00	0.00	0.00	37.19	Income sold this period
CUSIP: 78355HKW8 Trade date: 06 Jul 23 / Settlement date: 10 Jul 23							
SAFEHOLD GL HLDGS LLC 6.1% 04-01-2034	6.10 135,000.000	68.63	0.00	0.00	0.00	68.63	Income sold this period
CUSIP: 785931AA4 Trade date: 05 Mar 24 / Settlement date: 07 Mar 24							
SAN DIEGO GAS & ELEC CO 4.95% 08-15-2028	4.95 40,000.000	544.50	0.00	0.00	0.00	544.50	Income sold this period
CUSIP: 797440CE2 Trade date: 16 Nov 23 / Settlement date: 20 Nov 23							

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
SCHWAB CHARLES 4.2% DUE 03-24-2025	4.20 65,000.000	394.33	0.00	0.00	0.00	394.33	Income sold this period
CUSIP: 808513BB0 Trade date: 14 Nov 23 / Settlement date: 16 Nov 23							
SHARP HEALTHCARE 2.68% DUE 08-01-2050	2.68 30,000.000	174.20	0.00	0.00	0.00	174.20	Income sold this period
CUSIP: 819892AL4 Trade date: 17 Oct 23 / Settlement date: 19 Oct 23							
SIMON PPTY GROUP L P 6.25% 01-15-2034	6.25 30,000.000	36.46	0.00	0.00	0.00	36.46	Income sold this period
CUSIP: 828807DW4 Trade date: 14 Nov 23 / Settlement date: 16 Nov 23							
SMUCKER J M CO 6.2% 11-15-2033	6.20 15,000.000	108.50	0.00	0.00	0.00	108.50	Income sold this period
CUSIP: 832696AX6 Trade date: 05 Dec 23 / Settlement date: 07 Dec 23							
SNAP ON INC FIXED 3.1% DUE 05-01-2050	3.10 30,000.000	5.17	0.00	0.00	0.00	5.17	Income sold this period
CUSIP: 833034AM3 Trade date: 01 Nov 23 / Settlement date: 03 Nov 23							
SNAP ON INC FIXED 3.1% DUE 05-01-2050	3.10 20,000.000	3.44	0.00	0.00	0.00	3.44	Income sold this period
CUSIP: 833034AM3 Trade date: 01 Nov 23 / Settlement date: 03 Nov 23							
SNAP ON INC FIXED 3.1% DUE 05-01-2050	3.10 25,000.000	387.50	0.00	0.00	0.00	387.50	Income sold this period
CUSIP: 833034AM3 Trade date: 27 Oct 23 / Settlement date: 31 Oct 23							
SOUTHWESTERN ELEC PWR CO 5.3% 04-01-2033	5.30 85,000.000	1,088.71	0.00	0.00	0.00	1,088.71	Income sold this period
CUSIP: 845437BU5 Trade date: 26 Dec 23 / Settlement date: 28 Dec 23							
SPECTRUM HLTH SYS 3.487% DUE 07-15-2049	3.487 95,000.000	736.14	0.00	0.00	0.00	736.14	Income sold this period
CUSIP: 84765EAA6 Trade date: 03 Apr 24 / Settlement date: 05 Apr 24							
SSM HLTH CARE CORP 3.823% DUE 06-01-2027	3.823 10,000.000	191.15	0.00	0.00	0.00	191.15	Income sold this period
CUSIP: 784710AA3 Trade date: 30 May 24 / Settlement date: 31 May 24							

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
SSM HLTH CARE CORP 3.823% DUE 06-01-2027	3.823 35,000.000	59.47	0.00	0.00	0.00	59.47	Income sold this period
CUSIP: 784710AA3 Trade date: 14 Jun 24 / Settlement date: 17 Jun 24							
SSM HLTH CARE CORP 3.823% DUE 06-01-2027	3.823 5,000.000	2.65	0.00	0.00	0.00	2.65	Income sold this period
CUSIP: 784710AA3 Trade date: 05 Jun 24 / Settlement date: 06 Jun 24							
SSM HLTH CARE CORP 3.823% DUE 06-01-2027	3.823 10,000.000	26.55	0.00	0.00	0.00	26.55	Income sold this period
CUSIP: 784710AA3 Trade date: 25 Jun 24 / Settlement date: 26 Jun 24							
SSM HLTH CARE CORP 3.823% DUE 06-01-2027	3.823 15,000.000	41.42	0.00	0.00	0.00	41.42	Income sold this period
CUSIP: 784710AA3 Trade date: 26 Jun 24 / Settlement date: 27 Jun 24							
STANFORD HEALTH CARE TAXABLE BD SER 20213.027% 08-15-2051	3.027 35,000.000	26.49	0.00	0.00	0.00	26.49	Income sold this period
CUSIP: 85434VAC2 Trade date: 22 Aug 23 / Settlement date: 24 Aug 23							
STRYKER CORP 4.85% 12-08-2028	4.85 85,000.000	1,190.94	0.00	0.00	0.00	1,190.94	Income sold this period
CUSIP: 863667BC4 Trade date: 20 Mar 24 / Settlement date: 22 Mar 24							
SUTTER HEALTH 2.294% DUE 08-15-2030	2.294 20,000.000	70.09	0.00	0.00	0.00	70.09	Income sold this period
CUSIP: 86944BAG8 Trade date: 08 Apr 24 / Settlement date: 10 Apr 24							
SUTTER HEALTH 2.294% DUE 08-15-2030	2.294 35,000.000	122.67	0.00	0.00	0.00	122.67	Income sold this period
CUSIP: 86944BAG8 Trade date: 08 Apr 24 / Settlement date: 10 Apr 24							
SUTTER HEALTH 2.294% DUE 08-15-2030	2.294 80,000.000	285.48	0.00	0.00	0.00	285.48	Income sold this period
CUSIP: 86944BAG8 Trade date: 09 Apr 24 / Settlement date: 11 Apr 24							
SUTTER HEALTH 3.695% DUE 08-15-2028	3.695 40,000.000	143.69	0.00	0.00	0.00	143.69	Income sold this period
CUSIP: 86944BAD5 Trade date: 18 Mar 24 / Settlement date: 20 Mar 24							

◆ **Income and Expense Detail - Base Currency**

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
SUTTER HEALTH 3.695% DUE 08-15-2028	3.695	8.21	0.00	0.00	0.00	8.21	Income sold this period
CUSIP: 86944BAD5 Trade date: 21 Feb 24 / Settlement date: 23 Feb 24	10,000.000						
SUTTER HEALTH 5.164% DUE 08-15-2033	5.164	10.76	0.00	0.00	0.00	10.76	Income sold this period
CUSIP: 86944BAK9 Trade date: 14 Feb 24 / Settlement date: 16 Feb 24	75,000.000						
SUTTER HEALTH 5.164% DUE 08-15-2033	5.164	929.52	0.00	0.00	0.00	929.52	Income sold this period
CUSIP: 86944BAK9 Trade date: 02 May 24 / Settlement date: 06 May 24	80,000.000						
SUTTER HEALTH 5.547% DUE 08-15-2053	5.547	381.36	0.00	0.00	0.00	381.36	Income sold this period
CUSIP: 86944BAL7 Trade date: 22 May 24 / Settlement date: 24 May 24	25,000.000						
SUTTER HEALTH 5.547% DUE 08-15-2053	5.547	129.43	0.00	0.00	0.00	129.43	Income sold this period
CUSIP: 86944BAL7 Trade date: 07 May 24 / Settlement date: 09 May 24	10,000.000						
TARGET CORP 4.8% DUE 01-15-2053	4.80	200.00	0.00	0.00	0.00	200.00	Income sold this period
CUSIP: 87612EBR6 Trade date: 08 Aug 23 / Settlement date: 10 Aug 23	60,000.000						
TEXTRON INC 6.1% 11-15-2033	6.10	1,550.42	0.00	0.00	0.00	1,550.42	Income sold this period
CUSIP: 883203CD1 Trade date: 07 Mar 24 / Settlement date: 11 Mar 24	75,000.000						
TEXTRON INC 6.1% 11-15-2033	6.10	491.39	0.00	0.00	0.00	491.39	Income sold this period
CUSIP: 883203CD1 Trade date: 01 Mar 24 / Settlement date: 05 Mar 24	25,000.000						
TEXTRON INC 6.1% 11-15-2033	6.10	487.15	0.00	0.00	0.00	487.15	Income sold this period
CUSIP: 883203CD1 Trade date: 29 Feb 24 / Settlement date: 04 Mar 24	25,000.000						
TEXTRON INC FIXED 2.45% DUE 03-15-2031	2.45	145.30	0.00	0.00	0.00	145.30	Income sold this period
CUSIP: 883203CC3 Trade date: 14 Nov 23 / Settlement date: 16 Nov 23	35,000.000						

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
THOMAS JEFFSN UNIV 3.847% DUE 11-01-2057	3.847	363.33	0.00	0.00	0.00	363.33	Income sold this period
CUSIP: 88444NAS7 Trade date: 01 Dec 23 / Settlement date: 05 Dec 23	100,000.000						
T-MOBILE USA INC 5.75% 01-15-2034	5.75	215.63	0.00	0.00	0.00	215.63	Income sold this period
CUSIP: 87264ADC6 Trade date: 08 Feb 24 / Settlement date: 12 Feb 24	50,000.000						
TRACTOR SUPPLY CO 1.75% DUE 11-01-2030	1.75	521.35	0.00	0.00	0.00	521.35	Income sold this period
CUSIP: 892356AA4 Trade date: 12 Oct 23 / Settlement date: 16 Oct 23	65,000.000						
TRACTOR SUPPLY CO 5.25% 05-15-2033	5.25	1,598.33	0.00	0.00	0.00	1,598.33	Income sold this period
CUSIP: 892356AB2 Trade date: 20 Sep 23 / Settlement date: 22 Sep 23	80,000.000						
TRUIST FINL CORP SR MED TERM NTS 5.122% 01-26-2034	5.122	934.77	0.00	0.00	0.00	934.77	Income sold this period
CUSIP: 89788MAM4 Trade date: 20 Dec 23 / Settlement date: 22 Dec 23	45,000.000						
U S BANCORP 5.775% 06-12-2029	5.775	385.00	0.00	0.00	0.00	385.00	Income sold this period
CUSIP: 91159HJM3 Trade date: 18 Jan 24 / Settlement date: 22 Jan 24	60,000.000						
U S BANCORP 5.836% 06-12-2034	5.836	3,020.13	0.00	0.00	0.00	3,020.13	Income sold this period
CUSIP: 91159HJN1 Trade date: 21 Nov 23 / Settlement date: 24 Nov 23	115,000.000						
U S BANCORP MEDIUM TERM NTS- BOOK ENTRY 4.839% 02-01-2034	4.839	350.83	0.00	0.00	0.00	350.83	Income sold this period
CUSIP: 91159HJL5 Trade date: 27 Sep 23 / Settlement date: 29 Sep 23	45,000.000						
U S BANCORP MEDIUM VAR RT 4.653% DUE 02-01-2029	4.653	46.53	0.00	0.00	0.00	46.53	Income sold this period
CUSIP: 91159HJK7 Trade date: 07 Aug 23 / Settlement date: 09 Aug 23	45,000.000						
UL SOLUTIONS INC SR NT 144A 6.5% 10-20-2028	6.50	216.67	0.00	0.00	0.00	216.67	Income sold this period
CUSIP: 903731AA5 Trade date: 10 Nov 23 / Settlement date: 14 Nov 23	50,000.000						

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
UNITEDHEALTH GROUP INC 4.0% 05-15-2029	4.00 85,000.000	217.22	0.00	0.00	0.00	217.22	Income sold this period
CUSIP: 91324PEH1 Trade date: 06 Dec 23 / Settlement date: 08 Dec 23							
UNITYPOINT HEALTH FIXED 3.665% DUE 02-15-2050	3.665 60,000.000	213.79	0.00	0.00	0.00	213.79	Income sold this period
CUSIP: 91338CAA3 Trade date: 18 Sep 23 / Settlement date: 20 Sep 23							
UNIVERSITY CHICAGO 2.547% DUE 04-01-2050	2.547 90,000.000	57.31	0.00	0.00	0.00	57.31	Income sold this period
CUSIP: 91412NBE9 Trade date: 05 Oct 23 / Settlement date: 10 Oct 23							
UNIVERSITY CHICAGO FIXED 2.761% DUE 04-01-2045	2.761 160,000.000	1,632.06	0.00	0.00	0.00	1,632.06	Income sold this period
CUSIP: 91412NBD1 Trade date: 10 Aug 23 / Settlement date: 14 Aug 23							
UNIVERSITY MIAMI FLA 4.063% 04-01-2052	4.063 135,000.000	1,980.71	0.00	0.00	0.00	1,980.71	Income sold this period
CUSIP: 914453AA3 Trade date: 09 Aug 23 / Settlement date: 11 Aug 23							
UNIVERSITY SOUTH CALIF 4.976% 10-01-2053	4.976 75,000.000	393.93	0.00	0.00	0.00	393.93	Income sold this period
CUSIP: 914886AH9 Trade date: 07 Nov 23 / Settlement date: 09 Nov 23							
VALERO ENERGY CORP NEW 3.65% 12-01-2051	3.65 10,000.000	132.82	0.00	0.00	0.00	132.82	Income sold this period
CUSIP: 91913YBD1 Trade date: 10 Apr 24 / Settlement date: 12 Apr 24							
VERIZON COMMUNICATIONS INC NT 2.355% 03-15-2032	2.355 120,000.000	478.85	0.00	0.00	0.00	478.85	Income sold this period
CUSIP: 92343VGN8 Trade date: 14 May 24 / Settlement date: 16 May 24							
WALMART INC 4.5% DUE 04-15-2053	4.50 30,000.000	172.50	0.00	0.00	0.00	172.50	Income sold this period
CUSIP: 931142FE8 Trade date: 29 Nov 23 / Settlement date: 01 Dec 23							
WASTE MGMT INC DEL 2.0% DUE 06-01-2029 BEO	2.00 30,000.000	103.33	0.00	0.00	0.00	103.33	Income sold this period
CUSIP: 94106LBQ1 Trade date: 01 Aug 23 / Settlement date: 03 Aug 23							

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Corporate bonds</b>							
<b>United States - USD</b>							
WELLS FARGO & CO 4.15% DUE 01-24-2029	4.15 35,000.000	359.09	0.00	0.00	0.00	359.09	Income sold this period
CUSIP: 95000U2D4 Trade date: 19 Oct 23 / Settlement date: 23 Oct 23							
WELLS FARGO & CO MEDIUM TERM SR NTS 6.491% 10-23-2034	6.491 85,000.000	1,808.46	0.00	0.00	0.00	1,808.46	Income sold this period
CUSIP: 95000U3H4 Trade date: 16 Feb 24 / Settlement date: 21 Feb 24							
WELLS FARGO & COMPANY 5.574% 07-25-2029	5.574 20,000.000	368.50	0.00	0.00	0.00	368.50	Income sold this period
CUSIP: 95000U3E1 Trade date: 21 Nov 23 / Settlement date: 24 Nov 23							
WESTINGHOUSE AIR BRAKE TECH CORP 5.611% 03-11-2034	5.611 50,000.000	670.20	0.00	0.00	0.00	670.20	Income sold this period
CUSIP: 960386AR1 Trade date: 06 Jun 24 / Settlement date: 07 Jun 24							
WILLIS-KNIGHTON 4.813% DUE 09-01-2048	4.813 25,000.000	193.86	0.00	0.00	0.00	193.86	Income sold this period
CUSIP: 97068LAA6 Trade date: 25 Apr 24 / Settlement date: 29 Apr 24							
WISCONSIN PUB SVC CORP 5.35% DUE 11-10-2025 REG	5.35 45,000.000	949.63	0.00	0.00	0.00	949.63	Income sold this period
CUSIP: 976843BP6 Trade date: 28 Sep 23 / Settlement date: 02 Oct 23							
XYLEM INC FIXED 2.25% DUE 01-30-2031	2.25 25,000.000	17.19	0.00	0.00	0.00	17.19	Income sold this period
CUSIP: 98419MAL4 Trade date: 09 Aug 23 / Settlement date: 11 Aug 23							
XYLEM INC FIXED 2.25% DUE 01-30-2031	2.25 65,000.000	65.00	0.00	0.00	0.00	65.00	Income sold this period
CUSIP: 98419MAL4 Trade date: 14 Aug 23 / Settlement date: 16 Aug 23							
YALE NEW HAVEN 2.496% DUE 07-01-2050	2.496 40,000.000	318.93	0.00	0.00	0.00	318.93	Income sold this period
CUSIP: 98459HAA0 Trade date: 24 Apr 24 / Settlement date: 26 Apr 24							
ZIMMER BIOMET HLDGS INC 5.35% 12-01-2028	5.35 30,000.000	49.04	0.00	0.00	0.00	49.04	Income sold this period
CUSIP: 98956PAX0 Trade date: 08 Dec 23 / Settlement date: 12 Dec 23							

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax					
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type	
<b>Income</b>								
<b>Fixed income</b>								
<b>Corporate bonds</b>								
<b>United States - USD</b>								
ZIMMER BIOMET HLDGS INC NT 2.6% 11-24-2031	2.60 15,000.000	21.67	0.00	0.00	0.00	21.67	Income sold this period	
CUSIP: 98956PAV4 Trade date: 12 Dec 23 / Settlement date: 14 Dec 23								
ZIMMER BIOMET HLDGS INC NT 2.6% 11-24-2031	2.60 50,000.000	585.00	0.00	0.00	0.00	585.00	Income sold this period	
CUSIP: 98956PAV4 Trade date: 02 May 24 / Settlement date: 06 May 24								
<b>Total corporate bonds</b>		71,228.54	0.00	0.00	0.00	71,228.54	Receivable last period	
		75,639.20	0.00	0.00	0.00	75,639.20	Receivable this period	
		273,727.88	0.00	0.00	0.00	273,727.88	Received this period	
		0.00	0.00	0.00	0.00	0.00	Income received from prior	
		0.00	0.00	0.00	0.00	0.00	Broker commissions recaptured	
		0.00	0.00	0.00	0.00	0.00	Tax recoverable last period	
		0.00	0.00	0.00	0.00	0.00	Tax recoverable this period	
		0.00	0.00	0.00	0.00	0.00	Tax reclaims received	
		-70,911.00	0.00	0.00	0.00	-70,911.00	Income purchased this period	
		129,388.40	0.00	0.00	0.00	129,388.40	Income sold this period	
		0.00	0.00	0.00	0.00	0.00	Tax recoverable received this period	
		0.00	0.00	0.00	0.00	0.00	Tax recoverable delivered this period	
		0.00	0.00	0.00	0.00	0.00	Accrued income received this period	
		0.00	0.00	0.00	0.00	0.00	Accrued income delivered this period	
		336,615.94	0.00	0.00	0.00	336,615.94	Earned income	
<b>Government mortgage backed securities</b>								
<b>United States - USD</b>								
FEDERAL HOME LN MTG CORP POOL #A33057	5.00 7,712.740	32.13	0.00	0.00	0.00	32.13	Receivable last period	
5%01-01-2035 BEO CUSIP: 31297NME3								
FEDERAL HOME LN MTG CORP POOL #E02902	4.00 12,045.910	40.15	0.00	0.00	0.00	40.15	Receivable last period	
4%06-01-2026 BEO CUSIP: 31294MGK1								
FEDERAL HOME LN MTG CORP POOL #G03246	6.00 22,093.170	110.46	0.00	0.00	0.00	110.46	Receivable last period	
6%05-01-2037 BEO CUSIP: 3128M45F6								

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Government mortgage backed securities</b>							
<b>United States - USD</b>							
FEDERAL HOME LN MTG CORP POOL #G05922 5.5% 07-01-2039 BEO CUSIP: 3128M74F0 Ex date: 01 Jun 23 / Pay date: 15 Jun 23	5.50 2,936.240	13.45	0.00	0.00	0.00	13.45	Receivable last period
FEDERAL HOME LN MTG CORP POOL #G08106 6%01-01-2036 BEO CUSIP: 3128MJDL1 Ex date: 01 Jun 23 / Pay date: 15 Jun 23	6.00 7,934.900	39.67	0.00	0.00	0.00	39.67	Receivable last period
FEDERAL HOME LN MTG CORP POOL #G08463 4%10-01-2041 BEO CUSIP: 3128MJQR4 Ex date: 01 Jun 23 / Pay date: 15 Jun 23	4.00 16,749.370	55.83	0.00	0.00	0.00	55.83	Receivable last period
FEDERAL HOME LN MTG CORP POOL #G61648 3.5% 09-01-2048 BEO CUSIP: 31335BZM1 Ex date: 01 Jun 23 / Pay date: 15 Jun 23	3.50 56,223.130	163.98	0.00	0.00	0.00	163.98	Receivable last period
FEDERAL HOME LN MTG CORP POOL #Q03310 4%09-01-2041 BEO CUSIP: 3132GJKX6 Ex date: 01 Dec 19 / Pay date: 15 Dec 19	4.00 16,824.770	56.08	0.00	0.00	0.00	56.08	Receivable last period
FEDERAL HOME LN MTG CORP POOL #Q52418 3.5% 11-01-2047 BEO CUSIP: 3132XUVL6 Ex date: 01 Jun 23 / Pay date: 15 Jun 23	3.50 54,618.070	159.30	0.00	0.00	0.00	159.30	Receivable last period
FEDERAL HOME LN MTG CORP POOL #SD8193 2%02-01-2052 BEO CUSIP: 3132DWC68 Ex date: 01 Jun 23 / Pay date: 25 Jun 23	2.00 376,630.470	627.71	0.00	0.00	0.00	627.71	Receivable last period
FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5715 2.0% DUE 10-01-2051 REG CUSIP: 3133KMK46 Ex date: 01 Jun 23 / Pay date: 25 Jun 23	2.00 826,873.530	1,378.12	0.00	0.00	0.00	1,378.12	Receivable last period
FEDERAL HOME LOAN MORTGAGE CORP 5% 07-01-2043 CUSIP: 3133KYZH5	0.00 175,000.000	729.16	0.00	0.00	0.00	729.16	Receivable last period
FEDERAL HOME LOAN MORTGAGE CORP POOL #SD8220 3.0% DUE 06-01-2052 REG CUSIP: 3132DWDZ3 Ex date: 01 Jun 23 / Pay date: 25 Jun 23	3.00 508,003.080	1,270.00	0.00	0.00	0.00	1,270.00	Receivable last period

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Government mortgage backed securities</b>							
<b>United States - USD</b>							
FEDERAL NATIONAL MORTGAGE ASSOC 4% 08-01-2037 CUSIP: 3140QPWS2 Ex date: 01 Jun 23 / Pay date: 25 Jun 23	4.00 128,890.460	429.63	0.00	0.00	0.00	429.63	Receivable last period
FEDERAL NATL MTG ASSN GTD MTG POOL #AK3435 3.5% 02-01-2042 BEO CUSIP: 3138E7Y99 Ex date: 01 Jun 23 / Pay date: 25 Jun 23	3.50 15,619.380	45.55	0.00	0.00	0.00	45.55	Receivable last period
FHLMC POOL #G08364 4.5 09-01-2039 CUSIP: 3128MJMN7 Ex date: 01 Jun 23 / Pay date: 15 Jun 23	4.50 10,334.530	38.75	0.00	0.00	0.00	38.75	Receivable last period
FHLMC POOL #Q03677 2.5% DUE 10-01-2049 REG CUSIP: 31339UCN8 Ex date: 01 Jun 23 / Pay date: 25 Jun 23	2.50 116,984.410	243.71	0.00	0.00	0.00	243.71	Receivable last period
FHLMC UMBS 30Y FIXED 2.5% 05-01-2052 CUSIP: 3133BBTH2 Ex date: 01 Jun 23 / Pay date: 25 Jun 23	2.50 437,039.380	910.49	0.00	0.00	0.00	910.49	Receivable last period
FNMA 2% 07-01-2050 CUSIP: 3140KFB38 Ex date: 01 Feb 22 / Pay date: 25 Feb 22	2.00 197,429.170	329.04	0.00	0.00	0.00	329.04	Receivable last period
FNMA POOL #255321 5.5% DUE 07-01-2024 REG CUSIP: 31371LSJ9 Ex date: 01 Jun 23 / Pay date: 25 Jun 23	5.50 252.570	1.15	0.00	0.00	0.00	1.15	Receivable last period
FNMA POOL #995930 5% 04-01-2039 BEO CUSIP: 31416CLK0 Ex date: 01 Jun 23 / Pay date: 25 Jun 23	5.00 6,213.940	25.89	0.00	0.00	0.00	25.89	Receivable last period
FNMA POOL #AA4463 4.5% 04-01-2039 BEO CUSIP: 31416M5Z3 Ex date: 01 Jun 23 / Pay date: 25 Jun 23	4.50 11,653.710	43.70	0.00	0.00	0.00	43.70	Receivable last period
FNMA POOL #AD4045 5% 04-01-2040 BEO CUSIP: 31418RP70 Ex date: 01 Jun 23 / Pay date: 25 Jun 23	5.00 13,292.760	55.38	0.00	0.00	0.00	55.38	Receivable last period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government mortgage backed securities</b>							
<b>United States - USD</b>							
FNMA POOL #AD7752 4.5% 07-01-2040 BEO	4.50	41.05	0.00	0.00	0.00	41.05	Receivable last period
	10,947.670						
CUSIP: 31418VTJ1 Ex date: 01 Jun 23 / Pay date: 25 Jun 23							
FNMA POOL #AD8057 5% 06-01-2040 BEO	5.00	101.29	0.00	0.00	0.00	101.29	Receivable last period
	24,311.480						
CUSIP: 31418V5T5 Ex date: 01 Jun 23 / Pay date: 25 Jun 23							
FNMA POOL #AS8356 3% 11-01-2046 BEO	3.00	76.20	0.00	0.00	0.00	76.20	Receivable last period
	30,482.770						
CUSIP: 3138WJJA7 Ex date: 01 Jun 23 / Pay date: 25 Jun 23							
FNMA POOL #AU3374 3% DUE 08-01-2043 REG	3.00	38.30	0.00	0.00	0.00	38.30	Receivable last period
	15,321.680						
CUSIP: 3138X2XC3 Ex date: 01 Dec 13 / Pay date: 25 Dec 13							
FNMA POOL #BN0905 4.0% 11-01-2048	4.00	213.31	0.00	0.00	0.00	213.31	Receivable last period
	63,994.110						
CUSIP: 3140JHAF0 Ex date: 01 Jun 23 / Pay date: 25 Jun 23							
FNMA POOL #BN4393 3.5% DUE 03-01-2049	3.50	34.24	0.00	0.00	0.00	34.24	Receivable last period
	58,700.640						
CUSIP: 3140JL3B8 Ex date: 25 Feb 22 / Pay date: 25 Feb 22							
FNMA POOL #FS2847 4% 08-01-2052 BEO	4.00	388.76	0.00	0.00	0.00	388.76	Receivable last period
	116,628.330						
CUSIP: 3140XJEV1 Ex date: 01 Jun 23 / Pay date: 25 Jun 23							
FNMA POOL #FS3497 3.5% 08-01-2052 BEO	3.50	883.61	0.00	0.00	0.00	883.61	Receivable last period
	302,955.300						
CUSIP: 3140XJ3F8 Ex date: 01 Jun 23 / Pay date: 25 Jun 23							
FNMA POOL #MA2356 3% 07-01-2045 BEO	3.00	87.27	0.00	0.00	0.00	87.27	Receivable last period
	34,910.550						
CUSIP: 31418BTN6 Ex date: 01 Jun 23 / Pay date: 25 Jun 23							
FNMA POOL #MA2730 2.5% 08-01-2046 BEO	2.50	64.03	0.00	0.00	0.00	64.03	Receivable last period
	30,735.920						
CUSIP: 31418CA87 Ex date: 01 Jun 23 / Pay date: 25 Jun 23							

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Government mortgage backed securities</b>							
<b>United States - USD</b>							
FNMA POOL #MA2828 2.5% 11-01-2046 BEO	2.50	313.44	0.00	0.00	0.00	313.44	Receivable last period
	150,454.860						
CUSIP: 31418CEA8 Ex date: 01 Jun 23 / Pay date: 25 Jun 23							
FNMA POOL #MA4563 2.5% 03-01-2052 BEO	2.50	1,031.55	0.00	0.00	0.00	1,031.55	Receivable last period
	495,146.590						
CUSIP: 31418EB90 Ex date: 01 Jun 23 / Pay date: 25 Jun 23							
FNMA POOL #MA4656 4.5% 07-01-2052 BEO	4.50	651.71	0.00	0.00	0.00	651.71	Receivable last period
	173,791.440						
CUSIP: 31418EE63 Ex date: 01 Jun 23 / Pay date: 25 Jun 23							
FNMA POOL #MA4761 5% 09-01-2052 BEO	5.00	744.04	0.00	0.00	0.00	744.04	Receivable last period
	178,570.210						
CUSIP: 31418EJF8 Ex date: 01 Jun 23 / Pay date: 25 Jun 23							
FNMA POOL #MA4783 4% 10-01-2052 BEO	4.00	580.10	0.00	0.00	0.00	580.10	Receivable last period
	174,031.050						
CUSIP: 31418EJ50 Ex date: 01 Jun 23 / Pay date: 25 Jun 23							
FNMA POOL #MA4850 5% 11-01-2037 BEO	5.00	754.13	0.00	0.00	0.00	754.13	Receivable last period
	180,992.400						
CUSIP: 31418EL81							
GNMA POOL #682229 4% 07-15-2049 BEO	4.00	111.43	0.00	0.00	0.00	111.43	Receivable last period
	33,429.440						
CUSIP: 36295V4N6 Ex date: 01 Feb 22 / Pay date: 15 Feb 22							
GNMA POOL #692311 SER 2039 5.5% DUE 01-15-2039 BEO	5.50	50.08	0.00	0.00	0.00	50.08	Receivable last period
	10,928.450						
CUSIP: 36296JDQ5							
GNMA POOL #710769 4.5% 08-15-2039 BEO	4.50	31.93	0.00	0.00	0.00	31.93	Receivable last period
	8,515.900						
CUSIP: 36297FT28 Ex date: 01 Feb 22 / Pay date: 15 Feb 22							
GNMA POOL #782448 6% 10-15-2038 BEO	6.00	23.40	0.00	0.00	0.00	23.40	Receivable last period
	4,681.270						
CUSIP: 36241KWH7 Ex date: 01 Jun 23 / Pay date: 15 Jun 23							

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government mortgage backed securities</b>							
<b>United States - USD</b>							
FANNIE MAE POOL #CB1730 2.5% 09-01-2036 CUSIP: 3140QL4Q6	2.50 47,499.890	98.95	0.00	0.00	0.00	98.95	Receivable this period
FEDERAL HOME LN MTG CORP POOL #E02902 4%06-01-2026 BEO CUSIP: 31294MGK1	4.00 6,291.270	20.97	0.00	0.00	0.00	20.97	Receivable this period
FEDERAL HOME LN MTG CORP POOL #G61648 3.5% 09-01-2048 BEO CUSIP: 31335BZM1 Ex date: 01 Jul 24 / Pay date: 15 Jul 24	3.50 51,831.390	151.17	0.00	0.00	0.00	151.17	Receivable this period
FEDERAL HOME LN MTG CORP POOL #SD8193 2%02-01-2052 BEO CUSIP: 3132DWC68 Ex date: 01 Jul 24 / Pay date: 25 Jul 24	2.00 383,113.000	638.52	0.00	0.00	0.00	638.52	Receivable this period
FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5715 2.0% DUE 10-01-2051 REG CUSIP: 3133KMK46 Ex date: 01 Jul 24 / Pay date: 25 Jul 24	2.00 778,741.620	1,297.90	0.00	0.00	0.00	1,297.90	Receivable this period
FEDERAL HOME LOAN MORTGAGE CORP 5% 07-01-2043 CUSIP: 3133KYZH5 Ex date: 01 Jul 24 / Pay date: 25 Jul 24	5.00 154,069.570	641.95	0.00	0.00	0.00	641.95	Receivable this period
FEDERAL HOME LOAN MORTGAGE CORP POOL #SD8220 3.0% DUE 06-01-2052 REG CUSIP: 3132DWDZ3 Ex date: 01 Jul 24 / Pay date: 25 Jul 24	3.00 500,086.370	1,250.21	0.00	0.00	0.00	1,250.21	Receivable this period
FEDERAL NATIONAL MORTGAGE ASSOC 4% 08-01-2037 CUSIP: 3140QPWS2 Ex date: 01 Jul 24 / Pay date: 25 Jul 24	4.00 111,276.150	370.92	0.00	0.00	0.00	370.92	Receivable this period
FHLMC POOL #Q03677 2.5% DUE 10-01-2049 REG CUSIP: 31339UCN8 Ex date: 01 Jul 24 / Pay date: 25 Jul 24	2.50 109,738.100	228.62	0.00	0.00	0.00	228.62	Receivable this period
FHLMC SUPER 15Y FIXED 5% 08-01-2038 CUSIP: 3132CXBFB8 Ex date: 01 Jul 24 / Pay date: 25 Jul 24	5.00 129,453.360	539.38	0.00	0.00	0.00	539.38	Receivable this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Government mortgage backed securities</b>							
<b>United States - USD</b>							
FHLMC UMBS 30Y FIXED 2.5% 05-01-2052	2.50	856.77	0.00	0.00	0.00	856.77	Receivable this period
	411,252.670						
CUSIP: 3133BBTH2 Ex date: 01 Jul 24 / Pay date: 25 Jul 24							
FNMA 2% 07-01-2050	2.00	310.01	0.00	0.00	0.00	310.01	Receivable this period
	186,010.870						
CUSIP: 3140KFB38							
FNMA POOL #AS8356 3% 11-01-2046 BEO	3.00	72.20	0.00	0.00	0.00	72.20	Receivable this period
	28,882.030						
CUSIP: 3138WJJA7 Ex date: 01 Jul 24 / Pay date: 25 Jul 24							
FNMA POOL #BN0905 4.0% 11-01-2048	4.00	199.39	0.00	0.00	0.00	199.39	Receivable this period
	59,818.950						
CUSIP: 3140JHAF0 Ex date: 01 Jul 24 / Pay date: 25 Jul 24							
FNMA POOL #BN4393 3.5% DUE 03-01-2049	3.50	30.25	0.00	0.00	0.00	30.25	Receivable this period
	51,859.350						
CUSIP: 3140JL3B8							
FNMA POOL #FS2847 4% 08-01-2052 BEO	4.00	359.95	0.00	0.00	0.00	359.95	Receivable this period
	107,985.130						
CUSIP: 3140XJEV1 Ex date: 01 Jul 24 / Pay date: 25 Jul 24							
FNMA POOL #FS3497 3.5% 08-01-2052 BEO	3.50	834.67	0.00	0.00	0.00	834.67	Receivable this period
	286,173.800						
CUSIP: 3140XJ3F8 Ex date: 01 Jul 24 / Pay date: 25 Jul 24							
FNMA POOL #MA2356 3% 07-01-2045 BEO	3.00	79.24	0.00	0.00	0.00	79.24	Receivable this period
	31,698.170						
CUSIP: 31418BTN6 Ex date: 01 Jul 24 / Pay date: 25 Jul 24							
FNMA POOL #MA2828 2.5% 11-01-2046 BEO	2.50	295.74	0.00	0.00	0.00	295.74	Receivable this period
	141,957.060						
CUSIP: 31418CEA8 Ex date: 01 Jul 24 / Pay date: 25 Jul 24							
FNMA POOL #MA4563 2.5% 03-01-2052 BEO	2.50	967.08	0.00	0.00	0.00	967.08	Receivable this period
	464,202.150						
CUSIP: 31418EB90 Ex date: 01 Jul 24 / Pay date: 25 Jul 24							

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Government mortgage backed securities</b>							
<b>United States - USD</b>							
FNMA POOL #MA4656 4.5% 07-01-2052 BEO	4.50	609.18	0.00	0.00	0.00	609.18	Receivable this period
	162,449.890						
CUSIP: 31418EE63 Ex date: 01 Jul 24 / Pay date: 25 Jul 24							
FNMA POOL #MA4761 5% 09-01-2052 BEO	5.00	686.71	0.00	0.00	0.00	686.71	Receivable this period
	164,812.300						
CUSIP: 31418EJF8 Ex date: 01 Jul 24 / Pay date: 25 Jul 24							
FNMA POOL #MA4783 4% 10-01-2052 BEO	4.00	546.33	0.00	0.00	0.00	546.33	Receivable this period
	163,900.630						
CUSIP: 31418EJ50 Ex date: 01 Jul 24 / Pay date: 25 Jul 24							
FNMA POOL #MA4850 5% 11-01-2037 BEO	5.00	630.24	0.00	0.00	0.00	630.24	Receivable this period
	151,258.140						
CUSIP: 31418EL81 Ex date: 01 Jul 24 / Pay date: 25 Jul 24							
FNMA POOL #MA4978 5% 04-01-2053 BEO	5.00	651.27	0.00	0.00	0.00	651.27	Receivable this period
	156,306.980						
CUSIP: 31418EQ86 Ex date: 01 Jul 24 / Pay date: 25 Jul 24							
GNMA POOL #682229 4% 07-15-2049 BEO	4.00	103.03	0.00	0.00	0.00	103.03	Receivable this period
	30,910.900						
CUSIP: 36295V4N6							
GNMA POOL #692311 SER 2039 5.5% DUE 01-15-2039 BEO	5.50	48.08	0.00	0.00	0.00	48.08	Receivable this period
	10,491.140						
CUSIP: 36296JDQ5							
GNMA POOL #710769 4.5% 08-15-2039 BEO	4.50	30.30	0.00	0.00	0.00	30.30	Receivable this period
	8,082.050						
CUSIP: 36297FT28							
GNMA POOL #782448 6% 10-15-2038 BEO	6.00	19.58	0.00	0.00	0.00	19.58	Receivable this period
	3,917.630						
CUSIP: 36241KWH7 Ex date: 01 Jul 24 / Pay date: 15 Jul 24							
FANNIE MAE POOL #CB1730 2.5% 09-01-2036	2.50	99.64	0.00	0.00	0.00	99.64	Received this period
	47,828.770						
CUSIP: 3140QL4Q6 Ex date: 25 Jun 24 / Pay date: 25 Jun 24							

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Government mortgage backed securities</b>							
<b>United States - USD</b>							
FANNIE MAE POOL #CB1730 2.5% 09-01-2036	2.50 48,148.780	100.31	0.00	0.00	0.00	100.31	Received this period
CUSIP: 3140QL4Q6 Ex date: 28 May 24 / Pay date: 28 May 24							
FEDERAL HOME LN MTG CORP POOL #A33057 5%01-01-2035 BEO	5.00 7,588.320	31.62	0.00	0.00	0.00	31.62	Received this period
CUSIP: 31297NME3 Ex date: 16 Oct 23 / Pay date: 16 Oct 23							
FEDERAL HOME LN MTG CORP POOL #A33057 5%01-01-2035 BEO	5.00 7,504.440	31.27	0.00	0.00	0.00	31.27	Received this period
CUSIP: 31297NME3 Ex date: 15 Dec 23 / Pay date: 15 Dec 23							
FEDERAL HOME LN MTG CORP POOL #A33057 5%01-01-2035 BEO	5.00 7,671.460	31.96	0.00	0.00	0.00	31.96	Received this period
CUSIP: 31297NME3 Ex date: 15 Aug 23 / Pay date: 15 Aug 23							
FEDERAL HOME LN MTG CORP POOL #A33057 5%01-01-2035 BEO	5.00 7,546.470	31.44	0.00	0.00	0.00	31.44	Received this period
CUSIP: 31297NME3 Ex date: 15 Nov 23 / Pay date: 15 Nov 23							
FEDERAL HOME LN MTG CORP POOL #A33057 5%01-01-2035 BEO	5.00 7,460.750	31.09	0.00	0.00	0.00	31.09	Received this period
CUSIP: 31297NME3 Ex date: 16 Jan 24 / Pay date: 16 Jan 24							
FEDERAL HOME LN MTG CORP POOL #A33057 5%01-01-2035 BEO	5.00 7,712.750	32.14	0.00	0.00	0.00	32.14	Received this period
CUSIP: 31297NME3 Ex date: 17 Jul 23 / Pay date: 17 Jul 23							
FEDERAL HOME LN MTG CORP POOL #A33057 5%01-01-2035 BEO	5.00 7,629.970	31.79	0.00	0.00	0.00	31.79	Received this period
CUSIP: 31297NME3 Ex date: 15 Sep 23 / Pay date: 15 Sep 23							
FEDERAL HOME LN MTG CORP POOL #A33057 5%01-01-2035 BEO	5.00 7,418.300	30.91	0.00	0.00	0.00	30.91	Received this period
CUSIP: 31297NME3 Ex date: 15 Feb 24 / Pay date: 15 Feb 24							
FEDERAL HOME LN MTG CORP POOL #E02902 4%06-01-2026 BEO	4.00 7,209.320	24.03	0.00	0.00	0.00	24.03	Received this period
CUSIP: 31294MGK1 Ex date: 15 May 24 / Pay date: 15 May 24							

◆ **Income and Expense Detail - Base Currency**

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Government mortgage backed securities</b>							
<b>United States - USD</b>							
FEDERAL HOME LN MTG CORP POOL #E02902 4%06-01-2026 BEO CUSIP: 31294MGK1 Ex date: 16 Jan 24 / Pay date: 16 Jan 24	4.00 8,960.420	29.87	0.00	0.00	0.00	29.87	Received this period
FEDERAL HOME LN MTG CORP POOL #E02902 4%06-01-2026 BEO CUSIP: 31294MGK1 Ex date: 15 Nov 23 / Pay date: 15 Nov 23	4.00 9,934.780	33.12	0.00	0.00	0.00	33.12	Received this period
FEDERAL HOME LN MTG CORP POOL #E02902 4%06-01-2026 BEO CUSIP: 31294MGK1 Ex date: 15 Aug 23 / Pay date: 15 Aug 23	4.00 11,518.800	38.40	0.00	0.00	0.00	38.40	Received this period
FEDERAL HOME LN MTG CORP POOL #E02902 4%06-01-2026 BEO CUSIP: 31294MGK1 Ex date: 17 Jul 23 / Pay date: 17 Jul 23	4.00 12,045.920	40.15	0.00	0.00	0.00	40.15	Received this period
FEDERAL HOME LN MTG CORP POOL #E02902 4%06-01-2026 BEO CUSIP: 31294MGK1 Ex date: 15 Sep 23 / Pay date: 15 Sep 23	4.00 11,006.310	36.69	0.00	0.00	0.00	36.69	Received this period
FEDERAL HOME LN MTG CORP POOL #E02902 4%06-01-2026 BEO CUSIP: 31294MGK1 Ex date: 15 Feb 24 / Pay date: 15 Feb 24	4.00 8,508.550	28.36	0.00	0.00	0.00	28.36	Received this period
FEDERAL HOME LN MTG CORP POOL #E02902 4%06-01-2026 BEO CUSIP: 31294MGK1 Ex date: 17 Jun 24 / Pay date: 17 Jun 24	4.00 6,699.540	22.33	0.00	0.00	0.00	22.33	Received this period
FEDERAL HOME LN MTG CORP POOL #E02902 4%06-01-2026 BEO CUSIP: 31294MGK1 Ex date: 15 Mar 24 / Pay date: 15 Mar 24	4.00 8,117.700	27.06	0.00	0.00	0.00	27.06	Received this period
FEDERAL HOME LN MTG CORP POOL #E02902 4%06-01-2026 BEO CUSIP: 31294MGK1 Ex date: 16 Oct 23 / Pay date: 16 Oct 23	4.00 10,597.900	35.33	0.00	0.00	0.00	35.33	Received this period
FEDERAL HOME LN MTG CORP POOL #E02902 4%06-01-2026 BEO CUSIP: 31294MGK1 Ex date: 15 Dec 23 / Pay date: 15 Dec 23	4.00 9,432.520	31.44	0.00	0.00	0.00	31.44	Received this period

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government mortgage backed securities</b>							
<b>United States - USD</b>							
FEDERAL HOME LN MTG CORP POOL #E02902 4%06-01-2026 BEO CUSIP: 31294MGK1 Ex date: 15 Apr 24 / Pay date: 15 Apr 24	4.00 7,674.390	25.58	0.00	0.00	0.00	25.58	Received this period
FEDERAL HOME LN MTG CORP POOL #G03246 6%05-01-2037 BEO CUSIP: 3128M45F6 Ex date: 17 Jul 23 / Pay date: 17 Jul 23	6.00 22,093.150	110.47	0.00	0.00	0.00	110.47	Received this period
FEDERAL HOME LN MTG CORP POOL #G03246 6%05-01-2037 BEO CUSIP: 3128M45F6 Ex date: 16 Jan 24 / Pay date: 16 Jan 24	6.00 21,001.590	105.01	0.00	0.00	0.00	105.01	Received this period
FEDERAL HOME LN MTG CORP POOL #G03246 6%05-01-2037 BEO CUSIP: 3128M45F6 Ex date: 16 Oct 23 / Pay date: 16 Oct 23	6.00 21,784.600	108.92	0.00	0.00	0.00	108.92	Received this period
FEDERAL HOME LN MTG CORP POOL #G03246 6%05-01-2037 BEO CUSIP: 3128M45F6 Ex date: 15 Aug 23 / Pay date: 15 Aug 23	6.00 21,992.530	109.96	0.00	0.00	0.00	109.96	Received this period
FEDERAL HOME LN MTG CORP POOL #G03246 6%05-01-2037 BEO CUSIP: 3128M45F6 Ex date: 15 Nov 23 / Pay date: 15 Nov 23	6.00 21,683.040	108.42	0.00	0.00	0.00	108.42	Received this period
FEDERAL HOME LN MTG CORP POOL #G03246 6%05-01-2037 BEO CUSIP: 3128M45F6 Ex date: 15 Sep 23 / Pay date: 15 Sep 23	6.00 21,890.060	109.45	0.00	0.00	0.00	109.45	Received this period
FEDERAL HOME LN MTG CORP POOL #G03246 6%05-01-2037 BEO CUSIP: 3128M45F6 Ex date: 15 Dec 23 / Pay date: 15 Dec 23	6.00 21,579.220	107.90	0.00	0.00	0.00	107.90	Received this period
FEDERAL HOME LN MTG CORP POOL #G03246 6%05-01-2037 BEO CUSIP: 3128M45F6 Ex date: 15 Feb 24 / Pay date: 15 Feb 24	6.00 20,900.470	104.50	0.00	0.00	0.00	104.50	Received this period
FEDERAL HOME LN MTG CORP POOL #G05922 5.5% 07-01-2039 BEO CUSIP: 3128M74F0 Ex date: 16 Jan 24 / Pay date: 16 Jan 24	5.50 2,784.060	12.76	0.00	0.00	0.00	12.76	Received this period

◆ **Income and Expense Detail - Base Currency**

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Government mortgage backed securities</b>							
<b>United States - USD</b>							
FEDERAL HOME LN MTG CORP POOL #G05922 5.5% 07-01-2039 BEO CUSIP: 3128M74F0 Ex date: 16 Oct 23 / Pay date: 16 Oct 23	5.50 2,845.520	13.04	0.00	0.00	0.00	13.04	Received this period
FEDERAL HOME LN MTG CORP POOL #G05922 5.5% 07-01-2039 BEO CUSIP: 3128M74F0 Ex date: 15 Aug 23 / Pay date: 15 Aug 23	5.50 2,915.240	13.36	0.00	0.00	0.00	13.36	Received this period
FEDERAL HOME LN MTG CORP POOL #G05922 5.5% 07-01-2039 BEO CUSIP: 3128M74F0 Ex date: 15 Feb 24 / Pay date: 15 Feb 24	5.50 2,762.410	12.66	0.00	0.00	0.00	12.66	Received this period
FEDERAL HOME LN MTG CORP POOL #G05922 5.5% 07-01-2039 BEO CUSIP: 3128M74F0 Ex date: 15 Sep 23 / Pay date: 15 Sep 23	5.50 2,879.790	13.20	0.00	0.00	0.00	13.20	Received this period
FEDERAL HOME LN MTG CORP POOL #G05922 5.5% 07-01-2039 BEO CUSIP: 3128M74F0 Ex date: 15 Nov 23 / Pay date: 15 Nov 23	5.50 2,825.120	12.95	0.00	0.00	0.00	12.95	Received this period
FEDERAL HOME LN MTG CORP POOL #G05922 5.5% 07-01-2039 BEO CUSIP: 3128M74F0 Ex date: 17 Jul 23 / Pay date: 17 Jul 23	5.50 2,936.250	13.46	0.00	0.00	0.00	13.46	Received this period
FEDERAL HOME LN MTG CORP POOL #G05922 5.5% 07-01-2039 BEO CUSIP: 3128M74F0 Ex date: 15 Dec 23 / Pay date: 15 Dec 23	5.50 2,804.880	12.86	0.00	0.00	0.00	12.86	Received this period
FEDERAL HOME LN MTG CORP POOL #G08106 6%01-01-2036 BEO CUSIP: 3128MJDL1 Ex date: 15 Dec 23 / Pay date: 15 Dec 23	6.00 7,297.820	36.49	0.00	0.00	0.00	36.49	Received this period
FEDERAL HOME LN MTG CORP POOL #G08106 6%01-01-2036 BEO CUSIP: 3128MJDL1 Ex date: 15 Sep 23 / Pay date: 15 Sep 23	6.00 7,667.320	38.34	0.00	0.00	0.00	38.34	Received this period
FEDERAL HOME LN MTG CORP POOL #G08106 6%01-01-2036 BEO CUSIP: 3128MJDL1 Ex date: 15 Feb 24 / Pay date: 15 Feb 24	6.00 7,111.450	35.56	0.00	0.00	0.00	35.56	Received this period

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government mortgage backed securities</b>							
<b>United States - USD</b>							
FEDERAL HOME LN MTG CORP POOL #G08106 6%01-01-2036 BEO CUSIP: 3128MJDL1 Ex date: 16 Jan 24 / Pay date: 16 Jan 24	6.00 7,198.810	35.99	0.00	0.00	0.00	35.99	Received this period
FEDERAL HOME LN MTG CORP POOL #G08106 6%01-01-2036 BEO CUSIP: 3128MJDL1 Ex date: 15 Nov 23 / Pay date: 15 Nov 23	6.00 7,394.840	36.97	0.00	0.00	0.00	36.97	Received this period
FEDERAL HOME LN MTG CORP POOL #G08106 6%01-01-2036 BEO CUSIP: 3128MJDL1 Ex date: 17 Jul 23 / Pay date: 17 Jul 23	6.00 7,934.880	39.67	0.00	0.00	0.00	39.67	Received this period
FEDERAL HOME LN MTG CORP POOL #G08106 6%01-01-2036 BEO CUSIP: 3128MJDL1 Ex date: 16 Oct 23 / Pay date: 16 Oct 23	6.00 7,484.610	37.42	0.00	0.00	0.00	37.42	Received this period
FEDERAL HOME LN MTG CORP POOL #G08106 6%01-01-2036 BEO CUSIP: 3128MJDL1 Ex date: 15 Aug 23 / Pay date: 15 Aug 23	6.00 7,791.050	38.96	0.00	0.00	0.00	38.96	Received this period
FEDERAL HOME LN MTG CORP POOL #G08463 4%10-01-2041 BEO CUSIP: 3128MJQR4 Ex date: 16 Oct 23 / Pay date: 16 Oct 23	4.00 15,997.640	53.33	0.00	0.00	0.00	53.33	Received this period
FEDERAL HOME LN MTG CORP POOL #G08463 4%10-01-2041 BEO CUSIP: 3128MJQR4 Ex date: 17 Jul 23 / Pay date: 17 Jul 23	4.00 16,749.390	55.83	0.00	0.00	0.00	55.83	Received this period
FEDERAL HOME LN MTG CORP POOL #G08463 4%10-01-2041 BEO CUSIP: 3128MJQR4 Ex date: 15 Aug 23 / Pay date: 15 Aug 23	4.00 16,597.570	55.33	0.00	0.00	0.00	55.33	Received this period
FEDERAL HOME LN MTG CORP POOL #G08463 4%10-01-2041 BEO CUSIP: 3128MJQR4 Ex date: 15 Nov 23 / Pay date: 15 Nov 23	4.00 15,789.320	52.63	0.00	0.00	0.00	52.63	Received this period
FEDERAL HOME LN MTG CORP POOL #G08463 4%10-01-2041 BEO CUSIP: 3128MJQR4 Ex date: 15 Sep 23 / Pay date: 15 Sep 23	4.00 16,285.200	54.28	0.00	0.00	0.00	54.28	Received this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Government mortgage backed securities</b>							
<b>United States - USD</b>							
FEDERAL HOME LN MTG CORP POOL #G61648 3.5% 09-01-2048 BEO CUSIP: 31335BZM1 Ex date: 15 Aug 23 / Pay date: 15 Aug 23	3.50 55,943.450	163.17	0.00	0.00	0.00	163.17	Received this period
FEDERAL HOME LN MTG CORP POOL #G61648 3.5% 09-01-2048 BEO CUSIP: 31335BZM1 Ex date: 16 Oct 23 / Pay date: 16 Oct 23	3.50 55,581.350	162.11	0.00	0.00	0.00	162.11	Received this period
FEDERAL HOME LN MTG CORP POOL #G61648 3.5% 09-01-2048 BEO CUSIP: 31335BZM1 Ex date: 15 Mar 24 / Pay date: 15 Mar 24	3.50 53,295.520	155.45	0.00	0.00	0.00	155.45	Received this period
FEDERAL HOME LN MTG CORP POOL #G61648 3.5% 09-01-2048 BEO CUSIP: 31335BZM1 Ex date: 16 Jan 24 / Pay date: 16 Jan 24	3.50 54,349.650	158.52	0.00	0.00	0.00	158.52	Received this period
FEDERAL HOME LN MTG CORP POOL #G61648 3.5% 09-01-2048 BEO CUSIP: 31335BZM1 Ex date: 15 May 24 / Pay date: 15 May 24	3.50 52,231.670	152.34	0.00	0.00	0.00	152.34	Received this period
FEDERAL HOME LN MTG CORP POOL #G61648 3.5% 09-01-2048 BEO CUSIP: 31335BZM1 Ex date: 17 Jun 24 / Pay date: 17 Jun 24	3.50 52,014.420	151.71	0.00	0.00	0.00	151.71	Received this period
FEDERAL HOME LN MTG CORP POOL #G61648 3.5% 09-01-2048 BEO CUSIP: 31335BZM1 Ex date: 15 Sep 23 / Pay date: 15 Sep 23	3.50 55,761.700	162.64	0.00	0.00	0.00	162.64	Received this period
FEDERAL HOME LN MTG CORP POOL #G61648 3.5% 09-01-2048 BEO CUSIP: 31335BZM1 Ex date: 15 Dec 23 / Pay date: 15 Dec 23	3.50 54,523.580	159.03	0.00	0.00	0.00	159.03	Received this period
FEDERAL HOME LN MTG CORP POOL #G61648 3.5% 09-01-2048 BEO CUSIP: 31335BZM1 Ex date: 17 Jul 23 / Pay date: 17 Jul 23	3.50 56,223.120	163.98	0.00	0.00	0.00	163.98	Received this period
FEDERAL HOME LN MTG CORP POOL #G61648 3.5% 09-01-2048 BEO CUSIP: 31335BZM1 Ex date: 15 Feb 24 / Pay date: 15 Feb 24	3.50 53,572.730	156.25	0.00	0.00	0.00	156.25	Received this period

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government mortgage backed securities</b>							
<b>United States - USD</b>							
FEDERAL HOME LN MTG CORP POOL #G61648 3.5% 09-01-2048 BEO CUSIP: 31335BZM1 Ex date: 15 Apr 24 / Pay date: 15 Apr 24	3.50 53,086.000	154.83	0.00	0.00	0.00	154.83	Received this period
FEDERAL HOME LN MTG CORP POOL #G61648 3.5% 09-01-2048 BEO CUSIP: 31335BZM1 Ex date: 15 Nov 23 / Pay date: 15 Nov 23	3.50 54,700.110	159.54	0.00	0.00	0.00	159.54	Received this period
FEDERAL HOME LN MTG CORP POOL #Q03310 4%09-01-2041 BEO CUSIP: 3132GJKX6 Ex date: 15 Aug 23 / Pay date: 15 Aug 23	4.00 16,766.310	55.89	0.00	0.00	0.00	55.89	Received this period
FEDERAL HOME LN MTG CORP POOL #Q03310 4%09-01-2041 BEO CUSIP: 3132GJKX6 Ex date: 16 Oct 23 / Pay date: 16 Oct 23	4.00 16,662.860	55.54	0.00	0.00	0.00	55.54	Received this period
FEDERAL HOME LN MTG CORP POOL #Q03310 4%09-01-2041 BEO CUSIP: 3132GJKX6 Ex date: 15 Nov 23 / Pay date: 15 Nov 23	4.00 16,610.850	55.37	0.00	0.00	0.00	55.37	Received this period
FEDERAL HOME LN MTG CORP POOL #Q03310 4%09-01-2041 BEO CUSIP: 3132GJKX6 Ex date: 15 Sep 23 / Pay date: 15 Sep 23	4.00 16,714.680	55.72	0.00	0.00	0.00	55.72	Received this period
FEDERAL HOME LN MTG CORP POOL #Q03310 4%09-01-2041 BEO CUSIP: 3132GJKX6 Ex date: 17 Jul 23 / Pay date: 17 Jul 23	4.00 16,824.800	56.08	0.00	0.00	0.00	56.08	Received this period
FEDERAL HOME LN MTG CORP POOL #Q52418 3.5% 11-01-2047 BEO CUSIP: 3132XUVL6 Ex date: 17 Jul 23 / Pay date: 17 Jul 23	3.50 54,618.080	159.30	0.00	0.00	0.00	159.30	Received this period
FEDERAL HOME LN MTG CORP POOL #Q52418 3.5% 11-01-2047 BEO CUSIP: 3132XUVL6 Ex date: 16 Oct 23 / Pay date: 16 Oct 23	3.50 51,671.000	150.71	0.00	0.00	0.00	150.71	Received this period
FEDERAL HOME LN MTG CORP POOL #Q52418 3.5% 11-01-2047 BEO CUSIP: 3132XUVL6 Ex date: 15 Aug 23 / Pay date: 15 Aug 23	3.50 51,938.640	151.49	0.00	0.00	0.00	151.49	Received this period

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Government mortgage backed securities</b>							
<b>United States - USD</b>							
FEDERAL HOME LN MTG CORP POOL #Q52418 3.5% 11-01-2047 BEO CUSIP: 3132XUVL6 Ex date: 15 Sep 23 / Pay date: 15 Sep 23	3.50 51,814.920	151.13	0.00	0.00	0.00	151.13	Received this period
FEDERAL HOME LN MTG CORP POOL #SD8193 2%02-01-2052 BEO CUSIP: 3132DWC68 Ex date: 25 Aug 23 / Pay date: 25 Aug 23	2.00 374,779.090	624.63	0.00	0.00	0.00	624.63	Received this period
FEDERAL HOME LN MTG CORP POOL #SD8193 2%02-01-2052 BEO CUSIP: 3132DWC68 Ex date: 25 Sep 23 / Pay date: 25 Sep 23	2.00 373,089.110	621.82	0.00	0.00	0.00	621.82	Received this period
FEDERAL HOME LN MTG CORP POOL #SD8193 2%02-01-2052 BEO CUSIP: 3132DWC68 Ex date: 26 Feb 24 / Pay date: 26 Feb 24	2.00 365,247.160	608.75	0.00	0.00	0.00	608.75	Received this period
FEDERAL HOME LN MTG CORP POOL #SD8193 2%02-01-2052 BEO CUSIP: 3132DWC68 Ex date: 27 Nov 23 / Pay date: 27 Nov 23	2.00 369,517.520	615.86	0.00	0.00	0.00	615.86	Received this period
FEDERAL HOME LN MTG CORP POOL #SD8193 2%02-01-2052 BEO CUSIP: 3132DWC68 Ex date: 25 Apr 24 / Pay date: 25 Apr 24	2.00 389,136.530	648.56	0.00	0.00	0.00	648.56	Received this period
FEDERAL HOME LN MTG CORP POOL #SD8193 2%02-01-2052 BEO CUSIP: 3132DWC68 Ex date: 25 Jun 24 / Pay date: 25 Jun 24	2.00 385,201.510	642.00	0.00	0.00	0.00	642.00	Received this period
FEDERAL HOME LN MTG CORP POOL #SD8193 2%02-01-2052 BEO CUSIP: 3132DWC68 Ex date: 25 Jul 23 / Pay date: 25 Jul 23	2.00 376,630.470	627.72	0.00	0.00	0.00	627.72	Received this period
FEDERAL HOME LN MTG CORP POOL #SD8193 2%02-01-2052 BEO CUSIP: 3132DWC68 Ex date: 25 Oct 23 / Pay date: 25 Oct 23	2.00 371,324.720	618.87	0.00	0.00	0.00	618.87	Received this period
FEDERAL HOME LN MTG CORP POOL #SD8193 2%02-01-2052 BEO CUSIP: 3132DWC68 Ex date: 25 Jan 24 / Pay date: 25 Jan 24	2.00 366,701.640	611.17	0.00	0.00	0.00	611.17	Received this period

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Government mortgage backed securities</b>							
<b>United States - USD</b>							
FEDERAL HOME LN MTG CORP POOL #SD8193 2%02-01-2052 BEO CUSIP: 3132DWC68 Ex date: 26 Dec 23 / Pay date: 26 Dec 23	2.00 367,996.740	613.33	0.00	0.00	0.00	613.33	Received this period
FEDERAL HOME LN MTG CORP POOL #SD8193 2%02-01-2052 BEO CUSIP: 3132DWC68 Ex date: 25 Mar 24 / Pay date: 25 Mar 24	2.00 390,711.910	651.19	0.00	0.00	0.00	651.19	Received this period
FEDERAL HOME LN MTG CORP POOL #SD8193 2%02-01-2052 BEO CUSIP: 3132DWC68 Ex date: 28 May 24 / Pay date: 28 May 24	2.00 387,276.620	645.46	0.00	0.00	0.00	645.46	Received this period
FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5715 2.0% DUE 10-01-2051 REG CUSIP: 3133KMK46 Ex date: 25 Sep 23 / Pay date: 25 Sep 23	2.00 815,684.030	1,359.47	0.00	0.00	0.00	1,359.47	Received this period
FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5715 2.0% DUE 10-01-2051 REG CUSIP: 3133KMK46 Ex date: 26 Feb 24 / Pay date: 26 Feb 24	2.00 800,119.080	1,333.53	0.00	0.00	0.00	1,333.53	Received this period
FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5715 2.0% DUE 10-01-2051 REG CUSIP: 3133KMK46 Ex date: 25 Oct 23 / Pay date: 25 Oct 23	2.00 812,601.210	1,354.34	0.00	0.00	0.00	1,354.34	Received this period
FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5715 2.0% DUE 10-01-2051 REG CUSIP: 3133KMK46 Ex date: 25 Mar 24 / Pay date: 25 Mar 24	2.00 795,965.350	1,326.61	0.00	0.00	0.00	1,326.61	Received this period
FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5715 2.0% DUE 10-01-2051 REG CUSIP: 3133KMK46 Ex date: 25 Apr 24 / Pay date: 25 Apr 24	2.00 791,355.210	1,318.93	0.00	0.00	0.00	1,318.93	Received this period
FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5715 2.0% DUE 10-01-2051 REG CUSIP: 3133KMK46 Ex date: 26 Dec 23 / Pay date: 26 Dec 23	2.00 806,323.920	1,343.87	0.00	0.00	0.00	1,343.87	Received this period
FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5715 2.0% DUE 10-01-2051 REG CUSIP: 3133KMK46 Ex date: 25 Jan 24 / Pay date: 25 Jan 24	2.00 801,773.530	1,336.29	0.00	0.00	0.00	1,336.29	Received this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Government mortgage backed securities</b>							
<b>United States - USD</b>							
FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5715 2.0% DUE 10-01-2051 REG CUSIP: 3133KMK46 Ex date: 28 May 24 / Pay date: 28 May 24	2.00 787,842.890	1,313.07	0.00	0.00	0.00	1,313.07	Received this period
FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5715 2.0% DUE 10-01-2051 REG CUSIP: 3133KMK46 Ex date: 27 Nov 23 / Pay date: 27 Nov 23	2.00 807,986.320	1,346.64	0.00	0.00	0.00	1,346.64	Received this period
FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5715 2.0% DUE 10-01-2051 REG CUSIP: 3133KMK46 Ex date: 25 Jul 23 / Pay date: 25 Jul 23	2.00 826,873.530	1,378.12	0.00	0.00	0.00	1,378.12	Received this period
FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5715 2.0% DUE 10-01-2051 REG CUSIP: 3133KMK46 Ex date: 25 Jun 24 / Pay date: 25 Jun 24	2.00 781,788.750	1,302.98	0.00	0.00	0.00	1,302.98	Received this period
FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5715 2.0% DUE 10-01-2051 REG CUSIP: 3133KMK46 Ex date: 25 Aug 23 / Pay date: 25 Aug 23	2.00 822,914.900	1,371.52	0.00	0.00	0.00	1,371.52	Received this period
FEDERAL HOME LOAN MORTGAGE CORP 5% 07-01-2043 CUSIP: 3133KYZH5 Ex date: 26 Feb 24 / Pay date: 26 Feb 24	5.00 161,639.640	673.50	0.00	0.00	0.00	673.50	Received this period
FEDERAL HOME LOAN MORTGAGE CORP 5% 07-01-2043 CUSIP: 3133KYZH5 Ex date: 25 Aug 23 / Pay date: 25 Aug 23	5.00 171,232.700	713.47	0.00	0.00	0.00	713.47	Received this period
FEDERAL HOME LOAN MORTGAGE CORP 5% 07-01-2043 CUSIP: 3133KYZH5 Ex date: 25 Jun 24 / Pay date: 25 Jun 24	5.00 154,655.330	644.40	0.00	0.00	0.00	644.40	Received this period
FEDERAL HOME LOAN MORTGAGE CORP 5% 07-01-2043 CUSIP: 3133KYZH5 Ex date: 25 Oct 23 / Pay date: 25 Oct 23	5.00 166,490.250	693.71	0.00	0.00	0.00	693.71	Received this period
FEDERAL HOME LOAN MORTGAGE CORP 5% 07-01-2043 CUSIP: 3133KYZH5 Ex date: 26 Dec 23 / Pay date: 26 Dec 23	5.00 163,609.650	681.71	0.00	0.00	0.00	681.71	Received this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Government mortgage backed securities</b>							
<b>United States - USD</b>							
FEDERAL HOME LOAN MORTGAGE CORP 5% 07-01-2043 CUSIP: 3133KYZH5 Ex date: 25 Sep 23 / Pay date: 25 Sep 23	5.00 168,792.390	703.30	0.00	0.00	0.00	703.30	Received this period
FEDERAL HOME LOAN MORTGAGE CORP 5% 07-01-2043 CUSIP: 3133KYZH5 Ex date: 25 Jul 23 / Pay date: 25 Jul 23	5.00 175,000.000	729.17	0.00	0.00	0.00	729.17	Received this period
FEDERAL HOME LOAN MORTGAGE CORP 5% 07-01-2043 CUSIP: 3133KYZH5 Ex date: 28 May 24 / Pay date: 28 May 24	5.00 155,784.030	649.10	0.00	0.00	0.00	649.10	Received this period
FEDERAL HOME LOAN MORTGAGE CORP 5% 07-01-2043 CUSIP: 3133KYZH5 Ex date: 25 Apr 24 / Pay date: 25 Apr 24	5.00 158,394.090	659.98	0.00	0.00	0.00	659.98	Received this period
FEDERAL HOME LOAN MORTGAGE CORP 5% 07-01-2043 CUSIP: 3133KYZH5 Ex date: 25 Jan 24 / Pay date: 25 Jan 24	5.00 162,828.420	678.45	0.00	0.00	0.00	678.45	Received this period
FEDERAL HOME LOAN MORTGAGE CORP 5% 07-01-2043 CUSIP: 3133KYZH5 Ex date: 27 Nov 23 / Pay date: 27 Nov 23	5.00 164,768.270	686.53	0.00	0.00	0.00	686.53	Received this period
FEDERAL HOME LOAN MORTGAGE CORP 5% 07-01-2043 CUSIP: 3133KYZH5 Ex date: 25 Mar 24 / Pay date: 25 Mar 24	5.00 160,205.420	667.52	0.00	0.00	0.00	667.52	Received this period
FEDERAL HOME LOAN MORTGAGE CORP POOL #SD8220 3.0% DUE 06-01-2052 REG CUSIP: 3132DWDZ3 Ex date: 25 Mar 24 / Pay date: 25 Mar 24	3.00 694,462.510	1,736.16	0.00	0.00	0.00	1,736.16	Received this period
FEDERAL HOME LOAN MORTGAGE CORP POOL #SD8220 3.0% DUE 06-01-2052 REG CUSIP: 3132DWDZ3 Ex date: 26 Feb 24 / Pay date: 26 Feb 24	3.00 494,050.120	1,235.13	0.00	0.00	0.00	1,235.13	Received this period
FEDERAL HOME LOAN MORTGAGE CORP POOL #SD8220 3.0% DUE 06-01-2052 REG CUSIP: 3132DWDZ3 Ex date: 25 Oct 23 / Pay date: 25 Oct 23	3.00 501,160.770	1,252.90	0.00	0.00	0.00	1,252.90	Received this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government mortgage backed securities</b>							
<b>United States - USD</b>							
FEDERAL HOME LOAN MORTGAGE CORP POOL #SD8220 3.0% DUE 06-01-2052 REG CUSIP: 3132DWDZ3 Ex date: 25 Jun 24 / Pay date: 25 Jun 24	3.00 503,465.170	1,258.66	0.00	0.00	0.00	1,258.66	Received this period
FEDERAL HOME LOAN MORTGAGE CORP POOL #SD8220 3.0% DUE 06-01-2052 REG CUSIP: 3132DWDZ3 Ex date: 25 Apr 24 / Pay date: 25 Apr 24	3.00 691,972.150	1,729.93	0.00	0.00	0.00	1,729.93	Received this period
FEDERAL HOME LOAN MORTGAGE CORP POOL #SD8220 3.0% DUE 06-01-2052 REG CUSIP: 3132DWDZ3 Ex date: 25 Jul 23 / Pay date: 25 Jul 23	3.00 508,003.090	1,270.01	0.00	0.00	0.00	1,270.01	Received this period
FEDERAL HOME LOAN MORTGAGE CORP POOL #SD8220 3.0% DUE 06-01-2052 REG CUSIP: 3132DWDZ3 Ex date: 26 Dec 23 / Pay date: 26 Dec 23	3.00 497,624.340	1,244.06	0.00	0.00	0.00	1,244.06	Received this period
FEDERAL HOME LOAN MORTGAGE CORP POOL #SD8220 3.0% DUE 06-01-2052 REG CUSIP: 3132DWDZ3 Ex date: 27 Nov 23 / Pay date: 27 Nov 23	3.00 499,370.200	1,248.43	0.00	0.00	0.00	1,248.43	Received this period
FEDERAL HOME LOAN MORTGAGE CORP POOL #SD8220 3.0% DUE 06-01-2052 REG CUSIP: 3132DWDZ3 Ex date: 25 Sep 23 / Pay date: 25 Sep 23	3.00 503,660.320	1,259.15	0.00	0.00	0.00	1,259.15	Received this period
FEDERAL HOME LOAN MORTGAGE CORP POOL #SD8220 3.0% DUE 06-01-2052 REG CUSIP: 3132DWDZ3 Ex date: 25 Aug 23 / Pay date: 25 Aug 23	3.00 505,776.760	1,264.44	0.00	0.00	0.00	1,264.44	Received this period
FEDERAL HOME LOAN MORTGAGE CORP POOL #SD8220 3.0% DUE 06-01-2052 REG CUSIP: 3132DWDZ3 Ex date: 28 May 24 / Pay date: 28 May 24	3.00 688,823.130	1,722.06	0.00	0.00	0.00	1,722.06	Received this period
FEDERAL HOME LOAN MORTGAGE CORP POOL #SD8220 3.0% DUE 06-01-2052 REG CUSIP: 3132DWDZ3 Ex date: 25 Jan 24 / Pay date: 25 Jan 24	3.00 495,773.320	1,239.43	0.00	0.00	0.00	1,239.43	Received this period
FEDERAL NATIONAL MORTGAGE ASSOC 4% 08-01-2037 CUSIP: 3140QPWS2 Ex date: 25 Jan 24 / Pay date: 25 Jan 24	4.00 119,374.500	397.91	0.00	0.00	0.00	397.91	Received this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Government mortgage backed securities</b>							
<b>United States - USD</b>							
FEDERAL NATIONAL MORTGAGE ASSOC 4% 08-01-2037 CUSIP: 3140QPWS2 Ex date: 25 Oct 23 / Pay date: 25 Oct 23	4.00 123,546.100	411.82	0.00	0.00	0.00	411.82	Received this period
FEDERAL NATIONAL MORTGAGE ASSOC 4% 08-01-2037 CUSIP: 3140QPWS2 Ex date: 25 Sep 23 / Pay date: 25 Sep 23	4.00 125,047.620	416.83	0.00	0.00	0.00	416.83	Received this period
FEDERAL NATIONAL MORTGAGE ASSOC 4% 08-01-2037 CUSIP: 3140QPWS2 Ex date: 25 Apr 24 / Pay date: 25 Apr 24	4.00 116,353.930	387.85	0.00	0.00	0.00	387.85	Received this period
FEDERAL NATIONAL MORTGAGE ASSOC 4% 08-01-2037 CUSIP: 3140QPWS2 Ex date: 26 Dec 23 / Pay date: 26 Dec 23	4.00 121,056.040	403.52	0.00	0.00	0.00	403.52	Received this period
FEDERAL NATIONAL MORTGAGE ASSOC 4% 08-01-2037 CUSIP: 3140QPWS2 Ex date: 25 Aug 23 / Pay date: 25 Aug 23	4.00 127,557.230	425.19	0.00	0.00	0.00	425.19	Received this period
FEDERAL NATIONAL MORTGAGE ASSOC 4% 08-01-2037 CUSIP: 3140QPWS2 Ex date: 27 Nov 23 / Pay date: 27 Nov 23	4.00 122,283.780	407.61	0.00	0.00	0.00	407.61	Received this period
FEDERAL NATIONAL MORTGAGE ASSOC 4% 08-01-2037 CUSIP: 3140QPWS2 Ex date: 25 Jun 24 / Pay date: 25 Jun 24	4.00 112,452.310	374.84	0.00	0.00	0.00	374.84	Received this period
FEDERAL NATIONAL MORTGAGE ASSOC 4% 08-01-2037 CUSIP: 3140QPWS2 Ex date: 25 Jul 23 / Pay date: 25 Jul 23	4.00 128,890.460	429.63	0.00	0.00	0.00	429.63	Received this period
FEDERAL NATIONAL MORTGAGE ASSOC 4% 08-01-2037 CUSIP: 3140QPWS2 Ex date: 25 Mar 24 / Pay date: 25 Mar 24	4.00 117,178.130	390.59	0.00	0.00	0.00	390.59	Received this period
FEDERAL NATIONAL MORTGAGE ASSOC 4% 08-01-2037 CUSIP: 3140QPWS2 Ex date: 26 Feb 24 / Pay date: 26 Feb 24	4.00 118,169.100	393.90	0.00	0.00	0.00	393.90	Received this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Government mortgage backed securities</b>							
<b>United States - USD</b>							
FEDERAL NATIONAL MORTGAGE ASSOC 4% 08-01-2037 CUSIP: 3140QPWS2 Ex date: 28 May 24 / Pay date: 28 May 24	4.00 115,469.120	384.90	0.00	0.00	0.00	384.90	Received this period
FEDERAL NATL MTG ASSN GTD MTG POOL #AK3435 3.5% 02-01-2042 BEO CUSIP: 3138E7Y99 Ex date: 25 Aug 23 / Pay date: 25 Aug 23	3.50 15,324.890	44.70	0.00	0.00	0.00	44.70	Received this period
FEDERAL NATL MTG ASSN GTD MTG POOL #AK3435 3.5% 02-01-2042 BEO CUSIP: 3138E7Y99 Ex date: 25 Sep 23 / Pay date: 25 Sep 23	3.50 14,984.410	43.70	0.00	0.00	0.00	43.70	Received this period
FEDERAL NATL MTG ASSN GTD MTG POOL #AK3435 3.5% 02-01-2042 BEO CUSIP: 3138E7Y99 Ex date: 25 Jul 23 / Pay date: 25 Jul 23	3.50 15,619.360	45.56	0.00	0.00	0.00	45.56	Received this period
FEDERAL NATL MTG ASSN GTD MTG POOL #AK3435 3.5% 02-01-2042 BEO CUSIP: 3138E7Y99 Ex date: 25 Oct 23 / Pay date: 25 Oct 23	3.50 14,718.080	42.93	0.00	0.00	0.00	42.93	Received this period
FHLMC POOL #G08364 4.5 09-01-2039 CUSIP: 3128MJMN7 Ex date: 15 Aug 23 / Pay date: 15 Aug 23	4.50 10,168.770	38.13	0.00	0.00	0.00	38.13	Received this period
FHLMC POOL #G08364 4.5 09-01-2039 CUSIP: 3128MJMN7 Ex date: 15 Sep 23 / Pay date: 15 Sep 23	4.50 10,072.020	37.77	0.00	0.00	0.00	37.77	Received this period
FHLMC POOL #G08364 4.5 09-01-2039 CUSIP: 3128MJMN7 Ex date: 15 Nov 23 / Pay date: 15 Nov 23	4.50 9,822.880	36.84	0.00	0.00	0.00	36.84	Received this period
FHLMC POOL #G08364 4.5 09-01-2039 CUSIP: 3128MJMN7 Ex date: 16 Jan 24 / Pay date: 16 Jan 24	4.50 9,609.080	36.03	0.00	0.00	0.00	36.03	Received this period
FHLMC POOL #G08364 4.5 09-01-2039 CUSIP: 3128MJMN7 Ex date: 17 Jul 23 / Pay date: 17 Jul 23	4.50 10,334.570	38.75	0.00	0.00	0.00	38.75	Received this period

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government mortgage backed securities</b>							
<b>United States - USD</b>							
FHLMC POOL #G08364 4.5 09-01-2039	4.50 9,681.250	36.30	0.00	0.00	0.00	36.30	Received this period
CUSIP: 3128MJMN7 Ex date: 15 Dec 23 / Pay date: 15 Dec 23							
FHLMC POOL #G08364 4.5 09-01-2039	4.50 9,883.870	37.06	0.00	0.00	0.00	37.06	Received this period
CUSIP: 3128MJMN7 Ex date: 16 Oct 23 / Pay date: 16 Oct 23							
FHLMC POOL #G08364 4.5 09-01-2039	4.50 9,506.590	35.65	0.00	0.00	0.00	35.65	Received this period
CUSIP: 3128MJMN7 Ex date: 15 Feb 24 / Pay date: 15 Feb 24							
FHLMC POOL #Q03677 2.5% DUE 10-01-2049 REG	2.50 114,617.640	238.79	0.00	0.00	0.00	238.79	Received this period
CUSIP: 31339UCN8 Ex date: 26 Feb 24 / Pay date: 26 Feb 24							
FHLMC POOL #Q03677 2.5% DUE 10-01-2049 REG	2.50 116,703.530	243.13	0.00	0.00	0.00	243.13	Received this period
CUSIP: 31339UCN8 Ex date: 25 Aug 23 / Pay date: 25 Aug 23							
FHLMC POOL #Q03677 2.5% DUE 10-01-2049 REG	2.50 114,903.560	239.38	0.00	0.00	0.00	239.38	Received this period
CUSIP: 31339UCN8 Ex date: 25 Jan 24 / Pay date: 25 Jan 24							
FHLMC POOL #Q03677 2.5% DUE 10-01-2049 REG	2.50 110,742.620	230.71	0.00	0.00	0.00	230.71	Received this period
CUSIP: 31339UCN8 Ex date: 28 May 24 / Pay date: 28 May 24							
FHLMC POOL #Q03677 2.5% DUE 10-01-2049 REG	2.50 114,351.620	238.23	0.00	0.00	0.00	238.23	Received this period
CUSIP: 31339UCN8 Ex date: 25 Mar 24 / Pay date: 25 Mar 24							
FHLMC POOL #Q03677 2.5% DUE 10-01-2049 REG	2.50 115,447.370	240.52	0.00	0.00	0.00	240.52	Received this period
CUSIP: 31339UCN8 Ex date: 27 Nov 23 / Pay date: 27 Nov 23							
FHLMC POOL #Q03677 2.5% DUE 10-01-2049 REG	2.50 114,070.350	237.65	0.00	0.00	0.00	237.65	Received this period
CUSIP: 31339UCN8 Ex date: 25 Apr 24 / Pay date: 25 Apr 24							

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government mortgage backed securities</b>							
<b>United States - USD</b>							
FHLMC POOL #Q03677 2.5% DUE 10-01-2049 REG	2.50	239.97	0.00	0.00	0.00	239.97	Received this period
	115,184.630						
CUSIP: 31339UCN8 Ex date: 26 Dec 23 / Pay date: 26 Dec 23							
FHLMC POOL #Q03677 2.5% DUE 10-01-2049 REG	2.50	230.11	0.00	0.00	0.00	230.11	Received this period
	110,453.770						
CUSIP: 31339UCN8 Ex date: 25 Jun 24 / Pay date: 25 Jun 24							
FHLMC POOL #Q03677 2.5% DUE 10-01-2049 REG	2.50	242.05	0.00	0.00	0.00	242.05	Received this period
	116,182.940						
CUSIP: 31339UCN8 Ex date: 25 Sep 23 / Pay date: 25 Sep 23							
FHLMC POOL #Q03677 2.5% DUE 10-01-2049 REG	2.50	241.11	0.00	0.00	0.00	241.11	Received this period
	115,732.630						
CUSIP: 31339UCN8 Ex date: 25 Oct 23 / Pay date: 25 Oct 23							
FHLMC POOL #Q03677 2.5% DUE 10-01-2049 REG	2.50	243.72	0.00	0.00	0.00	243.72	Received this period
	116,984.410						
CUSIP: 31339UCN8 Ex date: 25 Jul 23 / Pay date: 25 Jul 23							
FHLMC SUPER 15Y FIXED 5% 08-01-2038	5.00	660.08	0.00	0.00	0.00	660.08	Received this period
	158,419.400						
CUSIP: 3132CXBFB8 Ex date: 26 Dec 23 / Pay date: 26 Dec 23							
FHLMC SUPER 15Y FIXED 5% 08-01-2038	5.00	590.08	0.00	0.00	0.00	590.08	Received this period
	141,619.500						
CUSIP: 3132CXBFB8 Ex date: 25 Apr 24 / Pay date: 25 Apr 24							
FHLMC SUPER 15Y FIXED 5% 08-01-2038	5.00	675.89	0.00	0.00	0.00	675.89	Received this period
	162,212.520						
CUSIP: 3132CXBFB8 Ex date: 27 Nov 23 / Pay date: 27 Nov 23							
FHLMC SUPER 15Y FIXED 5% 08-01-2038	5.00	611.61	0.00	0.00	0.00	611.61	Received this period
	146,786.370						
CUSIP: 3132CXBFB8 Ex date: 25 Mar 24 / Pay date: 25 Mar 24							
FHLMC SUPER 15Y FIXED 5% 08-01-2038	5.00	544.23	0.00	0.00	0.00	544.23	Received this period
	130,614.280						
CUSIP: 3132CXBFB8 Ex date: 25 Jun 24 / Pay date: 25 Jun 24							

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government mortgage backed securities</b>							
<b>United States - USD</b>							
FHLMC SUPER 15Y FIXED 5% 08-01-2038	5.00 135,599.640	565.00	0.00	0.00	0.00	565.00	Received this period
CUSIP: 3132CXBFB8 Ex date: 28 May 24 / Pay date: 28 May 24							
FHLMC SUPER 15Y FIXED 5% 08-01-2038	5.00 154,774.470	644.89	0.00	0.00	0.00	644.89	Received this period
CUSIP: 3132CXBFB8 Ex date: 25 Jan 24 / Pay date: 25 Jan 24							
FHLMC SUPER 15Y FIXED 5% 08-01-2038	5.00 150,108.620	625.45	0.00	0.00	0.00	625.45	Received this period
CUSIP: 3132CXBFB8 Ex date: 26 Feb 24 / Pay date: 26 Feb 24							
FHLMC UMBS 30Y FIXED 2.5% 05-01-2052	2.50 416,623.750	867.97	0.00	0.00	0.00	867.97	Received this period
CUSIP: 3133BBTH2 Ex date: 25 Apr 24 / Pay date: 25 Apr 24							
FHLMC UMBS 30Y FIXED 2.5% 05-01-2052	2.50 431,813.620	899.61	0.00	0.00	0.00	899.61	Received this period
CUSIP: 3133BBTH2 Ex date: 25 Sep 23 / Pay date: 25 Sep 23							
FHLMC UMBS 30Y FIXED 2.5% 05-01-2052	2.50 437,039.390	910.50	0.00	0.00	0.00	910.50	Received this period
CUSIP: 3133BBTH2 Ex date: 25 Jul 23 / Pay date: 25 Jul 23							
FHLMC UMBS 30Y FIXED 2.5% 05-01-2052	2.50 422,942.700	881.13	0.00	0.00	0.00	881.13	Received this period
CUSIP: 3133BBTH2 Ex date: 25 Jan 24 / Pay date: 25 Jan 24							
FHLMC UMBS 30Y FIXED 2.5% 05-01-2052	2.50 430,244.050	896.34	0.00	0.00	0.00	896.34	Received this period
CUSIP: 3133BBTH2 Ex date: 25 Oct 23 / Pay date: 25 Oct 23							
FHLMC UMBS 30Y FIXED 2.5% 05-01-2052	2.50 415,145.900	864.89	0.00	0.00	0.00	864.89	Received this period
CUSIP: 3133BBTH2 Ex date: 28 May 24 / Pay date: 28 May 24							
FHLMC UMBS 30Y FIXED 2.5% 05-01-2052	2.50 427,249.390	890.10	0.00	0.00	0.00	890.10	Received this period
CUSIP: 3133BBTH2 Ex date: 27 Nov 23 / Pay date: 27 Nov 23							

◆ **Income and Expense Detail - Base Currency**

<u>Description</u>	<u>Rate</u>		<u>Tax</u>				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government mortgage backed securities</b>							
<b>United States - USD</b>							
FHLMC UMBS 30Y FIXED 2.5% 05-01-2052	2.50	858.66	0.00	0.00	0.00	858.66	Received this period
	412,155.010						
CUSIP: 3133BBTH2 Ex date: 25 Jun 24 / Pay date: 25 Jun 24							
FHLMC UMBS 30Y FIXED 2.5% 05-01-2052	2.50	877.87	0.00	0.00	0.00	877.87	Received this period
	421,378.680						
CUSIP: 3133BBTH2 Ex date: 26 Feb 24 / Pay date: 26 Feb 24							
FHLMC UMBS 30Y FIXED 2.5% 05-01-2052	2.50	906.90	0.00	0.00	0.00	906.90	Received this period
	435,310.450						
CUSIP: 3133BBTH2 Ex date: 25 Aug 23 / Pay date: 25 Aug 23							
FHLMC UMBS 30Y FIXED 2.5% 05-01-2052	2.50	884.71	0.00	0.00	0.00	884.71	Received this period
	424,658.590						
CUSIP: 3133BBTH2 Ex date: 26 Dec 23 / Pay date: 26 Dec 23							
FHLMC UMBS 30Y FIXED 2.5% 05-01-2052	2.50	871.38	0.00	0.00	0.00	871.38	Received this period
	418,263.070						
CUSIP: 3133BBTH2 Ex date: 25 Mar 24 / Pay date: 25 Mar 24							
FNMA 2% 07-01-2050	2.00	325.68	0.00	0.00	0.00	325.68	Received this period
	195,405.870						
CUSIP: 3140KFB38 Ex date: 27 Nov 23 / Pay date: 27 Nov 23							
FNMA 2% 07-01-2050	2.00	312.46	0.00	0.00	0.00	312.46	Received this period
	187,476.800						
CUSIP: 3140KFB38 Ex date: 25 Apr 24 / Pay date: 25 Apr 24							
FNMA 2% 07-01-2050	2.00	314.08	0.00	0.00	0.00	314.08	Received this period
	188,448.590						
CUSIP: 3140KFB38 Ex date: 26 Feb 24 / Pay date: 26 Feb 24							
FNMA 2% 07-01-2050	2.00	329.05	0.00	0.00	0.00	329.05	Received this period
	197,429.160						
CUSIP: 3140KFB38 Ex date: 25 Jul 23 / Pay date: 25 Jul 23							
FNMA 2% 07-01-2050	2.00	311.66	0.00	0.00	0.00	311.66	Received this period
	186,998.510						
CUSIP: 3140KFB38 Ex date: 28 May 24 / Pay date: 28 May 24							

◆ **Income and Expense Detail - Base Currency**

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government mortgage backed securities</b>							
<b>United States - USD</b>							
FNMA 2% 07-01-2050	2.00 187,970.550	313.28	0.00	0.00	0.00	313.28	Received this period
CUSIP: 3140KFB38 Ex date: 25 Mar 24 / Pay date: 25 Mar 24							
FNMA 2% 07-01-2050	2.00 196,940.820	328.23	0.00	0.00	0.00	328.23	Received this period
CUSIP: 3140KFB38 Ex date: 25 Aug 23 / Pay date: 25 Aug 23							
FNMA 2% 07-01-2050	2.00 196,441.260	327.40	0.00	0.00	0.00	327.40	Received this period
CUSIP: 3140KFB38 Ex date: 25 Sep 23 / Pay date: 25 Sep 23							
FNMA 2% 07-01-2050	2.00 195,951.650	326.59	0.00	0.00	0.00	326.59	Received this period
CUSIP: 3140KFB38 Ex date: 25 Oct 23 / Pay date: 25 Oct 23							
FNMA 2% 07-01-2050	2.00 186,509.430	310.85	0.00	0.00	0.00	310.85	Received this period
CUSIP: 3140KFB38 Ex date: 25 Jun 24 / Pay date: 25 Jun 24							
FNMA 2% 07-01-2050	2.00 194,933.390	324.89	0.00	0.00	0.00	324.89	Received this period
CUSIP: 3140KFB38 Ex date: 26 Dec 23 / Pay date: 26 Dec 23							
FNMA 2% 07-01-2050	2.00 190,959.830	318.27	0.00	0.00	0.00	318.27	Received this period
CUSIP: 3140KFB38 Ex date: 25 Jan 24 / Pay date: 25 Jan 24							
FNMA POOL #255321 5.5% DUE 07-01-2024 REG	5.50 167.650	0.77	0.00	0.00	0.00	0.77	Received this period
CUSIP: 31371LSJ9 Ex date: 25 Oct 23 / Pay date: 25 Oct 23							
FNMA POOL #255321 5.5% DUE 07-01-2024 REG	5.50 7.000	0.03	0.00	0.00	0.00	0.03	Received this period
CUSIP: 31371LSJ9 Ex date: 25 Jun 24 / Pay date: 25 Jun 24							
FNMA POOL #255321 5.5% DUE 07-01-2024 REG	5.50 194.440	0.89	0.00	0.00	0.00	0.89	Received this period
CUSIP: 31371LSJ9 Ex date: 25 Sep 23 / Pay date: 25 Sep 23							

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government mortgage backed securities</b>							
<b>United States - USD</b>							
FNMA POOL #255321 5.5% DUE 07-01-2024 REG	5.50 19.720	0.09	0.00	0.00	0.00	0.09	Received this period
CUSIP: 31371LSJ9 Ex date: 28 May 24 / Pay date: 28 May 24							
FNMA POOL #255321 5.5% DUE 07-01-2024 REG	5.50 75.160	0.34	0.00	0.00	0.00	0.34	Received this period
CUSIP: 31371LSJ9 Ex date: 26 Feb 24 / Pay date: 26 Feb 24							
FNMA POOL #255321 5.5% DUE 07-01-2024 REG	5.50 252.580	1.16	0.00	0.00	0.00	1.16	Received this period
CUSIP: 31371LSJ9 Ex date: 25 Jul 23 / Pay date: 25 Jul 23							
FNMA POOL #255321 5.5% DUE 07-01-2024 REG	5.50 53.460	0.25	0.00	0.00	0.00	0.25	Received this period
CUSIP: 31371LSJ9 Ex date: 25 Mar 24 / Pay date: 25 Mar 24							
FNMA POOL #255321 5.5% DUE 07-01-2024 REG	5.50 35.660	0.16	0.00	0.00	0.00	0.16	Received this period
CUSIP: 31371LSJ9 Ex date: 25 Apr 24 / Pay date: 25 Apr 24							
FNMA POOL #255321 5.5% DUE 07-01-2024 REG	5.50 120.420	0.55	0.00	0.00	0.00	0.55	Received this period
CUSIP: 31371LSJ9 Ex date: 26 Dec 23 / Pay date: 26 Dec 23							
FNMA POOL #255321 5.5% DUE 07-01-2024 REG	5.50 95.920	0.44	0.00	0.00	0.00	0.44	Received this period
CUSIP: 31371LSJ9 Ex date: 25 Jan 24 / Pay date: 25 Jan 24							
FNMA POOL #255321 5.5% DUE 07-01-2024 REG	5.50 143.830	0.66	0.00	0.00	0.00	0.66	Received this period
CUSIP: 31371LSJ9 Ex date: 27 Nov 23 / Pay date: 27 Nov 23							
FNMA POOL #255321 5.5% DUE 07-01-2024 REG	5.50 222.310	1.02	0.00	0.00	0.00	1.02	Received this period
CUSIP: 31371LSJ9 Ex date: 25 Aug 23 / Pay date: 25 Aug 23							
FNMA POOL #995930 5% 04-01-2039 BEO	5.00 6,013.430	25.06	0.00	0.00	0.00	25.06	Received this period
CUSIP: 31416CLK0 Ex date: 27 Nov 23 / Pay date: 27 Nov 23							

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government mortgage backed securities</b>							
<b>United States - USD</b>							
FNMA POOL #995930 5% 04-01-2039 BEO	5.00	24.83	0.00	0.00	0.00	24.83	Received this period
	5,959.000						
CUSIP: 31416CLK0 Ex date: 26 Dec 23 / Pay date: 26 Dec 23							
FNMA POOL #995930 5% 04-01-2039 BEO	5.00	25.47	0.00	0.00	0.00	25.47	Received this period
	6,113.550						
CUSIP: 31416CLK0 Ex date: 25 Sep 23 / Pay date: 25 Sep 23							
FNMA POOL #995930 5% 04-01-2039 BEO	5.00	25.22	0.00	0.00	0.00	25.22	Received this period
	6,053.210						
CUSIP: 31416CLK0 Ex date: 25 Oct 23 / Pay date: 25 Oct 23							
FNMA POOL #995930 5% 04-01-2039 BEO	5.00	24.45	0.00	0.00	0.00	24.45	Received this period
	5,868.800						
CUSIP: 31416CLK0 Ex date: 26 Feb 24 / Pay date: 26 Feb 24							
FNMA POOL #995930 5% 04-01-2039 BEO	5.00	25.66	0.00	0.00	0.00	25.66	Received this period
	6,157.300						
CUSIP: 31416CLK0 Ex date: 25 Aug 23 / Pay date: 25 Aug 23							
FNMA POOL #995930 5% 04-01-2039 BEO	5.00	24.63	0.00	0.00	0.00	24.63	Received this period
	5,911.890						
CUSIP: 31416CLK0 Ex date: 25 Jan 24 / Pay date: 25 Jan 24							
FNMA POOL #995930 5% 04-01-2039 BEO	5.00	25.89	0.00	0.00	0.00	25.89	Received this period
	6,213.910						
CUSIP: 31416CLK0 Ex date: 25 Jul 23 / Pay date: 25 Jul 23							
FNMA POOL #AA4463 4.5% 04-01-2039 BEO	4.50	43.24	0.00	0.00	0.00	43.24	Received this period
	11,530.220						
CUSIP: 31416M5Z3 Ex date: 25 Sep 23 / Pay date: 25 Sep 23							
FNMA POOL #AA4463 4.5% 04-01-2039 BEO	4.50	43.47	0.00	0.00	0.00	43.47	Received this period
	11,592.690						
CUSIP: 31416M5Z3 Ex date: 25 Aug 23 / Pay date: 25 Aug 23							
FNMA POOL #AA4463 4.5% 04-01-2039 BEO	4.50	43.00	0.00	0.00	0.00	43.00	Received this period
	11,466.180						
CUSIP: 31416M5Z3 Ex date: 25 Oct 23 / Pay date: 25 Oct 23							

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government mortgage backed securities</b>							
<b>United States - USD</b>							
FNMA POOL #AA4463 4.5% 04-01-2039 BEO	4.50	41.77	0.00	0.00	0.00	41.77	Received this period
	11,137.960						
CUSIP: 31416M5Z3 Ex date: 26 Feb 24 / Pay date: 26 Feb 24							
FNMA POOL #AA4463 4.5% 04-01-2039 BEO	4.50	42.77	0.00	0.00	0.00	42.77	Received this period
	11,404.970						
CUSIP: 31416M5Z3 Ex date: 27 Nov 23 / Pay date: 27 Nov 23							
FNMA POOL #AA4463 4.5% 04-01-2039 BEO	4.50	42.00	0.00	0.00	0.00	42.00	Received this period
	11,199.780						
CUSIP: 31416M5Z3 Ex date: 25 Jan 24 / Pay date: 25 Jan 24							
FNMA POOL #AA4463 4.5% 04-01-2039 BEO	4.50	43.70	0.00	0.00	0.00	43.70	Received this period
	11,653.720						
CUSIP: 31416M5Z3 Ex date: 25 Jul 23 / Pay date: 25 Jul 23							
FNMA POOL #AA4463 4.5% 04-01-2039 BEO	4.50	42.22	0.00	0.00	0.00	42.22	Received this period
	11,259.180						
CUSIP: 31416M5Z3 Ex date: 26 Dec 23 / Pay date: 26 Dec 23							
FNMA POOL #AD4045 5% 04-01-2040 BEO	5.00	54.76	0.00	0.00	0.00	54.76	Received this period
	13,142.810						
CUSIP: 31418RP70 Ex date: 25 Sep 23 / Pay date: 25 Sep 23							
FNMA POOL #AD4045 5% 04-01-2040 BEO	5.00	53.20	0.00	0.00	0.00	53.20	Received this period
	12,767.100						
CUSIP: 31418RP70 Ex date: 26 Feb 24 / Pay date: 26 Feb 24							
FNMA POOL #AD4045 5% 04-01-2040 BEO	5.00	53.99	0.00	0.00	0.00	53.99	Received this period
	12,958.450						
CUSIP: 31418RP70 Ex date: 27 Nov 23 / Pay date: 27 Nov 23							
FNMA POOL #AD4045 5% 04-01-2040 BEO	5.00	54.31	0.00	0.00	0.00	54.31	Received this period
	13,034.290						
CUSIP: 31418RP70 Ex date: 25 Oct 23 / Pay date: 25 Oct 23							
FNMA POOL #AD4045 5% 04-01-2040 BEO	5.00	53.71	0.00	0.00	0.00	53.71	Received this period
	12,889.340						
CUSIP: 31418RP70 Ex date: 26 Dec 23 / Pay date: 26 Dec 23							

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government mortgage backed securities</b>							
<b>United States - USD</b>							
FNMA POOL #AD4045 5% 04-01-2040 BEO	5.00	53.43	0.00	0.00	0.00	53.43	Received this period
	12,823.870						
CUSIP: 31418RP70 Ex date: 25 Jan 24 / Pay date: 25 Jan 24							
FNMA POOL #AD4045 5% 04-01-2040 BEO	5.00	55.39	0.00	0.00	0.00	55.39	Received this period
	13,292.780						
CUSIP: 31418RP70 Ex date: 25 Jul 23 / Pay date: 25 Jul 23							
FNMA POOL #AD4045 5% 04-01-2040 BEO	5.00	55.11	0.00	0.00	0.00	55.11	Received this period
	13,226.970						
CUSIP: 31418RP70 Ex date: 25 Aug 23 / Pay date: 25 Aug 23							
FNMA POOL #AD7752 4.5% 07-01-2040 BEO	4.50	40.12	0.00	0.00	0.00	40.12	Received this period
	10,699.600						
CUSIP: 31418VTJ1 Ex date: 26 Dec 23 / Pay date: 26 Dec 23							
FNMA POOL #AD7752 4.5% 07-01-2040 BEO	4.50	41.05	0.00	0.00	0.00	41.05	Received this period
	10,947.680						
CUSIP: 31418VTJ1 Ex date: 25 Jul 23 / Pay date: 25 Jul 23							
FNMA POOL #AD7752 4.5% 07-01-2040 BEO	4.50	40.49	0.00	0.00	0.00	40.49	Received this period
	10,798.660						
CUSIP: 31418VTJ1 Ex date: 25 Oct 23 / Pay date: 25 Oct 23							
FNMA POOL #AD7752 4.5% 07-01-2040 BEO	4.50	39.74	0.00	0.00	0.00	39.74	Received this period
	10,598.200						
CUSIP: 31418VTJ1 Ex date: 26 Feb 24 / Pay date: 26 Feb 24							
FNMA POOL #AD7752 4.5% 07-01-2040 BEO	4.50	40.30	0.00	0.00	0.00	40.30	Received this period
	10,747.000						
CUSIP: 31418VTJ1 Ex date: 27 Nov 23 / Pay date: 27 Nov 23							
FNMA POOL #AD7752 4.5% 07-01-2040 BEO	4.50	40.67	0.00	0.00	0.00	40.67	Received this period
	10,846.050						
CUSIP: 31418VTJ1 Ex date: 25 Sep 23 / Pay date: 25 Sep 23							
FNMA POOL #AD7752 4.5% 07-01-2040 BEO	4.50	39.94	0.00	0.00	0.00	39.94	Received this period
	10,651.460						
CUSIP: 31418VTJ1 Ex date: 25 Jan 24 / Pay date: 25 Jan 24							

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government mortgage backed securities</b>							
<b>United States - USD</b>							
FNMA POOL #AD7752 4.5% 07-01-2040 BEO	4.50 10,897.830	40.87	0.00	0.00	0.00	40.87	Received this period
CUSIP: 31418VTJ1 Ex date: 25 Aug 23 / Pay date: 25 Aug 23							
FNMA POOL #AD8057 5% 06-01-2040 BEO	5.00 24,210.840	100.88	0.00	0.00	0.00	100.88	Received this period
CUSIP: 31418V5T5 Ex date: 25 Aug 23 / Pay date: 25 Aug 23							
FNMA POOL #AD8057 5% 06-01-2040 BEO	5.00 23,911.550	99.63	0.00	0.00	0.00	99.63	Received this period
CUSIP: 31418V5T5 Ex date: 27 Nov 23 / Pay date: 27 Nov 23							
FNMA POOL #AD8057 5% 06-01-2040 BEO	5.00 24,311.490	101.30	0.00	0.00	0.00	101.30	Received this period
CUSIP: 31418V5T5 Ex date: 25 Jul 23 / Pay date: 25 Jul 23							
FNMA POOL #AD8057 5% 06-01-2040 BEO	5.00 24,003.220	100.01	0.00	0.00	0.00	100.01	Received this period
CUSIP: 31418V5T5 Ex date: 25 Oct 23 / Pay date: 25 Oct 23							
FNMA POOL #AD8057 5% 06-01-2040 BEO	5.00 23,713.320	98.81	0.00	0.00	0.00	98.81	Received this period
CUSIP: 31418V5T5 Ex date: 25 Jan 24 / Pay date: 25 Jan 24							
FNMA POOL #AD8057 5% 06-01-2040 BEO	5.00 23,618.550	98.41	0.00	0.00	0.00	98.41	Received this period
CUSIP: 31418V5T5 Ex date: 26 Feb 24 / Pay date: 26 Feb 24							
FNMA POOL #AD8057 5% 06-01-2040 BEO	5.00 23,816.370	99.23	0.00	0.00	0.00	99.23	Received this period
CUSIP: 31418V5T5 Ex date: 26 Dec 23 / Pay date: 26 Dec 23							
FNMA POOL #AD8057 5% 06-01-2040 BEO	5.00 24,113.340	100.47	0.00	0.00	0.00	100.47	Received this period
CUSIP: 31418V5T5 Ex date: 25 Sep 23 / Pay date: 25 Sep 23							
FNMA POOL #AS8356 3% 11-01-2046 BEO	3.00 30,398.070	76.00	0.00	0.00	0.00	76.00	Received this period
CUSIP: 3138WJJA7 Ex date: 25 Aug 23 / Pay date: 25 Aug 23							

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government mortgage backed securities</b>							
<b>United States - USD</b>							
FNMA POOL #AS8356 3% 11-01-2046 BEO	3.00	73.26	0.00	0.00	0.00	73.26	Received this period
	29,302.160						
CUSIP: 3138WJJA7 Ex date: 26 Feb 24 / Pay date: 26 Feb 24							
FNMA POOL #AS8356 3% 11-01-2046 BEO	3.00	75.79	0.00	0.00	0.00	75.79	Received this period
	30,317.920						
CUSIP: 3138WJJA7 Ex date: 25 Sep 23 / Pay date: 25 Sep 23							
FNMA POOL #AS8356 3% 11-01-2046 BEO	3.00	76.21	0.00	0.00	0.00	76.21	Received this period
	30,482.780						
CUSIP: 3138WJJA7 Ex date: 25 Jul 23 / Pay date: 25 Jul 23							
FNMA POOL #AS8356 3% 11-01-2046 BEO	3.00	73.05	0.00	0.00	0.00	73.05	Received this period
	29,219.270						
CUSIP: 3138WJJA7 Ex date: 25 Mar 24 / Pay date: 25 Mar 24							
FNMA POOL #AS8356 3% 11-01-2046 BEO	3.00	72.42	0.00	0.00	0.00	72.42	Received this period
	28,966.390						
CUSIP: 3138WJJA7 Ex date: 25 Jun 24 / Pay date: 25 Jun 24							
FNMA POOL #AS8356 3% 11-01-2046 BEO	3.00	75.11	0.00	0.00	0.00	75.11	Received this period
	30,045.300						
CUSIP: 3138WJJA7 Ex date: 25 Oct 23 / Pay date: 25 Oct 23							
FNMA POOL #AS8356 3% 11-01-2046 BEO	3.00	74.38	0.00	0.00	0.00	74.38	Received this period
	29,753.430						
CUSIP: 3138WJJA7 Ex date: 27 Nov 23 / Pay date: 27 Nov 23							
FNMA POOL #AS8356 3% 11-01-2046 BEO	3.00	72.84	0.00	0.00	0.00	72.84	Received this period
	29,137.090						
CUSIP: 3138WJJA7 Ex date: 25 Apr 24 / Pay date: 25 Apr 24							
FNMA POOL #AS8356 3% 11-01-2046 BEO	3.00	73.67	0.00	0.00	0.00	73.67	Received this period
	29,466.960						
CUSIP: 3138WJJA7 Ex date: 26 Dec 23 / Pay date: 26 Dec 23							
FNMA POOL #AS8356 3% 11-01-2046 BEO	3.00	72.64	0.00	0.00	0.00	72.64	Received this period
	29,054.180						
CUSIP: 3138WJJA7 Ex date: 28 May 24 / Pay date: 28 May 24							

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government mortgage backed securities</b>							
<b>United States - USD</b>							
FNMA POOL #AS8356 3% 11-01-2046 BEO	3.00	73.46	0.00	0.00	0.00	73.46	Received this period
	29,382.950						
CUSIP: 3138WJJA7 Ex date: 25 Jan 24 / Pay date: 25 Jan 24							
FNMA POOL #AU3374 3% DUE 08-01-2043 REG	3.00	35.81	0.00	0.00	0.00	35.81	Received this period
	14,322.890						
CUSIP: 3138X2XC3 Ex date: 25 Oct 23 / Pay date: 25 Oct 23							
FNMA POOL #AU3374 3% DUE 08-01-2043 REG	3.00	35.97	0.00	0.00	0.00	35.97	Received this period
	14,387.230						
CUSIP: 3138X2XC3 Ex date: 25 Sep 23 / Pay date: 25 Sep 23							
FNMA POOL #AU3374 3% DUE 08-01-2043 REG	3.00	37.06	0.00	0.00	0.00	37.06	Received this period
	14,822.180						
CUSIP: 3138X2XC3 Ex date: 25 Aug 23 / Pay date: 25 Aug 23							
FNMA POOL #AU3374 3% DUE 08-01-2043 REG	3.00	38.30	0.00	0.00	0.00	38.30	Received this period
	15,321.680						
CUSIP: 3138X2XC3 Ex date: 25 Jul 23 / Pay date: 25 Jul 23							
FNMA POOL #BN0905 4.0% 11-01-2048	4.00	200.84	0.00	0.00	0.00	200.84	Received this period
	60,252.830						
CUSIP: 3140JHAF0 Ex date: 25 Apr 24 / Pay date: 25 Apr 24							
FNMA POOL #BN0905 4.0% 11-01-2048	4.00	202.72	0.00	0.00	0.00	202.72	Received this period
	60,815.480						
CUSIP: 3140JHAF0 Ex date: 26 Dec 23 / Pay date: 26 Dec 23							
FNMA POOL #BN0905 4.0% 11-01-2048	4.00	203.19	0.00	0.00	0.00	203.19	Received this period
	60,955.660						
CUSIP: 3140JHAF0 Ex date: 27 Nov 23 / Pay date: 27 Nov 23							
FNMA POOL #BN0905 4.0% 11-01-2048	4.00	213.31	0.00	0.00	0.00	213.31	Received this period
	63,994.090						
CUSIP: 3140JHAF0 Ex date: 25 Jul 23 / Pay date: 25 Jul 23							
FNMA POOL #BN0905 4.0% 11-01-2048	4.00	199.89	0.00	0.00	0.00	199.89	Received this period
	59,967.870						
CUSIP: 3140JHAF0 Ex date: 25 Jun 24 / Pay date: 25 Jun 24							

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government mortgage backed securities</b>							
<b>United States - USD</b>							
FNMA POOL #BN0905 4.0% 11-01-2048	4.00 63,709.800	212.37	0.00	0.00	0.00	212.37	Received this period
CUSIP: 3140JHAF0 Ex date: 25 Sep 23 / Pay date: 25 Sep 23							
FNMA POOL #BN0905 4.0% 11-01-2048	4.00 60,675.120	202.25	0.00	0.00	0.00	202.25	Received this period
CUSIP: 3140JHAF0 Ex date: 25 Jan 24 / Pay date: 25 Jan 24							
FNMA POOL #BN0905 4.0% 11-01-2048	4.00 63,588.920	211.96	0.00	0.00	0.00	211.96	Received this period
CUSIP: 3140JHAF0 Ex date: 25 Oct 23 / Pay date: 25 Oct 23							
FNMA POOL #BN0905 4.0% 11-01-2048	4.00 60,534.800	201.78	0.00	0.00	0.00	201.78	Received this period
CUSIP: 3140JHAF0 Ex date: 26 Feb 24 / Pay date: 26 Feb 24							
FNMA POOL #BN0905 4.0% 11-01-2048	4.00 63,852.490	212.84	0.00	0.00	0.00	212.84	Received this period
CUSIP: 3140JHAF0 Ex date: 25 Aug 23 / Pay date: 25 Aug 23							
FNMA POOL #BN0905 4.0% 11-01-2048	4.00 60,110.630	200.37	0.00	0.00	0.00	200.37	Received this period
CUSIP: 3140JHAF0 Ex date: 28 May 24 / Pay date: 28 May 24							
FNMA POOL #BN0905 4.0% 11-01-2048	4.00 60,394.290	201.31	0.00	0.00	0.00	201.31	Received this period
CUSIP: 3140JHAF0 Ex date: 25 Mar 24 / Pay date: 25 Mar 24							
FNMA POOL #BN4393 3.5% DUE 03-01-2049	3.50 58,700.700	171.21	0.00	0.00	0.00	171.21	Received this period
CUSIP: 3140JL3B8 Ex date: 25 Jul 23 / Pay date: 25 Jul 23							
FNMA POOL #BN4393 3.5% DUE 03-01-2049	3.50 58,117.650	169.51	0.00	0.00	0.00	169.51	Received this period
CUSIP: 3140JL3B8 Ex date: 26 Dec 23 / Pay date: 26 Dec 23							
FNMA POOL #BN4393 3.5% DUE 03-01-2049	3.50 57,510.430	167.74	0.00	0.00	0.00	167.74	Received this period
CUSIP: 3140JL3B8 Ex date: 28 May 24 / Pay date: 28 May 24							

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government mortgage backed securities</b>							
<b>United States - USD</b>							
FNMA POOL #BN4393 3.5% DUE 03-01-2049	3.50	168.13	0.00	0.00	0.00	168.13	Received this period
	57,645.230						
CUSIP: 3140JL3B8 Ex date: 25 Apr 24 / Pay date: 25 Apr 24							
FNMA POOL #BN4393 3.5% DUE 03-01-2049	3.50	169.17	0.00	0.00	0.00	169.17	Received this period
	58,002.270						
CUSIP: 3140JL3B8 Ex date: 25 Jan 24 / Pay date: 25 Jan 24							
FNMA POOL #BN4393 3.5% DUE 03-01-2049	3.50	170.51	0.00	0.00	0.00	170.51	Received this period
	58,461.140						
CUSIP: 3140JL3B8 Ex date: 25 Sep 23 / Pay date: 25 Sep 23							
FNMA POOL #BN4393 3.5% DUE 03-01-2049	3.50	170.18	0.00	0.00	0.00	170.18	Received this period
	58,347.090						
CUSIP: 3140JL3B8 Ex date: 25 Oct 23 / Pay date: 25 Oct 23							
FNMA POOL #BN4393 3.5% DUE 03-01-2049	3.50	167.42	0.00	0.00	0.00	167.42	Received this period
	57,402.170						
CUSIP: 3140JL3B8 Ex date: 25 Jun 24 / Pay date: 25 Jun 24							
FNMA POOL #BN4393 3.5% DUE 03-01-2049	3.50	169.85	0.00	0.00	0.00	169.85	Received this period
	58,232.590						
CUSIP: 3140JL3B8 Ex date: 27 Nov 23 / Pay date: 27 Nov 23							
FNMA POOL #BN4393 3.5% DUE 03-01-2049	3.50	170.85	0.00	0.00	0.00	170.85	Received this period
	58,578.000						
CUSIP: 3140JL3B8 Ex date: 25 Aug 23 / Pay date: 25 Aug 23							
FNMA POOL #BN4393 3.5% DUE 03-01-2049	3.50	168.84	0.00	0.00	0.00	168.84	Received this period
	57,886.440						
CUSIP: 3140JL3B8 Ex date: 26 Feb 24 / Pay date: 26 Feb 24							
FNMA POOL #BN4393 3.5% DUE 03-01-2049	3.50	168.47	0.00	0.00	0.00	168.47	Received this period
	57,761.990						
CUSIP: 3140JL3B8 Ex date: 25 Mar 24 / Pay date: 25 Mar 24							
FNMA POOL #FS2847 4% 08-01-2052 BEO	4.00	388.21	0.00	0.00	0.00	388.21	Received this period
	116,461.600						
CUSIP: 3140XJEV1 Ex date: 25 Aug 23 / Pay date: 25 Aug 23							

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government mortgage backed securities</b>							
<b>United States - USD</b>							
FNMA POOL #FS2847 4% 08-01-2052 BEO	4.00	388.76	0.00	0.00	0.00	388.76	Received this period
	116,628.320						
CUSIP: 3140XJEV1 Ex date: 25 Jul 23 / Pay date: 25 Jul 23							
FNMA POOL #FS2847 4% 08-01-2052 BEO	4.00	385.50	0.00	0.00	0.00	385.50	Received this period
	115,650.770						
CUSIP: 3140XJEV1 Ex date: 26 Dec 23 / Pay date: 26 Dec 23							
FNMA POOL #FS2847 4% 08-01-2052 BEO	4.00	360.51	0.00	0.00	0.00	360.51	Received this period
	108,153.260						
CUSIP: 3140XJEV1 Ex date: 25 Jun 24 / Pay date: 25 Jun 24							
FNMA POOL #FS2847 4% 08-01-2052 BEO	4.00	384.93	0.00	0.00	0.00	384.93	Received this period
	115,479.490						
CUSIP: 3140XJEV1 Ex date: 25 Jan 24 / Pay date: 25 Jan 24							
FNMA POOL #FS2847 4% 08-01-2052 BEO	4.00	386.92	0.00	0.00	0.00	386.92	Received this period
	116,076.510						
CUSIP: 3140XJEV1 Ex date: 25 Oct 23 / Pay date: 25 Oct 23							
FNMA POOL #FS2847 4% 08-01-2052 BEO	4.00	387.54	0.00	0.00	0.00	387.54	Received this period
	116,261.060						
CUSIP: 3140XJEV1 Ex date: 25 Sep 23 / Pay date: 25 Sep 23							
FNMA POOL #FS2847 4% 08-01-2052 BEO	4.00	377.58	0.00	0.00	0.00	377.58	Received this period
	113,274.800						
CUSIP: 3140XJEV1 Ex date: 25 Mar 24 / Pay date: 25 Mar 24							
FNMA POOL #FS2847 4% 08-01-2052 BEO	4.00	384.35	0.00	0.00	0.00	384.35	Received this period
	115,306.350						
CUSIP: 3140XJEV1 Ex date: 26 Feb 24 / Pay date: 26 Feb 24							
FNMA POOL #FS2847 4% 08-01-2052 BEO	4.00	376.93	0.00	0.00	0.00	376.93	Received this period
	113,078.590						
CUSIP: 3140XJEV1 Ex date: 25 Apr 24 / Pay date: 25 Apr 24							
FNMA POOL #FS2847 4% 08-01-2052 BEO	4.00	367.50	0.00	0.00	0.00	367.50	Received this period
	110,249.620						
CUSIP: 3140XJEV1 Ex date: 28 May 24 / Pay date: 28 May 24							

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government mortgage backed securities</b>							
<b>United States - USD</b>							
FNMA POOL #FS2847 4% 08-01-2052 BEO	4.00 115,861.390	386.20	0.00	0.00	0.00	386.20	Received this period
CUSIP: 3140XJEV1 Ex date: 27 Nov 23 / Pay date: 27 Nov 23							
FNMA POOL #FS3497 3.5% 08-01-2052 BEO	3.50 302,955.300	883.62	0.00	0.00	0.00	883.62	Received this period
CUSIP: 3140XJ3F8 Ex date: 25 Jul 23 / Pay date: 25 Jul 23							
FNMA POOL #FS3497 3.5% 08-01-2052 BEO	3.50 298,043.800	869.29	0.00	0.00	0.00	869.29	Received this period
CUSIP: 3140XJ3F8 Ex date: 25 Oct 23 / Pay date: 25 Oct 23							
FNMA POOL #FS3497 3.5% 08-01-2052 BEO	3.50 289,345.300	843.92	0.00	0.00	0.00	843.92	Received this period
CUSIP: 3140XJ3F8 Ex date: 28 May 24 / Pay date: 28 May 24							
FNMA POOL #FS3497 3.5% 08-01-2052 BEO	3.50 294,919.680	860.18	0.00	0.00	0.00	860.18	Received this period
CUSIP: 3140XJ3F8 Ex date: 25 Jan 24 / Pay date: 25 Jan 24							
FNMA POOL #FS3497 3.5% 08-01-2052 BEO	3.50 288,194.560	840.57	0.00	0.00	0.00	840.57	Received this period
CUSIP: 3140XJ3F8 Ex date: 25 Jun 24 / Pay date: 25 Jun 24							
FNMA POOL #FS3497 3.5% 08-01-2052 BEO	3.50 293,751.250	856.77	0.00	0.00	0.00	856.77	Received this period
CUSIP: 3140XJ3F8 Ex date: 26 Feb 24 / Pay date: 26 Feb 24							
FNMA POOL #FS3497 3.5% 08-01-2052 BEO	3.50 300,459.540	876.34	0.00	0.00	0.00	876.34	Received this period
CUSIP: 3140XJ3F8 Ex date: 25 Aug 23 / Pay date: 25 Aug 23							
FNMA POOL #FS3497 3.5% 08-01-2052 BEO	3.50 296,644.440	865.21	0.00	0.00	0.00	865.21	Received this period
CUSIP: 3140XJ3F8 Ex date: 26 Dec 23 / Pay date: 26 Dec 23							
FNMA POOL #FS3497 3.5% 08-01-2052 BEO	3.50 298,916.470	871.84	0.00	0.00	0.00	871.84	Received this period
CUSIP: 3140XJ3F8 Ex date: 25 Sep 23 / Pay date: 25 Sep 23							

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government mortgage backed securities</b>							
<b>United States - USD</b>							
FNMA POOL #FS3497 3.5% 08-01-2052 BEO	3.50	849.90	0.00	0.00	0.00	849.90	Received this period
	291,392.700						
CUSIP: 3140XJ3F8 Ex date: 25 Apr 24 / Pay date: 25 Apr 24							
FNMA POOL #FS3497 3.5% 08-01-2052 BEO	3.50	853.17	0.00	0.00	0.00	853.17	Received this period
	292,514.360						
CUSIP: 3140XJ3F8 Ex date: 25 Mar 24 / Pay date: 25 Mar 24							
FNMA POOL #FS3497 3.5% 08-01-2052 BEO	3.50	867.34	0.00	0.00	0.00	867.34	Received this period
	297,373.910						
CUSIP: 3140XJ3F8 Ex date: 27 Nov 23 / Pay date: 27 Nov 23							
FNMA POOL #MA2356 3% 07-01-2045 BEO	3.00	87.28	0.00	0.00	0.00	87.28	Received this period
	34,910.520						
CUSIP: 31418BTN6 Ex date: 25 Jul 23 / Pay date: 25 Jul 23							
FNMA POOL #MA2356 3% 07-01-2045 BEO	3.00	79.49	0.00	0.00	0.00	79.49	Received this period
	31,795.470						
CUSIP: 31418BTN6 Ex date: 25 Jun 24 / Pay date: 25 Jun 24							
FNMA POOL #MA2356 3% 07-01-2045 BEO	3.00	87.03	0.00	0.00	0.00	87.03	Received this period
	34,810.210						
CUSIP: 31418BTN6 Ex date: 25 Aug 23 / Pay date: 25 Aug 23							
FNMA POOL #MA2356 3% 07-01-2045 BEO	3.00	80.02	0.00	0.00	0.00	80.02	Received this period
	32,009.800						
CUSIP: 31418BTN6 Ex date: 25 Apr 24 / Pay date: 25 Apr 24							
FNMA POOL #MA2356 3% 07-01-2045 BEO	3.00	79.74	0.00	0.00	0.00	79.74	Received this period
	31,895.580						
CUSIP: 31418BTN6 Ex date: 28 May 24 / Pay date: 28 May 24							
FNMA POOL #MA2356 3% 07-01-2045 BEO	3.00	82.62	0.00	0.00	0.00	82.62	Received this period
	33,048.310						
CUSIP: 31418BTN6 Ex date: 27 Nov 23 / Pay date: 27 Nov 23							
FNMA POOL #MA2356 3% 07-01-2045 BEO	3.00	82.13	0.00	0.00	0.00	82.13	Received this period
	32,852.950						
CUSIP: 31418BTN6 Ex date: 25 Jan 24 / Pay date: 25 Jan 24							

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government mortgage backed securities</b>							
<b>United States - USD</b>							
FNMA POOL #MA2356 3% 07-01-2045 BEO	3.00	86.76	0.00	0.00	0.00	86.76	Received this period
	34,705.480						
CUSIP: 31418BTN6 Ex date: 25 Sep 23 / Pay date: 25 Sep 23							
FNMA POOL #MA2356 3% 07-01-2045 BEO	3.00	84.59	0.00	0.00	0.00	84.59	Received this period
	33,837.010						
CUSIP: 31418BTN6 Ex date: 25 Oct 23 / Pay date: 25 Oct 23							
FNMA POOL #MA2356 3% 07-01-2045 BEO	3.00	82.38	0.00	0.00	0.00	82.38	Received this period
	32,952.680						
CUSIP: 31418BTN6 Ex date: 26 Dec 23 / Pay date: 26 Dec 23							
FNMA POOL #MA2356 3% 07-01-2045 BEO	3.00	81.88	0.00	0.00	0.00	81.88	Received this period
	32,751.570						
CUSIP: 31418BTN6 Ex date: 26 Feb 24 / Pay date: 26 Feb 24							
FNMA POOL #MA2356 3% 07-01-2045 BEO	3.00	81.61	0.00	0.00	0.00	81.61	Received this period
	32,645.160						
CUSIP: 31418BTN6 Ex date: 25 Mar 24 / Pay date: 25 Mar 24							
FNMA POOL #MA2730 2.5% 08-01-2046 BEO	2.50	62.64	0.00	0.00	0.00	62.64	Received this period
	30,068.180						
CUSIP: 31418CA87 Ex date: 25 Sep 23 / Pay date: 25 Sep 23							
FNMA POOL #MA2730 2.5% 08-01-2046 BEO	2.50	64.03	0.00	0.00	0.00	64.03	Received this period
	30,735.910						
CUSIP: 31418CA87 Ex date: 25 Jul 23 / Pay date: 25 Jul 23							
FNMA POOL #MA2730 2.5% 08-01-2046 BEO	2.50	62.86	0.00	0.00	0.00	62.86	Received this period
	30,173.520						
CUSIP: 31418CA87 Ex date: 25 Aug 23 / Pay date: 25 Aug 23							
FNMA POOL #MA2730 2.5% 08-01-2046 BEO	2.50	61.84	0.00	0.00	0.00	61.84	Received this period
	29,683.040						
CUSIP: 31418CA87 Ex date: 25 Oct 23 / Pay date: 25 Oct 23							
FNMA POOL #MA2828 2.5% 11-01-2046 BEO	2.50	313.45	0.00	0.00	0.00	313.45	Received this period
	150,454.860						
CUSIP: 31418CEA8 Ex date: 25 Jul 23 / Pay date: 25 Jul 23							

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government mortgage backed securities</b>							
<b>United States - USD</b>							
FNMA POOL #MA2828 2.5% 11-01-2046 BEO	2.50 143,837.800	299.66	0.00	0.00	0.00	299.66	Received this period
CUSIP: 31418CEA8 Ex date: 25 Mar 24 / Pay date: 25 Mar 24							
FNMA POOL #MA2828 2.5% 11-01-2046 BEO	2.50 149,034.370	310.49	0.00	0.00	0.00	310.49	Received this period
CUSIP: 31418CEA8 Ex date: 25 Oct 23 / Pay date: 25 Oct 23							
FNMA POOL #MA2828 2.5% 11-01-2046 BEO	2.50 142,424.510	296.72	0.00	0.00	0.00	296.72	Received this period
CUSIP: 31418CEA8 Ex date: 25 Jun 24 / Pay date: 25 Jun 24							
FNMA POOL #MA2828 2.5% 11-01-2046 BEO	2.50 149,506.430	311.47	0.00	0.00	0.00	311.47	Received this period
CUSIP: 31418CEA8 Ex date: 25 Sep 23 / Pay date: 25 Sep 23							
FNMA POOL #MA2828 2.5% 11-01-2046 BEO	2.50 148,567.340	309.52	0.00	0.00	0.00	309.52	Received this period
CUSIP: 31418CEA8 Ex date: 27 Nov 23 / Pay date: 27 Nov 23							
FNMA POOL #MA2828 2.5% 11-01-2046 BEO	2.50 143,385.380	298.72	0.00	0.00	0.00	298.72	Received this period
CUSIP: 31418CEA8 Ex date: 25 Apr 24 / Pay date: 25 Apr 24							
FNMA POOL #MA2828 2.5% 11-01-2046 BEO	2.50 148,110.730	308.56	0.00	0.00	0.00	308.56	Received this period
CUSIP: 31418CEA8 Ex date: 26 Dec 23 / Pay date: 26 Dec 23							
FNMA POOL #MA2828 2.5% 11-01-2046 BEO	2.50 142,937.600	297.79	0.00	0.00	0.00	297.79	Received this period
CUSIP: 31418CEA8 Ex date: 28 May 24 / Pay date: 28 May 24							
FNMA POOL #MA2828 2.5% 11-01-2046 BEO	2.50 147,093.160	306.44	0.00	0.00	0.00	306.44	Received this period
CUSIP: 31418CEA8 Ex date: 26 Feb 24 / Pay date: 26 Feb 24							
FNMA POOL #MA2828 2.5% 11-01-2046 BEO	2.50 149,970.080	312.44	0.00	0.00	0.00	312.44	Received this period
CUSIP: 31418CEA8 Ex date: 25 Aug 23 / Pay date: 25 Aug 23							

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government mortgage backed securities</b>							
<b>United States - USD</b>							
FNMA POOL #MA2828 2.5% 11-01-2046 BEO	2.50	307.57	0.00	0.00	0.00	307.57	Received this period
	147,632.140						
CUSIP: 31418CEA8 Ex date: 25 Jan 24 / Pay date: 25 Jan 24							
FNMA POOL #MA4563 2.5% 03-01-2052 BEO	2.50	1,007.84	0.00	0.00	0.00	1,007.84	Received this period
	483,763.680						
CUSIP: 31418EB90 Ex date: 27 Nov 23 / Pay date: 27 Nov 23							
FNMA POOL #MA4563 2.5% 03-01-2052 BEO	2.50	1,019.13	0.00	0.00	0.00	1,019.13	Received this period
	489,183.380						
CUSIP: 31418EB90 Ex date: 25 Sep 23 / Pay date: 25 Sep 23							
FNMA POOL #MA4563 2.5% 03-01-2052 BEO	2.50	1,031.56	0.00	0.00	0.00	1,031.56	Received this period
	495,146.590						
CUSIP: 31418EB90 Ex date: 25 Jul 23 / Pay date: 25 Jul 23							
FNMA POOL #MA4563 2.5% 03-01-2052 BEO	2.50	1,024.92	0.00	0.00	0.00	1,024.92	Received this period
	491,963.640						
CUSIP: 31418EB90 Ex date: 25 Aug 23 / Pay date: 25 Aug 23							
FNMA POOL #MA4563 2.5% 03-01-2052 BEO	2.50	973.50	0.00	0.00	0.00	973.50	Received this period
	467,277.760						
CUSIP: 31418EB90 Ex date: 25 Jun 24 / Pay date: 25 Jun 24							
FNMA POOL #MA4563 2.5% 03-01-2052 BEO	2.50	990.34	0.00	0.00	0.00	990.34	Received this period
	475,362.000						
CUSIP: 31418EB90 Ex date: 25 Mar 24 / Pay date: 25 Mar 24							
FNMA POOL #MA4563 2.5% 03-01-2052 BEO	2.50	998.79	0.00	0.00	0.00	998.79	Received this period
	479,420.710						
CUSIP: 31418EB90 Ex date: 25 Jan 24 / Pay date: 25 Jan 24							
FNMA POOL #MA4563 2.5% 03-01-2052 BEO	2.50	984.99	0.00	0.00	0.00	984.99	Received this period
	472,797.290						
CUSIP: 31418EB90 Ex date: 25 Apr 24 / Pay date: 25 Apr 24							
FNMA POOL #MA4563 2.5% 03-01-2052 BEO	2.50	1,003.31	0.00	0.00	0.00	1,003.31	Received this period
	481,587.910						
CUSIP: 31418EB90 Ex date: 26 Dec 23 / Pay date: 26 Dec 23							

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government mortgage backed securities</b>							
<b>United States - USD</b>							
FNMA POOL #MA4563 2.5% 03-01-2052 BEO	2.50	979.52	0.00	0.00	0.00	979.52	Received this period
	470,170.030						
CUSIP: 31418EB90 Ex date: 28 May 24 / Pay date: 28 May 24							
FNMA POOL #MA4563 2.5% 03-01-2052 BEO	2.50	994.49	0.00	0.00	0.00	994.49	Received this period
	477,354.870						
CUSIP: 31418EB90 Ex date: 26 Feb 24 / Pay date: 26 Feb 24							
FNMA POOL #MA4563 2.5% 03-01-2052 BEO	2.50	1,013.60	0.00	0.00	0.00	1,013.60	Received this period
	486,529.680						
CUSIP: 31418EB90 Ex date: 25 Oct 23 / Pay date: 25 Oct 23							
FNMA POOL #MA4656 4.5% 07-01-2052 BEO	4.50	640.88	0.00	0.00	0.00	640.88	Received this period
	170,901.570						
CUSIP: 31418EE63 Ex date: 25 Oct 23 / Pay date: 25 Oct 23							
FNMA POOL #MA4656 4.5% 07-01-2052 BEO	4.50	621.70	0.00	0.00	0.00	621.70	Received this period
	165,785.620						
CUSIP: 31418EE63 Ex date: 25 Apr 24 / Pay date: 25 Apr 24							
FNMA POOL #MA4656 4.5% 07-01-2052 BEO	4.50	631.17	0.00	0.00	0.00	631.17	Received this period
	168,312.070						
CUSIP: 31418EE63 Ex date: 25 Jan 24 / Pay date: 25 Jan 24							
FNMA POOL #MA4656 4.5% 07-01-2052 BEO	4.50	644.53	0.00	0.00	0.00	644.53	Received this period
	171,874.290						
CUSIP: 31418EE63 Ex date: 25 Sep 23 / Pay date: 25 Sep 23							
FNMA POOL #MA4656 4.5% 07-01-2052 BEO	4.50	651.72	0.00	0.00	0.00	651.72	Received this period
	173,791.450						
CUSIP: 31418EE63 Ex date: 25 Jul 23 / Pay date: 25 Jul 23							
FNMA POOL #MA4656 4.5% 07-01-2052 BEO	4.50	647.70	0.00	0.00	0.00	647.70	Received this period
	172,720.270						
CUSIP: 31418EE63 Ex date: 25 Aug 23 / Pay date: 25 Aug 23							
FNMA POOL #MA4656 4.5% 07-01-2052 BEO	4.50	636.92	0.00	0.00	0.00	636.92	Received this period
	169,846.450						
CUSIP: 31418EE63 Ex date: 27 Nov 23 / Pay date: 27 Nov 23							

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government mortgage backed securities</b>							
<b>United States - USD</b>							
FNMA POOL #MA4656 4.5% 07-01-2052 BEO	4.50	618.22	0.00	0.00	0.00	618.22	Received this period
	164,858.330						
CUSIP: 31418EE63 Ex date: 28 May 24 / Pay date: 28 May 24							
FNMA POOL #MA4656 4.5% 07-01-2052 BEO	4.50	614.18	0.00	0.00	0.00	614.18	Received this period
	163,781.170						
CUSIP: 31418EE63 Ex date: 25 Jun 24 / Pay date: 25 Jun 24							
FNMA POOL #MA4656 4.5% 07-01-2052 BEO	4.50	633.74	0.00	0.00	0.00	633.74	Received this period
	168,996.140						
CUSIP: 31418EE63 Ex date: 26 Dec 23 / Pay date: 26 Dec 23							
FNMA POOL #MA4656 4.5% 07-01-2052 BEO	4.50	627.94	0.00	0.00	0.00	627.94	Received this period
	167,450.750						
CUSIP: 31418EE63 Ex date: 26 Feb 24 / Pay date: 26 Feb 24							
FNMA POOL #MA4656 4.5% 07-01-2052 BEO	4.50	624.94	0.00	0.00	0.00	624.94	Received this period
	166,650.530						
CUSIP: 31418EE63 Ex date: 25 Mar 24 / Pay date: 25 Mar 24							
FNMA POOL #MA4761 5% 09-01-2052 BEO	5.00	734.00	0.00	0.00	0.00	734.00	Received this period
	176,160.480						
CUSIP: 31418EJF8 Ex date: 25 Sep 23 / Pay date: 25 Sep 23							
FNMA POOL #MA4761 5% 09-01-2052 BEO	5.00	708.53	0.00	0.00	0.00	708.53	Received this period
	170,046.620						
CUSIP: 31418EJF8 Ex date: 25 Mar 24 / Pay date: 25 Mar 24							
FNMA POOL #MA4761 5% 09-01-2052 BEO	5.00	703.59	0.00	0.00	0.00	703.59	Received this period
	168,862.470						
CUSIP: 31418EJF8 Ex date: 25 Apr 24 / Pay date: 25 Apr 24							
FNMA POOL #MA4761 5% 09-01-2052 BEO	5.00	739.27	0.00	0.00	0.00	739.27	Received this period
	177,425.550						
CUSIP: 31418EJF8 Ex date: 25 Aug 23 / Pay date: 25 Aug 23							
FNMA POOL #MA4761 5% 09-01-2052 BEO	5.00	720.10	0.00	0.00	0.00	720.10	Received this period
	172,824.930						
CUSIP: 31418EJF8 Ex date: 26 Dec 23 / Pay date: 26 Dec 23							

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government mortgage backed securities</b>							
<b>United States - USD</b>							
FNMA POOL #MA4761 5% 09-01-2052 BEO	5.00	698.55	0.00	0.00	0.00	698.55	Received this period
	167,652.390						
CUSIP: 31418EJF8 Ex date: 28 May 24 / Pay date: 28 May 24							
FNMA POOL #MA4761 5% 09-01-2052 BEO	5.00	712.11	0.00	0.00	0.00	712.11	Received this period
	170,907.160						
CUSIP: 31418EJF8 Ex date: 26 Feb 24 / Pay date: 26 Feb 24							
FNMA POOL #MA4761 5% 09-01-2052 BEO	5.00	724.60	0.00	0.00	0.00	724.60	Received this period
	173,903.980						
CUSIP: 31418EJF8 Ex date: 27 Nov 23 / Pay date: 27 Nov 23							
FNMA POOL #MA4761 5% 09-01-2052 BEO	5.00	716.62	0.00	0.00	0.00	716.62	Received this period
	171,989.460						
CUSIP: 31418EJF8 Ex date: 25 Jan 24 / Pay date: 25 Jan 24							
FNMA POOL #MA4761 5% 09-01-2052 BEO	5.00	692.42	0.00	0.00	0.00	692.42	Received this period
	166,180.650						
CUSIP: 31418EJF8 Ex date: 25 Jun 24 / Pay date: 25 Jun 24							
FNMA POOL #MA4761 5% 09-01-2052 BEO	5.00	729.14	0.00	0.00	0.00	729.14	Received this period
	174,993.470						
CUSIP: 31418EJF8 Ex date: 25 Oct 23 / Pay date: 25 Oct 23							
FNMA POOL #MA4761 5% 09-01-2052 BEO	5.00	744.04	0.00	0.00	0.00	744.04	Received this period
	178,570.210						
CUSIP: 31418EJF8 Ex date: 25 Jul 23 / Pay date: 25 Jul 23							
FNMA POOL #MA4783 4% 10-01-2052 BEO	4.00	549.98	0.00	0.00	0.00	549.98	Received this period
	164,993.480						
CUSIP: 31418EJ50 Ex date: 25 Jun 24 / Pay date: 25 Jun 24							
FNMA POOL #MA4783 4% 10-01-2052 BEO	4.00	569.41	0.00	0.00	0.00	569.41	Received this period
	170,823.810						
CUSIP: 31418EJ50 Ex date: 27 Nov 23 / Pay date: 27 Nov 23							
FNMA POOL #MA4783 4% 10-01-2052 BEO	4.00	571.87	0.00	0.00	0.00	571.87	Received this period
	171,562.280						
CUSIP: 31418EJ50 Ex date: 25 Oct 23 / Pay date: 25 Oct 23							

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government mortgage backed securities</b>							
<b>United States - USD</b>							
FNMA POOL #MA4783 4% 10-01-2052 BEO	4.00	556.20	0.00	0.00	0.00	556.20	Received this period
	166,858.850						
CUSIP: 31418EJ50 Ex date: 25 Apr 24 / Pay date: 25 Apr 24							
FNMA POOL #MA4783 4% 10-01-2052 BEO	4.00	574.97	0.00	0.00	0.00	574.97	Received this period
	172,491.000						
CUSIP: 31418EJ50 Ex date: 25 Sep 23 / Pay date: 25 Sep 23							
FNMA POOL #MA4783 4% 10-01-2052 BEO	4.00	553.00	0.00	0.00	0.00	553.00	Received this period
	165,900.960						
CUSIP: 31418EJ50 Ex date: 28 May 24 / Pay date: 28 May 24							
FNMA POOL #MA4783 4% 10-01-2052 BEO	4.00	558.99	0.00	0.00	0.00	558.99	Received this period
	167,696.260						
CUSIP: 31418EJ50 Ex date: 25 Mar 24 / Pay date: 25 Mar 24							
FNMA POOL #MA4783 4% 10-01-2052 BEO	4.00	561.67	0.00	0.00	0.00	561.67	Received this period
	168,501.830						
CUSIP: 31418EJ50 Ex date: 26 Feb 24 / Pay date: 26 Feb 24							
FNMA POOL #MA4783 4% 10-01-2052 BEO	4.00	577.56	0.00	0.00	0.00	577.56	Received this period
	173,266.520						
CUSIP: 31418EJ50 Ex date: 25 Aug 23 / Pay date: 25 Aug 23							
FNMA POOL #MA4783 4% 10-01-2052 BEO	4.00	566.74	0.00	0.00	0.00	566.74	Received this period
	170,023.230						
CUSIP: 31418EJ50 Ex date: 26 Dec 23 / Pay date: 26 Dec 23							
FNMA POOL #MA4783 4% 10-01-2052 BEO	4.00	580.10	0.00	0.00	0.00	580.10	Received this period
	174,031.040						
CUSIP: 31418EJ50 Ex date: 25 Jul 23 / Pay date: 25 Jul 23							
FNMA POOL #MA4783 4% 10-01-2052 BEO	4.00	564.31	0.00	0.00	0.00	564.31	Received this period
	169,294.170						
CUSIP: 31418EJ50 Ex date: 25 Jan 24 / Pay date: 25 Jan 24							
FNMA POOL #MA4850 5% 11-01-2037 BEO	5.00	732.81	0.00	0.00	0.00	732.81	Received this period
	175,874.890						
CUSIP: 31418EL81 Ex date: 25 Sep 23 / Pay date: 25 Sep 23							

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government mortgage backed securities</b>							
<b>United States - USD</b>							
FNMA POOL #MA4850 5% 11-01-2037 BEO	5.00	703.17	0.00	0.00	0.00	703.17	Received this period
	168,760.950						
CUSIP: 31418EL81 Ex date: 26 Dec 23 / Pay date: 26 Dec 23							
FNMA POOL #MA4850 5% 11-01-2037 BEO	5.00	643.41	0.00	0.00	0.00	643.41	Received this period
	154,419.300						
CUSIP: 31418EL81 Ex date: 25 Jun 24 / Pay date: 25 Jun 24							
FNMA POOL #MA4850 5% 11-01-2037 BEO	5.00	741.31	0.00	0.00	0.00	741.31	Received this period
	177,913.280						
CUSIP: 31418EL81 Ex date: 25 Aug 23 / Pay date: 25 Aug 23							
FNMA POOL #MA4850 5% 11-01-2037 BEO	5.00	754.14	0.00	0.00	0.00	754.14	Received this period
	180,992.400						
CUSIP: 31418EL81 Ex date: 25 Jul 23 / Pay date: 25 Jul 23							
FNMA POOL #MA4850 5% 11-01-2037 BEO	5.00	674.92	0.00	0.00	0.00	674.92	Received this period
	161,981.660						
CUSIP: 31418EL81 Ex date: 25 Mar 24 / Pay date: 25 Mar 24							
FNMA POOL #MA4850 5% 11-01-2037 BEO	5.00	711.38	0.00	0.00	0.00	711.38	Received this period
	170,731.850						
CUSIP: 31418EL81 Ex date: 27 Nov 23 / Pay date: 27 Nov 23							
FNMA POOL #MA4850 5% 11-01-2037 BEO	5.00	661.49	0.00	0.00	0.00	661.49	Received this period
	158,758.500						
CUSIP: 31418EL81 Ex date: 25 Apr 24 / Pay date: 25 Apr 24							
FNMA POOL #MA4850 5% 11-01-2037 BEO	5.00	682.90	0.00	0.00	0.00	682.90	Received this period
	163,895.390						
CUSIP: 31418EL81 Ex date: 26 Feb 24 / Pay date: 26 Feb 24							
FNMA POOL #MA4850 5% 11-01-2037 BEO	5.00	724.48	0.00	0.00	0.00	724.48	Received this period
	173,874.780						
CUSIP: 31418EL81 Ex date: 25 Oct 23 / Pay date: 25 Oct 23							
FNMA POOL #MA4850 5% 11-01-2037 BEO	5.00	695.42	0.00	0.00	0.00	695.42	Received this period
	166,900.830						
CUSIP: 31418EL81 Ex date: 25 Jan 24 / Pay date: 25 Jan 24							

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government mortgage backed securities</b>							
<b>United States - USD</b>							
FNMA POOL #MA4850 5% 11-01-2037 BEO	5.00	652.74	0.00	0.00	0.00	652.74	Received this period
	156,658.460						
CUSIP: 31418EL81 Ex date: 28 May 24 / Pay date: 28 May 24							
FNMA POOL #MA4978 5% 04-01-2053 BEO	5.00	659.76	0.00	0.00	0.00	659.76	Received this period
	158,342.670						
CUSIP: 31418EQ86 Ex date: 28 May 24 / Pay date: 28 May 24							
FNMA POOL #MA4978 5% 04-01-2053 BEO	5.00	684.28	0.00	0.00	0.00	684.28	Received this period
	164,227.920						
CUSIP: 31418EQ86 Ex date: 25 Oct 23 / Pay date: 25 Oct 23							
FNMA POOL #MA4978 5% 04-01-2053 BEO	5.00	681.44	0.00	0.00	0.00	681.44	Received this period
	163,544.820						
CUSIP: 31418EQ86 Ex date: 27 Nov 23 / Pay date: 27 Nov 23							
FNMA POOL #MA4978 5% 04-01-2053 BEO	5.00	677.05	0.00	0.00	0.00	677.05	Received this period
	162,490.880						
CUSIP: 31418EQ86 Ex date: 26 Dec 23 / Pay date: 26 Dec 23							
FNMA POOL #MA4978 5% 04-01-2053 BEO	5.00	663.24	0.00	0.00	0.00	663.24	Received this period
	159,178.580						
CUSIP: 31418EQ86 Ex date: 25 Apr 24 / Pay date: 25 Apr 24							
FNMA POOL #MA4978 5% 04-01-2053 BEO	5.00	666.72	0.00	0.00	0.00	666.72	Received this period
	160,012.040						
CUSIP: 31418EQ86 Ex date: 25 Mar 24 / Pay date: 25 Mar 24							
FNMA POOL #MA4978 5% 04-01-2053 BEO	5.00	655.62	0.00	0.00	0.00	655.62	Received this period
	157,349.270						
CUSIP: 31418EQ86 Ex date: 25 Jun 24 / Pay date: 25 Jun 24							
FNMA POOL #MA4978 5% 04-01-2053 BEO	5.00	670.07	0.00	0.00	0.00	670.07	Received this period
	160,816.980						
CUSIP: 31418EQ86 Ex date: 26 Feb 24 / Pay date: 26 Feb 24							
FNMA POOL #MA4978 5% 04-01-2053 BEO	5.00	674.02	0.00	0.00	0.00	674.02	Received this period
	161,764.370						
CUSIP: 31418EQ86 Ex date: 25 Jan 24 / Pay date: 25 Jan 24							

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government mortgage backed securities</b>							
<b>United States - USD</b>							
GNMA POOL #682229 4% 07-15-2049 BEO	4.00	111.23	0.00	0.00	0.00	111.23	Received this period
	33,369.420						
CUSIP: 36295V4N6 Ex date: 15 Aug 23 / Pay date: 15 Aug 23							
GNMA POOL #682229 4% 07-15-2049 BEO	4.00	103.70	0.00	0.00	0.00	103.70	Received this period
	31,108.560						
CUSIP: 36295V4N6 Ex date: 15 Apr 24 / Pay date: 15 Apr 24							
GNMA POOL #682229 4% 07-15-2049 BEO	4.00	103.91	0.00	0.00	0.00	103.91	Received this period
	31,172.570						
CUSIP: 36295V4N6 Ex date: 15 Mar 24 / Pay date: 15 Mar 24							
GNMA POOL #682229 4% 07-15-2049 BEO	4.00	111.04	0.00	0.00	0.00	111.04	Received this period
	33,311.060						
CUSIP: 36295V4N6 Ex date: 15 Sep 23 / Pay date: 15 Sep 23							
GNMA POOL #682229 4% 07-15-2049 BEO	4.00	110.82	0.00	0.00	0.00	110.82	Received this period
	33,247.150						
CUSIP: 36295V4N6 Ex date: 16 Oct 23 / Pay date: 16 Oct 23							
GNMA POOL #682229 4% 07-15-2049 BEO	4.00	103.46	0.00	0.00	0.00	103.46	Received this period
	31,037.530						
CUSIP: 36295V4N6 Ex date: 15 May 24 / Pay date: 15 May 24							
GNMA POOL #682229 4% 07-15-2049 BEO	4.00	107.34	0.00	0.00	0.00	107.34	Received this period
	32,201.990						
CUSIP: 36295V4N6 Ex date: 16 Jan 24 / Pay date: 16 Jan 24							
GNMA POOL #682229 4% 07-15-2049 BEO	4.00	111.43	0.00	0.00	0.00	111.43	Received this period
	33,429.440						
CUSIP: 36295V4N6 Ex date: 17 Jul 23 / Pay date: 17 Jul 23							
GNMA POOL #682229 4% 07-15-2049 BEO	4.00	107.54	0.00	0.00	0.00	107.54	Received this period
	32,262.560						
CUSIP: 36295V4N6 Ex date: 15 Dec 23 / Pay date: 15 Dec 23							
GNMA POOL #682229 4% 07-15-2049 BEO	4.00	103.25	0.00	0.00	0.00	103.25	Received this period
	30,975.010						
CUSIP: 36295V4N6 Ex date: 17 Jun 24 / Pay date: 17 Jun 24							

◆ **Income and Expense Detail - Base Currency**

<u>Description</u>	<u>Rate</u>		<u>Tax</u>				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government mortgage backed securities</b>							
<b>United States - USD</b>							
GNMA POOL #682229 4% 07-15-2049 BEO	4.00	107.73	0.00	0.00	0.00	107.73	Received this period
	32,318.870						
CUSIP: 36295V4N6 Ex date: 15 Nov 23 / Pay date: 15 Nov 23							
GNMA POOL #682229 4% 07-15-2049 BEO	4.00	104.16	0.00	0.00	0.00	104.16	Received this period
	31,249.470						
CUSIP: 36295V4N6 Ex date: 15 Feb 24 / Pay date: 15 Feb 24							
GNMA POOL #692311 SER 2039 5.5% DUE	5.50	49.43	0.00	0.00	0.00	49.43	Received this period
01-15-2039 BEO	10,785.590						
CUSIP: 36296JDQ5 Ex date: 15 Nov 23 / Pay date: 15 Nov 23							
GNMA POOL #692311 SER 2039 5.5% DUE	5.50	48.93	0.00	0.00	0.00	48.93	Received this period
01-15-2039 BEO	10,676.540						
CUSIP: 36296JDQ5 Ex date: 15 Feb 24 / Pay date: 15 Feb 24							
GNMA POOL #692311 SER 2039 5.5% DUE	5.50	48.77	0.00	0.00	0.00	48.77	Received this period
01-15-2039 BEO	10,639.830						
CUSIP: 36296JDQ5 Ex date: 15 Mar 24 / Pay date: 15 Mar 24							
GNMA POOL #692311 SER 2039 5.5% DUE	5.50	48.26	0.00	0.00	0.00	48.26	Received this period
01-15-2039 BEO	10,528.590						
CUSIP: 36296JDQ5 Ex date: 17 Jun 24 / Pay date: 17 Jun 24							
GNMA POOL #692311 SER 2039 5.5% DUE	5.50	49.93	0.00	0.00	0.00	49.93	Received this period
01-15-2039 BEO	10,893.010						
CUSIP: 36296JDQ5 Ex date: 15 Aug 23 / Pay date: 15 Aug 23							
GNMA POOL #692311 SER 2039 5.5% DUE	5.50	49.60	0.00	0.00	0.00	49.60	Received this period
01-15-2039 BEO	10,821.580						
CUSIP: 36296JDQ5 Ex date: 16 Oct 23 / Pay date: 16 Oct 23							
GNMA POOL #692311 SER 2039 5.5% DUE	5.50	48.60	0.00	0.00	0.00	48.60	Received this period
01-15-2039 BEO	10,602.940						
CUSIP: 36296JDQ5 Ex date: 15 Apr 24 / Pay date: 15 Apr 24							
GNMA POOL #692311 SER 2039 5.5% DUE	5.50	50.09	0.00	0.00	0.00	50.09	Received this period
01-15-2039 BEO	10,928.470						
CUSIP: 36296JDQ5 Ex date: 17 Jul 23 / Pay date: 17 Jul 23							

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Government mortgage backed securities</b>							
<b>United States - USD</b>							
GNMA POOL #692311 SER 2039 5.5% DUE 01-15-2039 BEO CUSIP: 36296JDQ5 Ex date: 15 Sep 23 / Pay date: 15 Sep 23	5.50 10,857.380	49.76	0.00	0.00	0.00	49.76	Received this period
GNMA POOL #692311 SER 2039 5.5% DUE 01-15-2039 BEO CUSIP: 36296JDQ5 Ex date: 15 Dec 23 / Pay date: 15 Dec 23	5.50 10,749.420	49.27	0.00	0.00	0.00	49.27	Received this period
GNMA POOL #692311 SER 2039 5.5% DUE 01-15-2039 BEO CUSIP: 36296JDQ5 Ex date: 16 Jan 24 / Pay date: 16 Jan 24	5.50 10,713.070	49.10	0.00	0.00	0.00	49.10	Received this period
GNMA POOL #692311 SER 2039 5.5% DUE 01-15-2039 BEO CUSIP: 36296JDQ5 Ex date: 15 May 24 / Pay date: 15 May 24	5.50 10,565.860	48.43	0.00	0.00	0.00	48.43	Received this period
GNMA POOL #710769 4.5% 08-15-2039 BEO CUSIP: 36297FT28 Ex date: 16 Jan 24 / Pay date: 16 Jan 24	4.50 8,298.430	31.12	0.00	0.00	0.00	31.12	Received this period
GNMA POOL #710769 4.5% 08-15-2039 BEO CUSIP: 36297FT28 Ex date: 15 Sep 23 / Pay date: 15 Sep 23	4.50 8,444.190	31.67	0.00	0.00	0.00	31.67	Received this period
GNMA POOL #710769 4.5% 08-15-2039 BEO CUSIP: 36297FT28 Ex date: 15 May 24 / Pay date: 15 May 24	4.50 8,157.080	30.59	0.00	0.00	0.00	30.59	Received this period
GNMA POOL #710769 4.5% 08-15-2039 BEO CUSIP: 36297FT28 Ex date: 15 Nov 23 / Pay date: 15 Nov 23	4.50 8,374.430	31.40	0.00	0.00	0.00	31.40	Received this period
GNMA POOL #710769 4.5% 08-15-2039 BEO CUSIP: 36297FT28 Ex date: 15 Apr 24 / Pay date: 15 Apr 24	4.50 8,192.010	30.72	0.00	0.00	0.00	30.72	Received this period
GNMA POOL #710769 4.5% 08-15-2039 BEO CUSIP: 36297FT28 Ex date: 17 Jun 24 / Pay date: 17 Jun 24	4.50 8,117.870	30.44	0.00	0.00	0.00	30.44	Received this period

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Government mortgage backed securities</b>							
<b>United States - USD</b>							
GNMA POOL #710769 4.5% 08-15-2039 BEO	4.50 8,261.190	30.98	0.00	0.00	0.00	30.98	Received this period
CUSIP: 36297FT28 Ex date: 15 Feb 24 / Pay date: 15 Feb 24							
GNMA POOL #710769 4.5% 08-15-2039 BEO	4.50 8,331.960	31.24	0.00	0.00	0.00	31.24	Received this period
CUSIP: 36297FT28 Ex date: 15 Dec 23 / Pay date: 15 Dec 23							
GNMA POOL #710769 4.5% 08-15-2039 BEO	4.50 8,515.920	31.93	0.00	0.00	0.00	31.93	Received this period
CUSIP: 36297FT28 Ex date: 17 Jul 23 / Pay date: 17 Jul 23							
GNMA POOL #710769 4.5% 08-15-2039 BEO	4.50 8,409.380	31.54	0.00	0.00	0.00	31.54	Received this period
CUSIP: 36297FT28 Ex date: 16 Oct 23 / Pay date: 16 Oct 23							
GNMA POOL #710769 4.5% 08-15-2039 BEO	4.50 8,481.400	31.81	0.00	0.00	0.00	31.81	Received this period
CUSIP: 36297FT28 Ex date: 15 Aug 23 / Pay date: 15 Aug 23							
GNMA POOL #710769 4.5% 08-15-2039 BEO	4.50 8,226.670	30.85	0.00	0.00	0.00	30.85	Received this period
CUSIP: 36297FT28 Ex date: 15 Mar 24 / Pay date: 15 Mar 24							
GNMA POOL #782448 6% 10-15-2038 BEO	6.00 4,681.250	23.41	0.00	0.00	0.00	23.41	Received this period
CUSIP: 36241KWH7 Ex date: 17 Jul 23 / Pay date: 17 Jul 23							
GNMA POOL #782448 6% 10-15-2038 BEO	6.00 4,251.590	21.26	0.00	0.00	0.00	21.26	Received this period
CUSIP: 36241KWH7 Ex date: 15 Mar 24 / Pay date: 15 Mar 24							
GNMA POOL #782448 6% 10-15-2038 BEO	6.00 4,509.310	22.55	0.00	0.00	0.00	22.55	Received this period
CUSIP: 36241KWH7 Ex date: 15 Dec 23 / Pay date: 15 Dec 23							
GNMA POOL #782448 6% 10-15-2038 BEO	6.00 4,418.550	22.09	0.00	0.00	0.00	22.09	Received this period
CUSIP: 36241KWH7 Ex date: 15 Feb 24 / Pay date: 15 Feb 24							

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Government mortgage backed securities</b>							
<b>United States - USD</b>							
GNMA POOL #782448 6% 10-15-2038 BEO	6.00 4,628.300	23.14	0.00	0.00	0.00	23.14	Received this period
CUSIP: 36241KWH7 Ex date: 15 Sep 23 / Pay date: 15 Sep 23							
GNMA POOL #782448 6% 10-15-2038 BEO	6.00 4,649.440	23.25	0.00	0.00	0.00	23.25	Received this period
CUSIP: 36241KWH7 Ex date: 15 Aug 23 / Pay date: 15 Aug 23							
GNMA POOL #782448 6% 10-15-2038 BEO	6.00 4,444.290	22.22	0.00	0.00	0.00	22.22	Received this period
CUSIP: 36241KWH7 Ex date: 16 Jan 24 / Pay date: 16 Jan 24							
GNMA POOL #782448 6% 10-15-2038 BEO	6.00 4,219.470	21.10	0.00	0.00	0.00	21.10	Received this period
CUSIP: 36241KWH7 Ex date: 15 Apr 24 / Pay date: 15 Apr 24							
GNMA POOL #782448 6% 10-15-2038 BEO	6.00 4,598.540	22.99	0.00	0.00	0.00	22.99	Received this period
CUSIP: 36241KWH7 Ex date: 16 Oct 23 / Pay date: 16 Oct 23							
GNMA POOL #782448 6% 10-15-2038 BEO	6.00 4,195.040	20.98	0.00	0.00	0.00	20.98	Received this period
CUSIP: 36241KWH7 Ex date: 15 May 24 / Pay date: 15 May 24							
GNMA POOL #782448 6% 10-15-2038 BEO	6.00 4,549.600	22.75	0.00	0.00	0.00	22.75	Received this period
CUSIP: 36241KWH7 Ex date: 15 Nov 23 / Pay date: 15 Nov 23							
GNMA POOL #782448 6% 10-15-2038 BEO	6.00 4,120.150	20.60	0.00	0.00	0.00	20.60	Received this period
CUSIP: 36241KWH7 Ex date: 17 Jun 24 / Pay date: 17 Jun 24							
FANNIE MAE POOL #CB1730 2.5% 09-01-2036	2.50 48,148.770	-50.15	0.00	0.00	0.00	-50.15	Income purchased this period
CUSIP: 3140QL4Q6 Trade date: 04 Apr 24 / Settlement date: 16 Apr 24							
FEDERAL HOME LN MTG CORP POOL #SD8193 2%02-01-2052 BEO	2.00 26,945.650	-22.45	0.00	0.00	0.00	-22.45	Income purchased this period
CUSIP: 3132DWC68 Trade date: 15 Feb 24 / Settlement date: 16 Feb 24							

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Government mortgage backed securities</b>							
<b>United States - USD</b>							
FEDERAL HOME LOAN MORTGAGE CORP POOL #SD8220 3.0% DUE 06-01-2052 REG CUSIP: 3132DWDZ3 Trade date: 15 Feb 24 / Settlement date: 16 Feb 24	3.00 202,359.940	-252.95	0.00	0.00	0.00	-252.95	Income purchased this period
FHLMC SUPER 15Y FIXED 5% 08-01-2038 CUSIP: 3132CXBF8 Trade date: 27 Sep 23 / Settlement date: 18 Oct 23	5.00 162,212.520	-383.00	0.00	0.00	0.00	-383.00	Income purchased this period
FNMA POOL #MA4978 5% 04-01-2053 BEO CUSIP: 31418EQ86 Trade date: 05 Sep 23 / Settlement date: 28 Sep 23	5.00 164,227.920	-615.85	0.00	0.00	0.00	-615.85	Income purchased this period
FEDERAL HOME LN MTG CORP POOL #A33057 5%01-01-2035 BEO CUSIP: 31297NME3 Trade date: 08 Feb 24 / Settlement date: 13 Feb 24	5.00 7,375.670	12.29	0.00	0.00	0.00	12.29	Income sold this period
FEDERAL HOME LN MTG CORP POOL #G03246 6%05-01-2037 BEO CUSIP: 3128M45F6 Trade date: 07 Feb 24 / Settlement date: 13 Feb 24	6.00 20,798.790	41.60	0.00	0.00	0.00	41.60	Income sold this period
FEDERAL HOME LN MTG CORP POOL #G05922 5.5% 07-01-2039 BEO CUSIP: 3128M74F0 Trade date: 07 Feb 24 / Settlement date: 13 Feb 24	5.50 2,743.950	5.03	0.00	0.00	0.00	5.03	Income sold this period
FEDERAL HOME LN MTG CORP POOL #G08106 6%01-01-2036 BEO CUSIP: 3128MJDL1 Trade date: 07 Feb 24 / Settlement date: 13 Feb 24	6.00 6,988.140	13.98	0.00	0.00	0.00	13.98	Income sold this period
FEDERAL HOME LN MTG CORP POOL #G08463 4%10-01-2041 BEO CUSIP: 3128MJQR4 Trade date: 09 Nov 23 / Settlement date: 13 Nov 23	4.00 15,703.420	20.94	0.00	0.00	0.00	20.94	Income sold this period
FEDERAL HOME LN MTG CORP POOL #Q03310 4%09-01-2041 BEO CUSIP: 3132GJKX6 Trade date: 09 Nov 23 / Settlement date: 13 Nov 23	4.00 16,558.640	22.08	0.00	0.00	0.00	22.08	Income sold this period
FEDERAL HOME LN MTG CORP POOL #Q52418 3.5% 11-01-2047 BEO CUSIP: 3132XUVL6 Trade date: 27 Oct 23 / Settlement date: 30 Oct 23	3.50 51,536.400	145.30	0.00	0.00	0.00	145.30	Income sold this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Government mortgage backed securities</b>							
<b>United States - USD</b>							
FEDERAL HOME LOAN MORTGAGE CORP POOL #SD8220 3.0% DUE 06-01-2052 REG CUSIP: 3132DWDZ3 Trade date: 21 May 24 / Settlement date: 22 May 24	3.00 181,428.880	317.50	0.00	0.00	0.00	317.50	Income sold this period
FEDERAL NATL MTG ASSN GTD MTG POOL #AK3435 3.5% 02-01-2042 BEO CUSIP: 3138E7Y99 Trade date: 27 Oct 23 / Settlement date: 30 Oct 23	3.50 14,647.310	41.30	0.00	0.00	0.00	41.30	Income sold this period
FHLMC POOL #G08364 4.5 09-01-2039 CUSIP: 3128MJMN7 Trade date: 08 Feb 24 / Settlement date: 13 Feb 24	4.50 9,358.750	14.04	0.00	0.00	0.00	14.04	Income sold this period
FNMA POOL #995930 5% 04-01-2039 BEO CUSIP: 31416CLK0 Trade date: 08 Feb 24 / Settlement date: 13 Feb 24	5.00 5,804.640	9.67	0.00	0.00	0.00	9.67	Income sold this period
FNMA POOL #AA4463 4.5% 04-01-2039 BEO CUSIP: 31416M5Z3 Trade date: 08 Feb 24 / Settlement date: 13 Feb 24	4.50 10,947.460	16.42	0.00	0.00	0.00	16.42	Income sold this period
FNMA POOL #AD4045 5% 04-01-2040 BEO CUSIP: 31418RP70 Trade date: 08 Feb 24 / Settlement date: 13 Feb 24	5.00 12,705.610	21.18	0.00	0.00	0.00	21.18	Income sold this period
FNMA POOL #AD7752 4.5% 07-01-2040 BEO CUSIP: 31418VTJ1 Trade date: 08 Feb 24 / Settlement date: 13 Feb 24	4.50 10,253.950	15.38	0.00	0.00	0.00	15.38	Income sold this period
FNMA POOL #AD8057 5% 06-01-2040 BEO CUSIP: 31418V5T5 Trade date: 08 Feb 24 / Settlement date: 13 Feb 24	5.00 23,521.310	39.20	0.00	0.00	0.00	39.20	Income sold this period
FNMA POOL #AU3374 3% DUE 08-01-2043 REG CUSIP: 3138X2XC3 Trade date: 27 Oct 23 / Settlement date: 30 Oct 23	3.00 14,257.050	34.45	0.00	0.00	0.00	34.45	Income sold this period
FNMA POOL #MA2730 2.5% 08-01-2046 BEO CUSIP: 31418CA87 Trade date: 25 Oct 23 / Settlement date: 27 Oct 23	2.50 29,489.350	53.24	0.00	0.00	0.00	53.24	Income sold this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Total government mortgage backed securities</b>							
		13,019.20	0.00	0.00	0.00	13,019.20	Receivable last period
		12,568.61	0.00	0.00	0.00	12,568.61	Receivable this period
		160,363.32	0.00	0.00	0.00	160,363.32	Received this period
		0.00	0.00	0.00	0.00	0.00	Income received from prior
		0.00	0.00	0.00	0.00	0.00	Broker commissions recaptured
		0.00	0.00	0.00	0.00	0.00	Tax recoverable last period
		0.00	0.00	0.00	0.00	0.00	Tax recoverable this period
		0.00	0.00	0.00	0.00	0.00	Tax reclaims received
		-1,324.40	0.00	0.00	0.00	-1,324.40	Income purchased this period
		823.60	0.00	0.00	0.00	823.60	Income sold this period
		0.00	0.00	0.00	0.00	0.00	Tax recoverable received this period
		0.00	0.00	0.00	0.00	0.00	Tax recoverable delivered this period
		0.00	0.00	0.00	0.00	0.00	Accrued income received this period
		0.00	0.00	0.00	0.00	0.00	Accrued income delivered this period
		159,411.93	0.00	0.00	0.00	159,411.93	Earned income
<b>Gov't-issued commercial mortgage-backed</b>							
<b>United States - USD</b>							
GNMA 2013-105 CL A 1.705 DUE 02-16-2037	1.705 20,497.100	29.12	0.00	0.00	0.00	29.12	Receivable last period
CUSIP: 38378KXW4 Ex date: 01 Jun 23 / Pay date: 16 Jun 23							
GNMA 2019-053 REMIC PASSTHRU CTF CL V FIXED 2.75% DUE 08-16-2031	2.75 180,649.500	413.98	0.00	0.00	0.00	413.98	Receivable last period
CUSIP: 38380M4H1 Ex date: 01 Jun 23 / Pay date: 16 Jun 23							
GNMA 2013-105 CL A 1.705 DUE 02-16-2037	1.705 11,148.110	15.83	0.00	0.00	0.00	15.83	Receivable this period
CUSIP: 38378KXW4 Ex date: 01 Jul 24 / Pay date: 16 Jul 24							
GNMA 2019-053 REMIC PASSTHRU CTF CL V FIXED 2.75% DUE 08-16-2031	2.75 160,603.660	368.05	0.00	0.00	0.00	368.05	Receivable this period
CUSIP: 38380M4H1 Ex date: 01 Jul 24 / Pay date: 16 Jul 24							
GNMA 2013-105 CL A 1.705 DUE 02-16-2037	1.705 12,704.230	18.05	0.00	0.00	0.00	18.05	Received this period
CUSIP: 38378KXW4 Ex date: 16 Apr 24 / Pay date: 16 Apr 24							
GNMA 2013-105 CL A 1.705 DUE 02-16-2037	1.705 13,220.490	18.78	0.00	0.00	0.00	18.78	Received this period
CUSIP: 38378KXW4 Ex date: 18 Mar 24 / Pay date: 18 Mar 24							

◆ **Income and Expense Detail - Base Currency**

<u>Description</u>	<u>Rate</u>		<u>Tax</u>				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Gov't-issued commercial mortgage-backed</b>							
<b>United States - USD</b>							
GNMA 2013-105 CL A 1.705 DUE 02-16-2037	1.705	19.52	0.00	0.00	0.00	19.52	Received this period
	13,735.550						
CUSIP: 38378KXW4 Ex date: 16 Feb 24 / Pay date: 16 Feb 24							
GNMA 2013-105 CL A 1.705 DUE 02-16-2037	1.705	20.25	0.00	0.00	0.00	20.25	Received this period
	14,249.390						
CUSIP: 38378KXW4 Ex date: 16 Jan 24 / Pay date: 16 Jan 24							
GNMA 2013-105 CL A 1.705 DUE 02-16-2037	1.705	29.12	0.00	0.00	0.00	29.12	Received this period
	20,497.110						
CUSIP: 38378KXW4 Ex date: 17 Jul 23 / Pay date: 17 Jul 23							
GNMA 2013-105 CL A 1.705 DUE 02-16-2037	1.705	20.97	0.00	0.00	0.00	20.97	Received this period
	14,762.030						
CUSIP: 38378KXW4 Ex date: 18 Dec 23 / Pay date: 18 Dec 23							
GNMA 2013-105 CL A 1.705 DUE 02-16-2037	1.705	17.32	0.00	0.00	0.00	17.32	Received this period
	12,186.750						
CUSIP: 38378KXW4 Ex date: 16 May 24 / Pay date: 16 May 24							
GNMA 2013-105 CL A 1.705 DUE 02-16-2037	1.705	28.40	0.00	0.00	0.00	28.40	Received this period
	19,984.950						
CUSIP: 38378KXW4 Ex date: 16 Aug 23 / Pay date: 16 Aug 23							
GNMA 2013-105 CL A 1.705 DUE 02-16-2037	1.705	16.58	0.00	0.00	0.00	16.58	Received this period
	11,668.050						
CUSIP: 38378KXW4 Ex date: 17 Jun 24 / Pay date: 17 Jun 24							
GNMA 2013-105 CL A 1.705 DUE 02-16-2037	1.705	27.67	0.00	0.00	0.00	27.67	Received this period
	19,471.580						
CUSIP: 38378KXW4 Ex date: 18 Sep 23 / Pay date: 18 Sep 23							
GNMA 2013-105 CL A 1.705 DUE 02-16-2037	1.705	21.70	0.00	0.00	0.00	21.70	Received this period
	15,273.470						
CUSIP: 38378KXW4 Ex date: 16 Nov 23 / Pay date: 16 Nov 23							
GNMA 2013-105 CL A 1.705 DUE 02-16-2037	1.705	26.93	0.00	0.00	0.00	26.93	Received this period
	18,957.000						
CUSIP: 38378KXW4 Ex date: 16 Oct 23 / Pay date: 16 Oct 23							

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Gov't-issued commercial mortgage-backed</b>							
<b>United States - USD</b>							
GNMA 2019-053 REMIC PASSTHRU CTF CL V FIXED 2.75% DUE 08-16-2031 CUSIP: 38380M4H1 Ex date: 16 Apr 24 / Pay date: 16 Apr 24	2.75 165,671.560	379.66	0.00	0.00	0.00	379.66	Received this period
GNMA 2019-053 REMIC PASSTHRU CTF CL V FIXED 2.75% DUE 08-16-2031 CUSIP: 38380M4H1 Ex date: 18 Dec 23 / Pay date: 18 Dec 23	2.75 172,369.990	395.01	0.00	0.00	0.00	395.01	Received this period
GNMA 2019-053 REMIC PASSTHRU CTF CL V FIXED 2.75% DUE 08-16-2031 CUSIP: 38380M4H1 Ex date: 17 Jul 23 / Pay date: 17 Jul 23	2.75 180,649.500	413.99	0.00	0.00	0.00	413.99	Received this period
GNMA 2019-053 REMIC PASSTHRU CTF CL V FIXED 2.75% DUE 08-16-2031 CUSIP: 38380M4H1 Ex date: 16 Aug 23 / Pay date: 16 Aug 23	2.75 179,001.860	410.21	0.00	0.00	0.00	410.21	Received this period
GNMA 2019-053 REMIC PASSTHRU CTF CL V FIXED 2.75% DUE 08-16-2031 CUSIP: 38380M4H1 Ex date: 16 Jan 24 / Pay date: 16 Jan 24	2.75 170,701.650	391.19	0.00	0.00	0.00	391.19	Received this period
GNMA 2019-053 REMIC PASSTHRU CTF CL V FIXED 2.75% DUE 08-16-2031 CUSIP: 38380M4H1 Ex date: 16 Feb 24 / Pay date: 16 Feb 24	2.75 169,029.140	387.36	0.00	0.00	0.00	387.36	Received this period
GNMA 2019-053 REMIC PASSTHRU CTF CL V FIXED 2.75% DUE 08-16-2031 CUSIP: 38380M4H1 Ex date: 16 Nov 23 / Pay date: 16 Nov 23	2.75 174,034.170	398.83	0.00	0.00	0.00	398.83	Received this period
GNMA 2019-053 REMIC PASSTHRU CTF CL V FIXED 2.75% DUE 08-16-2031 CUSIP: 38380M4H1 Ex date: 17 Jun 24 / Pay date: 17 Jun 24	2.75 162,297.170	371.93	0.00	0.00	0.00	371.93	Received this period
GNMA 2019-053 REMIC PASSTHRU CTF CL V FIXED 2.75% DUE 08-16-2031 CUSIP: 38380M4H1 Ex date: 18 Mar 24 / Pay date: 18 Mar 24	2.75 167,352.450	383.52	0.00	0.00	0.00	383.52	Received this period
GNMA 2019-053 REMIC PASSTHRU CTF CL V FIXED 2.75% DUE 08-16-2031 CUSIP: 38380M4H1 Ex date: 18 Sep 23 / Pay date: 18 Sep 23	2.75 177,350.090	406.43	0.00	0.00	0.00	406.43	Received this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Gov't-issued commercial mortgage-backed</b>							
<b>United States - USD</b>							
GNMA 2019-053 REMIC PASSTHRU CTF CL V FIXED 2.75% DUE 08-16-2031 CUSIP: 38380M4H1 Ex date: 16 Oct 23 / Pay date: 16 Oct 23	2.75 175,694.200	402.63	0.00	0.00	0.00	402.63	Received this period
GNMA 2019-053 REMIC PASSTHRU CTF CL V FIXED 2.75% DUE 08-16-2031 CUSIP: 38380M4H1 Ex date: 16 May 24 / Pay date: 16 May 24	2.75 163,986.470	375.80	0.00	0.00	0.00	375.80	Received this period
<b>Total gov't-issued commercial mortgage-backed</b>		443.10	0.00	0.00	0.00	443.10	Receivable last period
		383.88	0.00	0.00	0.00	383.88	Receivable this period
		4,981.85	0.00	0.00	0.00	4,981.85	Received this period
		0.00	0.00	0.00	0.00	0.00	Income received from prior
		0.00	0.00	0.00	0.00	0.00	Broker commissions recaptured
		0.00	0.00	0.00	0.00	0.00	Tax recoverable last period
		0.00	0.00	0.00	0.00	0.00	Tax recoverable this period
		0.00	0.00	0.00	0.00	0.00	Tax reclaims received
		0.00	0.00	0.00	0.00	0.00	Income purchased this period
		0.00	0.00	0.00	0.00	0.00	Income sold this period
		0.00	0.00	0.00	0.00	0.00	Tax recoverable received this period
		0.00	0.00	0.00	0.00	0.00	Tax recoverable delivered this period
		0.00	0.00	0.00	0.00	0.00	Accrued income received this period
		0.00	0.00	0.00	0.00	0.00	Accrued income delivered this period
		4,922.63	0.00	0.00	0.00	4,922.63	Earned income
<b>Commercial mortgage-backed</b>							
<b>United States - USD</b>							
CFCRE 2016-C4 MTG 3.283% DUE 05-10-2058 CUSIP: 12531YAN8 Ex date: 01 Jun 23 / Pay date: 12 Jun 23	3.283 175,000.000	478.77	0.00	0.00	0.00	478.77	Receivable last period
CITIGROUP COML MTG 3.717% DUE 09-15-2048 CUSIP: 17324DAU8 Ex date: 01 Jun 23 / Pay date: 16 Jun 23	3.717 165,000.000	511.08	0.00	0.00	0.00	511.08	Receivable last period
COMM 2014-CCRE20 CL A-3 3.326%3.326% DUE 11-10-2047 REG CUSIP: 12592LBH4 Ex date: 12 Jun 23 / Pay date: 12 Jun 23	3.32599 53,077.670	93.17	0.00	0.00	0.00	93.17	Receivable last period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Commercial mortgage-backed</b>							
<b>United States - USD</b>							
GNMA SER 2013-33 REMIC PASSTHRU CL B 2.273 DUE 12-16-2042 CUSIP: 38378B7F0 Ex date: 01 Jun 23 / Pay date: 16 Jun 23	2.273 74,068.170	140.29	0.00	0.00	0.00	140.29	Receivable last period
CFCRE 2016-C4 MTG 3.283% DUE 05-10-2058  CUSIP: 12531YAN8 Ex date: 01 Jul 24 / Pay date: 12 Jul 24	3.283 175,000.000	478.77	0.00	0.00	0.00	478.77	Receivable this period
CITIGROUP COML MTG 3.717% DUE 09-15-2048  CUSIP: 17324DAU8 Ex date: 01 Jul 24 / Pay date: 17 Jul 24	3.717 165,000.000	511.08	0.00	0.00	0.00	511.08	Receivable this period
GNMA SER 2013-33 REMIC PASSTHRU CL B 2.273 DUE 12-16-2042 CUSIP: 38378B7F0 Ex date: 01 Jul 24 / Pay date: 16 Jul 24	2.273 65,598.370	124.25	0.00	0.00	0.00	124.25	Receivable this period
CFCRE 2016-C4 MTG 3.283% DUE 05-10-2058  CUSIP: 12531YAN8 Ex date: 12 Feb 24 / Pay date: 12 Feb 24	3.283 175,000.000	478.77	0.00	0.00	0.00	478.77	Received this period
CFCRE 2016-C4 MTG 3.283% DUE 05-10-2058  CUSIP: 12531YAN8 Ex date: 12 Sep 23 / Pay date: 12 Sep 23	3.283 175,000.000	478.77	0.00	0.00	0.00	478.77	Received this period
CFCRE 2016-C4 MTG 3.283% DUE 05-10-2058  CUSIP: 12531YAN8 Ex date: 12 Mar 24 / Pay date: 12 Mar 24	3.283 175,000.000	478.77	0.00	0.00	0.00	478.77	Received this period
CFCRE 2016-C4 MTG 3.283% DUE 05-10-2058  CUSIP: 12531YAN8 Ex date: 10 May 24 / Pay date: 10 May 24	3.283 175,000.000	478.77	0.00	0.00	0.00	478.77	Received this period
CFCRE 2016-C4 MTG 3.283% DUE 05-10-2058  CUSIP: 12531YAN8 Ex date: 12 Jul 23 / Pay date: 12 Jul 23	3.283 175,000.000	478.77	0.00	0.00	0.00	478.77	Received this period
CFCRE 2016-C4 MTG 3.283% DUE 05-10-2058  CUSIP: 12531YAN8 Ex date: 12 Dec 23 / Pay date: 12 Dec 23	3.283 175,000.000	478.77	0.00	0.00	0.00	478.77	Received this period

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Commercial mortgage-backed</b>							
<b>United States - USD</b>							
CFCRE 2016-C4 MTG 3.283% DUE 05-10-2058 CUSIP: 12531YAN8 Ex date: 10 Nov 23 / Pay date: 10 Nov 23	3.283 175,000.000	478.77	0.00	0.00	0.00	478.77	Received this period
CFCRE 2016-C4 MTG 3.283% DUE 05-10-2058 CUSIP: 12531YAN8 Ex date: 11 Aug 23 / Pay date: 11 Aug 23	3.283 175,000.000	478.77	0.00	0.00	0.00	478.77	Received this period
CFCRE 2016-C4 MTG 3.283% DUE 05-10-2058 CUSIP: 12531YAN8 Ex date: 12 Apr 24 / Pay date: 12 Apr 24	3.283 175,000.000	478.77	0.00	0.00	0.00	478.77	Received this period
CFCRE 2016-C4 MTG 3.283% DUE 05-10-2058 CUSIP: 12531YAN8 Ex date: 13 Oct 23 / Pay date: 13 Oct 23	3.283 175,000.000	478.77	0.00	0.00	0.00	478.77	Received this period
CFCRE 2016-C4 MTG 3.283% DUE 05-10-2058 CUSIP: 12531YAN8 Ex date: 12 Jan 24 / Pay date: 12 Jan 24	3.283 175,000.000	478.77	0.00	0.00	0.00	478.77	Received this period
CFCRE 2016-C4 MTG 3.283% DUE 05-10-2058 CUSIP: 12531YAN8 Ex date: 12 Jun 24 / Pay date: 12 Jun 24	3.283 175,000.000	478.77	0.00	0.00	0.00	478.77	Received this period
CITIGROUP COML MTG 3.717% DUE 09-15-2048 CUSIP: 17324DAU8 Ex date: 17 Aug 23 / Pay date: 17 Aug 23	3.717 165,000.000	511.09	0.00	0.00	0.00	511.09	Received this period
CITIGROUP COML MTG 3.717% DUE 09-15-2048 CUSIP: 17324DAU8 Ex date: 15 Sep 23 / Pay date: 15 Sep 23	3.717 165,000.000	511.09	0.00	0.00	0.00	511.09	Received this period
CITIGROUP COML MTG 3.717% DUE 09-15-2048 CUSIP: 17324DAU8 Ex date: 15 Mar 24 / Pay date: 15 Mar 24	3.717 165,000.000	511.09	0.00	0.00	0.00	511.09	Received this period
CITIGROUP COML MTG 3.717% DUE 09-15-2048 CUSIP: 17324DAU8 Ex date: 17 Apr 24 / Pay date: 17 Apr 24	3.717 165,000.000	511.09	0.00	0.00	0.00	511.09	Received this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Commercial mortgage-backed</b>							
<b>United States - USD</b>							
CITIGROUP COML MTG 3.717% DUE 09-15-2048	3.717	511.09	0.00	0.00	0.00	511.09	Received this period
	165,000.000						
CUSIP: 17324DAU8 Ex date: 15 Dec 23 / Pay date: 15 Dec 23							
CITIGROUP COML MTG 3.717% DUE 09-15-2048	3.717	511.09	0.00	0.00	0.00	511.09	Received this period
	165,000.000						
CUSIP: 17324DAU8 Ex date: 17 Jul 23 / Pay date: 17 Jul 23							
CITIGROUP COML MTG 3.717% DUE 09-15-2048	3.717	511.09	0.00	0.00	0.00	511.09	Received this period
	165,000.000						
CUSIP: 17324DAU8 Ex date: 18 Jan 24 / Pay date: 18 Jan 24							
CITIGROUP COML MTG 3.717% DUE 09-15-2048	3.717	511.09	0.00	0.00	0.00	511.09	Received this period
	165,000.000						
CUSIP: 17324DAU8 Ex date: 17 Jun 24 / Pay date: 17 Jun 24							
CITIGROUP COML MTG 3.717% DUE 09-15-2048	3.717	511.09	0.00	0.00	0.00	511.09	Received this period
	165,000.000						
CUSIP: 17324DAU8 Ex date: 17 Oct 23 / Pay date: 17 Oct 23							
CITIGROUP COML MTG 3.717% DUE 09-15-2048	3.717	511.09	0.00	0.00	0.00	511.09	Received this period
	165,000.000						
CUSIP: 17324DAU8 Ex date: 16 Feb 24 / Pay date: 16 Feb 24							
CITIGROUP COML MTG 3.717% DUE 09-15-2048	3.717	511.09	0.00	0.00	0.00	511.09	Received this period
	165,000.000						
CUSIP: 17324DAU8 Ex date: 17 Nov 23 / Pay date: 17 Nov 23							
CITIGROUP COML MTG 3.717% DUE 09-15-2048	3.717	511.09	0.00	0.00	0.00	511.09	Received this period
	165,000.000						
CUSIP: 17324DAU8 Ex date: 17 May 24 / Pay date: 17 May 24							
COMM 2014-CCRE20 CL A-3 3.326%3.326% DUE	3.326	147.11	0.00	0.00	0.00	147.11	Received this period
11-10-2047 REG	53,077.680						
CUSIP: 12592LBH4 Ex date: 11 Aug 23 / Pay date: 11 Aug 23							
COMM 2014-CCRE20 CL A-3 3.326%3.326% DUE	3.326	147.11	0.00	0.00	0.00	147.11	Received this period
11-10-2047 REG	53,077.680						
CUSIP: 12592LBH4 Ex date: 12 Jul 23 / Pay date: 12 Jul 23							

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Commercial mortgage-backed</b>							
<b>United States - USD</b>							
GNMA SER 2013-33 REMIC PASSTHRU CL B 2.273 DUE 12-16-2042 CUSIP: 38378B7F0 Ex date: 16 Jan 24 / Pay date: 16 Jan 24	2.273 69,418.860	131.49	0.00	0.00	0.00	131.49	Received this period
GNMA SER 2013-33 REMIC PASSTHRU CL B 2.273 DUE 12-16-2042 CUSIP: 38378B7F0 Ex date: 18 Mar 24 / Pay date: 18 Mar 24	2.273 68,151.150	129.09	0.00	0.00	0.00	129.09	Received this period
GNMA SER 2013-33 REMIC PASSTHRU CL B 2.273 DUE 12-16-2042 CUSIP: 38378B7F0 Ex date: 17 Jun 24 / Pay date: 17 Jun 24	2.273 66,238.730	125.47	0.00	0.00	0.00	125.47	Received this period
GNMA SER 2013-33 REMIC PASSTHRU CL B 2.273 DUE 12-16-2042 CUSIP: 38378B7F0 Ex date: 16 May 24 / Pay date: 16 May 24	2.273 66,877.650	126.68	0.00	0.00	0.00	126.68	Received this period
GNMA SER 2013-33 REMIC PASSTHRU CL B 2.273 DUE 12-16-2042 CUSIP: 38378B7F0 Ex date: 16 Feb 24 / Pay date: 16 Feb 24	2.273 68,785.730	130.29	0.00	0.00	0.00	130.29	Received this period
GNMA SER 2013-33 REMIC PASSTHRU CL B 2.273 DUE 12-16-2042 CUSIP: 38378B7F0 Ex date: 16 Oct 23 / Pay date: 16 Oct 23	2.273 72,185.500	136.73	0.00	0.00	0.00	136.73	Received this period
GNMA SER 2013-33 REMIC PASSTHRU CL B 2.273 DUE 12-16-2042 CUSIP: 38378B7F0 Ex date: 18 Dec 23 / Pay date: 18 Dec 23	2.273 70,050.560	132.69	0.00	0.00	0.00	132.69	Received this period
GNMA SER 2013-33 REMIC PASSTHRU CL B 2.273 DUE 12-16-2042 CUSIP: 38378B7F0 Ex date: 16 Aug 23 / Pay date: 16 Aug 23	2.273 73,442.030	139.11	0.00	0.00	0.00	139.11	Received this period
GNMA SER 2013-33 REMIC PASSTHRU CL B 2.273 DUE 12-16-2042 CUSIP: 38378B7F0 Ex date: 16 Nov 23 / Pay date: 16 Nov 23	2.273 70,680.830	133.88	0.00	0.00	0.00	133.88	Received this period
GNMA SER 2013-33 REMIC PASSTHRU CL B 2.273 DUE 12-16-2042 CUSIP: 38378B7F0 Ex date: 18 Sep 23 / Pay date: 18 Sep 23	2.273 72,814.480	137.92	0.00	0.00	0.00	137.92	Received this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Commercial mortgage-backed</b>							
<b>United States - USD</b>							
GNMA SER 2013-33 REMIC PASSTHRU CL B 2.273 DUE 12-16-2042 CUSIP: 38378B7F0 Ex date: 17 Jul 23 / Pay date: 17 Jul 23	2.273 74,068.160	140.30	0.00	0.00	0.00	140.30	Received this period
GNMA SER 2013-33 REMIC PASSTHRU CL B 2.273 DUE 12-16-2042 CUSIP: 38378B7F0 Ex date: 16 Apr 24 / Pay date: 16 Apr 24	2.273 67,515.130	127.88	0.00	0.00	0.00	127.88	Received this period
COMM 2014-CCRE20 CL A-3 3.326%3.326% DUE 11-10-2047 REG CUSIP: 12592LBH4 Trade date: 10 Aug 23 / Settlement date: 14 Aug 23	3.326 53,077.670	63.75	0.00	0.00	0.00	63.75	Income sold this period
<b>Total commercial mortgage-backed</b>		1,223.31	0.00	0.00	0.00	1,223.31	Receivable last period
		1,114.10	0.00	0.00	0.00	1,114.10	Receivable this period
		13,764.07	0.00	0.00	0.00	13,764.07	Received this period
		0.00	0.00	0.00	0.00	0.00	Income received from prior
		0.00	0.00	0.00	0.00	0.00	Broker commissions recaptured
		0.00	0.00	0.00	0.00	0.00	Tax recoverable last period
		0.00	0.00	0.00	0.00	0.00	Tax recoverable this period
		0.00	0.00	0.00	0.00	0.00	Tax reclaims received
		0.00	0.00	0.00	0.00	0.00	Income purchased this period
		63.75	0.00	0.00	0.00	63.75	Income sold this period
		0.00	0.00	0.00	0.00	0.00	Tax recoverable received this period
		0.00	0.00	0.00	0.00	0.00	Tax recoverable delivered this period
		0.00	0.00	0.00	0.00	0.00	Accrued income received this period
		0.00	0.00	0.00	0.00	0.00	Accrued income delivered this period
		13,718.61	0.00	0.00	0.00	13,718.61	Earned income
<b>Asset backed securities</b>							
<b>United States - USD</b>							
ALLY AUTO RECEIVABLES TRUST SER 22-2 CL A3 0.0% DUE 05-17-2027 BEO CUSIP: 02008MAC3 Ex date: 15 Jun 23 / Pay date: 15 Jun 23	4.76 130,000.000	275.02	0.00	0.00	0.00	275.02	Receivable last period
AMERICAN EXPRESS CR ACCOUNT MASTER TR 2022-3 ASSET BACKED CL A 3.385% 08-16-2027 CUSIP: 02582JVV3 Ex date: 15 Jun 23 / Pay date: 15 Jun 23	3.75 125,000.000	208.33	0.00	0.00	0.00	208.33	Receivable last period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Asset backed securities</b>							
<b>United States - USD</b>							
BA CR CARD TR SR 22-A1 CL A1 3.53% DUE 11-15-2027 REG CUSIP: 05522RDE5 Ex date: 15 Jun 23 / Pay date: 15 Jun 23	3.53 170,000.000	266.71	0.00	0.00	0.00	266.71	Receivable last period
BMW VEH LEASE TR 2021-2 .43% 01-27-2025 CUSIP: 09690AAD5 Ex date: 25 Jun 23 / Pay date: 25 Jun 23	0.43 125,000.000	8.95	0.00	0.00	0.00	8.95	Receivable last period
CAPITAL ONE MULTI-ASSET EXECUTION TR SR 2022-2 NT CL A 3.49% 05-15-2027 CUSIP: 14041NGA3 Ex date: 15 Jun 23 / Pay date: 15 Jun 23	3.49 85,000.000	131.84	0.00	0.00	0.00	131.84	Receivable last period
DISCOVER CARD EXECUTION NT TR SR 22-A3 CL A3 3.56% DUE 07-15-2027 REG CUSIP: 254683CW3 Ex date: 15 Jun 23 / Pay date: 15 Jun 23	3.56 115,000.000	181.95	0.00	0.00	0.00	181.95	Receivable last period
FORD CREDIT AUTO OWNER TRUST SER 22-D CL A3 5.27% DUE 05-17-2027 REG CUSIP: 345295AD1 Ex date: 15 Jun 23 / Pay date: 15 Jun 23	5.27 55,000.000	128.82	0.00	0.00	0.00	128.82	Receivable last period
GM FINL AUTOMOBILE 4.01% DUE 09-22-2025 CUSIP: 380130AD6 Ex date: 20 Jun 23 / Pay date: 20 Jun 23	4.01 80,000.000	98.02	0.00	0.00	0.00	98.02	Receivable last period
HONDA AUTO RECEIVABLES OWNER TR SER 22-2 CL A3 3.73% DUE 07-20-2026 REG CUSIP: 43815PAC3 Ex date: 18 Jun 23 / Pay date: 18 Jun 23	3.73 25,000.000	33.67	0.00	0.00	0.00	33.67	Receivable last period
JOHN DEERE OWNER TRUST SER 23-A CL A3 5.01% DUE 11-15-2027 CUSIP: 47800CAC0 Ex date: 15 Jun 23 / Pay date: 15 Jun 23	5.01 60,000.000	133.60	0.00	0.00	0.00	133.60	Receivable last period
PVTPL DELL EQUIP FIN TR 2023-1 SER 23-1 CL A2 5.65% 09-28-2028 CUSIP: 24702HAC7 Ex date: 22 Jun 23 / Pay date: 22 Jun 23	5.65 120,000.000	169.50	0.00	0.00	0.00	169.50	Receivable last period
PVTPL FORD CR AUTO OWNER TR SER 19-1 CL A 3.52% 07-15-2030 CUSIP: 34532PAA8 Ex date: 15 Jun 23 / Pay date: 15 Jun 23	3.52 105,000.000	164.26	0.00	0.00	0.00	164.26	Receivable last period

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Asset backed securities</b>							
<b>United States - USD</b>							
PVTPL SIERRA TIMESHARE 2023-1 RECEIVABLES FDG SER 23-1A CL B 5.83% 01-20-2040 CUSIP: 826943AB8	5.83 87,878.740	156.54	0.00	0.00	0.00	156.54	Receivable last period
PVTPL T-MOBILE US TR 2022-1 SER 22-1A CL A 144A 4.91% 05-22-2028 CUSIP: 87267WAA2 Ex date: 20 Jun 23 / Pay date: 20 Jun 23	4.91 145,000.000	217.54	0.00	0.00	0.00	217.54	Receivable last period
ALLY AUTO RECEIVABLES TRUST SER 22-2 CL A3 0.0% DUE 05-17-2027 BEO CUSIP: 02008MAC3 Ex date: 15 Jul 24 / Pay date: 15 Jul 24	4.76 103,984.830	219.98	0.00	0.00	0.00	219.98	Receivable this period
AMERICAN EXPRESS CREDIT ACCOUNT MAS SER 23-4 CL A 5.15% DUE 09-16-2030 CUSIP: 02589BAC4 Ex date: 15 Jul 24 / Pay date: 15 Jul 24	5.15 105,000.000	240.33	0.00	0.00	0.00	240.33	Receivable this period
CAPITAL ONE MULTI-ASSET EXECUTION TR 2021-2 NT CL A 1.39% 07-15-2030 CUSIP: 14041NFX4 Ex date: 15 Jul 24 / Pay date: 15 Jul 24	1.39 75,000.000	46.33	0.00	0.00	0.00	46.33	Receivable this period
CAPITAL ONE MULTI-ASSET EXECUTION TR SR 2022-2 NT CL A 3.49% 05-15-2027 CUSIP: 14041NGA3 Ex date: 15 Jul 24 / Pay date: 15 Jul 24	3.49 85,000.000	131.84	0.00	0.00	0.00	131.84	Receivable this period
CHASE ISSUANCE TR SR D26Q CL A 4.63% 01-15-2031 CUSIP: 161571HW7 Ex date: 15 Jul 24 / Pay date: 15 Jul 24	4.63 100,000.000	205.77	0.00	0.00	0.00	205.77	Receivable this period
DELL EQUIP FIN TR 5.39% DUE 03-22-2030 CUSIP: 24702GAE5 Ex date: 22 Jul 24 / Pay date: 22 Jul 24	5.39 100,000.000	134.75	0.00	0.00	0.00	134.75	Receivable this period
DISCOVER CARD EXECUTION NT TR SR 22-A3 CL A3 3.56% DUE 07-15-2027 REG CUSIP: 254683CW3 Ex date: 15 Jul 24 / Pay date: 15 Jul 24	3.56 115,000.000	181.95	0.00	0.00	0.00	181.95	Receivable this period
FIFTH THIRD AUTO TRUST SR 23-1 CL A3 0.0% 08-15-2028 CUSIP: 31680EAD3 Ex date: 15 Jul 24 / Pay date: 15 Jul 24	5.53 45,000.000	110.60	0.00	0.00	0.00	110.60	Receivable this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Asset backed securities</b>							
<b>United States - USD</b>							
FORD CR AUTO OWNER 3.88% DUE 11-15-2034	3.88	172.44	0.00	0.00	0.00	172.44	Receivable this period
	100,000.000						
CUSIP: 34528EAA9 Ex date: 15 Jul 24 / Pay date: 15 Jul 24							
FORD CREDIT AUTO OWNER TRUST SER 22-D CL A3 5.27% DUE 05-17-2027 REG	5.27	128.82	0.00	0.00	0.00	128.82	Receivable this period
	55,000.000						
CUSIP: 345295AD1 Ex date: 15 Jul 24 / Pay date: 15 Jul 24							
GM FINL AUTOMOBILE 4.01% DUE 09-22-2025	4.01	29.99	0.00	0.00	0.00	29.99	Receivable this period
	24,479.600						
CUSIP: 380130AD6 Ex date: 20 Jul 24 / Pay date: 20 Jul 24							
HILTON GRAND 5.99% DUE 09-15-2039	5.99	693.09	0.00	0.00	0.00	693.09	Receivable this period
	260,344.880						
CUSIP: 43283YAB9 Ex date: 15 Jul 24 / Pay date: 15 Jul 24							
HONDA AUTO RECEIVABLES OWNER TR SER 22-2 CL A3 3.73% DUE 07-20-2026 REG	3.73	30.02	0.00	0.00	0.00	30.02	Receivable this period
	22,294.860						
CUSIP: 43815PAC3 Ex date: 18 Jul 24 / Pay date: 18 Jul 24							
JOHN DEERE OWNER TRUST SER 23-A CL A3 5.01% DUE 11-15-2027	5.01	133.60	0.00	0.00	0.00	133.60	Receivable this period
	60,000.000						
CUSIP: 47800CAC0 Ex date: 15 Jul 24 / Pay date: 15 Jul 24							
PVTPL DELL EQUIP FIN TR 2023-1 SER 23-1 CL A2 5.65% 09-28-2028	5.65	63.91	0.00	0.00	0.00	63.91	Receivable this period
	45,252.680						
CUSIP: 24702HAC7 Ex date: 22 Jul 24 / Pay date: 22 Jul 24							
PVTPL MVW 2024-1 LLC SR 24-1A CL A 5.32% 02-20-2043	5.32	154.48	0.00	0.00	0.00	154.48	Receivable this period
	95,034.330						
CUSIP: 62847RAA5 Ex date: 20 Jul 24 / Pay date: 20 Jul 24							
PVTPL NEXTGEAR FLOORPLAN MASTER OWNER TRSR 24-1A CL A2 5.12% 03-15-2029	5.12	227.55	0.00	0.00	0.00	227.55	Receivable this period
	100,000.000						
CUSIP: 65341KBZ8 Ex date: 15 Jul 24 / Pay date: 15 Jul 24							
PVTPL SIERRA TIMESHARE 2023-1 RECEIVABLES FDG SER 23-1A CL B 5.83% 01-20-2040	5.83	92.07	0.00	0.00	0.00	92.07	Receivable this period
	51,688.190						
CUSIP: 826943AB8							

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Asset backed securities</b>							
<b>United States - USD</b>							
PVTPL T-MOBILE US TR 2022-1 SER 22-1A CLA 144A 4.91% 05-22-2028 CUSIP: 87267WAA2 Ex date: 20 Jul 24 / Pay date: 20 Jul 24	4.91 154,000.000	217.54	0.00	0.00	0.00	217.54	Receivable this period
PVTPL T-MOBILE US TR 2024-1 5.05% DUE 09-30-2029 CUSIP: 87267RAA3 Ex date: 20 Jul 24 / Pay date: 20 Jul 24	5.05 100,000.000	154.30	0.00	0.00	0.00	154.30	Receivable this period
VERIZON MASTER TR SER 24-3 CL A1A 5.34% 04-20-2027 CUSIP: 92348KCQ4 Ex date: 20 Jul 24 / Pay date: 20 Jul 24	5.34 90,000.000	146.85	0.00	0.00	0.00	146.85	Receivable this period
WF CARD ISSUANCE 4.94% DUE 02-15-2029 CUSIP: 92970QAA3 Ex date: 15 Jul 24 / Pay date: 15 Jul 24	4.94 80,000.000	175.64	0.00	0.00	0.00	175.64	Receivable this period
ALLY AUTO RECEIVABLES TRUST SER 22-2 CL A3 0.0% DUE 05-17-2027 BEO CUSIP: 02008MAC3 Ex date: 17 Jul 23 / Pay date: 17 Jul 23	4.76 110,000.000	436.33	0.00	0.00	0.00	436.33	Received this period
ALLY AUTO RECEIVABLES TRUST SER 22-2 CL A3 0.0% DUE 05-17-2027 BEO CUSIP: 02008MAC3 Ex date: 15 Apr 24 / Pay date: 15 Apr 24	4.76 110,000.000	436.33	0.00	0.00	0.00	436.33	Received this period
ALLY AUTO RECEIVABLES TRUST SER 22-2 CL A3 0.0% DUE 05-17-2027 BEO CUSIP: 02008MAC3 Ex date: 16 Jan 24 / Pay date: 16 Jan 24	4.76 110,000.000	436.33	0.00	0.00	0.00	436.33	Received this period
ALLY AUTO RECEIVABLES TRUST SER 22-2 CL A3 0.0% DUE 05-17-2027 BEO CUSIP: 02008MAC3 Ex date: 15 Aug 23 / Pay date: 15 Aug 23	4.76 110,000.000	436.33	0.00	0.00	0.00	436.33	Received this period
ALLY AUTO RECEIVABLES TRUST SER 22-2 CL A3 0.0% DUE 05-17-2027 BEO CUSIP: 02008MAC3 Ex date: 15 Nov 23 / Pay date: 15 Nov 23	4.76 110,000.000	436.33	0.00	0.00	0.00	436.33	Received this period
ALLY AUTO RECEIVABLES TRUST SER 22-2 CL A3 0.0% DUE 05-17-2027 BEO CUSIP: 02008MAC3 Ex date: 15 Feb 24 / Pay date: 15 Feb 24	4.76 110,000.000	436.33	0.00	0.00	0.00	436.33	Received this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Asset backed securities</b>							
<b>United States - USD</b>							
ALLY AUTO RECEIVABLES TRUST SER 22-2 CL A3 0.0% DUE 05-17-2027 BEO CUSIP: 02008MAC3 Ex date: 16 Oct 23 / Pay date: 16 Oct 23	4.76 110,000.000	436.33	0.00	0.00	0.00	436.33	Received this period
ALLY AUTO RECEIVABLES TRUST SER 22-2 CL A3 0.0% DUE 05-17-2027 BEO CUSIP: 02008MAC3 Ex date: 15 May 24 / Pay date: 15 May 24	4.76 110,000.000	436.33	0.00	0.00	0.00	436.33	Received this period
ALLY AUTO RECEIVABLES TRUST SER 22-2 CL A3 0.0% DUE 05-17-2027 BEO CUSIP: 02008MAC3 Ex date: 17 Jun 24 / Pay date: 17 Jun 24	4.76 110,000.000	436.33	0.00	0.00	0.00	436.33	Received this period
ALLY AUTO RECEIVABLES TRUST SER 22-2 CL A3 0.0% DUE 05-17-2027 BEO CUSIP: 02008MAC3 Ex date: 15 Sep 23 / Pay date: 15 Sep 23	4.76 110,000.000	436.33	0.00	0.00	0.00	436.33	Received this period
ALLY AUTO RECEIVABLES TRUST SER 22-2 CL A3 0.0% DUE 05-17-2027 BEO CUSIP: 02008MAC3 Ex date: 15 Dec 23 / Pay date: 15 Dec 23	4.76 110,000.000	436.33	0.00	0.00	0.00	436.33	Received this period
ALLY AUTO RECEIVABLES TRUST SER 22-2 CL A3 0.0% DUE 05-17-2027 BEO CUSIP: 02008MAC3 Ex date: 15 Mar 24 / Pay date: 15 Mar 24	4.76 110,000.000	436.33	0.00	0.00	0.00	436.33	Received this period
AMERICAN EXPRESS CR ACCOUNT MASTER TR 2022-3 ASSET BACKED CL A 3.385% 08-16-2027 CUSIP: 02582JVV3 Ex date: 16 Oct 23 / Pay date: 16 Oct 23	3.75 125,000.000	390.63	0.00	0.00	0.00	390.63	Received this period
AMERICAN EXPRESS CR ACCOUNT MASTER TR 2022-3 ASSET BACKED CL A 3.385% 08-16-2027 CUSIP: 02582JVV3 Ex date: 15 Sep 23 / Pay date: 15 Sep 23	3.75 125,000.000	390.63	0.00	0.00	0.00	390.63	Received this period
AMERICAN EXPRESS CR ACCOUNT MASTER TR 2022-3 ASSET BACKED CL A 3.385% 08-16-2027 CUSIP: 02582JVV3 Ex date: 15 Aug 23 / Pay date: 15 Aug 23	3.75 125,000.000	390.63	0.00	0.00	0.00	390.63	Received this period
AMERICAN EXPRESS CR ACCOUNT MASTER TR 2022-3 ASSET BACKED CL A 3.385% 08-16-2027 CUSIP: 02582JVV3 Ex date: 16 Jan 24 / Pay date: 16 Jan 24	3.75 125,000.000	390.63	0.00	0.00	0.00	390.63	Received this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Asset backed securities</b>							
<b>United States - USD</b>							
AMERICAN EXPRESS CR ACCOUNT MASTER TR 2022-3 ASSET BACKED CL A 3.385% 08-16-2027 CUSIP: 02582JJV3 Ex date: 15 Feb 24 / Pay date: 15 Feb 24	3.75 125,000.000	390.63	0.00	0.00	0.00	390.63	Received this period
AMERICAN EXPRESS CR ACCOUNT MASTER TR 2022-3 ASSET BACKED CL A 3.385% 08-16-2027 CUSIP: 02582JJV3 Ex date: 17 Jul 23 / Pay date: 17 Jul 23	3.75 125,000.000	390.63	0.00	0.00	0.00	390.63	Received this period
AMERICAN EXPRESS CR ACCOUNT MASTER TR 2022-3 ASSET BACKED CL A 3.385% 08-16-2027 CUSIP: 02582JJV3 Ex date: 15 Nov 23 / Pay date: 15 Nov 23	3.75 125,000.000	390.63	0.00	0.00	0.00	390.63	Received this period
AMERICAN EXPRESS CR ACCOUNT MASTER TR 2022-3 ASSET BACKED CL A 3.385% 08-16-2027 CUSIP: 02582JJV3 Ex date: 15 Dec 23 / Pay date: 15 Dec 23	3.75 125,000.000	390.63	0.00	0.00	0.00	390.63	Received this period
AMERICAN EXPRESS CREDIT ACCOUNT MAS SER 23-4 CL A 5.15% DUE 09-16-2030 CUSIP: 02589BAC4 Ex date: 15 Mar 24 / Pay date: 15 Mar 24	5.15 105,000.000	450.63	0.00	0.00	0.00	450.63	Received this period
AMERICAN EXPRESS CREDIT ACCOUNT MAS SER 23-4 CL A 5.15% DUE 09-16-2030 CUSIP: 02589BAC4 Ex date: 15 Apr 24 / Pay date: 15 Apr 24	5.15 105,000.000	450.63	0.00	0.00	0.00	450.63	Received this period
AMERICAN EXPRESS CREDIT ACCOUNT MAS SER 23-4 CL A 5.15% DUE 09-16-2030 CUSIP: 02589BAC4 Ex date: 15 May 24 / Pay date: 15 May 24	5.15 105,000.000	450.63	0.00	0.00	0.00	450.63	Received this period
AMERICAN EXPRESS CREDIT ACCOUNT MAS SER 23-4 CL A 5.15% DUE 09-16-2030 CUSIP: 02589BAC4 Ex date: 17 Jun 24 / Pay date: 17 Jun 24	5.15 105,000.000	450.63	0.00	0.00	0.00	450.63	Received this period
BA CR CARD TR SR 22-A1 CL A1 3.53% DUE 11-15-2027 REG CUSIP: 05522RDE5 Ex date: 17 Jul 23 / Pay date: 17 Jul 23	3.53 170,000.000	500.08	0.00	0.00	0.00	500.08	Received this period
BA CR CARD TR SR 22-A1 CL A1 3.53% DUE 11-15-2027 REG CUSIP: 05522RDE5 Ex date: 15 Dec 23 / Pay date: 15 Dec 23	3.53 170,000.000	500.08	0.00	0.00	0.00	500.08	Received this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Asset backed securities</b>							
<b>United States - USD</b>							
BA CR CARD TR SR 22-A1 CLA1 3.53% DUE 11-15-2027 REG CUSIP: 05522RDE5 Ex date: 15 Apr 24 / Pay date: 15 Apr 24	3.53 170,000.000	500.08	0.00	0.00	0.00	500.08	Received this period
BA CR CARD TR SR 22-A1 CLA1 3.53% DUE 11-15-2027 REG CUSIP: 05522RDE5 Ex date: 15 Mar 24 / Pay date: 15 Mar 24	3.53 170,000.000	500.08	0.00	0.00	0.00	500.08	Received this period
BA CR CARD TR SR 22-A1 CLA1 3.53% DUE 11-15-2027 REG CUSIP: 05522RDE5 Ex date: 16 Jan 24 / Pay date: 16 Jan 24	3.53 170,000.000	500.08	0.00	0.00	0.00	500.08	Received this period
BA CR CARD TR SR 22-A1 CLA1 3.53% DUE 11-15-2027 REG CUSIP: 05522RDE5 Ex date: 16 Oct 23 / Pay date: 16 Oct 23	3.53 170,000.000	500.08	0.00	0.00	0.00	500.08	Received this period
BA CR CARD TR SR 22-A1 CLA1 3.53% DUE 11-15-2027 REG CUSIP: 05522RDE5 Ex date: 15 Sep 23 / Pay date: 15 Sep 23	3.53 170,000.000	500.08	0.00	0.00	0.00	500.08	Received this period
BA CR CARD TR SR 22-A1 CLA1 3.53% DUE 11-15-2027 REG CUSIP: 05522RDE5 Ex date: 15 Nov 23 / Pay date: 15 Nov 23	3.53 170,000.000	500.08	0.00	0.00	0.00	500.08	Received this period
BA CR CARD TR SR 22-A1 CLA1 3.53% DUE 11-15-2027 REG CUSIP: 05522RDE5 Ex date: 15 May 24 / Pay date: 15 May 24	3.53 170,000.000	500.08	0.00	0.00	0.00	500.08	Received this period
BA CR CARD TR SR 22-A1 CLA1 3.53% DUE 11-15-2027 REG CUSIP: 05522RDE5 Ex date: 15 Aug 23 / Pay date: 15 Aug 23	3.53 170,000.000	500.08	0.00	0.00	0.00	500.08	Received this period
BA CR CARD TR SR 22-A1 CLA1 3.53% DUE 11-15-2027 REG CUSIP: 05522RDE5 Ex date: 15 Feb 24 / Pay date: 15 Feb 24	3.53 170,000.000	500.08	0.00	0.00	0.00	500.08	Received this period
BMW VEH LEASE TR 2021-2 .43% 01-27-2025 CUSIP: 09690AAD5 Ex date: 25 Aug 23 / Pay date: 25 Aug 23	0.43 125,000.000	44.79	0.00	0.00	0.00	44.79	Received this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Asset backed securities</b>							
<b>United States - USD</b>							
BMW VEH LEASE TR 2021-2 .43% 01-27-2025	0.43	44.79	0.00	0.00	0.00	44.79	Received this period
	125,000.000						
CUSIP: 09690AAD5 Ex date: 25 Oct 23 / Pay date: 25 Oct 23							
BMW VEH LEASE TR 2021-2 .43% 01-27-2025	0.43	44.79	0.00	0.00	0.00	44.79	Received this period
	125,000.000						
CUSIP: 09690AAD5 Ex date: 27 Nov 23 / Pay date: 27 Nov 23							
BMW VEH LEASE TR 2021-2 .43% 01-27-2025	0.43	44.79	0.00	0.00	0.00	44.79	Received this period
	125,000.000						
CUSIP: 09690AAD5 Ex date: 25 Jul 23 / Pay date: 25 Jul 23							
BMW VEH LEASE TR 2021-2 .43% 01-27-2025	0.43	44.79	0.00	0.00	0.00	44.79	Received this period
	125,000.000						
CUSIP: 09690AAD5 Ex date: 25 Sep 23 / Pay date: 25 Sep 23							
BMW VEH LEASE TR 2021-2 .43% 01-27-2025	0.43	44.79	0.00	0.00	0.00	44.79	Received this period
	125,000.000						
CUSIP: 09690AAD5 Ex date: 26 Dec 23 / Pay date: 26 Dec 23							
BMW VEH LEASE TR 2021-2 .43% 01-27-2025	0.43	33.33	0.00	0.00	0.00	33.33	Received this period
	93,007.150						
CUSIP: 09690AAD5 Ex date: 25 Jan 24 / Pay date: 25 Jan 24							
CAPITAL ONE MULTI-ASSET EXECUTION TR 2021-2	1.39	86.87	0.00	0.00	0.00	86.87	Received this period
NT CL A 1.39% 07-15-2030	75,000.000						
CUSIP: 14041NFX4 Ex date: 15 Apr 24 / Pay date: 15 Apr 24							
CAPITAL ONE MULTI-ASSET EXECUTION TR 2021-2	1.39	86.87	0.00	0.00	0.00	86.87	Received this period
NT CL A 1.39% 07-15-2030	75,000.000						
CUSIP: 14041NFX4 Ex date: 15 Mar 24 / Pay date: 15 Mar 24							
CAPITAL ONE MULTI-ASSET EXECUTION TR 2021-2	1.39	86.87	0.00	0.00	0.00	86.87	Received this period
NT CL A 1.39% 07-15-2030	75,000.000						
CUSIP: 14041NFX4 Ex date: 15 May 24 / Pay date: 15 May 24							
CAPITAL ONE MULTI-ASSET EXECUTION TR 2021-2	1.39	86.87	0.00	0.00	0.00	86.87	Received this period
NT CL A 1.39% 07-15-2030	75,000.000						
CUSIP: 14041NFX4 Ex date: 17 Jun 24 / Pay date: 17 Jun 24							

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Asset backed securities</b>							
<b>United States - USD</b>							
CAPITAL ONE MULTI-ASSET EXECUTION TR 2021-2 NT CL A 1.39% 07-15-2030 CUSIP: 14041NFX4 Ex date: 15 Feb 24 / Pay date: 15 Feb 24	1.39 75,000.000	86.87	0.00	0.00	0.00	86.87	Received this period
CAPITAL ONE MULTI-ASSET EXECUTION TR SR 2022-2 NT CL A 3.49% 05-15-2027 CUSIP: 14041NGA3 Ex date: 17 Jun 24 / Pay date: 17 Jun 24	3.49 85,000.000	247.21	0.00	0.00	0.00	247.21	Received this period
CAPITAL ONE MULTI-ASSET EXECUTION TR SR 2022-2 NT CL A 3.49% 05-15-2027 CUSIP: 14041NGA3 Ex date: 16 Jan 24 / Pay date: 16 Jan 24	3.49 85,000.000	247.21	0.00	0.00	0.00	247.21	Received this period
CAPITAL ONE MULTI-ASSET EXECUTION TR SR 2022-2 NT CL A 3.49% 05-15-2027 CUSIP: 14041NGA3 Ex date: 15 Dec 23 / Pay date: 15 Dec 23	3.49 85,000.000	247.21	0.00	0.00	0.00	247.21	Received this period
CAPITAL ONE MULTI-ASSET EXECUTION TR SR 2022-2 NT CL A 3.49% 05-15-2027 CUSIP: 14041NGA3 Ex date: 15 Aug 23 / Pay date: 15 Aug 23	3.49 85,000.000	247.21	0.00	0.00	0.00	247.21	Received this period
CAPITAL ONE MULTI-ASSET EXECUTION TR SR 2022-2 NT CL A 3.49% 05-15-2027 CUSIP: 14041NGA3 Ex date: 16 Oct 23 / Pay date: 16 Oct 23	3.49 85,000.000	247.21	0.00	0.00	0.00	247.21	Received this period
CAPITAL ONE MULTI-ASSET EXECUTION TR SR 2022-2 NT CL A 3.49% 05-15-2027 CUSIP: 14041NGA3 Ex date: 15 Nov 23 / Pay date: 15 Nov 23	3.49 85,000.000	247.21	0.00	0.00	0.00	247.21	Received this period
CAPITAL ONE MULTI-ASSET EXECUTION TR SR 2022-2 NT CL A 3.49% 05-15-2027 CUSIP: 14041NGA3 Ex date: 15 May 24 / Pay date: 15 May 24	3.49 85,000.000	247.21	0.00	0.00	0.00	247.21	Received this period
CAPITAL ONE MULTI-ASSET EXECUTION TR SR 2022-2 NT CL A 3.49% 05-15-2027 CUSIP: 14041NGA3 Ex date: 15 Sep 23 / Pay date: 15 Sep 23	3.49 85,000.000	247.21	0.00	0.00	0.00	247.21	Received this period
CAPITAL ONE MULTI-ASSET EXECUTION TR SR 2022-2 NT CL A 3.49% 05-15-2027 CUSIP: 14041NGA3 Ex date: 15 Apr 24 / Pay date: 15 Apr 24	3.49 85,000.000	247.21	0.00	0.00	0.00	247.21	Received this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Asset backed securities</b>							
<b>United States - USD</b>							
CAPITAL ONE MULTI-ASSET EXECUTION TR SR 2022-2 NT CL A 3.49% 05-15-2027 CUSIP: 14041NGA3 Ex date: 15 Feb 24 / Pay date: 15 Feb 24	3.49 85,000.000	247.21	0.00	0.00	0.00	247.21	Received this period
CAPITAL ONE MULTI-ASSET EXECUTION TR SR 2022-2 NT CL A 3.49% 05-15-2027 CUSIP: 14041NGA3 Ex date: 15 Mar 24 / Pay date: 15 Mar 24	3.49 85,000.000	247.21	0.00	0.00	0.00	247.21	Received this period
CAPITAL ONE MULTI-ASSET EXECUTION TR SR 2022-2 NT CL A 3.49% 05-15-2027 CUSIP: 14041NGA3 Ex date: 17 Jul 23 / Pay date: 17 Jul 23	3.49 85,000.000	247.21	0.00	0.00	0.00	247.21	Received this period
CHASE ISSUANCE TR SR D26Q CLA 4.63% 01-15-2031 CUSIP: 161571HW7 Ex date: 15 Apr 24 / Pay date: 15 Apr 24	4.63 100,000.000	385.83	0.00	0.00	0.00	385.83	Received this period
CHASE ISSUANCE TR SR D26Q CLA 4.63% 01-15-2031 CUSIP: 161571HW7 Ex date: 15 May 24 / Pay date: 15 May 24	4.63 100,000.000	385.83	0.00	0.00	0.00	385.83	Received this period
CHASE ISSUANCE TR SR D26Q CLA 4.63% 01-15-2031 CUSIP: 161571HW7 Ex date: 15 Mar 24 / Pay date: 15 Mar 24	4.63 100,000.000	385.83	0.00	0.00	0.00	385.83	Received this period
CHASE ISSUANCE TR SR D26Q CLA 4.63% 01-15-2031 CUSIP: 161571HW7 Ex date: 15 Feb 24 / Pay date: 15 Feb 24	4.63 100,000.000	192.92	0.00	0.00	0.00	192.92	Received this period
CHASE ISSUANCE TR SR D26Q CLA 4.63% 01-15-2031 CUSIP: 161571HW7 Ex date: 17 Jun 24 / Pay date: 17 Jun 24	4.63 100,000.000	385.83	0.00	0.00	0.00	385.83	Received this period
DELL EQUIP FIN TR 5.39% DUE 03-22-2030 CUSIP: 24702GAE5 Ex date: 24 Jun 24 / Pay date: 24 Jun 24	5.39 100,000.000	449.17	0.00	0.00	0.00	449.17	Received this period
DELL EQUIP FIN TR 5.39% DUE 03-22-2030 CUSIP: 24702GAE5 Ex date: 22 May 24 / Pay date: 22 May 24	5.39 100,000.000	524.03	0.00	0.00	0.00	524.03	Received this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Asset backed securities</b>							
<b>United States - USD</b>							
DISCOVER CARD EXECUTION NT TR SR 22-A3 CL A3 3.56% DUE 07-15-2027 REG CUSIP: 254683CW3 Ex date: 15 Mar 24 / Pay date: 15 Mar 24	3.56 115,000.000	341.17	0.00	0.00	0.00	341.17	Received this period
DISCOVER CARD EXECUTION NT TR SR 22-A3 CL A3 3.56% DUE 07-15-2027 REG CUSIP: 254683CW3 Ex date: 17 Jul 23 / Pay date: 17 Jul 23	3.56 115,000.000	341.17	0.00	0.00	0.00	341.17	Received this period
DISCOVER CARD EXECUTION NT TR SR 22-A3 CL A3 3.56% DUE 07-15-2027 REG CUSIP: 254683CW3 Ex date: 15 Sep 23 / Pay date: 15 Sep 23	3.56 115,000.000	341.17	0.00	0.00	0.00	341.17	Received this period
DISCOVER CARD EXECUTION NT TR SR 22-A3 CL A3 3.56% DUE 07-15-2027 REG CUSIP: 254683CW3 Ex date: 15 Dec 23 / Pay date: 15 Dec 23	3.56 115,000.000	341.17	0.00	0.00	0.00	341.17	Received this period
DISCOVER CARD EXECUTION NT TR SR 22-A3 CL A3 3.56% DUE 07-15-2027 REG CUSIP: 254683CW3 Ex date: 15 Nov 23 / Pay date: 15 Nov 23	3.56 115,000.000	341.17	0.00	0.00	0.00	341.17	Received this period
DISCOVER CARD EXECUTION NT TR SR 22-A3 CL A3 3.56% DUE 07-15-2027 REG CUSIP: 254683CW3 Ex date: 15 Feb 24 / Pay date: 15 Feb 24	3.56 115,000.000	341.17	0.00	0.00	0.00	341.17	Received this period
DISCOVER CARD EXECUTION NT TR SR 22-A3 CL A3 3.56% DUE 07-15-2027 REG CUSIP: 254683CW3 Ex date: 17 Jun 24 / Pay date: 17 Jun 24	3.56 115,000.000	341.17	0.00	0.00	0.00	341.17	Received this period
DISCOVER CARD EXECUTION NT TR SR 22-A3 CL A3 3.56% DUE 07-15-2027 REG CUSIP: 254683CW3 Ex date: 15 May 24 / Pay date: 15 May 24	3.56 115,000.000	341.17	0.00	0.00	0.00	341.17	Received this period
DISCOVER CARD EXECUTION NT TR SR 22-A3 CL A3 3.56% DUE 07-15-2027 REG CUSIP: 254683CW3 Ex date: 16 Oct 23 / Pay date: 16 Oct 23	3.56 115,000.000	341.17	0.00	0.00	0.00	341.17	Received this period
DISCOVER CARD EXECUTION NT TR SR 22-A3 CL A3 3.56% DUE 07-15-2027 REG CUSIP: 254683CW3 Ex date: 15 Aug 23 / Pay date: 15 Aug 23	3.56 115,000.000	341.17	0.00	0.00	0.00	341.17	Received this period

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Asset backed securities</b>							
<b>United States - USD</b>							
DISCOVER CARD EXECUTION NT TR SR 22-A3 CL A3 3.56% DUE 07-15-2027 REG CUSIP: 254683CW3 Ex date: 16 Jan 24 / Pay date: 16 Jan 24	3.56 115,000.000	341.17	0.00	0.00	0.00	341.17	Received this period
DISCOVER CARD EXECUTION NT TR SR 22-A3 CL A3 3.56% DUE 07-15-2027 REG CUSIP: 254683CW3 Ex date: 15 Apr 24 / Pay date: 15 Apr 24	3.56 115,000.000	341.17	0.00	0.00	0.00	341.17	Received this period
FIFTH THIRD AUTO TRUST SR 23-1 CL A3 0.0% 08-15-2028 CUSIP: 31680EAD3 Ex date: 16 Oct 23 / Pay date: 16 Oct 23	5.53 45,000.000	207.37	0.00	0.00	0.00	207.37	Received this period
FIFTH THIRD AUTO TRUST SR 23-1 CL A3 0.0% 08-15-2028 CUSIP: 31680EAD3 Ex date: 15 Apr 24 / Pay date: 15 Apr 24	5.53 45,000.000	207.37	0.00	0.00	0.00	207.37	Received this period
FIFTH THIRD AUTO TRUST SR 23-1 CL A3 0.0% 08-15-2028 CUSIP: 31680EAD3 Ex date: 15 Dec 23 / Pay date: 15 Dec 23	5.53 45,000.000	207.37	0.00	0.00	0.00	207.37	Received this period
FIFTH THIRD AUTO TRUST SR 23-1 CL A3 0.0% 08-15-2028 CUSIP: 31680EAD3 Ex date: 15 Nov 23 / Pay date: 15 Nov 23	5.53 45,000.000	207.37	0.00	0.00	0.00	207.37	Received this period
FIFTH THIRD AUTO TRUST SR 23-1 CL A3 0.0% 08-15-2028 CUSIP: 31680EAD3 Ex date: 15 Feb 24 / Pay date: 15 Feb 24	5.53 45,000.000	207.37	0.00	0.00	0.00	207.37	Received this period
FIFTH THIRD AUTO TRUST SR 23-1 CL A3 0.0% 08-15-2028 CUSIP: 31680EAD3 Ex date: 16 Jan 24 / Pay date: 16 Jan 24	5.53 45,000.000	207.37	0.00	0.00	0.00	207.37	Received this period
FIFTH THIRD AUTO TRUST SR 23-1 CL A3 0.0% 08-15-2028 CUSIP: 31680EAD3 Ex date: 17 Jun 24 / Pay date: 17 Jun 24	5.53 45,000.000	207.37	0.00	0.00	0.00	207.37	Received this period
FIFTH THIRD AUTO TRUST SR 23-1 CL A3 0.0% 08-15-2028 CUSIP: 31680EAD3 Ex date: 15 Mar 24 / Pay date: 15 Mar 24	5.53 45,000.000	207.37	0.00	0.00	0.00	207.37	Received this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Asset backed securities</b>							
<b>United States - USD</b>							
FIFTH THIRD AUTO TRUST SR 23-1 CL A3 0.0% 08-15-2028 CUSIP: 31680EAD3 Ex date: 15 Sep 23 / Pay date: 15 Sep 23	5.53 45,000.000	152.07	0.00	0.00	0.00	152.07	Received this period
FIFTH THIRD AUTO TRUST SR 23-1 CL A3 0.0% 08-15-2028 CUSIP: 31680EAD3 Ex date: 15 May 24 / Pay date: 15 May 24	5.53 45,000.000	207.37	0.00	0.00	0.00	207.37	Received this period
FORD CR AUTO OWNER 3.88% DUE 11-15-2034 CUSIP: 34528EAA9 Ex date: 15 Mar 24 / Pay date: 15 Mar 24	3.88 100,000.000	323.33	0.00	0.00	0.00	323.33	Received this period
FORD CR AUTO OWNER 3.88% DUE 11-15-2034 CUSIP: 34528EAA9 Ex date: 17 Jun 24 / Pay date: 17 Jun 24	3.88 100,000.000	323.33	0.00	0.00	0.00	323.33	Received this period
FORD CR AUTO OWNER 3.88% DUE 11-15-2034 CUSIP: 34528EAA9 Ex date: 15 Nov 23 / Pay date: 15 Nov 23	3.88 100,000.000	323.33	0.00	0.00	0.00	323.33	Received this period
FORD CR AUTO OWNER 3.88% DUE 11-15-2034 CUSIP: 34528EAA9 Ex date: 15 May 24 / Pay date: 15 May 24	3.88 100,000.000	323.33	0.00	0.00	0.00	323.33	Received this period
FORD CR AUTO OWNER 3.88% DUE 11-15-2034 CUSIP: 34528EAA9 Ex date: 15 Feb 24 / Pay date: 15 Feb 24	3.88 100,000.000	323.33	0.00	0.00	0.00	323.33	Received this period
FORD CR AUTO OWNER 3.88% DUE 11-15-2034 CUSIP: 34528EAA9 Ex date: 15 Dec 23 / Pay date: 15 Dec 23	3.88 100,000.000	323.33	0.00	0.00	0.00	323.33	Received this period
FORD CR AUTO OWNER 3.88% DUE 11-15-2034 CUSIP: 34528EAA9 Ex date: 16 Jan 24 / Pay date: 16 Jan 24	3.88 100,000.000	323.33	0.00	0.00	0.00	323.33	Received this period
FORD CR AUTO OWNER 3.88% DUE 11-15-2034 CUSIP: 34528EAA9 Ex date: 15 Apr 24 / Pay date: 15 Apr 24	3.88 100,000.000	323.33	0.00	0.00	0.00	323.33	Received this period

◆ **Income and Expense Detail - Base Currency**

<u>Description</u>	<u>Rate</u>		<u>Tax</u>				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Asset backed securities</b>							
<b>United States - USD</b>							
FORD CREDIT AUTO OWNER TRUST SER 22-D CL A3 5.27% DUE 05-17-2027 REG CUSIP: 345295AD1 Ex date: 15 Nov 23 / Pay date: 15 Nov 23	5.27 55,000.000	241.54	0.00	0.00	0.00	241.54	Received this period
FORD CREDIT AUTO OWNER TRUST SER 22-D CL A3 5.27% DUE 05-17-2027 REG CUSIP: 345295AD1 Ex date: 15 Dec 23 / Pay date: 15 Dec 23	5.27 55,000.000	241.54	0.00	0.00	0.00	241.54	Received this period
FORD CREDIT AUTO OWNER TRUST SER 22-D CL A3 5.27% DUE 05-17-2027 REG CUSIP: 345295AD1 Ex date: 16 Jan 24 / Pay date: 16 Jan 24	5.27 55,000.000	241.54	0.00	0.00	0.00	241.54	Received this period
FORD CREDIT AUTO OWNER TRUST SER 22-D CL A3 5.27% DUE 05-17-2027 REG CUSIP: 345295AD1 Ex date: 15 Feb 24 / Pay date: 15 Feb 24	5.27 55,000.000	241.54	0.00	0.00	0.00	241.54	Received this period
FORD CREDIT AUTO OWNER TRUST SER 22-D CL A3 5.27% DUE 05-17-2027 REG CUSIP: 345295AD1 Ex date: 15 Mar 24 / Pay date: 15 Mar 24	5.27 55,000.000	241.54	0.00	0.00	0.00	241.54	Received this period
FORD CREDIT AUTO OWNER TRUST SER 22-D CL A3 5.27% DUE 05-17-2027 REG CUSIP: 345295AD1 Ex date: 17 Jul 23 / Pay date: 17 Jul 23	5.27 55,000.000	241.54	0.00	0.00	0.00	241.54	Received this period
FORD CREDIT AUTO OWNER TRUST SER 22-D CL A3 5.27% DUE 05-17-2027 REG CUSIP: 345295AD1 Ex date: 16 Oct 23 / Pay date: 16 Oct 23	5.27 55,000.000	241.54	0.00	0.00	0.00	241.54	Received this period
FORD CREDIT AUTO OWNER TRUST SER 22-D CL A3 5.27% DUE 05-17-2027 REG CUSIP: 345295AD1 Ex date: 17 Jun 24 / Pay date: 17 Jun 24	5.27 55,000.000	241.54	0.00	0.00	0.00	241.54	Received this period
FORD CREDIT AUTO OWNER TRUST SER 22-D CL A3 5.27% DUE 05-17-2027 REG CUSIP: 345295AD1 Ex date: 15 Apr 24 / Pay date: 15 Apr 24	5.27 55,000.000	241.54	0.00	0.00	0.00	241.54	Received this period
FORD CREDIT AUTO OWNER TRUST SER 22-D CL A3 5.27% DUE 05-17-2027 REG CUSIP: 345295AD1 Ex date: 15 Aug 23 / Pay date: 15 Aug 23	5.27 55,000.000	241.54	0.00	0.00	0.00	241.54	Received this period

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Asset backed securities</b>							
<b>United States - USD</b>							
FORD CREDIT AUTO OWNER TRUST SER 22-D CL A3 5.27% DUE 05-17-2027 REG CUSIP: 345295AD1 Ex date: 15 May 24 / Pay date: 15 May 24	5.27 55,000.000	241.54	0.00	0.00	0.00	241.54	Received this period
FORD CREDIT AUTO OWNER TRUST SER 22-D CL A3 5.27% DUE 05-17-2027 REG CUSIP: 345295AD1 Ex date: 15 Sep 23 / Pay date: 15 Sep 23	5.27 55,000.000	241.54	0.00	0.00	0.00	241.54	Received this period
GM FINL AUTOMOBILE 4.01% DUE 09-22-2025 CUSIP: 380130AD6 Ex date: 21 Aug 23 / Pay date: 21 Aug 23	4.01 80,000.000	267.33	0.00	0.00	0.00	267.33	Received this period
GM FINL AUTOMOBILE 4.01% DUE 09-22-2025 CUSIP: 380130AD6 Ex date: 20 Jun 24 / Pay date: 20 Jun 24	4.01 35,185.380	117.58	0.00	0.00	0.00	117.58	Received this period
GM FINL AUTOMOBILE 4.01% DUE 09-22-2025 CUSIP: 380130AD6 Ex date: 20 Jul 23 / Pay date: 20 Jul 23	4.01 80,000.000	267.33	0.00	0.00	0.00	267.33	Received this period
GM FINL AUTOMOBILE 4.01% DUE 09-22-2025 CUSIP: 380130AD6 Ex date: 22 Jan 24 / Pay date: 22 Jan 24	4.01 78,920.610	263.73	0.00	0.00	0.00	263.73	Received this period
GM FINL AUTOMOBILE 4.01% DUE 09-22-2025 CUSIP: 380130AD6 Ex date: 22 Apr 24 / Pay date: 22 Apr 24	4.01 55,811.890	186.50	0.00	0.00	0.00	186.50	Received this period
GM FINL AUTOMOBILE 4.01% DUE 09-22-2025 CUSIP: 380130AD6 Ex date: 20 Dec 23 / Pay date: 20 Dec 23	4.01 80,000.000	267.33	0.00	0.00	0.00	267.33	Received this period
GM FINL AUTOMOBILE 4.01% DUE 09-22-2025 CUSIP: 380130AD6 Ex date: 20 Oct 23 / Pay date: 20 Oct 23	4.01 80,000.000	267.33	0.00	0.00	0.00	267.33	Received this period
GM FINL AUTOMOBILE 4.01% DUE 09-22-2025 CUSIP: 380130AD6 Ex date: 20 Mar 24 / Pay date: 20 Mar 24	4.01 64,820.920	216.61	0.00	0.00	0.00	216.61	Received this period

◆ **Income and Expense Detail - Base Currency**

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Asset backed securities</b>							
<b>United States - USD</b>							
GM FINL AUTOMOBILE 4.01% DUE 09-22-2025	4.01	267.33	0.00	0.00	0.00	267.33	Received this period
	80,000.000						
CUSIP: 380130AD6 Ex date: 20 Sep 23 / Pay date: 20 Sep 23							
GM FINL AUTOMOBILE 4.01% DUE 09-22-2025	4.01	153.12	0.00	0.00	0.00	153.12	Received this period
	45,820.700						
CUSIP: 380130AD6 Ex date: 20 May 24 / Pay date: 20 May 24							
GM FINL AUTOMOBILE 4.01% DUE 09-22-2025	4.01	267.33	0.00	0.00	0.00	267.33	Received this period
	80,000.000						
CUSIP: 380130AD6 Ex date: 20 Nov 23 / Pay date: 20 Nov 23							
GM FINL AUTOMOBILE 4.01% DUE 09-22-2025	4.01	245.51	0.00	0.00	0.00	245.51	Received this period
	73,470.330						
CUSIP: 380130AD6 Ex date: 20 Feb 24 / Pay date: 20 Feb 24							
HILTON GRAND 5.99% DUE 09-15-2039	5.99	915.14	0.00	0.00	0.00	915.14	Received this period
	275,000.000						
CUSIP: 43283YAB9 Ex date: 15 May 24 / Pay date: 15 May 24							
HILTON GRAND 5.99% DUE 09-15-2039	5.99	1,325.99	0.00	0.00	0.00	1,325.99	Received this period
	265,641.100						
CUSIP: 43283YAB9 Ex date: 17 Jun 24 / Pay date: 17 Jun 24							
HONDA AUTO RECEIVABLES OWNER TR SER 22-2	3.73	77.71	0.00	0.00	0.00	77.71	Received this period
CL A3 3.73% DUE 07-20-2026 REG	25,000.000						
CUSIP: 43815PAC3 Ex date: 18 Aug 23 / Pay date: 18 Aug 23							
HONDA AUTO RECEIVABLES OWNER TR SER 22-2	3.73	77.71	0.00	0.00	0.00	77.71	Received this period
CL A3 3.73% DUE 07-20-2026 REG	25,000.000						
CUSIP: 43815PAC3 Ex date: 18 Sep 23 / Pay date: 18 Sep 23							
HONDA AUTO RECEIVABLES OWNER TR SER 22-2	3.73	77.71	0.00	0.00	0.00	77.71	Received this period
CL A3 3.73% DUE 07-20-2026 REG	25,000.000						
CUSIP: 43815PAC3 Ex date: 18 Jul 23 / Pay date: 18 Jul 23							
HONDA AUTO RECEIVABLES OWNER TR SER 22-2	3.73	77.71	0.00	0.00	0.00	77.71	Received this period
CL A3 3.73% DUE 07-20-2026 REG	25,000.000						
CUSIP: 43815PAC3 Ex date: 18 Jan 24 / Pay date: 18 Jan 24							

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Asset backed securities</b>							
<b>United States - USD</b>							
HONDA AUTO RECEIVABLES OWNER TR SER 22-2 CL A3 3.73% DUE 07-20-2026 REG CUSIP: 43815PAC3 Ex date: 18 Jun 24 / Pay date: 18 Jun 24	3.73 23,991.900	74.57	0.00	0.00	0.00	74.57	Received this period
HONDA AUTO RECEIVABLES OWNER TR SER 22-2 CL A3 3.73% DUE 07-20-2026 REG CUSIP: 43815PAC3 Ex date: 18 Oct 23 / Pay date: 18 Oct 23	3.73 25,000.000	77.71	0.00	0.00	0.00	77.71	Received this period
HONDA AUTO RECEIVABLES OWNER TR SER 22-2 CL A3 3.73% DUE 07-20-2026 REG CUSIP: 43815PAC3 Ex date: 18 Mar 24 / Pay date: 18 Mar 24	3.73 25,000.000	77.71	0.00	0.00	0.00	77.71	Received this period
HONDA AUTO RECEIVABLES OWNER TR SER 22-2 CL A3 3.73% DUE 07-20-2026 REG CUSIP: 43815PAC3 Ex date: 20 May 24 / Pay date: 20 May 24	3.73 25,000.000	77.71	0.00	0.00	0.00	77.71	Received this period
HONDA AUTO RECEIVABLES OWNER TR SER 22-2 CL A3 3.73% DUE 07-20-2026 REG CUSIP: 43815PAC3 Ex date: 18 Dec 23 / Pay date: 18 Dec 23	3.73 25,000.000	77.71	0.00	0.00	0.00	77.71	Received this period
HONDA AUTO RECEIVABLES OWNER TR SER 22-2 CL A3 3.73% DUE 07-20-2026 REG CUSIP: 43815PAC3 Ex date: 20 Nov 23 / Pay date: 20 Nov 23	3.73 25,000.000	77.71	0.00	0.00	0.00	77.71	Received this period
HONDA AUTO RECEIVABLES OWNER TR SER 22-2 CL A3 3.73% DUE 07-20-2026 REG CUSIP: 43815PAC3 Ex date: 18 Apr 24 / Pay date: 18 Apr 24	3.73 25,000.000	77.71	0.00	0.00	0.00	77.71	Received this period
HONDA AUTO RECEIVABLES OWNER TR SER 22-2 CL A3 3.73% DUE 07-20-2026 REG CUSIP: 43815PAC3 Ex date: 20 Feb 24 / Pay date: 20 Feb 24	3.73 25,000.000	77.71	0.00	0.00	0.00	77.71	Received this period
JOHN DEERE OWNER TRUST SER 23-A CLA3 5.01% DUE 11-15-2027 CUSIP: 47800CAC0 Ex date: 15 Mar 24 / Pay date: 15 Mar 24	5.01 60,000.000	250.50	0.00	0.00	0.00	250.50	Received this period
JOHN DEERE OWNER TRUST SER 23-A CLA3 5.01% DUE 11-15-2027 CUSIP: 47800CAC0 Ex date: 15 Sep 23 / Pay date: 15 Sep 23	5.01 60,000.000	250.50	0.00	0.00	0.00	250.50	Received this period

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Asset backed securities</b>							
<b>United States - USD</b>							
JOHN DEERE OWNER TRUST SER 23-A CLA3 5.01% DUE 11-15-2027 CUSIP: 47800CAC0 Ex date: 16 Oct 23 / Pay date: 16 Oct 23	5.01 60,000.000	250.50	0.00	0.00	0.00	250.50	Received this period
JOHN DEERE OWNER TRUST SER 23-A CLA3 5.01% DUE 11-15-2027 CUSIP: 47800CAC0 Ex date: 15 Dec 23 / Pay date: 15 Dec 23	5.01 60,000.000	250.50	0.00	0.00	0.00	250.50	Received this period
JOHN DEERE OWNER TRUST SER 23-A CLA3 5.01% DUE 11-15-2027 CUSIP: 47800CAC0 Ex date: 15 Feb 24 / Pay date: 15 Feb 24	5.01 60,000.000	250.50	0.00	0.00	0.00	250.50	Received this period
JOHN DEERE OWNER TRUST SER 23-A CLA3 5.01% DUE 11-15-2027 CUSIP: 47800CAC0 Ex date: 15 Aug 23 / Pay date: 15 Aug 23	5.01 60,000.000	250.50	0.00	0.00	0.00	250.50	Received this period
JOHN DEERE OWNER TRUST SER 23-A CLA3 5.01% DUE 11-15-2027 CUSIP: 47800CAC0 Ex date: 16 Jan 24 / Pay date: 16 Jan 24	5.01 60,000.000	250.50	0.00	0.00	0.00	250.50	Received this period
JOHN DEERE OWNER TRUST SER 23-A CLA3 5.01% DUE 11-15-2027 CUSIP: 47800CAC0 Ex date: 17 Jul 23 / Pay date: 17 Jul 23	5.01 60,000.000	250.50	0.00	0.00	0.00	250.50	Received this period
JOHN DEERE OWNER TRUST SER 23-A CLA3 5.01% DUE 11-15-2027 CUSIP: 47800CAC0 Ex date: 15 May 24 / Pay date: 15 May 24	5.01 60,000.000	250.50	0.00	0.00	0.00	250.50	Received this period
JOHN DEERE OWNER TRUST SER 23-A CLA3 5.01% DUE 11-15-2027 CUSIP: 47800CAC0 Ex date: 15 Apr 24 / Pay date: 15 Apr 24	5.01 60,000.000	250.50	0.00	0.00	0.00	250.50	Received this period
JOHN DEERE OWNER TRUST SER 23-A CLA3 5.01% DUE 11-15-2027 CUSIP: 47800CAC0 Ex date: 15 Nov 23 / Pay date: 15 Nov 23	5.01 60,000.000	250.50	0.00	0.00	0.00	250.50	Received this period
JOHN DEERE OWNER TRUST SER 23-A CLA3 5.01% DUE 11-15-2027 CUSIP: 47800CAC0 Ex date: 17 Jun 24 / Pay date: 17 Jun 24	5.01 60,000.000	250.50	0.00	0.00	0.00	250.50	Received this period

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Fixed income</b>							
<b>Asset backed securities</b>							
<b>United States - USD</b>							
PVTPL DELL EQUIP FIN TR 2023-1 SER 23-1 CLA2 5.65% 09-28-2028 CUSIP: 24702HAC7 Ex date: 22 Mar 24 / Pay date: 22 Mar 24	5.65 85,157.270	400.95	0.00	0.00	0.00	400.95	Received this period
PVTPL DELL EQUIP FIN TR 2023-1 SER 23-1 CLA2 5.65% 09-28-2028 CUSIP: 24702HAC7 Ex date: 23 Oct 23 / Pay date: 23 Oct 23	5.65 120,000.000	565.00	0.00	0.00	0.00	565.00	Received this period
PVTPL DELL EQUIP FIN TR 2023-1 SER 23-1 CLA2 5.65% 09-28-2028 CUSIP: 24702HAC7 Ex date: 22 Apr 24 / Pay date: 22 Apr 24	5.65 73,813.870	347.54	0.00	0.00	0.00	347.54	Received this period
PVTPL DELL EQUIP FIN TR 2023-1 SER 23-1 CLA2 5.65% 09-28-2028 CUSIP: 24702HAC7 Ex date: 22 Jan 24 / Pay date: 22 Jan 24	5.65 109,338.280	514.80	0.00	0.00	0.00	514.80	Received this period
PVTPL DELL EQUIP FIN TR 2023-1 SER 23-1 CLA2 5.65% 09-28-2028 CUSIP: 24702HAC7 Ex date: 22 Aug 23 / Pay date: 22 Aug 23	5.65 120,000.000	565.00	0.00	0.00	0.00	565.00	Received this period
PVTPL DELL EQUIP FIN TR 2023-1 SER 23-1 CLA2 5.65% 09-28-2028 CUSIP: 24702HAC7 Ex date: 24 Jun 24 / Pay date: 24 Jun 24	5.65 51,164.120	240.90	0.00	0.00	0.00	240.90	Received this period
PVTPL DELL EQUIP FIN TR 2023-1 SER 23-1 CLA2 5.65% 09-28-2028 CUSIP: 24702HAC7 Ex date: 22 Nov 23 / Pay date: 22 Nov 23	5.65 120,000.000	565.00	0.00	0.00	0.00	565.00	Received this period
PVTPL DELL EQUIP FIN TR 2023-1 SER 23-1 CLA2 5.65% 09-28-2028 CUSIP: 24702HAC7 Ex date: 22 Feb 24 / Pay date: 22 Feb 24	5.65 100,136.160	471.47	0.00	0.00	0.00	471.47	Received this period
PVTPL DELL EQUIP FIN TR 2023-1 SER 23-1 CLA2 5.65% 09-28-2028 CUSIP: 24702HAC7 Ex date: 22 May 24 / Pay date: 22 May 24	5.65 64,579.960	304.06	0.00	0.00	0.00	304.06	Received this period
PVTPL DELL EQUIP FIN TR 2023-1 SER 23-1 CLA2 5.65% 09-28-2028 CUSIP: 24702HAC7 Ex date: 22 Dec 23 / Pay date: 22 Dec 23	5.65 120,000.000	565.00	0.00	0.00	0.00	565.00	Received this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Asset backed securities</b>							
<b>United States - USD</b>							
PVTPL DELL EQUIP FIN TR 2023-1 SER 23-1 CLA2 5.65% 09-28-2028 CUSIP: 24702HAC7 Ex date: 22 Sep 23 / Pay date: 22 Sep 23	5.65 120,000.000	565.00	0.00	0.00	0.00	565.00	Received this period
PVTPL DELL EQUIP FIN TR 2023-1 SER 23-1 CLA2 5.65% 09-28-2028 CUSIP: 24702HAC7 Ex date: 25 Jul 23 / Pay date: 25 Jul 23	5.65 120,000.000	565.00	0.00	0.00	0.00	565.00	Received this period
PVTPL FORD CR AUTO OWNER TR SER 19-1 CLA 3.52% 07-15-2030 CUSIP: 34532PAA8 Ex date: 15 Nov 23 / Pay date: 15 Nov 23	3.52 105,000.000	308.00	0.00	0.00	0.00	308.00	Received this period
PVTPL FORD CR AUTO OWNER TR SER 19-1 CLA 3.52% 07-15-2030 CUSIP: 34532PAA8 Ex date: 15 Sep 23 / Pay date: 15 Sep 23	3.52 105,000.000	308.00	0.00	0.00	0.00	308.00	Received this period
PVTPL FORD CR AUTO OWNER TR SER 19-1 CLA 3.52% 07-15-2030 CUSIP: 34532PAA8 Ex date: 15 Aug 23 / Pay date: 15 Aug 23	3.52 105,000.000	308.00	0.00	0.00	0.00	308.00	Received this period
PVTPL FORD CR AUTO OWNER TR SER 19-1 CLA 3.52% 07-15-2030 CUSIP: 34532PAA8 Ex date: 15 Dec 23 / Pay date: 15 Dec 23	3.52 105,000.000	308.00	0.00	0.00	0.00	308.00	Received this period
PVTPL FORD CR AUTO OWNER TR SER 19-1 CLA 3.52% 07-15-2030 CUSIP: 34532PAA8 Ex date: 16 Oct 23 / Pay date: 16 Oct 23	3.52 105,000.000	308.00	0.00	0.00	0.00	308.00	Received this period
PVTPL FORD CR AUTO OWNER TR SER 19-1 CLA 3.52% 07-15-2030 CUSIP: 34532PAA8 Ex date: 17 Jul 23 / Pay date: 17 Jul 23	3.52 105,000.000	308.00	0.00	0.00	0.00	308.00	Received this period
PVTPL FORD CR AUTO OWNER TR SER 19-1 CLA 3.52% 07-15-2030 CUSIP: 34532PAA8 Ex date: 16 Jan 24 / Pay date: 16 Jan 24	3.52 105,000.000	308.00	0.00	0.00	0.00	308.00	Received this period
PVTPL MVW 2024-1 LLC SR 24-1A CLA 5.32%02-20-2043 CUSIP: 62847RAA5 Ex date: 20 May 24 / Pay date: 20 May 24	5.32 98,389.000	436.19	0.00	0.00	0.00	436.19	Received this period

◆ **Income and Expense Detail - Base Currency**

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Asset backed securities</b>							
<b>United States - USD</b>							
PVTPL MVW 2024-1 LLC SR 24-1A CLA 5.32%02-20-2043 CUSIP: 62847RAA5 Ex date: 20 Jun 24 / Pay date: 20 Jun 24	5.32 96,490.440	427.77	0.00	0.00	0.00	427.77	Received this period
PVTPL MVW 2024-1 LLC SR 24-1A CLA 5.32%02-20-2043 CUSIP: 62847RAA5 Ex date: 22 Apr 24 / Pay date: 22 Apr 24	5.32 100,000.000	576.33	0.00	0.00	0.00	576.33	Received this period
PVTPL NEXTGEAR FLOORPLAN MASTER OWNER TRSR 24-1A CL A2 5.12% 03-15-2029 CUSIP: 65341KBZ8 Ex date: 15 May 24 / Pay date: 15 May 24	5.12 100,000.000	426.67	0.00	0.00	0.00	426.67	Received this period
PVTPL NEXTGEAR FLOORPLAN MASTER OWNER TRSR 24-1A CL A2 5.12% 03-15-2029 CUSIP: 65341KBZ8 Ex date: 15 Apr 24 / Pay date: 15 Apr 24	5.12 100,000.000	440.89	0.00	0.00	0.00	440.89	Received this period
PVTPL NEXTGEAR FLOORPLAN MASTER OWNER TRSR 24-1A CL A2 5.12% 03-15-2029 CUSIP: 65341KBZ8 Ex date: 17 Jun 24 / Pay date: 17 Jun 24	5.12 100,000.000	426.67	0.00	0.00	0.00	426.67	Received this period
PVTPL SIERRA TIMESHARE 2023-1 RECEIVABLES FDG SER 23-1A CL B 5.83% 01-20-2040 CUSIP: 826943AB8 Ex date: 20 Mar 24 / Pay date: 20 Mar 24	5.83 60,940.330	296.07	0.00	0.00	0.00	296.07	Received this period
PVTPL SIERRA TIMESHARE 2023-1 RECEIVABLES FDG SER 23-1A CL B 5.83% 01-20-2040 CUSIP: 826943AB8 Ex date: 20 Jul 23 / Pay date: 20 Jul 23	5.83 87,878.750	426.94	0.00	0.00	0.00	426.94	Received this period
PVTPL SIERRA TIMESHARE 2023-1 RECEIVABLES FDG SER 23-1A CL B 5.83% 01-20-2040 CUSIP: 826943AB8 Ex date: 21 Aug 23 / Pay date: 21 Aug 23	5.83 83,047.320	403.47	0.00	0.00	0.00	403.47	Received this period
PVTPL SIERRA TIMESHARE 2023-1 RECEIVABLES FDG SER 23-1A CL B 5.83% 01-20-2040 CUSIP: 826943AB8 Ex date: 20 Dec 23 / Pay date: 20 Dec 23	5.83 68,499.280	332.79	0.00	0.00	0.00	332.79	Received this period
PVTPL SIERRA TIMESHARE 2023-1 RECEIVABLES FDG SER 23-1A CL B 5.83% 01-20-2040 CUSIP: 826943AB8 Ex date: 20 Jun 24 / Pay date: 20 Jun 24	5.83 53,895.980	261.84	0.00	0.00	0.00	261.84	Received this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Asset backed securities</b>							
<b>United States - USD</b>							
PVTPL SIERRA TIMESHARE 2023-1 RECEIVABLES FDG SER 23-1A CL B 5.83% 01-20-2040 CUSIP: 826943AB8 Ex date: 20 Nov 23 / Pay date: 20 Nov 23	5.83 71,649.390	348.10	0.00	0.00	0.00	348.10	Received this period
PVTPL SIERRA TIMESHARE 2023-1 RECEIVABLES FDG SER 23-1A CL B 5.83% 01-20-2040 CUSIP: 826943AB8 Ex date: 20 Feb 24 / Pay date: 20 Feb 24	5.83 63,432.330	308.18	0.00	0.00	0.00	308.18	Received this period
PVTPL SIERRA TIMESHARE 2023-1 RECEIVABLES FDG SER 23-1A CL B 5.83% 01-20-2040 CUSIP: 826943AB8 Ex date: 22 Jan 24 / Pay date: 22 Jan 24	5.83 66,203.470	321.64	0.00	0.00	0.00	321.64	Received this period
PVTPL SIERRA TIMESHARE 2023-1 RECEIVABLES FDG SER 23-1A CL B 5.83% 01-20-2040 CUSIP: 826943AB8 Ex date: 20 Oct 23 / Pay date: 20 Oct 23	5.83 74,930.270	364.04	0.00	0.00	0.00	364.04	Received this period
PVTPL SIERRA TIMESHARE 2023-1 RECEIVABLES FDG SER 23-1A CL B 5.83% 01-20-2040 CUSIP: 826943AB8 Ex date: 22 Apr 24 / Pay date: 22 Apr 24	5.83 58,677.520	285.08	0.00	0.00	0.00	285.08	Received this period
PVTPL SIERRA TIMESHARE 2023-1 RECEIVABLES FDG SER 23-1A CL B 5.83% 01-20-2040 CUSIP: 826943AB8 Ex date: 20 May 24 / Pay date: 20 May 24	5.83 56,116.060	272.63	0.00	0.00	0.00	272.63	Received this period
PVTPL SIERRA TIMESHARE 2023-1 RECEIVABLES FDG SER 23-1A CL B 5.83% 01-20-2040 CUSIP: 826943AB8 Ex date: 20 Sep 23 / Pay date: 20 Sep 23	5.83 78,710.760	382.40	0.00	0.00	0.00	382.40	Received this period
PVTPL T-MOBILE US TR 2022-1 SER 22-1A CL A 144A 4.91% 05-22-2028 CUSIP: 87267WAA2 Ex date: 20 Nov 23 / Pay date: 20 Nov 23	4.91 145,000.000	593.29	0.00	0.00	0.00	593.29	Received this period
PVTPL T-MOBILE US TR 2022-1 SER 22-1A CL A 144A 4.91% 05-22-2028 CUSIP: 87267WAA2 Ex date: 20 Jun 24 / Pay date: 20 Jun 24	4.91 145,000.000	593.29	0.00	0.00	0.00	593.29	Received this period
PVTPL T-MOBILE US TR 2022-1 SER 22-1A CL A 144A 4.91% 05-22-2028 CUSIP: 87267WAA2 Ex date: 22 Apr 24 / Pay date: 22 Apr 24	4.91 145,000.000	593.29	0.00	0.00	0.00	593.29	Received this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Asset backed securities</b>							
<b>United States - USD</b>							
PVTPL T-MOBILE US TR 2022-1 SER 22-1A CL A 144A 4.91% 05-22-2028 CUSIP: 87267WAA2 Ex date: 20 May 24 / Pay date: 20 May 24	4.91 145,000.000	593.29	0.00	0.00	0.00	593.29	Received this period
PVTPL T-MOBILE US TR 2022-1 SER 22-1A CL A 144A 4.91% 05-22-2028 CUSIP: 87267WAA2 Ex date: 20 Mar 24 / Pay date: 20 Mar 24	4.91 145,000.000	593.29	0.00	0.00	0.00	593.29	Received this period
PVTPL T-MOBILE US TR 2022-1 SER 22-1A CL A 144A 4.91% 05-22-2028 CUSIP: 87267WAA2 Ex date: 20 Dec 23 / Pay date: 20 Dec 23	4.91 145,000.000	593.29	0.00	0.00	0.00	593.29	Received this period
PVTPL T-MOBILE US TR 2022-1 SER 22-1A CL A 144A 4.91% 05-22-2028 CUSIP: 87267WAA2 Ex date: 20 Oct 23 / Pay date: 20 Oct 23	4.91 145,000.000	593.29	0.00	0.00	0.00	593.29	Received this period
PVTPL T-MOBILE US TR 2022-1 SER 22-1A CL A 144A 4.91% 05-22-2028 CUSIP: 87267WAA2 Ex date: 20 Jul 23 / Pay date: 20 Jul 23	4.91 145,000.000	593.29	0.00	0.00	0.00	593.29	Received this period
PVTPL T-MOBILE US TR 2022-1 SER 22-1A CL A 144A 4.91% 05-22-2028 CUSIP: 87267WAA2 Ex date: 21 Aug 23 / Pay date: 21 Aug 23	4.91 145,000.000	593.29	0.00	0.00	0.00	593.29	Received this period
PVTPL T-MOBILE US TR 2022-1 SER 22-1A CL A 144A 4.91% 05-22-2028 CUSIP: 87267WAA2 Ex date: 20 Feb 24 / Pay date: 20 Feb 24	4.91 145,000.000	593.29	0.00	0.00	0.00	593.29	Received this period
PVTPL T-MOBILE US TR 2022-1 SER 22-1A CL A 144A 4.91% 05-22-2028 CUSIP: 87267WAA2 Ex date: 20 Sep 23 / Pay date: 20 Sep 23	4.91 145,000.000	593.29	0.00	0.00	0.00	593.29	Received this period
PVTPL T-MOBILE US TR 2022-1 SER 22-1A CL A 144A 4.91% 05-22-2028 CUSIP: 87267WAA2 Ex date: 22 Jan 24 / Pay date: 22 Jan 24	4.91 145,000.000	593.29	0.00	0.00	0.00	593.29	Received this period
PVTPL T-MOBILE US TR 2024-1 5.05% DUE 09-30-2029 CUSIP: 87267RAA3 Ex date: 22 Apr 24 / Pay date: 22 Apr 24	5.05 100,000.000	420.83	0.00	0.00	0.00	420.83	Received this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Asset backed securities</b>							
<b>United States - USD</b>							
PVTPL T-MOBILE US TR 2024-1 5.05% DUE 09-30-2029 CUSIP: 87267RAA3 Ex date: 20 Mar 24 / Pay date: 20 Mar 24	5.05 100,000.000	505.00	0.00	0.00	0.00	505.00	Received this period
PVTPL T-MOBILE US TR 2024-1 5.05% DUE 09-30-2029 CUSIP: 87267RAA3 Ex date: 20 Jun 24 / Pay date: 20 Jun 24	5.05 100,000.000	420.83	0.00	0.00	0.00	420.83	Received this period
PVTPL T-MOBILE US TR 2024-1 5.05% DUE 09-30-2029 CUSIP: 87267RAA3 Ex date: 20 May 24 / Pay date: 20 May 24	5.05 100,000.000	420.83	0.00	0.00	0.00	420.83	Received this period
VERIZON MASTER TR SER 24-3 CL A1A 5.34% 04-20-2027 CUSIP: 92348KCQ4 Ex date: 20 Jun 24 / Pay date: 20 Jun 24	5.34 90,000.000	400.50	0.00	0.00	0.00	400.50	Received this period
VERIZON MASTER TR SER 24-3 CL A1A 5.34% 04-20-2027 CUSIP: 92348KCQ4 Ex date: 20 May 24 / Pay date: 20 May 24	5.34 90,000.000	360.45	0.00	0.00	0.00	360.45	Received this period
WF CARD ISSUANCE 4.94% DUE 02-15-2029 CUSIP: 92970QAA3 Ex date: 15 Apr 24 / Pay date: 15 Apr 24	4.94 80,000.000	483.02	0.00	0.00	0.00	483.02	Received this period
WF CARD ISSUANCE 4.94% DUE 02-15-2029 CUSIP: 92970QAA3 Ex date: 17 May 24 / Pay date: 17 May 24	4.94 80,000.000	329.33	0.00	0.00	0.00	329.33	Received this period
WF CARD ISSUANCE 4.94% DUE 02-15-2029 CUSIP: 92970QAA3 Ex date: 17 Jun 24 / Pay date: 17 Jun 24	4.94 80,000.000	329.33	0.00	0.00	0.00	329.33	Received this period
CAPITAL ONE MULTI-ASSET EXECUTION TR 2021-2 NT CL A 1.39% 07-15-2030 CUSIP: 14041NFX4 Trade date: 31 Jan 24 / Settlement date: 02 Feb 24	1.39 75,000.000	-49.23	0.00	0.00	0.00	-49.23	Income purchased this period
FORD CR AUTO OWNER 3.88% DUE 11-15-2034 CUSIP: 34528EAA9 Trade date: 25 Oct 23 / Settlement date: 27 Oct 23	3.88 100,000.000	-129.33	0.00	0.00	0.00	-129.33	Income purchased this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Fixed income</b>							
<b>Asset backed securities</b>							
<b>United States - USD</b>							
ALLY AUTO RECEIVABLES TRUST SER 22-2 CLA3 0.0% DUE 05-17-2027 BEO CUSIP: 02008MAC3 Trade date: 11 Jul 23 / Settlement date: 13 Jul 23	4.76 20,000.000	74.04	0.00	0.00	0.00	74.04	Income sold this period
BA CR CARD TR SR 22-A1 CLA1 3.53% DUE 11-15-2027 REG CUSIP: 05522RDE5 Trade date: 16 May 24 / Settlement date: 20 May 24	3.53 170,000.000	83.35	0.00	0.00	0.00	83.35	Income sold this period
<b>Total asset backed securities</b>		2,174.75	0.00	0.00	0.00	2,174.75	Receivable last period
		3,691.85	0.00	0.00	0.00	3,691.85	Receivable this period
		67,990.90	0.00	0.00	0.00	67,990.90	Received this period
		0.00	0.00	0.00	0.00	0.00	Income received from prior
		0.00	0.00	0.00	0.00	0.00	Broker commissions recaptured
		0.00	0.00	0.00	0.00	0.00	Tax recoverable last period
		0.00	0.00	0.00	0.00	0.00	Tax recoverable this period
		0.00	0.00	0.00	0.00	0.00	Tax reclaims received
		-178.56	0.00	0.00	0.00	-178.56	Income purchased this period
		157.39	0.00	0.00	0.00	157.39	Income sold this period
		0.00	0.00	0.00	0.00	0.00	Tax recoverable received this period
		0.00	0.00	0.00	0.00	0.00	Tax recoverable delivered this period
		0.00	0.00	0.00	0.00	0.00	Accrued income received this period
		0.00	0.00	0.00	0.00	0.00	Accrued income delivered this period
		69,486.83	0.00	0.00	0.00	69,486.83	Earned income
<b>Total fixed income</b>		130,553.00	0.00	0.00	0.00	130,553.00	Receivable last period
		137,084.79	0.00	0.00	0.00	137,084.79	Receivable this period
		628,943.59	0.00	0.00	0.00	628,943.59	Received this period
		0.00	0.00	0.00	0.00	0.00	Income received from prior
		0.00	0.00	0.00	0.00	0.00	Broker commissions recaptured
		0.00	0.00	0.00	0.00	0.00	Tax recoverable last period
		0.00	0.00	0.00	0.00	0.00	Tax recoverable this period
		0.00	0.00	0.00	0.00	0.00	Tax reclaims received
		-156,773.18	0.00	0.00	0.00	-156,773.18	Income purchased this period
		259,390.56	0.00	0.00	0.00	259,390.56	Income sold this period
		0.00	0.00	0.00	0.00	0.00	Tax recoverable received this period
		0.00	0.00	0.00	0.00	0.00	Tax recoverable delivered this period
		0.00	0.00	0.00	0.00	0.00	Accrued income received this period
		0.00	0.00	0.00	0.00	0.00	Accrued income delivered this period
		738,092.76	0.00	0.00	0.00	738,092.76	Earned income

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Cash and cash equivalents</b>							
<b>Currency</b>							
<b>United States - USD</b>							
United States dollar	0.00 0.000	-47,727.47	0.00	0.00	0.00	-47,727.47	Received this period
Ex date: 17 Jul 23 / Pay date: 17 Jul 23							
United States dollar	0.00 0.000	-95,335.04	0.00	0.00	0.00	-95,335.04	Received this period
Ex date: 15 Mar 24 / Pay date: 15 Mar 24							
United States dollar	0.00 0.000	-48,703.15	0.00	0.00	0.00	-48,703.15	Received this period
Ex date: 20 Jun 24 / Pay date: 20 Jun 24							
United States dollar	0.00 0.000	-4,682.63	0.00	0.00	0.00	-4,682.63	Received this period
Ex date: 16 Jan 24 / Pay date: 16 Jan 24							
United States dollar	0.00 0.000	-75,482.78	0.00	0.00	0.00	-75,482.78	Received this period
Ex date: 15 May 24 / Pay date: 15 May 24							
United States dollar	0.00 0.000	-40,636.23	0.00	0.00	0.00	-40,636.23	Received this period
Ex date: 16 Oct 23 / Pay date: 16 Oct 23							
United States dollar	0.00 0.000	-63,315.28	0.00	0.00	0.00	-63,315.28	Received this period
Ex date: 15 Nov 23 / Pay date: 15 Nov 23							
United States dollar	0.00 0.000	-40,666.52	0.00	0.00	0.00	-40,666.52	Received this period
Ex date: 15 Sep 23 / Pay date: 15 Sep 23							
United States dollar	0.00 0.000	-46,331.10	0.00	0.00	0.00	-46,331.10	Received this period
Ex date: 15 Aug 23 / Pay date: 15 Aug 23							
United States dollar	0.00 0.000	-5,917.42	0.00	0.00	0.00	-5,917.42	Received this period
Ex date: 15 Apr 24 / Pay date: 15 Apr 24							

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Cash and cash equivalents</b>							
<b>Currency</b>							
<b>United States - USD</b>							
United States dollar	0.00	-40,681.60	0.00	0.00	0.00	-40,681.60	Received this period
	0.000						
Ex date: 15 Feb 24 / Pay date: 15 Feb 24							
United States dollar	0.00	-82,740.20	0.00	0.00	0.00	-82,740.20	Received this period
	0.000						
Ex date: 15 Dec 23 / Pay date: 15 Dec 23							
<b>Total currency</b>		0.00	0.00	0.00	0.00	0.00	Receivable last period
		0.00	0.00	0.00	0.00	0.00	Receivable this period
		-592,219.42	0.00	0.00	0.00	-592,219.42	Received this period
		0.00	0.00	0.00	0.00	0.00	Income received from prior
		0.00	0.00	0.00	0.00	0.00	Broker commissions recaptured
		0.00	0.00	0.00	0.00	0.00	Tax recoverable last period
		0.00	0.00	0.00	0.00	0.00	Tax recoverable this period
		0.00	0.00	0.00	0.00	0.00	Tax reclaims received
		0.00	0.00	0.00	0.00	0.00	Income purchased this period
		0.00	0.00	0.00	0.00	0.00	Income sold this period
		0.00	0.00	0.00	0.00	0.00	Tax recoverable received this period
		0.00	0.00	0.00	0.00	0.00	Tax recoverable delivered this period
		0.00	0.00	0.00	0.00	0.00	Accrued income received this period
		0.00	0.00	0.00	0.00	0.00	Accrued income delivered this period
		-592,219.42	0.00	0.00	0.00	-592,219.42	Earned income
<b>Funds - short term investment</b>							
<b>United States - USD</b>							
MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP: 665278701	4.9851702 0.000	1,480.99	0.00	0.00	0.00	1,480.99	Receivable last period
MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP: 665278701	5.1996141 0.000	2,900.45	0.00	0.00	0.00	2,900.45	Receivable this period
MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP: 665278701	0.00 0.000	1,480.99	0.00	0.00	0.00	1,480.99	Received this period
Ex date: 30 Jun 23 / Pay date: 03 Jul 23							

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Cash and cash equivalents</b>							
<b>Funds - short term investment</b>							
<b>United States - USD</b>							
MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP: 665278701 Ex date: 31 Oct 23 / Pay date: 01 Nov 23	0.00 0.000	1,353.28	0.00	0.00	0.00	1,353.28	Received this period
MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP: 665278701 Ex date: 31 Jan 24 / Pay date: 01 Feb 24	0.00 0.000	3,387.27	0.00	0.00	0.00	3,387.27	Received this period
MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP: 665278701 Ex date: 30 Apr 24 / Pay date: 01 May 24	0.00 0.000	2,035.86	0.00	0.00	0.00	2,035.86	Received this period
MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP: 665278701 Ex date: 31 Aug 23 / Pay date: 01 Sep 23	0.00 0.000	511.93	0.00	0.00	0.00	511.93	Received this period
MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP: 665278701 Ex date: 29 Feb 24 / Pay date: 01 Mar 24	0.00 0.000	3,768.52	0.00	0.00	0.00	3,768.52	Received this period
MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP: 665278701 Ex date: 30 Nov 23 / Pay date: 01 Dec 23	0.00 0.000	1,006.38	0.00	0.00	0.00	1,006.38	Received this period
MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP: 665278701 Ex date: 31 May 24 / Pay date: 03 Jun 24	0.00 0.000	2,545.91	0.00	0.00	0.00	2,545.91	Received this period
MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP: 665278701 Ex date: 29 Dec 23 / Pay date: 02 Jan 24	0.00 0.000	2,500.88	0.00	0.00	0.00	2,500.88	Received this period
MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP: 665278701 Ex date: 29 Sep 23 / Pay date: 02 Oct 23	0.00 0.000	957.65	0.00	0.00	0.00	957.65	Received this period
MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CL A CUSIP: 665278701 Ex date: 31 Jul 23 / Pay date: 01 Aug 23	0.00 0.000	1,062.84	0.00	0.00	0.00	1,062.84	Received this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<b>Income</b>							
<b>Cash and cash equivalents</b>							
<b>Funds - short term investment</b>							
<b>United States - USD</b>							
MFB NORTHERN INSTL FDS U.S. GOVT SELECT PORTFOLIO CLA CUSIP: 665278701 Ex date: 28 Mar 24 / Pay date: 01 Apr 24	0.00 0.000	2,643.36	0.00	0.00	0.00	2,643.36	Received this period
SHORT TERM INTEREST ADJUSTMENT CUSIP: 824999AA4 Ex date: 06 Sep 23 / Pay date: 06 Sep 23	0.47164 0.000	-14.27	0.00	0.00	0.00	-14.27	Received this period
SHORT TERM INTEREST ADJUSTMENT CUSIP: 824999AA4 Ex date: 05 Jun 24 / Pay date: 05 Jun 24	0.47164 0.000	11.52	0.00	0.00	0.00	11.52	Received this period
SHORT TERM INTEREST ADJUSTMENT CUSIP: 824999AA4 Ex date: 01 Feb 24 / Pay date: 01 Feb 24	0.47164 0.000	-17.63	0.00	0.00	0.00	-17.63	Received this period
<b>Total funds - short term investment</b>		1,480.99 2,900.45 23,234.49 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00	1,480.99 2,900.45 23,234.49 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00	Receivable last period Receivable this period Received this period Income received from prior Broker commissions recaptured Tax recoverable last period Tax recoverable this period Tax reclaims received Income purchased this period Income sold this period Tax recoverable received this period Tax recoverable delivered this period Accrued income received this period Accrued income delivered this period Earned income
		24,653.95	0.00	0.00	0.00	24,653.95	Earned income

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Income</i>							
<b>Total cash and cash equivalents</b>		1,480.99	0.00	0.00	0.00	1,480.99	Receivable last period
		2,900.45	0.00	0.00	0.00	2,900.45	Receivable this period
		-568,984.93	0.00	0.00	0.00	-568,984.93	Received this period
		0.00	0.00	0.00	0.00	0.00	Income received from prior
		0.00	0.00	0.00	0.00	0.00	Broker commissions recaptured
		0.00	0.00	0.00	0.00	0.00	Tax recoverable last period
		0.00	0.00	0.00	0.00	0.00	Tax recoverable this period
		0.00	0.00	0.00	0.00	0.00	Tax reclaims received
		0.00	0.00	0.00	0.00	0.00	Income purchased this period
		0.00	0.00	0.00	0.00	0.00	Income sold this period
		0.00	0.00	0.00	0.00	0.00	Tax recoverable received this period
		0.00	0.00	0.00	0.00	0.00	Tax recoverable delivered this period
		0.00	0.00	0.00	0.00	0.00	Accrued income received this period
		0.00	0.00	0.00	0.00	0.00	Accrued income delivered this period
		-567,565.47	0.00	0.00	0.00	-567,565.47	Earned income
<b>Total income</b>		132,033.99	0.00	0.00	0.00	132,033.99	Receivable last period
		139,985.24	0.00	0.00	0.00	139,985.24	Receivable this period
		59,958.66	0.00	0.00	0.00	59,958.66	Received this period
		0.00	0.00	0.00	0.00	0.00	Income received from prior
		0.00	0.00	0.00	0.00	0.00	Broker commissions recaptured
		0.00	0.00	0.00	0.00	0.00	Tax recoverable last period
		0.00	0.00	0.00	0.00	0.00	Tax recoverable this period
		0.00	0.00	0.00	0.00	0.00	Tax reclaims received
		-156,773.18	0.00	0.00	0.00	-156,773.18	Income purchased this period
		259,390.56	0.00	0.00	0.00	259,390.56	Income sold this period
		0.00	0.00	0.00	0.00	0.00	Tax recoverable received this period
		0.00	0.00	0.00	0.00	0.00	Tax recoverable delivered this period
		0.00	0.00	0.00	0.00	0.00	Accrued income received this period
		0.00	0.00	0.00	0.00	0.00	Accrued income delivered this period
		170,527.29	0.00	0.00	0.00	170,527.29	Earned income

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Expense</i>							

**Expenses**

**Investment management fees**

United States - USD

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Expense</i>							
<b>Expenses</b>							
<b>Investment management fees</b>							
<b>United States - USD</b>							
TRANSFERRED VIA FED FUND WIRE TO BANCO POPULAR DE PUERTO RICO Value date: 09 Aug 23 / Entry date: 09 Aug 23	0.00 0.000	-6,095.10	0.00	0.00	0.00	-6,095.10	Paid this period
TRANSFERRED VIA FED FUND WIRE TO BANCO POPULAR DE PUERTO RICO Value date: 29 Dec 23 / Entry date: 29 Dec 23	0.00 0.000	-5,851.93	0.00	0.00	0.00	-5,851.93	Paid this period
TRANSFERRED VIA FED FUND WIRE TO BANCO POPULAR DE PUERTO RICO INVOICE #240331-SINOT, 03/31/24 (JANUARY - MARCH, 2024 QUARTER) Value date: 20 May 24 / Entry date: 20 May 24	0.00 0.000	-7,059.50	0.00	0.00	0.00	-7,059.50	Paid this period
TRANSFERRED VIA FED FUND WIRE TO BANCO POPULAR DE PUERTO RICO INVOICE#: 231231-SINOT, 12/31/23 (OCTOBER - DECEMBER, 2023 QUARTER) Value date: 19 Mar 24 / Entry date: 19 Mar 24	0.00 0.000	-6,547.95	0.00	0.00	0.00	-6,547.95	Paid this period
TRANSFERRED VIA FED FUND WIRE TO THE PRIVATEBANK AND TRUST COMPANY Value date: 20 May 24 / Entry date: 20 May 24	0.00 0.000	-13,254.61	0.00	0.00	0.00	-13,254.61	Paid this period
TRANSFERRED VIA FED FUND WIRE TO THE PRIVATEBANK AND TRUST COMPANY INVOICE: 30/JUNE/2023 (APR - JUN, 2023 QUARTER) Value date: 09 Aug 23 / Entry date: 09 Aug 23	0.00 0.000	-13,261.53	0.00	0.00	0.00	-13,261.53	Paid this period
TRANSFERRED VIA FED FUND WIRE TO THE PRIVATEBANK AND TRUST COMPANY INVOICE: 30/SEPTEMBER/2023 (JUL - SEP, 2023 QUARTER) Value date: 29 Dec 23 / Entry date: 29 Dec 23	0.00 0.000	-12,746.67	0.00	0.00	0.00	-12,746.67	Paid this period
TRANSFERRED VIA FED FUND WIRE TO THE PRIVATEBANK AND TRUST COMPANY INVOICE: 31/DECEMBER/2023 (OCT-DIC, 2023 QUARTER) Value date: 19 Mar 24 / Entry date: 19 Mar 24	0.00 0.000	-13,450.70	0.00	0.00	0.00	-13,450.70	Paid this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Expense</i>							
<b>Expenses</b>							
<b>Total investment management fees</b>		0.00	0.00	0.00	0.00	0.00	Payable last period
		0.00	0.00	0.00	0.00	0.00	Payable this period
		-78,267.99	0.00	0.00	0.00	-78,267.99	Paid this period
		0.00	0.00	0.00	0.00	0.00	Income received from prior
		0.00	0.00	0.00	0.00	0.00	Broker commissions recaptured
		0.00	0.00	0.00	0.00	0.00	Tax recoverable last period
		0.00	0.00	0.00	0.00	0.00	Tax recoverable this period
		0.00	0.00	0.00	0.00	0.00	Tax reclaims received
		0.00	0.00	0.00	0.00	0.00	Liability expense paid this period
		0.00	0.00	0.00	0.00	0.00	Liability expense received this period
		0.00	0.00	0.00	0.00	0.00	Tax recoverable received this period
		0.00	0.00	0.00	0.00	0.00	Tax recoverable delivered this period
		0.00	0.00	0.00	0.00	0.00	Accrued expense received this period
		0.00	0.00	0.00	0.00	0.00	Accrued expense delivered this period
		-78,267.99	0.00	0.00	0.00	-78,267.99	Expenses recognized
<b>Other expenses</b>							
<b>United States - USD</b>							
Payment for Custody Services of Northern Trust for Period Ending 03-31-2024. De bit for Invoice#690767453238. Value date: 29 Mar 24 / Entry date: 29 Mar 24	0.00 0.000	-12,500.00	0.00	0.00	0.00	-12,500.00	Paid this period
Payment for Custody Services of Northern Trust for Period Ending 06-30-2024. De bit for Invoice#690766115614. Value date: 28 Jun 24 / Entry date: 28 Jun 24	0.00 0.000	-12,500.00	0.00	0.00	0.00	-12,500.00	Paid this period
Payment for Custody Services of Northern Trust for Period Ending 09-30-2023. De bit for Invoice#690767471371. Value date: 29 Sep 23 / Entry date: 29 Sep 23	0.00 0.000	-12,500.00	0.00	0.00	0.00	-12,500.00	Paid this period
Payment for Custody Services of Northern Trust for Period Ending 12-31-2023. De bit for Invoice#690764185469. Value date: 29 Dec 23 / Entry date: 29 Dec 23	0.00 0.000	-12,500.00	0.00	0.00	0.00	-12,500.00	Paid this period

◆ Income and Expense Detail - Base Currency

Description	Rate		Tax				
Asset ID / Dates	Shares/PAR	Gross Amount	Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Expense</i>							
<b>Expenses</b>							
<b>Total other expenses</b>		0.00	0.00	0.00	0.00	0.00	Payable last period
		0.00	0.00	0.00	0.00	0.00	Payable this period
		-50,000.00	0.00	0.00	0.00	-50,000.00	Paid this period
		0.00	0.00	0.00	0.00	0.00	Income received from prior
		0.00	0.00	0.00	0.00	0.00	Broker commissions recaptured
		0.00	0.00	0.00	0.00	0.00	Tax recoverable last period
		0.00	0.00	0.00	0.00	0.00	Tax recoverable this period
		0.00	0.00	0.00	0.00	0.00	Tax reclaims received
		0.00	0.00	0.00	0.00	0.00	Liability expense paid this period
		0.00	0.00	0.00	0.00	0.00	Liability expense received this period
		0.00	0.00	0.00	0.00	0.00	Tax recoverable received this period
		0.00	0.00	0.00	0.00	0.00	Tax recoverable delivered this period
		0.00	0.00	0.00	0.00	0.00	Accrued expense received this period
		0.00	0.00	0.00	0.00	0.00	Accrued expense delivered this period
		-50,000.00	0.00	0.00	0.00	-50,000.00	Expenses recognized
<b>Professional fees</b>							
<b>United States - USD</b>							
TRANSFERRED VIA FED FUND WIRE TO BANCO POPULAR DE PUERTO RICO Value date: 09 Aug 23 / Entry date: 09 Aug 23	0.00 0.000	-12,418.66	0.00	0.00	0.00	-12,418.66	Paid this period
TRANSFERRED VIA FED FUND WIRE TO BANCO POPULAR DE PUERTO RICO Value date: 20 May 24 / Entry date: 20 May 24	0.00 0.000	-12,877.59	0.00	0.00	0.00	-12,877.59	Paid this period
TRANSFERRED VIA FED FUND WIRE TO BANCO POPULAR DE PUERTO RICO INVOICE #: 6275, 12/31/23 (OCTOBER - DECEMBER, 2023 QUARTER) Value date: 19 Mar 24 / Entry date: 19 Mar 24	0.00 0.000	-12,863.27	0.00	0.00	0.00	-12,863.27	Paid this period
TRANSFERRED VIA FED FUND WIRE TO BANCO POPULAR DE PUERTO RICO INVOICE #6240, 9/30/23 (JULY-SEPTEMBER, 2023 QUARTER) Value date: 29 Dec 23 / Entry date: 29 Dec 23	0.00 0.000	-12,111.87	0.00	0.00	0.00	-12,111.87	Paid this period

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross Amount	Tax Recoverable	Tax Withheld	Tax Credit	Net Amount	Transaction Type
<i>Expense</i>							
<b>Expenses</b>							
<b>Total professional fees</b>		0.00	0.00	0.00	0.00	0.00	Payable last period
		0.00	0.00	0.00	0.00	0.00	Payable this period
		-50,271.39	0.00	0.00	0.00	-50,271.39	Paid this period
		0.00	0.00	0.00	0.00	0.00	Income received from prior
		0.00	0.00	0.00	0.00	0.00	Broker commissions recaptured
		0.00	0.00	0.00	0.00	0.00	Tax recoverable last period
		0.00	0.00	0.00	0.00	0.00	Tax recoverable this period
		0.00	0.00	0.00	0.00	0.00	Tax reclaims received
		0.00	0.00	0.00	0.00	0.00	Liability expense paid this period
		0.00	0.00	0.00	0.00	0.00	Liability expense received this period
		0.00	0.00	0.00	0.00	0.00	Tax recoverable received this period
		0.00	0.00	0.00	0.00	0.00	Tax recoverable delivered this period
		0.00	0.00	0.00	0.00	0.00	Accrued expense received this period
		0.00	0.00	0.00	0.00	0.00	Accrued expense delivered this period
		-50,271.39	0.00	0.00	0.00	-50,271.39	Expenses recognized
<b>Total expenses</b>		0.00	0.00	0.00	0.00	0.00	Payable last period
		0.00	0.00	0.00	0.00	0.00	Payable this period
		-178,539.38	0.00	0.00	0.00	-178,539.38	Paid this period
		0.00	0.00	0.00	0.00	0.00	Income received from prior
		0.00	0.00	0.00	0.00	0.00	Broker commissions recaptured
		0.00	0.00	0.00	0.00	0.00	Tax recoverable last period
		0.00	0.00	0.00	0.00	0.00	Tax recoverable this period
		0.00	0.00	0.00	0.00	0.00	Tax reclaims received
		0.00	0.00	0.00	0.00	0.00	Liability expense paid this period
		0.00	0.00	0.00	0.00	0.00	Liability expense received this period
		0.00	0.00	0.00	0.00	0.00	Tax recoverable received this period
		0.00	0.00	0.00	0.00	0.00	Tax recoverable delivered this period
		0.00	0.00	0.00	0.00	0.00	Accrued expense received this period
		0.00	0.00	0.00	0.00	0.00	Accrued expense delivered this period
		-178,539.38	0.00	0.00	0.00	-178,539.38	Expenses recognized

◆ Income and Expense Detail - Base Currency

Total expense	0.00	0.00	0.00	0.00	0.00	0.00	Payable last period
	0.00	0.00	0.00	0.00	0.00	0.00	Payable this period
	-178,539.38	0.00	0.00	0.00	-178,539.38	0.00	Paid this period
	0.00	0.00	0.00	0.00	0.00	0.00	Income received from prior
	0.00	0.00	0.00	0.00	0.00	0.00	Broker commissions recaptured
	0.00	0.00	0.00	0.00	0.00	0.00	Tax recoverable last period
	0.00	0.00	0.00	0.00	0.00	0.00	Tax recoverable this period
	0.00	0.00	0.00	0.00	0.00	0.00	Tax reclaims received
	0.00	0.00	0.00	0.00	0.00	0.00	Liability expense paid this period
	0.00	0.00	0.00	0.00	0.00	0.00	Liability expense received this period
	0.00	0.00	0.00	0.00	0.00	0.00	Tax recoverable received this period
	0.00	0.00	0.00	0.00	0.00	0.00	Tax recoverable delivered this period
	0.00	0.00	0.00	0.00	0.00	0.00	Accrued expense received this period
	0.00	0.00	0.00	0.00	0.00	0.00	Accrued expense delivered this period
	-178,539.38	0.00	0.00	0.00	-178,539.38	0.00	Expenses recognized

Please note that the Tax Withheld column may contain amounts related to FATCA withholdings .

The term "Tax Credit" refers to local market terminology for the taxation associated with an income event. It makes no representation or warranty relating to the ability of the recipient to utilise the value as a "credit", " offset" or other benefit for their own tax purposes. Investors should seek their own tax advice relating to the specific tax considerations of investments in such markets. The Tax Credit is informational only data in the context of this report .

Please note where a client may be eligible to reclaim taxes, these are calculated and accrued for as a tax recoverable on ex date. The net amount may include the accrual of withholding taxes, tax credits, or both.

Although this report has been prepared using information believed to be reliable, it may contain information provided by third parties or derived from third party information, and/or information that may have been obtained from, categorized or otherwise reported based upon client direction. The Northern Trust Company does not guarantee the accuracy , timeliness or completeness of any such information. The information included in this report is intended to assist clients with their financial reporting needs, but you must consult with your accountants, auditors and/or legal counsel to ensure your accounting and financial reporting complies with applicable laws, regulations and accounting guidance. The Northern Trust Company and its affiliates shall have no responsibility for the consequences of investment decisions made in reliance on information contained in this report .

◆ Income and Expense Summary

Type	Receivables last period	Receivables this period	Amount received	Tax recoverable last period	Tax recoverable this period	Tax reclaims received	Accrual receipts/ deliveries	Earned income
<i>Income</i>								
<b>Fixed Income</b>								
Government Bonds	17,663.93	25,696.24	83,783.07	0.00	0.00	0.00	0.00	91,815.38
Government Agencies	1,298.12	1,298.12	3,115.50	0.00	0.00	0.00	0.00	3,115.50
Municipal/Provincial Bonds	23,502.05	16,692.79	65,815.20	0.00	0.00	0.00	0.00	59,005.94
Corporate Bonds	71,228.54	75,639.20	332,205.28	0.00	0.00	0.00	0.00	336,615.94
Government Mortgage Backed Securities	13,019.20	12,568.61	159,862.52	0.00	0.00	0.00	0.00	159,411.93
Gov't-issued Commercial Mortgage-Backed	443.10	383.88	4,981.85	0.00	0.00	0.00	0.00	4,922.63
Commercial Mortgage-Backed	1,223.31	1,114.10	13,827.82	0.00	0.00	0.00	0.00	13,718.61
Asset Backed Securities	2,174.75	3,691.85	67,969.73	0.00	0.00	0.00	0.00	69,486.83
<b>Total fixed income</b>	<b>130,553.00</b>	<b>137,084.79</b>	<b>731,560.97</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>738,092.76</b>

**Cash and Cash Equivalents**

Currency	0.00	0.00	-592,219.42	0.00	0.00	0.00	0.00	-592,219.42
Funds - Short Term Investment	1,480.99	2,900.45	23,234.49	0.00	0.00	0.00	0.00	24,653.95
<b>Total cash and cash equivalents</b>	<b>1,480.99</b>	<b>2,900.45</b>	<b>-568,984.93</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>-567,565.47</b>

<b>Total income</b>	<b>132,033.99</b>	<b>139,985.24</b>	<b>162,576.04</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>170,527.29</b>
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Type	Payables last period	Payables this period	Amount paid	Tax recoverable last period	Tax recoverable this period	Tax reclaims received	Accrual receipts/ deliveries	Expenses recognized
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*Expense*

**Expenses**

Investment Management Fees	0.00	0.00	-78,267.99	0.00	0.00	0.00	0.00	-78,267.99
Other Expenses	0.00	0.00	-50,000.00	0.00	0.00	0.00	0.00	-50,000.00
Professional Fees	0.00	0.00	-50,271.39	0.00	0.00	0.00	0.00	-50,271.39
<b>Total expenses</b>	<b>0.00</b>	<b>0.00</b>	<b>-178,539.38</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>-178,539.38</b>
<b>Total expense</b>	<b>0.00</b>	<b>0.00</b>	<b>-178,539.38</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>-178,539.38</b>

# Annual Portfolio - Mesirow Financial

01 Jul 23 - 30 Jun 24

Account number 2673563

PUERTO RICO INS - MESIROW

Page 2 of 2

## ◆ Income and Expense Summary

Net income & expenses	132,033.99	139,985.24	-15,963.34	0.00	0.00	0.00	0.00	-8,012.09
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Although this report has been prepared using information believed to be reliable, it may contain information provided by third parties or derived from third party information, and/or information that may have been obtained from, categorized or otherwise reported based upon client direction. The Northern Trust Company does not guarantee the accuracy, timeliness or completeness of any such information. The information included in this report is intended to assist clients with their financial reporting needs, but you must consult with your accountants, auditors and/or legal counsel to ensure your accounting and financial reporting complies with applicable laws, regulations and accounting guidance. The Northern Trust Company and its affiliates shall have no responsibility for the consequences of investment decisions made in reliance on information contained in this report .

*\*Generated by Northern Trust from reviewed periodic data on 17 Sep 24 B0010*

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Principal Paydowns

Fixed Income

Corporate bonds

United States - USD

03 Aug 23	KS GAS SVC 5.486% DUE 08-01-2034	-5,549.000	5,549.00	0.00	0.00	-5,547.86	1.14	0.00	1.14
03 Aug 23	CUSIP : 484915AA1 /	0.00							
Settled	PRINCIPAL PAYMENT DUE FOR PAY DATE 08/01/2023								
01 Sep 23	DUKE ENERGY FLA PROJ FIN LLC	-1,864.020	1,864.02	0.00	0.00	-1,711.54	152.48	0.00	152.48
01 Sep 23	2.538% 09-01-2031	0.00							
Settled	CUSIP : 26444GAC7 / Principal Payment Received on 27,620.58 PAR Pay date 09/01/23								
01 Feb 24	KS GAS SVC 5.486% DUE 08-01-2034	-2,050.660	2,050.66	0.00	0.00	-2,050.24	0.42	0.00	0.42
01 Feb 24	CUSIP : 484915AA1 /	0.00							
Settled	Principal Payment Received on 46,917.22 PAR Pay date 02/01/24								
01 Mar 24	DUKE ENERGY FLA PROJ FIN LLC	-2,117.910	2,117.91	0.00	0.00	-1,944.66	173.25	0.00	173.25
01 Mar 24	2.538% 09-01-2031	0.00							
Settled	CUSIP : 26444GAC7 / Principal Payment Received on 25,756.56 PAR Pay date 03/01/24								
Total United States - USD			11,581.59	0.00	0.00	-11,254.30	327.29	0.00	327.29
Total corporate bonds			11,581.59	0.00	0.00	-11,254.30	327.29	0.00	327.29

Government mortgage backed securities

United States - USD

03 Jul 23	FEDERAL HOME LN MTG CORP	-41.290	41.29	0.00	0.00	-42.63	-1.34	0.00	-1.34
17 Jul 23	POOL #A33057 5%01-01-2035 BEO	0.00							
Settled	CUSIP : 31297NME3 /GOLD1 Principal Payment Received on 7,712.75 PAR Pay date 07/15/23								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

03 Jul 23	FEDERAL HOME LN MTG CORP	-527.120	527.12	0.00	0.00	-562.37	-35.25	0.00	-35.25
17 Jul 23	POOL #E02902 4%06-01-2026 BEO	0.00							
Settled	CUSIP : 31294MGK1 /GOLD1 Principal Payment Received on 12,045.92 PAR Pay date 07/15/23								
03 Jul 23	FEDERAL HOME LN MTG CORP	-100.620	100.62	0.00	0.00	-106.15	-5.53	0.00	-5.53
17 Jul 23	POOL #G03246 6%05-01-2037 BEO	0.00							
Settled	CUSIP : 3128M45F6 /GOLD1 Principal Payment Received on 22,093.15 PAR Pay date 07/15/23								
03 Jul 23	FEDERAL HOME LN MTG CORP	-21.000	21.00	0.00	0.00	-22.40	-1.40	0.00	-1.40
17 Jul 23	POOL #G05922 5.5% 07-01-2039 BEO	0.00							
Settled	CUSIP : 3128M74F0 /GOLD1 Principal Payment Received on 2,936.25 PAR Pay date 07/15/23								
03 Jul 23	FEDERAL HOME LN MTG CORP	-143.830	143.83	0.00	0.00	-151.74	-7.91	0.00	-7.91
17 Jul 23	POOL #G08106 6%01-01-2036 BEO	0.00							
Settled	CUSIP : 3128MJDL1 /GOLD1 Principal Payment Received on 7,934.88 PAR Pay date 07/15/23								
03 Jul 23	FEDERAL HOME LN MTG CORP	-151.820	151.82	0.00	0.00	-159.32	-7.50	0.00	-7.50
17 Jul 23	POOL #G08463 4%10-01-2041 BEO	0.00							
Settled	CUSIP : 3128MJQR4 /GOLD1 Principal Payment Received on 16,749.39 PAR Pay date 07/15/23								
03 Jul 23	FEDERAL HOME LN MTG CORP	-279.670	279.67	0.00	0.00	-277.35	2.32	0.00	2.32
17 Jul 23	POOL #G61648 3.5% 09-01-2048 BEO	0.00							
Settled	CUSIP : 31335BZM1 /GOLD1 Principal Payment Received on 56,223.12 PAR Pay date 07/15/23								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount			Realized gain/loss			
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

03 Jul 23	FEDERAL HOME LN MTG CORP	-58.490	58.49	0.00	0.00	-60.58	-2.09	0.00	-2.09
17 Jul 23	POOL #Q03310 4%09-01-2041 BEO	0.00							
Settled	CUSIP : 3132GJKX6 /GOLD1 Principal Payment Received on 16,824.80 PAR Pay date 07/15/23								
03 Jul 23	FEDERAL HOME LN MTG CORP	-2,679.440	2,679.44	0.00	0.00	-2,732.61	-53.17	0.00	-53.17
17 Jul 23	POOL #Q52418 3.5% 11-01-2047 BEO	0.00							
Settled	CUSIP : 3132XUVL6 /GOLD1 Principal Payment Received on 54,618.08 PAR Pay date 07/15/23								
03 Jul 23	FEDERAL HOME LN MTG CORP	-1,851.390	1,851.39	0.00	0.00	-1,566.88	284.51	0.00	284.51
25 Jul 23	POOL #SD8193 2%02-01-2052 BEO	0.00							
Settled	CUSIP : 3132DWC68 /FHLMC Principal Payment Received on 376,630.47 PAR Pay date 07/25/23								
03 Jul 23	FEDERAL HOME LOAN MORTGAGE	-3,958.630	3,958.63	0.00	0.00	-3,324.63	634.00	0.00	634.00
25 Jul 23	CORP POOL #RA5715 2.0% DUE	0.00							
Settled	10-01-2051 REG CUSIP : 3133KMK46 / Principal Payment Received on 826,873.53 PAR Pay date 07/25/23								
03 Jul 23	FEDERAL HOME LOAN MORTGAGE	-3,767.300	3,767.30	0.00	0.00	-3,728.45	38.85	0.00	38.85
25 Jul 23	CORP 5% 07-01-2043	0.00							
Settled	CUSIP : 3133KYZH5 / Principal Payment Received on 175,000.00 PAR Pay date 07/25/23								
03 Jul 23	FEDERAL HOME LOAN MORTGAGE	-2,226.330	2,226.33	0.00	0.00	-2,005.78	220.55	0.00	220.55
25 Jul 23	CORP POOL #SD8220 3.0% DUE	0.00							
Settled	06-01-2052 REG CUSIP : 3132DWDZ3 / Principal Payment Received on 508,003.09 PAR Pay date 07/25/23								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

03 Jul 23	FEDERAL NATIONAL MORTGAGE	-1,333.230	1,333.23	0.00	0.00	-1,315.11	18.12	0.00	18.12
25 Jul 23	ASSOC 4% 08-01-2037	0.00							
Settled	CUSIP : 3140QPWS2 /FNMA Principal Payment Received on 128,890.46 PAR Pay date 07/25/23								
03 Jul 23	FEDERAL NATL MTG ASSN GTD MTG	-294.460	294.46	0.00	0.00	-304.69	-10.23	0.00	-10.23
25 Jul 23	POOL #AK3435 3.5% 02-01-2042 BEO	0.00							
Settled	CUSIP : 3138E7Y99 /FNMA Principal Payment Received on 15,619.36 PAR Pay date 07/25/23								
03 Jul 23	FHLMC POOL #G08364 4.5 09-01-2039	-165.800	165.80	0.00	0.00	-175.03	-9.23	0.00	-9.23
17 Jul 23	CUSIP : 3128MJMN7 /GOLD1	0.00							
Settled	Principal Payment Received on 10,334.57 PAR Pay date 07/15/23								
03 Jul 23	FHLMC POOL #Q03677 2.5% DUE	-280.890	280.89	0.00	0.00	-277.73	3.16	0.00	3.16
25 Jul 23	10-01-2049 REG	0.00							
Settled	CUSIP : 31339UCN8 / Principal Payment Received on 116,984.41 PAR Pay date 07/25/23								
03 Jul 23	FHLMC UMBS 30Y FIXED 2.5%	-1,728.930	1,728.93	0.00	0.00	-1,522.81	206.12	0.00	206.12
25 Jul 23	05-01-2052	0.00							
Settled	CUSIP : 3133BBTH2 / Principal Payment Received on 437,039.39 PAR Pay date 07/25/23								
03 Jul 23	FNMA 2% 07-01-2050	-488.340	488.34	0.00	0.00	-505.16	-16.82	0.00	-16.82
25 Jul 23	CUSIP : 3140KFB38 /FNMA	0.00							
Settled	Principal Payment Received on 197,429.16 PAR Pay date 07/25/23								
03 Jul 23	FNMA POOL #255321 5.5% DUE	-30.270	30.27	0.00	0.00	-32.70	-2.43	0.00	-2.43
25 Jul 23	07-01-2024 REG	0.00							
Settled	CUSIP : 31371LSJ9 /FNMA								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

Principal Payment Received on 252.58 PAR Pay date 07/25/23									
03 Jul 23	FNMA POOL #995930 5% 04-01-2039	-56.610	56.61	0.00	0.00	-59.25	-2.64	0.00	-2.64
25 Jul 23	BEO	0.00							
Settled	CUSIP : 31416CLK0 /FNMA								
Principal Payment Received on 6,213.91 PAR Pay date 07/25/23									
03 Jul 23	FNMA POOL #AA4463 4.5%	-61.030	61.03	0.00	0.00	-65.04	-4.01	0.00	-4.01
25 Jul 23	04-01-2039 BEO	0.00							
Settled	CUSIP : 31416M5Z3 /FNMA								
Principal Payment Received on 11,653.72 PAR Pay date 07/25/23									
03 Jul 23	FNMA POOL #AD4045 5% 04-01-2040	-65.820	65.82	0.00	0.00	-70.98	-5.16	0.00	-5.16
25 Jul 23	BEO	0.00							
Settled	CUSIP : 31418RP70 /FNMA								
Principal Payment Received on 13,292.78 PAR Pay date 07/25/23									
03 Jul 23	FNMA POOL #AD7752 4.5%	-49.850	49.85	0.00	0.00	-50.82	-0.97	0.00	-0.97
25 Jul 23	07-01-2040 BEO	0.00							
Settled	CUSIP : 31418VTJ1 /FNMA								
Principal Payment Received on 10,947.68 PAR Pay date 07/25/23									
03 Jul 23	FNMA POOL #AD8057 5% 06-01-2040	-100.650	100.65	0.00	0.00	-108.54	-7.89	0.00	-7.89
25 Jul 23	BEO	0.00							
Settled	CUSIP : 31418V5T5 /FNMA								
Principal Payment Received on 24,311.49 PAR Pay date 07/25/23									
03 Jul 23	FNMA POOL #AS8356 3% 11-01-2046	-84.710	84.71	0.00	0.00	-81.80	2.91	0.00	2.91
25 Jul 23	BEO	0.00							
Settled	CUSIP : 3138WJJA7 /FNMA								
Principal Payment Received on 30,482.78 PAR Pay date 07/25/23									

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

03 Jul 23	FNMA POOL #AU3374 3% DUE	-499.500	499.50	0.00	0.00	-483.11	16.39	0.00	16.39
25 Jul 23	08-01-2043 REG	0.00							
Settled	CUSIP : 3138X2XC3 /FNMA Principal Payment Received on 15,321.68 PAR Pay date 07/25/23								
03 Jul 23	FNMA POOL #BN0905 4.0%	-141.600	141.60	0.00	0.00	-146.14	-4.54	0.00	-4.54
25 Jul 23	11-01-2048	0.00							
Settled	CUSIP : 3140JHAF0 /FNMA Principal Payment Received on 63,994.09 PAR Pay date 07/25/23								
03 Jul 23	FNMA POOL #FS2847 4% 08-01-2052	-166.720	166.72	0.00	0.00	-154.24	12.48	0.00	12.48
25 Jul 23	BEO	0.00							
Settled	CUSIP : 3140XJEV1 /FNMA Principal Payment Received on 116,628.32 PAR Pay date 07/25/23								
03 Jul 23	FNMA POOL #FS3497 3.5%	-2,495.760	2,495.76	0.00	0.00	-2,347.18	148.58	0.00	148.58
25 Jul 23	08-01-2052 BEO	0.00							
Settled	CUSIP : 3140XJ3F8 /FNMA Principal Payment Received on 302,955.30 PAR Pay date 07/25/23								
03 Jul 23	FNMA POOL #MA2356 3% 07-01-2045	-100.310	100.31	0.00	0.00	-96.96	3.35	0.00	3.35
25 Jul 23	BEO	0.00							
Settled	CUSIP : 31418BTN6 /FNMA Principal Payment Received on 34,910.52 PAR Pay date 07/25/23								
03 Jul 23	FNMA POOL #MA2730 2.5%	-562.400	562.40	0.00	0.00	-515.30	47.10	0.00	47.10
25 Jul 23	08-01-2046 BEO	0.00							
Settled	CUSIP : 31418CA87 /FNMA Principal Payment Received on 30,735.91 PAR Pay date 07/25/23								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

03 Jul 23	FNMA POOL #MA2828 2.5%	-484.770	484.77	0.00	0.00	-449.89	34.88	0.00	34.88
25 Jul 23	11-01-2046 BEO	0.00							
Settled	CUSIP : 31418CEA8 /FNMA Principal Payment Received on 150,454.86 PAR Pay date 07/25/23								
03 Jul 23	FNMA POOL #MA4563 2.5%	-3,182.950	3,182.95	0.00	0.00	-2,744.55	438.40	0.00	438.40
25 Jul 23	03-01-2052 BEO	0.00							
Settled	CUSIP : 31418EB90 /FNMA Principal Payment Received on 495,146.59 PAR Pay date 07/25/23								
03 Jul 23	FNMA POOL #MA4656 4.5%	-1,071.180	1,071.18	0.00	0.00	-1,052.10	19.08	0.00	19.08
25 Jul 23	07-01-2052 BEO	0.00							
Settled	CUSIP : 31418EE63 /FNMA Principal Payment Received on 173,791.45 PAR Pay date 07/25/23								
03 Jul 23	FNMA POOL #MA4761 5% 09-01-2052	-1,144.660	1,144.66	0.00	0.00	-1,142.33	2.33	0.00	2.33
25 Jul 23	BEO	0.00							
Settled	CUSIP : 31418EJF8 /FNMA Principal Payment Received on 178,570.21 PAR Pay date 07/25/23								
03 Jul 23	FNMA POOL #MA4783 4% 10-01-2052	-764.520	764.52	0.00	0.00	-726.17	38.35	0.00	38.35
25 Jul 23	BEO	0.00							
Settled	CUSIP : 31418EJ50 /FNMA Principal Payment Received on 174,031.04 PAR Pay date 07/25/23								
03 Jul 23	FNMA POOL #MA4850 5% 11-01-2037	-3,079.120	3,079.12	0.00	0.00	-3,078.16	0.96	0.00	0.96
25 Jul 23	BEO	0.00							
Settled	CUSIP : 31418EL81 /FNMA Principal Payment Received on 180,992.40 PAR Pay date 07/25/23								
03 Jul 23	GNMA POOL #682229 4% 07-15-2049	-60.020	60.02	0.00	0.00	-62.98	-2.96	0.00	-2.96
17 Jul 23	BEO	0.00							
Settled	CUSIP : 36295V4N6 /GNMA								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

	Principal Payment Received on 33,429.44 PAR Pay date 07/15/23								
03 Jul 23	GNMA POOL #692311 SER 2039 5.5%	-35.450	35.45	0.00	0.00	-36.98	-1.53	0.00	-1.53
17 Jul 23	DUE 01-15-2039 BEO	0.00							
Settled	CUSIP : 36296JDQ5 /GNMA								
	Principal Payment Received on 10,928.47 PAR Pay date 07/15/23								
03 Jul 23	GNMA POOL #710769 4.5%	-34.510	34.51	0.00	0.00	-34.34	0.17	0.00	0.17
17 Jul 23	08-15-2039 BEO	0.00							
Settled	CUSIP : 36297FT28 /GNMA								
	Principal Payment Received on 8,515.92 PAR Pay date 07/15/23								
03 Jul 23	GNMA POOL #782448 6% 10-15-2038	-31.800	31.80	0.00	0.00	-32.77	-0.97	0.00	-0.97
17 Jul 23	BEO	0.00							
Settled	CUSIP : 36241KWH7 /GNMA								
	Principal Payment Received on 4,681.25 PAR Pay date 07/15/23								
25 Jul 23	FNMA POOL #BN4393 3.5% DUE	-122.700	122.70	0.00	0.00	-123.66	-0.96	0.00	-0.96
25 Jul 23	03-01-2049	0.00							
Settled	CUSIP : 3140JL3B8 /FNMA								
	Principal Payment Received on 58,700.70 PAR Pay date 07/25/23								
01 Aug 23	FEDERAL HOME LN MTG CORP	-41.480	41.48	0.00	0.00	-42.83	-1.35	0.00	-1.35
15 Aug 23	POOL #A33057 5%01-01-2035 BEO	0.00							
Settled	CUSIP : 31297NME3 /GOLD1								
	Principal Payment Received on 7,671.46 PAR Pay date 08/15/23								
01 Aug 23	FEDERAL HOME LN MTG CORP	-512.490	512.49	0.00	0.00	-546.76	-34.27	0.00	-34.27
15 Aug 23	POOL #E02902 4%06-01-2026 BEO	0.00							
Settled	CUSIP : 31294MGK1 /GOLD1								
	Principal Payment Received on 11,518.80 PAR Pay date 08/15/23								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

01 Aug 23	FEDERAL HOME LN MTG CORP	-102.470	102.47	0.00	0.00	-108.11	-5.64	0.00	-5.64
15 Aug 23	POOL #G03246 6%05-01-2037 BEO	0.00							
Settled	CUSIP : 3128M45F6 /GOLD1								
	Principal Payment Received on 21,992.53 PAR Pay date 08/15/23								
01 Aug 23	FEDERAL HOME LN MTG CORP	-35.450	35.45	0.00	0.00	-37.81	-2.36	0.00	-2.36
15 Aug 23	POOL #G05922 5.5% 07-01-2039 BEO	0.00							
Settled	CUSIP : 3128M74F0 /GOLD1								
	Principal Payment Received on 2,915.24 PAR Pay date 08/15/23								
01 Aug 23	FEDERAL HOME LN MTG CORP	-123.720	123.72	0.00	0.00	-130.52	-6.80	0.00	-6.80
15 Aug 23	POOL #G08106 6%01-01-2036 BEO	0.00							
Settled	CUSIP : 3128MJDL1 /GOLD1								
	Principal Payment Received on 7,791.05 PAR Pay date 08/15/23								
01 Aug 23	FEDERAL HOME LN MTG CORP	-312.370	312.37	0.00	0.00	-327.79	-15.42	0.00	-15.42
15 Aug 23	POOL #G08463 4%10-01-2041 BEO	0.00							
Settled	CUSIP : 3128MJQR4 /GOLD1								
	Principal Payment Received on 16,597.57 PAR Pay date 08/15/23								
01 Aug 23	FEDERAL HOME LN MTG CORP	-181.750	181.75	0.00	0.00	-180.24	1.51	0.00	1.51
15 Aug 23	POOL #G61648 3.5% 09-01-2048 BEO	0.00							
Settled	CUSIP : 31335BZM1 /GOLD1								
	Principal Payment Received on 55,943.45 PAR Pay date 08/15/23								
01 Aug 23	FEDERAL HOME LN MTG CORP	-51.630	51.63	0.00	0.00	-53.48	-1.85	0.00	-1.85
15 Aug 23	POOL #Q03310 4%09-01-2041 BEO	0.00							
Settled	CUSIP : 3132GJKX6 /GOLD1								
	Principal Payment Received on 16,766.31 PAR Pay date 08/15/23								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

01 Aug 23	FEDERAL HOME LN MTG CORP	-123.720	123.72	0.00	0.00	-126.18	-2.46	0.00	-2.46
15 Aug 23	POOL #Q52418 3.5% 11-01-2047 BEO	0.00							
Settled	CUSIP : 3132XUVL6 /GOLD1 Principal Payment Received on 51,938.64 PAR Pay date 08/15/23								
01 Aug 23	FEDERAL HOME LN MTG CORP	-1,689.980	1,689.98	0.00	0.00	-1,430.28	259.70	0.00	259.70
25 Aug 23	POOL #SD8193 2%02-01-2052 BEO	0.00							
Settled	CUSIP : 3132DWC68 /FHLMC Principal Payment Received on 374,779.09 PAR Pay date 08/25/23								
01 Aug 23	FEDERAL HOME LOAN MORTGAGE	-7,230.870	7,230.87	0.00	0.00	-6,072.80	1,158.07	0.00	1,158.07
25 Aug 23	CORP POOL #RA5715 2.0% DUE	0.00							
Settled	10-01-2051 REG CUSIP : 3133KMK46 / Principal Payment Received on 822,914.90 PAR Pay date 08/25/23								
01 Aug 23	FEDERAL HOME LOAN MORTGAGE	-2,440.310	2,440.31	0.00	0.00	-2,415.14	25.17	0.00	25.17
25 Aug 23	CORP 5% 07-01-2043	0.00							
Settled	CUSIP : 3133KYZH5 / Principal Payment Received on 171,232.70 PAR Pay date 08/25/23								
01 Aug 23	FEDERAL HOME LOAN MORTGAGE	-2,116.440	2,116.44	0.00	0.00	-1,906.78	209.66	0.00	209.66
25 Aug 23	CORP POOL #SD8220 3.0% DUE	0.00							
Settled	06-01-2052 REG CUSIP : 3132DWDZ3 / Principal Payment Received on 505,776.76 PAR Pay date 08/25/23								
01 Aug 23	FEDERAL NATIONAL MORTGAGE	-2,509.610	2,509.61	0.00	0.00	-2,475.49	34.12	0.00	34.12
25 Aug 23	ASSOC 4% 08-01-2037	0.00							
Settled	CUSIP : 3140QPWS2 /FNMA Principal Payment Received on 127,557.23 PAR Pay date 08/25/23								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

01 Aug 23	FEDERAL NATL MTG ASSN GTD MTG	-340.480	340.48	0.00	0.00	-352.30	-11.82	0.00	-11.82
25 Aug 23	POOL #AK3435 3.5% 02-01-2042 BEO	0.00							
Settled	CUSIP : 3138E7Y99 /FNMA Principal Payment Received on 15,324.89 PAR Pay date 08/25/23								
01 Aug 23	FHLMC POOL #G08364 4.5 09-01-2039	-96.760	96.76	0.00	0.00	-102.15	-5.39	0.00	-5.39
15 Aug 23	CUSIP : 3128MJMN7 /GOLD1	0.00							
Settled	Principal Payment Received on 10,168.77 PAR Pay date 08/15/23								
01 Aug 23	FHLMC POOL #Q03677 2.5% DUE	-520.590	520.59	0.00	0.00	-514.73	5.86	0.00	5.86
25 Aug 23	10-01-2049 REG	0.00							
Settled	CUSIP : 31339UCN8 / Principal Payment Received on 116,703.53 PAR Pay date 08/25/23								
01 Aug 23	FHLMC UMBS 30Y FIXED 2.5%	-3,496.840	3,496.84	0.00	0.00	-3,079.95	416.89	0.00	416.89
25 Aug 23	05-01-2052	0.00							
Settled	CUSIP : 3133BBTH2 / Principal Payment Received on 435,310.45 PAR Pay date 08/25/23								
01 Aug 23	FNMA 2% 07-01-2050	-499.560	499.56	0.00	0.00	-516.77	-17.21	0.00	-17.21
25 Aug 23	CUSIP : 3140KFB38 /FNMA	0.00							
Settled	Principal Payment Received on 196,940.82 PAR Pay date 08/25/23								
01 Aug 23	FNMA POOL #255321 5.5% DUE	-27.870	27.87	0.00	0.00	-30.11	-2.24	0.00	-2.24
25 Aug 23	07-01-2024 REG	0.00							
Settled	CUSIP : 31371LSJ9 /FNMA Principal Payment Received on 222.31 PAR Pay date 08/25/23								
01 Aug 23	FNMA POOL #995930 5% 04-01-2039	-43.740	43.74	0.00	0.00	-45.78	-2.04	0.00	-2.04
25 Aug 23	BEO	0.00							
Settled	CUSIP : 31416CLK0 /FNMA								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

Principal Payment Received on 6,157.30 PAR Pay date 08/25/23									
01 Aug 23	FNMA POOL #AA4463 4.5%	-62.480	62.48	0.00	0.00	-66.58	-4.10	0.00	-4.10
25 Aug 23	04-01-2039 BEO	0.00							
Settled	CUSIP : 31416M5Z3 /FNMA								
Principal Payment Received on 11,592.69 PAR Pay date 08/25/23									
01 Aug 23	FNMA POOL #AD4045 5% 04-01-2040	-84.150	84.15	0.00	0.00	-90.75	-6.60	0.00	-6.60
25 Aug 23	BEO	0.00							
Settled	CUSIP : 31418RP70 /FNMA								
Principal Payment Received on 13,226.97 PAR Pay date 08/25/23									
01 Aug 23	FNMA POOL #AD7752 4.5%	-51.790	51.79	0.00	0.00	-52.80	-1.01	0.00	-1.01
25 Aug 23	07-01-2040 BEO	0.00							
Settled	CUSIP : 31418VTJ1 /FNMA								
Principal Payment Received on 10,897.83 PAR Pay date 08/25/23									
01 Aug 23	FNMA POOL #AD8057 5% 06-01-2040	-97.500	97.50	0.00	0.00	-105.15	-7.65	0.00	-7.65
25 Aug 23	BEO	0.00							
Settled	CUSIP : 31418V5T5 /FNMA								
Principal Payment Received on 24,210.84 PAR Pay date 08/25/23									
01 Aug 23	FNMA POOL #AS8356 3% 11-01-2046	-80.150	80.15	0.00	0.00	-77.39	2.76	0.00	2.76
25 Aug 23	BEO	0.00							
Settled	CUSIP : 3138WJJA7 /FNMA								
Principal Payment Received on 30,398.07 PAR Pay date 08/25/23									
01 Aug 23	FNMA POOL #AU3374 3% DUE	-434.950	434.95	0.00	0.00	-420.68	14.27	0.00	14.27
25 Aug 23	08-01-2043 REG	0.00							
Settled	CUSIP : 3138X2XC3 /FNMA								
Principal Payment Received on 14,822.18 PAR Pay date 08/25/23									

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

01 Aug 23	FNMA POOL #BN0905 4.0%	-142.690	142.69	0.00	0.00	-147.26	-4.57	0.00	-4.57
25 Aug 23	11-01-2048	0.00							
Settled	CUSIP : 3140JHAF0 /FNMA Principal Payment Received on 63,852.49 PAR Pay date 08/25/23								
01 Aug 23	FNMA POOL #FS2847 4% 08-01-2052	-200.540	200.54	0.00	0.00	-185.53	15.01	0.00	15.01
25 Aug 23	BEO	0.00							
Settled	CUSIP : 3140XJEV1 /FNMA Principal Payment Received on 116,461.60 PAR Pay date 08/25/23								
01 Aug 23	FNMA POOL #FS3497 3.5%	-1,543.070	1,543.07	0.00	0.00	-1,451.21	91.86	0.00	91.86
25 Aug 23	08-01-2052 BEO	0.00							
Settled	CUSIP : 3140XJ3F8 /FNMA Principal Payment Received on 300,459.54 PAR Pay date 08/25/23								
01 Aug 23	FNMA POOL #MA2356 3% 07-01-2045	-104.730	104.73	0.00	0.00	-101.23	3.50	0.00	3.50
25 Aug 23	BEO	0.00							
Settled	CUSIP : 31418BTN6 /FNMA Principal Payment Received on 34,810.21 PAR Pay date 08/25/23								
01 Aug 23	FNMA POOL #MA2730 2.5%	-105.330	105.33	0.00	0.00	-96.51	8.82	0.00	8.82
25 Aug 23	08-01-2046 BEO	0.00							
Settled	CUSIP : 31418CA87 /FNMA Principal Payment Received on 30,173.52 PAR Pay date 08/25/23								
01 Aug 23	FNMA POOL #MA2828 2.5%	-463.650	463.65	0.00	0.00	-430.29	33.36	0.00	33.36
25 Aug 23	11-01-2046 BEO	0.00							
Settled	CUSIP : 31418CEA8 /FNMA Principal Payment Received on 149,970.08 PAR Pay date 08/25/23								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss	
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest
Trade Status	Broker/Commission	Price	Adjustment Amt	Cost
	Narrative		Market	Translation
				Total

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

01 Aug 23	FNMA POOL #MA4563 2.5%	-2,780.260	2,780.26	0.00	0.00	-2,397.32	382.94	0.00	382.94
25 Aug 23	03-01-2052 BEO	0.00							
Settled	CUSIP : 31418EB90 /FNMA Principal Payment Received on 491,963.64 PAR Pay date 08/25/23								
01 Aug 23	FNMA POOL #MA4656 4.5%	-845.980	845.98	0.00	0.00	-830.91	15.07	0.00	15.07
25 Aug 23	07-01-2052 BEO	0.00							
Settled	CUSIP : 31418EE63 /FNMA Principal Payment Received on 172,720.27 PAR Pay date 08/25/23								
01 Aug 23	FNMA POOL #MA4761 5% 09-01-2052	-1,265.070	1,265.07	0.00	0.00	-1,262.50	2.57	0.00	2.57
25 Aug 23	BEO	0.00							
Settled	CUSIP : 31418EJF8 /FNMA Principal Payment Received on 177,425.55 PAR Pay date 08/25/23								
01 Aug 23	FNMA POOL #MA4783 4% 10-01-2052	-775.520	775.52	0.00	0.00	-736.62	38.90	0.00	38.90
25 Aug 23	BEO	0.00							
Settled	CUSIP : 31418EJ50 /FNMA Principal Payment Received on 173,266.52 PAR Pay date 08/25/23								
01 Aug 23	FNMA POOL #MA4850 5% 11-01-2037	-2,038.400	2,038.40	0.00	0.00	-2,037.76	0.64	0.00	0.64
25 Aug 23	BEO	0.00							
Settled	CUSIP : 31418EL81 /FNMA Principal Payment Received on 177,913.28 PAR Pay date 08/25/23								
01 Aug 23	GNMA POOL #682229 4% 07-15-2049	-58.360	58.36	0.00	0.00	-61.24	-2.88	0.00	-2.88
15 Aug 23	BEO	0.00							
Settled	CUSIP : 36295V4N6 /GNMA Principal Payment Received on 33,369.42 PAR Pay date 08/15/23								
01 Aug 23	GNMA POOL #692311 SER 2039 5.5%	-35.630	35.63	0.00	0.00	-37.17	-1.54	0.00	-1.54
15 Aug 23	DUE 01-15-2039 BEO	0.00							
Settled	CUSIP : 36296JDQ5 /GNMA								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

Principal Payment Received on 10,893.01 PAR Pay date 08/15/23									
01 Aug 23	GNMA POOL #710769 4.5%	-37.210	37.21	0.00	0.00	-37.02	0.19	0.00	0.19
15 Aug 23	08-15-2039 BEO	0.00							
Settled	CUSIP : 36297FT28 /GNMA								
Principal Payment Received on 8,481.40 PAR Pay date 08/15/23									
01 Aug 23	GNMA POOL #782448 6% 10-15-2038	-21.150	21.15	0.00	0.00	-21.80	-0.65	0.00	-0.65
15 Aug 23	BEO	0.00							
Settled	CUSIP : 36241KWH7 /GNMA								
Principal Payment Received on 4,649.44 PAR Pay date 08/15/23									
25 Aug 23	FNMA POOL #BN4393 3.5% DUE	-116.860	116.86	0.00	0.00	-117.77	-0.91	0.00	-0.91
25 Aug 23	03-01-2049	0.00							
Settled	CUSIP : 3140JL3B8 /FNMA								
Principal Payment Received on 58,578.00 PAR Pay date 08/25/23									
01 Sep 23	FEDERAL HOME LN MTG CORP	-41.650	41.65	0.00	0.00	-43.00	-1.35	0.00	-1.35
15 Sep 23	POOL #A33057 5%01-01-2035 BEO	0.00							
Settled	CUSIP : 31297NME3 /GOLD1								
Principal Payment Received on 7,629.97 PAR Pay date 09/15/23									
01 Sep 23	FEDERAL HOME LN MTG CORP	-408.410	408.41	0.00	0.00	-435.72	-27.31	0.00	-27.31
15 Sep 23	POOL #E02902 4%06-01-2026 BEO	0.00							
Settled	CUSIP : 31294MGK1 /GOLD1								
Principal Payment Received on 11,006.31 PAR Pay date 09/15/23									
01 Sep 23	FEDERAL HOME LN MTG CORP	-105.460	105.46	0.00	0.00	-111.26	-5.80	0.00	-5.80
15 Sep 23	POOL #G03246 6%05-01-2037 BEO	0.00							
Settled	CUSIP : 3128M45F6 /GOLD1								
Principal Payment Received on 21,890.06 PAR Pay date 09/15/23									

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

01 Sep 23	FEDERAL HOME LN MTG CORP	-34.270	34.27	0.00	0.00	-36.55	-2.28	0.00	-2.28
15 Sep 23	POOL #G05922 5.5% 07-01-2039 BEO	0.00							
Settled	CUSIP : 3128M74F0 /GOLD1								
	Principal Payment Received on 2,879.79 PAR Pay date 09/15/23								
01 Sep 23	FEDERAL HOME LN MTG CORP	-182.710	182.71	0.00	0.00	-192.76	-10.05	0.00	-10.05
15 Sep 23	POOL #G08106 6%01-01-2036 BEO	0.00							
Settled	CUSIP : 3128MJDL1 /GOLD1								
	Principal Payment Received on 7,667.32 PAR Pay date 09/15/23								
01 Sep 23	FEDERAL HOME LN MTG CORP	-287.560	287.56	0.00	0.00	-301.76	-14.20	0.00	-14.20
15 Sep 23	POOL #G08463 4%10-01-2041 BEO	0.00							
Settled	CUSIP : 3128MJQR4 /GOLD1								
	Principal Payment Received on 16,285.20 PAR Pay date 09/15/23								
01 Sep 23	FEDERAL HOME LN MTG CORP	-180.350	180.35	0.00	0.00	-178.86	1.49	0.00	1.49
15 Sep 23	POOL #G61648 3.5% 09-01-2048 BEO	0.00							
Settled	CUSIP : 31335BZM1 /GOLD1								
	Principal Payment Received on 55,761.70 PAR Pay date 09/15/23								
01 Sep 23	FEDERAL HOME LN MTG CORP	-51.820	51.82	0.00	0.00	-53.67	-1.85	0.00	-1.85
15 Sep 23	POOL #Q03310 4%09-01-2041 BEO	0.00							
Settled	CUSIP : 3132GJKX6 /GOLD1								
	Principal Payment Received on 16,714.68 PAR Pay date 09/15/23								
01 Sep 23	FEDERAL HOME LN MTG CORP	-143.920	143.92	0.00	0.00	-146.78	-2.86	0.00	-2.86
15 Sep 23	POOL #Q52418 3.5% 11-01-2047 BEO	0.00							
Settled	CUSIP : 3132XUVL6 /GOLD1								
	Principal Payment Received on 51,814.92 PAR Pay date 09/15/23								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

01 Sep 23	FEDERAL HOME LN MTG CORP	-1,764.390	1,764.39	0.00	0.00	-1,493.25	271.14	0.00	271.14
25 Sep 23	POOL #SD8193 2%02-01-2052 BEO	0.00							
Settled	CUSIP : 3132DWC68 /FHLMC Principal Payment Received on 373,089.11 PAR Pay date 09/25/23								
01 Sep 23	FEDERAL HOME LOAN MORTGAGE	-3,082.830	3,082.83	0.00	0.00	-2,589.10	493.73	0.00	493.73
25 Sep 23	CORP POOL #RA5715 2.0% DUE	0.00							
Settled	10-01-2051 REG CUSIP : 3133KMK46 / Principal Payment Received on 815,684.03 PAR Pay date 09/25/23								
01 Sep 23	FEDERAL HOME LOAN MORTGAGE	-2,302.150	2,302.15	0.00	0.00	-2,278.41	23.74	0.00	23.74
25 Sep 23	CORP 5% 07-01-2043	0.00							
Settled	CUSIP : 3133KYZH5 / Principal Payment Received on 168,792.39 PAR Pay date 09/25/23								
01 Sep 23	FEDERAL HOME LOAN MORTGAGE	-2,499.550	2,499.55	0.00	0.00	-2,251.94	247.61	0.00	247.61
25 Sep 23	CORP POOL #SD8220 3.0% DUE	0.00							
Settled	06-01-2052 REG CUSIP : 3132DWDZ3 / Principal Payment Received on 503,660.32 PAR Pay date 09/25/23								
01 Sep 23	FEDERAL NATIONAL MORTGAGE	-1,501.520	1,501.52	0.00	0.00	-1,481.11	20.41	0.00	20.41
25 Sep 23	ASSOC 4% 08-01-2037	0.00							
Settled	CUSIP : 3140QPWS2 /FNMA Principal Payment Received on 125,047.62 PAR Pay date 09/25/23								
01 Sep 23	FEDERAL NATL MTG ASSN GTD MTG	-266.330	266.33	0.00	0.00	-275.58	-9.25	0.00	-9.25
25 Sep 23	POOL #AK3435 3.5% 02-01-2042 BEO	0.00							
Settled	CUSIP : 3138E7Y99 /FNMA Principal Payment Received on 14,984.41 PAR Pay date 09/25/23								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

01 Sep 23	FHLMC POOL #G08364 4.5 09-01-2039	-188.150	188.15	0.00	0.00	-198.62	-10.47	0.00	-10.47
15 Sep 23	CUSIP : 3128MJMN7 /GOLD1	0.00							
Settled	Principal Payment Received on 10,072.02 PAR Pay date 09/15/23								
01 Sep 23	FHLMC POOL #Q03677 2.5% DUE	-450.310	450.31	0.00	0.00	-445.24	5.07	0.00	5.07
25 Sep 23	10-01-2049 REG	0.00							
Settled	CUSIP : 31339UCN8 / Principal Payment Received on 116,182.94 PAR Pay date 09/25/23								
01 Sep 23	FHLMC UMBS 30Y FIXED 2.5%	-1,569.560	1,569.56	0.00	0.00	-1,382.44	187.12	0.00	187.12
25 Sep 23	05-01-2052	0.00							
Settled	CUSIP : 3133BBTH2 / Principal Payment Received on 431,813.62 PAR Pay date 09/25/23								
01 Sep 23	FNMA 2% 07-01-2050	-489.620	489.62	0.00	0.00	-506.49	-16.87	0.00	-16.87
25 Sep 23	CUSIP : 3140KFB38 /FNMA	0.00							
Settled	Principal Payment Received on 196,441.26 PAR Pay date 09/25/23								
01 Sep 23	FNMA POOL #255321 5.5% DUE	-26.790	26.79	0.00	0.00	-28.94	-2.15	0.00	-2.15
25 Sep 23	07-01-2024 REG	0.00							
Settled	CUSIP : 31371LSJ9 /FNMA Principal Payment Received on 194.44 PAR Pay date 09/25/23								
01 Sep 23	FNMA POOL #995930 5% 04-01-2039	-60.340	60.34	0.00	0.00	-63.15	-2.81	0.00	-2.81
25 Sep 23	BEO	0.00							
Settled	CUSIP : 31416CLK0 /FNMA Principal Payment Received on 6,113.55 PAR Pay date 09/25/23								
01 Sep 23	FNMA POOL #AA4463 4.5%	-64.040	64.04	0.00	0.00	-68.24	-4.20	0.00	-4.20
25 Sep 23	04-01-2039 BEO	0.00							
Settled	CUSIP : 31416M5Z3 /FNMA								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

	Principal Payment Received on 11,530.22 PAR Pay date 09/25/23								
01 Sep 23	FNMA POOL #AD4045 5% 04-01-2040	-108.520	108.52	0.00	0.00	-117.03	-8.51	0.00	-8.51
25 Sep 23	BEO	0.00							
Settled	CUSIP : 31418RP70 /FNMA								
	Principal Payment Received on 13,142.81 PAR Pay date 09/25/23								
01 Sep 23	FNMA POOL #AD7752 4.5%	-47.390	47.39	0.00	0.00	-48.32	-0.93	0.00	-0.93
25 Sep 23	07-01-2040 BEO	0.00							
Settled	CUSIP : 31418VTJ1 /FNMA								
	Principal Payment Received on 10,846.05 PAR Pay date 09/25/23								
01 Sep 23	FNMA POOL #AD8057 5% 06-01-2040	-110.120	110.12	0.00	0.00	-118.76	-8.64	0.00	-8.64
25 Sep 23	BEO	0.00							
Settled	CUSIP : 31418V5T5 /FNMA								
	Principal Payment Received on 24,113.34 PAR Pay date 09/25/23								
01 Sep 23	FNMA POOL #AS8356 3% 11-01-2046	-272.630	272.63	0.00	0.00	-263.26	9.37	0.00	9.37
25 Sep 23	BEO	0.00							
Settled	CUSIP : 3138WJJA7 /FNMA								
	Principal Payment Received on 30,317.92 PAR Pay date 09/25/23								
01 Sep 23	FNMA POOL #AU3374 3% DUE	-64.340	64.34	0.00	0.00	-62.23	2.11	0.00	2.11
25 Sep 23	08-01-2043 REG	0.00							
Settled	CUSIP : 3138X2XC3 /FNMA								
	Principal Payment Received on 14,387.23 PAR Pay date 09/25/23								
01 Sep 23	FNMA POOL #BN0905 4.0%	-120.880	120.88	0.00	0.00	-124.75	-3.87	0.00	-3.87
25 Sep 23	11-01-2048	0.00							
Settled	CUSIP : 3140JHAF0 /FNMA								
	Principal Payment Received on 63,709.80 PAR Pay date 09/25/23								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

01 Sep 23	FNMA POOL #FS2847 4% 08-01-2052	-184.550	184.55	0.00	0.00	-170.74	13.81	0.00	13.81
25 Sep 23	BEO	0.00							
Settled	CUSIP : 3140XJEV1 /FNMA Principal Payment Received on 116,261.06 PAR Pay date 09/25/23								
01 Sep 23	FNMA POOL #FS3497 3.5%	-872.670	872.67	0.00	0.00	-820.72	51.95	0.00	51.95
25 Sep 23	08-01-2052 BEO	0.00							
Settled	CUSIP : 3140XJ3F8 /FNMA Principal Payment Received on 298,916.47 PAR Pay date 09/25/23								
01 Sep 23	FNMA POOL #MA2356 3% 07-01-2045	-868.470	868.47	0.00	0.00	-839.43	29.04	0.00	29.04
25 Sep 23	BEO	0.00							
Settled	CUSIP : 31418BTN6 /FNMA Principal Payment Received on 34,705.48 PAR Pay date 09/25/23								
01 Sep 23	FNMA POOL #MA2730 2.5%	-385.140	385.14	0.00	0.00	-352.88	32.26	0.00	32.26
25 Sep 23	08-01-2046 BEO	0.00							
Settled	CUSIP : 31418CA87 /FNMA Principal Payment Received on 30,068.18 PAR Pay date 09/25/23								
01 Sep 23	FNMA POOL #MA2828 2.5%	-472.060	472.06	0.00	0.00	-438.10	33.96	0.00	33.96
25 Sep 23	11-01-2046 BEO	0.00							
Settled	CUSIP : 31418CEA8 /FNMA Principal Payment Received on 149,506.43 PAR Pay date 09/25/23								
01 Sep 23	FNMA POOL #MA4563 2.5%	-2,653.700	2,653.70	0.00	0.00	-2,288.20	365.50	0.00	365.50
25 Sep 23	03-01-2052 BEO	0.00							
Settled	CUSIP : 31418EB90 /FNMA Principal Payment Received on 489,183.38 PAR Pay date 09/25/23								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

01 Sep 23	FNMA POOL #MA4656 4.5%	-972.720	972.72	0.00	0.00	-955.39	17.33	0.00	17.33
25 Sep 23	07-01-2052 BEO	0.00							
Settled	CUSIP : 31418EE63 /FNMA Principal Payment Received on 171,874.29 PAR Pay date 09/25/23								
01 Sep 23	FNMA POOL #MA4761 5% 09-01-2052	-1,167.000	1,167.00	0.00	0.00	-1,164.63	2.37	0.00	2.37
25 Sep 23	BEO	0.00							
Settled	CUSIP : 31418EJF8 /FNMA Principal Payment Received on 176,160.48 PAR Pay date 09/25/23								
01 Sep 23	FNMA POOL #MA4783 4% 10-01-2052	-928.720	928.72	0.00	0.00	-882.14	46.58	0.00	46.58
25 Sep 23	BEO	0.00							
Settled	CUSIP : 31418EJ50 /FNMA Principal Payment Received on 172,491.00 PAR Pay date 09/25/23								
01 Sep 23	FNMA POOL #MA4850 5% 11-01-2037	-2,000.100	2,000.10	0.00	0.00	-1,999.47	0.63	0.00	0.63
25 Sep 23	BEO	0.00							
Settled	CUSIP : 31418EL81 /FNMA Principal Payment Received on 175,874.89 PAR Pay date 09/25/23								
01 Sep 23	GNMA POOL #682229 4% 07-15-2049	-63.910	63.91	0.00	0.00	-67.07	-3.16	0.00	-3.16
15 Sep 23	BEO	0.00							
Settled	CUSIP : 36295V4N6 /GNMA Principal Payment Received on 33,311.06 PAR Pay date 09/15/23								
01 Sep 23	GNMA POOL #692311 SER 2039 5.5%	-35.800	35.81	0.00	0.00	-37.34	-1.53	0.00	-1.53
15 Sep 23	DUE 01-15-2039 BEO	0.00							
Settled	CUSIP : 36296JDQ5 /GNMA Principal Payment Received on 10,857.38 PAR Pay date 09/15/23								
01 Sep 23	GNMA POOL #710769 4.5%	-34.810	34.81	0.00	0.00	-34.64	0.17	0.00	0.17
15 Sep 23	08-15-2039 BEO	0.00							
Settled	CUSIP : 36297FT28 /GNMA								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

	Principal Payment Received on 8,444.19 PAR Pay date 09/15/23								
01 Sep 23	GNMA POOL #782448 6% 10-15-2038	-29.760	29.76	0.00	0.00	-30.67	-0.91	0.00	-0.91
15 Sep 23	BEO	0.00							
Settled	CUSIP : 36241KWH7 /GNMA								
	Principal Payment Received on 4,628.30 PAR Pay date 09/15/23								
25 Sep 23	FNMA POOL #BN4393 3.5% DUE	-114.060	114.06	0.00	0.00	-114.95	-0.89	0.00	-0.89
25 Sep 23	03-01-2049	0.00							
Settled	CUSIP : 3140JL3B8 /FNMA								
	Principal Payment Received on 58,461.14 PAR Pay date 09/25/23								
02 Oct 23	FEDERAL HOME LN MTG CORP	-41.850	41.85	0.00	0.00	-43.21	-1.36	0.00	-1.36
16 Oct 23	POOL #A33057 5%01-01-2035 BEO	0.00							
Settled	CUSIP : 31297NME3 /GOLD1								
	Principal Payment Received on 7,588.32 PAR Pay date 10/15/23								
02 Oct 23	FEDERAL HOME LN MTG CORP	-663.120	663.12	0.00	0.00	-707.47	-44.35	0.00	-44.35
16 Oct 23	POOL #E02902 4%06-01-2026 BEO	0.00							
Settled	CUSIP : 31294MGK1 /GOLD1								
	Principal Payment Received on 10,597.90 PAR Pay date 10/15/23								
02 Oct 23	FEDERAL HOME LN MTG CORP	-101.560	101.56	0.00	0.00	-107.15	-5.59	0.00	-5.59
16 Oct 23	POOL #G03246 6%05-01-2037 BEO	0.00							
Settled	CUSIP : 3128M45F6 /GOLD1								
	Principal Payment Received on 21,784.60 PAR Pay date 10/15/23								
02 Oct 23	FEDERAL HOME LN MTG CORP	-20.400	20.40	0.00	0.00	-21.76	-1.36	0.00	-1.36
16 Oct 23	POOL #G05922 5.5% 07-01-2039 BEO	0.00							
Settled	CUSIP : 3128M74F0 /GOLD1								
	Principal Payment Received on 2,845.52 PAR Pay date 10/15/23								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss	
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest
Trade Status	Broker/Commission	Price	Adjustment Amt	Cost
	Narrative		Market	Translation
				Total

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

02 Oct 23	FEDERAL HOME LN MTG CORP	-89.770	89.77	0.00	0.00	-94.71	-4.94	0.00	-4.94
16 Oct 23	POOL #G08106 6%01-01-2036 BEO	0.00							
Settled	CUSIP : 3128MJDL1 /GOLD1								
	Principal Payment Received on 7,484.61 PAR Pay date 10/15/23								
02 Oct 23	FEDERAL HOME LN MTG CORP	-208.320	208.32	0.00	0.00	-218.61	-10.29	0.00	-10.29
16 Oct 23	POOL #G08463 4%10-01-2041 BEO	0.00							
Settled	CUSIP : 3128MJQR4 /GOLD1								
	Principal Payment Received on 15,997.64 PAR Pay date 10/15/23								
02 Oct 23	FEDERAL HOME LN MTG CORP	-881.240	881.24	0.00	0.00	-873.94	7.30	0.00	7.30
16 Oct 23	POOL #G61648 3.5% 09-01-2048 BEO	0.00							
Settled	CUSIP : 31335BZM1 /GOLD1								
	Principal Payment Received on 55,581.35 PAR Pay date 10/15/23								
02 Oct 23	FEDERAL HOME LN MTG CORP	-52.010	52.01	0.00	0.00	-53.87	-1.86	0.00	-1.86
16 Oct 23	POOL #Q03310 4%09-01-2041 BEO	0.00							
Settled	CUSIP : 3132GJKX6 /GOLD1								
	Principal Payment Received on 16,662.86 PAR Pay date 10/15/23								
02 Oct 23	FEDERAL HOME LN MTG CORP	-134.590	134.59	0.00	0.00	-137.26	-2.67	0.00	-2.67
16 Oct 23	POOL #Q52418 3.5% 11-01-2047 BEO	0.00							
Settled	CUSIP : 3132XUVL6 /GOLD1								
	Principal Payment Received on 51,671.00 PAR Pay date 10/15/23								
02 Oct 23	FEDERAL HOME LN MTG CORP	-1,807.200	1,807.20	0.00	0.00	-1,529.48	277.72	0.00	277.72
25 Oct 23	POOL #SD8193 2%02-01-2052 BEO	0.00							
Settled	CUSIP : 3132DWC68 /FHLMC								
	Principal Payment Received on 371,324.72 PAR Pay date 10/25/23								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

02 Oct 23	FEDERAL HOME LOAN MORTGAGE	-4,614.890	4,614.89	0.00	0.00	-3,875.79	739.10	0.00	739.10
25 Oct 23	CORP POOL #RA5715 2.0% DUE	0.00							
Settled	10-01-2051 REG CUSIP : 3133KMK46 / Principal Payment Received on 812,601.21 PAR Pay date 10/25/23								
02 Oct 23	FEDERAL HOME LOAN MORTGAGE	-1,721.980	1,721.98	0.00	0.00	-1,704.22	17.76	0.00	17.76
25 Oct 23	CORP 5% 07-01-2043	0.00							
Settled	CUSIP : 3133KYZH5 / Principal Payment Received on 166,490.25 PAR Pay date 10/25/23								
02 Oct 23	FEDERAL HOME LOAN MORTGAGE	-1,790.570	1,790.57	0.00	0.00	-1,613.19	177.38	0.00	177.38
25 Oct 23	CORP POOL #SD8220 3.0% DUE	0.00							
Settled	06-01-2052 REG CUSIP : 3132DWDZ3 / Principal Payment Received on 501,160.77 PAR Pay date 10/25/23								
02 Oct 23	FEDERAL NATIONAL MORTGAGE	-1,262.330	1,262.33	0.00	0.00	-1,245.17	17.16	0.00	17.16
25 Oct 23	ASSOC 4% 08-01-2037	0.00							
Settled	CUSIP : 3140QPWS2 /FNMA Principal Payment Received on 123,546.10 PAR Pay date 10/25/23								
02 Oct 23	FEDERAL NATL MTG ASSN GTD MTG	-70.770	70.77	0.00	0.00	-73.23	-2.46	0.00	-2.46
25 Oct 23	POOL #AK3435 3.5% 02-01-2042 BEO	0.00							
Settled	CUSIP : 3138E7Y99 /FNMA Principal Payment Received on 14,718.08 PAR Pay date 10/25/23								
02 Oct 23	FHLMC POOL #G08364 4.5 09-01-2039	-60.980	60.98	0.00	0.00	-64.37	-3.39	0.00	-3.39
16 Oct 23	CUSIP : 3128MJMN7 /GOLD1	0.00							
Settled	Principal Payment Received on 9,883.87 PAR Pay date 10/15/23								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

02 Oct 23	FHLMC POOL #Q03677 2.5% DUE	-285.250	285.25	0.00	0.00	-282.04	3.21	0.00	3.21
25 Oct 23	10-01-2049 REG	0.00							
Settled	CUSIP : 31339UCN8 / Principal Payment Received on 115,732.63 PAR Pay date 10/25/23								
02 Oct 23	FHLMC UMBS 30Y FIXED 2.5%	-2,994.660	2,994.66	0.00	0.00	-2,637.64	357.02	0.00	357.02
25 Oct 23	05-01-2052	0.00							
Settled	CUSIP : 3133BBTH2 / Principal Payment Received on 430,244.05 PAR Pay date 10/25/23								
02 Oct 23	FNMA 2% 07-01-2050	-545.780	545.78	0.00	0.00	-564.58	-18.80	0.00	-18.80
25 Oct 23	CUSIP : 3140KFB38 /FNMA	0.00							
Settled	Principal Payment Received on 195,951.65 PAR Pay date 10/25/23								
02 Oct 23	FNMA POOL #255321 5.5% DUE	-23.810	23.81	0.00	0.00	-25.73	-1.92	0.00	-1.92
25 Oct 23	07-01-2024 REG	0.00							
Settled	CUSIP : 31371LSJ9 /FNMA Principal Payment Received on 167.65 PAR Pay date 10/25/23								
02 Oct 23	FNMA POOL #995930 5% 04-01-2039	-39.790	39.79	0.00	0.00	-41.64	-1.85	0.00	-1.85
25 Oct 23	BEO	0.00							
Settled	CUSIP : 31416CLK0 /FNMA Principal Payment Received on 6,053.21 PAR Pay date 10/25/23								
02 Oct 23	FNMA POOL #AA4463 4.5%	-61.210	61.21	0.00	0.00	-65.23	-4.02	0.00	-4.02
25 Oct 23	04-01-2039 BEO	0.00							
Settled	CUSIP : 31416M5Z3 /FNMA Principal Payment Received on 11,466.18 PAR Pay date 10/25/23								
02 Oct 23	FNMA POOL #AD4045 5% 04-01-2040	-75.840	75.84	0.00	0.00	-81.79	-5.95	0.00	-5.95
25 Oct 23	BEO	0.00							
Settled	CUSIP : 31418RP70 /FNMA								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

Principal Payment Received on 13,034.29 PAR Pay date 10/25/23									
02 Oct 23	FNMA POOL #AD7752 4.5%	-51.660	51.66	0.00	0.00	-52.67	-1.01	0.00	-1.01
25 Oct 23	07-01-2040 BEO	0.00							
Settled	CUSIP : 31418VTJ1 /FNMA								
Principal Payment Received on 10,798.66 PAR Pay date 10/25/23									
02 Oct 23	FNMA POOL #AD8057 5% 06-01-2040	-91.670	91.67	0.00	0.00	-98.86	-7.19	0.00	-7.19
25 Oct 23	BEO	0.00							
Settled	CUSIP : 31418V5T5 /FNMA								
Principal Payment Received on 24,003.22 PAR Pay date 10/25/23									
02 Oct 23	FNMA POOL #AS8356 3% 11-01-2046	-291.860	291.86	0.00	0.00	-281.83	10.03	0.00	10.03
25 Oct 23	BEO	0.00							
Settled	CUSIP : 3138WJJA7 /FNMA								
Principal Payment Received on 30,045.30 PAR Pay date 10/25/23									
02 Oct 23	FNMA POOL #AU3374 3% DUE	-65.840	65.84	0.00	0.00	-63.68	2.16	0.00	2.16
25 Oct 23	08-01-2043 REG	0.00							
Settled	CUSIP : 3138X2XC3 /FNMA								
Principal Payment Received on 14,322.89 PAR Pay date 10/25/23									
02 Oct 23	FNMA POOL #BN0905 4.0%	-2,633.270	2,633.27	0.00	0.00	-2,717.62	-84.35	0.00	-84.35
25 Oct 23	11-01-2048	0.00							
Settled	CUSIP : 3140JHAF0 /FNMA								
Principal Payment Received on 63,588.92 PAR Pay date 10/25/23									
02 Oct 23	FNMA POOL #FS2847 4% 08-01-2052	-215.120	215.12	0.00	0.00	-199.02	16.10	0.00	16.10
25 Oct 23	BEO	0.00							
Settled	CUSIP : 3140XJEV1 /FNMA								
Principal Payment Received on 116,076.51 PAR Pay date 10/25/23									

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

02 Oct 23	FNMA POOL #FS3497 3.5%	-669.890	669.89	0.00	0.00	-630.01	39.88	0.00	39.88
25 Oct 23	08-01-2052 BEO	0.00							
Settled	CUSIP : 3140XJ3F8 /FNMA Principal Payment Received on 298,043.80 PAR Pay date 10/25/23								
02 Oct 23	FNMA POOL #MA2356 3% 07-01-2045	-788.700	788.70	0.00	0.00	-762.33	26.37	0.00	26.37
25 Oct 23	BEO	0.00							
Settled	CUSIP : 31418BTN6 /FNMA Principal Payment Received on 33,837.01 PAR Pay date 10/25/23								
02 Oct 23	FNMA POOL #MA2730 2.5%	-193.690	193.69	0.00	0.00	-177.47	16.22	0.00	16.22
25 Oct 23	08-01-2046 BEO	0.00							
Settled	CUSIP : 31418CA87 /FNMA Principal Payment Received on 29,683.04 PAR Pay date 10/25/23								
02 Oct 23	FNMA POOL #MA2828 2.5%	-467.020	467.02	0.00	0.00	-433.42	33.60	0.00	33.60
25 Oct 23	11-01-2046 BEO	0.00							
Settled	CUSIP : 31418CEA8 /FNMA Principal Payment Received on 149,034.37 PAR Pay date 10/25/23								
02 Oct 23	FNMA POOL #MA4563 2.5%	-2,766.000	2,766.00	0.00	0.00	-2,385.03	380.97	0.00	380.97
25 Oct 23	03-01-2052 BEO	0.00							
Settled	CUSIP : 31418EB90 /FNMA Principal Payment Received on 486,529.68 PAR Pay date 10/25/23								
02 Oct 23	FNMA POOL #MA4656 4.5%	-1,055.120	1,055.12	0.00	0.00	-1,036.33	18.79	0.00	18.79
25 Oct 23	07-01-2052 BEO	0.00							
Settled	CUSIP : 31418EE63 /FNMA Principal Payment Received on 170,901.57 PAR Pay date 10/25/23								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

02 Oct 23	FNMA POOL #MA4761 5% 09-01-2052	-1,089.490	1,089.49	0.00	0.00	-1,087.28	2.21	0.00	2.21
25 Oct 23	BEO	0.00							
Settled	CUSIP : 31418EJF8 /FNMA Principal Payment Received on 174,993.47 PAR Pay date 10/25/23								
02 Oct 23	FNMA POOL #MA4783 4% 10-01-2052	-738.470	738.47	0.00	0.00	-701.43	37.04	0.00	37.04
25 Oct 23	BEO	0.00							
Settled	CUSIP : 31418EJ50 /FNMA Principal Payment Received on 171,562.28 PAR Pay date 10/25/23								
02 Oct 23	FNMA POOL #MA4850 5% 11-01-2037	-3,142.940	3,142.94	0.00	0.00	-3,141.96	0.98	0.00	0.98
25 Oct 23	BEO	0.00							
Settled	CUSIP : 31418EL81 /FNMA Principal Payment Received on 173,874.78 PAR Pay date 10/25/23								
02 Oct 23	FNMA POOL #MA4978 5% 04-01-2053	-683.100	683.10	0.00	0.00	-660.05	23.05	0.00	23.05
25 Oct 23	BEO	0.00							
Settled	CUSIP : 31418EQ86 /FNMA Principal Payment Received on 164,227.92 PAR Pay date 10/25/23								
02 Oct 23	GNMA POOL #682229 4% 07-15-2049	-928.280	928.28	0.00	0.00	-974.11	-45.83	0.00	-45.83
16 Oct 23	BEO	0.00							
Settled	CUSIP : 36295V4N6 /GNMA Principal Payment Received on 33,247.15 PAR Pay date 10/15/23								
02 Oct 23	GNMA POOL #692311 SER 2039 5.5%	-35.990	35.99	0.00	0.00	-37.54	-1.55	0.00	-1.55
16 Oct 23	DUE 01-15-2039 BEO	0.00							
Settled	CUSIP : 36296JDQ5 /GNMA Principal Payment Received on 10,821.58 PAR Pay date 10/15/23								
02 Oct 23	GNMA POOL #710769 4.5%	-34.950	34.96	0.00	0.00	-34.78	0.18	0.00	0.18
16 Oct 23	08-15-2039 BEO	0.00							
Settled	CUSIP : 36297FT28 /GNMA								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

	Principal Payment Received on 8,409.38 PAR Pay date 10/15/23								
02 Oct 23	GNMA POOL #782448 6% 10-15-2038	-48.940	48.94	0.00	0.00	-50.44	-1.50	0.00	-1.50
16 Oct 23	BEO	0.00							
Settled	CUSIP : 36241KWH7 /GNMA								
	Principal Payment Received on 4,598.54 PAR Pay date 10/15/23								
25 Oct 23	FNMA POOL #BN4393 3.5% DUE	-114.500	114.50	0.00	0.00	-115.39	-0.89	0.00	-0.89
25 Oct 23	03-01-2049	0.00							
Settled	CUSIP : 3140JL3B8 /FNMA								
	Principal Payment Received on 58,347.09 PAR Pay date 10/25/23								
01 Nov 23	FEDERAL HOME LN MTG CORP	-42.040	42.04	0.00	0.00	-43.41	-1.37	0.00	-1.37
15 Nov 23	POOL #A33057 5%01-01-2035 BEO	0.00							
Settled	CUSIP : 31297NME3 /GOLD1								
	Principal Payment Received on 7,546.47 PAR Pay date 11/15/23								
01 Nov 23	FEDERAL HOME LN MTG CORP	-502.260	502.26	0.00	0.00	-535.85	-33.59	0.00	-33.59
15 Nov 23	POOL #E02902 4%06-01-2026 BEO	0.00							
Settled	CUSIP : 31294MGK1 /GOLD1								
	Principal Payment Received on 9,934.78 PAR Pay date 11/15/23								
01 Nov 23	FEDERAL HOME LN MTG CORP	-103.820	103.82	0.00	0.00	-109.53	-5.71	0.00	-5.71
15 Nov 23	POOL #G03246 6%05-01-2037 BEO	0.00							
Settled	CUSIP : 3128M45F6 /GOLD1								
	Principal Payment Received on 21,683.04 PAR Pay date 11/15/23								
01 Nov 23	FEDERAL HOME LN MTG CORP	-20.240	20.24	0.00	0.00	-21.58	-1.34	0.00	-1.34
15 Nov 23	POOL #G05922 5.5% 07-01-2039 BEO	0.00							
Settled	CUSIP : 3128M74F0 /GOLD1								
	Principal Payment Received on 2,825.12 PAR Pay date 11/15/23								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss	
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest
Trade Status	Broker/Commission	Price	Adjustment Amt	Cost
	Narrative		Market	Translation
				Total

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

01 Nov 23	FEDERAL HOME LN MTG CORP	-97.020	97.02	0.00	0.00	-102.36	-5.34	0.00	-5.34
15 Nov 23	POOL #G08106 6%01-01-2036 BEO	0.00							
Settled	CUSIP : 3128MJDL1 /GOLD1 Principal Payment Received on 7,394.84 PAR Pay date 11/15/23								
01 Nov 23	FEDERAL HOME LN MTG CORP	-85.880	85.90	0.00	0.00	-90.12	-4.22	0.00	-4.22
15 Nov 23	POOL #G08463 4%10-01-2041 BEO	0.00							
Settled	CUSIP : 3128MJQR4 /GOLD1 Principal Payment Received on 15,789.32 PAR Pay date 11/15/23								
01 Nov 23	FEDERAL HOME LN MTG CORP	-176.530	176.53	0.00	0.00	-175.07	1.46	0.00	1.46
15 Nov 23	POOL #G61648 3.5% 09-01-2048 BEO	0.00							
Settled	CUSIP : 31335BZM1 /GOLD1 Principal Payment Received on 54,700.11 PAR Pay date 11/15/23								
01 Nov 23	FEDERAL HOME LN MTG CORP	-52.180	52.21	0.00	0.00	-54.05	-1.84	0.00	-1.84
15 Nov 23	POOL #Q03310 4%09-01-2041 BEO	0.00							
Settled	CUSIP : 3132GJKX6 /GOLD1 Principal Payment Received on 16,610.85 PAR Pay date 11/15/23								
01 Nov 23	FEDERAL HOME LN MTG CORP	-1,520.780	1,520.78	0.00	0.00	-1,287.08	233.70	0.00	233.70
27 Nov 23	POOL #SD8193 2%02-01-2052 BEO	0.00							
Settled	CUSIP : 3132DWC68 /FHLMC Principal Payment Received on 369,517.52 PAR Pay date 11/25/23								
01 Nov 23	FEDERAL HOME LOAN MORTGAGE	-1,662.400	1,662.40	0.00	0.00	-1,396.16	266.24	0.00	266.24
27 Nov 23	CORP POOL #RA5715 2.0% DUE	0.00							
Settled	10-01-2051 REG CUSIP : 3133KMK46 / Principal Payment Received on 807,986.32 PAR Pay date 11/25/23								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

01 Nov 23	FEDERAL HOME LOAN MORTGAGE	-1,158.620	1,158.62	0.00	0.00	-1,146.67	11.95	0.00	11.95
27 Nov 23	CORP 5% 07-01-2043	0.00							
Settled	CUSIP : 3133KYZH5 / Principal Payment Received on 164,768.27 PAR Pay date 11/25/23								
01 Nov 23	FEDERAL HOME LOAN MORTGAGE	-1,745.860	1,745.86	0.00	0.00	-1,572.91	172.95	0.00	172.95
27 Nov 23	CORP POOL #SD8220 3.0% DUE	0.00							
Settled	06-01-2052 REG CUSIP : 3132DWDZ3 / Principal Payment Received on 499,370.20 PAR Pay date 11/25/23								
01 Nov 23	FEDERAL NATIONAL MORTGAGE	-1,227.740	1,227.74	0.00	0.00	-1,211.05	16.69	0.00	16.69
27 Nov 23	ASSOC 4% 08-01-2037	0.00							
Settled	CUSIP : 3140QPWS2 /FNMA Principal Payment Received on 122,283.78 PAR Pay date 11/25/23								
01 Nov 23	FHLMC POOL #G08364 4.5 09-01-2039	-141.630	141.63	0.00	0.00	-149.51	-7.88	0.00	-7.88
15 Nov 23	CUSIP : 3128MJMN7 /GOLD1	0.00							
Settled	Principal Payment Received on 9,822.88 PAR Pay date 11/15/23								
01 Nov 23	FHLMC POOL #Q03677 2.5% DUE	-262.750	262.75	0.00	0.00	-259.79	2.96	0.00	2.96
27 Nov 23	10-01-2049 REG	0.00							
Settled	CUSIP : 31339UCN8 / Principal Payment Received on 115,447.37 PAR Pay date 11/25/23								
01 Nov 23	FHLMC SUPER 15Y FIXED 5%	-3,793.110	3,793.11	0.00	0.00	-3,700.65	92.46	0.00	92.46
27 Nov 23	08-01-2038	0.00							
Settled	CUSIP : 3132CXBF8 / Principal Payment Received on 162,212.52 PAR Pay date 11/25/23								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

01 Nov 23	FHLMC UMBS 30Y FIXED 2.5%	-2,590.810	2,590.81	0.00	0.00	-2,281.94	308.87	0.00	308.87
27 Nov 23	05-01-2052	0.00							
Settled	CUSIP : 3133BBTH2 / Principal Payment Received on 427,249.39 PAR Pay date 11/25/23								
01 Nov 23	FNMA 2% 07-01-2050	-472.490	472.49	0.00	0.00	-488.77	-16.28	0.00	-16.28
27 Nov 23	CUSIP : 3140KFB38 /FNMA	0.00							
Settled	Principal Payment Received on 195,405.87 PAR Pay date 11/25/23								
01 Nov 23	FNMA POOL #255321 5.5% DUE	-23.410	23.41	0.00	0.00	-25.29	-1.88	0.00	-1.88
27 Nov 23	07-01-2024 REG	0.00							
Settled	CUSIP : 31371LSJ9 /FNMA Principal Payment Received on 143.83 PAR Pay date 11/25/23								
01 Nov 23	FNMA POOL #995930 5% 04-01-2039	-54.420	54.42	0.00	0.00	-56.96	-2.54	0.00	-2.54
27 Nov 23	BEO	0.00							
Settled	CUSIP : 31416CLK0 /FNMA Principal Payment Received on 6,013.43 PAR Pay date 11/25/23								
01 Nov 23	FNMA POOL #AA4463 4.5%	-145.790	145.79	0.00	0.00	-155.36	-9.57	0.00	-9.57
27 Nov 23	04-01-2039 BEO	0.00							
Settled	CUSIP : 31416M5Z3 /FNMA Principal Payment Received on 11,404.97 PAR Pay date 11/25/23								
01 Nov 23	FNMA POOL #AD4045 5% 04-01-2040	-69.110	69.11	0.00	0.00	-74.53	-5.42	0.00	-5.42
27 Nov 23	BEO	0.00							
Settled	CUSIP : 31418RP70 /FNMA Principal Payment Received on 12,958.45 PAR Pay date 11/25/23								
01 Nov 23	FNMA POOL #AD7752 4.5%	-47.400	47.40	0.00	0.00	-48.33	-0.93	0.00	-0.93
27 Nov 23	07-01-2040 BEO	0.00							
Settled	CUSIP : 31418VTJ1 /FNMA								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

	Principal Payment Received on 10,747.00 PAR Pay date 11/25/23								
01 Nov 23	FNMA POOL #AD8057 5% 06-01-2040	-95.180	95.18	0.00	0.00	-102.65	-7.47	0.00	-7.47
27 Nov 23	BEO	0.00							
Settled	CUSIP : 31418V5T5 /FNMA								
	Principal Payment Received on 23,911.55 PAR Pay date 11/25/23								
01 Nov 23	FNMA POOL #AS8356 3% 11-01-2046	-286.470	286.47	0.00	0.00	-276.62	9.85	0.00	9.85
27 Nov 23	BEO	0.00							
Settled	CUSIP : 3138WJJA7 /FNMA								
	Principal Payment Received on 29,753.43 PAR Pay date 11/25/23								
01 Nov 23	FNMA POOL #BN0905 4.0% 11-01-2048	-140.180	140.18	0.00	0.00	-144.67	-4.49	0.00	-4.49
27 Nov 23	BEO	0.00							
Settled	CUSIP : 3140JHAF0 /FNMA								
	Principal Payment Received on 60,955.66 PAR Pay date 11/25/23								
01 Nov 23	FNMA POOL #FS2847 4% 08-01-2052	-210.620	210.62	0.00	0.00	-194.86	15.76	0.00	15.76
27 Nov 23	BEO	0.00							
Settled	CUSIP : 3140XJEV1 /FNMA								
	Principal Payment Received on 115,861.39 PAR Pay date 11/25/23								
01 Nov 23	FNMA POOL #FS3497 3.5% 08-01-2052 BEO	-729.460	729.46	0.00	0.00	-686.03	43.43	0.00	43.43
27 Nov 23	BEO	0.00							
Settled	CUSIP : 3140XJ3F8 /FNMA								
	Principal Payment Received on 297,373.91 PAR Pay date 11/25/23								
01 Nov 23	FNMA POOL #MA2356 3% 07-01-2045	-95.640	95.64	0.00	0.00	-92.44	3.20	0.00	3.20
27 Nov 23	BEO	0.00							
Settled	CUSIP : 31418BTN6 /FNMA								
	Principal Payment Received on 33,048.31 PAR Pay date 11/25/23								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

01 Nov 23	FNMA POOL #MA2828 2.5%	-456.620	456.62	0.00	0.00	-423.77	32.85	0.00	32.85
27 Nov 23	11-01-2046 BEO	0.00							
Settled	CUSIP : 31418CEA8 /FNMA Principal Payment Received on 148,567.34 PAR Pay date 11/25/23								
01 Nov 23	FNMA POOL #MA4563 2.5%	-2,175.770	2,175.77	0.00	0.00	-1,876.09	299.68	0.00	299.68
27 Nov 23	03-01-2052 BEO	0.00							
Settled	CUSIP : 31418EB90 /FNMA Principal Payment Received on 483,763.68 PAR Pay date 11/25/23								
01 Nov 23	FNMA POOL #MA4656 4.5%	-850.310	850.31	0.00	0.00	-835.16	15.15	0.00	15.15
27 Nov 23	07-01-2052 BEO	0.00							
Settled	CUSIP : 31418EE63 /FNMA Principal Payment Received on 169,846.45 PAR Pay date 11/25/23								
01 Nov 23	FNMA POOL #MA4761 5% 09-01-2052	-1,079.050	1,079.05	0.00	0.00	-1,076.86	2.19	0.00	2.19
27 Nov 23	BEO	0.00							
Settled	CUSIP : 31418EJF8 /FNMA Principal Payment Received on 173,903.98 PAR Pay date 11/25/23								
01 Nov 23	FNMA POOL #MA4783 4% 10-01-2052	-800.570	800.57	0.00	0.00	-760.42	40.15	0.00	40.15
27 Nov 23	BEO	0.00							
Settled	CUSIP : 31418EJ50 /FNMA Principal Payment Received on 170,823.81 PAR Pay date 11/25/23								
01 Nov 23	FNMA POOL #MA4850 5% 11-01-2037	-1,970.900	1,970.90	0.00	0.00	-1,970.28	0.62	0.00	0.62
27 Nov 23	BEO	0.00							
Settled	CUSIP : 31418EL81 /FNMA Principal Payment Received on 170,731.85 PAR Pay date 11/25/23								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss	
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest
Trade Status	Broker/Commission	Price	Adjustment Amt	Cost
	Narrative		Market	Translation
				Total

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

01 Nov 23	FNMA POOL #MA4978 5% 04-01-2053	-1,053.940	1,053.94	0.00	0.00	-1,018.37	35.57	0.00	35.57
27 Nov 23	BEO	0.00							
Settled	CUSIP : 31418EQ86 /FNMA Principal Payment Received on 163,544.82 PAR Pay date 11/25/23								
01 Nov 23	GNMA POOL #682229 4% 07-15-2049	-56.310	56.31	0.00	0.00	-59.09	-2.78	0.00	-2.78
15 Nov 23	BEO	0.00							
Settled	CUSIP : 36295V4N6 /GNMA Principal Payment Received on 32,318.87 PAR Pay date 11/15/23								
01 Nov 23	GNMA POOL #692311 SER 2039 5.5%	-36.160	36.17	0.00	0.00	-37.72	-1.55	0.00	-1.55
15 Nov 23	DUE 01-15-2039 BEO	0.00							
Settled	CUSIP : 36296JDQ5 /GNMA Principal Payment Received on 10,785.59 PAR Pay date 11/15/23								
01 Nov 23	GNMA POOL #710769 4.5%	-42.470	42.47	0.00	0.00	-42.26	0.21	0.00	0.21
15 Nov 23	08-15-2039 BEO	0.00							
Settled	CUSIP : 36297FT28 /GNMA Principal Payment Received on 8,374.43 PAR Pay date 11/15/23								
01 Nov 23	GNMA POOL #782448 6% 10-15-2038	-40.280	40.28	0.00	0.00	-41.51	-1.23	0.00	-1.23
15 Nov 23	BEO	0.00							
Settled	CUSIP : 36241KWH7 /GNMA Principal Payment Received on 4,549.60 PAR Pay date 11/15/23								
27 Nov 23	FNMA POOL #BN4393 3.5% DUE	-114.940	114.94	0.00	0.00	-115.84	-0.90	0.00	-0.90
27 Nov 23	03-01-2049	0.00							
Settled	CUSIP : 3140JL3B8 /FNMA Principal Payment Received on 58,232.59 PAR Pay date 11/25/23								
01 Dec 23	FEDERAL HOME LN MTG CORP	-43.690	43.69	0.00	0.00	-45.11	-1.42	0.00	-1.42
15 Dec 23	POOL #A33057 5%01-01-2035 BEO	0.00							
Settled	CUSIP : 31297NME3 /GOLD1								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

	Principal Payment Received on 7,504.44 PAR Pay date 12/15/23								
01 Dec 23	FEDERAL HOME LN MTG CORP	-472.100	472.10	0.00	0.00	-503.67	-31.57	0.00	-31.57
15 Dec 23	POOL #E02902 4%06-01-2026 BEO	0.00							
Settled	CUSIP : 31294MGK1 /GOLD1								
	Principal Payment Received on 9,432.52 PAR Pay date 12/15/23								
01 Dec 23	FEDERAL HOME LN MTG CORP	-577.630	577.63	0.00	0.00	-609.40	-31.77	0.00	-31.77
15 Dec 23	POOL #G03246 6%05-01-2037 BEO	0.00							
Settled	CUSIP : 3128M45F6 /GOLD1								
	Principal Payment Received on 21,579.22 PAR Pay date 12/15/23								
01 Dec 23	FEDERAL HOME LN MTG CORP	-20.820	20.82	0.00	0.00	-22.20	-1.38	0.00	-1.38
15 Dec 23	POOL #G05922 5.5% 07-01-2039 BEO	0.00							
Settled	CUSIP : 3128M74F0 /GOLD1								
	Principal Payment Received on 2,804.88 PAR Pay date 12/15/23								
01 Dec 23	FEDERAL HOME LN MTG CORP	-99.010	99.01	0.00	0.00	-104.46	-5.45	0.00	-5.45
15 Dec 23	POOL #G08106 6%01-01-2036 BEO	0.00							
Settled	CUSIP : 3128MJDL1 /GOLD1								
	Principal Payment Received on 7,297.82 PAR Pay date 12/15/23								
01 Dec 23	FEDERAL HOME LN MTG CORP	-173.930	173.93	0.00	0.00	-172.49	1.44	0.00	1.44
15 Dec 23	POOL #G61648 3.5% 09-01-2048 BEO	0.00							
Settled	CUSIP : 31335BZM1 /GOLD1								
	Principal Payment Received on 54,523.58 PAR Pay date 12/15/23								
01 Dec 23	FEDERAL HOME LN MTG CORP	-1,295.100	1,295.10	0.00	0.00	-1,096.08	199.02	0.00	199.02
26 Dec 23	POOL #SD8193 2%02-01-2052 BEO	0.00							
Settled	CUSIP : 3132DWC68 /FHLMC								
	Principal Payment Received on 367,996.74 PAR Pay date 12/25/23								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

01 Dec 23	FEDERAL HOME LOAN MORTGAGE	-4,550.390	4,550.39	0.00	0.00	-3,821.62	728.77	0.00	728.77
26 Dec 23	CORP POOL #RA5715 2.0% DUE	0.00							
Settled	10-01-2051 REG CUSIP : 3133KMK46 / Principal Payment Received on 806,323.92 PAR Pay date 12/25/23								
01 Dec 23	FEDERAL HOME LOAN MORTGAGE	-781.230	781.23	0.00	0.00	-773.17	8.06	0.00	8.06
26 Dec 23	CORP 5% 07-01-2043	0.00							
Settled	CUSIP : 3133KYZH5 / Principal Payment Received on 163,609.65 PAR Pay date 12/25/23								
01 Dec 23	FEDERAL HOME LOAN MORTGAGE	-1,851.010	1,851.01	0.00	0.00	-1,667.64	183.37	0.00	183.37
26 Dec 23	CORP POOL #SD8220 3.0% DUE	0.00							
Settled	06-01-2052 REG CUSIP : 3132DWDZ3 / Principal Payment Received on 497,624.34 PAR Pay date 12/25/23								
01 Dec 23	FEDERAL NATIONAL MORTGAGE	-1,681.540	1,681.54	0.00	0.00	-1,658.68	22.86	0.00	22.86
26 Dec 23	ASSOC 4% 08-01-2037	0.00							
Settled	CUSIP : 3140QPWS2 /FNMA Principal Payment Received on 121,056.04 PAR Pay date 12/25/23								
01 Dec 23	FHLMC POOL #G08364 4.5 09-01-2039	-72.170	72.17	0.00	0.00	-76.19	-4.02	0.00	-4.02
15 Dec 23	CUSIP : 3128MJMN7 /GOLD1	0.00							
Settled	Principal Payment Received on 9,681.25 PAR Pay date 12/15/23								
01 Dec 23	FHLMC POOL #Q03677 2.5% DUE	-281.060	281.06	0.00	0.00	-277.90	3.16	0.00	3.16
26 Dec 23	10-01-2049 REG	0.00							
Settled	CUSIP : 31339UCN8 / Principal Payment Received on 115,184.63 PAR Pay date 12/25/23								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

01 Dec 23	FHLMC SUPER 15Y FIXED 5%	-3,644.940	3,644.94	0.00	0.00	-3,556.09	88.85	0.00	88.85
26 Dec 23	08-01-2038	0.00							
Settled	CUSIP : 3132CXBF8 / Principal Payment Received on 158,419.40 PAR Pay date 12/25/23								
01 Dec 23	FHLMC UMBS 30Y FIXED 2.5%	-1,715.890	1,715.89	0.00	0.00	-1,511.32	204.57	0.00	204.57
26 Dec 23	05-01-2052	0.00							
Settled	CUSIP : 3133BBTH2 / Principal Payment Received on 424,658.59 PAR Pay date 12/25/23								
01 Dec 23	FNMA 2% 07-01-2050	-3,973.550	3,973.55	0.00	0.00	-4,110.45	-136.90	0.00	-136.90
26 Dec 23	CUSIP : 3140KFB38 /FNMA	0.00							
Settled	Principal Payment Received on 194,933.39 PAR Pay date 12/25/23								
01 Dec 23	FNMA POOL #255321 5.5% DUE	-24.500	24.50	0.00	0.00	-26.47	-1.97	0.00	-1.97
26 Dec 23	07-01-2024 REG	0.00							
Settled	CUSIP : 31371LSJ9 /FNMA Principal Payment Received on 120.42 PAR Pay date 12/25/23								
01 Dec 23	FNMA POOL #995930 5% 04-01-2039	-47.110	47.11	0.00	0.00	-49.31	-2.20	0.00	-2.20
26 Dec 23	BEO	0.00							
Settled	CUSIP : 31416CLK0 /FNMA Principal Payment Received on 5,959.00 PAR Pay date 12/25/23								
01 Dec 23	FNMA POOL #AA4463 4.5%	-59.400	59.40	0.00	0.00	-63.30	-3.90	0.00	-3.90
26 Dec 23	04-01-2039 BEO	0.00							
Settled	CUSIP : 31416M5Z3 /FNMA Principal Payment Received on 11,259.18 PAR Pay date 12/25/23								
01 Dec 23	FNMA POOL #AD4045 5% 04-01-2040	-65.470	65.47	0.00	0.00	-70.61	-5.14	0.00	-5.14
26 Dec 23	BEO	0.00							
Settled	CUSIP : 31418RP70 /FNMA								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss	
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Market
Trade Status	Broker/Commission	Price	Accrued Interest	Translation
	Narrative		Adjustment Amt	Total

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

Principal Payment Received on 12,889.34 PAR Pay date 12/25/23				
01 Dec 23	FNMA POOL #AD7752 4.5%	-48.140	48.14	0.00
26 Dec 23	07-01-2040 BEO	0.00		
Settled	CUSIP : 31418VTJ1 /FNMA			
Principal Payment Received on 10,699.60 PAR Pay date 12/25/23				
01 Dec 23	FNMA POOL #AD8057 5% 06-01-2040	-103.040	103.04	0.00
26 Dec 23	BEO	0.00		
Settled	CUSIP : 31418V5T5 /FNMA			
Principal Payment Received on 23,816.37 PAR Pay date 12/25/23				
01 Dec 23	FNMA POOL #AS8356 3% 11-01-2046	-84.020	84.02	0.00
26 Dec 23	BEO	0.00		
Settled	CUSIP : 3138WJJA7 /FNMA			
Principal Payment Received on 29,466.96 PAR Pay date 12/25/23				
01 Dec 23	FNMA POOL #BN0905 4.0%	-140.360	140.36	0.00
26 Dec 23	11-01-2048	0.00		
Settled	CUSIP : 3140JHAF0 /FNMA			
Principal Payment Received on 60,815.48 PAR Pay date 12/25/23				
01 Dec 23	FNMA POOL #FS2847 4% 08-01-2052	-171.290	171.29	0.00
26 Dec 23	BEO	0.00		
Settled	CUSIP : 3140XJEV1 /FNMA			
Principal Payment Received on 115,650.77 PAR Pay date 12/25/23				
01 Dec 23	FNMA POOL #FS3497 3.5%	-1,724.760	1,724.76	0.00
26 Dec 23	08-01-2052 BEO	0.00		
Settled	CUSIP : 3140XJ3F8 /FNMA			
Principal Payment Received on 296,644.44 PAR Pay date 12/25/23				

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

01 Dec 23	FNMA POOL #MA2356 3% 07-01-2045	-99.730	99.73	0.00	0.00	-96.40	3.33	0.00	3.33
26 Dec 23	BEO	0.00							
Settled	CUSIP : 31418BTN6 /FNMA Principal Payment Received on 32,952.68 PAR Pay date 12/25/23								
01 Dec 23	FNMA POOL #MA2828 2.5%	-478.590	478.59	0.00	0.00	-444.16	34.43	0.00	34.43
26 Dec 23	11-01-2046 BEO	0.00							
Settled	CUSIP : 31418CEA8 /FNMA Principal Payment Received on 148,110.73 PAR Pay date 12/25/23								
01 Dec 23	FNMA POOL #MA4563 2.5%	-2,167.200	2,167.20	0.00	0.00	-1,868.70	298.50	0.00	298.50
26 Dec 23	03-01-2052 BEO	0.00							
Settled	CUSIP : 31418EB90 /FNMA Principal Payment Received on 481,587.91 PAR Pay date 12/25/23								
01 Dec 23	FNMA POOL #MA4656 4.5%	-684.070	684.07	0.00	0.00	-671.89	12.18	0.00	12.18
26 Dec 23	07-01-2052 BEO	0.00							
Settled	CUSIP : 31418EE63 /FNMA Principal Payment Received on 168,996.14 PAR Pay date 12/25/23								
01 Dec 23	FNMA POOL #MA4761 5% 09-01-2052	-835.460	835.46	0.00	0.00	-833.76	1.70	0.00	1.70
26 Dec 23	BEO	0.00							
Settled	CUSIP : 31418EJF8 /FNMA Principal Payment Received on 172,824.93 PAR Pay date 12/25/23								
01 Dec 23	FNMA POOL #MA4783 4% 10-01-2052	-729.060	729.06	0.00	0.00	-692.49	36.57	0.00	36.57
26 Dec 23	BEO	0.00							
Settled	CUSIP : 31418EJ50 /FNMA Principal Payment Received on 170,023.23 PAR Pay date 12/25/23								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

01 Dec 23	FNMA POOL #MA4850 5% 11-01-2037	-1,860.120	1,860.12	0.00	0.00	-1,859.54	0.58	0.00	0.58
26 Dec 23	BEO	0.00							
Settled	CUSIP : 31418EL81 /FNMA Principal Payment Received on 168,760.95 PAR Pay date 12/25/23								
01 Dec 23	FNMA POOL #MA4978 5% 04-01-2053	-726.520	726.52	0.00	0.00	-702.00	24.52	0.00	24.52
26 Dec 23	BEO	0.00							
Settled	CUSIP : 31418EQ86 /FNMA Principal Payment Received on 162,490.88 PAR Pay date 12/25/23								
01 Dec 23	GNMA POOL #682229 4% 07-15-2049	-60.570	60.57	0.00	0.00	-63.56	-2.99	0.00	-2.99
15 Dec 23	BEO	0.00							
Settled	CUSIP : 36295V4N6 /GNMA Principal Payment Received on 32,262.56 PAR Pay date 12/15/23								
01 Dec 23	GNMA POOL #692311 SER 2039 5.5%	-36.350	36.35	0.00	0.00	-37.92	-1.57	0.00	-1.57
15 Dec 23	DUE 01-15-2039 BEO	0.00							
Settled	CUSIP : 36296JDQ5 /GNMA Principal Payment Received on 10,749.42 PAR Pay date 12/15/23								
01 Dec 23	GNMA POOL #710769 4.5%	-33.530	33.53	0.00	0.00	-33.36	0.17	0.00	0.17
15 Dec 23	08-15-2039 BEO	0.00							
Settled	CUSIP : 36297FT28 /GNMA Principal Payment Received on 8,331.96 PAR Pay date 12/15/23								
01 Dec 23	GNMA POOL #782448 6% 10-15-2038	-65.030	65.03	0.00	0.00	-67.02	-1.99	0.00	-1.99
15 Dec 23	BEO	0.00							
Settled	CUSIP : 36241KWH7 /GNMA Principal Payment Received on 4,509.31 PAR Pay date 12/15/23								
26 Dec 23	FNMA POOL #BN4393 3.5% DUE	-115.380	115.38	0.00	0.00	-116.28	-0.90	0.00	-0.90
26 Dec 23	03-01-2049	0.00							
Settled	CUSIP : 3140JL3B8 /FNMA								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

Principal Payment Received on 58,117.65 PAR Pay date 12/25/23									
02 Jan 24	FEDERAL HOME LN MTG CORP	-42.440	42.44	0.00	0.00	-43.82	-1.38	0.00	-1.38
16 Jan 24	POOL #A33057 5%01-01-2035 BEO	0.00							
Settled	CUSIP : 31297NME3 /GOLD1								
Principal Payment Received on 7,460.75 PAR Pay date 01/15/24									
02 Jan 24	FEDERAL HOME LN MTG CORP	-451.870	451.87	0.00	0.00	-482.09	-30.22	0.00	-30.22
16 Jan 24	POOL #E02902 4%06-01-2026 BEO	0.00							
Settled	CUSIP : 31294MGK1 /GOLD1								
Principal Payment Received on 8,960.42 PAR Pay date 01/15/24									
02 Jan 24	FEDERAL HOME LN MTG CORP	-101.120	101.12	0.00	0.00	-106.68	-5.56	0.00	-5.56
16 Jan 24	POOL #G03246 6%05-01-2037 BEO	0.00							
Settled	CUSIP : 3128M45F6 /GOLD1								
Principal Payment Received on 21,001.59 PAR Pay date 01/15/24									
02 Jan 24	FEDERAL HOME LN MTG CORP	-21.650	21.65	0.00	0.00	-23.09	-1.44	0.00	-1.44
16 Jan 24	POOL #G05922 5.5% 07-01-2039 BEO	0.00							
Settled	CUSIP : 3128M74F0 /GOLD1								
Principal Payment Received on 2,784.06 PAR Pay date 01/15/24									
02 Jan 24	FEDERAL HOME LN MTG CORP	-87.360	87.36	0.00	0.00	-92.16	-4.80	0.00	-4.80
16 Jan 24	POOL #G08106 6%01-01-2036 BEO	0.00							
Settled	CUSIP : 3128MJDL1 /GOLD1								
Principal Payment Received on 7,198.81 PAR Pay date 01/15/24									
02 Jan 24	FEDERAL HOME LN MTG CORP	-776.920	776.92	0.00	0.00	-770.49	6.43	0.00	6.43
16 Jan 24	POOL #G61648 3.5% 09-01-2048 BEO	0.00							
Settled	CUSIP : 31335BZM1 /GOLD1								
Principal Payment Received on 54,349.65 PAR Pay date 01/15/24									

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

02 Jan 24	FEDERAL HOME LN MTG CORP	-1,454.480	1,454.48	0.00	0.00	-1,230.97	223.51	0.00	223.51
25 Jan 24	POOL #SD8193 2%02-01-2052 BEO	0.00							
Settled	CUSIP : 3132DWC68 /FHLMC Principal Payment Received on 366,701.64 PAR Pay date 01/25/24								
02 Jan 24	FEDERAL HOME LOAN MORTGAGE	-1,654.450	1,654.45	0.00	0.00	-1,389.48	264.97	0.00	264.97
25 Jan 24	CORP POOL #RA5715 2.0% DUE	0.00							
Settled	10-01-2051 REG CUSIP : 3133KMK46 / Principal Payment Received on 801,773.53 PAR Pay date 01/25/24								
02 Jan 24	FEDERAL HOME LOAN MORTGAGE	-1,188.790	1,188.79	0.00	0.00	-1,176.53	12.26	0.00	12.26
25 Jan 24	CORP 5% 07-01-2043	0.00							
Settled	CUSIP : 3133KYZH5 / Principal Payment Received on 162,828.42 PAR Pay date 01/25/24								
02 Jan 24	FEDERAL HOME LOAN MORTGAGE	-1,723.210	1,723.21	0.00	0.00	-1,552.50	170.71	0.00	170.71
25 Jan 24	CORP POOL #SD8220 3.0% DUE	0.00							
Settled	06-01-2052 REG CUSIP : 3132DWDZ3 / Principal Payment Received on 495,773.32 PAR Pay date 01/25/24								
02 Jan 24	FEDERAL NATIONAL MORTGAGE	-1,205.400	1,205.40	0.00	0.00	-1,189.01	16.39	0.00	16.39
25 Jan 24	ASSOC 4% 08-01-2037	0.00							
Settled	CUSIP : 3140QPWS2 /FNMA Principal Payment Received on 119,374.50 PAR Pay date 01/25/24								
02 Jan 24	FHLMC POOL #G08364 4.5 09-01-2039	-102.480	102.48	0.00	0.00	-108.18	-5.70	0.00	-5.70
16 Jan 24	CUSIP : 3128MJMN7 /GOLD1	0.00							
Settled	Principal Payment Received on 9,609.08 PAR Pay date 01/15/24								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

02 Jan 24	FHLMC POOL #Q03677 2.5% DUE	-285.930	285.93	0.00	0.00	-282.71	3.22	0.00	3.22
25 Jan 24	10-01-2049 REG	0.00							
Settled	CUSIP : 31339UCN8 / Principal Payment Received on 114,903.56 PAR Pay date 01/25/24								
02 Jan 24	FHLMC SUPER 15Y FIXED 5%	-4,665.850	4,665.85	0.00	0.00	-4,552.12	113.73	0.00	113.73
25 Jan 24	08-01-2038	0.00							
Settled	CUSIP : 3132CXBF8 / Principal Payment Received on 154,774.47 PAR Pay date 01/25/24								
02 Jan 24	FHLMC UMBS 30Y FIXED 2.5%	-1,564.020	1,564.02	0.00	0.00	-1,377.56	186.46	0.00	186.46
25 Jan 24	05-01-2052	0.00							
Settled	CUSIP : 3133BBTH2 / Principal Payment Received on 422,942.70 PAR Pay date 01/25/24								
02 Jan 24	FNMA 2% 07-01-2050	-2,511.250	2,511.25	0.00	0.00	-2,597.77	-86.52	0.00	-86.52
25 Jan 24	CUSIP : 3140KFB38 /FNMA	0.00							
Settled	Principal Payment Received on 190,959.83 PAR Pay date 01/25/24								
02 Jan 24	FNMA POOL #255321 5.5% DUE	-20.770	20.77	0.00	0.00	-22.44	-1.67	0.00	-1.67
25 Jan 24	07-01-2024 REG	0.00							
Settled	CUSIP : 31371LSJ9 /FNMA Principal Payment Received on 95.92 PAR Pay date 01/25/24								
02 Jan 24	FNMA POOL #995930 5% 04-01-2039	-43.100	43.10	0.00	0.00	-45.11	-2.01	0.00	-2.01
25 Jan 24	BEO	0.00							
Settled	CUSIP : 31416CLK0 /FNMA Principal Payment Received on 5,911.89 PAR Pay date 01/25/24								
02 Jan 24	FNMA POOL #AA4463 4.5%	-61.810	61.81	0.00	0.00	-65.87	-4.06	0.00	-4.06
25 Jan 24	04-01-2039 BEO	0.00							
Settled	CUSIP : 31416M5Z3 /FNMA								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

Principal Payment Received on 11,199.78 PAR Pay date 01/25/24									
02 Jan 24	FNMA POOL #AD4045 5% 04-01-2040	-56.770	56.77	0.00	0.00	-61.22	-4.45	0.00	-4.45
25 Jan 24	BEO	0.00							
Settled	CUSIP : 31418RP70 /FNMA								
Principal Payment Received on 12,823.87 PAR Pay date 01/25/24									
02 Jan 24	FNMA POOL #AD7752 4.5%	-53.260	53.26	0.00	0.00	-54.30	-1.04	0.00	-1.04
25 Jan 24	07-01-2040 BEO	0.00							
Settled	CUSIP : 31418VTJ1 /FNMA								
Principal Payment Received on 10,651.46 PAR Pay date 01/25/24									
02 Jan 24	FNMA POOL #AD8057 5% 06-01-2040	-94.780	94.78	0.00	0.00	-102.21	-7.43	0.00	-7.43
25 Jan 24	BEO	0.00							
Settled	CUSIP : 31418V5T5 /FNMA								
Principal Payment Received on 23,713.32 PAR Pay date 01/25/24									
02 Jan 24	FNMA POOL #AS8356 3% 11-01-2046	-80.790	80.79	0.00	0.00	-78.01	2.78	0.00	2.78
25 Jan 24	BEO	0.00							
Settled	CUSIP : 3138WJJA7 /FNMA								
Principal Payment Received on 29,382.95 PAR Pay date 01/25/24									
02 Jan 24	FNMA POOL #BN0905 4.0%	-140.320	140.32	0.00	0.00	-144.81	-4.49	0.00	-4.49
25 Jan 24	11-01-2048	0.00							
Settled	CUSIP : 3140JHAF0 /FNMA								
Principal Payment Received on 60,675.12 PAR Pay date 01/25/24									
02 Jan 24	FNMA POOL #FS2847 4% 08-01-2052	-173.130	173.13	0.00	0.00	-160.17	12.96	0.00	12.96
25 Jan 24	BEO	0.00							
Settled	CUSIP : 3140XJEV1 /FNMA								
Principal Payment Received on 115,479.49 PAR Pay date 01/25/24									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

02 Jan 24	FNMA POOL #FS3497 3.5%	-1,168.430	1,168.43	0.00	0.00	-1,098.87	69.56	0.00	69.56
25 Jan 24	08-01-2052 BEO	0.00							
Settled	CUSIP : 3140XJ3F8 /FNMA Principal Payment Received on 294,919.68 PAR Pay date 01/25/24								
02 Jan 24	FNMA POOL #MA2356 3% 07-01-2045	-101.370	101.37	0.00	0.00	-97.98	3.39	0.00	3.39
25 Jan 24	BEO	0.00							
Settled	CUSIP : 31418BTN6 /FNMA Principal Payment Received on 32,852.95 PAR Pay date 01/25/24								
02 Jan 24	FNMA POOL #MA2828 2.5%	-538.980	538.98	0.00	0.00	-500.20	38.78	0.00	38.78
25 Jan 24	11-01-2046 BEO	0.00							
Settled	CUSIP : 31418CEA8 /FNMA Principal Payment Received on 147,632.14 PAR Pay date 01/25/24								
02 Jan 24	FNMA POOL #MA4563 2.5%	-2,065.840	2,065.84	0.00	0.00	-1,781.30	284.54	0.00	284.54
25 Jan 24	03-01-2052 BEO	0.00							
Settled	CUSIP : 31418EB90 /FNMA Principal Payment Received on 479,420.71 PAR Pay date 01/25/24								
02 Jan 24	FNMA POOL #MA4656 4.5%	-861.320	861.32	0.00	0.00	-845.98	15.34	0.00	15.34
25 Jan 24	07-01-2052 BEO	0.00							
Settled	CUSIP : 31418EE63 /FNMA Principal Payment Received on 168,312.07 PAR Pay date 01/25/24								
02 Jan 24	FNMA POOL #MA4761 5% 09-01-2052	-1,082.300	1,082.30	0.00	0.00	-1,080.10	2.20	0.00	2.20
25 Jan 24	BEO	0.00							
Settled	CUSIP : 31418EJF8 /FNMA Principal Payment Received on 171,989.46 PAR Pay date 01/25/24								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

02 Jan 24	FNMA POOL #MA4783 4% 10-01-2052	-792.330	792.33	0.00	0.00	-752.59	39.74	0.00	39.74
25 Jan 24	BEO	0.00							
Settled	CUSIP : 31418EJ50 /FNMA Principal Payment Received on 169,294.17 PAR Pay date 01/25/24								
02 Jan 24	FNMA POOL #MA4850 5% 11-01-2037	-3,005.440	3,005.44	0.00	0.00	-3,004.50	0.94	0.00	0.94
25 Jan 24	BEO	0.00							
Settled	CUSIP : 31418EL81 /FNMA Principal Payment Received on 166,900.83 PAR Pay date 01/25/24								
02 Jan 24	FNMA POOL #MA4978 5% 04-01-2053	-947.390	947.39	0.00	0.00	-915.42	31.97	0.00	31.97
25 Jan 24	BEO	0.00							
Settled	CUSIP : 31418EQ86 /FNMA Principal Payment Received on 161,764.37 PAR Pay date 01/25/24								
02 Jan 24	GNMA POOL #682229 4% 07-15-2049	-952.520	952.52	0.00	0.00	-999.55	-47.03	0.00	-47.03
16 Jan 24	BEO	0.00							
Settled	CUSIP : 36295V4N6 /GNMA Principal Payment Received on 32,201.99 PAR Pay date 01/15/24								
02 Jan 24	GNMA POOL #692311 SER 2039 5.5%	-36.530	36.53	0.00	0.00	-38.11	-1.58	0.00	-1.58
16 Jan 24	DUE 01-15-2039 BEO	0.00							
Settled	CUSIP : 36296JDQ5 /GNMA Principal Payment Received on 10,713.07 PAR Pay date 01/15/24								
02 Jan 24	GNMA POOL #710769 4.5%	-37.240	37.24	0.00	0.00	-37.05	0.19	0.00	0.19
16 Jan 24	08-15-2039 BEO	0.00							
Settled	CUSIP : 36297FT28 /GNMA Principal Payment Received on 8,298.43 PAR Pay date 01/15/24								
02 Jan 24	GNMA POOL #782448 6% 10-15-2038	-25.730	25.73	0.00	0.00	-26.52	-0.79	0.00	-0.79
16 Jan 24	BEO	0.00							
Settled	CUSIP : 36241KWH7 /GNMA								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

	Principal Payment Received on 4,444.29 PAR Pay date 01/15/24								
25 Jan 24	FNMA POOL #BN4393 3.5% DUE	-115.830	115.83	0.00	0.00	-116.73	-0.90	0.00	-0.90
25 Jan 24	03-01-2049	0.00							
Settled	CUSIP : 3140JL3B8 /FNMA								
	Principal Payment Received on 58,002.27 PAR Pay date 01/25/24								
01 Feb 24	FEDERAL HOME LN MTG CORP	-42.630	42.64	0.00	0.00	-44.02	-1.38	0.00	-1.38
15 Feb 24	POOL #A33057 5%01-01-2035 BEO	0.00							
Settled	CUSIP : 31297NME3 /GOLD1								
	Principal Payment Received on 7,418.30 PAR Pay date 02/15/24								
01 Feb 24	FEDERAL HOME LN MTG CORP	-390.850	390.85	0.00	0.00	-416.99	-26.14	0.00	-26.14
15 Feb 24	POOL #E02902 4%06-01-2026 BEO	0.00							
Settled	CUSIP : 31294MGK1 /GOLD1								
	Principal Payment Received on 8,508.55 PAR Pay date 02/15/24								
01 Feb 24	FEDERAL HOME LN MTG CORP	-101.680	101.68	0.00	0.00	-107.27	-5.59	0.00	-5.59
15 Feb 24	POOL #G03246 6%05-01-2037 BEO	0.00							
Settled	CUSIP : 3128M45F6 /GOLD1								
	Principal Payment Received on 20,900.47 PAR Pay date 02/15/24								
01 Feb 24	FEDERAL HOME LN MTG CORP	-18.460	18.46	0.00	0.00	-19.69	-1.23	0.00	-1.23
15 Feb 24	POOL #G05922 5.5% 07-01-2039 BEO	0.00							
Settled	CUSIP : 3128M74F0 /GOLD1								
	Principal Payment Received on 2,762.41 PAR Pay date 02/15/24								
01 Feb 24	FEDERAL HOME LN MTG CORP	-123.310	123.31	0.00	0.00	-130.09	-6.78	0.00	-6.78
15 Feb 24	POOL #G08106 6%01-01-2036 BEO	0.00							
Settled	CUSIP : 3128MJDL1 /GOLD1								
	Principal Payment Received on 7,111.45 PAR Pay date 02/15/24								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

01 Feb 24	FEDERAL HOME LN MTG CORP	-277.200	277.20	0.00	0.00	-274.90	2.30	0.00	2.30
15 Feb 24	POOL #G61648 3.5% 09-01-2048 BEO	0.00							
Settled	CUSIP : 31335BZM1 /GOLD1 Principal Payment Received on 53,572.73 PAR Pay date 02/15/24								
01 Feb 24	FEDERAL HOME LN MTG CORP	-1,480.900	1,480.90	0.00	0.00	-1,253.33	227.57	0.00	227.57
26 Feb 24	POOL #SD8193 2%02-01-2052 BEO	0.00							
Settled	CUSIP : 3132DWC68 /FHLMC Principal Payment Received on 365,247.16 PAR Pay date 02/25/24								
01 Feb 24	FEDERAL HOME LOAN MORTGAGE	-4,153.730	4,153.73	0.00	0.00	-3,488.48	665.25	0.00	665.25
26 Feb 24	CORP POOL #RA5715 2.0% DUE	0.00							
Settled	10-01-2051 REG CUSIP : 3133KMK46 / Principal Payment Received on 800,119.08 PAR Pay date 02/25/24								
01 Feb 24	FEDERAL HOME LOAN MORTGAGE	-1,434.220	1,434.22	0.00	0.00	-1,419.43	14.79	0.00	14.79
26 Feb 24	CORP 5% 07-01-2043	0.00							
Settled	CUSIP : 3133KYZH5 / Principal Payment Received on 161,639.64 PAR Pay date 02/25/24								
01 Feb 24	FEDERAL HOME LOAN MORTGAGE	-1,947.540	1,947.54	0.00	0.00	-1,754.61	192.93	0.00	192.93
26 Feb 24	CORP POOL #SD8220 3.0% DUE	0.00							
Settled	06-01-2052 REG CUSIP : 3132DWDZ3 / Principal Payment Received on 494,050.12 PAR Pay date 02/25/24								
01 Feb 24	FEDERAL NATIONAL MORTGAGE	-990.970	990.97	0.00	0.00	-977.50	13.47	0.00	13.47
26 Feb 24	ASSOC 4% 08-01-2037	0.00							
Settled	CUSIP : 3140QPWS2 /FNMA Principal Payment Received on 118,169.10 PAR Pay date 02/25/24								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

01 Feb 24	FHLMC POOL #G08364 4.5 09-01-2039	-147.810	147.84	0.00	0.00	-156.04	-8.20	0.00	-8.20
15 Feb 24	CUSIP : 3128MJMN7 /GOLD1	0.00							
Settled	Principal Payment Received on 9,506.59 PAR Pay date 02/15/24								
01 Feb 24	FHLMC POOL #Q03677 2.5% DUE	-266.010	266.01	0.00	0.00	-263.02	2.99	0.00	2.99
26 Feb 24	10-01-2049 REG	0.00							
Settled	CUSIP : 31339UCN8 / Principal Payment Received on 114,617.64 PAR Pay date 02/25/24								
01 Feb 24	FHLMC SUPER 15Y FIXED 5%	-3,322.240	3,322.24	0.00	0.00	-3,241.26	80.98	0.00	80.98
26 Feb 24	08-01-2038	0.00							
Settled	CUSIP : 3132CXBFB8 / Principal Payment Received on 150,108.62 PAR Pay date 02/25/24								
01 Feb 24	FHLMC UMBS 30Y FIXED 2.5%	-3,115.600	3,115.60	0.00	0.00	-2,744.16	371.44	0.00	371.44
26 Feb 24	05-01-2052	0.00							
Settled	CUSIP : 3133BBTH2 / Principal Payment Received on 421,378.68 PAR Pay date 02/25/24								
01 Feb 24	FNMA 2% 07-01-2050	-478.030	478.03	0.00	0.00	-494.50	-16.47	0.00	-16.47
26 Feb 24	CUSIP : 3140KFB38 /FNMA	0.00							
Settled	Principal Payment Received on 188,448.59 PAR Pay date 02/25/24								
01 Feb 24	FNMA POOL #255321 5.5% DUE	-21.690	21.69	0.00	0.00	-23.44	-1.75	0.00	-1.75
26 Feb 24	07-01-2024 REG	0.00							
Settled	CUSIP : 31371LSJ9 /FNMA Principal Payment Received on 75.16 PAR Pay date 02/25/24								
01 Feb 24	FNMA POOL #995930 5% 04-01-2039	-64.150	64.15	0.00	0.00	-67.14	-2.99	0.00	-2.99
26 Feb 24	BEO	0.00							
Settled	CUSIP : 31416CLK0 /FNMA								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

	Principal Payment Received on 5,868.80 PAR Pay date 02/25/24								
01 Feb 24	FNMA POOL #AA4463 4.5%	-190.490	190.51	0.00	0.00	-202.99	-12.48	0.00	-12.48
26 Feb 24	04-01-2039 BEO	0.00							
Settled	CUSIP : 31416M5Z3 /FNMA								
	Principal Payment Received on 11,137.96 PAR Pay date 02/25/24								
01 Feb 24	FNMA POOL #AD4045 5% 04-01-2040	-61.470	61.49	0.00	0.00	-66.29	-4.80	0.00	-4.80
26 Feb 24	BEO	0.00							
Settled	CUSIP : 31418RP70 /FNMA								
	Principal Payment Received on 12,767.10 PAR Pay date 02/25/24								
01 Feb 24	FNMA POOL #AD7752 4.5%	-344.230	344.25	0.00	0.00	-350.95	-6.70	0.00	-6.70
26 Feb 24	07-01-2040 BEO	0.00							
Settled	CUSIP : 31418VTJ1 /FNMA								
	Principal Payment Received on 10,598.20 PAR Pay date 02/25/24								
01 Feb 24	FNMA POOL #AD8057 5% 06-01-2040	-97.230	97.24	0.00	0.00	-104.86	-7.62	0.00	-7.62
26 Feb 24	BEO	0.00							
Settled	CUSIP : 31418V5T5 /FNMA								
	Principal Payment Received on 23,618.55 PAR Pay date 02/25/24								
01 Feb 24	FNMA POOL #AS8356 3% 11-01-2046	-82.890	82.89	0.00	0.00	-80.04	2.85	0.00	2.85
26 Feb 24	BEO	0.00							
Settled	CUSIP : 3138WJJA7 /FNMA								
	Principal Payment Received on 29,302.16 PAR Pay date 02/25/24								
01 Feb 24	FNMA POOL #BN0905 4.0%	-140.510	140.51	0.00	0.00	-145.01	-4.50	0.00	-4.50
26 Feb 24	11-01-2048	0.00							
Settled	CUSIP : 3140JHAF0 /FNMA								
	Principal Payment Received on 60,534.80 PAR Pay date 02/25/24								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

01 Feb 24	FNMA POOL #FS2847 4% 08-01-2052	-2,031.550	2,031.55	0.00	0.00	-1,879.50	152.05	0.00	152.05
26 Feb 24	BEO	0.00							
Settled	CUSIP : 3140XJEV1 /FNMA Principal Payment Received on 115,306.35 PAR Pay date 02/25/24								
01 Feb 24	FNMA POOL #FS3497 3.5%	-1,236.890	1,236.89	0.00	0.00	-1,163.26	73.63	0.00	73.63
26 Feb 24	08-01-2052 BEO	0.00							
Settled	CUSIP : 3140XJ3F8 /FNMA Principal Payment Received on 293,751.25 PAR Pay date 02/25/24								
01 Feb 24	FNMA POOL #MA2356 3% 07-01-2045	-106.410	106.41	0.00	0.00	-102.85	3.56	0.00	3.56
26 Feb 24	BEO	0.00							
Settled	CUSIP : 31418BTN6 /FNMA Principal Payment Received on 32,751.57 PAR Pay date 02/25/24								
01 Feb 24	FNMA POOL #MA2828 2.5%	-3,255.370	3,255.37	0.00	0.00	-3,021.15	234.22	0.00	234.22
26 Feb 24	11-01-2046 BEO	0.00							
Settled	CUSIP : 31418CEA8 /FNMA Principal Payment Received on 147,093.16 PAR Pay date 02/25/24								
01 Feb 24	FNMA POOL #MA4563 2.5%	-1,992.870	1,992.87	0.00	0.00	-1,718.38	274.49	0.00	274.49
26 Feb 24	03-01-2052 BEO	0.00							
Settled	CUSIP : 31418EB90 /FNMA Principal Payment Received on 477,354.87 PAR Pay date 02/25/24								
01 Feb 24	FNMA POOL #MA4656 4.5%	-800.220	800.22	0.00	0.00	-785.97	14.25	0.00	14.25
26 Feb 24	07-01-2052 BEO	0.00							
Settled	CUSIP : 31418EE63 /FNMA Principal Payment Received on 167,450.75 PAR Pay date 02/25/24								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

01 Feb 24	FNMA POOL #MA4761 5% 09-01-2052	-860.540	860.54	0.00	0.00	-858.79	1.75	0.00	1.75
26 Feb 24	BEO	0.00							
Settled	CUSIP : 31418EJF8 /FNMA Principal Payment Received on 170,907.16 PAR Pay date 02/25/24								
01 Feb 24	FNMA POOL #MA4783 4% 10-01-2052	-805.580	805.58	0.00	0.00	-765.18	40.40	0.00	40.40
26 Feb 24	BEO	0.00							
Settled	CUSIP : 31418EJ50 /FNMA Principal Payment Received on 168,501.83 PAR Pay date 02/25/24								
01 Feb 24	FNMA POOL #MA4850 5% 11-01-2037	-1,913.720	1,913.72	0.00	0.00	-1,913.12	0.60	0.00	0.60
26 Feb 24	BEO	0.00							
Settled	CUSIP : 31418EL81 /FNMA Principal Payment Received on 163,895.39 PAR Pay date 02/25/24								
01 Feb 24	FNMA POOL #MA4978 5% 04-01-2053	-804.940	804.94	0.00	0.00	-777.77	27.17	0.00	27.17
26 Feb 24	BEO	0.00							
Settled	CUSIP : 31418EQ86 /FNMA Principal Payment Received on 160,816.98 PAR Pay date 02/25/24								
01 Feb 24	GNMA POOL #682229 4% 07-15-2049	-76.900	76.90	0.00	0.00	-80.70	-3.80	0.00	-3.80
15 Feb 24	BEO	0.00							
Settled	CUSIP : 36295V4N6 /GNMA Principal Payment Received on 31,249.47 PAR Pay date 02/15/24								
01 Feb 24	GNMA POOL #692311 SER 2039 5.5%	-36.710	36.71	0.00	0.00	-38.29	-1.58	0.00	-1.58
15 Feb 24	DUE 01-15-2039 BEO	0.00							
Settled	CUSIP : 36296JDQ5 /GNMA Principal Payment Received on 10,676.54 PAR Pay date 02/15/24								
01 Feb 24	GNMA POOL #710769 4.5%	-34.520	34.52	0.00	0.00	-34.35	0.17	0.00	0.17
15 Feb 24	08-15-2039 BEO	0.00							
Settled	CUSIP : 36297FT28 /GNMA								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

Principal Payment Received on 8,261.19 PAR Pay date 02/15/24									
01 Feb 24	GNMA POOL #782448 6% 10-15-2038	-166.970	166.97	0.00	0.00	-172.08	-5.11	0.00	-5.11
15 Feb 24	BEO	0.00							
Settled	CUSIP : 36241KWH7 /GNMA								
Principal Payment Received on 4,418.55 PAR Pay date 02/15/24									
26 Feb 24	FNMA POOL #BN4393 3.5% DUE	-124.460	124.46	0.00	0.00	-125.43	-0.97	0.00	-0.97
26 Feb 24	03-01-2049	0.00							
Settled	CUSIP : 3140JL3B8 /FNMA								
Principal Payment Received on 57,886.44 PAR Pay date 02/25/24									
01 Mar 24	FEDERAL HOME LN MTG CORP	-443.310	443.31	0.00	0.00	-472.96	-29.65	0.00	-29.65
15 Mar 24	POOL #E02902 4%06-01-2026 BEO	0.00							
Settled	CUSIP : 31294MGK1 /GOLD1								
Principal Payment Received on 8,117.70 PAR Pay date 03/15/24									
01 Mar 24	FEDERAL HOME LN MTG CORP	-209.520	209.52	0.00	0.00	-207.78	1.74	0.00	1.74
15 Mar 24	POOL #G61648 3.5% 09-01-2048 BEO	0.00							
Settled	CUSIP : 31335BZM1 /GOLD1								
Principal Payment Received on 53,295.52 PAR Pay date 03/15/24									
01 Mar 24	FEDERAL HOME LN MTG CORP	-1,575.380	1,575.38	0.00	0.00	-1,327.37	248.01	0.00	248.01
25 Mar 24	POOL #SD8193 2%02-01-2052 BEO	0.00							
Settled	CUSIP : 3132DWC68 /FHLMC								
Principal Payment Received on 390,711.91 PAR Pay date 03/25/24									
01 Mar 24	FEDERAL HOME LOAN MORTGAGE	-4,610.150	4,610.15	0.00	0.00	-3,871.81	738.34	0.00	738.34
25 Mar 24	CORP POOL #RA5715 2.0% DUE	0.00							
Settled	10-01-2051 REG								
	CUSIP : 3133KMK46 /								
Principal Payment Received on 795,965.35 PAR Pay date 03/25/24									

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

01 Mar 24	FEDERAL HOME LOAN MORTGAGE	-1,811.330	1,811.33	0.00	0.00	-1,792.65	18.68	0.00	18.68
25 Mar 24	CORP 5% 07-01-2043	0.00							
Settled	CUSIP : 3133KYZH5 / Principal Payment Received on 160,205.42 PAR Pay date 03/25/24								
01 Mar 24	FEDERAL HOME LOAN MORTGAGE	-2,490.350	2,490.35	0.00	0.00	-2,214.62	275.73	0.00	275.73
25 Mar 24	CORP POOL #SD8220 3.0% DUE	0.00							
Settled	06-01-2052 REG CUSIP : 3132DWDZ3 / Principal Payment Received on 694,462.51 PAR Pay date 03/25/24								
01 Mar 24	FEDERAL NATIONAL MORTGAGE	-824.200	824.20	0.00	0.00	-813.00	11.20	0.00	11.20
25 Mar 24	ASSOC 4% 08-01-2037	0.00							
Settled	CUSIP : 3140QPWS2 /FNMA Principal Payment Received on 117,178.13 PAR Pay date 03/25/24								
01 Mar 24	FHLMC POOL #Q03677 2.5% DUE	-281.270	281.27	0.00	0.00	-278.11	3.16	0.00	3.16
25 Mar 24	10-01-2049 REG	0.00							
Settled	CUSIP : 31339UCN8 / Principal Payment Received on 114,351.62 PAR Pay date 03/25/24								
01 Mar 24	FHLMC SUPER 15Y FIXED 5%	-5,166.880	5,166.88	0.00	0.00	-5,040.94	125.94	0.00	125.94
25 Mar 24	08-01-2038	0.00							
Settled	CUSIP : 3132CXBFB8 / Principal Payment Received on 146,786.37 PAR Pay date 03/25/24								
01 Mar 24	FHLMC UMBS 30Y FIXED 2.5%	-1,639.330	1,639.33	0.00	0.00	-1,443.89	195.44	0.00	195.44
25 Mar 24	05-01-2052	0.00							
Settled	CUSIP : 3133BBTH2 / Principal Payment Received on 418,263.07 PAR Pay date 03/25/24								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

01 Mar 24	FNMA 2% 07-01-2050	-493.750	493.75	0.00	0.00	-510.76	-17.01	0.00	-17.01
25 Mar 24	CUSIP : 3140KFB38 /FNMA	0.00							
Settled	Principal Payment Received on 187,970.55 PAR Pay date 03/25/24								
01 Mar 24	FNMA POOL #255321 5.5% DUE	-17.800	17.80	0.00	0.00	-19.23	-1.43	0.00	-1.43
25 Mar 24	07-01-2024 REG	0.00							
Settled	CUSIP : 31371LSJ9 /FNMA Principal Payment Received on 53.46 PAR Pay date 03/25/24								
01 Mar 24	FNMA POOL #AS8356 3% 11-01-2046	-82.180	82.18	0.00	0.00	-79.36	2.82	0.00	2.82
25 Mar 24	BEO	0.00							
Settled	CUSIP : 3138WJJA7 /FNMA Principal Payment Received on 29,219.27 PAR Pay date 03/25/24								
01 Mar 24	FNMA POOL #BN0905 4.0%	-141.460	141.46	0.00	0.00	-145.99	-4.53	0.00	-4.53
25 Mar 24	11-01-2048	0.00							
Settled	CUSIP : 3140JHAF0 /FNMA Principal Payment Received on 60,394.29 PAR Pay date 03/25/24								
01 Mar 24	FNMA POOL #FS2847 4% 08-01-2052	-196.200	196.20	0.00	0.00	-181.52	14.68	0.00	14.68
25 Mar 24	BEO	0.00							
Settled	CUSIP : 3140XJEV1 /FNMA Principal Payment Received on 113,274.80 PAR Pay date 03/25/24								
01 Mar 24	FNMA POOL #FS3497 3.5%	-1,121.660	1,121.66	0.00	0.00	-1,054.89	66.77	0.00	66.77
25 Mar 24	08-01-2052 BEO	0.00							
Settled	CUSIP : 3140XJ3F8 /FNMA Principal Payment Received on 292,514.36 PAR Pay date 03/25/24								
01 Mar 24	FNMA POOL #MA2356 3% 07-01-2045	-635.370	635.37	0.00	0.00	-614.12	21.25	0.00	21.25
25 Mar 24	BEO	0.00							
Settled	CUSIP : 31418BTN6 /FNMA								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss	
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest
Trade Status	Broker/Commission	Price	Adjustment Amt	Cost
	Narrative		Market	Translation
				Total

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

	Principal Payment Received on 32,645.16 PAR Pay date 03/25/24								
01 Mar 24	FNMA POOL #MA2828 2.5%	-452.410	452.41	0.00	0.00	-419.86	32.55	0.00	32.55
25 Mar 24	11-01-2046 BEO	0.00							
Settled	CUSIP : 31418CEA8 /FNMA Principal Payment Received on 143,837.80 PAR Pay date 03/25/24								
01 Mar 24	FNMA POOL #MA4563 2.5%	-2,564.700	2,564.70	0.00	0.00	-2,211.45	353.25	0.00	353.25
25 Mar 24	03-01-2052 BEO	0.00							
Settled	CUSIP : 31418EB90 /FNMA Principal Payment Received on 475,362.00 PAR Pay date 03/25/24								
01 Mar 24	FNMA POOL #MA4656 4.5%	-864.910	864.91	0.00	0.00	-849.50	15.41	0.00	15.41
25 Mar 24	07-01-2052 BEO	0.00							
Settled	CUSIP : 31418EE63 /FNMA Principal Payment Received on 166,650.53 PAR Pay date 03/25/24								
01 Mar 24	FNMA POOL #MA4761 5% 09-01-2052	-1,184.150	1,184.15	0.00	0.00	-1,181.74	2.41	0.00	2.41
25 Mar 24	BEO	0.00							
Settled	CUSIP : 31418EJF8 /FNMA Principal Payment Received on 170,046.62 PAR Pay date 03/25/24								
01 Mar 24	FNMA POOL #MA4783 4% 10-01-2052	-837.410	837.41	0.00	0.00	-795.41	42.00	0.00	42.00
25 Mar 24	BEO	0.00							
Settled	CUSIP : 31418EJ50 /FNMA Principal Payment Received on 167,696.26 PAR Pay date 03/25/24								
01 Mar 24	FNMA POOL #MA4850 5% 11-01-2037	-3,223.170	3,223.17	0.00	0.00	-3,222.16	1.01	0.00	1.01
25 Mar 24	BEO	0.00							
Settled	CUSIP : 31418EL81 /FNMA Principal Payment Received on 161,981.66 PAR Pay date 03/25/24								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

01 Mar 24 15 Mar 24 Settled	GNMA POOL #682229 4% 07-15-2049 BEO CUSIP : 36295V4N6 /GNMA Principal Payment Received on 31,172.57 PAR Pay date 03/15/24	-64.000 0.00	64.00	0.00	0.00	-67.16	-3.16	0.00	-3.16
01 Mar 24 15 Mar 24 Settled	GNMA POOL #692311 SER 2039 5.5% DUE 01-15-2039 BEO CUSIP : 36296JDQ5 /GNMA Principal Payment Received on 10,639.83 PAR Pay date 03/15/24	-36.890 0.00	36.90	0.00	0.00	-38.48	-1.58	0.00	-1.58
01 Mar 24 15 Mar 24 Settled	GNMA POOL #710769 4.5% 08-15-2039 BEO CUSIP : 36297FT28 /GNMA Principal Payment Received on 8,226.67 PAR Pay date 03/15/24	-34.660 0.00	34.67	0.00	0.00	-34.49	0.18	0.00	0.18
01 Mar 24 15 Mar 24 Settled	GNMA POOL #782448 6% 10-15-2038 BEO CUSIP : 36241KWH7 /GNMA Principal Payment Received on 4,251.59 PAR Pay date 03/15/24	-32.120 0.00	32.11	0.00	0.00	-33.10	-0.99	0.00	-0.99
04 Mar 24 25 Mar 24 Settled	FNMA POOL #MA4978 5% 04-01-2053 BEO CUSIP : 31418EQ86 /FNMA Principal Payment Received on 160,012.04 PAR Pay date 03/25/24	-833.460 0.00	833.46	0.00	0.00	-805.33	28.13	0.00	28.13
25 Mar 24 25 Mar 24 Settled	FNMA POOL #BN4393 3.5% DUE 03-01-2049 CUSIP : 3140JL3B8 /FNMA Principal Payment Received on 57,761.99 PAR Pay date 03/25/24	-116.760 0.00	116.76	0.00	0.00	-117.67	-0.91	0.00	-0.91

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

01 Apr 24	FEDERAL HOME LN MTG CORP	-465.070	465.07	0.00	0.00	-496.17	-31.10	0.00	-31.10
15 Apr 24	POOL #E02902 4%06-01-2026 BEO	0.00							
Settled	CUSIP : 31294MGK1 /GOLD1 Principal Payment Received on 7,674.39 PAR Pay date 04/15/24								
01 Apr 24	FEDERAL HOME LN MTG CORP	-854.340	854.34	0.00	0.00	-847.26	7.08	0.00	7.08
15 Apr 24	POOL #G61648 3.5% 09-01-2048 BEO	0.00							
Settled	CUSIP : 31335BZM1 /GOLD1 Principal Payment Received on 53,086.00 PAR Pay date 04/15/24								
01 Apr 24	FEDERAL HOME LN MTG CORP	-1,859.910	1,859.91	0.00	0.00	-1,567.11	292.80	0.00	292.80
25 Apr 24	POOL #SD8193 2%02-01-2052 BEO	0.00							
Settled	CUSIP : 3132DWC68 /FHLMC Principal Payment Received on 389,136.53 PAR Pay date 04/25/24								
01 Apr 24	FEDERAL HOME LOAN MORTGAGE	-3,512.320	3,512.32	0.00	0.00	-2,949.80	562.52	0.00	562.52
25 Apr 24	CORP POOL #RA5715 2.0% DUE	0.00							
Settled	10-01-2051 REG CUSIP : 3133KMK46 / Principal Payment Received on 791,355.21 PAR Pay date 04/25/24								
01 Apr 24	FEDERAL HOME LOAN MORTGAGE	-2,610.060	2,610.06	0.00	0.00	-2,583.14	26.92	0.00	26.92
25 Apr 24	CORP 5% 07-01-2043	0.00							
Settled	CUSIP : 3133KYZH5 / Principal Payment Received on 158,394.09 PAR Pay date 04/25/24								
01 Apr 24	FEDERAL HOME LOAN MORTGAGE	-3,149.030	3,149.03	0.00	0.00	-2,800.38	348.65	0.00	348.65
25 Apr 24	CORP POOL #SD8220 3.0% DUE	0.00							
Settled	06-01-2052 REG CUSIP : 3132DWDZ3 / Principal Payment Received on 691,972.15 PAR Pay date 04/25/24								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss	
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest
Trade Status	Broker/Commission	Price	Adjustment Amt	Cost
	Narrative		Market	Translation
				Total

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

01 Apr 24	FEDERAL NATIONAL MORTGAGE	-884.810	884.81	0.00	0.00	-872.78	12.03	0.00	12.03
25 Apr 24	ASSOC 4% 08-01-2037	0.00							
Settled	CUSIP : 3140QPWS2 /FNMA Principal Payment Received on 116,353.93 PAR Pay date 04/25/24								
01 Apr 24	FHLMC POOL #Q03677 2.5% DUE	-3,327.740	3,327.74	0.00	0.00	-3,290.30	37.44	0.00	37.44
25 Apr 24	10-01-2049 REG	0.00							
Settled	CUSIP : 31339UCN8 / Principal Payment Received on 114,070.35 PAR Pay date 04/25/24								
01 Apr 24	FHLMC SUPER 15Y FIXED 5%	-6,019.860	6,019.86	0.00	0.00	-5,873.13	146.73	0.00	146.73
25 Apr 24	08-01-2038	0.00							
Settled	CUSIP : 3132CXBF8 / Principal Payment Received on 141,619.50 PAR Pay date 04/25/24								
01 Apr 24	FHLMC UMBS 30Y FIXED 2.5%	-1,477.850	1,477.85	0.00	0.00	-1,301.66	176.19	0.00	176.19
25 Apr 24	05-01-2052	0.00							
Settled	CUSIP : 3133BBTH2 / Principal Payment Received on 416,623.75 PAR Pay date 04/25/24								
01 Apr 24	FNMA 2% 07-01-2050	-478.300	478.30	0.00	0.00	-494.78	-16.48	0.00	-16.48
25 Apr 24	CUSIP : 3140KFB38 /FNMA	0.00							
Settled	Principal Payment Received on 187,476.80 PAR Pay date 04/25/24								
01 Apr 24	FNMA POOL #255321 5.5% DUE	-15.940	15.94	0.00	0.00	-17.22	-1.28	0.00	-1.28
25 Apr 24	07-01-2024 REG	0.00							
Settled	CUSIP : 31371LSJ9 /FNMA Principal Payment Received on 35.66 PAR Pay date 04/25/24								
01 Apr 24	FNMA POOL #AS8356 3% 11-01-2046	-82.900	82.90	0.00	0.00	-80.05	2.85	0.00	2.85
25 Apr 24	BEO	0.00							
Settled	CUSIP : 3138WJJA7 /FNMA								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

Principal Payment Received on 29,137.09 PAR Pay date 04/25/24									
01 Apr 24	FNMA POOL #BN0905 4.0%	-142.200	142.20	0.00	0.00	-146.75	-4.55	0.00	-4.55
25 Apr 24	11-01-2048	0.00							
Settled	CUSIP : 3140JHAF0 /FNMA								
Principal Payment Received on 60,252.83 PAR Pay date 04/25/24									
01 Apr 24	FNMA POOL #FS2847 4% 08-01-2052	-2,828.980	2,828.98	0.00	0.00	-2,617.25	211.73	0.00	211.73
25 Apr 24	BEO	0.00							
Settled	CUSIP : 3140XJEV1 /FNMA								
Principal Payment Received on 113,078.59 PAR Pay date 04/25/24									
01 Apr 24	FNMA POOL #FS3497 3.5%	-2,047.400	2,047.40	0.00	0.00	-1,925.52	121.88	0.00	121.88
25 Apr 24	08-01-2052 BEO	0.00							
Settled	CUSIP : 3140XJ3F8 /FNMA								
Principal Payment Received on 291,392.70 PAR Pay date 04/25/24									
01 Apr 24	FNMA POOL #MA2356 3% 07-01-2045	-114.220	114.22	0.00	0.00	-110.40	3.82	0.00	3.82
25 Apr 24	BEO	0.00							
Settled	CUSIP : 31418BTN6 /FNMA								
Principal Payment Received on 32,009.80 PAR Pay date 04/25/24									
01 Apr 24	FNMA POOL #MA2828 2.5%	-447.780	447.78	0.00	0.00	-415.56	32.22	0.00	32.22
25 Apr 24	11-01-2046 BEO	0.00							
Settled	CUSIP : 31418CEA8 /FNMA								
Principal Payment Received on 143,385.38 PAR Pay date 04/25/24									
01 Apr 24	FNMA POOL #MA4563 2.5%	-2,627.260	2,627.26	0.00	0.00	-2,265.40	361.86	0.00	361.86
25 Apr 24	03-01-2052 BEO	0.00							
Settled	CUSIP : 31418EB90 /FNMA								
Principal Payment Received on 472,797.29 PAR Pay date 04/25/24									

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

01 Apr 24	FNMA POOL #MA4656 4.5%	-927.290	927.29	0.00	0.00	-910.77	16.52	0.00	16.52
25 Apr 24	07-01-2052 BEO	0.00							
Settled	CUSIP : 31418EE63 /FNMA Principal Payment Received on 165,785.62 PAR Pay date 04/25/24								
01 Apr 24	FNMA POOL #MA4761 5% 09-01-2052	-1,210.070	1,210.07	0.00	0.00	-1,207.61	2.46	0.00	2.46
25 Apr 24	BEO	0.00							
Settled	CUSIP : 31418EJF8 /FNMA Principal Payment Received on 168,862.47 PAR Pay date 04/25/24								
01 Apr 24	FNMA POOL #MA4783 4% 10-01-2052	-957.890	957.89	0.00	0.00	-909.85	48.04	0.00	48.04
25 Apr 24	BEO	0.00							
Settled	CUSIP : 31418EJ50 /FNMA Principal Payment Received on 166,858.85 PAR Pay date 04/25/24								
01 Apr 24	FNMA POOL #MA4850 5% 11-01-2037	-2,100.040	2,100.04	0.00	0.00	-2,099.38	0.66	0.00	0.66
25 Apr 24	BEO	0.00							
Settled	CUSIP : 31418EL81 /FNMA Principal Payment Received on 158,758.50 PAR Pay date 04/25/24								
01 Apr 24	GNMA POOL #682229 4% 07-15-2049	-71.030	71.03	0.00	0.00	-74.54	-3.51	0.00	-3.51
15 Apr 24	BEO	0.00							
Settled	CUSIP : 36295V4N6 /GNMA Principal Payment Received on 31,108.56 PAR Pay date 04/15/24								
01 Apr 24	GNMA POOL #692311 SER 2039 5.5%	-37.080	37.08	0.00	0.00	-38.68	-1.60	0.00	-1.60
15 Apr 24	DUE 01-15-2039 BEO	0.00							
Settled	CUSIP : 36296JDQ5 /GNMA Principal Payment Received on 10,602.94 PAR Pay date 04/15/24								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

01 Apr 24	GNMA POOL #710769 4.5%	-34.930	34.93	0.00	0.00	-34.76	0.17	0.00	0.17
15 Apr 24	08-15-2039 BEO	0.00							
Settled	CUSIP : 36297FT28 /GNMA Principal Payment Received on 8,192.01 PAR Pay date 04/15/24								
01 Apr 24	GNMA POOL #782448 6% 10-15-2038	-24.430	24.43	0.00	0.00	-25.18	-0.75	0.00	-0.75
15 Apr 24	BEO	0.00							
Settled	CUSIP : 36241KWH7 /GNMA Principal Payment Received on 4,219.47 PAR Pay date 04/15/24								
02 Apr 24	FNMA POOL #MA4978 5% 04-01-2053	-835.900	835.90	0.00	0.00	-807.69	28.21	0.00	28.21
25 Apr 24	BEO	0.00							
Settled	CUSIP : 31418EQ86 /FNMA Principal Payment Received on 159,178.58 PAR Pay date 04/25/24								
25 Apr 24	FNMA POOL #BN4393 3.5% DUE	-134.810	134.81	0.00	0.00	-135.86	-1.05	0.00	-1.05
25 Apr 24	03-01-2049	0.00							
Settled	CUSIP : 3140JL3B8 /FNMA Principal Payment Received on 57,645.23 PAR Pay date 04/25/24								
01 May 24	FANNIE MAE POOL #CB1730 2.5%	-320.010	320.01	0.00	0.00	-291.11	28.90	0.00	28.90
28 May 24	09-01-2036	0.00							
Settled	CUSIP : 3140QL4Q6 /FNMA Principal Payment Received on 48,148.78 PAR Pay date 05/25/24								
01 May 24	FEDERAL HOME LN MTG CORP	-509.780	509.78	0.00	0.00	-543.87	-34.09	0.00	-34.09
15 May 24	POOL #E02902 4%06-01-2026 BEO	0.00							
Settled	CUSIP : 31294MGK1 /GOLD1 Principal Payment Received on 7,209.32 PAR Pay date 05/15/24								
01 May 24	FEDERAL HOME LN MTG CORP	-217.250	217.25	0.00	0.00	-215.45	1.80	0.00	1.80
15 May 24	POOL #G61648 3.5% 09-01-2048 BEO	0.00							
Settled	CUSIP : 31335BZM1 /GOLD1								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss
Settle Date	Asset ID / Ticker	Shares/PAR	Translation
Trade Status	Broker/Commission	Price	Total
	Narrative	Principal	Accrued Interest
		Adjustment Amt	Cost
		Market	Realized gain/loss

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

	Principal Payment Received on 52,231.67 PAR Pay date 05/15/24								
01 May 24	FEDERAL HOME LN MTG CORP	-2,075.110	2,075.11	0.00	0.00	-1,748.43	326.68	0.00	326.68
28 May 24	POOL #SD8193 2%02-01-2052 BEO	0.00							
Settled	CUSIP : 3132DWC68 /FHLMC								
	Principal Payment Received on 387,276.62 PAR Pay date 05/25/24								
01 May 24	FEDERAL HOME LOAN MORTGAGE	-6,054.140	6,054.14	0.00	0.00	-5,084.53	969.61	0.00	969.61
28 May 24	CORP POOL #RA5715 2.0% DUE	0.00							
Settled	10-01-2051 REG								
	CUSIP : 3133KMK46 /								
	Principal Payment Received on 787,842.89 PAR Pay date 05/25/24								
01 May 24	FEDERAL HOME LOAN MORTGAGE	-1,128.700	1,128.70	0.00	0.00	-1,117.06	11.64	0.00	11.64
28 May 24	CORP 5% 07-01-2043	0.00							
Settled	CUSIP : 3133KYZH5 /								
	Principal Payment Received on 155,784.03 PAR Pay date 05/25/24								
01 May 24	FEDERAL HOME LOAN MORTGAGE	-3,929.070	3,929.07	0.00	0.00	-3,494.05	435.02	0.00	435.02
28 May 24	CORP POOL #SD8220 3.0% DUE	0.00							
Settled	06-01-2052 REG								
	CUSIP : 3132DWDZ3 /								
	Principal Payment Received on 688,823.13 PAR Pay date 05/25/24								
01 May 24	FEDERAL NATIONAL MORTGAGE	-3,016.810	3,016.81	0.00	0.00	-2,975.80	41.01	0.00	41.01
28 May 24	ASSOC 4% 08-01-2037	0.00							
Settled	CUSIP : 3140QPWS2 /FNMA								
	Principal Payment Received on 115,469.12 PAR Pay date 05/25/24								
01 May 24	FHLMC POOL #Q03677 2.5% DUE	-288.850	288.85	0.00	0.00	-285.60	3.25	0.00	3.25
28 May 24	10-01-2049 REG	0.00							
Settled	CUSIP : 31339UCN8 /								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

Principal Payment Received on 110,742.62 PAR Pay date 05/25/24									
01 May 24	FHLMC SUPER 15Y FIXED 5%	-4,985.360	4,985.36	0.00	0.00	-4,863.84	121.52	0.00	121.52
28 May 24	08-01-2038	0.00							
Settled	CUSIP : 3132CXBFB8 /								
Principal Payment Received on 135,599.64 PAR Pay date 05/25/24									
01 May 24	FHLMC UMBS 30Y FIXED 2.5%	-2,990.890	2,990.89	0.00	0.00	-2,634.32	356.57	0.00	356.57
28 May 24	05-01-2052	0.00							
Settled	CUSIP : 3133BBTH2 /								
Principal Payment Received on 415,145.90 PAR Pay date 05/25/24									
01 May 24	FNMA 2% 07-01-2050	-489.080	489.08	0.00	0.00	-505.93	-16.85	0.00	-16.85
28 May 24	CUSIP : 3140KFB38 /FNMA	0.00							
Settled	Principal Payment Received on 186,998.51 PAR Pay date 05/25/24								
01 May 24	FNMA POOL #255321 5.5% DUE	-12.710	12.71	0.00	0.00	-13.73	-1.02	0.00	-1.02
28 May 24	07-01-2024 REG	0.00							
Settled	CUSIP : 31371LSJ9 /FNMA								
Principal Payment Received on 19.72 PAR Pay date 05/25/24									
01 May 24	FNMA POOL #AS8356 3% 11-01-2046	-87.800	87.80	0.00	0.00	-84.78	3.02	0.00	3.02
28 May 24	BEO	0.00							
Settled	CUSIP : 3138WJJA7 /FNMA								
Principal Payment Received on 29,054.18 PAR Pay date 05/25/24									
01 May 24	FNMA POOL #BN0905 4.0%	-142.760	142.76	0.00	0.00	-147.33	-4.57	0.00	-4.57
28 May 24	11-01-2048	0.00							
Settled	CUSIP : 3140JHAF0 /FNMA								
Principal Payment Received on 60,110.63 PAR Pay date 05/25/24									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

01 May 24	FNMA POOL #FS2847 4% 08-01-2052	-2,096.360	2,096.36	0.00	0.00	-1,939.46	156.90	0.00	156.90
28 May 24	BEO	0.00							
Settled	CUSIP : 3140XJEV1 /FNMA Principal Payment Received on 110,249.62 PAR Pay date 05/25/24								
01 May 24	FNMA POOL #FS3497 3.5% 08-01-2052 BEO	-1,150.740	1,150.74	0.00	0.00	-1,082.24	68.50	0.00	68.50
28 May 24		0.00							
Settled	CUSIP : 3140XJ3F8 /FNMA Principal Payment Received on 289,345.30 PAR Pay date 05/25/24								
01 May 24	FNMA POOL #MA2356 3% 07-01-2045	-100.110	100.11	0.00	0.00	-96.76	3.35	0.00	3.35
28 May 24	BEO	0.00							
Settled	CUSIP : 31418BTN6 /FNMA Principal Payment Received on 31,895.58 PAR Pay date 05/25/24								
01 May 24	FNMA POOL #MA2828 2.5% 11-01-2046 BEO	-513.090	513.09	0.00	0.00	-476.17	36.92	0.00	36.92
28 May 24		0.00							
Settled	CUSIP : 31418CEA8 /FNMA Principal Payment Received on 142,937.60 PAR Pay date 05/25/24								
01 May 24	FNMA POOL #MA4563 2.5% 03-01-2052 BEO	-2,892.270	2,892.27	0.00	0.00	-2,493.91	398.36	0.00	398.36
28 May 24		0.00							
Settled	CUSIP : 31418EB90 /FNMA Principal Payment Received on 470,170.03 PAR Pay date 05/25/24								
01 May 24	FNMA POOL #MA4656 4.5% 07-01-2052 BEO	-1,077.160	1,077.16	0.00	0.00	-1,057.97	19.19	0.00	19.19
28 May 24		0.00							
Settled	CUSIP : 31418EE63 /FNMA Principal Payment Received on 164,858.33 PAR Pay date 05/25/24								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

01 May 24	FNMA POOL #MA4761 5% 09-01-2052	-1,471.740	1,471.74	0.00	0.00	-1,468.75	2.99	0.00	2.99
28 May 24	BEO	0.00							
Settled	CUSIP : 31418EJF8 /FNMA Principal Payment Received on 167,652.39 PAR Pay date 05/25/24								
01 May 24	FNMA POOL #MA4783 4% 10-01-2052	-907.480	907.48	0.00	0.00	-861.96	45.52	0.00	45.52
28 May 24	BEO	0.00							
Settled	CUSIP : 31418EJ50 /FNMA Principal Payment Received on 165,900.96 PAR Pay date 05/25/24								
01 May 24	FNMA POOL #MA4850 5% 11-01-2037	-2,239.160	2,239.16	0.00	0.00	-2,238.46	0.70	0.00	0.70
28 May 24	BEO	0.00							
Settled	CUSIP : 31418EL81 /FNMA Principal Payment Received on 156,658.46 PAR Pay date 05/25/24								
01 May 24	GNMA POOL #682229 4% 07-15-2049	-62.530	62.53	0.00	0.00	-65.62	-3.09	0.00	-3.09
15 May 24	BEO	0.00							
Settled	CUSIP : 36295V4N6 /GNMA Principal Payment Received on 31,037.53 PAR Pay date 05/15/24								
01 May 24	GNMA POOL #692311 SER 2039 5.5%	-37.270	37.27	0.00	0.00	-38.88	-1.61	0.00	-1.61
15 May 24	DUE 01-15-2039 BEO	0.00							
Settled	CUSIP : 36296JDQ5 /GNMA Principal Payment Received on 10,565.86 PAR Pay date 05/15/24								
01 May 24	GNMA POOL #710769 4.5%	-39.200	39.20	0.00	0.00	-39.00	0.20	0.00	0.20
15 May 24	08-15-2039 BEO	0.00							
Settled	CUSIP : 36297FT28 /GNMA Principal Payment Received on 8,157.08 PAR Pay date 05/15/24								
01 May 24	GNMA POOL #782448 6% 10-15-2038	-74.890	74.90	0.00	0.00	-77.18	-2.28	0.00	-2.28
15 May 24	BEO	0.00							
Settled	CUSIP : 36241KWH7 /GNMA								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

	Principal Payment Received on 4,195.04 PAR Pay date 05/15/24								
02 May 24	FNMA POOL #MA4978 5% 04-01-2053	-993.400	993.40	0.00	0.00	-959.87	33.53	0.00	33.53
28 May 24	BEO	0.00							
Settled	CUSIP : 31418EQ86 /FNMA Principal Payment Received on 158,342.67 PAR Pay date 05/25/24								
28 May 24	FNMA POOL #BN4393 3.5% DUE	-108.260	108.26	0.00	0.00	-109.11	-0.85	0.00	-0.85
28 May 24	03-01-2049	0.00							
Settled	CUSIP : 3140JL3B8 /FNMA Principal Payment Received on 57,510.43 PAR Pay date 05/25/24								
03 Jun 24	FANNIE MAE POOL #CB1730 2.5%	-328.870	328.87	0.00	0.00	-299.17	29.70	0.00	29.70
25 Jun 24	09-01-2036	0.00							
Settled	CUSIP : 3140QL4Q6 /FNMA Principal Payment Received on 47,828.77 PAR Pay date 06/25/24								
03 Jun 24	FEDERAL HOME LN MTG CORP	-408.260	408.26	0.00	0.00	-435.56	-27.30	0.00	-27.30
17 Jun 24	POOL #E02902 4%06-01-2026 BEO	0.00							
Settled	CUSIP : 31294MGK1 /GOLD1 Principal Payment Received on 6,699.54 PAR Pay date 06/15/24								
03 Jun 24	FEDERAL HOME LN MTG CORP	-183.040	183.04	0.00	0.00	-181.52	1.52	0.00	1.52
17 Jun 24	POOL #G61648 3.5% 09-01-2048 BEO	0.00							
Settled	CUSIP : 31335BZM1 /GOLD1 Principal Payment Received on 52,014.42 PAR Pay date 06/15/24								
03 Jun 24	FEDERAL HOME LN MTG CORP	-2,088.500	2,088.50	0.00	0.00	-1,759.71	328.79	0.00	328.79
25 Jun 24	POOL #SD8193 2%02-01-2052 BEO	0.00							
Settled	CUSIP : 3132DWC68 /FHLMC Principal Payment Received on 385,201.51 PAR Pay date 06/25/24								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

03 Jun 24	FEDERAL HOME LOAN MORTGAGE	-3,047.110	3,047.11	0.00	0.00	-2,559.10	488.01	0.00	488.01
25 Jun 24	CORP POOL #RA5715 2.0% DUE	0.00							
Settled	10-01-2051 REG CUSIP : 3133KMK46 / Principal Payment Received on 781,788.75 PAR Pay date 06/25/24								
03 Jun 24	FEDERAL HOME LOAN MORTGAGE	-585.740	585.74	0.00	0.00	-579.70	6.04	0.00	6.04
25 Jun 24	CORP 5% 07-01-2043	0.00							
Settled	CUSIP : 3133KYZH5 / Principal Payment Received on 154,655.33 PAR Pay date 06/25/24								
03 Jun 24	FEDERAL HOME LOAN MORTGAGE	-3,378.810	3,378.81	0.00	0.00	-3,004.71	374.10	0.00	374.10
25 Jun 24	CORP POOL #SD8220 3.0% DUE	0.00							
Settled	06-01-2052 REG CUSIP : 3132DWDZ3 / Principal Payment Received on 503,465.17 PAR Pay date 06/25/24								
03 Jun 24	FEDERAL NATIONAL MORTGAGE	-1,176.150	1,176.15	0.00	0.00	-1,160.16	15.99	0.00	15.99
25 Jun 24	ASSOC 4% 08-01-2037	0.00							
Settled	CUSIP : 3140QPWS2 /FNMA Principal Payment Received on 112,452.31 PAR Pay date 06/25/24								
03 Jun 24	FHLMC POOL #Q03677 2.5% DUE	-715.660	715.66	0.00	0.00	-707.61	8.05	0.00	8.05
25 Jun 24	10-01-2049 REG	0.00							
Settled	CUSIP : 31339UCN8 / Principal Payment Received on 110,453.77 PAR Pay date 06/25/24								
03 Jun 24	FHLMC SUPER 15Y FIXED 5%	-1,160.920	1,160.92	0.00	0.00	-1,132.62	28.30	0.00	28.30
25 Jun 24	08-01-2038	0.00							
Settled	CUSIP : 3132CXBFB8 / Principal Payment Received on 130,614.28 PAR Pay date 06/25/24								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Market	Translation	Total			
Trade Status	Broker/Commission	Price	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

03 Jun 24	FHLMC UMBS 30Y FIXED 2.5%	-902.330	902.33	0.00	0.00	-794.76	107.57	0.00	107.57
25 Jun 24	05-01-2052	0.00							
Settled	CUSIP : 3133BBTH2 / Principal Payment Received on 412,155.01 PAR Pay date 06/25/24								
03 Jun 24	FNMA 2% 07-01-2050	-498.550	498.55	0.00	0.00	-515.73	-17.18	0.00	-17.18
25 Jun 24	CUSIP : 3140KFB38 /FNMA	0.00							
Settled	Principal Payment Received on 186,509.43 PAR Pay date 06/25/24								
03 Jun 24	FNMA POOL #255321 5.5% DUE	-6.380	6.38	0.00	0.00	-6.90	-0.52	0.00	-0.52
25 Jun 24	07-01-2024 REG	0.00							
Settled	CUSIP : 31371LSJ9 /FNMA Principal Payment Received on 7.00 PAR Pay date 06/25/24								
03 Jun 24	FNMA POOL #AS8356 3% 11-01-2046	-84.340	84.34	0.00	0.00	-81.44	2.90	0.00	2.90
25 Jun 24	BEO	0.00							
Settled	CUSIP : 3138WJJA7 /FNMA Principal Payment Received on 28,966.39 PAR Pay date 06/25/24								
03 Jun 24	FNMA POOL #BN0905 4.0%	-148.930	148.93	0.00	0.00	-153.70	-4.77	0.00	-4.77
25 Jun 24	11-01-2048	0.00							
Settled	CUSIP : 3140JHAF0 /FNMA Principal Payment Received on 59,967.87 PAR Pay date 06/25/24								
03 Jun 24	FNMA POOL #FS2847 4% 08-01-2052	-168.140	168.14	0.00	0.00	-155.56	12.58	0.00	12.58
25 Jun 24	BEO	0.00							
Settled	CUSIP : 3140XJEV1 /FNMA Principal Payment Received on 108,153.26 PAR Pay date 06/25/24								
03 Jun 24	FNMA POOL #FS3497 3.5%	-2,020.770	2,020.77	0.00	0.00	-1,900.47	120.30	0.00	120.30
25 Jun 24	08-01-2052 BEO	0.00							
Settled	CUSIP : 3140XJ3F8 /FNMA								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss	
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Market
Trade Status	Broker/Commission	Price	Accrued Interest	Translation
	Narrative		Adjustment Amt	Total

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

Principal Payment Received on 288,194.56 PAR Pay date 06/25/24				
03 Jun 24	FNMA POOL #MA2356 3% 07-01-2045	-97.320	97.32	0.00
25 Jun 24	BEO	0.00		
Settled	CUSIP : 31418BTN6 /FNMA			
Principal Payment Received on 31,795.47 PAR Pay date 06/25/24				
03 Jun 24	FNMA POOL #MA2828 2.5%	-467.460	467.46	0.00
25 Jun 24	11-01-2046 BEO	0.00		
Settled	CUSIP : 31418CEA8 /FNMA			
Principal Payment Received on 142,424.51 PAR Pay date 06/25/24				
03 Jun 24	FNMA POOL #MA4563 2.5%	-3,075.620	3,075.62	0.00
25 Jun 24	03-01-2052 BEO	0.00		
Settled	CUSIP : 31418EB90 /FNMA			
Principal Payment Received on 467,277.76 PAR Pay date 06/25/24				
03 Jun 24	FNMA POOL #MA4656 4.5%	-1,331.270	1,331.27	0.00
25 Jun 24	07-01-2052 BEO	0.00		
Settled	CUSIP : 31418EE63 /FNMA			
Principal Payment Received on 163,781.17 PAR Pay date 06/25/24				
03 Jun 24	FNMA POOL #MA4761 5% 09-01-2052	-1,368.380	1,368.38	0.00
25 Jun 24	BEO	0.00		
Settled	CUSIP : 31418EJF8 /FNMA			
Principal Payment Received on 166,180.65 PAR Pay date 06/25/24				
03 Jun 24	FNMA POOL #MA4783 4% 10-01-2052	-1,092.870	1,092.87	0.00
25 Jun 24	BEO	0.00		
Settled	CUSIP : 31418EJ50 /FNMA			
Principal Payment Received on 164,993.48 PAR Pay date 06/25/24				

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

03 Jun 24	FNMA POOL #MA4850 5% 11-01-2037	-3,161.150	3,161.15	0.00	0.00	-3,160.16	0.99	0.00	0.99
25 Jun 24	BEO	0.00							
Settled	CUSIP : 31418EL81 /FNMA Principal Payment Received on 154,419.30 PAR Pay date 06/25/24								
03 Jun 24	FNMA POOL #MA4978 5% 04-01-2053	-1,042.290	1,042.29	0.00	0.00	-1,007.11	35.18	0.00	35.18
25 Jun 24	BEO	0.00							
Settled	CUSIP : 31418EQ86 /FNMA Principal Payment Received on 157,349.27 PAR Pay date 06/25/24								
03 Jun 24	GNMA POOL #682229 4% 07-15-2049	-64.110	64.10	0.00	0.00	-67.28	-3.18	0.00	-3.18
17 Jun 24	BEO	0.00							
Settled	CUSIP : 36295V4N6 /GNMA Principal Payment Received on 30,975.01 PAR Pay date 06/15/24								
03 Jun 24	GNMA POOL #692311 SER 2039 5.5%	-37.450	37.45	0.00	0.00	-39.07	-1.62	0.00	-1.62
17 Jun 24	DUE 01-15-2039 BEO	0.00							
Settled	CUSIP : 36296JDQ5 /GNMA Principal Payment Received on 10,528.59 PAR Pay date 06/15/24								
03 Jun 24	GNMA POOL #710769 4.5%	-35.820	35.82	0.00	0.00	-35.64	0.18	0.00	0.18
17 Jun 24	08-15-2039 BEO	0.00							
Settled	CUSIP : 36297FT28 /GNMA Principal Payment Received on 8,117.87 PAR Pay date 06/15/24								
03 Jun 24	GNMA POOL #782448 6% 10-15-2038	-202.540	202.53	0.00	0.00	-208.74	-6.21	0.00	-6.21
17 Jun 24	BEO	0.00							
Settled	CUSIP : 36241KWH7 /GNMA Principal Payment Received on 4,120.15 PAR Pay date 06/15/24								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

25 Jun 24	FNMA POOL #BN4393 3.5% DUE	-5,542.730	5,542.73	0.00	0.00	-5,586.03	-43.30	0.00	-43.30
25 Jun 24	03-01-2049	0.00							
Settled	CUSIP : 3140JL3B8 /FNMA Principal Payment Received on 57,402.17 PAR Pay date 06/25/24								
Total United States - USD			396,590.10	0.00	0.00	-372,053.51	24,536.59	0.00	24,536.59
Total government mortgage backed securities			396,590.10	0.00	0.00	-372,053.51	24,536.59	0.00	24,536.59

Gov't-issued commercial mortgage-backed

United States - USD

17 Jul 23	GNMA 2013-105 CL A 1.705 DUE	-512.170	512.17	0.00	0.00	-502.57	9.60	0.00	9.60
17 Jul 23	02-16-2037	0.00							
Settled	CUSIP : 38378KXW4 /GNMAR Principal Payment Received on 20,497.11 PAR Pay date 07/16/23								
17 Jul 23	GNMA 2019-053 REMIC PASSTHRU	-1,647.640	1,647.64	0.00	0.00	-1,715.67	-68.03	0.00	-68.03
17 Jul 23	CTF CL V FIXED 2.75% DUE	0.00							
Settled	CUSIP : 38380M4H1 /GNMAR Principal Payment Received on 180,649.50 PAR Pay date 07/16/23								
16 Aug 23	GNMA 2013-105 CL A 1.705 DUE	-513.370	513.37	0.00	0.00	-503.74	9.63	0.00	9.63
16 Aug 23	02-16-2037	0.00							
Settled	CUSIP : 38378KXW4 /GNMAR Principal Payment Received on 19,984.95 PAR Pay date 08/16/23								
16 Aug 23	GNMA 2019-053 REMIC PASSTHRU	-1,651.760	1,651.76	0.00	0.00	-1,719.96	-68.20	0.00	-68.20
16 Aug 23	CTF CL V FIXED 2.75% DUE	0.00							
Settled	CUSIP : 38380M4H1 /GNMAR Principal Payment Received on 179,001.86 PAR Pay date 08/16/23								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Principal Paydowns

Fixed Income

Gov't-issued commercial mortgage-backed

United States - USD

18 Sep 23	GNMA 2013-105 CL A 1.705 DUE	-514.570	514.57	0.00	0.00	-504.92	9.65	0.00	9.65
18 Sep 23	02-16-2037	0.00							
Settled	CUSIP : 38378KXW4 /GNMAR Principal Payment Received on 19,471.58 PAR Pay date 09/16/23								
18 Sep 23	GNMA 2019-053 REMIC PASSTHRU	-1,655.890	1,655.89	0.00	0.00	-1,724.26	-68.37	0.00	-68.37
18 Sep 23	CTF CL V FIXED 2.75% DUE	0.00							
Settled	08-16-2031 CUSIP : 38380M4H1 /GNMAR Principal Payment Received on 177,350.09 PAR Pay date 09/16/23								
16 Oct 23	GNMA 2013-105 CL A 1.705 DUE	-3,683.530	3,683.53	0.00	0.00	-3,614.47	69.06	0.00	69.06
16 Oct 23	02-16-2037	0.00							
Settled	CUSIP : 38378KXW4 /GNMAR Principal Payment Received on 18,957.00 PAR Pay date 10/16/23								
16 Oct 23	GNMA 2019-053 REMIC PASSTHRU	-1,660.030	1,660.03	0.00	0.00	-1,728.57	-68.54	0.00	-68.54
16 Oct 23	CTF CL V FIXED 2.75% DUE	0.00							
Settled	08-16-2031 CUSIP : 38380M4H1 /GNMAR Principal Payment Received on 175,694.20 PAR Pay date 10/16/23								
16 Nov 23	GNMA 2013-105 CL A 1.705 DUE	-511.440	511.44	0.00	0.00	-501.85	9.59	0.00	9.59
16 Nov 23	02-16-2037	0.00							
Settled	CUSIP : 38378KXW4 /GNMAR Principal Payment Received on 15,273.47 PAR Pay date 11/16/23								
16 Nov 23	GNMA 2019-053 REMIC PASSTHRU	-1,664.180	1,664.18	0.00	0.00	-1,732.89	-68.71	0.00	-68.71
16 Nov 23	CTF CL V FIXED 2.75% DUE	0.00							
Settled	08-16-2031 CUSIP : 38380M4H1 /GNMAR Principal Payment Received on 174,034.17 PAR Pay date 11/16/23								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Principal Paydowns

Fixed Income

Gov't-issued commercial mortgage-backed

United States - USD

18 Dec 23	GNMA 2013-105 CL A 1.705 DUE	-512.640	512.64	0.00	0.00	-503.03	9.61	0.00	9.61
18 Dec 23	02-16-2037	0.00							
Settled	CUSIP : 38378KXW4 /GNMAR Principal Payment Received on 14,762.03 PAR Pay date 12/16/23								
18 Dec 23	GNMA 2019-053 REMIC PASSTHRU	-1,668.340	1,668.34	0.00	0.00	-1,737.22	-68.88	0.00	-68.88
18 Dec 23	CTF CL V FIXED 2.75% DUE	0.00							
Settled	08-16-2031 CUSIP : 38380M4H1 /GNMAR Principal Payment Received on 172,369.99 PAR Pay date 12/16/23								
16 Jan 24	GNMA 2013-105 CL A 1.705 DUE	-513.850	513.85	0.00	0.00	-504.22	9.63	0.00	9.63
16 Jan 24	02-16-2037	0.00							
Settled	CUSIP : 38378KXW4 /GNMAR Principal Payment Received on 14,249.39 PAR Pay date 01/16/24								
16 Jan 24	GNMA 2019-053 REMIC PASSTHRU	-1,672.510	1,672.51	0.00	0.00	-1,741.57	-69.06	0.00	-69.06
16 Jan 24	CTF CL V FIXED 2.75% DUE	0.00							
Settled	08-16-2031 CUSIP : 38380M4H1 /GNMAR Principal Payment Received on 170,701.65 PAR Pay date 01/16/24								
16 Feb 24	GNMA 2013-105 CL A 1.705 DUE	-515.050	515.05	0.00	0.00	-505.39	9.66	0.00	9.66
16 Feb 24	02-16-2037	0.00							
Settled	CUSIP : 38378KXW4 /GNMAR Principal Payment Received on 13,735.55 PAR Pay date 02/16/24								
16 Feb 24	GNMA 2019-053 REMIC PASSTHRU	-1,676.690	1,676.69	0.00	0.00	-1,745.92	-69.23	0.00	-69.23
16 Feb 24	CTF CL V FIXED 2.75% DUE	0.00							
Settled	08-16-2031 CUSIP : 38380M4H1 /GNMAR Principal Payment Received on 169,029.14 PAR Pay date 02/16/24								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Principal Paydowns

Fixed Income

Gov't-issued commercial mortgage-backed

United States - USD

18 Mar 24	GNMA 2013-105 CL A 1.705 DUE	-516.270	516.27	0.00	0.00	-506.59	9.68	0.00	9.68
18 Mar 24	02-16-2037	0.00							
Settled	CUSIP : 38378KXW4 /GNMAR Principal Payment Received on 13,220.49 PAR Pay date 03/16/24								
18 Mar 24	GNMA 2019-053 REMIC PASSTHRU	-1,680.890	1,680.89	0.00	0.00	-1,750.29	-69.40	0.00	-69.40
18 Mar 24	CTF CL V FIXED 2.75% DUE	0.00							
Settled	08-16-2031 CUSIP : 38380M4H1 /GNMAR Principal Payment Received on 167,352.45 PAR Pay date 03/16/24								
16 Apr 24	GNMA 2013-105 CL A 1.705 DUE	-517.480	517.48	0.00	0.00	-507.78	9.70	0.00	9.70
16 Apr 24	02-16-2037	0.00							
Settled	CUSIP : 38378KXW4 /GNMAR Principal Payment Received on 12,704.23 PAR Pay date 04/16/24								
16 Apr 24	GNMA 2019-053 REMIC PASSTHRU	-1,685.090	1,685.09	0.00	0.00	-1,754.67	-69.58	0.00	-69.58
16 Apr 24	CTF CL V FIXED 2.75% DUE	0.00							
Settled	08-16-2031 CUSIP : 38380M4H1 /GNMAR Principal Payment Received on 165,671.56 PAR Pay date 04/16/24								
16 May 24	GNMA 2013-105 CL A 1.705 DUE	-518.700	518.70	0.00	0.00	-508.97	9.73	0.00	9.73
16 May 24	02-16-2037	0.00							
Settled	CUSIP : 38378KXW4 /GNMAR Principal Payment Received on 12,186.75 PAR Pay date 05/16/24								
16 May 24	GNMA 2019-053 REMIC PASSTHRU	-1,689.300	1,689.30	0.00	0.00	-1,759.05	-69.75	0.00	-69.75
16 May 24	CTF CL V FIXED 2.75% DUE	0.00							
Settled	08-16-2031 CUSIP : 38380M4H1 /GNMAR Principal Payment Received on 163,986.47 PAR Pay date 05/16/24								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Principal Paydowns

Fixed Income

Gov't-issued commercial mortgage-backed

United States - USD

17 Jun 24	GNMA 2013-105 CL A 1.705 DUE	-519.920	519.92	0.00	0.00	-510.17	9.75	0.00	9.75
17 Jun 24	02-16-2037	0.00							
Settled	CUSIP : 38378KXW4 /GNMAR Principal Payment Received on 11,668.05 PAR Pay date 06/16/24								
17 Jun 24	GNMA 2019-053 REMIC PASSTHRU	-1,693.520	1,693.52	0.00	0.00	-1,763.44	-69.92	0.00	-69.92
17 Jun 24	CTF CL V FIXED 2.75% DUE	0.00							
Settled	08-16-2031 CUSIP : 38380M4H1 /GNMAR Principal Payment Received on 162,297.17 PAR Pay date 06/16/24								
Total United States - USD			29,394.83	0.00	0.00	-30,047.21	-652.38	0.00	-652.38
Total gov't-issued commercial mortgage-backed			29,394.83	0.00	0.00	-30,047.21	-652.38	0.00	-652.38

Commercial mortgage-backed

United States - USD

17 Jul 23	GNMA SER 2013-33 REMIC	-626.130	626.13	0.00	0.00	-569.00	57.13	0.00	57.13
17 Jul 23	PASSTHRU CL B 2.273 DUE	0.00							
Settled	12-16-2042 CUSIP : 38378B7F0 /GNMAR Principal Payment Received on 74,068.16 PAR Pay date 07/16/23								
16 Aug 23	GNMA SER 2013-33 REMIC	-627.550	627.55	0.00	0.00	-570.29	57.26	0.00	57.26
16 Aug 23	PASSTHRU CL B 2.273 DUE	0.00							
Settled	12-16-2042 CUSIP : 38378B7F0 /GNMAR Principal Payment Received on 73,442.03 PAR Pay date 08/16/23								
18 Sep 23	GNMA SER 2013-33 REMIC	-628.980	628.98	0.00	0.00	-571.59	57.39	0.00	57.39
18 Sep 23	PASSTHRU CL B 2.273 DUE	0.00							
Settled	12-16-2042 CUSIP : 38378B7F0 /GNMAR								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss	
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Market
Trade Status	Broker/Commission	Price	Accrued Interest	Translation
	Narrative		Adjustment Amt	Total

Principal Paydowns

Fixed Income

Commercial mortgage-backed

United States - USD

Principal Payment Received on 72,814.48 PAR Pay date 09/16/23				
16 Oct 23	GNMA SER 2013-33 REMIC	-1,504.670	1,504.67	0.00
16 Oct 23	PASSTHRU CL B 2.273 DUE	0.00		
Settled	12-16-2042			
CUSIP : 38378B7F0 /GNMAR				
Principal Payment Received on 72,185.50 PAR Pay date 10/16/23				
16 Nov 23	GNMA SER 2013-33 REMIC	-630.260	630.26	0.00
16 Nov 23	PASSTHRU CL B 2.273 DUE	0.00		
Settled	12-16-2042			
CUSIP : 38378B7F0 /GNMAR				
Principal Payment Received on 70,680.83 PAR Pay date 11/16/23				
18 Dec 23	GNMA SER 2013-33 REMIC	-631.700	631.70	0.00
18 Dec 23	PASSTHRU CL B 2.273 DUE	0.00		
Settled	12-16-2042			
CUSIP : 38378B7F0 /GNMAR				
Principal Payment Received on 70,050.56 PAR Pay date 12/16/23				
16 Jan 24	GNMA SER 2013-33 REMIC	-633.140	633.14	0.00
16 Jan 24	PASSTHRU CL B 2.273 DUE	0.00		
Settled	12-16-2042			
CUSIP : 38378B7F0 /GNMAR				
Principal Payment Received on 69,418.86 PAR Pay date 01/16/24				
16 Feb 24	GNMA SER 2013-33 REMIC	-634.580	634.58	0.00
16 Feb 24	PASSTHRU CL B 2.273 DUE	0.00		
Settled	12-16-2042			
CUSIP : 38378B7F0 /GNMAR				
Principal Payment Received on 68,785.73 PAR Pay date 02/16/24				

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

*Principal Paydowns*

**Fixed Income**

**Commercial mortgage-backed**

**United States - USD**

18 Mar 24	GNMA SER 2013-33 REMIC	-636.020	636.02	0.00	0.00	-577.98	58.04	0.00	58.04
18 Mar 24	PASSTHRU CL B 2.273 DUE	0.00							
Settled	12-16-2042 CUSIP : 38378B7F0 /GNMAR Principal Payment Received on 68,151.15 PAR Pay date 03/16/24								
16 Apr 24	GNMA SER 2013-33 REMIC	-637.470	637.47	0.00	0.00	-579.30	58.17	0.00	58.17
16 Apr 24	PASSTHRU CL B 2.273 DUE	0.00							
Settled	12-16-2042 CUSIP : 38378B7F0 /GNMAR Principal Payment Received on 67,515.13 PAR Pay date 04/16/24								
16 May 24	GNMA SER 2013-33 REMIC	-638.920	638.92	0.00	0.00	-580.62	58.30	0.00	58.30
16 May 24	PASSTHRU CL B 2.273 DUE	0.00							
Settled	12-16-2042 CUSIP : 38378B7F0 /GNMAR Principal Payment Received on 66,877.65 PAR Pay date 05/16/24								
17 Jun 24	GNMA SER 2013-33 REMIC	-640.380	640.38	0.00	0.00	-581.95	58.43	0.00	58.43
17 Jun 24	PASSTHRU CL B 2.273 DUE	0.00							
Settled	12-16-2042 CUSIP : 38378B7F0 /GNMAR Principal Payment Received on 66,238.73 PAR Pay date 06/16/24								
Total United States - USD			8,469.80	0.00	0.00	-7,696.95	772.85	0.00	772.85
Total commercial mortgage-backed			8,469.80	0.00	0.00	-7,696.95	772.85	0.00	772.85

**Asset backed securities**

**United States - USD**

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss	
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest
Trade Status	Broker/Commission	Price	Adjustment Amt	Cost
	Narrative		Market	Translation
				Total

Principal Paydowns

Fixed Income

Asset backed securities

United States - USD

20 Jul 23	PVTPL SIERRA TIMESHARE 2023-1	-4,831.430	4,831.43	0.00	0.00	-4,830.40	1.03	0.00	1.03
20 Jul 23	RECEIVABLES FDG SER 23-1A CL B	0.00							
Settled	5.83% 01-20-2040								
	CUSIP : 826943AB8 /SPCL1								
	Principal Payment Received on 87,878.75 PAR Pay date 07/20/23								
21 Aug 23	PVTPL SIERRA TIMESHARE 2023-1	-4,336.560	4,336.56	0.00	0.00	-4,335.64	0.92	0.00	0.92
21 Aug 23	RECEIVABLES FDG SER 23-1A CL B	0.00							
Settled	5.83% 01-20-2040								
	CUSIP : 826943AB8 /SPCL1								
	Principal Payment Received on 83,047.32 PAR Pay date 08/20/23								
20 Sep 23	PVTPL SIERRA TIMESHARE 2023-1	-3,780.480	3,780.48	0.00	0.00	-3,779.68	0.80	0.00	0.80
20 Sep 23	RECEIVABLES FDG SER 23-1A CL B	0.00							
Settled	5.83% 01-20-2040								
	CUSIP : 826943AB8 /SPCL1								
	Principal Payment Received on 78,710.76 PAR Pay date 09/20/23								
20 Oct 23	PVTPL SIERRA TIMESHARE 2023-1	-3,280.880	3,280.88	0.00	0.00	-3,280.18	0.70	0.00	0.70
20 Oct 23	RECEIVABLES FDG SER 23-1A CL B	0.00							
Settled	5.83% 01-20-2040								
	CUSIP : 826943AB8 /SPCL1								
	Principal Payment Received on 74,930.27 PAR Pay date 10/20/23								
20 Nov 23	PVTPL SIERRA TIMESHARE 2023-1	-3,150.120	3,150.12	0.00	0.00	-3,149.45	0.67	0.00	0.67
20 Nov 23	RECEIVABLES FDG SER 23-1A CL B	0.00							
Settled	5.83% 01-20-2040								
	CUSIP : 826943AB8 /SPCL1								
	Principal Payment Received on 71,649.39 PAR Pay date 11/20/23								
20 Dec 23	GM FINL AUTOMOBILE 4.01% DUE	-1,079.390	1,079.39	0.00	0.00	-1,079.29	0.10	0.00	0.10
20 Dec 23	09-22-2025	0.00							
Settled	CUSIP : 380130AD6 /SPCL1								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss	
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest
Trade Status	Broker/Commission	Price	Adjustment Amt	Cost
	Narrative		Market	Translation
				Total

Principal Paydowns

Fixed Income

Asset backed securities

United States - USD

	Principal Payment Received on 80,000.00 PAR Pay date 12/20/23								
20 Dec 23	PVTPL SIERRA TIMESHARE 2023-1	-2,295.800	2,295.80	0.00	0.00	-2,295.31	0.49	0.00	0.49
20 Dec 23	RECEIVABLES FDG SER 23-1A CL B	0.00							
Settled	5.83% 01-20-2040 CUSIP : 826943AB8 /SPCL1 Principal Payment Received on 68,499.28 PAR Pay date 12/20/23								
22 Dec 23	PVTPL DELL EQUIP FIN TR 2023-1	-10,661.720	10,661.72	0.00	0.00	-10,661.37	0.35	0.00	0.35
22 Dec 23	SER 23-1 CL A2 5.65% 09-28-2028	0.00							
Settled	CUSIP : 24702HAC7 /SPCL1 Principal Payment Received on 120,000.00 PAR Pay date 12/22/23								
26 Dec 23	BMW VEH LEASE TR 2021-2 .43%	-31,992.850	31,992.85	0.00	0.00	-30,634.40	1,358.45	0.00	1,358.45
26 Dec 23	01-27-2025	0.00							
Settled	CUSIP : 09690AAD5 / Principal Payment Received on 125,000.00 PAR Pay date 12/26/23								
22 Jan 24	GM FINL AUTOMOBILE 4.01% DUE	-5,450.280	5,450.28	0.00	0.00	-5,449.78	0.50	0.00	0.50
22 Jan 24	09-22-2025	0.00							
Settled	CUSIP : 380130AD6 /SPCL1 Principal Payment Received on 78,920.61 PAR Pay date 01/20/24								
22 Jan 24	PVTPL DELL EQUIP FIN TR 2023-1	-9,202.120	9,202.12	0.00	0.00	-9,201.82	0.30	0.00	0.30
23 Jan 24	SER 23-1 CL A2 5.65% 09-28-2028	0.00							
Settled	CUSIP : 24702HAC7 /SPCL1 Principal Payment Received on 109,338.28 PAR Pay date 01/22/24								
22 Jan 24	PVTPL SIERRA TIMESHARE 2023-1	-2,771.140	2,771.14	0.00	0.00	-2,770.55	0.59	0.00	0.59
22 Jan 24	RECEIVABLES FDG SER 23-1A CL B	0.00							
Settled	5.83% 01-20-2040 CUSIP : 826943AB8 /SPCL1								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss	
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest
Trade Status	Broker/Commission	Price	Adjustment Amt	Cost
	Narrative		Market	Translation
				Total

Principal Paydowns

Fixed Income

Asset backed securities

United States - USD

	Principal Payment Received on 66,203.47 PAR Pay date 01/20/24								
20 Feb 24	GM FINL AUTOMOBILE 4.01% DUE	-8,649.420	8,649.42	0.00	0.00	-8,648.62	0.80	0.00	0.80
20 Feb 24	09-22-2025	0.00							
Settled	CUSIP : 380130AD6 /SPCL1								
	Principal Payment Received on 73,470.33 PAR Pay date 02/20/24								
20 Feb 24	PVTPL SIERRA TIMESHARE 2023-1	-2,492.000	2,492.00	0.00	0.00	-2,491.47	0.53	0.00	0.53
20 Feb 24	RECEIVABLES FDG SER 23-1A CL B	0.00							
Settled	5.83% 01-20-2040								
	CUSIP : 826943AB8 /SPCL1								
	Principal Payment Received on 63,432.33 PAR Pay date 02/20/24								
22 Feb 24	PVTPL DELL EQUIP FIN TR 2023-1	-14,978.880	14,978.88	0.00	0.00	-14,978.39	0.49	0.00	0.49
22 Feb 24	SER 23-1 CL A2 5.65% 09-28-2028	0.00							
Settled	CUSIP : 24702HAC7 /SPCL1								
	Principal Payment Received on 100,136.16 PAR Pay date 02/22/24								
20 Mar 24	GM FINL AUTOMOBILE 4.01% DUE	-9,009.030	9,009.03	0.00	0.00	-9,008.20	0.83	0.00	0.83
20 Mar 24	09-22-2025	0.00							
Settled	CUSIP : 380130AD6 /SPCL1								
	Principal Payment Received on 64,820.92 PAR Pay date 03/20/24								
20 Mar 24	PVTPL SIERRA TIMESHARE 2023-1	-2,262.810	2,262.81	0.00	0.00	-2,262.33	0.48	0.00	0.48
20 Mar 24	RECEIVABLES FDG SER 23-1A CL B	0.00							
Settled	5.83% 01-20-2040								
	CUSIP : 826943AB8 /SPCL1								
	Principal Payment Received on 60,940.33 PAR Pay date 03/20/24								
22 Mar 24	PVTPL DELL EQUIP FIN TR 2023-1	-11,343.400	11,343.40	0.00	0.00	-11,343.03	0.37	0.00	0.37
22 Mar 24	SER 23-1 CL A2 5.65% 09-28-2028	0.00							
Settled	CUSIP : 24702HAC7 /SPCL1								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Principal Paydowns

Fixed Income

Asset backed securities

United States - USD

Principal Payment Received on 85,157.27 PAR Pay date 03/22/24									
22 Apr 24	GM FINL AUTOMOBILE 4.01% DUE	-9,991.180	9,991.18	0.00	0.00	-9,990.26	0.92	0.00	0.92
22 Apr 24	09-22-2025	0.00							
Settled	CUSIP : 380130AD6 /SPCL1								
Principal Payment Received on 55,811.89 PAR Pay date 04/20/24									
22 Apr 24	PVTPL DELL EQUIP FIN TR 2023-1	-9,233.910	9,233.91	0.00	0.00	-9,233.61	0.30	0.00	0.30
22 Apr 24	SER 23-1 CL A2 5.65% 09-28-2028	0.00							
Settled	CUSIP : 24702HAC7 /SPCL1								
Principal Payment Received on 73,813.87 PAR Pay date 04/22/24									
22 Apr 24	PVTPL MVW 2024-1 LLC SR 24-1A CL	-1,611.000	1,611.00	0.00	0.00	-1,610.91	0.09	0.00	0.09
22 Apr 24	A 5.32%02-20-2043	0.00							
Settled	CUSIP : 62847RAA5 /SPCL1								
Principal Payment Received on 100,000.00 PAR Pay date 04/20/24									
22 Apr 24	PVTPL SIERRA TIMESHARE 2023-1	-2,561.460	2,561.46	0.00	0.00	-2,560.92	0.54	0.00	0.54
22 Apr 24	RECEIVABLES FDG SER 23-1A CL B	0.00							
Settled	5.83% 01-20-2040								
CUSIP : 826943AB8 /SPCL1									
Principal Payment Received on 58,677.52 PAR Pay date 04/20/24									
15 May 24	HILTON GRAND 5.99% DUE	-9,358.900	9,358.90	0.00	0.00	-9,357.16	1.74	0.00	1.74
15 May 24	09-15-2039	0.00							
Settled	CUSIP : 43283YAB9 /SPCL1								
Principal Payment Received on 275,000.00 PAR Pay date 05/15/24									
20 May 24	GM FINL AUTOMOBILE 4.01% DUE	-10,635.330	10,635.33	0.00	0.00	-10,634.35	0.98	0.00	0.98
20 May 24	09-22-2025	0.00							
Settled	CUSIP : 380130AD6 /SPCL1								
Principal Payment Received on 45,820.70 PAR Pay date 05/20/24									

◆ Investment Transaction Detail

Trade Date	Security Description	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Realized gain/loss	Total
Settle Date	Asset ID / Ticker							Translation	
Trade Status	Broker/Commission	Price							
	Narrative								

Principal Paydowns

Fixed Income

Asset backed securities

United States - USD

20 May 24	HONDA AUTO RECEIVABLES	-1,008.100	1,008.10	0.00	0.00	-1,008.04	0.06	0.00	0.06
20 May 24	OWNER TR SER 22-2 CL A3 3.73%	0.00							
Settled	DUE 07-20-2026 REG CUSIP : 43815PAC3 /SPCL1 Principal Payment Received on 25,000.00 PAR Pay date 05/18/24								
20 May 24	PVTPL MVW 2024-1 LLC SR 24-1A CL	-1,898.560	1,898.56	0.00	0.00	-1,898.46	0.10	0.00	0.10
20 May 24	A 5.32%02-20-2043	0.00							
Settled	CUSIP : 62847RAA5 /SPCL1 Principal Payment Received on 98,389.00 PAR Pay date 05/20/24								
20 May 24	PVTPL SIERRA TIMESHARE 2023-1	-2,220.080	2,220.08	0.00	0.00	-2,219.61	0.47	0.00	0.47
20 May 24	RECEIVABLES FDG SER 23-1A CL B	0.00							
Settled	5.83% 01-20-2040 CUSIP : 826943AB8 /SPCL1 Principal Payment Received on 56,116.06 PAR Pay date 05/20/24								
22 May 24	PVTPL DELL EQUIP FIN TR 2023-1	-13,415.840	13,415.84	0.00	0.00	-13,415.40	0.44	0.00	0.44
22 May 24	SER 23-1 CL A2 5.65% 09-28-2028	0.00							
Settled	CUSIP : 24702HAC7 /SPCL1 Principal Payment Received on 64,579.96 PAR Pay date 05/22/24								
17 Jun 24	ALLY AUTO RECEIVABLES TRUST	-6,015.170	6,015.17	0.00	0.00	-6,015.10	0.07	0.00	0.07
17 Jun 24	SER 22-2 CL A3 0.0% DUE 05-17-2027	0.00							
Settled	BEO CUSIP : 02008MAC3 /SPCL1 Principal Payment Received on 110,000.00 PAR Pay date 06/17/24								
17 Jun 24	HILTON GRAND 5.99% DUE	-5,296.220	5,296.22	0.00	0.00	-5,295.24	0.98	0.00	0.98
17 Jun 24	09-15-2039	0.00							
Settled	CUSIP : 43283YAB9 /SPCL1 Principal Payment Received on 265,641.10 PAR Pay date 06/15/24								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Principal Paydowns

Fixed Income

Asset backed securities

United States - USD

18 Jun 24	HONDA AUTO RECEIVABLES	-1,697.040	1,697.04	0.00	0.00	-1,696.94	0.10	0.00	0.10
18 Jun 24	OWNER TR SER 22-2 CL A3 3.73%	0.00							
Settled	DUE 07-20-2026 REG CUSIP : 43815PAC3 /SPCL1 Principal Payment Received on 23,991.90 PAR Pay date 06/18/24								
20 Jun 24	GM FINL AUTOMOBILE 4.01% DUE	-10,705.770	10,705.77	0.00	0.00	-10,704.78	0.99	0.00	0.99
20 Jun 24	09-22-2025	0.00							
Settled	CUSIP : 380130AD6 /SPCL1 Principal Payment Received on 35,185.38 PAR Pay date 06/20/24								
20 Jun 24	PVTPL MVW 2024-1 LLC SR 24-1A CL	-1,456.110	1,456.11	0.00	0.00	-1,456.03	0.08	0.00	0.08
20 Jun 24	A 5.32%02-20-2043	0.00							
Settled	CUSIP : 62847RAA5 /SPCL1 Principal Payment Received on 96,490.44 PAR Pay date 06/20/24								
20 Jun 24	PVTPL SIERRA TIMESHARE 2023-1	-2,207.790	2,207.79	0.00	0.00	-2,207.32	0.47	0.00	0.47
20 Jun 24	RECEIVABLES FDG SER 23-1A CL B	0.00							
Settled	5.83% 01-20-2040 CUSIP : 826943AB8 /SPCL1 Principal Payment Received on 53,895.98 PAR Pay date 06/20/24								
24 Jun 24	PVTPL DELL EQUIP FIN TR 2023-1	-5,911.450	5,911.45	0.00	0.00	-5,911.25	0.20	0.00	0.20
24 Jun 24	SER 23-1 CL A2 5.65% 09-28-2028	0.00							
Settled	CUSIP : 24702HAC7 /SPCL1 Principal Payment Received on 51,164.12 PAR Pay date 06/22/24								
<b>Total United States - USD</b>			<b>226,792.22</b>	<b>0.00</b>	<b>0.00</b>	<b>-225,415.29</b>	<b>1,376.93</b>	<b>0.00</b>	<b>1,376.93</b>
<b>Total asset backed securities</b>			<b>226,792.22</b>	<b>0.00</b>	<b>0.00</b>	<b>-225,415.29</b>	<b>1,376.93</b>	<b>0.00</b>	<b>1,376.93</b>
<b>Total fixed income</b>			<b>672,828.54</b>	<b>0.00</b>	<b>0.00</b>	<b>-646,467.26</b>	<b>26,361.28</b>	<b>0.00</b>	<b>26,361.28</b>
<b>Total principal paydowns</b>			<b>-672,828.35</b>	<b>672,828.54</b>	<b>0.00</b>	<b>-646,467.26</b>	<b>26,361.28</b>	<b>0.00</b>	<b>26,361.28</b>

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							

Purchases

Fixed Income

Government bonds

United States - USD

14 Aug 23 16 Aug 23 Settled	UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9 / CANTOR FITZGERALD & CO./DEBT CAPITAL MARKETS PURCHASED 25,000.00 PAR 08-14-23 AT A PRICE OF \$89.156250 PLUS ACCRUED INTEREST PAID	25,000.000 89.15625	-22,289.06	-229.03	0.00	22,289.06	0.00	0.00	0.00
22 Aug 23 24 Aug 23 Settled	UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9 / RAYMOND JAMES & ASSOCIATES, INC/FI PURCHASED 25,000.00 PAR 08-22-23 AT A PRICE OF \$86.875000 PLUS ACCRUED INTEREST PAID	25,000.000 86.875	-21,718.75	-248.73	0.00	21,718.75	0.00	0.00	0.00
23 Aug 23 25 Aug 23 Settled	UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9 / TORONTO DOMINION BANK, THE PURCHASED 35,000.00 PAR 08-23-23 AT A PRICE OF \$89.156250 PLUS ACCRUED INTEREST PAID	35,000.000 89.15625	-31,204.69	-351.66	0.00	31,204.69	0.00	0.00	0.00
29 Aug 23 31 Aug 23 Settled	UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9 / J.P. MORGAN SECURITIES LLC PURCHASED 45,000.00 PAR 08-29-23 AT A PRICE OF \$89.625000 PLUS ACCRUED INTEREST PAID	45,000.000 89.625	-40,331.25	-478.74	0.00	40,331.25	0.00	0.00	0.00
18 Sep 23 20 Sep 23 Settled	UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9 / BARCLAYS CAPITAL INC. FIXED INCOME PURCHASED 40,000.00 PAR 09-18-23 AT A PRICE OF \$87.031250 PLUS ACCRUED INTEREST PAID	40,000.000 87.03125	-34,812.50	-504.35	0.00	34,812.50	0.00	0.00	0.00

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Government bonds

United States - USD

11 Oct 23 13 Oct 23 Settled	UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 30,000.00 PAR 10-11-23 AT A PRICE OF \$82.234375 PLUS ACCRUED INTEREST PAID	30,000.000 82.234375	-24,670.31	-446.23	0.00	24,670.31	0.00	0.00	0.00
12 Oct 23 13 Oct 23 Settled	UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9 / GOLDMAN, SACHS & CO. PURCHASED 5,000.00 PAR 10-12-23 AT A PRICE OF \$81.750000 PLUS ACCRUED INTEREST PAID	5,000.000 81.75	-4,087.50	-74.37	0.00	4,087.50	0.00	0.00	0.00
17 Oct 23 19 Oct 23 Settled	UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9 / CANTOR FITZGERALD & CO./DEBT CAPITAL MARKETS PURCHASED 20,000.00 PAR 10-17-23 AT A PRICE OF \$79.843750 PLUS ACCRUED INTEREST PAID	20,000.000 79.84375	-15,968.75	-309.31	0.00	15,968.75	0.00	0.00	0.00
23 Oct 23 25 Oct 23 Settled	UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9 / TORONTO DOMINION BANK, THE PURCHASED 45,000.00 PAR 10-23-23 AT A PRICE OF \$79.000000 PLUS ACCRUED INTEREST PAID	45,000.000 79.00	-35,550.00	-722.54	0.00	35,550.00	0.00	0.00	0.00
26 Oct 23 30 Oct 23 Settled	UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9 / ROBERT W. BAIRD & CO. INCORPORATED PURCHASED 20,000.00 PAR 10-26-23 AT A PRICE OF \$78.343750 PLUS ACCRUED INTEREST PAID	20,000.000 78.34375	-15,668.75	-330.98	0.00	15,668.75	0.00	0.00	0.00

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Government bonds

United States - USD

27 Oct 23	UNITED STATES OF AMER TREAS	20,000.000	-15,696.88	-332.95	0.00	15,696.88	0.00	0.00	0.00
31 Oct 23	BONDS 3.625% 05-15-2053	78.484375							
Settled	CUSIP : 912810TR9 / ROBERT W. BAIRD & CO. INCORPORATED PURCHASED 20,000.00 PAR 10-27-23 AT A PRICE OF \$78.484375 PLUS ACCRUED INTEREST PAID								
27 Oct 23	UNITED STATES OF AMER TREAS	40,000.000	-31,412.50	-665.90	0.00	31,412.50	0.00	0.00	0.00
31 Oct 23	BONDS 3.625% 05-15-2053	78.53125							
Settled	CUSIP : 912810TR9 / CANTOR FITZGERALD & CO./DEBT CAPITAL MARKETS PURCHASED 40,000.00 PAR 10-27-23 AT A PRICE OF \$78.531250 PLUS ACCRUED INTEREST PAID								
30 Oct 23	UNITED STATES OF AMER TREAS	20,000.000	-15,625.00	-334.92	0.00	15,625.00	0.00	0.00	0.00
01 Nov 23	BONDS 3.625% 05-15-2053	78.125							
Settled	CUSIP : 912810TR9 / ROBERT W. BAIRD & CO. INCORPORATED PURCHASED 20,000.00 PAR 10-30-23 AT A PRICE OF \$78.125000 PLUS ACCRUED INTEREST PAID								
01 Nov 23	UNITED STATES OF AMER TREAS	15,000.000	-11,868.75	-254.14	0.00	11,868.75	0.00	0.00	0.00
03 Nov 23	BONDS 3.625% 05-15-2053	79.125							
Settled	CUSIP : 912810TR9 / GOLDMAN, SACHS & CO. PURCHASED 15,000.00 PAR 11-01-23 AT A PRICE OF \$79.125000 PLUS ACCRUED INTEREST PAID								
01 Nov 23	UNITED STATES OF AMER TREAS	20,000.000	-15,837.50	-338.86	0.00	15,837.50	0.00	0.00	0.00
03 Nov 23	BONDS 3.625% 05-15-2053	79.1875							
Settled	CUSIP : 912810TR9 / ROBERT W. BAIRD & CO. INCORPORATED PURCHASED 20,000.00 PAR 11-01-23 AT A PRICE OF \$79.187500 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Government bonds

United States - USD

02 Nov 23	UNITED STATES OF AMER TREAS	30,000.000	-24,328.13	-517.15	0.00	24,328.13	0.00	0.00	0.00
06 Nov 23	BONDS 3.625% 05-15-2053	81.09375							
Settled	CUSIP : 912810TR9 / CITIGROUP GLOBAL MARKETS INC./SALOMON BROTHERS PURCHASED 30,000.00 PAR 11-02-23 AT A PRICE OF \$81.093750 PLUS ACCRUED INTEREST PAID								
02 Nov 23	UNITED STATES OF AMER TREAS	25,000.000	-20,199.22	-430.96	0.00	20,199.22	0.00	0.00	0.00
06 Nov 23	BONDS 3.625% 05-15-2053	80.796875							
Settled	CUSIP : 912810TR9 / JEFFERIES LLC PURCHASED 25,000.00 PAR 11-02-23 AT A PRICE OF \$80.796875 PLUS ACCRUED INTEREST PAID								
07 Nov 23	UNITED STATES OF AMER TREAS	75,000.000	-61,710.94	-1,315.05	0.00	61,710.94	0.00	0.00	0.00
09 Nov 23	BONDS 3.625% 05-15-2053	82.28125							
Settled	CUSIP : 912810TR9 / CANTOR FITZGERALD & CO./DEBT CAPITAL MARKETS PURCHASED 75,000.00 PAR 11-07-23 AT A PRICE OF \$82.281250 PLUS ACCRUED INTEREST PAID								
13 Jul 23	UNITED STATES OF AMER TREAS	50,000.000	-47,265.63	-761.05	0.00	47,265.63	0.00	0.00	0.00
17 Jul 23	BONDS 3.625%02-15-2053	94.53125							
Settled	CUSIP : 912810TN8 / GOLDMAN, SACHS & CO. PURCHASED 50,000.00 PAR 07-13-23 AT A PRICE OF \$94.531250 PLUS ACCRUED INTEREST PAID								
20 Jul 23	UNITED STATES OF AMER TREAS	40,000.000	-38,175.00	-636.88	0.00	38,175.00	0.00	0.00	0.00
24 Jul 23	BONDS 3.625%02-15-2053	95.4375							
Settled	CUSIP : 912810TN8 / CITIGROUP GLOBAL MARKETS INC./SALOMON BROTHERS PURCHASED 40,000.00 PAR 07-20-23 AT A PRICE OF \$95.437500 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Government bonds

United States - USD

31 Jul 23 02 Aug 23 Settled	UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP : 912810TN8 / GOLDMAN, SACHS & CO. PURCHASED 20,000.00 PAR 07-31-23 AT A PRICE OF \$93.031250 PLUS ACCRUED INTEREST PAID	20,000.000 93.03125	-18,606.25	-336.46	0.00	18,606.25	0.00	0.00	0.00
08 Aug 23 10 Aug 23 Settled	UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP : 912810TN8 / JEFFERIES LLC PURCHASED 55,000.00 PAR 08-08-23 AT A PRICE OF \$90.093750 PLUS ACCRUED INTEREST PAID	55,000.000 90.09375	-49,551.56	-969.34	0.00	49,551.56	0.00	0.00	0.00
09 Aug 23 11 Aug 23 Settled	UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP : 912810TN8 / J.P. MORGAN SECURITIES LLC PURCHASED 105,000.00 PAR 08-09-23 AT A PRICE OF \$90.359375 PLUS ACCRUED INTEREST PAID	105,000.000 90.359375	-94,877.34	-1,861.07	0.00	94,877.34	0.00	0.00	0.00
10 Aug 23 14 Aug 23 Settled	UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP : 912810TN8 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 40,000.00 PAR 08-10-23 AT A PRICE OF \$89.531250 PLUS ACCRUED INTEREST PAID	40,000.000 89.53125	-35,812.50	-720.99	0.00	35,812.50	0.00	0.00	0.00
15 May 24 17 May 24 Settled	UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP : 912810TX6 / SUNTRUST BANK PURCHASED 45,000.00 PAR 05-15-24 AT A PRICE OF \$95.781250 PLUS ACCRUED INTEREST PAID	45,000.000 95.78125	-43,101.56	-483.38	0.00	43,101.56	0.00	0.00	0.00

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Government bonds

United States - USD

22 May 24	UNITED STATES OF AMER TREAS	20,000.000	-19,028.91	-231.18	0.00	19,028.91	0.00	0.00	0.00
24 May 24	BONDS 4.25% 02-15-2054	95.144531							
Settled	CUSIP : 912810TX6 / BMO CHICAGO BRANCH PURCHASED 20,000.00 PAR 05-22-24 AT A PRICE OF \$95.144531 PLUS ACCRUED INTEREST PAID								
22 May 24	UNITED STATES OF AMER TREAS	25,000.000	-23,781.25	-288.98	0.00	23,781.25	0.00	0.00	0.00
24 May 24	BONDS 4.25% 02-15-2054	95.125							
Settled	CUSIP : 912810TX6 / MORGAN STANLEY & CO. LLC PURCHASED 25,000.00 PAR 05-22-24 AT A PRICE OF \$95.125000 PLUS ACCRUED INTEREST PAID								
23 May 24	UNITED STATES OF AMER TREAS	55,000.000	-51,934.18	-661.44	0.00	51,934.18	0.00	0.00	0.00
28 May 24	BONDS 4.25% 02-15-2054	94.425781							
Settled	CUSIP : 912810TX6 / DEUTSCHE BANK SECURITIES INC. PURCHASED 55,000.00 PAR 05-23-24 AT A PRICE OF \$94.425781 PLUS ACCRUED INTEREST PAID								
29 May 24	UNITED STATES OF AMER TREAS	90,000.000	-82,968.75	-1,103.37	0.00	82,968.75	0.00	0.00	0.00
30 May 24	BONDS 4.25% 02-15-2054	92.1875							
Settled	CUSIP : 912810TX6 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 90,000.00 PAR 05-29-24 AT A PRICE OF \$92.187500 PLUS ACCRUED INTEREST PAID								
12 Jun 24	UNITED STATES OF AMER TREAS	5,000.000	-4,843.75	-69.47	0.00	4,843.75	0.00	0.00	0.00
13 Jun 24	BONDS 4.25% 02-15-2054	96.875							
Settled	CUSIP : 912810TX6 / HILLTOP SECURITIES PURCHASED 5,000.00 PAR 06-12-24 AT A PRICE OF \$96.875000 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<b>Purchases</b>									
<b>Fixed Income</b>									
<b>Government bonds</b>									
<b>United States - USD</b>									
13 Jun 24	UNITED STATES OF AMER TREAS	5,000.000	-4,831.25	-70.05	0.00	4,831.25	0.00	0.00	0.00
14 Jun 24	BONDS 4.25% 02-15-2054	96.625							
Settled	CUSIP : 912810TX6 / HILLTOP SECURITIES PURCHASED 5,000.00 PAR 06-13-24 AT A PRICE OF \$96.625000 PLUS ACCRUED INTEREST PAID								
14 Jun 24	UNITED STATES OF AMER TREAS	5,000.000	-4,914.06	-71.81	0.00	4,914.06	0.00	0.00	0.00
17 Jun 24	BONDS 4.25% 02-15-2054	98.28125							
Settled	CUSIP : 912810TX6 / SUNTRUST BANK PURCHASED 5,000.00 PAR 06-14-24 AT A PRICE OF \$98.281250 PLUS ACCRUED INTEREST PAID								
21 Jun 24	UNITED STATES OF AMER TREAS	55,000.000	-53,612.11	-834.82	0.00	53,612.11	0.00	0.00	0.00
24 Jun 24	BONDS 4.25% 02-15-2054	97.476562							
Settled	CUSIP : 912810TX6 / BMO CHICAGO BRANCH PURCHASED 55,000.00 PAR 06-21-24 AT A PRICE OF \$97.476562 PLUS ACCRUED INTEREST PAID								
27 Jun 24	UNITED STATES OF AMER TREAS	75,000.000	-72,796.88	-1,173.42	0.00	72,796.88	0.00	0.00	0.00
28 Jun 24	BONDS 4.25% 02-15-2054	97.0625							
Settled	CUSIP : 912810TX6 / SCOTIA CAPITAL (USA) INC. PURCHASED 75,000.00 PAR 06-27-24 AT A PRICE OF \$97.062500 PLUS ACCRUED INTEREST PAID								
21 Sep 23	UNITED STATES OF AMER TREAS	10,000.000	-9,497.27	-45.18	0.00	9,497.27	0.00	0.00	0.00
22 Sep 23	BONDS 4.375% 08-15-2043	94.9726563							
Settled	CUSIP : 912810TU2 / BMO CHICAGO BRANCH PURCHASED 10,000.00 PAR 09-21-23 AT A PRICE OF \$94.972656 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
<b>Fixed Income</b>									
<b>Government bonds</b>									
<b>United States - USD</b>									
21 Sep 23	UNITED STATES OF AMER TREAS	10,000.000	-9,490.63	-48.74	0.00	9,490.63	0.00	0.00	0.00
25 Sep 23	BONDS 4.375% 08-15-2043	94.90625							
Settled	CUSIP : 912810TU2 / CITIGROUP GLOBAL MARKETS INC./SALOMON BROTHERS PURCHASED 10,000.00 PAR 09-21-23 AT A PRICE OF \$94.906250 PLUS ACCRUED INTEREST PAID								
05 Oct 23	UNITED STATES OF AMER TREAS	65,000.000	-59,353.13	-432.74	0.00	59,353.13	0.00	0.00	0.00
10 Oct 23	BONDS 4.375% 08-15-2043	91.3125							
Settled	CUSIP : 912810TU2 / RAYMOND JAMES & ASSOCIATES, INC/FI PURCHASED 65,000.00 PAR 10-05-23 AT A PRICE OF \$91.312500 PLUS ACCRUED INTEREST PAID								
16 Oct 23	UNITED STATES OF AMER TREAS	50,000.000	-45,632.81	-380.43	0.00	45,632.81	0.00	0.00	0.00
18 Oct 23	BONDS 4.375% 08-15-2043	91.265625							
Settled	CUSIP : 912810TU2 / SUNTRUST BANK PURCHASED 50,000.00 PAR 10-16-23 AT A PRICE OF \$91.265625 PLUS ACCRUED INTEREST PAID								
13 Mar 24	UNITED STATES OF AMER TREAS	10,000.000	-10,081.64	-35.85	0.00	10,081.64	0.00	0.00	0.00
15 Mar 24	BONDS 4.5% 02-15-2044	100.8164063							
Settled	CUSIP : 912810TZ1 / BMO CHICAGO BRANCH PURCHASED 10,000.00 PAR 03-13-24 AT A PRICE OF \$100.816406 PLUS ACCRUED INTEREST PAID								
03 Apr 24	UNITED STATES OF AMER TREAS	65,000.000	-63,964.06	-401.79	0.00	63,964.06	0.00	0.00	0.00
05 Apr 24	BONDS 4.5% 02-15-2044	98.40625							
Settled	CUSIP : 912810TZ1 / HILLTOP SECURITIES PURCHASED 65,000.00 PAR 04-03-24 AT A PRICE OF \$98.406250 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Government bonds

United States - USD

25 Apr 24	UNITED STATES OF AMER TREAS	175,000.000	-165,320.31	-1,600.96	0.00	165,320.31	0.00	0.00	0.00
29 Apr 24	BONDS 4.5% 02-15-2044	94.46875							
Settled	CUSIP : 912810TZ1 / MORGAN STANLEY & CO. LLC PURCHASED 175,000.00 PAR 04-25-24 AT A PRICE OF \$94.468750 PLUS ACCRUED INTEREST PAID								
26 Apr 24	UNITED STATES OF AMER TREAS	30,000.000	-28,500.00	-278.16	0.00	28,500.00	0.00	0.00	0.00
30 Apr 24	BONDS 4.5% 02-15-2044	95.00							
Settled	CUSIP : 912810TZ1 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 30,000.00 PAR 04-26-24 AT A PRICE OF \$95.000000 PLUS ACCRUED INTEREST PAID								
07 May 24	UNITED STATES OF AMER TREAS	40,000.000	-39,012.50	-415.38	0.00	39,012.50	0.00	0.00	0.00
09 May 24	BONDS 4.5% 02-15-2044	97.53125							
Settled	CUSIP : 912810TZ1 / BARCLAYS CAPITAL INC. FIXED INCOME PURCHASED 40,000.00 PAR 05-07-24 AT A PRICE OF \$97.531250 PLUS ACCRUED INTEREST PAID								
13 May 24	UNITED STATES OF AMER TREAS	30,000.000	-29,153.91	-333.79	0.00	29,153.91	0.00	0.00	0.00
15 May 24	BONDS 4.5% 02-15-2044	97.179687							
Settled	CUSIP : 912810TZ1 / RBC CAPITAL MARKETS, LLC PURCHASED 30,000.00 PAR 05-13-24 AT A PRICE OF \$97.179687 PLUS ACCRUED INTEREST PAID								
20 May 24	UNITED STATES OF AMER TREAS	50,000.000	-48,875.00	-599.59	0.00	48,875.00	0.00	0.00	0.00
22 May 24	BONDS 4.5% 02-15-2044	97.75							
Settled	CUSIP : 912810TZ1 / KEYBANC CAPITAL MARKETS INC PURCHASED 50,000.00 PAR 05-20-24 AT A PRICE OF \$97.750000 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Government bonds

United States - USD

31 Oct 23 01 Nov 23 Settled	UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5 / BMO CHICAGO BRANCH PURCHASED 65,000.00 PAR 10-31-23 AT A PRICE OF \$86.664062 PLUS ACCRUED INTEREST PAID	65,000.000 86.6640625	-56,331.64	-568.31	0.00	56,331.64	0.00	0.00	0.00
13 Nov 23 15 Nov 23 Settled	UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5 / BNP PARIBAS SECURITIES CORPORATION PURCHASED 35,000.00 PAR 11-13-23 AT A PRICE OF \$89.804687 PLUS ACCRUED INTEREST PAID	35,000.000 89.8046875	-31,431.64	-360.94	0.00	31,431.64	0.00	0.00	0.00
17 Nov 23 21 Nov 23 Settled	UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5 / UBS SECURITIES LLC PURCHASED 70,000.00 PAR 11-17-23 AT A PRICE OF \$92.015625 PLUS ACCRUED INTEREST PAID	70,000.000 92.015625	-64,410.94	-768.95	0.00	64,410.94	0.00	0.00	0.00
20 Nov 23 22 Nov 23 Settled	UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5 / DEUTSCHE BANK SECURITIES INC. PURCHASED 15,000.00 PAR 11-20-23 AT A PRICE OF \$92.570312 PLUS ACCRUED INTEREST PAID	15,000.000 92.570312	-13,885.55	-166.46	0.00	13,885.55	0.00	0.00	0.00
20 Nov 23 30 Nov 23 Settled	UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5 / BARCLAYS CAPITAL INC. FIXED INCOME PURCHASED 140,000.00 PAR 11-20-23 AT A PRICE OF \$92.531250 PLUS ACCRUED INTEREST PAID	140,000.000 92.53125	-129,543.75	-1,679.14	0.00	129,543.75	0.00	0.00	0.00

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Government bonds

United States - USD

27 Nov 23	UNITED STATES OF AMER TREAS	30,000.000	-27,787.50	-356.45	0.00	27,787.50	0.00	0.00	0.00
29 Nov 23	BONDS DTD 4.125% 08-15-2053	92.625							
Settled	CUSIP : 912810TT5 / BARCLAYS CAPITAL INC. FIXED INCOME PURCHASED 30,000.00 PAR 11-27-23 AT A PRICE OF \$92.625000 PLUS ACCRUED INTEREST PAID								
29 Nov 23	UNITED STATES OF AMER TREAS	25,000.000	-23,535.16	-302.65	0.00	23,535.16	0.00	0.00	0.00
01 Dec 23	BONDS DTD 4.125% 08-15-2053	94.140625							
Settled	CUSIP : 912810TT5 / MIZUHO SECURITIES USA INC. PURCHASED 25,000.00 PAR 11-29-23 AT A PRICE OF \$94.140625 PLUS ACCRUED INTEREST PAID								
30 Nov 23	UNITED STATES OF AMER TREAS	80,000.000	-74,846.88	-968.48	0.00	74,846.88	0.00	0.00	0.00
01 Dec 23	BONDS DTD 4.125% 08-15-2053	93.5585938							
Settled	CUSIP : 912810TT5 / GOLDMAN, SACHS & CO. PURCHASED 80,000.00 PAR 11-30-23 AT A PRICE OF \$93.558593 PLUS ACCRUED INTEREST PAID								
01 Dec 23	UNITED STATES OF AMER TREAS	245,000.000	-233,439.06	-3,075.82	0.00	233,439.06	0.00	0.00	0.00
05 Dec 23	BONDS DTD 4.125% 08-15-2053	95.28125							
Settled	CUSIP : 912810TT5 / ROBERT W. BAIRD & CO. INCORPORATED PURCHASED 245,000.00 PAR 12-01-23 AT A PRICE OF \$95.281250 PLUS ACCRUED INTEREST PAID								
19 Dec 23	UNITED STATES OF AMER TREAS	70,000.000	-70,918.75	-1,004.35	0.00	70,918.75	0.00	0.00	0.00
21 Dec 23	BONDS DTD 4.125% 08-15-2053	101.3125							
Settled	CUSIP : 912810TT5 / BARCLAYS CAPITAL INC. FIXED INCOME PURCHASED 70,000.00 PAR 12-19-23 AT A PRICE OF \$101.312500 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Government bonds

United States - USD

21 Dec 23	UNITED STATES OF AMER TREAS	95,000.000	-96,603.13	-1,416.29	0.00	96,603.13	0.00	0.00	0.00
26 Dec 23	BONDS DTD 4.125% 08-15-2053	101.6875							
Settled	CUSIP : 912810TT5 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 95,000.00 PAR 12-21-23 AT A PRICE OF \$101.687500 PLUS ACCRUED INTEREST PAID								
17 Jan 24	UNITED STATES OF AMER TREAS	35,000.000	-33,829.69	-615.95	0.00	33,829.69	0.00	0.00	0.00
19 Jan 24	BONDS DTD 4.125% 08-15-2053	96.65625							
Settled	CUSIP : 912810TT5 / JEFFERIES LLC PURCHASED 35,000.00 PAR 01-17-24 AT A PRICE OF \$96.656250 PLUS ACCRUED INTEREST PAID								
18 Jan 24	UNITED STATES OF AMER TREAS	75,000.000	-71,718.75	-1,345.11	0.00	71,718.75	0.00	0.00	0.00
22 Jan 24	BONDS DTD 4.125% 08-15-2053	95.625							
Settled	CUSIP : 912810TT5 / GOLDMAN, SACHS & CO. PURCHASED 75,000.00 PAR 01-18-24 AT A PRICE OF \$95.625000 PLUS ACCRUED INTEREST PAID								
25 Jan 24	UNITED STATES OF AMER TREAS	20,000.000	-19,129.69	-374.39	0.00	19,129.69	0.00	0.00	0.00
29 Jan 24	BONDS DTD 4.125% 08-15-2053	95.6484375							
Settled	CUSIP : 912810TT5 / BMO CHICAGO BRANCH PURCHASED 20,000.00 PAR 01-25-24 AT A PRICE OF \$95.648437 PLUS ACCRUED INTEREST PAID								
09 Feb 24	UNITED STATES OF AMER TREAS	5,000.000	-4,780.47	-102.00	0.00	4,780.47	0.00	0.00	0.00
13 Feb 24	BONDS DTD 4.125% 08-15-2053	95.609375							
Settled	CUSIP : 912810TT5 / MARKETAXESS CORPORATION PURCHASED 5,000.00 PAR 02-09-24 AT A PRICE OF \$95.609375 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Government bonds

United States - USD

14 Nov 23 16 Nov 23 Settled	UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 30,000.00 PAR 11-14-23 AT A PRICE OF \$100.406250 PLUS ACCRUED INTEREST PAID	30,000.000 100.40625	-30,121.88	-3.71	0.00	30,121.88	0.00	0.00	0.00
14 Nov 23 16 Nov 23 Settled	UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1 / BOFA SECURITIES, INC./FIXED INCOME PURCHASED 35,000.00 PAR 11-14-23 AT A PRICE OF \$100.343750 PLUS ACCRUED INTEREST PAID	35,000.000 100.34375	-35,120.31	-4.33	0.00	35,120.31	0.00	0.00	0.00
14 Nov 23 16 Nov 23 Settled	UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 35,000.00 PAR 11-14-23 AT A PRICE OF \$100.406250 PLUS ACCRUED INTEREST PAID	35,000.000 100.40625	-35,142.19	-4.33	0.00	35,142.19	0.00	0.00	0.00
15 Nov 23 17 Nov 23 Settled	UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1 / JEFFERIES LLC PURCHASED 105,000.00 PAR 11-15-23 AT A PRICE OF \$99.781250 PLUS ACCRUED INTEREST PAID	105,000.000 99.78125	-104,770.31	-25.96	0.00	104,770.31	0.00	0.00	0.00
16 Nov 23 20 Nov 23 Settled	UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1 / MERRILL LYNCH PROFESSIONAL CLEARING CORP. PURCHASED 30,000.00 PAR 11-16-23 AT A PRICE OF \$100.437500 PLUS ACCRUED INTEREST PAID	30,000.000 100.4375	-30,131.25	-18.54	0.00	30,131.25	0.00	0.00	0.00

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Government bonds

United States - USD

21 Nov 23 24 Nov 23 Settled	UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 100,000.00 PAR 11-21-23 AT A PRICE OF \$100.796875 PLUS ACCRUED INTEREST PAID	100,000.000 100.796875	-100,796.88	-111.26	0.00	100,796.88	0.00	0.00	0.00
21 Nov 23 24 Nov 23 Settled	UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1 / CITIGROUP GLOBAL MARKETS INC./SALOMON BROTHERS PURCHASED 25,000.00 PAR 11-21-23 AT A PRICE OF \$100.875000 PLUS ACCRUED INTEREST PAID	25,000.000 100.875	-25,218.75	-27.82	0.00	25,218.75	0.00	0.00	0.00
29 Nov 23 01 Dec 23 Settled	UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1 / BARCLAYS CAPITAL INC. FIXED INCOME PURCHASED 50,000.00 PAR 11-29-23 AT A PRICE OF \$101.812500 PLUS ACCRUED INTEREST PAID	50,000.000 101.8125	-50,906.25	-98.90	0.00	50,906.25	0.00	0.00	0.00
05 Dec 23 07 Dec 23 Settled	UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1 / STIFEL, NICOLAUS & COMPANY, INCORPORATED PURCHASED 15,000.00 PAR 12-05-23 AT A PRICE OF \$102.343750 PLUS ACCRUED INTEREST PAID	15,000.000 102.34375	-15,351.56	-40.80	0.00	15,351.56	0.00	0.00	0.00
07 Dec 23 11 Dec 23 Settled	UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1 / SUNTRUST BANK PURCHASED 35,000.00 PAR 12-07-23 AT A PRICE OF \$103.078125 PLUS ACCRUED INTEREST PAID	35,000.000 103.078125	-36,077.34	-112.50	0.00	36,077.34	0.00	0.00	0.00

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Government bonds

United States - USD

12 Dec 23	UNITED STATES OF AMER TREAS	10,000.000	-10,242.19	-35.85	0.00	10,242.19	0.00	0.00	0.00
14 Dec 23	NOTES 4.5% DUE 11-15-2033	102.421875							
Settled	CUSIP : 91282CJJ1 / ROBERT W. BAIRD & CO. INCORPORATED PURCHASED 10,000.00 PAR 12-12-23 AT A PRICE OF \$102.421875 PLUS ACCRUED INTEREST PAID								
13 Dec 23	UNITED STATES OF AMER TREAS	35,000.000	-35,991.21	-129.81	0.00	35,991.21	0.00	0.00	0.00
15 Dec 23	NOTES 4.5% DUE 11-15-2033	102.8320313							
Settled	CUSIP : 91282CJJ1 / BMO CHICAGO BRANCH PURCHASED 35,000.00 PAR 12-13-23 AT A PRICE OF \$102.832031 PLUS ACCRUED INTEREST PAID								
13 Dec 23	UNITED STATES OF AMER TREAS	30,000.000	-30,810.94	-111.26	0.00	30,810.94	0.00	0.00	0.00
15 Dec 23	NOTES 4.5% DUE 11-15-2033	102.703125							
Settled	CUSIP : 91282CJJ1 / SCOTIA CAPITAL (USA) INC. PURCHASED 30,000.00 PAR 12-13-23 AT A PRICE OF \$102.703125 PLUS ACCRUED INTEREST PAID								
13 Dec 23	UNITED STATES OF AMER TREAS	35,000.000	-35,946.09	-129.81	0.00	35,946.09	0.00	0.00	0.00
15 Dec 23	NOTES 4.5% DUE 11-15-2033	102.703125							
Settled	CUSIP : 91282CJJ1 / SCOTIA CAPITAL (USA) INC. PURCHASED 35,000.00 PAR 12-13-23 AT A PRICE OF \$102.703125 PLUS ACCRUED INTEREST PAID								
13 Dec 23	UNITED STATES OF AMER TREAS	80,000.000	-82,237.50	-296.70	0.00	82,237.50	0.00	0.00	0.00
15 Dec 23	NOTES 4.5% DUE 11-15-2033	102.796875							
Settled	CUSIP : 91282CJJ1 / BOFA SECURITIES, INC./FIXED INCOME PURCHASED 80,000.00 PAR 12-13-23 AT A PRICE OF \$102.796875 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Government bonds

United States - USD

20 Dec 23	UNITED STATES OF AMER TREAS	35,000.000	-36,733.59	-160.10	0.00	36,733.59	0.00	0.00	0.00
22 Dec 23	NOTES 4.5% DUE 11-15-2033	104.953125							
Settled	CUSIP : 91282CJJ1 / SUNTRUST BANK PURCHASED 35,000.00 PAR 12-20-23 AT A PRICE OF \$104.953125 PLUS ACCRUED INTEREST PAID								
26 Dec 23	UNITED STATES OF AMER TREAS	75,000.000	-78,618.16	-398.70	0.00	78,618.16	0.00	0.00	0.00
28 Dec 23	NOTES 4.5% DUE 11-15-2033	104.8242188							
Settled	CUSIP : 91282CJJ1 / BARCLAYS CAPITAL INC. FIXED INCOME PURCHASED 75,000.00 PAR 12-26-23 AT A PRICE OF \$104.824218 PLUS ACCRUED INTEREST PAID								
11 Jan 24	UNITED STATES OF AMER TREAS	25,000.000	-25,921.88	-191.62	0.00	25,921.88	0.00	0.00	0.00
16 Jan 24	NOTES 4.5% DUE 11-15-2033	103.6875							
Settled	CUSIP : 91282CJJ1 / CITIGROUP GLOBAL MARKETS INC./SALOMON BROTHERS PURCHASED 25,000.00 PAR 01-11-24 AT A PRICE OF \$103.687500 PLUS ACCRUED INTEREST PAID								
11 Jan 24	UNITED STATES OF AMER TREAS	35,000.000	-36,317.97	-268.27	0.00	36,317.97	0.00	0.00	0.00
16 Jan 24	NOTES 4.5% DUE 11-15-2033	103.765625							
Settled	CUSIP : 91282CJJ1 / BOFA SECURITIES, INC./FIXED INCOME PURCHASED 35,000.00 PAR 01-11-24 AT A PRICE OF \$103.765625 PLUS ACCRUED INTEREST PAID								
18 Jan 24	UNITED STATES OF AMER TREAS	35,000.000	-35,995.31	-281.25	0.00	35,995.31	0.00	0.00	0.00
19 Jan 24	NOTES 4.5% DUE 11-15-2033	102.84375							
Settled	CUSIP : 91282CJJ1 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 35,000.00 PAR 01-18-24 AT A PRICE OF \$102.843750 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Government bonds

United States - USD

08 Feb 24 12 Feb 24 Settled	UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1 / BOFA SECURITIES, INC./FIXED INCOME PURCHASED 50,000.00 PAR 02-08-24 AT A PRICE OF \$102.636718 PLUS ACCRUED INTEREST PAID	50,000.000 102.6367188	-51,318.36	-550.14	0.00	51,318.36	0.00	0.00	0.00
14 Aug 23 16 Aug 23 Settled	UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1 / BNP PARIBAS SECURITIES CORPORATION PURCHASED 45,000.00 PAR 08-14-23 AT A PRICE OF \$97.578125 PLUS ACCRUED INTEREST PAID	45,000.000 97.578125	-43,910.16	-4.74	0.00	43,910.16	0.00	0.00	0.00
16 Aug 23 18 Aug 23 Settled	UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1 / GOLDMAN, SACHS & CO. PURCHASED 90,000.00 PAR 08-16-23 AT A PRICE OF \$96.859375 PLUS ACCRUED INTEREST PAID	90,000.000 96.859375	-87,173.44	-28.43	0.00	87,173.44	0.00	0.00	0.00
21 Aug 23 23 Aug 23 Settled	UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1 / MELLON BANK/MELLON FINANCIAL MARKETS, INC. PURCHASED 140,000.00 PAR 08-21-23 AT A PRICE OF \$96.312500 PLUS ACCRUED INTEREST PAID	140,000.000 96.3125	-134,837.50	-117.93	0.00	134,837.50	0.00	0.00	0.00
22 Aug 23 24 Aug 23 Settled	UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP : 91282CHT1 / BOFA SECURITIES, INC./FIXED INCOME PURCHASED 60,000.00 PAR 08-22-23 AT A PRICE OF \$96.390625 PLUS ACCRUED INTEREST PAID	60,000.000 96.390625	-57,834.38	-56.86	0.00	57,834.38	0.00	0.00	0.00

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Government bonds

United States - USD

23 Aug 23	UNITED STATES OF AMER TREAS	30,000.000	-29,184.38	-31.59	0.00	29,184.38	0.00	0.00	0.00
25 Aug 23	NOTES 3.875% 08-15-2033	97.28125							
Settled	CUSIP : 91282CHT1 / HSBC BANK CANADA PURCHASED 30,000.00 PAR 08-23-23 AT A PRICE OF \$97.281250 PLUS ACCRUED INTEREST PAID								
24 Aug 23	UNITED STATES OF AMER TREAS	35,000.000	-33,982.81	-47.91	0.00	33,982.81	0.00	0.00	0.00
28 Aug 23	NOTES 3.875% 08-15-2033	97.09375							
Settled	CUSIP : 91282CHT1 / BARCLAYS BANK PLC (WEMBLEY AND PARK ROYAL) PURCHASED 35,000.00 PAR 08-24-23 AT A PRICE OF \$97.093750 PLUS ACCRUED INTEREST PAID								
25 Aug 23	UNITED STATES OF AMER TREAS	15,000.000	-14,548.24	-20.53	0.00	14,548.24	0.00	0.00	0.00
28 Aug 23	NOTES 3.875% 08-15-2033	96.9882813							
Settled	CUSIP : 91282CHT1 / BMO CHICAGO BRANCH PURCHASED 15,000.00 PAR 08-25-23 AT A PRICE OF \$96.988281 PLUS ACCRUED INTEREST PAID								
12 Sep 23	UNITED STATES OF AMER TREAS	25,000.000	-24,189.45	-78.97	0.00	24,189.45	0.00	0.00	0.00
14 Sep 23	NOTES 3.875% 08-15-2033	96.7578125							
Settled	CUSIP : 91282CHT1 / SUNTRUST BANK PURCHASED 25,000.00 PAR 09-12-23 AT A PRICE OF \$96.757812 PLUS ACCRUED INTEREST PAID								
20 Sep 23	UNITED STATES OF AMER TREAS	75,000.000	-72,023.44	-300.10	0.00	72,023.44	0.00	0.00	0.00
22 Sep 23	NOTES 3.875% 08-15-2033	96.03125							
Settled	CUSIP : 91282CHT1 / JEFFERIES LLC PURCHASED 75,000.00 PAR 09-20-23 AT A PRICE OF \$96.031250 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Government bonds

United States - USD

21 Sep 23	UNITED STATES OF AMER TREAS	70,000.000	-66,620.31	-302.21	0.00	66,620.31	0.00	0.00	0.00
25 Sep 23	NOTES 3.875% 08-15-2033	95.171875							
Settled	CUSIP : 91282CHT1 / SUNTRUST BANK PURCHASED 70,000.00 PAR 09-21-23 AT A PRICE OF \$95.171875 PLUS ACCRUED INTEREST PAID								
22 Sep 23	UNITED STATES OF AMER TREAS	35,000.000	-33,452.34	-154.79	0.00	33,452.34	0.00	0.00	0.00
26 Sep 23	NOTES 3.875% 08-15-2033	95.578125							
Settled	CUSIP : 91282CHT1 / DEUTSCHE BANK SECURITIES INC. PURCHASED 35,000.00 PAR 09-22-23 AT A PRICE OF \$95.578125 PLUS ACCRUED INTEREST PAID								
25 Sep 23	UNITED STATES OF AMER TREAS	15,000.000	-14,230.66	-67.92	0.00	14,230.66	0.00	0.00	0.00
27 Sep 23	NOTES 3.875% 08-15-2033	94.8710938							
Settled	CUSIP : 91282CHT1 / UBS SECURITIES LLC PURCHASED 15,000.00 PAR 09-25-23 AT A PRICE OF \$94.871093 PLUS ACCRUED INTEREST PAID								
02 Oct 23	UNITED STATES OF AMER TREAS	25,000.000	-23,425.78	-131.62	0.00	23,425.78	0.00	0.00	0.00
04 Oct 23	NOTES 3.875% 08-15-2033	93.703125							
Settled	CUSIP : 91282CHT1 / UBS SECURITIES LLC PURCHASED 25,000.00 PAR 10-02-23 AT A PRICE OF \$93.703125 PLUS ACCRUED INTEREST PAID								
03 Oct 23	UNITED STATES OF AMER TREAS	15,000.000	-13,938.87	-80.55	0.00	13,938.87	0.00	0.00	0.00
05 Oct 23	NOTES 3.875% 08-15-2033	92.9257813							
Settled	CUSIP : 91282CHT1 / BMO CHICAGO BRANCH PURCHASED 15,000.00 PAR 10-03-23 AT A PRICE OF \$92.925781 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Government bonds

United States - USD

04 Oct 23	UNITED STATES OF AMER TREAS	40,000.000	-37,356.25	-219.02	0.00	37,356.25	0.00	0.00	0.00
06 Oct 23	NOTES 3.875% 08-15-2033	93.390625							
Settled	CUSIP : 91282CHT1 / UBS SECURITIES LLC PURCHASED 40,000.00 PAR 10-04-23 AT A PRICE OF \$93.390625 PLUS ACCRUED INTEREST PAID								
11 Oct 23	UNITED STATES OF AMER TREAS	150,000.000	-141,960.94	-916.10	0.00	141,960.94	0.00	0.00	0.00
12 Oct 23	NOTES 3.875% 08-15-2033	94.640625							
Settled	CUSIP : 91282CHT1 / BMO CHICAGO BRANCH PURCHASED 150,000.00 PAR 10-11-23 AT A PRICE OF \$94.640625 PLUS ACCRUED INTEREST PAID								
12 Oct 23	UNITED STATES OF AMER TREAS	70,000.000	-65,450.00	-457.00	0.00	65,450.00	0.00	0.00	0.00
16 Oct 23	NOTES 3.875% 08-15-2033	93.50							
Settled	CUSIP : 91282CHT1 / BARCLAYS CAPITAL INC. FIXED INCOME PURCHASED 70,000.00 PAR 10-12-23 AT A PRICE OF \$93.500000 PLUS ACCRUED INTEREST PAID								
12 Oct 23	UNITED STATES OF AMER TREAS	40,000.000	-37,398.44	-261.14	0.00	37,398.44	0.00	0.00	0.00
16 Oct 23	NOTES 3.875% 08-15-2033	93.4960938							
Settled	CUSIP : 91282CHT1 / BOFA SECURITIES, INC./FIXED INCOME PURCHASED 40,000.00 PAR 10-12-23 AT A PRICE OF \$93.496093 PLUS ACCRUED INTEREST PAID								
25 Oct 23	UNITED STATES OF AMER TREAS	80,000.000	-73,581.25	-614.95	0.00	73,581.25	0.00	0.00	0.00
27 Oct 23	NOTES 3.875% 08-15-2033	91.9765625							
Settled	CUSIP : 91282CHT1 / BNP PARIBAS SECURITIES CORPORATION PURCHASED 80,000.00 PAR 10-25-23 AT A PRICE OF \$91.976562 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Government bonds

United States - USD

27 Oct 23	UNITED STATES OF AMER TREAS	55,000.000	-50,720.31	-445.94	0.00	50,720.31	0.00	0.00	0.00
31 Oct 23	NOTES 3.875% 08-15-2033	92.21875							
Settled	CUSIP : 91282CHT1 / TORONTO DOMINION BANK, THE PURCHASED 55,000.00 PAR 10-27-23 AT A PRICE OF \$92.218750 PLUS ACCRUED INTEREST PAID								
02 Nov 23	UNITED STATES OF AMER TREAS	15,000.000	-14,039.06	-131.10	0.00	14,039.06	0.00	0.00	0.00
06 Nov 23	NOTES 3.875% 08-15-2033	93.59375							
Settled	CUSIP : 91282CHT1 / SUMRIDGE PARTNERS LLC PURCHASED 15,000.00 PAR 11-02-23 AT A PRICE OF \$93.593750 PLUS ACCRUED INTEREST PAID								
02 Nov 23	UNITED STATES OF AMER TREAS	20,000.000	-18,740.63	-174.80	0.00	18,740.63	0.00	0.00	0.00
06 Nov 23	NOTES 3.875% 08-15-2033	93.703125							
Settled	CUSIP : 91282CHT1 / SEAPORT GROUP SECURITIES, LLC PURCHASED 20,000.00 PAR 11-02-23 AT A PRICE OF \$93.703125 PLUS ACCRUED INTEREST PAID								
02 Nov 23	UNITED STATES OF AMER TREAS	15,000.000	-14,074.22	-131.10	0.00	14,074.22	0.00	0.00	0.00
06 Nov 23	NOTES 3.875% 08-15-2033	93.828125							
Settled	CUSIP : 91282CHT1 / SUMRIDGE PARTNERS LLC PURCHASED 15,000.00 PAR 11-02-23 AT A PRICE OF \$93.828125 PLUS ACCRUED INTEREST PAID								
03 Nov 23	UNITED STATES OF AMER TREAS	15,000.000	-14,182.03	-132.68	0.00	14,182.03	0.00	0.00	0.00
07 Nov 23	NOTES 3.875% 08-15-2033	94.546875							
Settled	CUSIP : 91282CHT1 / SUMRIDGE PARTNERS LLC PURCHASED 15,000.00 PAR 11-03-23 AT A PRICE OF \$94.546875 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<b>Purchases</b>									
<b>Fixed Income</b>									
<b>Government bonds</b>									
<b>United States - USD</b>									
03 Nov 23	UNITED STATES OF AMER TREAS	20,000.000	-18,903.13	-176.90	0.00	18,903.13	0.00	0.00	0.00
07 Nov 23	NOTES 3.875% 08-15-2033	94.515625							
Settled	CUSIP : 91282CHT1 / SCOTIA CAPITAL (USA) INC. PURCHASED 20,000.00 PAR 11-03-23 AT A PRICE OF \$94.515625 PLUS ACCRUED INTEREST PAID								
09 Nov 23	UNITED STATES OF AMER TREAS	15,000.000	-14,104.69	-142.15	0.00	14,104.69	0.00	0.00	0.00
13 Nov 23	NOTES 3.875% 08-15-2033	94.03125							
Settled	CUSIP : 91282CHT1 / SUMRIDGE PARTNERS LLC PURCHASED 15,000.00 PAR 11-09-23 AT A PRICE OF \$94.031250 PLUS ACCRUED INTEREST PAID								
09 Nov 23	UNITED STATES OF AMER TREAS	5,000.000	-4,698.05	-47.38	0.00	4,698.05	0.00	0.00	0.00
13 Nov 23	NOTES 3.875% 08-15-2033	93.9609375							
Settled	CUSIP : 91282CHT1 / J.P. MORGAN SECURITIES LLC PURCHASED 5,000.00 PAR 11-09-23 AT A PRICE OF \$93.960937 PLUS ACCRUED INTEREST PAID								
10 Nov 23	UNITED STATES OF AMER TREAS	60,000.000	-56,446.88	-574.93	0.00	56,446.88	0.00	0.00	0.00
14 Nov 23	NOTES 3.875% 08-15-2033	94.078125							
Settled	CUSIP : 91282CHT1 / RBC CAPITAL MARKETS, LLC PURCHASED 60,000.00 PAR 11-10-23 AT A PRICE OF \$94.078125 PLUS ACCRUED INTEREST PAID								
16 Feb 24	UNITED STATES OF AMER TREAS	105,000.000	-103,556.25	-242.31	0.00	103,556.25	0.00	0.00	0.00
21 Feb 24	NOTES 4.0% 01-31-2029	98.625							
Settled	CUSIP : 91282CJW2 / BARCLAYS CAPITAL INC. FIXED INCOME PURCHASED 105,000.00 PAR 02-16-24 AT A PRICE OF \$98.625000 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
<b>Fixed Income</b>									
<b>Government bonds</b>									
<b>United States - USD</b>									
21 Feb 24	UNITED STATES OF AMER TREAS	165,000.000	-162,847.26	-398.90	0.00	162,847.26	0.00	0.00	0.00
22 Feb 24	NOTES 4.0% 01-31-2029	98.695312							
Settled	CUSIP : 91282CJW2 / BMO CHICAGO BRANCH PURCHASED 165,000.00 PAR 02-21-24 AT A PRICE OF \$98.695312 PLUS ACCRUED INTEREST PAID								
21 Feb 24	UNITED STATES OF AMER TREAS	10,000.000	-9,896.48	-24.18	0.00	9,896.48	0.00	0.00	0.00
22 Feb 24	NOTES 4.0% 01-31-2029	98.9648438							
Settled	CUSIP : 91282CJW2 / BMO CHICAGO BRANCH PURCHASED 10,000.00 PAR 02-21-24 AT A PRICE OF \$98.964843 PLUS ACCRUED INTEREST PAID								
06 Jul 23	UNITED STATES OF AMER TREAS	5,000.000	-4,905.47	-5.43	0.00	4,905.47	0.00	0.00	0.00
10 Jul 23	NOTES 4.0% 06-30-2028	98.109375							
Settled	CUSIP : 91282CHK0 / CITIGROUP GLOBAL MARKETS INC./SALOMON BROTHERS PURCHASED 5,000.00 PAR 07-06-23 AT A PRICE OF \$98.109375 PLUS ACCRUED INTEREST PAID								
13 Jul 23	UNITED STATES OF AMER TREAS	20,000.000	-20,054.69	-36.96	0.00	20,054.69	0.00	0.00	0.00
17 Jul 23	NOTES 4.0% 06-30-2028	100.2734375							
Settled	CUSIP : 91282CHK0 / TORONTO DOMINION BANK, THE PURCHASED 20,000.00 PAR 07-13-23 AT A PRICE OF \$100.273437 PLUS ACCRUED INTEREST PAID								
14 Jul 23	UNITED STATES OF AMER TREAS	85,000.000	-85,039.84	-157.07	0.00	85,039.84	0.00	0.00	0.00
17 Jul 23	NOTES 4.0% 06-30-2028	100.046875							
Settled	CUSIP : 91282CHK0 / GOLDMAN, SACHS & CO. PURCHASED 85,000.00 PAR 07-14-23 AT A PRICE OF \$100.046875 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
<b>Fixed Income</b>									
<b>Government bonds</b>									
<b>United States - USD</b>									
20 Jul 23	UNITED STATES OF AMER TREAS	45,000.000	-44,767.97	-117.39	0.00	44,767.97	0.00	0.00	0.00
24 Jul 23	NOTES 4.0% 06-30-2028	99.484375							
Settled	CUSIP : 91282CHK0 / JEFFERIES LLC PURCHASED 45,000.00 PAR 07-20-23 AT A PRICE OF \$99.484375 PLUS ACCRUED INTEREST PAID								
21 Feb 24	UNITED STATES OF AMER TREAS	70,000.000	-68,643.75	-169.23	0.00	68,643.75	0.00	0.00	0.00
22 Feb 24	NOTES 4.0% 01-31-2031	98.0625							
Settled	CUSIP : 91282CJX0 / BMO CHICAGO BRANCH PURCHASED 70,000.00 PAR 02-21-24 AT A PRICE OF \$98.062500 PLUS ACCRUED INTEREST PAID								
14 Feb 24	UNITED STATES OF AMER TREAS	65,000.000	-63,628.91	-7.14	0.00	63,628.91	0.00	0.00	0.00
16 Feb 24	NOTES 4.0% 02-15-2034	97.890625							
Settled	CUSIP : 91282CJZ5 / SUNTRUST BANK PURCHASED 65,000.00 PAR 02-14-24 AT A PRICE OF \$97.890625 PLUS ACCRUED INTEREST PAID								
16 Feb 24	UNITED STATES OF AMER TREAS	85,000.000	-82,954.69	-56.04	0.00	82,954.69	0.00	0.00	0.00
21 Feb 24	NOTES 4.0% 02-15-2034	97.59375							
Settled	CUSIP : 91282CJZ5 / SEAPORT GROUP SECURITIES, LLC PURCHASED 85,000.00 PAR 02-16-24 AT A PRICE OF \$97.593750 PLUS ACCRUED INTEREST PAID								
16 Feb 24	UNITED STATES OF AMER TREAS	80,000.000	-78,087.50	-52.75	0.00	78,087.50	0.00	0.00	0.00
21 Feb 24	NOTES 4.0% 02-15-2034	97.609375							
Settled	CUSIP : 91282CJZ5 / J.P. MORGAN SECURITIES LLC PURCHASED 80,000.00 PAR 02-16-24 AT A PRICE OF \$97.609375 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>		<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>							
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
	<u>Narrative</u>								

Purchases

Fixed Income

Government bonds

United States - USD

16 Feb 24	UNITED STATES OF AMER TREAS	55,000.000	-53,693.75	-36.26	0.00	53,693.75	0.00	0.00	0.00
21 Feb 24	NOTES 4.0% 02-15-2034	97.625							
Settled	CUSIP : 91282CJZ5 / BOFA SECURITIES, INC./FIXED INCOME PURCHASED 55,000.00 PAR 02-16-24 AT A PRICE OF \$97.625000 PLUS ACCRUED INTEREST PAID								
16 Feb 24	UNITED STATES OF AMER TREAS	35,000.000	-34,157.81	-23.08	0.00	34,157.81	0.00	0.00	0.00
21 Feb 24	NOTES 4.0% 02-15-2034	97.59375							
Settled	CUSIP : 91282CJZ5 / CITIGROUP GLOBAL MARKETS INC./SALOMON BROTHERS PURCHASED 35,000.00 PAR 02-16-24 AT A PRICE OF \$97.593750 PLUS ACCRUED INTEREST PAID								
16 Feb 24	UNITED STATES OF AMER TREAS	55,000.000	-53,676.56	-36.26	0.00	53,676.56	0.00	0.00	0.00
21 Feb 24	NOTES 4.0% 02-15-2034	97.59375							
Settled	CUSIP : 91282CJZ5 / CITIGROUP GLOBAL MARKETS INC./SALOMON BROTHERS PURCHASED 55,000.00 PAR 02-16-24 AT A PRICE OF \$97.593750 PLUS ACCRUED INTEREST PAID								
21 Feb 24	UNITED STATES OF AMER TREAS	20,000.000	-19,481.25	-17.58	0.00	19,481.25	0.00	0.00	0.00
23 Feb 24	NOTES 4.0% 02-15-2034	97.40625							
Settled	CUSIP : 91282CJZ5 / ROBERT W. BAIRD & CO. INCORPORATED PURCHASED 20,000.00 PAR 02-21-24 AT A PRICE OF \$97.406250 PLUS ACCRUED INTEREST PAID								
21 Feb 24	UNITED STATES OF AMER TREAS	75,000.000	-73,066.41	-57.69	0.00	73,066.41	0.00	0.00	0.00
22 Feb 24	NOTES 4.0% 02-15-2034	97.421875							
Settled	CUSIP : 91282CJZ5 / BMO CHICAGO BRANCH PURCHASED 75,000.00 PAR 02-21-24 AT A PRICE OF \$97.421875 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Government bonds

United States - USD

22 Feb 24 26 Feb 24 Settled	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5 / SCOTIA CAPITAL (USA) INC. PURCHASED 50,000.00 PAR 02-22-24 AT A PRICE OF \$97.375000 PLUS ACCRUED INTEREST PAID	50,000.000 97.375	-48,687.50	-60.44	0.00	48,687.50	0.00	0.00	0.00
22 Feb 24 26 Feb 24 Settled	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5 / SCOTIA CAPITAL (USA) INC. PURCHASED 85,000.00 PAR 02-22-24 AT A PRICE OF \$97.406250 PLUS ACCRUED INTEREST PAID	85,000.000 97.40625	-82,795.31	-102.75	0.00	82,795.31	0.00	0.00	0.00
29 Feb 24 04 Mar 24 Settled	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5 / TORONTO DOMINION BANK, THE PURCHASED 35,000.00 PAR 02-29-24 AT A PRICE OF \$98.125000 PLUS ACCRUED INTEREST PAID	35,000.000 98.125	-34,343.75	-69.23	0.00	34,343.75	0.00	0.00	0.00
29 Feb 24 04 Mar 24 Settled	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 25,000.00 PAR 02-29-24 AT A PRICE OF \$97.890625 PLUS ACCRUED INTEREST PAID	25,000.000 97.890625	-24,472.66	-49.45	0.00	24,472.66	0.00	0.00	0.00
01 Mar 24 05 Mar 24 Settled	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5 / ROBERT W. BAIRD & CO. INCORPORATED PURCHASED 25,000.00 PAR 03-01-24 AT A PRICE OF \$98.406250 PLUS ACCRUED INTEREST PAID	25,000.000 98.40625	-24,601.56	-52.20	0.00	24,601.56	0.00	0.00	0.00

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Government bonds

United States - USD

05 Mar 24	UNITED STATES OF AMER TREAS	35,000.000	-34,584.38	-80.77	0.00	34,584.38	0.00	0.00	0.00
07 Mar 24	NOTES 4.0% 02-15-2034	98.8125							
Settled	CUSIP : 91282CJZ5 / SCOTIA CAPITAL (USA) INC. PURCHASED 35,000.00 PAR 03-05-24 AT A PRICE OF \$98.812500 PLUS ACCRUED INTEREST PAID								
05 Mar 24	UNITED STATES OF AMER TREAS	125,000.000	-123,554.69	-288.46	0.00	123,554.69	0.00	0.00	0.00
07 Mar 24	NOTES 4.0% 02-15-2034	98.84375							
Settled	CUSIP : 91282CJZ5 / BARCLAYS BANK PLC (WEMBLEY AND PARK ROYAL) PURCHASED 125,000.00 PAR 03-05-24 AT A PRICE OF \$98.843750 PLUS ACCRUED INTEREST PAID								
06 Mar 24	UNITED STATES OF AMER TREAS	15,000.000	-14,861.13	-36.26	0.00	14,861.13	0.00	0.00	0.00
08 Mar 24	NOTES 4.0% 02-15-2034	99.0742188							
Settled	CUSIP : 91282CJZ5 / BMO CHICAGO BRANCH PURCHASED 15,000.00 PAR 03-06-24 AT A PRICE OF \$99.074218 PLUS ACCRUED INTEREST PAID								
07 Mar 24	UNITED STATES OF AMER TREAS	70,000.000	-69,647.27	-192.31	0.00	69,647.27	0.00	0.00	0.00
11 Mar 24	NOTES 4.0% 02-15-2034	99.4961							
Settled	CUSIP : 91282CJZ5 / BARCLAYS CAPITAL INC. FIXED INCOME PURCHASED 70,000.00 PAR 03-07-24 AT A PRICE OF \$99.496100 PLUS ACCRUED INTEREST PAID								
13 Mar 24	UNITED STATES OF AMER TREAS	95,000.000	-93,515.62	-302.75	0.00	93,515.62	0.00	0.00	0.00
15 Mar 24	NOTES 4.0% 02-15-2034	98.4375							
Settled	CUSIP : 91282CJZ5 / GOLDMAN, SACHS & CO. PURCHASED 95,000.00 PAR 03-13-24 AT A PRICE OF \$98.437500 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
<b>Fixed Income</b>									
<b>Government bonds</b>									
<b>United States - USD</b>									
14 Mar 24 18 Mar 24 Settled	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5 / SCOTIA CAPITAL (USA) INC. PURCHASED 55,000.00 PAR 03-14-24 AT A PRICE OF \$97.687500 PLUS ACCRUED INTEREST PAID	55,000.000 97.6875	-53,728.13	-193.41	0.00	53,728.13	0.00	0.00	0.00
03 Apr 24 05 Apr 24 Settled	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5 / BARCLAYS CAPITAL INC. FIXED INCOME PURCHASED 75,000.00 PAR 04-03-24 AT A PRICE OF \$97.250000 PLUS ACCRUED INTEREST PAID	75,000.000 97.25	-72,937.50	-412.09	0.00	72,937.50	0.00	0.00	0.00
04 Apr 24 08 Apr 24 Settled	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5 / BMO CHICAGO BRANCH PURCHASED 95,000.00 PAR 04-04-24 AT A PRICE OF \$97.207031 PLUS ACCRUED INTEREST PAID	95,000.000 97.207031	-92,346.68	-553.30	0.00	92,346.68	0.00	0.00	0.00
05 Apr 24 08 Apr 24 Settled	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5 / BMO CHICAGO BRANCH PURCHASED 15,000.00 PAR 04-05-24 AT A PRICE OF \$96.828125 PLUS ACCRUED INTEREST PAID	15,000.000 96.828125	-14,524.22	-87.36	0.00	14,524.22	0.00	0.00	0.00
10 Apr 24 12 Apr 24 Settled	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5 / RBC CAPITAL MARKETS, LLC PURCHASED 30,000.00 PAR 04-10-24 AT A PRICE OF \$95.652343 PLUS ACCRUED INTEREST PAID	30,000.000 95.652343	-28,695.70	-187.91	0.00	28,695.70	0.00	0.00	0.00

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Government bonds

United States - USD

11 Apr 24 15 Apr 24 Settled	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5 / BNP PARIBAS SECURITIES CORPORATION PURCHASED 80,000.00 PAR 04-11-24 AT A PRICE OF \$95.359375 PLUS ACCRUED INTEREST PAID	80,000.000 95.359375	-76,287.50	-527.47	0.00	76,287.50	0.00	0.00	0.00
23 Apr 24 24 Apr 24 Settled	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5 / MARKETAXESS CORPORATION PURCHASED 15,000.00 PAR 04-23-24 AT A PRICE OF \$95.359375 PLUS ACCRUED INTEREST PAID	15,000.000 95.359375	-14,303.91	-113.74	0.00	14,303.91	0.00	0.00	0.00
24 Apr 24 26 Apr 24 Settled	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5 / BNP PARIBAS SECURITIES CORPORATION PURCHASED 15,000.00 PAR 04-24-24 AT A PRICE OF \$94.929687 PLUS ACCRUED INTEREST PAID	15,000.000 94.9296875	-14,239.45	-117.03	0.00	14,239.45	0.00	0.00	0.00
25 Apr 24 29 Apr 24 Settled	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5 / BMO CHICAGO BRANCH PURCHASED 15,000.00 PAR 04-25-24 AT A PRICE OF \$94.542968 PLUS ACCRUED INTEREST PAID	15,000.000 94.542968	-14,181.45	-121.98	0.00	14,181.45	0.00	0.00	0.00
25 Apr 24 29 Apr 24 Settled	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5 / GOLDMAN, SACHS & CO. PURCHASED 85,000.00 PAR 04-25-24 AT A PRICE OF \$94.515625 PLUS ACCRUED INTEREST PAID	85,000.000 94.515625	-80,338.28	-691.21	0.00	80,338.28	0.00	0.00	0.00

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Government bonds

United States - USD

26 Apr 24 30 Apr 24 Settled	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 15,000.00 PAR 04-26-24 AT A PRICE OF \$94.796875 PLUS ACCRUED INTEREST PAID	15,000.000 94.796875	-14,219.53	-123.63	0.00	14,219.53	0.00	0.00	0.00
30 Apr 24 02 May 24 Settled	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5 / BARCLAYS CAPITAL INC. FIXED INCOME PURCHASED 5,000.00 PAR 04-30-24 AT A PRICE OF \$94.875000 PLUS ACCRUED INTEREST PAID	5,000.000 94.875	-4,743.75	-42.31	0.00	4,743.75	0.00	0.00	0.00
02 May 24 06 May 24 Settled	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5 / BOFA SECURITIES, INC./FIXED INCOME PURCHASED 70,000.00 PAR 05-02-24 AT A PRICE OF \$95.453125 PLUS ACCRUED INTEREST PAID	70,000.000 95.453125	-66,817.19	-623.08	0.00	66,817.19	0.00	0.00	0.00
02 May 24 06 May 24 Settled	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5 / J.P. MORGAN SECURITIES LLC PURCHASED 75,000.00 PAR 05-02-24 AT A PRICE OF \$95.093750 PLUS ACCRUED INTEREST PAID	75,000.000 95.09375	-71,320.31	-667.58	0.00	71,320.31	0.00	0.00	0.00
02 May 24 06 May 24 Settled	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5 / BOFA SECURITIES, INC./FIXED INCOME PURCHASED 120,000.00 PAR 05-02-24 AT A PRICE OF \$95.500000 PLUS ACCRUED INTEREST PAID	120,000.000 95.50	-114,600.00	-1,068.13	0.00	114,600.00	0.00	0.00	0.00

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Government bonds

United States - USD

02 May 24	UNITED STATES OF AMER TREAS	35,000.000	-33,414.06	-311.54	0.00	33,414.06	0.00	0.00	0.00
06 May 24	NOTES 4.0% 02-15-2034	95.46875							
Settled	CUSIP : 91282CJZ5 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 35,000.00 PAR 05-02-24 AT A PRICE OF \$95.468750 PLUS ACCRUED INTEREST PAID								
03 Apr 24	UNITED STATES OF AMER TREAS	30,000.000	-29,728.13	-13.52	0.00	29,728.13	0.00	0.00	0.00
04 Apr 24	NOTES 4.125% 03-31-2029	99.09375							
Settled	CUSIP : 91282CKG5 / BMO CHICAGO BRANCH PURCHASED 30,000.00 PAR 04-03-24 AT A PRICE OF \$99.093750 PLUS ACCRUED INTEREST PAID								
04 Apr 24	UNITED STATES OF AMER TREAS	35,000.000	-34,691.02	-31.56	0.00	34,691.02	0.00	0.00	0.00
08 Apr 24	NOTES 4.125% 03-31-2029	99.117187							
Settled	CUSIP : 91282CKG5 / J.P. MORGAN SECURITIES LLC PURCHASED 35,000.00 PAR 04-04-24 AT A PRICE OF \$99.117187 PLUS ACCRUED INTEREST PAID								
22 Apr 24	UNITED STATES OF AMER TREAS	5,000.000	-4,878.52	-13.52	0.00	4,878.52	0.00	0.00	0.00
24 Apr 24	NOTES 4.125% 03-31-2029	97.570312							
Settled	CUSIP : 91282CKG5 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 5,000.00 PAR 04-22-24 AT A PRICE OF \$97.570312 PLUS ACCRUED INTEREST PAID								
25 Apr 24	UNITED STATES OF AMER TREAS	35,000.000	-34,090.82	-114.40	0.00	34,090.82	0.00	0.00	0.00
29 Apr 24	NOTES 4.125% 03-31-2029	97.4023438							
Settled	CUSIP : 91282CKG5 / J.P. MORGAN SECURITIES LLC PURCHASED 35,000.00 PAR 04-25-24 AT A PRICE OF \$97.402343 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Government bonds

United States - USD

21 Feb 24	UNITED STATES OF AMER TREAS	25,000.000	-24,789.06	-19.83	0.00	24,789.06	0.00	0.00	0.00
22 Feb 24	NOTES 4.125%02-15-2027	99.15625							
Settled	CUSIP : 91282CKA8 / BMO CHICAGO BRANCH PURCHASED 25,000.00 PAR 02-21-24 AT A PRICE OF \$99.156250 PLUS ACCRUED INTEREST PAID								
01 Aug 23	UNITED STATES OF AMER TREAS	30,000.000	-29,864.06	-10.09	0.00	29,864.06	0.00	0.00	0.00
03 Aug 23	NOTES 4.125%07-31-2028	99.546875							
Settled	CUSIP : 91282CHQ7 / MUFG SECURITIES EMEA PLC PURCHASED 30,000.00 PAR 08-01-23 AT A PRICE OF \$99.546875 PLUS ACCRUED INTEREST PAID								
07 Aug 23	UNITED STATES OF AMER TREAS	40,000.000	-39,934.38	-40.35	0.00	39,934.38	0.00	0.00	0.00
09 Aug 23	NOTES 4.125%07-31-2028	99.835938							
Settled	CUSIP : 91282CHQ7 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 40,000.00 PAR 08-07-23 AT A PRICE OF \$99.835938 PLUS ACCRUED INTEREST PAID								
23 Aug 23	UNITED STATES OF AMER TREAS	50,000.000	-49,500.00	-140.12	0.00	49,500.00	0.00	0.00	0.00
25 Aug 23	NOTES 4.125%07-31-2028	99.00							
Settled	CUSIP : 91282CHQ7 / BNP PARIBAS SECURITIES CORPORATION PURCHASED 50,000.00 PAR 08-23-23 AT A PRICE OF \$99.000000 PLUS ACCRUED INTEREST PAID								
06 Feb 24	UNITED STATES OF AMER TREAS	30,000.000	-29,880.47	-28.02	0.00	29,880.47	0.00	0.00	0.00
08 Feb 24	NOTES 4.25% 01-31-2026	99.6015625							
Settled	CUSIP : 91282CJV4 / GOLDMAN, SACHS & CO. PURCHASED 30,000.00 PAR 02-06-24 AT A PRICE OF \$99.601562 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Government bonds

United States - USD

07 Feb 24	UNITED STATES OF AMER TREAS	60,000.000	-59,807.81	-63.05	0.00	59,807.81	0.00	0.00	0.00
09 Feb 24	NOTES 4.25% 01-31-2026	99.6796875							
Settled	CUSIP : 91282CJV4 / CITIGROUP GLOBAL MARKETS INC./SALOMON BROTHERS PURCHASED 60,000.00 PAR 02-07-24 AT A PRICE OF \$99.679687 PLUS ACCRUED INTEREST PAID								
13 Feb 24	UNITED STATES OF AMER TREAS	60,000.000	-59,550.00	-105.08	0.00	59,550.00	0.00	0.00	0.00
15 Feb 24	NOTES 4.25% 01-31-2026	99.25							
Settled	CUSIP : 91282CJV4 / BOFA SECURITIES, INC./FIXED INCOME PURCHASED 60,000.00 PAR 02-13-24 AT A PRICE OF \$99.250000 PLUS ACCRUED INTEREST PAID								
21 Feb 24	UNITED STATES OF AMER TREAS	625,000.000	-620,385.74	-1,605.43	0.00	620,385.74	0.00	0.00	0.00
22 Feb 24	NOTES 4.25% 01-31-2026	99.261719							
Settled	CUSIP : 91282CJV4 / BMO CHICAGO BRANCH PURCHASED 625,000.00 PAR 02-21-24 AT A PRICE OF \$99.261719 PLUS ACCRUED INTEREST PAID								
05 Mar 24	UNITED STATES OF AMER TREAS	25,000.000	-25,125.00	-20.21	0.00	25,125.00	0.00	0.00	0.00
07 Mar 24	NOTES 4.25% 02-28-2029	100.50							
Settled	CUSIP : 91282CKD2 / HILLTOP SECURITIES PURCHASED 25,000.00 PAR 03-05-24 AT A PRICE OF \$100.500000 PLUS ACCRUED INTEREST PAID								
06 Mar 24	UNITED STATES OF AMER TREAS	35,000.000	-35,232.42	-32.34	0.00	35,232.42	0.00	0.00	0.00
08 Mar 24	NOTES 4.25% 02-28-2029	100.664062							
Settled	CUSIP : 91282CKD2 / KEYBANC CAPITAL MARKETS INC PURCHASED 35,000.00 PAR 03-06-24 AT A PRICE OF \$100.664062 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Government bonds

United States - USD

06 Mar 24	UNITED STATES OF AMER TREAS	35,000.000	-35,224.22	-32.34	0.00	35,224.22	0.00	0.00	0.00
08 Mar 24	NOTES 4.25% 02-28-2029	100.640625							
Settled	CUSIP : 91282CKD2 / SCOTIA CAPITAL (USA) INC. PURCHASED 35,000.00 PAR 03-06-24 AT A PRICE OF \$100.640625 PLUS ACCRUED INTEREST PAID								
13 Mar 24	UNITED STATES OF AMER TREAS	135,000.000	-135,358.59	-233.87	0.00	135,358.59	0.00	0.00	0.00
15 Mar 24	NOTES 4.25% 02-28-2029	100.265625							
Settled	CUSIP : 91282CKD2 / BOFA SECURITIES, INC./FIXED INCOME PURCHASED 135,000.00 PAR 03-13-24 AT A PRICE OF \$100.265625 PLUS ACCRUED INTEREST PAID								
15 Mar 24	UNITED STATES OF AMER TREAS	20,000.000	-19,925.00	-43.89	0.00	19,925.00	0.00	0.00	0.00
19 Mar 24	NOTES 4.25% 02-28-2029	99.625							
Settled	CUSIP : 91282CKD2 / BOFA SECURITIES, INC. PURCHASED 20,000.00 PAR 03-15-24 AT A PRICE OF \$99.625000 PLUS ACCRUED INTEREST PAID								
18 Mar 24	UNITED STATES OF AMER TREAS	35,000.000	-34,852.34	-80.84	0.00	34,852.34	0.00	0.00	0.00
20 Mar 24	NOTES 4.25% 02-28-2029	99.578125							
Settled	CUSIP : 91282CKD2 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 35,000.00 PAR 03-18-24 AT A PRICE OF \$99.578125 PLUS ACCRUED INTEREST PAID								
20 Mar 24	UNITED STATES OF AMER TREAS	80,000.000	-79,818.75	-203.26	0.00	79,818.75	0.00	0.00	0.00
22 Mar 24	NOTES 4.25% 02-28-2029	99.773437							
Settled	CUSIP : 91282CKD2 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 80,000.00 PAR 03-20-24 AT A PRICE OF \$99.773437 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Government bonds

United States - USD

14 May 24	UNITED STATES OF AMER TREAS	50,000.000	-49,593.75	-5.94	0.00	49,593.75	0.00	0.00	0.00
16 May 24	NOTES 4.375% 05-15-2034	99.1875							
Settled	CUSIP : 91282CKQ3 / WELLS FARGO BANK MINNESOTA NA PURCHASED 50,000.00 PAR 05-14-24 AT A PRICE OF \$99.187500 PLUS ACCRUED INTEREST PAID								
14 May 24	UNITED STATES OF AMER TREAS	85,000.000	-84,495.31	-10.11	0.00	84,495.31	0.00	0.00	0.00
16 May 24	NOTES 4.375% 05-15-2034	99.40625							
Settled	CUSIP : 91282CKQ3 / WELLS FARGO BANK MINNESOTA NA PURCHASED 85,000.00 PAR 05-14-24 AT A PRICE OF \$99.406250 PLUS ACCRUED INTEREST PAID								
14 May 24	UNITED STATES OF AMER TREAS	85,000.000	-84,548.44	-10.11	0.00	84,548.44	0.00	0.00	0.00
16 May 24	NOTES 4.375% 05-15-2034	99.46875							
Settled	CUSIP : 91282CKQ3 / CITIGROUP GLOBAL MARKETS INC./SALOMON BROTHERS PURCHASED 85,000.00 PAR 05-14-24 AT A PRICE OF \$99.468750 PLUS ACCRUED INTEREST PAID								
20 May 24	UNITED STATES OF AMER TREAS	30,000.000	-29,831.25	-24.97	0.00	29,831.25	0.00	0.00	0.00
22 May 24	NOTES 4.375% 05-15-2034	99.4375							
Settled	CUSIP : 91282CKQ3 / CITIGROUP GLOBAL MARKETS INC./SALOMON BROTHERS PURCHASED 30,000.00 PAR 05-20-24 AT A PRICE OF \$99.437500 PLUS ACCRUED INTEREST PAID								
20 May 24	UNITED STATES OF AMER TREAS	25,000.000	-24,867.19	-20.81	0.00	24,867.19	0.00	0.00	0.00
22 May 24	NOTES 4.375% 05-15-2034	99.46876							
Settled	CUSIP : 91282CKQ3 / BARCLAYS CAPITAL INC. FIXED INCOME								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Government bonds

United States - USD

PURCHASED 25,000.00 PAR 05-20-24 AT A PRICE OF \$99.468760 PLUS ACCRUED INTEREST PAID									
21 May 24	UNITED STATES OF AMER TREAS	80,000.000	-79,775.00	-76.09	0.00	79,775.00	0.00	0.00	0.00
23 May 24	NOTES 4.375% 05-15-2034	99.71875							
Settled	CUSIP : 91282CKQ3 / SCOTIA CAPITAL (USA) INC.								
PURCHASED 80,000.00 PAR 05-21-24 AT A PRICE OF \$99.718750 PLUS ACCRUED INTEREST PAID									
21 May 24	UNITED STATES OF AMER TREAS	50,000.000	-49,843.75	-47.55	0.00	49,843.75	0.00	0.00	0.00
23 May 24	NOTES 4.375% 05-15-2034	99.6875							
Settled	CUSIP : 91282CKQ3 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES)								
PURCHASED 50,000.00 PAR 05-21-24 AT A PRICE OF \$99.687500 PLUS ACCRUED INTEREST PAID									
21 May 24	UNITED STATES OF AMER TREAS	25,000.000	-24,941.41	-23.78	0.00	24,941.41	0.00	0.00	0.00
23 May 24	NOTES 4.375% 05-15-2034	99.765625							
Settled	CUSIP : 91282CKQ3 / AMHERST PIERPONT SECURITIES LLC								
PURCHASED 25,000.00 PAR 05-21-24 AT A PRICE OF \$99.765625 PLUS ACCRUED INTEREST PAID									
03 Jun 24	UNITED STATES OF AMER TREAS	85,000.000	-84,774.22	-202.11	0.00	84,774.22	0.00	0.00	0.00
04 Jun 24	NOTES 4.375% 05-15-2034	99.734375							
Settled	CUSIP : 91282CKQ3 / RBC CAPITAL MARKETS, LLC								
PURCHASED 85,000.00 PAR 06-03-24 AT A PRICE OF \$99.734375 PLUS ACCRUED INTEREST PAID									
06 Jun 24	UNITED STATES OF AMER TREAS	45,000.000	-45,302.34	-123.05	0.00	45,302.34	0.00	0.00	0.00
07 Jun 24	NOTES 4.375% 05-15-2034	100.671875							
Settled	CUSIP : 91282CKQ3 / GOLDMAN, SACHS & CO.								
PURCHASED 45,000.00 PAR 06-06-24 AT A PRICE OF \$100.671875 PLUS ACCRUED INTEREST PAID									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Broker/Commission</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Purchases

Fixed Income

Government bonds

United States - USD

10 Jun 24 11 Jun 24 Settled	UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3 / CITIGROUP GLOBAL MARKETS INC./SALOMON BROTHERS PURCHASED 20,000.00 PAR 06-10-24 AT A PRICE OF \$99.242187 PLUS ACCRUED INTEREST PAID	20,000.000 99.242187	-19,848.44	-64.20	0.00	19,848.44	0.00	0.00	0.00
10 Jun 24 11 Jun 24 Settled	UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3 / BNP PARIBAS SECURITIES CORPORATION PURCHASED 80,000.00 PAR 06-10-24 AT A PRICE OF \$99.273437 PLUS ACCRUED INTEREST PAID	80,000.000 99.273437	-79,418.75	-256.79	0.00	79,418.75	0.00	0.00	0.00
20 Jun 24 21 Jun 24 Settled	UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3 / GOLDMAN, SACHS & CO. PURCHASED 55,000.00 PAR 06-20-24 AT A PRICE OF \$100.992187 PLUS ACCRUED INTEREST PAID	55,000.000 100.992187	-55,545.71	-241.93	0.00	55,545.71	0.00	0.00	0.00
20 Jun 24 21 Jun 24 Settled	UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3 / BARCLAYS CAPITAL INC. FIXED INCOME PURCHASED 95,000.00 PAR 06-20-24 AT A PRICE OF \$100.968747 PLUS ACCRUED INTEREST PAID	95,000.000 100.968747	-95,920.31	-417.88	0.00	95,920.31	0.00	0.00	0.00
21 Jun 24 24 Jun 24 Settled	UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3 / J.P. MORGAN SECURITIES LLC PURCHASED 45,000.00 PAR 06-21-24 AT A PRICE OF \$100.902343 PLUS ACCRUED INTEREST PAID	45,000.000 100.902343	-45,406.06	-213.99	0.00	45,406.06	0.00	0.00	0.00

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Government bonds

United States - USD

26 Jun 24	UNITED STATES OF AMER TREAS	65,000.000	-65,446.87	-332.29	0.00	65,446.87	0.00	0.00	0.00
27 Jun 24	NOTES 4.375% 05-15-2034	100.6875							
Settled	CUSIP : 91282CKQ3 / GOLDMAN, SACHS & CO. PURCHASED 65,000.00 PAR 06-26-24 AT A PRICE OF \$100.687500 PLUS ACCRUED INTEREST PAID								
28 Sep 23	UNITED STATES OF AMER TREAS	45,000.000	-44,838.28	-173.08	0.00	44,838.28	0.00	0.00	0.00
02 Oct 23	NOTES 4.375%08-31-2028	99.640625							
Settled	CUSIP : 91282CHX2 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 45,000.00 PAR 09-28-23 AT A PRICE OF \$99.640625 PLUS ACCRUED INTEREST PAID								
22 Apr 24	UNITED STATES OF AMER TREAS	105,000.000	-104,101.76	-309.84	0.00	104,101.76	0.00	0.00	0.00
24 Apr 24	NOTES 4.5% 03-31-2026	99.144533							
Settled	CUSIP : 91282CKH3 / MIZUHO SECURITIES USA INC. PURCHASED 105,000.00 PAR 04-22-24 AT A PRICE OF \$99.144533 PLUS ACCRUED INTEREST PAID								
26 Apr 24	UNITED STATES OF AMER TREAS	50,000.000	-49,564.46	-92.21	0.00	49,564.46	0.00	0.00	0.00
30 Apr 24	NOTES 4.5% 04-15-2027	99.128906							
Settled	CUSIP : 91282CKJ9 / GOLDMAN, SACHS & CO. PURCHASED 50,000.00 PAR 04-26-24 AT A PRICE OF \$99.128906 PLUS ACCRUED INTEREST PAID								
02 May 24	UNITED STATES OF AMER TREAS	15,000.000	-15,028.13	-11.31	0.00	15,028.13	0.00	0.00	0.00
06 May 24	NOTES 4.625%04-30-2029	100.1875							
Settled	CUSIP : 91282CKP5 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 15,000.00 PAR 05-02-24 AT A PRICE OF \$100.187500 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<b>Purchases</b>									
<b>Fixed Income</b>									
<b>Government bonds</b>									
<b>United States - USD</b>									
14 May 24	UNITED STATES OF AMER TREAS	55,000.000	-55,386.72	-110.60	0.00	55,386.72	0.00	0.00	0.00
16 May 24	NOTES 4.625%04-30-2029	100.703125							
Settled	CUSIP : 91282CKP5 / WELLS FARGO BANK MINNESOTA NA PURCHASED 55,000.00 PAR 05-14-24 AT A PRICE OF \$100.703125 PLUS ACCRUED INTEREST PAID								
23 May 24	UNITED STATES OF AMER TREAS	50,000.000	-50,195.31	-175.95	0.00	50,195.31	0.00	0.00	0.00
28 May 24	NOTES 4.625%04-30-2029	100.390625							
Settled	CUSIP : 91282CKP5 / MORGAN STANLEY & CO. LLC PURCHASED 50,000.00 PAR 05-23-24 AT A PRICE OF \$100.390625 PLUS ACCRUED INTEREST PAID								
23 May 24	UNITED STATES OF AMER TREAS	15,000.000	-15,051.56	-52.79	0.00	15,051.56	0.00	0.00	0.00
28 May 24	NOTES 4.625%04-30-2029	100.34375							
Settled	CUSIP : 91282CKP5 / HILLTOP SECURITIES PURCHASED 15,000.00 PAR 05-23-24 AT A PRICE OF \$100.343750 PLUS ACCRUED INTEREST PAID								
28 May 24	UNITED STATES OF AMER TREAS	35,000.000	-35,084.77	-127.56	0.00	35,084.77	0.00	0.00	0.00
29 May 24	NOTES 4.625%04-30-2029	100.2422							
Settled	CUSIP : 91282CKP5 / HSBC BANK CANADA PURCHASED 35,000.00 PAR 05-28-24 AT A PRICE OF \$100.242200 PLUS ACCRUED INTEREST PAID								
06 May 24	UNITED STATES OF AMER TREAS	120,000.000	-121,012.50	-120.65	0.00	121,012.50	0.00	0.00	0.00
08 May 24	NOTES 4.625%04-30-2031	100.84375							
Settled	CUSIP : 91282CKN0 / BOFA SECURITIES, INC./FIXED INCOME PURCHASED 120,000.00 PAR 05-06-24 AT A PRICE OF \$100.843750 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Government bonds

United States - USD

12 Oct 23	UNITED STATES OF AMER TREAS	120,000.000	-119,639.06	-197.13	0.00	119,639.06	0.00	0.00	0.00
13 Oct 23	NOTES 4.625%09-30-2028	99.6992188							
Settled	CUSIP : 91282CJA0 / BMO CHICAGO BRANCH PURCHASED 120,000.00 PAR 10-12-23 AT A PRICE OF \$99.699218 PLUS ACCRUED INTEREST PAID								
19 Oct 23	UNITED STATES OF AMER TREAS	35,000.000	-34,494.14	-101.72	0.00	34,494.14	0.00	0.00	0.00
23 Oct 23	NOTES 4.625%09-30-2028	98.554688							
Settled	CUSIP : 91282CJA0 / JEFFERIES LLC PURCHASED 35,000.00 PAR 10-19-23 AT A PRICE OF \$98.554688 PLUS ACCRUED INTEREST PAID								
26 Oct 23	UNITED STATES OF AMER TREAS	25,000.000	-24,804.69	-94.77	0.00	24,804.69	0.00	0.00	0.00
30 Oct 23	NOTES 4.625%09-30-2028	99.21875							
Settled	CUSIP : 91282CJA0 / BARCLAYS CAPITAL INC. FIXED INCOME PURCHASED 25,000.00 PAR 10-26-23 AT A PRICE OF \$99.218750 PLUS ACCRUED INTEREST PAID								
12 Oct 23	UNITED STATES OF AMER TREAS	160,000.000	-159,037.50	-20.22	0.00	159,037.50	0.00	0.00	0.00
16 Oct 23	NOTES 4.625%10-15-2026	99.3984375							
Settled	CUSIP : 91282CJC6 / GOLDMAN, SACHS & CO. PURCHASED 160,000.00 PAR 10-12-23 AT A PRICE OF \$99.398437 PLUS ACCRUED INTEREST PAID								
30 May 24	UNITED STATES OF AMER TREAS	10,000.000	-9,935.16	-19.57	0.00	9,935.16	0.00	0.00	0.00
31 May 24	NOTES 4.75% 05-15-2027	99.351562							
Settled	CUSIP : 91282CKR1 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 10,000.00 PAR 05-30-24 AT A PRICE OF \$99.351562 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Government bonds

United States - USD

05 Jun 24 06 Jun 24 Settled	UNITED STATES OF AMER TREAS NOTES 4.75% 05-15-2027 CUSIP : 91282CKR1 / MARKETAXESS CORPORATION PURCHASED 5,000.00 PAR 06-05-24 AT A PRICE OF \$99.867187 PLUS ACCRUED INTEREST PAID	5,000.000 99.867187	-4,993.36	-13.45	0.00	4,993.36	0.00	0.00	0.00
14 Jun 24 17 Jun 24 Settled	UNITED STATES OF AMER TREAS NOTES 4.75% 05-15-2027 CUSIP : 91282CKR1 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 35,000.00 PAR 06-14-24 AT A PRICE OF \$100.109375 PLUS ACCRUED INTEREST PAID	35,000.000 100.109375	-35,038.28	-141.24	0.00	35,038.28	0.00	0.00	0.00
07 May 24 09 May 24 Settled	UNITED STATES OF AMER TREAS NOTES 4.875%04-30-2026 CUSIP : 91282CKK6 / SUMRIDGE PARTNERS LLC PURCHASED 25,000.00 PAR 05-07-24 AT A PRICE OF \$100.093750 PLUS ACCRUED INTEREST PAID	25,000.000 100.09375	-25,023.44	-29.81	0.00	25,023.44	0.00	0.00	0.00
07 May 24 09 May 24 Settled	UNITED STATES OF AMER TREAS NOTES 4.875%04-30-2026 CUSIP : 91282CKK6 / CITIGROUP GLOBAL MARKETS INC./SALOMON BROTHERS PURCHASED 15,000.00 PAR 05-07-24 AT A PRICE OF \$100.105468 PLUS ACCRUED INTEREST PAID	15,000.000 100.105468	-15,015.82	-17.88	0.00	15,015.82	0.00	0.00	0.00
14 May 24 16 May 24 Settled	UNITED STATES OF AMER TREAS NOTES 4.875%04-30-2026 CUSIP : 91282CKK6 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 70,000.00 PAR 05-14-24 AT A PRICE OF \$100.070312 PLUS ACCRUED INTEREST PAID	70,000.000 100.070312	-70,049.22	-148.37	0.00	70,049.22	0.00	0.00	0.00

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Government bonds

United States - USD

21 May 24	UNITED STATES OF AMER TREAS	75,000.000	-75,070.31	-228.52	0.00	75,070.31	0.00	0.00	0.00
23 May 24	NOTES 4.875%04-30-2026	100.09375							
Settled	CUSIP : 91282CKK6 / DEUTSCHE BANK SECURITIES INC. PURCHASED 75,000.00 PAR 05-21-24 AT A PRICE OF \$100.093750 PLUS ACCRUED INTEREST PAID								
07 Dec 23	UNITED STATES OF AMER TREAS	60,000.000	-60,325.78	-87.91	0.00	60,325.78	0.00	0.00	0.00
11 Dec 23	NOTES 4.875%11-30-2025	100.5429688							
Settled	CUSIP : 91282CJL6 / BOFA SECURITIES, INC./FIXED INCOME PURCHASED 60,000.00 PAR 12-07-23 AT A PRICE OF \$100.542968 PLUS ACCRUED INTEREST PAID								
20 Dec 23	UNITED STATES OF AMER TREAS	75,000.000	-75,659.18	-219.77	0.00	75,659.18	0.00	0.00	0.00
22 Dec 23	NOTES 4.875%11-30-2025	100.878906							
Settled	CUSIP : 91282CJL6 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 75,000.00 PAR 12-20-23 AT A PRICE OF \$100.878906 PLUS ACCRUED INTEREST PAID								
02 Nov 23	UNITED STATES OF AMER TREAS	5,000.000	-5,050.78	-4.02	0.00	5,050.78	0.00	0.00	0.00
06 Nov 23	NOTES 4.875%DUE 10-31-2028	101.015625							
Settled	CUSIP : 91282CJF9 / ROBERT W. BAIRD & CO. INCORPORATED PURCHASED 5,000.00 PAR 11-02-23 AT A PRICE OF \$101.015625 PLUS ACCRUED INTEREST PAID								
06 Nov 23	UNITED STATES OF AMER TREAS	50,000.000	-50,609.38	-60.27	0.00	50,609.38	0.00	0.00	0.00
09 Nov 23	NOTES 4.875%DUE 10-31-2028	101.21875							
Settled	CUSIP : 91282CJF9 / JANE STREET EXECUTION SERVICES LLC PURCHASED 50,000.00 PAR 11-06-23 AT A PRICE OF \$101.218750 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Government bonds

United States - USD

09 Nov 23 13 Nov 23 Settled	UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP : 91282CJF9 / HILLTOP SECURITIES PURCHASED 45,000.00 PAR 11-09-23 AT A PRICE OF \$101.093750 PLUS ACCRUED INTEREST PAID	45,000.000 101.09375	-45,492.19	-78.35	0.00	45,492.19	0.00	0.00	0.00
10 Nov 23 14 Nov 23 Settled	UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP : 91282CJF9 / OPPENHEIMER & CO. INC. PURCHASED 50,000.00 PAR 11-10-23 AT A PRICE OF \$100.972656 PLUS ACCRUED INTEREST PAID	50,000.000 100.9726563	-50,486.33	-93.75	0.00	50,486.33	0.00	0.00	0.00
16 Nov 23 20 Nov 23 Settled	UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP : 91282CJF9 / MORGAN STANLEY & CO. LLC PURCHASED 35,000.00 PAR 11-16-23 AT A PRICE OF \$101.984375 PLUS ACCRUED INTEREST PAID	35,000.000 101.984375	-35,694.53	-93.75	0.00	35,694.53	0.00	0.00	0.00
16 Nov 23 20 Nov 23 Settled	UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP : 91282CJF9 / BMO CHICAGO BRANCH PURCHASED 35,000.00 PAR 11-16-23 AT A PRICE OF \$102.011718 PLUS ACCRUED INTEREST PAID	35,000.000 102.0117188	-35,704.10	-93.75	0.00	35,704.10	0.00	0.00	0.00
16 Nov 23 20 Nov 23 Settled	UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP : 91282CJF9 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 85,000.00 PAR 11-16-23 AT A PRICE OF \$101.906250 PLUS ACCRUED INTEREST PAID	85,000.000 101.90625	-86,620.31	-227.68	0.00	86,620.31	0.00	0.00	0.00

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Government bonds

United States - USD

17 Nov 23	UNITED STATES OF AMER TREAS	170,000.000	-173,174.22	-478.13	0.00	173,174.22	0.00	0.00	0.00
21 Nov 23	NOTES 4.875%DUE 10-31-2028	101.867188							
Settled	CUSIP : 91282CJF9 / JEFFERIES LLC PURCHASED 170,000.00 PAR 11-17-23 AT A PRICE OF \$101.867188 PLUS ACCRUED INTEREST PAID								
20 Nov 23	UNITED STATES OF AMER TREAS	55,000.000	-56,048.44	-162.05	0.00	56,048.44	0.00	0.00	0.00
22 Nov 23	NOTES 4.875%DUE 10-31-2028	101.90625							
Settled	CUSIP : 91282CJF9 / MERRILL LYNCH PROFESSIONAL CLEARING CORP. PURCHASED 55,000.00 PAR 11-20-23 AT A PRICE OF \$101.906250 PLUS ACCRUED INTEREST PAID								
27 Nov 23	UNITED STATES OF AMER TREAS	20,000.000	-20,353.13	-77.68	0.00	20,353.13	0.00	0.00	0.00
29 Nov 23	NOTES 4.875%DUE 10-31-2028	101.765625							
Settled	CUSIP : 91282CJF9 / MIZUHO SECURITIES USA INC. PURCHASED 20,000.00 PAR 11-27-23 AT A PRICE OF \$101.765625 PLUS ACCRUED INTEREST PAID								
29 Nov 23	UNITED STATES OF AMER TREAS	25,000.000	-25,699.22	-103.79	0.00	25,699.22	0.00	0.00	0.00
01 Dec 23	NOTES 4.875%DUE 10-31-2028	102.796875							
Settled	CUSIP : 91282CJF9 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 25,000.00 PAR 11-29-23 AT A PRICE OF \$102.796875 PLUS ACCRUED INTEREST PAID								
30 Nov 23	UNITED STATES OF AMER TREAS	25,000.000	-25,632.81	-113.84	0.00	25,632.81	0.00	0.00	0.00
04 Dec 23	NOTES 4.875%DUE 10-31-2028	102.53125							
Settled	CUSIP : 91282CJF9 / J.P. MORGAN SECURITIES LLC PURCHASED 25,000.00 PAR 11-30-23 AT A PRICE OF \$102.531250 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>		<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Purchases

Fixed Income

Government bonds

United States - USD

30 Nov 23	UNITED STATES OF AMER TREAS		50,000.000	-51,277.34	-227.68	0.00	51,277.34	0.00	0.00	0.00
04 Dec 23	NOTES 4.875%DUE 10-31-2028		102.5546875							
Settled	CUSIP : 91282CJF9 / BOFA SECURITIES, INC./FIXED INCOME PURCHASED 50,000.00 PAR 11-30-23 AT A PRICE OF \$102.554687 PLUS ACCRUED INTEREST PAID									
14 Nov 23	UNITED STATES OF AMER TREAS		45,000.000	-45,147.66	-98.90	0.00	45,147.66	0.00	0.00	0.00
16 Nov 23	NOTES 5% DUE 10-31-2025		100.328125							
Settled	CUSIP : 91282CJE2 / RAYMOND JAMES & ASSOCIATES, INC/FI PURCHASED 45,000.00 PAR 11-14-23 AT A PRICE OF \$100.328125 PLUS ACCRUED INTEREST PAID									
11 Oct 23	UNITED STATES OF AMER TREAS		525,000.000	-525,143.55	-860.66	0.00	525,143.55	0.00	0.00	0.00
12 Oct 23	NOTES 5% NTS 09-30-2025		100.0273438							
Settled	CUSIP : 91282CJB8 / BMO CHICAGO BRANCH PURCHASED 525,000.00 PAR 10-11-23 AT A PRICE OF \$100.027343 PLUS ACCRUED INTEREST PAID									
22 Aug 23	UNITED STATES OF AMER TREAS		35,000.000	-34,819.53	-108.42	0.00	34,819.53	0.00	0.00	0.00
24 Aug 23	NOTES DTD 07/31/2023 4.75%		99.484375							
Settled	07-31-2025 CUSIP : 91282CHN4 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 35,000.00 PAR 08-22-23 AT A PRICE OF \$99.484375 PLUS ACCRUED INTEREST PAID									
25 Jun 24	UNITED STATES TREAS 4.625%		10,000.000	-10,040.63	-13.90	0.00	10,040.63	0.00	0.00	0.00
26 Jun 24	06-15-2027		100.40625							
Settled	CUSIP : 91282CKV2 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES)									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Government bonds

United States - USD

PURCHASED 10,000.00 PAR 06-25-24 AT A PRICE OF \$100.406250 PLUS ACCRUED INTEREST PAID									
26 Jun 24	UNITED STATES TREAS 4.625%	15,000.000	-15,043.36	-22.75	0.00	15,043.36	0.00	0.00	0.00
27 Jun 24	06-15-2027	100.289062							
Settled	CUSIP : 91282CKV2 / BMO CHICAGO BRANCH PURCHASED 15,000.00 PAR 06-26-24 AT A PRICE OF \$100.289062 PLUS ACCRUED INTEREST PAID								
30 May 24	UNITED STATES TREAS BDS 4.625%	10,000.000	-9,810.94	-20.11	0.00	9,810.94	0.00	0.00	0.00
31 May 24	05-15-2044	98.109375							
Settled	CUSIP : 912810UB2 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 10,000.00 PAR 05-30-24 AT A PRICE OF \$98.109375 PLUS ACCRUED INTEREST PAID								
04 Jun 24	UNITED STATES TREAS BDS 4.625%	50,000.000	-50,398.44	-131.96	0.00	50,398.44	0.00	0.00	0.00
05 Jun 24	05-15-2044	100.796875							
Settled	CUSIP : 912810UB2 / HILLTOP SECURITIES PURCHASED 50,000.00 PAR 06-04-24 AT A PRICE OF \$100.796875 PLUS ACCRUED INTEREST PAID								
16 Feb 24	UNITED STATES TREAS BDS DTD	15,000.000	-15,719.53	-189.87	0.00	15,719.53	0.00	0.00	0.00
20 Feb 24	00300 4.75% 11-15-2053	104.796875							
Settled	CUSIP : 912810TV0 / RBC CAPITAL MARKETS, LLC PURCHASED 15,000.00 PAR 02-16-24 AT A PRICE OF \$104.796875 PLUS ACCRUED INTEREST PAID								
21 Feb 24	UNITED STATES TREAS BDS DTD	460,000.000	-479,909.38	-5,942.72	0.00	479,909.38	0.00	0.00	0.00
22 Feb 24	00300 4.75% 11-15-2053	104.328125							
Settled	CUSIP : 912810TV0 / BMO CHICAGO BRANCH PURCHASED 460,000.00 PAR 02-21-24 AT A PRICE OF \$104.328125 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Government bonds

United States - USD

21 Mar 24	UNITED STATES TREAS BDS DTD	25,000.000	-26,242.19	-427.37	0.00	26,242.19	0.00	0.00	0.00
25 Mar 24	00300 4.75% 11-15-2053	104.96876							
Settled	CUSIP : 912810TV0 / MIZUHO SECURITIES USA INC. PURCHASED 25,000.00 PAR 03-21-24 AT A PRICE OF \$104.968760 PLUS ACCRUED INTEREST PAID								
03 Apr 24	UNITED STATES TREAS BDS DTD	65,000.000	-67,579.69	-1,204.46	0.00	67,579.69	0.00	0.00	0.00
05 Apr 24	00300 4.75% 11-15-2053	103.96875							
Settled	CUSIP : 912810TV0 / WELLS FARGO BANK MINNESOTA NA PURCHASED 65,000.00 PAR 04-03-24 AT A PRICE OF \$103.968750 PLUS ACCRUED INTEREST PAID								
10 Apr 24	UNITED STATES TREAS BDS DTD	5,000.000	-5,126.56	-97.22	0.00	5,126.56	0.00	0.00	0.00
12 Apr 24	00300 4.75% 11-15-2053	102.5312							
Settled	CUSIP : 912810TV0 / BARCLAYS CAPITAL INC. FIXED INCOME PURCHASED 5,000.00 PAR 04-10-24 AT A PRICE OF \$102.531200 PLUS ACCRUED INTEREST PAID								
23 Apr 24	UNITED STATES TREAS BDS DTD	10,000.000	-10,075.00	-211.40	0.00	10,075.00	0.00	0.00	0.00
25 Apr 24	00300 4.75% 11-15-2053	100.75							
Settled	CUSIP : 912810TV0 / ROBERT W. BAIRD & CO. INCORPORATED PURCHASED 10,000.00 PAR 04-23-24 AT A PRICE OF \$100.750000 PLUS ACCRUED INTEREST PAID								
24 Apr 24	UNITED STATES TREAS BDS DTD	5,000.000	-4,981.25	-106.35	0.00	4,981.25	0.00	0.00	0.00
26 Apr 24	00300 4.75% 11-15-2053	99.625							
Settled	CUSIP : 912810TV0 / BARCLAYS CAPITAL INC. FIXED INCOME PURCHASED 5,000.00 PAR 04-24-24 AT A PRICE OF \$99.625000 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Government bonds

United States - USD

24 Apr 24	UNITED STATES TREAS BDS DTD	25,000.000	-24,882.81	-531.77	0.00	24,882.81	0.00	0.00	0.00
26 Apr 24	00300 4.75% 11-15-2053	99.53124							
Settled	CUSIP : 912810TV0 / BARCLAYS CAPITAL INC. FIXED INCOME PURCHASED 25,000.00 PAR 04-24-24 AT A PRICE OF \$99.531240 PLUS ACCRUED INTEREST PAID								
07 May 24	UNITED STATES TREAS BDS DTD	10,000.000	-10,250.00	-229.67	0.00	10,250.00	0.00	0.00	0.00
09 May 24	00300 4.75% 11-15-2053	102.50							
Settled	CUSIP : 912810TV0 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 10,000.00 PAR 05-07-24 AT A PRICE OF \$102.500000 PLUS ACCRUED INTEREST PAID								
09 Apr 24	UNITED STATES TREAS NTS 4.125%	15,000.000	-14,781.45	-18.60	0.00	14,781.45	0.00	0.00	0.00
11 Apr 24	03-31-2031	98.542968							
Settled	CUSIP : 91282CKF7 / BMO CHICAGO BRANCH PURCHASED 15,000.00 PAR 04-09-24 AT A PRICE OF \$98.542968 PLUS ACCRUED INTEREST PAID								
25 Apr 24	UNITED STATES TREAS NTS 4.125%	70,000.000	-67,528.13	-228.79	0.00	67,528.13	0.00	0.00	0.00
29 Apr 24	03-31-2031	96.46875							
Settled	CUSIP : 91282CKF7 / SCOTIA CAPITAL (USA) INC. PURCHASED 70,000.00 PAR 04-25-24 AT A PRICE OF \$96.468750 PLUS ACCRUED INTEREST PAID								
27 Jun 24	UNITED STATES TREAS NTS 4.25%	110,000.000	-109,750.78	-12.70	0.00	109,750.78	0.00	0.00	0.00
01 Jul 24	06-30-2029	99.773437							
Pending	CUSIP : 91282CKX8 / BMO CHICAGO BRANCH PURCHASED 110,000.00 PAR 06-27-24 AT A PRICE OF \$99.773437 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<b>Purchases</b>									
<b>Fixed Income</b>									
<b>Government bonds</b>									
<b>United States - USD</b>									
19 Jan 24 23 Jan 24 Settled	UNITED STATES TREAS NTS 4.25% 12-31-2025 CUSIP : 91282CJS1 / BARCLAYS CAPITAL INC. FIXED INCOME PURCHASED 15,000.00 PAR 01-19-24 AT A PRICE OF \$99.699218 PLUS ACCRUED INTEREST PAID	15,000.000 99.6992188	-14,954.88	-40.28	0.00	14,954.88	0.00	0.00	0.00
25 Jan 24 29 Jan 24 Settled	UNITED STATES TREAS NTS 4.25% 12-31-2025 CUSIP : 91282CJS1 / BMO CHICAGO BRANCH PURCHASED 5,000.00 PAR 01-25-24 AT A PRICE OF \$99.855468 PLUS ACCRUED INTEREST PAID	5,000.000 99.8554688	-4,992.77	-16.93	0.00	4,992.77	0.00	0.00	0.00
28 Aug 23 30 Aug 23 Settled	UNITED STATES TREAS NTS 4.375% 08-15-2026 CUSIP : 91282CHU8 / SCOTIA CAPITAL (USA) INC. PURCHASED 30,000.00 PAR 08-28-23 AT A PRICE OF \$99.125000 PLUS ACCRUED INTEREST PAID	30,000.000 99.125	-29,737.50	-53.50	0.00	29,737.50	0.00	0.00	0.00
28 Sep 23 29 Sep 23 Settled	UNITED STATES TREAS NTS 4.375% 08-15-2026 CUSIP : 91282CHU8 / PERSHING LLC PURCHASED 35,000.00 PAR 09-28-23 AT A PRICE OF \$98.632812 PLUS ACCRUED INTEREST PAID	35,000.000 98.6328125	-34,521.48	-187.25	0.00	34,521.48	0.00	0.00	0.00
21 Jun 24 24 Jun 24 Settled	UNITED STATES TREAS NTS 4.5% 05-31-2029 CUSIP : 91282CKT7 / BMO CHICAGO BRANCH PURCHASED 105,000.00 PAR 06-21-24 AT A PRICE OF \$101.000000 PLUS ACCRUED INTEREST PAID	105,000.000 101.00	-106,050.00	-309.84	0.00	106,050.00	0.00	0.00	0.00

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
<b>Fixed Income</b>									
<b>Government bonds</b>									
<b>United States - USD</b>									
25 Jun 24	UNITED STATES TREAS NTS 4.5%	40,000.000	-40,403.13	-127.87	0.00	40,403.13	0.00	0.00	0.00
26 Jun 24	05-31-2029	101.007825							
Settled	CUSIP : 91282CKT7 / BARCLAYS CAPITAL INC. FIXED INCOME PURCHASED 40,000.00 PAR 06-25-24 AT A PRICE OF \$101.007825 PLUS ACCRUED INTEREST PAID								
28 Jun 24	UNITED STATES TREAS NTS 4.5%	20,000.000	-20,154.69	-76.23	0.00	20,154.69	0.00	0.00	0.00
01 Jul 24	05-31-2029	100.77345							
Pending	CUSIP : 91282CKT7 / BARCLAYS CAPITAL INC. FIXED INCOME PURCHASED 20,000.00 PAR 06-28-24 AT A PRICE OF \$100.773450 PLUS ACCRUED INTEREST PAID								
30 Oct 23	UNITED STATES TREAS NTS 4.875%	30,000.000	-29,967.19	-4.02	0.00	29,967.19	0.00	0.00	0.00
01 Nov 23	10-31-2030	99.890625							
Settled	CUSIP : 91282CJG7 / JANE STREET EXECUTION SERVICES LLC PURCHASED 30,000.00 PAR 10-30-23 AT A PRICE OF \$99.890625 PLUS ACCRUED INTEREST PAID								
03 Nov 23	UNITED STATES TREAS NTS 4.875%	205,000.000	-209,019.92	-164.73	0.00	209,019.92	0.00	0.00	0.00
06 Nov 23	10-31-2030	101.9609375							
Settled	CUSIP : 91282CJG7 / GOLDMAN, SACHS & CO. PURCHASED 205,000.00 PAR 11-03-23 AT A PRICE OF \$101.960937 PLUS ACCRUED INTEREST PAID								
03 Jun 24	UNITED STATES TREAS NTS DTD	35,000.000	-35,473.05	-17.69	0.00	35,473.05	0.00	0.00	0.00
04 Jun 24	4.625% 05-31-2031	101.351562							
Settled	CUSIP : 91282CKU4 / BNP PARIBAS SECURITIES CORPORATION PURCHASED 35,000.00 PAR 06-03-24 AT A PRICE OF \$101.351562 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
<b>Fixed Income</b>									
<b>Government bonds</b>									
<b>United States - USD</b>									
12 Jun 24	UNITED STATES TREAS NTS DTD	10,000.000	-10,223.44	-16.43	0.00	10,223.44	0.00	0.00	0.00
13 Jun 24	4.625% 05-31-2031	102.234375							
Settled	CUSIP : 91282CKU4 / CITIGROUP GLOBAL MARKETS INC./SALOMON BROTHERS PURCHASED 10,000.00 PAR 06-12-24 AT A PRICE OF \$102.234375 PLUS ACCRUED INTEREST PAID								
29 Feb 24	UNITED STATES TREAS NTS DTD	305,000.000	-304,785.55	-35.22	0.00	304,785.55	0.00	0.00	0.00
01 Mar 24	02/29/2024 4.25% 02-28-2031	99.9296875							
Settled	CUSIP : 91282CKC4 / GOLDMAN, SACHS & CO. PURCHASED 305,000.00 PAR 02-29-24 AT A PRICE OF \$99.929687 PLUS ACCRUED INTEREST PAID								
05 Dec 23	UNITED STATES TREAS NTS T-NOTE	50,000.000	-50,535.16	-41.84	0.00	50,535.16	0.00	0.00	0.00
07 Dec 23	4.375% 11-30-2028	101.070312							
Settled	CUSIP : 91282CJN2 / SCOTIA CAPITAL (USA) INC. PURCHASED 50,000.00 PAR 12-05-23 AT A PRICE OF \$101.070312 PLUS ACCRUED INTEREST PAID								
06 Dec 23	UNITED STATES TREAS NTS T-NOTE	90,000.000	-90,998.44	-86.07	0.00	90,998.44	0.00	0.00	0.00
08 Dec 23	4.375% 11-30-2028	101.109375							
Settled	CUSIP : 91282CJN2 / TORONTO DOMINION BANK, THE PURCHASED 90,000.00 PAR 12-06-23 AT A PRICE OF \$101.109375 PLUS ACCRUED INTEREST PAID								
07 Dec 23	UNITED STATES TREAS NTS T-NOTE	95,000.000	-96,142.97	-124.91	0.00	96,142.97	0.00	0.00	0.00
11 Dec 23	4.375% 11-30-2028	101.203125							
Settled	CUSIP : 91282CJN2 / TORONTO DOMINION BANK, THE PURCHASED 95,000.00 PAR 12-07-23 AT A PRICE OF \$101.203125 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Government bonds

United States - USD

11 Dec 23	UNITED STATES TREAS NTS T-NOTE	30,000.000	-30,168.75	-46.62	0.00	30,168.75	0.00	0.00	0.00
13 Dec 23	4.375% 11-30-2028	100.5625							
Settled	CUSIP : 91282CJN2 / SUNTRUST BANK PURCHASED 30,000.00 PAR 12-11-23 AT A PRICE OF \$100.562500 PLUS ACCRUED INTEREST PAID								
14 Jul 23	WI TREASURY SEC 3.375%	45,000.000	-43,481.25	-264.13	0.00	43,481.25	0.00	0.00	0.00
18 Jul 23	05-15-2033	96.625							
Settled	CUSIP : 91282CHC8 / GOLDMAN, SACHS & CO. PURCHASED 45,000.00 PAR 07-14-23 AT A PRICE OF \$96.625000 PLUS ACCRUED INTEREST PAID								
18 Jul 23	WI TREASURY SEC 3.375%	25,000.000	-24,160.16	-151.32	0.00	24,160.16	0.00	0.00	0.00
20 Jul 23	05-15-2033	96.640625							
Settled	CUSIP : 91282CHC8 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 25,000.00 PAR 07-18-23 AT A PRICE OF \$96.640625 PLUS ACCRUED INTEREST PAID								
21 Jul 23	WI TREASURY SEC 3.375%	40,000.000	-38,506.25	-260.46	0.00	38,506.25	0.00	0.00	0.00
25 Jul 23	05-15-2033	96.265625							
Settled	CUSIP : 91282CHC8 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 40,000.00 PAR 07-21-23 AT A PRICE OF \$96.265625 PLUS ACCRUED INTEREST PAID								
26 Jul 23	WI TREASURY SEC 3.375%	65,000.000	-62,361.91	-435.17	0.00	62,361.91	0.00	0.00	0.00
27 Jul 23	05-15-2033	95.9414063							
Settled	CUSIP : 91282CHC8 / BMO CHICAGO BRANCH PURCHASED 65,000.00 PAR 07-26-23 AT A PRICE OF \$95.941406 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Government bonds

United States - USD

31 Jul 23	WI TREASURY SEC 3.375%	55,000.000	-52,447.66	-398.49	0.00	52,447.66	0.00	0.00	0.00
02 Aug 23	05-15-2033	95.359375							
Settled	CUSIP : 91282CHC8 / TORONTO DOMINION BANK, THE PURCHASED 55,000.00 PAR 07-31-23 AT A PRICE OF \$95.359375 PLUS ACCRUED INTEREST PAID								
08 Aug 23	WI TREASURY SEC 3.375%	35,000.000	-33,200.78	-279.26	0.00	33,200.78	0.00	0.00	0.00
10 Aug 23	05-15-2033	94.859375							
Settled	CUSIP : 91282CHC8 / WELLS FARGO BANK MINNESOTA NA PURCHASED 35,000.00 PAR 08-08-23 AT A PRICE OF \$94.859375 PLUS ACCRUED INTEREST PAID								
09 Aug 23	WI TREASURY SEC 3.375%	20,000.000	-18,975.00	-161.41	0.00	18,975.00	0.00	0.00	0.00
11 Aug 23	05-15-2033	94.875							
Settled	CUSIP : 91282CHC8 / SUMRIDGE PARTNERS LLC PURCHASED 20,000.00 PAR 08-09-23 AT A PRICE OF \$94.875000 PLUS ACCRUED INTEREST PAID								
10 Aug 23	WI TREASURY SEC 3.375%	175,000.000	-164,992.19	-1,460.51	0.00	164,992.19	0.00	0.00	0.00
14 Aug 23	05-15-2033	94.28125							
Settled	CUSIP : 91282CHC8 / RAYMOND JAMES & ASSOCIATES, INC/FI PURCHASED 175,000.00 PAR 08-10-23 AT A PRICE OF \$94.281250 PLUS ACCRUED INTEREST PAID								
10 Aug 23	WI TREASURY SEC 3.375%	25,000.000	-23,695.31	-208.64	0.00	23,695.31	0.00	0.00	0.00
14 Aug 23	05-15-2033	94.78125							
Settled	CUSIP : 91282CHC8 / SMBC NIKKO SECURITIES AMERICA, INC PURCHASED 25,000.00 PAR 08-10-23 AT A PRICE OF \$94.781250 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							

Purchases

Fixed Income

Government bonds

United States - USD

19 Jul 23	WI TREASURY SEC 3.875%	55,000.000	-53,900.00	-388.03	0.00	53,900.00	0.00	0.00	0.00
21 Jul 23	05-15-2043	98.00							
Settled	CUSIP : 912810TS7 / BNP PARIBAS SECURITIES CORPORATION PURCHASED 55,000.00 PAR 07-19-23 AT A PRICE OF \$98.000000 PLUS ACCRUED INTEREST PAID								
22 Aug 23	WI TREASURY SEC 3.875%	25,000.000	-22,609.38	-265.88	0.00	22,609.38	0.00	0.00	0.00
24 Aug 23	05-15-2043	90.4375							
Settled	CUSIP : 912810TS7 / RAYMOND JAMES & ASSOCIATES, INC/FI PURCHASED 25,000.00 PAR 08-22-23 AT A PRICE OF \$90.437500 PLUS ACCRUED INTEREST PAID								
Total United States - USD			-14,298,230.03	-78,495.90	0.00	14,298,230.03	0.00	0.00	0.00
Total government bonds			-14,298,230.03	-78,495.90	0.00	14,298,230.03	0.00	0.00	0.00

Municipal/provincial bonds

United States - USD

26 Jun 24	NORTH TEX TWY AUTH REV 6.718%	110,000.000	-127,103.90	-3,612.79	0.00	127,103.90	0.00	0.00	0.00
27 Jun 24	01-01-2049BEO TAXABLE	115.549							
Settled	CUSIP : 66285WFB7 /SPCL1 RAYMOND JAMES & ASSOCIATES, INC/FI PURCHASED 110,000.00 PAR 06-26-24 AT A PRICE OF \$115.549000 PLUS ACCRUED INTEREST PAID								
17 Jun 24	SAN DIEGO CNTY CALIF WTR AUTH	70,000.000	-75,540.50	-560.95	0.00	75,540.50	0.00	0.00	0.00
18 Jun 24	FING AGY WTR REV 6.138%	107.915							
Settled	05-01-2049 BEO TAXABLE CUSIP : 79741TAR5 / RAYMOND JAMES & ASSOCIATES, INC/FI								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Purchases

Fixed Income

Municipal/provincial bonds

United States - USD

PURCHASED 70,000.00 PAR 06-17-24 AT A PRICE OF \$107.915000 PLUS ACCRUED INTEREST PAID

09 Aug 23	UNIV CALIF REGTS MED CTR	155,000.000	-138,593.25	-1,689.58	0.00	138,593.25	0.00	0.00	0.00
11 Aug 23	POOLED REV 4.563% DUE	89.415							
Settled	05-15-2053 REG CUSIP : 913366KW9 / RAYMOND JAMES & ASSOCIATES, INC/FI PURCHASED 155,000.00 PAR 08-09-23 AT A PRICE OF \$89.415000 PLUS ACCRUED INTEREST PAID								
Total United States - USD			-341,237.65	-5,863.32	0.00	341,237.65	0.00	0.00	0.00
Total municipal/provincial bonds			-341,237.65	-5,863.32	0.00	341,237.65	0.00	0.00	0.00

Corporate bonds

Australia - USD

01 Aug 23	BHP BILLITON FIN USA LTD 4.9%	110,000.000	-109,093.60	-2,320.69	0.00	109,093.60	0.00	0.00	0.00
03 Aug 23	02-28-2033	99.176							
Settled	CUSIP : 055451BA5 / J.P. MORGAN SECURITIES LLC PURCHASED 110,000.00 PAR 08-01-23 AT A PRICE OF \$99.176000 PLUS ACCRUED INTEREST PAID								
07 Sep 23	BHP BILLITON FIN USA LTD 5.25%	105,000.000	-104,082.30	-45.94	0.00	104,082.30	0.00	0.00	0.00
11 Sep 23	09-08-2033	99.126							
Settled	CUSIP : 055451BE7 / J.P. MORGAN SECURITIES LLC PURCHASED 105,000.00 PAR 09-07-23 AT A PRICE OF \$99.126000 PLUS ACCRUED INTEREST PAID								
Total Australia - USD			-213,175.90	-2,366.63	0.00	213,175.90	0.00	0.00	0.00

Canada - USD

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Corporate bonds

Canada - USD

11 Jan 24	CENOVUS ENERGY INC 2.65%	55,000.000	-45,401.95	-4.05	0.00	45,401.95	0.00	0.00	0.00
16 Jan 24	01-15-2032	82.549							
Settled	CUSIP : 15135UAW9 / J.P. MORGAN SECURITIES LLC PURCHASED 55,000.00 PAR 01-11-24 AT A PRICE OF \$82.549000 PLUS ACCRUED INTEREST PAID								
18 Jan 24	CENOVUS ENERGY INC 2.65%	20,000.000	-16,442.00	-10.31	0.00	16,442.00	0.00	0.00	0.00
22 Jan 24	01-15-2032	82.21							
Settled	CUSIP : 15135UAW9 / SCOTIA CAPITAL (USA) INC. PURCHASED 20,000.00 PAR 01-18-24 AT A PRICE OF \$82.210000 PLUS ACCRUED INTEREST PAID								
06 Nov 23	ENBRIDGE INC 6.7% 11-15-2053	35,000.000	-34,954.50	0.00	0.00	34,954.50	0.00	0.00	0.00
09 Nov 23	CUSIP : 29250NBZ7 /	99.87							
Settled	MORGAN STANLEY & CO. LLC PURCHASED 35,000.00 PAR 11-06-23 AT A PRICE OF \$99.870000 PLUS ACCRUED INTEREST PAID								
Total Canada - USD			-96,798.45	-14.36	0.00	96,798.45	0.00	0.00	0.00

Denmark - USD

11 Sep 23	AP MOLLER MAERSK 5.875% DUE	35,000.000	-34,856.50	0.00	0.00	34,856.50	0.00	0.00	0.00
14 Sep 23	09-14-2033	99.59							
Settled	CUSIP : 00203QAF4 / CITIGROUP GLOBAL MARKETS INC./SALOMON BROTHERS PURCHASED 35,000.00 PAR 09-11-23 AT A PRICE OF \$99.590000 PLUS ACCRUED INTEREST PAID								
Total Denmark - USD			-34,856.50	0.00	0.00	34,856.50	0.00	0.00	0.00

France - USD

02 Apr 24	TOTALENERGIES CAPITAL S.A. 5.15%	120,000.000	-120,000.00	0.00	0.00	120,000.00	0.00	0.00	0.00
05 Apr 24	04-05-2034	100.00							
Settled	CUSIP : 89157XAA9 / MORGAN STANLEY & CO. LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Corporate bonds

France - USD

PURCHASED 120,000.00 PAR 04-02-24 AT A PRICE OF \$100.000000 PLUS ACCRUED INTEREST PAID

Total France - USD			-120,000.00	0.00	0.00	120,000.00	0.00	0.00	0.00
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Luxembourg - USD

10 Jun 24	ARCELORMITTAL SA 6.0% 06-17-2034	80,000.000	-79,887.20	0.00	0.00	79,887.20	0.00	0.00	0.00
17 Jun 24	CUSIP : 03938LBG8 /	99.859							
Settled	J.P. MORGAN SECURITIES LLC PURCHASED 80,000.00 PAR 06-10-24 AT A PRICE OF \$99.859000 PLUS ACCRUED INTEREST PAID								

Total Luxembourg - USD			-79,887.20	0.00	0.00	79,887.20	0.00	0.00	0.00
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South Africa - USD

03 Apr 24	PVTPL ANGLO AMERN CAP PLC	200,000.000	-197,234.00	0.00	0.00	197,234.00	0.00	0.00	0.00
05 Apr 24	6.0% 04-05-2054	98.617							
Settled	CUSIP : 034863BF6 /PVTPL1 MORGAN STANLEY & CO. LLC PURCHASED 200,000.00 PAR 04-03-24 AT A PRICE OF \$98.617000 PLUS ACCRUED INTEREST PAID								

Total South Africa - USD			-197,234.00	0.00	0.00	197,234.00	0.00	0.00	0.00
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United Kingdom - USD

01 Apr 24	B A T CAP CORP NT 5.65%	45,000.000	-40,087.35	-120.06	0.00	40,087.35	0.00	0.00	0.00
03 Apr 24	03-16-2052	89.083							
Settled	CUSIP : 05526DBV6 / BARCLAYS CAPITAL INC. FIXED INCOME PURCHASED 45,000.00 PAR 04-01-24 AT A PRICE OF \$89.083000 PLUS ACCRUED INTEREST PAID								

15 Feb 24	BAT CAP CORP 5.834% 02-20-2031	35,000.000	-35,000.00	0.00	0.00	35,000.00	0.00	0.00	0.00
20 Feb 24	CUSIP : 05526DBY0 /	100.00							
Settled	BARCLAYS CAPITAL INC. FIXED INCOME								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Corporate bonds

United Kingdom - USD

PURCHASED 35,000.00 PAR 02-15-24 AT A PRICE OF \$100.000000 PLUS ACCRUED INTEREST PAID

31 Jul 23	BAT CAPITAL CORPORATION 6.421%	60,000.000	-60,000.00	0.00	0.00	60,000.00	0.00	0.00	0.00
02 Aug 23	DUE 08-02-2023 BEO	100.00							
Settled	CUSIP : 054989AB4 / BOFA SECURITIES, INC./FIXED INCOME PURCHASED 60,000.00 PAR 07-31-23 AT A PRICE OF \$100.000000 PLUS ACCRUED INTEREST PAID								
08 Dec 23	BAT CAPITAL CORPORATION 6.421%	50,000.000	-50,588.50	-1,159.35	0.00	50,588.50	0.00	0.00	0.00
12 Dec 23	DUE 08-02-2023 BEO	101.177							
Settled	CUSIP : 054989AB4 / TORONTO DOMINION BANK, THE PURCHASED 50,000.00 PAR 12-08-23 AT A PRICE OF \$101.177000 PLUS ACCRUED INTEREST PAID								
31 Jul 23	BAT CAPITAL CORPORATION 7.081%	45,000.000	-45,000.00	0.00	0.00	45,000.00	0.00	0.00	0.00
02 Aug 23	DUE 08-02-2053	100.00							
Settled	CUSIP : 054989AD0 / BOFA SECURITIES, INC./FIXED INCOME PURCHASED 45,000.00 PAR 07-31-23 AT A PRICE OF \$100.000000 PLUS ACCRUED INTEREST PAID								
26 Jul 23	HSBC HOLDINGS PLC 6.161%	200,000.000	-202,846.00	-4,757.66	0.00	202,846.00	0.00	0.00	0.00
28 Jul 23	03-09-2029	101.423							
Settled	CUSIP : 404280DU0 / J.P. MORGAN SECURITIES LLC PURCHASED 200,000.00 PAR 07-26-23 AT A PRICE OF \$101.423000 PLUS ACCRUED INTEREST PAID								
19 Mar 24	PVTPL BAE SYS PLC NT 5.25%	200,000.000	-199,710.00	0.00	0.00	199,710.00	0.00	0.00	0.00
26 Mar 24	03-26-2031	99.855							
Settled	CUSIP : 05523RAK3 /PVTPL1 JEFFERIES LLC PURCHASED 200,000.00 PAR 03-19-24 AT A PRICE OF \$99.855000 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Corporate bonds

United Kingdom - USD

16 May 24	RELX CAPITAL INC 3.0% DUE	105,000.000	-93,700.95	-1,557.50	0.00	93,700.95	0.00	0.00	0.00
20 May 24	05-22-2030 BEO	89.239							
Settled	CUSIP : 74949LAD4 / BARCLAYS CAPITAL INC. FIXED INCOME PURCHASED 105,000.00 PAR 05-16-24 AT A PRICE OF \$89.239000 PLUS ACCRUED INTEREST PAID								
09 Jan 24	SHELL INTL FIN B V 3.25% DUE	45,000.000	-32,711.85	-385.94	0.00	32,711.85	0.00	0.00	0.00
11 Jan 24	04-06-2050	72.693							
Settled	CUSIP : 822582CH3 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 45,000.00 PAR 01-09-24 AT A PRICE OF \$72.693000 PLUS ACCRUED INTEREST PAID								
09 Jan 24	SHELL INTL FIN B V 3.25% DUE	60,000.000	-43,615.80	-514.58	0.00	43,615.80	0.00	0.00	0.00
11 Jan 24	04-06-2050	72.693							
Settled	CUSIP : 822582CH3 / SCOTIA CAPITAL (USA) INC. PURCHASED 60,000.00 PAR 01-09-24 AT A PRICE OF \$72.693000 PLUS ACCRUED INTEREST PAID								
13 Mar 24	SMITH & NEPHEW PLC 5.4%	85,000.000	-84,740.75	0.00	0.00	84,740.75	0.00	0.00	0.00
20 Mar 24	03-20-2034	99.695							
Settled	CUSIP : 83192PAD0 / J.P. MORGAN SECURITIES LLC PURCHASED 85,000.00 PAR 03-13-24 AT A PRICE OF \$99.695000 PLUS ACCRUED INTEREST PAID								
05 Sep 23	UNILEVER CAPITAL CORP 5.0%	75,000.000	-74,365.50	0.00	0.00	74,365.50	0.00	0.00	0.00
08 Sep 23	12-08-2033	99.154							
Settled	CUSIP : 904764BT3 / BOFA SECURITIES, INC./FIXED INCOME PURCHASED 75,000.00 PAR 09-05-23 AT A PRICE OF \$99.154000 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Corporate bonds

Total United Kingdom - USD			-962,366.70	-8,495.09	0.00	962,366.70	0.00	0.00	0.00
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United States - USD

14 May 24	##DO NOT USE	200,000.000	-199,252.00	0.00	0.00	199,252.00	0.00	0.00	0.00
21 May 24	CUSIP : 12636YAE2 /	99.626							
Settled	TORONTO DOMINION BANK, THE PURCHASED 200,000.00 PAR 05-14-24 AT A PRICE OF \$99.626000 PLUS ACCRUED INTEREST PAID								
25 Aug 23	ABBVIE INC 4.85% DUE 06-15-2044	40,000.000	-35,836.00	-398.78	0.00	35,836.00	0.00	0.00	0.00
29 Aug 23	REG	89.59							
Settled	CUSIP : 00287YDA4 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 40,000.00 PAR 08-25-23 AT A PRICE OF \$89.590000 PLUS ACCRUED INTEREST PAID								
22 Feb 24	ABBVIE INC 5.05% 03-15-2034	55,000.000	-54,826.75	0.00	0.00	54,826.75	0.00	0.00	0.00
26 Feb 24	CUSIP : 00287YDU0 /	99.685							
Settled	MORGAN STANLEY & CO. LLC PURCHASED 55,000.00 PAR 02-22-24 AT A PRICE OF \$99.685000 PLUS ACCRUED INTEREST PAID								
13 Oct 23	ADVENTIST HLTH 3.63% DUE	30,000.000	-19,639.80	-139.15	0.00	19,639.80	0.00	0.00	0.00
17 Oct 23	03-01-2049	65.466							
Settled	CUSIP : 007944AG6 / RAYMOND JAMES & ASSOCIATES, INC/CI PURCHASED 30,000.00 PAR 10-13-23 AT A PRICE OF \$65.466000 PLUS ACCRUED INTEREST PAID								
26 Jun 24	ADVOCATE HEALTH & HOSPS CORP	40,000.000	-34,258.40	-29.48	0.00	34,258.40	0.00	0.00	0.00
27 Jun 24	2.211% DUE 06-15-2030/05-05-2020	85.646							
Settled	REG CUSIP : 007589AD6 / MARKETAXESS CORPORATION PURCHASED 40,000.00 PAR 06-26-24 AT A PRICE OF \$85.646000 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Corporate bonds

United States - USD

16 Aug 23	AETNA INC NEW 3.875% DUE	50,000.000	-36,427.00	-16.15	0.00	36,427.00	0.00	0.00	0.00
18 Aug 23	08-15-2047	72.854							
Settled	CUSIP : 00817YAZ1 / JEFFERIES LLC PURCHASED 50,000.00 PAR 08-16-23 AT A PRICE OF \$72.854000 PLUS ACCRUED INTEREST PAID								
06 Dec 23	ALABAMA PWR CO 5.85% 11-15-2033	35,000.000	-36,817.20	-164.94	0.00	36,817.20	0.00	0.00	0.00
08 Dec 23	CUSIP : 010392GB8 /	105.192							
Settled	JEFFERIES LLC PURCHASED 35,000.00 PAR 12-06-23 AT A PRICE OF \$105.192000 PLUS ACCRUED INTEREST PAID								
11 Jun 24	ALLINA HEALTH SYS FIXED 2.902%	10,000.000	-6,449.60	-21.77	0.00	6,449.60	0.00	0.00	0.00
12 Jun 24	DUE 11-15-2051	64.496							
Settled	CUSIP : 01959LAE2 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 10,000.00 PAR 06-11-24 AT A PRICE OF \$64.496000 PLUS ACCRUED INTEREST PAID								
11 Dec 23	ALLY FINL INC 6.848% 01-03-2030	30,000.000	-30,014.40	0.00	0.00	30,014.40	0.00	0.00	0.00
14 Dec 23	CUSIP : 02005NBU3 /	100.048							
Settled	GOLDMAN, SACHS & CO. PURCHASED 30,000.00 PAR 12-11-23 AT A PRICE OF \$100.048000 PLUS ACCRUED INTEREST PAID								
11 Dec 23	ALLY FINL INC 6.848% 01-03-2030	30,000.000	-30,000.00	0.00	0.00	30,000.00	0.00	0.00	0.00
14 Dec 23	CUSIP : 02005NBU3 /	100.000							
Settled	MORGAN STANLEY & CO. LLC PURCHASED 30,000.00 PAR 12-11-23 AT A PRICE OF \$100.000000 PLUS ACCRUED INTEREST PAID								
13 Jul 23	AMEREN ILL CO 4.95% 06-01-2033	10,000.000	-10,029.50	-64.63	0.00	10,029.50	0.00	0.00	0.00
17 Jul 23	CUSIP : 02361DBA7 /	100.295							
Settled	BARCLAYS CAPITAL INC. FIXED INCOME								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Corporate bonds

United States - USD

	PURCHASED 10,000.00 PAR 07-13-23 AT A PRICE OF \$100.295000 PLUS ACCRUED INTEREST PAID								
20 Dec 23	AMEREN ILL CO 4.95% 06-01-2033	55,000.000	-55,665.50	-158.81	0.00	55,665.50	0.00	0.00	0.00
22 Dec 23	CUSIP : 02361DBA7 /	101.21							
Settled	CITIGROUP GLOBAL MARKETS INC./SALOMON BROTHERS PURCHASED 55,000.00 PAR 12-20-23 AT A PRICE OF \$101.210000 PLUS ACCRUED INTEREST PAID								
23 Jan 24	AMERICAN HOMES 4 RENT 5.5%	55,000.000	-54,941.15	0.00	0.00	54,941.15	0.00	0.00	0.00
30 Jan 24	02-01-2034	99.893							
Settled	CUSIP : 02666TAG2 / WELLS FARGO BANK MINNESOTA NA PURCHASED 55,000.00 PAR 01-23-24 AT A PRICE OF \$99.893000 PLUS ACCRUED INTEREST PAID								
01 Aug 23	AMERICAN UNIV 3.672% DUE	55,000.000	-43,236.60	-684.42	0.00	43,236.60	0.00	0.00	0.00
03 Aug 23	04-01-2049	78.612							
Settled	CUSIP : 030360AD3 / RAYMOND JAMES & ASSOCIATES, INC/FI PURCHASED 55,000.00 PAR 08-01-23 AT A PRICE OF \$78.612000 PLUS ACCRUED INTEREST PAID								
20 Nov 23	AT&T INC 3.5% DUE 09-15-2053 REG	70,000.000	-45,516.80	-455.97	0.00	45,516.80	0.00	0.00	0.00
22 Nov 23	CUSIP : 00206RKJ0 /	65.024							
Settled	DEUTSCHE BANK SECURITIES INC. PURCHASED 70,000.00 PAR 11-20-23 AT A PRICE OF \$65.024000 PLUS ACCRUED INTEREST PAID								
13 Jul 23	AT&T INC 5.4% 02-15-2034	55,000.000	-54,887.25	-371.25	0.00	54,887.25	0.00	0.00	0.00
17 Jul 23	CUSIP : 00206RMT6 /	99.795							
Settled	J.P. MORGAN SECURITIES LLC PURCHASED 55,000.00 PAR 07-13-23 AT A PRICE OF \$99.795000 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Corporate bonds

United States - USD

24 Aug 23	AT&T INC 5.4% 02-15-2034	35,000.000	-33,615.40	-68.25	0.00	33,615.40	0.00	0.00	0.00
28 Aug 23	CUSIP : 00206RMT6 /	96.044							
Settled	WELLS FARGO BANK MINNESOTA NA PURCHASED 35,000.00 PAR 08-24-23 AT A PRICE OF \$96.044000 PLUS ACCRUED INTEREST PAID								
24 Nov 23	ATMOS ENERGY CORP 5.9%	20,000.000	-20,430.60	-157.33	0.00	20,430.60	0.00	0.00	0.00
28 Nov 23	11-15-2033	102.153							
Settled	CUSIP : 049560AZ8 / FIFTH THIRD SECURITIES, INC PURCHASED 20,000.00 PAR 11-24-23 AT A PRICE OF \$102.153000 PLUS ACCRUED INTEREST PAID								
24 Nov 23	ATMOS ENERGY CORP 5.9%	20,000.000	-20,442.60	-157.33	0.00	20,442.60	0.00	0.00	0.00
28 Nov 23	11-15-2033	102.213							
Settled	CUSIP : 049560AZ8 / MORGAN STANLEY & CO. LLC PURCHASED 20,000.00 PAR 11-24-23 AT A PRICE OF \$102.213000 PLUS ACCRUED INTEREST PAID								
28 Jun 24	BAYLOR SCOTT & WHITE HLDGS	15,000.000	-9,881.55	-54.41	0.00	9,881.55	0.00	0.00	0.00
01 Jul 24	2.839% 11-15-2050	65.877							
Pending	CUSIP : 072863AJ2 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 15,000.00 PAR 06-28-24 AT A PRICE OF \$65.877000 PLUS ACCRUED INTEREST PAID								
04 Jun 24	BECTION DICKINSON & CO 5.081%	65,000.000	-65,000.00	0.00	0.00	65,000.00	0.00	0.00	0.00
07 Jun 24	06-07-2029	100.00							
Settled	CUSIP : 075887CU1 / CITIGROUP GLOBAL MARKETS INC./SALOMON BROTHERS PURCHASED 65,000.00 PAR 06-04-24 AT A PRICE OF \$100.000000 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Corporate bonds

United States - USD

29 Aug 23	BEST BUY CO INC 1.95% 10-01-2030	60,000.000	-47,883.00	-487.50	0.00	47,883.00	0.00	0.00	0.00
31 Aug 23	CUSIP : 08652BAB5 /	79.805							
Settled	BOFA SECURITIES, INC./FIXED INCOME PURCHASED 60,000.00 PAR 08-29-23 AT A PRICE OF \$79.805000 PLUS ACCRUED INTEREST PAID								
22 Apr 24	BETH ISRAEL DEACONESS MED	15,000.000	-9,296.70	-145.02	0.00	9,296.70	0.00	0.00	0.00
24 Apr 24	CTR INC TAXABLE BD SER L 3.08% 07-01-2051	61.978							
Settled	CUSIP : 08661UAB2 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 15,000.00 PAR 04-22-24 AT A PRICE OF \$61.978000 PLUS ACCRUED INTEREST PAID								
08 Feb 24	BOARDWALK PIPELINES LLC 5.625% 08-01-2034	90,000.000	-89,875.80	0.00	0.00	89,875.80	0.00	0.00	0.00
15 Feb 24	CUSIP : 096630AK4 /	99.862							
Settled	J.P. MORGAN SECURITIES LLC PURCHASED 90,000.00 PAR 02-08-24 AT A PRICE OF \$99.862000 PLUS ACCRUED INTEREST PAID								
04 Jan 24	BP CAP MKTS AMER INC 4.989% 04-10-2034	55,000.000	-54,987.90	0.00	0.00	54,987.90	0.00	0.00	0.00
10 Jan 24	CUSIP : 10373QBW9 /	99.978							
Settled	J.P. MORGAN SECURITIES LLC PURCHASED 55,000.00 PAR 01-04-24 AT A PRICE OF \$99.978000 PLUS ACCRUED INTEREST PAID								
30 Oct 23	BRISTOL-MYERS SQUIBB CO 6.25% DUE 11-15-2053	30,000.000	-29,915.10	0.00	0.00	29,915.10	0.00	0.00	0.00
13 Nov 23	CUSIP : 110122EB0 /	99.717							
Settled	MORGAN STANLEY & CO. LLC PURCHASED 30,000.00 PAR 10-30-23 AT A PRICE OF \$99.717000 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Corporate bonds

United States - USD

14 Mar 24 18 Mar 24 Settled	BRUNSWICK CORP 5.85% 03-18-2029 CUSIP : 117043AW9 / J.P. MORGAN SECURITIES LLC PURCHASED 20,000.00 PAR 03-14-24 AT A PRICE OF \$99.829000 PLUS ACCRUED INTEREST PAID	20,000.000 99.829	-19,965.80	0.00	0.00	19,965.80	0.00	0.00	0.00
13 Feb 24 15 Feb 24 Settled	BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054 CUSIP : 12189LBK6 / BOFA SECURITIES, INC./FIXED INCOME PURCHASED 50,000.00 PAR 02-13-24 AT A PRICE OF \$97.467000 PLUS ACCRUED INTEREST PAID	50,000.000 97.467	-48,733.50	-866.67	0.00	48,733.50	0.00	0.00	0.00
03 Jan 24 05 Jan 24 Settled	CAMDEN PPTY TR 4.9% 01-15-2034 CUSIP : 133131BB7 / BOFA SECURITIES, INC./FIXED INCOME PURCHASED 240,000.00 PAR 01-03-24 AT A PRICE OF \$99.638000 PLUS ACCRUED INTEREST PAID	240,000.000 99.638	-239,131.20	0.00	0.00	239,131.20	0.00	0.00	0.00
19 Mar 24 21 Mar 24 Settled	CAMPBELL SOUP CO 5.4% 03-21-2034 CUSIP : 134429BP3 / BARCLAYS CAPITAL INC. FIXED INCOME PURCHASED 50,000.00 PAR 03-19-24 AT A PRICE OF \$99.634000 PLUS ACCRUED INTEREST PAID	50,000.000 99.634	-49,817.00	0.00	0.00	49,817.00	0.00	0.00	0.00
29 Jan 24 01 Feb 24 Settled	CAPITAL ONE FINL CORP 6.051% 02-01-2035 CUSIP : 14040HDF9 / MORGAN STANLEY & CO. LLC PURCHASED 35,000.00 PAR 01-29-24 AT A PRICE OF \$100.000000 PLUS ACCRUED INTEREST PAID	35,000.000 100.00	-35,000.00	0.00	0.00	35,000.00	0.00	0.00	0.00

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Corporate bonds

United States - USD

27 Oct 23 01 Nov 23 Settled	CAPITAL ONE FINL CORP 7.624% 10-30-2031 CUSIP : 14040HDC6 / MORGAN STANLEY & CO. LLC PURCHASED 35,000.00 PAR 10-27-23 AT A PRICE OF \$100.000000 PLUS ACCRUED INTEREST PAID	35,000.000 100.00	-35,000.00	0.00	0.00	35,000.00	0.00	0.00	0.00
22 Apr 24 24 Apr 24 Settled	CARDINAL HEALTH INC 5.45% 02-15-2034 CUSIP : 14149YBP2 / SUMRIDGE PARTNERS LLC PURCHASED 15,000.00 PAR 04-22-24 AT A PRICE OF \$98.056000 PLUS ACCRUED INTEREST PAID	15,000.000 98.056	-14,708.40	-145.33	0.00	14,708.40	0.00	0.00	0.00
15 Nov 23 17 Nov 23 Settled	CENTERPOINT ENERGY HOUSTON ELEC LLC 5.2%10-01-2028 CUSIP : 15189XBD9 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 80,000.00 PAR 11-15-23 AT A PRICE OF \$99.468000 PLUS ACCRUED INTEREST PAID	80,000.000 99.468	-79,574.40	-681.78	0.00	79,574.40	0.00	0.00	0.00
17 Jan 24 19 Jan 24 Settled	CENTERPOINT ENERGY HOUSTON ELEC LLC 5.2%10-01-2028 CUSIP : 15189XBD9 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 75,000.00 PAR 01-17-24 AT A PRICE OF \$101.957000 PLUS ACCRUED INTEREST PAID	75,000.000 101.957	-76,467.75	-1,310.83	0.00	76,467.75	0.00	0.00	0.00
12 Jul 23 14 Jul 23 Settled	CHILDRENS HLTH SYS 2.511% DUE 08-15-2050 CUSIP : 16876HAB5 / RAYMOND JAMES & ASSOCIATES, INC/FI PURCHASED 30,000.00 PAR 07-12-23 AT A PRICE OF \$61.067000 PLUS ACCRUED INTEREST PAID	30,000.000 61.067	-18,320.10	-311.78	0.00	18,320.10	0.00	0.00	0.00

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<b>Purchases</b>									
<b>Fixed Income</b>									
<b>Corporate bonds</b>									
<b>United States - USD</b>									
18 Jul 23	CHRISTUS HEALTH 4.341%	70,000.000	-67,448.50	-160.38	0.00	67,448.50	0.00	0.00	0.00
20 Jul 23	07-01-2028	96.355							
Settled	CUSIP : 17108JAA1 / BARCLAYS CAPITAL INC. FIXED INCOME PURCHASED 70,000.00 PAR 07-18-23 AT A PRICE OF \$96.355000 PLUS ACCRUED INTEREST PAID								
20 Feb 24	CHRISTUS HEALTH 4.341%	55,000.000	-53,641.50	-338.24	0.00	53,641.50	0.00	0.00	0.00
22 Feb 24	07-01-2028	97.53							
Settled	CUSIP : 17108JAA1 / J.P. MORGAN SECURITIES LLC PURCHASED 55,000.00 PAR 02-20-24 AT A PRICE OF \$97.530000 PLUS ACCRUED INTEREST PAID								
06 Dec 23	CHURCH & DWIGHT CO INC SR NT	60,000.000	-58,347.00	-1,441.67	0.00	58,347.00	0.00	0.00	0.00
08 Dec 23	5% 06-15-2052	97.245							
Settled	CUSIP : 17136MAB8 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 60,000.00 PAR 12-06-23 AT A PRICE OF \$97.245000 PLUS ACCRUED INTEREST PAID								
13 Feb 24	CHURCH & DWIGHT CO INC SR NT	15,000.000	-14,162.40	-125.00	0.00	14,162.40	0.00	0.00	0.00
15 Feb 24	5% 06-15-2052	94.416							
Settled	CUSIP : 17136MAB8 / MORGAN STANLEY & CO. LLC PURCHASED 15,000.00 PAR 02-13-24 AT A PRICE OF \$94.416000 PLUS ACCRUED INTEREST PAID								
21 Feb 24	CISCO SYS INC 5.05% 02-26-2034	35,000.000	-34,964.65	0.00	0.00	34,964.65	0.00	0.00	0.00
26 Feb 24	CUSIP : 17275RBT8 /	99.899							
Settled	BOFA SECURITIES, INC./FIXED INCOME PURCHASED 35,000.00 PAR 02-21-24 AT A PRICE OF \$99.899000 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<b>Purchases</b>									
<b>Fixed Income</b>									
<b>Corporate bonds</b>									
<b>United States - USD</b>									
04 Jun 24	CITIGROUP INC 5.449% 06-11-2035	65,000.000	-65,000.00	0.00	0.00	65,000.00	0.00	0.00	0.00
11 Jun 24	CUSIP : 172967PL9 /	100.00							
Settled	CITIGROUP GLOBAL MARKETS INC./SALOMON BROTHERS PURCHASED 65,000.00 PAR 06-04-24 AT A PRICE OF \$100.000000 PLUS ACCRUED INTEREST PAID								
26 Jul 23	CITIGROUP INC 5.61% 09-29-2026	70,000.000	-69,759.90	-1,298.09	0.00	69,759.90	0.00	0.00	0.00
28 Jul 23	CUSIP : 172967NX5 /	99.657							
Settled	J.P. MORGAN SECURITIES LLC PURCHASED 70,000.00 PAR 07-26-23 AT A PRICE OF \$99.657000 PLUS ACCRUED INTEREST PAID								
06 Feb 24	CITIGROUP INC FLTG RT 5.174%	90,000.000	-90,000.00	0.00	0.00	90,000.00	0.00	0.00	0.00
13 Feb 24	DUE 02-13-2030	100.00							
Settled	CUSIP : 172967PF2 / CITIGROUP GLOBAL MARKETS INC./SALOMON BROTHERS PURCHASED 90,000.00 PAR 02-06-24 AT A PRICE OF \$100.000000 PLUS ACCRUED INTEREST PAID								
06 May 24	COCA COLA CO 5.3% 05-13-2054	50,000.000	-49,710.00	0.00	0.00	49,710.00	0.00	0.00	0.00
13 May 24	CUSIP : 191216DS6 /	99.42							
Settled	BARCLAYS CAPITAL INC. FIXED INCOME PURCHASED 50,000.00 PAR 05-06-24 AT A PRICE OF \$99.420000 PLUS ACCRUED INTEREST PAID								
26 Jan 24	COMCAST CORP 4.8% 05-15-2033	60,000.000	-59,644.80	-600.00	0.00	59,644.80	0.00	0.00	0.00
30 Jan 24	CUSIP : 20030NEE7 /	99.408							
Settled	GOLDMAN, SACHS & CO. PURCHASED 60,000.00 PAR 01-26-24 AT A PRICE OF \$99.408000 PLUS ACCRUED INTEREST PAID								
13 Mar 24	COMMONSPIRIT HEALTH 5.205%	120,000.000	-120,000.00	0.00	0.00	120,000.00	0.00	0.00	0.00
20 Mar 24	12-01-2031	100.00							
Settled	CUSIP : 20268JAR4 / MORGAN STANLEY & CO. LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Corporate bonds

United States - USD

	PURCHASED 120,000.00 PAR 03-13-24 AT A PRICE OF \$100.000000 PLUS ACCRUED INTEREST PAID								
13 Mar 24	COMMONSPIRIT HEALTH 5.548%	50,000.000	-50,000.00	0.00	0.00	50,000.00	0.00	0.00	0.00
20 Mar 24	12-01-2054	100.00							
Settled	CUSIP : 20268JAT0 / MORGAN STANLEY & CO. LLC PURCHASED 50,000.00 PAR 03-13-24 AT A PRICE OF \$100.000000 PLUS ACCRUED INTEREST PAID								
20 Sep 23	CONSTELLATION 3.6% DUE	70,000.000	-64,642.90	-259.00	0.00	64,642.90	0.00	0.00	0.00
22 Sep 23	02-15-2028	92.347							
Settled	CUSIP : 21036PAY4 / MUFG SECURITIES EMEA PLC PURCHASED 70,000.00 PAR 09-20-23 AT A PRICE OF \$92.347000 PLUS ACCRUED INTEREST PAID								
09 Jan 24	CONSTELLATION BRANDS INC 4.8%	80,000.000	-79,911.20	0.00	0.00	79,911.20	0.00	0.00	0.00
11 Jan 24	01-15-2029	99.889							
Settled	CUSIP : 21036PBQ0 / BOFA SECURITIES, INC./FIXED INCOME PURCHASED 80,000.00 PAR 01-09-24 AT A PRICE OF \$99.889000 PLUS ACCRUED INTEREST PAID								
01 Nov 23	CONSTELLATION BRANDS INC 4.9%	35,000.000	-32,068.05	-9.53	0.00	32,068.05	0.00	0.00	0.00
03 Nov 23	05-01-2033	91.623							
Settled	CUSIP : 21036PBP2 / TORONTO DOMINION BANK, THE PURCHASED 35,000.00 PAR 11-01-23 AT A PRICE OF \$91.623000 PLUS ACCRUED INTEREST PAID								
12 Mar 24	CONSTELLATION ENERGY	35,000.000	-34,965.35	0.00	0.00	34,965.35	0.00	0.00	0.00
15 Mar 24	GENERATION LLC 5.75% 03-15-2054	99.901							
Settled	CUSIP : 210385AF7 / BARCLAYS CAPITAL INC. FIXED INCOME PURCHASED 35,000.00 PAR 03-12-24 AT A PRICE OF \$99.901000 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<b>Purchases</b>									
<b>Fixed Income</b>									
<b>Corporate bonds</b>									
<b>United States - USD</b>									
05 Dec 23 12 Dec 23 Settled	CONSUMERS 2023 SECURITIZATION FDG 5.21% 09-01-2031 CUSIP : 21071BAB1 / CITIGROUP GLOBAL MARKETS INC./SALOMON BROTHERS PURCHASED 30,000.00 PAR 12-05-23 AT A PRICE OF \$99.957320 PLUS ACCRUED INTEREST PAID	30,000.000 99.95732	-29,987.20	0.00	0.00	29,987.20	0.00	0.00	0.00
03 Apr 24 05 Apr 24 Settled	CONSUMERS 2023 SECURITIZATION FDG 5.21% 09-01-2031 CUSIP : 21071BAB1 / KEYBANC CAPITAL MARKETS INC PURCHASED 90,000.00 PAR 04-03-24 AT A PRICE OF \$100.881000 PLUS ACCRUED INTEREST PAID	90,000.000 100.881	-90,792.90	-1,471.83	0.00	90,792.90	0.00	0.00	0.00
04 Apr 24 11 Apr 24 Settled	CORNELL UNIVERSITY 4.835% 06-15-2034 CUSIP : 219207AC1 / GOLDMAN, SACHS & CO. PURCHASED 85,000.00 PAR 04-04-24 AT A PRICE OF \$100.000000 PLUS ACCRUED INTEREST PAID	85,000.000 100.00	-85,000.00	0.00	0.00	85,000.00	0.00	0.00	0.00
06 Feb 24 08 Feb 24 Settled	DARDEN RESTAURANTS INC 4.55% 02-15-2048 CUSIP : 237194AM7 / MIZUHO SECURITIES USA INC. PURCHASED 40,000.00 PAR 02-06-24 AT A PRICE OF \$82.168000 PLUS ACCRUED INTEREST PAID	40,000.000 82.168	-32,867.20	-874.61	0.00	32,867.20	0.00	0.00	0.00
12 Jul 23 14 Jul 23 Settled	DEERE JOHN CAP CORP MEDIUM TERM NTS-BOOK4.95% 07-14-2028 CUSIP : 24422EXB0 /MTN1 BOFA SECURITIES, INC./FIXED INCOME PURCHASED 30,000.00 PAR 07-12-23 AT A PRICE OF \$100.819000 PLUS ACCRUED INTEREST PAID	30,000.000 100.819	-30,245.70	0.00	0.00	30,245.70	0.00	0.00	0.00

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Corporate bonds

United States - USD

09 Apr 24 18 Apr 24 Settled	DIAMONDBACK ENERGY INC 5.75% 04-18-2054 CUSIP : 25278XBA6 / CITIGROUP GLOBAL MARKETS INC./SALOMON BROTHERS PURCHASED 65,000.00 PAR 04-09-24 AT A PRICE OF \$99.957000 PLUS ACCRUED INTEREST PAID	65,000.000 99.957	-64,972.05	0.00	0.00	64,972.05	0.00	0.00	0.00
11 Jul 23 13 Jul 23 Settled	DOLLAR GENERAL CORP 5.45% 07-05-2033 CUSIP : 256677AP0 / BARCLAYS CAPITAL INC. FIXED INCOME PURCHASED 40,000.00 PAR 07-11-23 AT A PRICE OF \$98.545000 PLUS ACCRUED INTEREST PAID	40,000.000 98.545	-39,418.00	-218.00	0.00	39,418.00	0.00	0.00	0.00
20 Feb 24 29 Feb 24 Settled	DTE ELEC CO 5.2% 03-01-2034 CUSIP : 23338VAV8 / SCOTIA CAPITAL (USA) INC. PURCHASED 35,000.00 PAR 02-20-24 AT A PRICE OF \$99.953000 PLUS ACCRUED INTEREST PAID	35,000.000 99.953	-34,983.55	0.00	0.00	34,983.55	0.00	0.00	0.00
11 Dec 23 13 Dec 23 Settled	DTE ELEC CO 5.2% DUE 04-01-2033 CUSIP : 23338VAS5 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 35,000.00 PAR 12-11-23 AT A PRICE OF \$100.319000 PLUS ACCRUED INTEREST PAID	35,000.000 100.319	-35,111.65	-364.00	0.00	35,111.65	0.00	0.00	0.00
12 Dec 23 14 Dec 23 Settled	DTE ELEC CO 5.2% DUE 04-01-2033 CUSIP : 23338VAS5 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 20,000.00 PAR 12-12-23 AT A PRICE OF \$100.384000 PLUS ACCRUED INTEREST PAID	20,000.000 100.384	-20,076.80	-210.89	0.00	20,076.80	0.00	0.00	0.00

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<b>Purchases</b>									
<b>Fixed Income</b>									
<b>Corporate bonds</b>									
<b>United States - USD</b>									
29 Apr 24	DTE ENERGY CO 5.85% 06-01-2034	35,000.000	-34,973.75	0.00	0.00	34,973.75	0.00	0.00	0.00
03 May 24	CUSIP : 233331BL0 /	99.925							
Settled	J.P. MORGAN SECURITIES LLC PURCHASED 35,000.00 PAR 04-29-24 AT A PRICE OF \$99.925000 PLUS ACCRUED INTEREST PAID								
03 Jan 24	DUKE ENERGY CAROLINAS LLC	35,000.000	-34,864.90	0.00	0.00	34,864.90	0.00	0.00	0.00
05 Jan 24	4.85% 01-15-2034	99.614							
Settled	CUSIP : 26442CBM5 / J.P. MORGAN SECURITIES LLC PURCHASED 35,000.00 PAR 01-03-24 AT A PRICE OF \$99.614000 PLUS ACCRUED INTEREST PAID								
21 Jul 23	DUKE ENERGY CAROLINAS LLC	25,000.000	-25,579.00	-150.00	0.00	25,579.00	0.00	0.00	0.00
25 Jul 23	5.4% DUE 01-15-2054	102.316							
Settled	CUSIP : 26442CBL7 / BOFA SECURITIES, INC./FIXED INCOME PURCHASED 25,000.00 PAR 07-21-23 AT A PRICE OF \$102.316000 PLUS ACCRUED INTEREST PAID								
05 Jun 24	DUKE ENERGY CORP 5.45%	85,000.000	-84,887.80	0.00	0.00	84,887.80	0.00	0.00	0.00
07 Jun 24	06-15-2034	99.868							
Settled	CUSIP : 26441CCE3 / PNC SECURITIES CORP PURCHASED 85,000.00 PAR 06-05-24 AT A PRICE OF \$99.868000 PLUS ACCRUED INTEREST PAID								
01 Dec 23	DUKE ENERGY FLA LLC 5.875%	55,000.000	-57,335.30	-233.37	0.00	57,335.30	0.00	0.00	0.00
05 Dec 23	11-15-2033	104.246							
Settled	CUSIP : 26444HAQ4 / SUNTRUST BANK PURCHASED 55,000.00 PAR 12-01-23 AT A PRICE OF \$104.246000 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Corporate bonds

United States - USD

05 Dec 23	DUKE ENERGY FLA LLC 5.875%	30,000.000	-31,368.00	-137.08	0.00	31,368.00	0.00	0.00	0.00
07 Dec 23	11-15-2033	104.56							
Settled	CUSIP : 26444HAQ4 / BOFA SECURITIES, INC./FIXED INCOME PURCHASED 30,000.00 PAR 12-05-23 AT A PRICE OF \$104.560000 PLUS ACCRUED INTEREST PAID								
28 Feb 24	DUKE UNIV HLTH SYS 3.92% DUE	45,000.000	-37,035.00	-441.00	0.00	37,035.00	0.00	0.00	0.00
01 Mar 24	06-01-2047	82.30							
Settled	CUSIP : 26443CAA1 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 45,000.00 PAR 02-28-24 AT A PRICE OF \$82.300000 PLUS ACCRUED INTEREST PAID								
28 Feb 24	DUKE UNIV HLTH SYS 3.92% DUE	25,000.000	-20,607.25	-245.00	0.00	20,607.25	0.00	0.00	0.00
01 Mar 24	06-01-2047	82.429							
Settled	CUSIP : 26443CAA1 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 25,000.00 PAR 02-28-24 AT A PRICE OF \$82.429000 PLUS ACCRUED INTEREST PAID								
25 Apr 24	DUKE UNIV HLTH SYS 3.92% DUE	45,000.000	-35,250.30	-725.20	0.00	35,250.30	0.00	0.00	0.00
29 Apr 24	06-01-2047	78.334							
Settled	CUSIP : 26443CAA1 / HILLTOP SECURITIES PURCHASED 45,000.00 PAR 04-25-24 AT A PRICE OF \$78.334000 PLUS ACCRUED INTEREST PAID								
03 May 24	DUKE UNIV HLTH SYS 3.92% DUE	35,000.000	-27,894.65	-594.53	0.00	27,894.65	0.00	0.00	0.00
07 May 24	06-01-2047	79.699							
Settled	CUSIP : 26443CAA1 / BARCLAYS CAPITAL INC. FIXED INCOME PURCHASED 35,000.00 PAR 05-03-24 AT A PRICE OF \$79.699000 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Corporate bonds

United States - USD

20 May 24	ELEVANCE HEALTH INC 5.375%	90,000.000	-89,935.20	0.00	0.00	89,935.20	0.00	0.00	0.00
30 May 24	06-15-2034	99.928							
Settled	CUSIP : 036752AZ6 / DEUTSCHE BANK SECURITIES INC. PURCHASED 90,000.00 PAR 05-20-24 AT A PRICE OF \$99.928000 PLUS ACCRUED INTEREST PAID								
07 Feb 24	ELI LILLY AND COMPANY 5.0%	50,000.000	-49,715.50	0.00	0.00	49,715.50	0.00	0.00	0.00
09 Feb 24	02-09-2054	99.431							
Settled	CUSIP : 532457CM8 / BARCLAYS CAPITAL INC. FIXED INCOME PURCHASED 50,000.00 PAR 02-07-24 AT A PRICE OF \$99.431000 PLUS ACCRUED INTEREST PAID								
05 Jun 24	EMORY UNIV FIXED 2.969% DUE	90,000.000	-62,483.40	-705.14	0.00	62,483.40	0.00	0.00	0.00
06 Jun 24	09-01-2050	69.426							
Settled	CUSIP : 29157TAE6 / SUNTRUST BANK PURCHASED 90,000.00 PAR 06-05-24 AT A PRICE OF \$69.426000 PLUS ACCRUED INTEREST PAID								
11 Sep 23	ENERGY TRANSFER 3.75% DUE	25,000.000	-22,117.00	-307.29	0.00	22,117.00	0.00	0.00	0.00
13 Sep 23	05-15-2030	88.468							
Settled	CUSIP : 29278NAQ6 / SCOTIA CAPITAL (USA) INC. PURCHASED 25,000.00 PAR 09-11-23 AT A PRICE OF \$88.468000 PLUS ACCRUED INTEREST PAID								
10 Oct 23	ENERGY TRANSFER L P 6.4%	40,000.000	-39,954.00	0.00	0.00	39,954.00	0.00	0.00	0.00
13 Oct 23	12-01-2030	99.885							
Settled	CUSIP : 29273VAT7 / MIZUHO SECURITIES USA INC. PURCHASED 40,000.00 PAR 10-10-23 AT A PRICE OF \$99.885000 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<b>Purchases</b>									
<b>Fixed Income</b>									
<b>Corporate bonds</b>									
<b>United States - USD</b>									
16 Nov 23 20 Nov 23 Settled	ENERGY TRANSFER LP 6.4% 12-01-2030 CUSIP : 29273VAT7 / GOLDMAN, SACHS & CO. PURCHASED 65,000.00 PAR 11-16-23 AT A PRICE OF \$102.255000 PLUS ACCRUED INTEREST PAID	65,000.000 102.255	-66,465.75	-427.56	0.00	66,465.75	0.00	0.00	0.00
10 Jan 24 25 Jan 24 Settled	ENERGY TRANSFER LP 5.95% 05-15-2054 CUSIP : 29273VAW0 / RBC CAPITAL MARKETS, LLC PURCHASED 45,000.00 PAR 01-10-24 AT A PRICE OF \$99.523000 PLUS ACCRUED INTEREST PAID	45,000.000 99.523	-44,785.35	0.00	0.00	44,785.35	0.00	0.00	0.00
07 May 24 10 May 24 Settled	ENTERGY ARK LLC 5.45% 06-01-2034 CUSIP : 29366MAF5 / GOLDMAN, SACHS & CO. PURCHASED 35,000.00 PAR 05-07-24 AT A PRICE OF \$99.926000 PLUS ACCRUED INTEREST PAID	35,000.000 99.926	-34,974.10	0.00	0.00	34,974.10	0.00	0.00	0.00
08 Aug 23 11 Aug 23 Settled	ENTERGY TEXAS INC 5.8% 09-01-2053 CUSIP : 29365TAN4 / BOFA SECURITIES, INC./FIXED INCOME PURCHASED 20,000.00 PAR 08-08-23 AT A PRICE OF \$99.656000 PLUS ACCRUED INTEREST PAID	20,000.000 99.656	-19,931.20	0.00	0.00	19,931.20	0.00	0.00	0.00
20 Sep 23 22 Sep 23 Settled	EVERGY KANS CENT INC 5.7% 03-15-2053 CUSIP : 30036FAB7 / JEFFERIES LLC PURCHASED 110,000.00 PAR 09-20-23 AT A PRICE OF \$97.862000 PLUS ACCRUED INTEREST PAID	110,000.000 97.862	-107,648.20	-121.92	0.00	107,648.20	0.00	0.00	0.00

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
<b>Fixed Income</b>									
<b>Corporate bonds</b>									
<b>United States - USD</b>									
28 May 24	FLORIDA PWR & LT CO 5.3%	85,000.000	-84,710.15	0.00	0.00	84,710.15	0.00	0.00	0.00
03 Jun 24	06-15-2034	99.659							
Settled	CUSIP : 341081GU5 / CITIGROUP GLOBAL MARKETS INC./SALOMON BROTHERS PURCHASED 85,000.00 PAR 05-28-24 AT A PRICE OF \$99.659000 PLUS ACCRUED INTEREST PAID								
15 Sep 23	FMC CORP 6.375% 05-18-2053	45,000.000	-41,357.25	-964.22	0.00	41,357.25	0.00	0.00	0.00
19 Sep 23	CUSIP : 302491AY1 /	91.905							
Settled	JEFFERIES LLC PURCHASED 45,000.00 PAR 09-15-23 AT A PRICE OF \$91.905000 PLUS ACCRUED INTEREST PAID								
28 Aug 23	FOX CORP 5.576% DUE 01-25-2049	100,000.000	-88,385.00	-542.11	0.00	88,385.00	0.00	0.00	0.00
30 Aug 23	CUSIP : 35137LAK1 /	88.385							
Settled	BOFA SECURITIES, INC./FIXED INCOME PURCHASED 100,000.00 PAR 08-28-23 AT A PRICE OF \$88.385000 PLUS ACCRUED INTEREST PAID								
20 Nov 23	FOX CORP 6.5% 10-13-2033	130,000.000	-132,654.60	-915.42	0.00	132,654.60	0.00	0.00	0.00
22 Nov 23	CUSIP : 35137LAN5 /	102.042							
Settled	BNP PARIBAS SECURITIES CORPORATION PURCHASED 130,000.00 PAR 11-20-23 AT A PRICE OF \$102.042000 PLUS ACCRUED INTEREST PAID								
04 Dec 23	GENERAL MOTORS FINANCIAL CO	90,000.000	-89,857.80	0.00	0.00	89,857.80	0.00	0.00	0.00
07 Dec 23	INC 6.1% 01-07-2034	99.842							
Settled	CUSIP : 37045XEP7 / MIZUHO SECURITIES USA INC. PURCHASED 90,000.00 PAR 12-04-23 AT A PRICE OF \$99.842000 PLUS ACCRUED INTEREST PAID								
30 Nov 23	GENUINE PARTS CO 6.875% DUE	90,000.000	-95,553.90	-567.19	0.00	95,553.90	0.00	0.00	0.00
04 Dec 23	11-01-2033	106.171							
Settled	CUSIP : 372460AD7 / J.P. MORGAN SECURITIES LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Corporate bonds

United States - USD

	PURCHASED 90,000.00 PAR 11-30-23 AT A PRICE OF \$106.171000 PLUS ACCRUED INTEREST PAID								
18 Apr 24	GOLDMAN SACHS 5.851% 04-25-2035	35,000.000	-35,000.00	0.00	0.00	35,000.00	0.00	0.00	0.00
25 Apr 24	CUSIP : 38141GA95 /	100.00							
Settled	GOLDMAN, SACHS & CO. PURCHASED 35,000.00 PAR 04-18-24 AT A PRICE OF \$100.000000 PLUS ACCRUED INTEREST PAID								
23 Apr 24	GOLDMAN SACHS 5.851% 04-25-2035	25,000.000	-25,216.50	0.00	0.00	25,216.50	0.00	0.00	0.00
25 Apr 24	CUSIP : 38141GA95 /	100.866							
Settled	BARCLAYS CAPITAL INC. FIXED INCOME PURCHASED 25,000.00 PAR 04-23-24 AT A PRICE OF \$100.866000 PLUS ACCRUED INTEREST PAID								
31 Aug 23	GOLDMAN SACHS GROUP INC	65,000.000	-62,602.15	-97.11	0.00	62,602.15	0.00	0.00	0.00
05 Sep 23	4.482% 08-23-2028	96.311							
Settled	CUSIP : 38141GZU1 / J.P. MORGAN SECURITIES LLC PURCHASED 65,000.00 PAR 08-31-23 AT A PRICE OF \$96.311000 PLUS ACCRUED INTEREST PAID								
19 Oct 23	GOLDMAN SACHS GROUP INC	35,000.000	-34,891.15	0.00	0.00	34,891.15	0.00	0.00	0.00
24 Oct 23	6.484% DUE 10-24-2029	99.689							
Settled	CUSIP : 38141GA46 / BNY CAPITAL MARKETS INC. PURCHASED 35,000.00 PAR 10-19-23 AT A PRICE OF \$99.689000 PLUS ACCRUED INTEREST PAID								
08 Mar 24	GOLDMAN SACHS GROUP INC	25,000.000	-27,454.25	-628.76	0.00	27,454.25	0.00	0.00	0.00
12 Mar 24	6.561% 10-24-2034	109.817							
Settled	CUSIP : 38141GA53 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 25,000.00 PAR 03-08-24 AT A PRICE OF \$109.817000 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Purchases

Fixed Income

Corporate bonds

United States - USD

17 Apr 24 19 Apr 24 Settled	HALLIBURTON CO 5% DUE 11-15-2045 CUSIP : 406216BK6 / MORGAN STANLEY & CO. LLC PURCHASED 45,000.00 PAR 04-17-24 AT A PRICE OF \$89.959000 PLUS ACCRUED INTEREST PAID	45,000.000 89.959	-40,481.55	-962.50	0.00	40,481.55	0.00	0.00	0.00
19 Jul 23 27 Jul 23 Settled	HEICO CORP NEW 5.35% 08-01-2033 CUSIP : 422806AB5 / SUNTRUST BANK PURCHASED 75,000.00 PAR 07-19-23 AT A PRICE OF \$99.632000 PLUS ACCRUED INTEREST PAID	75,000.000 99.632	-74,724.00	0.00	0.00	74,724.00	0.00	0.00	0.00
05 Mar 24 08 Mar 24 Settled	HORMEL FOODS CORP 4.8% 03-30-2027 CUSIP : 440452AK6 / WELLS FARGO BANK MINNESOTA NA PURCHASED 50,000.00 PAR 03-05-24 AT A PRICE OF \$99.903000 PLUS ACCRUED INTEREST PAID	50,000.000 99.903	-49,951.50	0.00	0.00	49,951.50	0.00	0.00	0.00
10 May 24 14 May 24 Settled	HOSPITAL FOR SPL SURGERY 2.667% DUE 10-01-2050/08-12-2020 REG CUSIP : 44107HAF9 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 100,000.00 PAR 05-10-24 AT A PRICE OF \$62.528000 PLUS ACCRUED INTEREST PAID	100,000.000 62.528	-62,528.00	-318.56	0.00	62,528.00	0.00	0.00	0.00
02 Nov 23 06 Nov 23 Settled	HOWARD UNIV 5.209% DUE 10-01-2052 CUSIP : 442851BH3 / STIFEL, NICOLAUS & COMPANY, INCORPORATED PURCHASED 100,000.00 PAR 11-02-23 AT A PRICE OF \$80.744000 PLUS ACCRUED INTEREST PAID	100,000.000 80.744	-80,744.00	-506.43	0.00	80,744.00	0.00	0.00	0.00

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>		<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Purchases

Fixed Income

Corporate bonds

United States - USD

21 Dec 23	HOWARD UNIV 5.209% DUE		20,000.000	-18,064.00	-245.98	0.00	18,064.00	0.00	0.00	0.00
26 Dec 23	10-01-2052		90.32							
Settled	CUSIP : 442851BH3 / RAYMOND JAMES & ASSOCIATES, INC/FI PURCHASED 20,000.00 PAR 12-21-23 AT A PRICE OF \$90.320000 PLUS ACCRUED INTEREST PAID									
02 Nov 23	HUMANA INC SR NT 5.75%		50,000.000	-49,915.00	0.00	0.00	49,915.00	0.00	0.00	0.00
09 Nov 23	12-01-2028		99.83							
Settled	CUSIP : 444859BZ4 / BOFA SECURITIES, INC./FIXED INCOME PURCHASED 50,000.00 PAR 11-02-23 AT A PRICE OF \$99.830000 PLUS ACCRUED INTEREST PAID									
04 Jun 24	IN UNIV HLTH INC 2.852% DUE		90,000.000	-59,746.50	-242.42	0.00	59,746.50	0.00	0.00	0.00
05 Jun 24	11-01-2051		66.385							
Settled	CUSIP : 455170AB6 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 90,000.00 PAR 06-04-24 AT A PRICE OF \$66.385000 PLUS ACCRUED INTEREST PAID									
23 Apr 24	INDIANA UNIV HEALTH INC 3.97%		55,000.000	-44,410.85	-1,055.36	0.00	44,410.85	0.00	0.00	0.00
25 Apr 24	BNDS 11-01-2048		80.747							
Settled	CUSIP : 455170AA8 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 55,000.00 PAR 04-23-24 AT A PRICE OF \$80.747000 PLUS ACCRUED INTEREST PAID									
25 Jun 24	INDIANA UNIV HEALTH INC 3.97%		15,000.000	-12,606.60	-90.98	0.00	12,606.60	0.00	0.00	0.00
26 Jun 24	BNDS 11-01-2048		84.044							
Settled	CUSIP : 455170AA8 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES)									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<b>Purchases</b>									
<b>Fixed Income</b>									
<b>Corporate bonds</b>									
<b>United States - USD</b>									
PURCHASED 15,000.00 PAR 06-25-24 AT A PRICE OF \$84.044000 PLUS ACCRUED INTEREST PAID									
07 May 24	INGERSOLL RAND INC 5.314%	35,000.000	-34,997.20	0.00	0.00	34,997.20	0.00	0.00	0.00
10 May 24	06-15-2031	99.992							
Settled	CUSIP : 45687VAE6 / CITIGROUP GLOBAL MARKETS INC./SALOMON BROTHERS PURCHASED 35,000.00 PAR 05-07-24 AT A PRICE OF \$99.992000 PLUS ACCRUED INTEREST PAID								
18 Oct 23	INTEGRIS BAPTIST 3.875% DUE	30,000.000	-19,713.30	-209.90	0.00	19,713.30	0.00	0.00	0.00
20 Oct 23	08-15-2050	65.711							
Settled	CUSIP : 45834QAA7 / SCOTIA CAPITAL (USA) INC. PURCHASED 30,000.00 PAR 10-18-23 AT A PRICE OF \$65.711000 PLUS ACCRUED INTEREST PAID								
07 Mar 24	INTUIT INC 5.2% 09-15-2033	35,000.000	-35,849.10	-889.78	0.00	35,849.10	0.00	0.00	0.00
11 Mar 24	CUSIP : 46124HAG1 / MORGAN STANLEY & CO. LLC	102.426							
Settled	PURCHASED 35,000.00 PAR 03-07-24 AT A PRICE OF \$102.426000 PLUS ACCRUED INTEREST PAID								
12 Sep 23	INTUIT INC 5.25% 09-15-2026	35,000.000	-34,968.50	0.00	0.00	34,968.50	0.00	0.00	0.00
15 Sep 23	CUSIP : 46124HAE6 / MORGAN STANLEY & CO. LLC	99.91							
Settled	PURCHASED 35,000.00 PAR 09-12-23 AT A PRICE OF \$99.910000 PLUS ACCRUED INTEREST PAID								
12 Sep 23	INTUIT INC 5.5% 09-15-2053	30,000.000	-29,751.60	0.00	0.00	29,751.60	0.00	0.00	0.00
15 Sep 23	CUSIP : 46124HAH9 / J.P. MORGAN SECURITIES LLC	99.172							
Settled	PURCHASED 30,000.00 PAR 09-12-23 AT A PRICE OF \$99.172000 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Corporate bonds

United States - USD

18 Jul 23	JEFFERIES FINL GROUP INC	45,000.000	-44,746.65	0.00	0.00	44,746.65	0.00	0.00	0.00
21 Jul 23	5.875% 07-21-2028	99.437							
Settled	CUSIP : 47233WBM0 / JEFFERIES LLC PURCHASED 45,000.00 PAR 07-18-23 AT A PRICE OF \$99.437000 PLUS ACCRUED INTEREST PAID								
11 Apr 24	JEFFERIES FINL GROUP INC 6.2%	35,000.000	-34,943.65	0.00	0.00	34,943.65	0.00	0.00	0.00
16 Apr 24	04-14-2034	99.839							
Settled	CUSIP : 47233WEJ4 / JEFFERIES LLC PURCHASED 35,000.00 PAR 04-11-24 AT A PRICE OF \$99.839000 PLUS ACCRUED INTEREST PAID								
08 Nov 23	JONES LANG LASALLE INC 6.875%	50,000.000	-49,618.00	0.00	0.00	49,618.00	0.00	0.00	0.00
13 Nov 23	12-01-2028	99.236							
Settled	CUSIP : 48020QAB3 / WELLS FARGO BANK MINNESOTA NA PURCHASED 50,000.00 PAR 11-08-23 AT A PRICE OF \$99.236000 PLUS ACCRUED INTEREST PAID								
16 Oct 23	JPMORGAN CHASE & 6.087% DUE	30,000.000	-30,000.00	0.00	0.00	30,000.00	0.00	0.00	0.00
23 Oct 23	10-23-2029	100.000							
Settled	CUSIP : 46647PDX1 / J.P. MORGAN SECURITIES LLC PURCHASED 30,000.00 PAR 10-16-23 AT A PRICE OF \$100.000000 PLUS ACCRUED INTEREST PAID								
08 Mar 24	JPMORGAN CHASE & 6.087% DUE	50,000.000	-52,316.50	-1,175.13	0.00	52,316.50	0.00	0.00	0.00
12 Mar 24	10-23-2029	104.633							
Settled	CUSIP : 46647PDX1 / BARCLAYS CAPITAL INC. FIXED INCOME PURCHASED 50,000.00 PAR 03-08-24 AT A PRICE OF \$104.633000 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<b>Purchases</b>									
<b>Fixed Income</b>									
<b>Corporate bonds</b>									
<b>United States - USD</b>									
17 Jul 23	JPMORGAN CHASE & CO 5.299%	20,000.000	-20,000.00	0.00	0.00	20,000.00	0.00	0.00	0.00
24 Jul 23	07-24-2029	100.00							
Settled	CUSIP : 46647PDU7 / J.P. MORGAN SECURITIES LLC PURCHASED 20,000.00 PAR 07-17-23 AT A PRICE OF \$100.000000 PLUS ACCRUED INTEREST PAID								
18 Jul 23	JPMORGAN CHASE & CO 5.299%	35,000.000	-35,135.45	0.00	0.00	35,135.45	0.00	0.00	0.00
24 Jul 23	07-24-2029	100.387							
Settled	CUSIP : 46647PDU7 / J.P. MORGAN SECURITIES LLC PURCHASED 35,000.00 PAR 07-18-23 AT A PRICE OF \$100.387000 PLUS ACCRUED INTEREST PAID								
15 Apr 24	JPMORGAN CHASE & CO 5.766%	35,000.000	-35,000.00	0.00	0.00	35,000.00	0.00	0.00	0.00
22 Apr 24	04-22-2035	100.00							
Settled	CUSIP : 46647PEH5 / J.P. MORGAN SECURITIES LLC PURCHASED 35,000.00 PAR 04-15-24 AT A PRICE OF \$100.000000 PLUS ACCRUED INTEREST PAID								
07 Dec 23	KELLOGG CO 5.25% DUE 03-01-2033	75,000.000	-74,334.75	-1,093.75	0.00	74,334.75	0.00	0.00	0.00
11 Dec 23	CUSIP : 487836BZ0 /	99.113							
Settled	BOFA SECURITIES, INC./FIXED INCOME PURCHASED 75,000.00 PAR 12-07-23 AT A PRICE OF \$99.113000 PLUS ACCRUED INTEREST PAID								
04 Mar 24	KEURIG DR PEPPER INC 5.2%	35,000.000	-34,930.35	0.00	0.00	34,930.35	0.00	0.00	0.00
07 Mar 24	03-15-2031	99.801							
Settled	CUSIP : 49271VAU4 / J.P. MORGAN SECURITIES LLC PURCHASED 35,000.00 PAR 03-04-24 AT A PRICE OF \$99.801000 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
<b>Fixed Income</b>									
<b>Corporate bonds</b>									
<b>United States - USD</b>									
11 Apr 24	KEURIG DR PEPPER INC 5.2%	55,000.000	-53,998.45	-301.89	0.00	53,998.45	0.00	0.00	0.00
15 Apr 24	03-15-2031	98.179							
Settled	CUSIP : 49271VAU4 / TORONTO DOMINION BANK, THE PURCHASED 55,000.00 PAR 04-11-24 AT A PRICE OF \$98.179000 PLUS ACCRUED INTEREST PAID								
30 Jan 24	KLA CORP 4.7% 02-01-2034	70,000.000	-69,575.10	0.00	0.00	69,575.10	0.00	0.00	0.00
01 Feb 24	CUSIP : 482480AP5 /	99.393							
Settled	J.P. MORGAN SECURITIES LLC PURCHASED 70,000.00 PAR 01-30-24 AT A PRICE OF \$99.393000 PLUS ACCRUED INTEREST PAID								
12 Jul 23	KRAFT HEINZ FOODS CO GTD SR	30,000.000	-29,665.80	-197.08	0.00	29,665.80	0.00	0.00	0.00
14 Jul 23	NT 5.5% 06-01-2050	98.886							
Settled	CUSIP : 50077LB,J4 / J.P. MORGAN SECURITIES LLC PURCHASED 30,000.00 PAR 07-12-23 AT A PRICE OF \$98.886000 PLUS ACCRUED INTEREST PAID								
15 Feb 24	KYNDRYL HLDGS INC 6.35%	35,000.000	-34,956.60	0.00	0.00	34,956.60	0.00	0.00	0.00
20 Feb 24	02-20-2034	99.876							
Settled	CUSIP : 50155QAN0 / MUFJ SECURITIES EMEA PLC PURCHASED 35,000.00 PAR 02-15-24 AT A PRICE OF \$99.876000 PLUS ACCRUED INTEREST PAID								
15 Feb 24	KYNDRYL HLDGS INC 6.35%	70,000.000	-70,287.00	0.00	0.00	70,287.00	0.00	0.00	0.00
20 Feb 24	02-20-2034	100.41							
Settled	CUSIP : 50155QAN0 / MORGAN STANLEY & CO. LLC PURCHASED 70,000.00 PAR 02-15-24 AT A PRICE OF \$100.410000 PLUS ACCRUED INTEREST PAID								
20 Oct 23	L3HARRIS TECHNOLOGIES INC	85,000.000	-79,191.95	-1,071.00	0.00	79,191.95	0.00	0.00	0.00
24 Oct 23	5.4% 07-31-2033	93.167							
Settled	CUSIP : 502431AQ2 / SUNTRUST BANK								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Corporate bonds

United States - USD

	PURCHASED 85,000.00 PAR 10-20-23 AT A PRICE OF \$93.167000 PLUS ACCRUED INTEREST PAID								
07 Sep 23	LENNOX INTL INC 5.5% 09-15-2028	35,000.000	-34,963.60	0.00	0.00	34,963.60	0.00	0.00	0.00
15 Sep 23	CUSIP : 526107AG2 /	99.896							
Settled	WELLS FARGO BANK MINNESOTA NA PURCHASED 35,000.00 PAR 09-07-23 AT A PRICE OF \$99.896000 PLUS ACCRUED INTEREST PAID								
26 Mar 24	MARATHON OIL CORP 5.7%	60,000.000	-59,981.40	0.00	0.00	59,981.40	0.00	0.00	0.00
28 Mar 24	04-01-2034	99.969							
Settled	CUSIP : 565849AR7 / J.P. MORGAN SECURITIES LLC PURCHASED 60,000.00 PAR 03-26-24 AT A PRICE OF \$99.969000 PLUS ACCRUED INTEREST PAID								
20 Feb 24	MARRIOTT INTL 5.3% 05-15-2034	90,000.000	-88,828.20	0.00	0.00	88,828.20	0.00	0.00	0.00
22 Feb 24	CUSIP : 571903BQ5 /	98.698							
Settled	DEUTSCHE BANK SECURITIES INC. PURCHASED 90,000.00 PAR 02-20-24 AT A PRICE OF \$98.698000 PLUS ACCRUED INTEREST PAID								
07 May 24	MASTERCARD INC FIXED 4.875%	80,000.000	-79,152.00	0.00	0.00	79,152.00	0.00	0.00	0.00
09 May 24	05-09-2034	98.94							
Settled	CUSIP : 57636QAZ7 / CITIGROUP GLOBAL MARKETS INC./SALOMON BROTHERS PURCHASED 80,000.00 PAR 05-07-24 AT A PRICE OF \$98.940000 PLUS ACCRUED INTEREST PAID								
13 Dec 23	MATTEL INC 5.45 DUE 11-01-2041	85,000.000	-73,912.60	-566.19	0.00	73,912.60	0.00	0.00	0.00
15 Dec 23	CUSIP : 577081AW2 /	86.956							
Settled	STIFEL, NICOLAUS & COMPANY, INCORPORATED PURCHASED 85,000.00 PAR 12-13-23 AT A PRICE OF \$86.956000 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Corporate bonds

United States - USD

08 Feb 24 12 Feb 24 Settled	MATTEL INC 5.45 DUE 11-01-2041 CUSIP : 577081AW2 / SEAPORT GROUP SECURITIES, LLC PURCHASED 110,000.00 PAR 02-08-24 AT A PRICE OF \$89.520000 PLUS ACCRUED INTEREST PAID	110,000.000 89.52	-98,472.00	-1,681.93	0.00	98,472.00	0.00	0.00	0.00
15 May 24 17 May 24 Settled	MCDONALDS CORP MEDIUM TERM NTS 3.7 DUE 02-15-2042 CUSIP : 58013MEN0 /MTN1 U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 20,000.00 PAR 05-15-24 AT A PRICE OF \$79.559000 PLUS ACCRUED INTEREST PAID	20,000.000 79.559	-15,911.80	-189.11	0.00	15,911.80	0.00	0.00	0.00
17 Apr 24 19 Apr 24 Settled	MCLAREN HLTH CARE 4.386% DUE 05-15-2048 CUSIP : 581760AV7 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 5,000.00 PAR 04-17-24 AT A PRICE OF \$83.234000 PLUS ACCRUED INTEREST PAID	5,000.000 83.234	-4,161.70	-93.81	0.00	4,161.70	0.00	0.00	0.00
13 Sep 23 15 Sep 23 Settled	META PLATFORMS INC 5.6% DUE 05-15-2053 CUSIP : 30303M8Q8 / J.P. MORGAN SECURITIES LLC PURCHASED 20,000.00 PAR 09-13-23 AT A PRICE OF \$99.331000 PLUS ACCRUED INTEREST PAID	20,000.000 99.331	-19,866.20	-410.67	0.00	19,866.20	0.00	0.00	0.00
25 Apr 24 29 Apr 24 Settled	META PLATFORMS INC 5.6% DUE 05-15-2053 CUSIP : 30303M8Q8 / BOFA SECURITIES, INC./FIXED INCOME PURCHASED 65,000.00 PAR 04-25-24 AT A PRICE OF \$98.502000 PLUS ACCRUED INTEREST PAID	65,000.000 98.502	-64,026.30	-1,658.22	0.00	64,026.30	0.00	0.00	0.00

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<b>Purchases</b>									
<b>Fixed Income</b>									
<b>Corporate bonds</b>									
<b>United States - USD</b>									
05 Mar 24	MICROCHIP TECHNOLOGY INC	35,000.000	-34,938.05	0.00	0.00	34,938.05	0.00	0.00	0.00
07 Mar 24	5.05% 03-15-2029	99.823							
Settled	CUSIP : 595017BE3 / J.P. MORGAN SECURITIES LLC PURCHASED 35,000.00 PAR 03-05-24 AT A PRICE OF \$99.823000 PLUS ACCRUED INTEREST PAID								
23 Aug 23	MICRON TECHNOLOGY INC 5.875%	85,000.000	-82,495.90	-1,858.78	0.00	82,495.90	0.00	0.00	0.00
25 Aug 23	09-15-2033	97.054							
Settled	CUSIP : 595112CB7 / RBC CAPITAL MARKETS, LLC PURCHASED 85,000.00 PAR 08-23-23 AT A PRICE OF \$97.054000 PLUS ACCRUED INTEREST PAID								
11 Sep 23	MOHAWK INDS INC 5.85%	45,000.000	-44,994.15	0.00	0.00	44,994.15	0.00	0.00	0.00
18 Sep 23	09-18-2028	99.987							
Settled	CUSIP : 608190AM6 / J.P. MORGAN SECURITIES LLC PURCHASED 45,000.00 PAR 09-11-23 AT A PRICE OF \$99.987000 PLUS ACCRUED INTEREST PAID								
15 Feb 24	MONDELEZ INTL INC 4.75%	35,000.000	-34,834.10	0.00	0.00	34,834.10	0.00	0.00	0.00
20 Feb 24	02-20-2029	99.526							
Settled	CUSIP : 609207BC8 / J.P. MORGAN SECURITIES LLC PURCHASED 35,000.00 PAR 02-15-24 AT A PRICE OF \$99.526000 PLUS ACCRUED INTEREST PAID								
19 Jul 23	MORGAN STANLEY 5.424%	30,000.000	-30,000.00	0.00	0.00	30,000.00	0.00	0.00	0.00
21 Jul 23	07-21-2034	100.00							
Settled	CUSIP : 61747YFG5 / MORGAN STANLEY & CO. LLC PURCHASED 30,000.00 PAR 07-19-23 AT A PRICE OF \$100.000000 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
<b>Fixed Income</b>									
<b>Corporate bonds</b>									
<b>United States - USD</b>									
16 Jan 24	MORGAN STANLEY 5.466%	35,000.000	-35,000.00	0.00	0.00	35,000.00	0.00	0.00	0.00
18 Jan 24	01-18-2035	100.00							
Settled	CUSIP : 61747YFL4 / MORGAN STANLEY & CO. LLC PURCHASED 35,000.00 PAR 01-16-24 AT A PRICE OF \$100.000000 PLUS ACCRUED INTEREST PAID								
17 Apr 24	MORGAN STANLEY 5.831%	50,000.000	-50,000.00	0.00	0.00	50,000.00	0.00	0.00	0.00
19 Apr 24	04-19-2035	100.00							
Settled	CUSIP : 61747YFR1 / MORGAN STANLEY & CO. LLC PURCHASED 50,000.00 PAR 04-17-24 AT A PRICE OF \$100.000000 PLUS ACCRUED INTEREST PAID								
23 Apr 24	MORGAN STANLEY 5.831%	35,000.000	-35,273.35	-34.01	0.00	35,273.35	0.00	0.00	0.00
25 Apr 24	04-19-2035	100.781							
Settled	CUSIP : 61747YFR1 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 35,000.00 PAR 04-23-24 AT A PRICE OF \$100.781000 PLUS ACCRUED INTEREST PAID								
07 Jul 23	MORGAN STANLEY FLTG RT 5.164%	40,000.000	-39,120.80	-459.02	0.00	39,120.80	0.00	0.00	0.00
11 Jul 23	DUE 04-20-2029	97.802							
Settled	CUSIP : 61747YFD2 / J.P. MORGAN SECURITIES LLC PURCHASED 40,000.00 PAR 07-07-23 AT A PRICE OF \$97.802000 PLUS ACCRUED INTEREST PAID								
04 Dec 23	MOSAIC CO NEW 5.375% 11-15-2028	55,000.000	-54,971.40	0.00	0.00	54,971.40	0.00	0.00	0.00
07 Dec 23	CUSIP : 61945CAH6 /	99.948							
Settled	BOFA SECURITIES, INC./FIXED INCOME PURCHASED 55,000.00 PAR 12-04-23 AT A PRICE OF \$99.948000 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
<b>Fixed Income</b>									
<b>Corporate bonds</b>									
<b>United States - USD</b>									
11 Mar 24	MOTOROLA SOLUTIONS INC 5.4%	20,000.000	-19,977.60	0.00	0.00	19,977.60	0.00	0.00	0.00
25 Mar 24	04-15-2034	99.888							
Settled	CUSIP : 620076BZ1 / BOFA SECURITIES, INC./FIXED INCOME PURCHASED 20,000.00 PAR 03-11-24 AT A PRICE OF \$99.888000 PLUS ACCRUED INTEREST PAID								
12 Mar 24	MOTOROLA SOLUTIONS INC 5.4%	60,000.000	-59,965.20	0.00	0.00	59,965.20	0.00	0.00	0.00
25 Mar 24	04-15-2034	99.942							
Settled	CUSIP : 620076BZ1 / SUNTRUST BANK PURCHASED 60,000.00 PAR 03-12-24 AT A PRICE OF \$99.942000 PLUS ACCRUED INTEREST PAID								
12 Mar 24	MOTOROLA SOLUTIONS INC 5.4%	20,000.000	-19,993.00	0.00	0.00	19,993.00	0.00	0.00	0.00
25 Mar 24	04-15-2034	99.965							
Settled	CUSIP : 620076BZ1 / MORGAN STANLEY & CO. LLC PURCHASED 20,000.00 PAR 03-12-24 AT A PRICE OF \$99.965000 PLUS ACCRUED INTEREST PAID								
15 May 24	MPLX LP 5.5% 06-01-2034	90,000.000	-88,900.20	0.00	0.00	88,900.20	0.00	0.00	0.00
20 May 24	CUSIP : 55336VBX7 /	98.778							
Settled	MIZUHO SECURITIES USA INC. PURCHASED 90,000.00 PAR 05-15-24 AT A PRICE OF \$98.778000 PLUS ACCRUED INTEREST PAID								
01 Aug 23	NEWMONT FIXED 2.6% DUE	90,000.000	-72,504.90	-117.00	0.00	72,504.90	0.00	0.00	0.00
03 Aug 23	07-15-2032	80.561							
Settled	CUSIP : 651639AZ9 / J.P. MORGAN SECURITIES LLC PURCHASED 90,000.00 PAR 08-01-23 AT A PRICE OF \$80.561000 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss	
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest
Trade Status	Broker/Commission	Price	Adjustment Amt	Cost
	Narrative		Market	Translation
				Total

Purchases

Fixed Income

Corporate bonds

United States - USD

07 Aug 23	NEXTERA ENERGY CAP HLDGS INC	35,000.000	-34,993.00	0.00	0.00	34,993.00	0.00	0.00	0.00
10 Aug 23	.509% 09-01-2025	99.98							
Settled	CUSIP : 65339KBS8 / BOFA SECURITIES, INC./FIXED INCOME PURCHASED 35,000.00 PAR 08-07-23 AT A PRICE OF \$99.980000 PLUS ACCRUED INTEREST PAID								
09 Feb 24	OGLETHORPE PWR CORP 3.75%	20,000.000	-14,372.40	-25.00	0.00	14,372.40	0.00	0.00	0.00
13 Feb 24	08-01-2050	71.862							
Settled	CUSIP : 677050AQ9 / MARKETAXESS CORPORATION PURCHASED 20,000.00 PAR 02-09-24 AT A PRICE OF \$71.862000 PLUS ACCRUED INTEREST PAID								
12 Jun 24	OGLETHORPE PWR CORP 3.75%	30,000.000	-21,951.60	-412.50	0.00	21,951.60	0.00	0.00	0.00
13 Jun 24	08-01-2050	73.172							
Settled	CUSIP : 677050AQ9 / JEFFERIES LLC PURCHASED 30,000.00 PAR 06-12-24 AT A PRICE OF \$73.172000 PLUS ACCRUED INTEREST PAID								
10 Aug 23	OGLETHORPE PWR CORP 4.5%	35,000.000	-27,774.25	-581.88	0.00	27,774.25	0.00	0.00	0.00
14 Aug 23	04-01-2047	79.355							
Settled	CUSIP : 677050AS5 / RBC CAPITAL MARKETS, LLC PURCHASED 35,000.00 PAR 08-10-23 AT A PRICE OF \$79.355000 PLUS ACCRUED INTEREST PAID								
12 Mar 24	ORLANDO HEALTH INC 3.327% DUE	90,000.000	-67,189.50	-1,355.75	0.00	67,189.50	0.00	0.00	0.00
14 Mar 24	10-01-2050	74.655							
Settled	CUSIP : 686514AH3 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 90,000.00 PAR 03-12-24 AT A PRICE OF \$74.655000 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
<b>Fixed Income</b>									
<b>Corporate bonds</b>									
<b>United States - USD</b>									
22 May 24	ORLANDO HEALTH INC 3.327% DUE	35,000.000	-25,384.10	-171.43	0.00	25,384.10	0.00	0.00	0.00
24 May 24	10-01-2050	72.526							
Settled	CUSIP : 686514AH3 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 35,000.00 PAR 05-22-24 AT A PRICE OF \$72.526000 PLUS ACCRUED INTEREST PAID								
14 Aug 23	OTIS WORLDWIDE CORP 5.25%	95,000.000	-94,658.00	0.00	0.00	94,658.00	0.00	0.00	0.00
16 Aug 23	08-16-2028	99.64							
Settled	CUSIP : 68902VAP2 / GOLDMAN, SACHS & CO. PURCHASED 95,000.00 PAR 08-14-23 AT A PRICE OF \$99.640000 PLUS ACCRUED INTEREST PAID								
29 May 24	OWENS CORNING NEW SR NT 5.7%	70,000.000	-69,738.90	0.00	0.00	69,738.90	0.00	0.00	0.00
31 May 24	06-15-2034	99.627							
Settled	CUSIP : 690742AP6 / MORGAN STANLEY & CO. LLC PURCHASED 70,000.00 PAR 05-29-24 AT A PRICE OF \$99.627000 PLUS ACCRUED INTEREST PAID								
27 Nov 23	PACKAGING CORP AMER 5.7%	55,000.000	-54,958.20	0.00	0.00	54,958.20	0.00	0.00	0.00
30 Nov 23	12-01-2033	99.924							
Settled	CUSIP : 695156AX7 / DEUTSCHE BANK SECURITIES INC. PURCHASED 55,000.00 PAR 11-27-23 AT A PRICE OF \$99.924000 PLUS ACCRUED INTEREST PAID								
29 Feb 24	PARKER-HANNIFIN CORP 4.45%	60,000.000	-52,729.80	-763.92	0.00	52,729.80	0.00	0.00	0.00
04 Mar 24	11-21-2044	87.883							
Settled	CUSIP : 70109HAN5 / MARKETAXESS CORPORATION PURCHASED 60,000.00 PAR 02-29-24 AT A PRICE OF \$87.883000 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Corporate bonds

United States - USD

02 Nov 23 06 Nov 23 Settled	PARKER-HANNIFIN CORP 4.5% 09-15-2029 CUSIP : 701094AS3 / GOLDMAN, SACHS & CO. PURCHASED 85,000.00 PAR 11-02-23 AT A PRICE OF \$94.406000 PLUS ACCRUED INTEREST PAID	85,000.000 94.406	-80,245.10	-541.88	0.00	80,245.10	0.00	0.00	0.00
11 Sep 23 13 Sep 23 Settled	PATTERSON-UTI ENERGY INC 7.15% 10-01-2033 CUSIP : 703481AD3 / WELLS FARGO BANK MINNESOTA NA PURCHASED 30,000.00 PAR 09-11-23 AT A PRICE OF \$99.753000 PLUS ACCRUED INTEREST PAID	30,000.000 99.753	-29,925.90	0.00	0.00	29,925.90	0.00	0.00	0.00
22 Nov 23 27 Nov 23 Settled	PAYPAL HLDGS INC 2.85% DUE 10-01-2029 CUSIP : 70450YAE3 / BOFA SECURITIES, INC./FIXED INCOME PURCHASED 100,000.00 PAR 11-22-23 AT A PRICE OF \$87.778000 PLUS ACCRUED INTEREST PAID	100,000.000 87.778	-87,778.00	-443.33	0.00	87,778.00	0.00	0.00	0.00
08 Nov 23 10 Nov 23 Settled	PEPSICO INC 5.125% 11-10-2026 CUSIP : 713448FW3 / BOFA SECURITIES, INC./FIXED INCOME PURCHASED 45,000.00 PAR 11-08-23 AT A PRICE OF \$99.973000 PLUS ACCRUED INTEREST PAID	45,000.000 99.973	-44,987.85	0.00	0.00	44,987.85	0.00	0.00	0.00
10 Aug 23 14 Aug 23 Settled	PFIZER INVESTMENT ENTER 5.3% 05-19-2053 CUSIP : 716973AG7 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 45,000.00 PAR 08-10-23 AT A PRICE OF \$98.460000 PLUS ACCRUED INTEREST PAID	45,000.000 98.46	-44,307.00	-563.13	0.00	44,307.00	0.00	0.00	0.00

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Corporate bonds

United States - USD

22 Feb 24	PHILIP MORRIS INTL INC 5.125%	75,000.000	-73,904.25	-138.80	0.00	73,904.25	0.00	0.00	0.00
26 Feb 24	02-13-2031	98.539							
Settled	CUSIP : 718172DH9 / CITIGROUP GLOBAL MARKETS INC./SALOMON BROTHERS PURCHASED 75,000.00 PAR 02-22-24 AT A PRICE OF \$98.539000 PLUS ACCRUED INTEREST PAID								
13 Jun 24	PIEDMONT OPER PARTNERSHIP LP	40,000.000	-39,597.20	0.00	0.00	39,597.20	0.00	0.00	0.00
25 Jun 24	6.875% 07-15-2029	98.993							
Settled	CUSIP : 720198AJ9 / BOFA SECURITIES, INC./FIXED INCOME PURCHASED 40,000.00 PAR 06-13-24 AT A PRICE OF \$98.993000 PLUS ACCRUED INTEREST PAID								
08 May 24	PNC FINL SVCS GROUP INC 5.492%	110,000.000	-110,000.00	0.00	0.00	110,000.00	0.00	0.00	0.00
14 May 24	05-14-2030	100.00							
Settled	CUSIP : 693475BX2 / CITIGROUP GLOBAL MARKETS INC./SALOMON BROTHERS PURCHASED 110,000.00 PAR 05-08-24 AT A PRICE OF \$100.000000 PLUS ACCRUED INTEREST PAID								
09 Nov 23	POLARIS INC FORMERLY POLARIS	25,000.000	-24,679.75	0.00	0.00	24,679.75	0.00	0.00	0.00
16 Nov 23	INDS INC T 6.95% 03-15-2029	98.719							
Settled	CUSIP : 731068AA0 / SMBC NIKKO SECURITIES AMERICA, INC PURCHASED 25,000.00 PAR 11-09-23 AT A PRICE OF \$98.719000 PLUS ACCRUED INTEREST PAID								
09 Nov 23	POLARIS INC FORMERLY POLARIS	60,000.000	-59,410.80	0.00	0.00	59,410.80	0.00	0.00	0.00
16 Nov 23	INDS INC T 6.95% 03-15-2029	99.018							
Settled	CUSIP : 731068AA0 / CITIGROUP GLOBAL MARKETS INC./SALOMON BROTHERS								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Corporate bonds

United States - USD

	PURCHASED 60,000.00 PAR 11-09-23 AT A PRICE OF \$99.018000 PLUS ACCRUED INTEREST PAID								
02 Jan 24	PPL ELECTRIC UTILITIES CORP	35,000.000	-34,930.70	0.00	0.00	34,930.70	0.00	0.00	0.00
05 Jan 24	4.85% 02-15-2034	99.802							
Settled	CUSIP : 69351UBC6 / BOFA SECURITIES, INC./FIXED INCOME								
	PURCHASED 35,000.00 PAR 01-02-24 AT A PRICE OF \$99.802000 PLUS ACCRUED INTEREST PAID								
05 Mar 24	PRESIDENT & FELLOWS HARVARD	20,000.000	-20,000.00	0.00	0.00	20,000.00	0.00	0.00	0.00
12 Mar 24	COLLEGE 4.609% 02-15-2035	100.00							
Settled	CUSIP : 740816AR4 / GOLDMAN, SACHS & CO. PURCHASED 20,000.00 PAR 03-05-24 AT A PRICE OF \$100.000000 PLUS ACCRUED INTEREST PAID								
13 Jun 24	PROVIDENCE ST JOSEPH HEALTH	35,000.000	-35,511.00	-383.46	0.00	35,511.00	0.00	0.00	0.00
14 Jun 24	OBLIGATED GROUP 5.403%	101.46							
Settled	10-01-2033 CUSIP : 743820AC6 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 35,000.00 PAR 06-13-24 AT A PRICE OF \$101.460000 PLUS ACCRUED INTEREST PAID								
20 Jun 24	PROVIDENCE ST JOSEPH HEALTH	40,000.000	-40,459.20	-480.27	0.00	40,459.20	0.00	0.00	0.00
21 Jun 24	OBLIGATED GROUP 5.403%	101.148							
Settled	10-01-2033 CUSIP : 743820AC6 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 40,000.00 PAR 06-20-24 AT A PRICE OF \$101.148000 PLUS ACCRUED INTEREST PAID								
24 Jul 23	PUBLIC STORAGE 5.35% 08-01-2053	20,000.000	-19,946.40	0.00	0.00	19,946.40	0.00	0.00	0.00
26 Jul 23	CUSIP : 74460WAH0 /	99.732							
Settled	J.P. MORGAN SECURITIES LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Corporate bonds

United States - USD

PURCHASED 20,000.00 PAR 07-24-23 AT A PRICE OF \$99.732000 PLUS ACCRUED INTEREST PAID									
29 Apr 24	PVTPL BOEING CO 6.388%	55,000.000	-55,000.00	0.00	0.00	55,000.00	0.00	0.00	0.00
01 May 24	05-01-2031	100.00							
Settled	CUSIP : 097023DK8 /PVTPL1 WELLS FARGO BANK MINNESOTA NA PURCHASED 55,000.00 PAR 04-29-24 AT A PRICE OF \$100.000000 PLUS ACCRUED INTEREST PAID								
15 Nov 23	PVTPL CARRIER GLOBAL	150,000.000	-149,752.50	0.00	0.00	149,752.50	0.00	0.00	0.00
30 Nov 23	CORPORATION 6.2% 03-15-2054	99.835							
Settled	CUSIP : 14448CBA1 /PVTPL1 J.P. MORGAN SECURITIES LLC PURCHASED 150,000.00 PAR 11-15-23 AT A PRICE OF \$99.835000 PLUS ACCRUED INTEREST PAID								
02 Aug 23	PVTPL COLUMBIA PIPELINES OPER	65,000.000	-64,976.60	0.00	0.00	64,976.60	0.00	0.00	0.00
08 Aug 23	CO LLC 6.036% 11-15-2033	99.964							
Settled	CUSIP : 19828TAB2 /PVTPL1 TORONTO DOMINION BANK, THE PURCHASED 65,000.00 PAR 08-02-23 AT A PRICE OF \$99.964000 PLUS ACCRUED INTEREST PAID								
12 Sep 23	PVTPL NEW YORK LIFE GLOBAL	65,000.000	-64,987.65	0.00	0.00	64,987.65	0.00	0.00	0.00
19 Sep 23	FDG SR SECD NT 5.45% 09-18-2026	99.981							
Settled	CUSIP : 64953BBF4 /PVTPL1 BOFA SECURITIES, INC./FIXED INCOME PURCHASED 65,000.00 PAR 09-12-23 AT A PRICE OF \$99.981000 PLUS ACCRUED INTEREST PAID								
11 Sep 23	PVTPL VERALTO CORP SR NT 5.45%	75,000.000	-74,771.25	0.00	0.00	74,771.25	0.00	0.00	0.00
18 Sep 23	09-18-2033	99.695							
Settled	CUSIP : 92338CAE3 /PVTPL1 CITIGROUP GLOBAL MARKETS INC./SALOMON BROTHERS								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Corporate bonds

United States - USD

PURCHASED 75,000.00 PAR 09-11-23 AT A PRICE OF \$99.695000 PLUS ACCRUED INTEREST PAID									
11 Sep 23	PVTPL VERALTO CORP SR NT 5.5%	60,000.000	-59,990.40	0.00	0.00	59,990.40	0.00	0.00	0.00
18 Sep 23	09-18-2026	99.984							
Settled	CUSIP : 92338CAA1 /PVTPL1 CITIGROUP GLOBAL MARKETS INC./SALOMON BROTHERS PURCHASED 60,000.00 PAR 09-11-23 AT A PRICE OF \$99.984000 PLUS ACCRUED INTEREST PAID								
26 Jan 24	REPUBLIC SERVICES INC 5.0%	90,000.000	-89,910.90	-600.00	0.00	89,910.90	0.00	0.00	0.00
30 Jan 24	12-15-2033	99.901							
Settled	CUSIP : 760759BH2 / GOLDMAN, SACHS & CO. PURCHASED 90,000.00 PAR 01-26-24 AT A PRICE OF \$99.901000 PLUS ACCRUED INTEREST PAID								
23 Aug 23	RTX CORPORATION 4.8% DUE	20,000.000	-17,459.40	-186.67	0.00	17,459.40	0.00	0.00	0.00
25 Aug 23	12-15-2043	87.297							
Settled	CUSIP : 75513ECJ8 / SCOTIA CAPITAL (USA) INC. PURCHASED 20,000.00 PAR 08-23-23 AT A PRICE OF \$87.297000 PLUS ACCRUED INTEREST PAID								
06 Nov 23	RTX CORPORATION 6.4% 03-15-2054	15,000.000	-14,943.75	0.00	0.00	14,943.75	0.00	0.00	0.00
08 Nov 23	CUSIP : 75513ECX7 /	99.625							
Settled	CITIGROUP GLOBAL MARKETS INC./SALOMON BROTHERS PURCHASED 15,000.00 PAR 11-06-23 AT A PRICE OF \$99.625000 PLUS ACCRUED INTEREST PAID								
29 Feb 24	SAFEHOLD GL HLDGS LLC 6.1%	135,000.000	-133,591.95	0.00	0.00	133,591.95	0.00	0.00	0.00
04 Mar 24	04-01-2034	98.957							
Settled	CUSIP : 785931AA4 / J.P. MORGAN SECURITIES LLC PURCHASED 135,000.00 PAR 02-29-24 AT A PRICE OF \$98.957000 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Corporate bonds

United States - USD

07 Aug 23 11 Aug 23 Settled	SAN DIEGO GAS & ELEC CO 4.95% 08-15-2028 CUSIP : 797440CE2 / MORGAN STANLEY & CO. LLC PURCHASED 40,000.00 PAR 08-07-23 AT A PRICE OF \$99.570000 PLUS ACCRUED INTEREST PAID	40,000.000 99.57	-39,828.00	0.00	0.00	39,828.00	0.00	0.00	0.00
18 Mar 24 22 Mar 24 Settled	SAN DIEGO GAS & ELEC CO 5.55% 04-15-2054 CUSIP : 797440CF9 / BARCLAYS CAPITAL INC. FIXED INCOME PURCHASED 55,000.00 PAR 03-18-24 AT A PRICE OF \$98.984000 PLUS ACCRUED INTEREST PAID	55,000.000 98.984	-54,441.20	0.00	0.00	54,441.20	0.00	0.00	0.00
21 May 24 29 May 24 Settled	SCHLUMBERGER INVT SA 5.0% 06-01-2034 CUSIP : 806854AM7 / STIFEL, NICOLAUS & COMPANY, INCORPORATED PURCHASED 65,000.00 PAR 05-21-24 AT A PRICE OF \$98.538000 PLUS ACCRUED INTEREST PAID	65,000.000 98.538	-64,049.70	0.00	0.00	64,049.70	0.00	0.00	0.00
21 May 24 29 May 24 Settled	SCHLUMBERGER INVT SA 5.0% 06-01-2034 CUSIP : 806854AM7 / J.P. MORGAN SECURITIES LLC PURCHASED 65,000.00 PAR 05-21-24 AT A PRICE OF \$98.332000 PLUS ACCRUED INTEREST PAID	65,000.000 98.332	-63,915.80	0.00	0.00	63,915.80	0.00	0.00	0.00
05 Jul 23 07 Jul 23 Settled	SHARP HEALTHCARE 2.68% DUE 08-01-2050 CUSIP : 819892AL4 / RAYMOND JAMES & ASSOCIATES, INC/FI PURCHASED 5,000.00 PAR 07-05-23 AT A PRICE OF \$64.137000 PLUS ACCRUED INTEREST PAID	5,000.000 64.137	-3,206.85	-58.07	0.00	3,206.85	0.00	0.00	0.00

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Corporate bonds

United States - USD

06 Nov 23 09 Nov 23 Settled	SIMON PPTY GROUP L P 6.25% 01-15-2034 CUSIP : 828807DW4 / WELLS FARGO BANK MINNESOTA NA PURCHASED 30,000.00 PAR 11-06-23 AT A PRICE OF \$99.014000 PLUS ACCRUED INTEREST PAID	30,000.000 99.014	-29,704.20	0.00	0.00	29,704.20	0.00	0.00	0.00
11 Oct 23 25 Oct 23 Settled	SMUCKER J M CO 6.2% 11-15-2033 CUSIP : 832696AX6 / BOFA SECURITIES, INC./FIXED INCOME PURCHASED 15,000.00 PAR 10-11-23 AT A PRICE OF \$99.935000 PLUS ACCRUED INTEREST PAID	15,000.000 99.935	-14,990.25	0.00	0.00	14,990.25	0.00	0.00	0.00
23 Oct 23 25 Oct 23 Settled	SNAP ON INC FIXED 3.1% DUE 05-01-2050 CUSIP : 833034AM3 / GOLDMAN, SACHS & CO. PURCHASED 50,000.00 PAR 10-23-23 AT A PRICE OF \$61.166000 PLUS ACCRUED INTEREST PAID	50,000.000 61.166	-30,583.00	-749.17	0.00	30,583.00	0.00	0.00	0.00
23 Oct 23 25 Oct 23 Settled	SNAP ON INC FIXED 3.1% DUE 05-01-2050 CUSIP : 833034AM3 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 25,000.00 PAR 10-23-23 AT A PRICE OF \$61.259000 PLUS ACCRUED INTEREST PAID	25,000.000 61.259	-15,314.75	-374.58	0.00	15,314.75	0.00	0.00	0.00
06 May 24 09 May 24 Settled	SOUTHERN CALI EDISON 5.45% 06-01-2031 CUSIP : 842400JE4 / CITIGROUP GLOBAL MARKETS INC./SALOMON BROTHERS PURCHASED 35,000.00 PAR 05-06-24 AT A PRICE OF \$99.949000 PLUS ACCRUED INTEREST PAID	35,000.000 99.949	-34,982.15	0.00	0.00	34,982.15	0.00	0.00	0.00

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Corporate bonds

United States - USD

01 Dec 23	SOUTHWESTERN ELEC PWR CO	85,000.000	-82,673.55	-800.89	0.00	82,673.55	0.00	0.00	0.00
05 Dec 23	5.3% 04-01-2033	97.263							
Settled	CUSIP : 845437BU5 / J.P. MORGAN SECURITIES LLC PURCHASED 85,000.00 PAR 12-01-23 AT A PRICE OF \$97.263000 PLUS ACCRUED INTEREST PAID								
14 Feb 24	SPECTRUM HLTH SYS 3.487% DUE	60,000.000	-45,014.40	-180.16	0.00	45,014.40	0.00	0.00	0.00
16 Feb 24	07-15-2049	75.024							
Settled	CUSIP : 84765EAA6 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 60,000.00 PAR 02-14-24 AT A PRICE OF \$75.024000 PLUS ACCRUED INTEREST PAID								
27 Feb 24	SPECTRUM HLTH SYS 3.487% DUE	35,000.000	-26,260.15	-149.17	0.00	26,260.15	0.00	0.00	0.00
29 Feb 24	07-15-2049	75.029							
Settled	CUSIP : 84765EAA6 / RBC CAPITAL MARKETS, LLC PURCHASED 35,000.00 PAR 02-27-24 AT A PRICE OF \$75.029000 PLUS ACCRUED INTEREST PAID								
24 Apr 24	SSM HEALTH CARE CORP 4.894%	40,000.000	-39,301.60	-788.48	0.00	39,301.60	0.00	0.00	0.00
26 Apr 24	06-01-2028	98.254							
Settled	CUSIP : 784710AC9 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 40,000.00 PAR 04-24-24 AT A PRICE OF \$98.254000 PLUS ACCRUED INTEREST PAID								
18 Mar 24	SSM HLTH CARE CORP 3.823% DUE	90,000.000	-86,374.80	-1,041.77	0.00	86,374.80	0.00	0.00	0.00
20 Mar 24	06-01-2027	95.972							
Settled	CUSIP : 784710AA3 / BARCLAYS CAPITAL INC. FIXED INCOME PURCHASED 90,000.00 PAR 03-18-24 AT A PRICE OF \$95.972000 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Corporate bonds

United States - USD

17 Jun 24	SSM HLTH CARE CORP 3.823% DUE	60,000.000	-57,970.80	-108.32	0.00	57,970.80	0.00	0.00	0.00
18 Jun 24	06-01-2027	96.618							
Settled	CUSIP : 784710AA3 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 60,000.00 PAR 06-17-24 AT A PRICE OF \$96.618000 PLUS ACCRUED INTEREST PAID								
11 Jul 23	STANFORD HEALTH CARE TAXABLE	10,000.000	-6,805.60	-124.44	0.00	6,805.60	0.00	0.00	0.00
13 Jul 23	BD SER 20213.027% 08-15-2051	68.056							
Settled	CUSIP : 85434VAC2 / J.P. MORGAN SECURITIES LLC PURCHASED 10,000.00 PAR 07-11-23 AT A PRICE OF \$68.056000 PLUS ACCRUED INTEREST PAID								
16 May 24	STANFORD HLTH CARE 3.795% DUE	60,000.000	-48,250.80	-31.62	0.00	48,250.80	0.00	0.00	0.00
20 May 24	11-15-2048	80.418							
Settled	CUSIP : 85434VAA6 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 60,000.00 PAR 05-16-24 AT A PRICE OF \$80.418000 PLUS ACCRUED INTEREST PAID								
29 Apr 24	STRYKER CORP 4.625% DUE	35,000.000	-30,477.65	-206.84	0.00	30,477.65	0.00	0.00	0.00
01 May 24	03-15-2046	87.079							
Settled	CUSIP : 863667AJ0 / AMHERST PIERPONT SECURITIES LLC PURCHASED 35,000.00 PAR 04-29-24 AT A PRICE OF \$87.079000 PLUS ACCRUED INTEREST PAID								
01 May 24	STRYKER CORP 4.625% DUE	50,000.000	-43,399.50	-308.33	0.00	43,399.50	0.00	0.00	0.00
03 May 24	03-15-2046	86.799							
Settled	CUSIP : 863667AJ0 / J.P. MORGAN SECURITIES LLC PURCHASED 50,000.00 PAR 05-01-24 AT A PRICE OF \$86.799000 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Corporate bonds

United States - USD

03 May 24	STRYKER CORP 4.625% DUE	25,000.000	-22,050.75	-167.01	0.00	22,050.75	0.00	0.00	0.00
07 May 24	03-15-2046	88.203							
Settled	CUSIP : 863667AJ0 / J.P. MORGAN SECURITIES LLC PURCHASED 25,000.00 PAR 05-03-24 AT A PRICE OF \$88.203000 PLUS ACCRUED INTEREST PAID								
13 May 24	STRYKER CORP 4.625% DUE	25,000.000	-22,078.00	-192.71	0.00	22,078.00	0.00	0.00	0.00
15 May 24	03-15-2046	88.312							
Settled	CUSIP : 863667AJ0 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 25,000.00 PAR 05-13-24 AT A PRICE OF \$88.312000 PLUS ACCRUED INTEREST PAID								
05 Dec 23	STRYKER CORP 4.85% 12-08-2028	55,000.000	-54,946.65	0.00	0.00	54,946.65	0.00	0.00	0.00
08 Dec 23	CUSIP : 863667BC4 /SPCL1	99.903							
Settled	CITIGROUP GLOBAL MARKETS INC./SALOMON BROTHERS PURCHASED 55,000.00 PAR 12-05-23 AT A PRICE OF \$99.903000 PLUS ACCRUED INTEREST PAID								
08 Dec 23	STRYKER CORP 4.85% 12-08-2028	30,000.000	-29,846.40	-16.17	0.00	29,846.40	0.00	0.00	0.00
12 Dec 23	CUSIP : 863667BC4 /SPCL1	99.488							
Settled	BNP PARIBAS SECURITIES CORPORATION PURCHASED 30,000.00 PAR 12-08-23 AT A PRICE OF \$99.488000 PLUS ACCRUED INTEREST PAID								
13 Mar 24	SUTTER HEALTH 2.294% DUE	135,000.000	-115,638.30	-258.08	0.00	115,638.30	0.00	0.00	0.00
15 Mar 24	08-15-2030	85.658							
Settled	CUSIP : 86944BAG8 / CANTOR FITZGERALD & CO./DEBT CAPITAL MARKETS PURCHASED 135,000.00 PAR 03-13-24 AT A PRICE OF \$85.658000 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Corporate bonds

United States - USD

21 Sep 23	SUTTER HEALTH 3.695% DUE	35,000.000	-32,528.30	-143.69	0.00	32,528.30	0.00	0.00	0.00
25 Sep 23	08-15-2028	92.938							
Settled	CUSIP : 86944BAD5 / SEAPORT GROUP SECURITIES, LLC PURCHASED 35,000.00 PAR 09-21-23 AT A PRICE OF \$92.938000 PLUS ACCRUED INTEREST PAID								
06 Mar 24	SUTTER HEALTH 3.695% DUE	15,000.000	-14,324.25	-35.41	0.00	14,324.25	0.00	0.00	0.00
08 Mar 24	08-15-2028	95.495							
Settled	CUSIP : 86944BAD5 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 15,000.00 PAR 03-06-24 AT A PRICE OF \$95.495000 PLUS ACCRUED INTEREST PAID								
05 Jul 23	SUTTER HEALTH 5.164% DUE	30,000.000	-29,689.50	-124.80	0.00	29,689.50	0.00	0.00	0.00
07 Jul 23	08-15-2033	98.965							
Settled	CUSIP : 86944BAK9 / RBC CAPITAL MARKETS, LLC PURCHASED 30,000.00 PAR 07-05-23 AT A PRICE OF \$98.965000 PLUS ACCRUED INTEREST PAID								
21 Nov 23	SUTTER HEALTH 5.164% DUE	20,000.000	-19,450.40	-284.02	0.00	19,450.40	0.00	0.00	0.00
24 Nov 23	08-15-2033	97.252							
Settled	CUSIP : 86944BAK9 / J.P. MORGAN SECURITIES LLC PURCHASED 20,000.00 PAR 11-21-23 AT A PRICE OF \$97.252000 PLUS ACCRUED INTEREST PAID								
07 Feb 24	SUTTER HEALTH 5.164% DUE	10,000.000	-10,111.90	-249.59	0.00	10,111.90	0.00	0.00	0.00
09 Feb 24	08-15-2033	101.119							
Settled	CUSIP : 86944BAK9 / MARKETAXESS CORPORATION PURCHASED 10,000.00 PAR 02-07-24 AT A PRICE OF \$101.119000 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Corporate bonds

United States - USD

08 Apr 24 10 Apr 24 Settled	SUTTER HEALTH 5.164% DUE 08-15-2033 CUSIP : 86944BAK9 / SUNTRUST BANK PURCHASED 15,000.00 PAR 04-08-24 AT A PRICE OF \$99.204000 PLUS ACCRUED INTEREST PAID	15,000.000 99.204	-14,880.60	-118.34	0.00	14,880.60	0.00	0.00	0.00
08 Apr 24 10 Apr 24 Settled	SUTTER HEALTH 5.164% DUE 08-15-2033 CUSIP : 86944BAK9 / SUNTRUST BANK PURCHASED 25,000.00 PAR 04-08-24 AT A PRICE OF \$99.291000 PLUS ACCRUED INTEREST PAID	25,000.000 99.291	-24,822.75	-197.24	0.00	24,822.75	0.00	0.00	0.00
09 Apr 24 11 Apr 24 Settled	SUTTER HEALTH 5.164% DUE 08-15-2033 CUSIP : 86944BAK9 / CANTOR FITZGERALD & CO./DEBT CAPITAL MARKETS PURCHASED 40,000.00 PAR 04-09-24 AT A PRICE OF \$99.744000 PLUS ACCRUED INTEREST PAID	40,000.000 99.744	-39,897.60	-321.32	0.00	39,897.60	0.00	0.00	0.00
17 May 24 21 May 24 Settled	SUTTER HEALTH 5.164% DUE 08-15-2033 CUSIP : 86944BAK9 / RAYMOND JAMES & ASSOCIATES, INC/FI PURCHASED 90,000.00 PAR 05-17-24 AT A PRICE OF \$100.215000 PLUS ACCRUED INTEREST PAID	90,000.000 100.215	-90,193.50	-1,239.36	0.00	90,193.50	0.00	0.00	0.00
02 May 24 06 May 24 Settled	SUTTER HEALTH 5.547% DUE 08-15-2053 CUSIP : 86944BAL7 / MARKETAXESS CORPORATION PURCHASED 10,000.00 PAR 05-02-24 AT A PRICE OF \$99.904000 PLUS ACCRUED INTEREST PAID	10,000.000 99.904	-9,990.40	-124.81	0.00	9,990.40	0.00	0.00	0.00

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Purchases

Fixed Income

Corporate bonds

United States - USD

02 May 24	SUTTER HEALTH 5.547% DUE	20,000.000	-19,969.40	-249.61	0.00	19,969.40	0.00	0.00	0.00
06 May 24	08-15-2053	99.847							
Settled	CUSIP : 86944BAL7 / MORGAN STANLEY & CO. LLC PURCHASED 20,000.00 PAR 05-02-24 AT A PRICE OF \$99.847000 PLUS ACCRUED INTEREST PAID								
03 May 24	SUTTER HEALTH 5.547% DUE	5,000.000	-5,034.00	-63.17	0.00	5,034.00	0.00	0.00	0.00
07 May 24	08-15-2053	100.68							
Settled	CUSIP : 86944BAL7 / MARKETAXESS CORPORATION PURCHASED 5,000.00 PAR 05-03-24 AT A PRICE OF \$100.680000 PLUS ACCRUED INTEREST PAID								
27 Oct 23	TEXTRON INC 3.9% 09-17-2029	25,000.000	-22,309.00	-119.17	0.00	22,309.00	0.00	0.00	0.00
31 Oct 23	CUSIP : 883203CA7 /	89.236							
Settled	GOLDMAN, SACHS & CO. PURCHASED 25,000.00 PAR 10-27-23 AT A PRICE OF \$89.236000 PLUS ACCRUED INTEREST PAID								
06 Jun 24	TEXTRON INC 3.9% 09-17-2029	15,000.000	-14,128.20	-130.00	0.00	14,128.20	0.00	0.00	0.00
07 Jun 24	CUSIP : 883203CA7 /	94.188							
Settled	GOLDMAN, SACHS & CO. PURCHASED 15,000.00 PAR 06-06-24 AT A PRICE OF \$94.188000 PLUS ACCRUED INTEREST PAID								
20 Jun 24	TEXTRON INC 3.9% 09-17-2029	5,000.000	-4,699.25	-50.92	0.00	4,699.25	0.00	0.00	0.00
21 Jun 24	CUSIP : 883203CA7 /	93.985							
Settled	MARKETAXESS CORPORATION PURCHASED 5,000.00 PAR 06-20-24 AT A PRICE OF \$93.985000 PLUS ACCRUED INTEREST PAID								
07 Nov 23	TEXTRON INC 6.1% 11-15-2033	50,000.000	-49,910.50	0.00	0.00	49,910.50	0.00	0.00	0.00
09 Nov 23	CUSIP : 883203CD1 /	99.821							
Settled	J.P. MORGAN SECURITIES LLC PURCHASED 50,000.00 PAR 11-07-23 AT A PRICE OF \$99.821000 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
<b>Fixed Income</b>									
<b>Corporate bonds</b>									
<b>United States - USD</b>									
14 Nov 23 16 Nov 23 Settled	TEXTRON INC 6.1% 11-15-2033 CUSIP : 883203CD1 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 25,000.00 PAR 11-14-23 AT A PRICE OF \$101.388000 PLUS ACCRUED INTEREST PAID	25,000.000 101.388	-25,347.00	-29.65	0.00	25,347.00	0.00	0.00	0.00
15 Nov 23 17 Nov 23 Settled	TEXTRON INC 6.1% 11-15-2033 CUSIP : 883203CD1 / BOFA SECURITIES, INC./FIXED INCOME PURCHASED 50,000.00 PAR 11-15-23 AT A PRICE OF \$100.755000 PLUS ACCRUED INTEREST PAID	50,000.000 100.755	-50,377.50	-67.78	0.00	50,377.50	0.00	0.00	0.00
27 Sep 23 29 Sep 23 Settled	THOMAS JEFFSN UNIV 3.847% DUE 11-01-2057 CUSIP : 88444NAS7 / CANTOR FITZGERALD & CO./DEBT CAPITAL MARKETS PURCHASED 100,000.00 PAR 09-27-23 AT A PRICE OF \$66.838000 PLUS ACCRUED INTEREST PAID	100,000.000 66.838	-66,838.00	-1,581.54	0.00	66,838.00	0.00	0.00	0.00
11 Sep 23 14 Sep 23 Settled	T-MOBILE USA INC 5.75% 01-15-2034 CUSIP : 87264ADC6 / CITIGROUP GLOBAL MARKETS INC./SALOMON BROTHERS PURCHASED 50,000.00 PAR 09-11-23 AT A PRICE OF \$99.855000 PLUS ACCRUED INTEREST PAID	50,000.000 99.855	-49,927.50	0.00	0.00	49,927.50	0.00	0.00	0.00
27 Sep 23 29 Sep 23 Settled	U S BANCORP 5.836% 06-12-2034 CUSIP : 91159HJN1 / J.P. MORGAN SECURITIES LLC PURCHASED 40,000.00 PAR 09-27-23 AT A PRICE OF \$96.023000 PLUS ACCRUED INTEREST PAID	40,000.000 96.023	-38,409.20	-693.84	0.00	38,409.20	0.00	0.00	0.00

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<b>Purchases</b>									
<b>Fixed Income</b>									
<b>Corporate bonds</b>									
<b>United States - USD</b>									
05 Oct 23	UL SOLUTIONS INC SR NT 144A	50,000.000	-49,932.50	0.00	0.00	49,932.50	0.00	0.00	0.00
20 Oct 23	6.5% 10-20-2028	99.865							
Settled	CUSIP : 903731AA5 / GOLDMAN, SACHS & CO. PURCHASED 50,000.00 PAR 10-05-23 AT A PRICE OF \$99.865000 PLUS ACCRUED INTEREST PAID								
30 May 24	UNITED PARCEL SVC INC 5.5%	85,000.000	-83,612.80	-116.88	0.00	83,612.80	0.00	0.00	0.00
31 May 24	05-22-2054	98.368							
Settled	CUSIP : 911312CE4 / JEFFERIES LLC PURCHASED 85,000.00 PAR 05-30-24 AT A PRICE OF \$98.368000 PLUS ACCRUED INTEREST PAID								
13 Oct 23	UNITEDHEALTH GROUP INC 4.0%	85,000.000	-79,482.65	-1,435.56	0.00	79,482.65	0.00	0.00	0.00
17 Oct 23	05-15-2029	93.509							
Settled	CUSIP : 91324PEH1 / HSBC BANK CANADA PURCHASED 85,000.00 PAR 10-13-23 AT A PRICE OF \$93.509000 PLUS ACCRUED INTEREST PAID								
17 Aug 23	UNITYPOINT HEALTH FIXED 3.665%	60,000.000	-42,619.80	-36.65	0.00	42,619.80	0.00	0.00	0.00
21 Aug 23	DUE 02-15-2050	71.033							
Settled	CUSIP : 91338CAA3 / CANTOR FITZGERALD & CO./DEBT CAPITAL MARKETS PURCHASED 60,000.00 PAR 08-17-23 AT A PRICE OF \$71.033000 PLUS ACCRUED INTEREST PAID								
16 May 24	UNITYPOINT HEALTH FIXED 3.665%	15,000.000	-11,469.75	-145.07	0.00	11,469.75	0.00	0.00	0.00
20 May 24	DUE 02-15-2050	76.465							
Settled	CUSIP : 91338CAA3 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 15,000.00 PAR 05-16-24 AT A PRICE OF \$76.465000 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Corporate bonds

United States - USD

21 May 24	UNITYPOINT HEALTH FIXED 3.665%	5,000.000	-3,782.25	-49.88	0.00	3,782.25	0.00	0.00	0.00
23 May 24	DUE 02-15-2050	75.645							
Settled	CUSIP : 91338CAA3 / MARKETAXESS CORPORATION PURCHASED 5,000.00 PAR 05-21-24 AT A PRICE OF \$75.645000 PLUS ACCRUED INTEREST PAID								
11 Jul 23	UNIVERSITY SOUTHN CALIF 4.976%	75,000.000	-75,000.00	0.00	0.00	75,000.00	0.00	0.00	0.00
18 Jul 23	10-01-2053	100.00							
Settled	CUSIP : 914886AH9 / MORGAN STANLEY & CO. LLC PURCHASED 75,000.00 PAR 07-11-23 AT A PRICE OF \$100.000000 PLUS ACCRUED INTEREST PAID								
18 Jan 24	US BANCORP 5.678% 01-23-2035	145,000.000	-145,000.00	0.00	0.00	145,000.00	0.00	0.00	0.00
23 Jan 24	CUSIP : 91159HJR2 /	100.00							
Settled	U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 145,000.00 PAR 01-18-24 AT A PRICE OF \$100.000000 PLUS ACCRUED INTEREST PAID								
12 Mar 24	US BANCORP 5.678% 01-23-2035	25,000.000	-25,278.25	-201.10	0.00	25,278.25	0.00	0.00	0.00
14 Mar 24	CUSIP : 91159HJR2 /	101.113							
Settled	U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 25,000.00 PAR 03-12-24 AT A PRICE OF \$101.113000 PLUS ACCRUED INTEREST PAID								
25 Jul 23	VALERO ENERGY CORP NEW 3.65%	30,000.000	-21,128.70	-170.33	0.00	21,128.70	0.00	0.00	0.00
27 Jul 23	12-01-2051	70.429							
Settled	CUSIP : 91913YBD1 / CITIGROUP GLOBAL MARKETS INC./SALOMON BROTHERS PURCHASED 30,000.00 PAR 07-25-23 AT A PRICE OF \$70.429000 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Corporate bonds

United States - USD

10 Apr 24 12 Apr 24 Settled	VALERO ENERGY CORP NEW 3.65% 12-01-2051 CUSIP : 91913YBD1 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 15,000.00 PAR 04-10-24 AT A PRICE OF \$70.231000 PLUS ACCRUED INTEREST PAID	15,000.000 70.231	-10,534.65	-199.23	0.00	10,534.65	0.00	0.00	0.00
17 Apr 24 19 Apr 24 Settled	VALERO ENERGY CORP NEW 3.65% 12-01-2051 CUSIP : 91913YBD1 / MARKETAXESS CORPORATION PURCHASED 5,000.00 PAR 04-17-24 AT A PRICE OF \$68.146000 PLUS ACCRUED INTEREST PAID	5,000.000 68.146	-3,407.30	-69.96	0.00	3,407.30	0.00	0.00	0.00
01 Dec 23 05 Dec 23 Settled	VERIZON COMMUNICATIONS INC NT 2.355% 03-15-2032 CUSIP : 92343VGN8 / DEUTSCHE BANK SECURITIES INC. PURCHASED 60,000.00 PAR 12-01-23 AT A PRICE OF \$80.059000 PLUS ACCRUED INTEREST PAID	60,000.000 80.059	-48,035.40	-314.00	0.00	48,035.40	0.00	0.00	0.00
05 Feb 24 14 Feb 24 Settled	VIRGINIA PWR FUEL SECURITIZATION LLC 4.877% 05-01-2033 CUSIP : 92808VAB8 / MORGAN STANLEY & CO. LLC PURCHASED 65,000.00 PAR 02-05-24 AT A PRICE OF \$99.996540 PLUS ACCRUED INTEREST PAID	65,000.000 99.99654	-64,997.75	0.00	0.00	64,997.75	0.00	0.00	0.00
21 Nov 23 24 Nov 23 Settled	WELLS FARGO & CO MEDIUM TERM SR NTS 6.491% 10-23-2034 CUSIP : 95000U3H4 / BARCLAYS CAPITAL INC. FIXED INCOME PURCHASED 85,000.00 PAR 11-21-23 AT A PRICE OF \$103.683000 PLUS ACCRUED INTEREST PAID	85,000.000 103.683	-88,130.55	-475.11	0.00	88,130.55	0.00	0.00	0.00

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Corporate bonds

United States - USD

18 Jul 23	WELLS FARGO & COMPANY 5.574%	20,000.000	-20,000.00	0.00	0.00	20,000.00	0.00	0.00	0.00
25 Jul 23	07-25-2029	100.00							
Settled	CUSIP : 95000U3E1 /MTN1 WELLS FARGO BANK MINNESOTA NA PURCHASED 20,000.00 PAR 07-18-23 AT A PRICE OF \$100.000000 PLUS ACCRUED INTEREST PAID								
26 Feb 24	WESTINGHOUSE AIR BRAKE TECH	50,000.000	-50,000.00	0.00	0.00	50,000.00	0.00	0.00	0.00
11 Mar 24	CORP 5.611% 03-11-2034	100.00							
Settled	CUSIP : 960386AR1 / CITIGROUP GLOBAL MARKETS INC./SALOMON BROTHERS PURCHASED 50,000.00 PAR 02-26-24 AT A PRICE OF \$100.000000 PLUS ACCRUED INTEREST PAID								
20 Mar 24	WESTINGHOUSE AIR BRAKE TECH	65,000.000	-65,384.15	-111.44	0.00	65,384.15	0.00	0.00	0.00
22 Mar 24	CORP 5.611% 03-11-2034	100.591							
Settled	CUSIP : 960386AR1 / BARCLAYS CAPITAL INC. FIXED INCOME PURCHASED 65,000.00 PAR 03-20-24 AT A PRICE OF \$100.591000 PLUS ACCRUED INTEREST PAID								
07 Jun 24	WESTINGHOUSE AIR BRAKE TECH	55,000.000	-55,283.25	-762.94	0.00	55,283.25	0.00	0.00	0.00
10 Jun 24	CORP 5.611% 03-11-2034	100.515							
Settled	CUSIP : 960386AR1 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) PURCHASED 55,000.00 PAR 06-07-24 AT A PRICE OF \$100.515000 PLUS ACCRUED INTEREST PAID								
15 Apr 24	WILLIS-KNIGHTON 4.813% DUE	25,000.000	-21,403.25	-153.75	0.00	21,403.25	0.00	0.00	0.00
17 Apr 24	09-01-2048	85.613							
Settled	CUSIP : 97068LAA6 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES)								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Corporate bonds

United States - USD

PURCHASED 25,000.00 PAR 04-15-24 AT A PRICE OF \$85.613000 PLUS ACCRUED INTEREST PAID

04 Apr 24	YALE NEW HAVEN 2.496% DUE	35,000.000	-20,869.80	-235.39	0.00	20,869.80	0.00	0.00	0.00
08 Apr 24	07-01-2050	59.628							
Settled	CUSIP : 98459HAA0 / STONEX GROUP INC								

PURCHASED 35,000.00 PAR 04-04-24 AT A PRICE OF \$59.628000 PLUS ACCRUED INTEREST PAID

08 Apr 24	YALE NEW HAVEN 2.496% DUE	5,000.000	-2,954.65	-34.32	0.00	2,954.65	0.00	0.00	0.00
10 Apr 24	07-01-2050	59.093							
Settled	CUSIP : 98459HAA0 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES)								

PURCHASED 5,000.00 PAR 04-08-24 AT A PRICE OF \$59.093000 PLUS ACCRUED INTEREST PAID

28 Nov 23	ZIMMER BIOMET HLDGS INC 5.35%	30,000.000	-29,989.50	0.00	0.00	29,989.50	0.00	0.00	0.00
01 Dec 23	12-01-2028	99.965							
Settled	CUSIP : 98956PAX0 / BARCLAYS CAPITAL INC. FIXED INCOME								

PURCHASED 30,000.00 PAR 11-28-23 AT A PRICE OF \$99.965000 PLUS ACCRUED INTEREST PAID

Total United States - USD			-12,086,508.70	-60,034.92	0.00	12,086,508.70	0.00	0.00	0.00
Total corporate bonds			-13,790,827.45	-70,911.00	0.00	13,790,827.45	0.00	0.00	0.00

Government mortgage backed securities

United States - USD

04 Apr 24	FANNIE MAE POOL #CB1730 2.5%	48,148.770	-43,800.34	-50.15	0.00	43,800.34	0.00	0.00	0.00
16 Apr 24	09-01-2036	90.96875							
Settled	CUSIP : 3140QL4Q6 / FNMA ROBERT W. BAIRD & CO. INCORPORATED								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Government mortgage backed securities

United States - USD

PURCHASED 48,148.77 PAR 04-04-24 AT A PRICE OF \$90.968750 PLUS ACCRUED INTEREST PAID

15 Feb 24	FEDERAL HOME LN MTG CORP	26,945.650	-21,337.59	-22.45	0.00	21,337.59	0.00	0.00	0.00
16 Feb 24	POOL #SD8193 2%02-01-2052 BEO	79.1875							
Settled	CUSIP : 3132DWC68 /FHLMC CANTOR FITZGERALD & CO./DEBT CAPITAL MARKETS PURCHASED 26,945.65 PAR 02-15-24 AT A PRICE OF \$79.187500 PLUS ACCRUED INTEREST PAID								
15 Feb 24	FEDERAL HOME LOAN MORTGAGE	202,359.940	-174,219.26	-252.95	0.00	174,219.26	0.00	0.00	0.00
16 Feb 24	CORP POOL #SD8220 3.0% DUE	86.09375							
Settled	06-01-2052 REG CUSIP : 3132DWDZ3 / CANTOR FITZGERALD & CO./DEBT CAPITAL MARKETS PURCHASED 202,359.94 PAR 02-15-24 AT A PRICE OF \$86.093750 PLUS ACCRUED INTEREST PAID								
27 Sep 23	FHLMC SUPER 15Y FIXED 5%	162,212.520	-158,258.59	-383.00	0.00	158,258.59	0.00	0.00	0.00
18 Oct 23	08-01-2038	97.5625							
Settled	CUSIP : 3132CXBFB8 / ROBERT W. BAIRD & CO. INCORPORATED PURCHASED 162,212.52 PAR 09-27-23 AT A PRICE OF \$97.562500 PLUS ACCRUED INTEREST PAID								
05 Sep 23	FNMA POOL #MA4978 5% 04-01-2053	164,227.920	-158,685.22	-615.85	0.00	158,685.22	0.00	0.00	0.00
28 Sep 23	BEO	96.625							
Settled	CUSIP : 31418EQ86 /FNMA CANTOR FITZGERALD & CO./DEBT CAPITAL MARKETS PURCHASED 164,227.92 PAR 09-05-23 AT A PRICE OF \$96.625000 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Purchases

Fixed Income

Government mortgage backed securities

United States - USD

01 Nov 23	FNMA SINGLE FAMILY MORTGAGE	185,000.000	-166,774.61	0.00	0.00	166,774.61	0.00	0.00	0.00
16 Jan 24	4.5% 30 YEARS SETTLES JANUARY	90.1484375							
Settled	CUSIP : 01F042616 /FNMA CITIGROUP GLOBAL MARKETS INC./SALOMON BROTHERS PURCHASED 185,000.00 PAR 11-01-23 AT A PRICE OF \$90.148437 PLUS ACCRUED INTEREST PAID								
Total United States - USD			-723,075.61	-1,324.40	0.00	723,075.61	0.00	0.00	0.00
Total government mortgage backed securities			-723,075.61	-1,324.40	0.00	723,075.61	0.00	0.00	0.00

Asset backed securities

United States - USD

13 Feb 24	AMERICAN EXPRESS CREDIT	105,000.000	-106,476.56	0.00	0.00	106,476.56	0.00	0.00	0.00
15 Feb 24	ACCOUNT MAS SER 23-4 CL A 5.15%	101.40625							
Settled	DUE 09-16-2030 CUSIP : 02589BAC4 /SPCL1 MUFG SECURITIES EMEA PLC PURCHASED 105,000.00 PAR 02-13-24 AT A PRICE OF \$101.406250 PLUS ACCRUED INTEREST PAID								
31 Jan 24	CAPITAL ONE MULTI-ASSET	75,000.000	-65,745.12	-49.23	0.00	65,745.12	0.00	0.00	0.00
02 Feb 24	EXECUTION TR 2021-2 NT CL A	87.6601563							
Settled	1.39% 07-15-2030 CUSIP : 14041NFX4 /SPCL1 MUFG SECURITIES EMEA PLC PURCHASED 75,000.00 PAR 01-31-24 AT A PRICE OF \$87.660156 PLUS ACCRUED INTEREST PAID								
24 Jan 24	CHASE ISSUANCE TR SR D26Q CL A	100,000.000	-99,999.71	0.00	0.00	99,999.71	0.00	0.00	0.00
31 Jan 24	4.63% 01-15-2031	99.99971							
Settled	CUSIP : 161571HW7 /SPCL1 J.P. MORGAN SECURITIES LLC PURCHASED 100,000.00 PAR 01-24-24 AT A PRICE OF \$99.999710 PLUS ACCRUED INTEREST PAID								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Asset backed securities

United States - USD

08 Apr 24 17 Apr 24 Settled	DELL EQUIP FIN TR 5.39% DUE 03-22-2030 CUSIP : 24702GAE5 /SPCL1 BARCLAYS CAPITAL INC. FIXED INCOME PURCHASED 100,000.00 PAR 04-08-24 AT A PRICE OF \$99.997600 PLUS ACCRUED INTEREST PAID	100,000.000 99.9976	-99,997.60	0.00	0.00	99,997.60	0.00	0.00	0.00
15 Aug 23 23 Aug 23 Settled	FIFTH THIRD AUTO TRUST SR 23-1 CL A3 0.0% 08-15-2028 CUSIP : 31680EAD3 /SPCL1 J.P. MORGAN SECURITIES LLC PURCHASED 45,000.00 PAR 08-15-23 AT A PRICE OF \$99.993800 PLUS ACCRUED INTEREST PAID	45,000.000 99.9938	-44,997.21	0.00	0.00	44,997.21	0.00	0.00	0.00
25 Oct 23 27 Oct 23 Settled	FORD CR AUTO OWNER 3.88% DUE 11-15-2034 CUSIP : 34528EAA9 /SPCL1 J.P. MORGAN SECURITIES LLC PURCHASED 100,000.00 PAR 10-25-23 AT A PRICE OF \$93.546875 PLUS ACCRUED INTEREST PAID	100,000.000 93.546875	-93,546.88	-129.33	0.00	93,546.88	0.00	0.00	0.00
15 Apr 24 25 Apr 24 Settled	HILTON GRAND 5.99% DUE 09-15-2039 CUSIP : 43283YAB9 /SPCL1 BOFA SECURITIES, INC./FIXED INCOME PURCHASED 275,000.00 PAR 04-15-24 AT A PRICE OF \$99.981450 PLUS ACCRUED INTEREST PAID	275,000.000 99.98145	-274,948.99	0.00	0.00	274,948.99	0.00	0.00	0.00
04 Mar 24 14 Mar 24 Settled	PVTPL MVW 2024-1 LLC SR 24-1A CL A 5.32%02-20-2043 CUSIP : 62847RAA5 /SPCL1 BOFA SECURITIES, INC./FIXED INCOME PURCHASED 100,000.00 PAR 03-04-24 AT A PRICE OF \$99.994520 PLUS ACCRUED INTEREST PAID	100,000.000 99.99452	-99,994.52	0.00	0.00	99,994.52	0.00	0.00	0.00

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Purchases

Fixed Income

Asset backed securities

United States - USD

05 Mar 24	PVTPL NEXTGEAR FLOORPLAN	100,000.000	-99,980.73	0.00	0.00	99,980.73	0.00	0.00	0.00
14 Mar 24	MASTER OWNER TRSR 24-1A CL A2	99.98073							
Settled	5.12% 03-15-2029 CUSIP : 65341KBZ8 /SPCL1 MIZUHO SECURITIES USA INC. PURCHASED 100,000.00 PAR 03-05-24 AT A PRICE OF \$99.980730 PLUS ACCRUED INTEREST PAID								
05 Feb 24	PVTPL T-MOBILE US TR 2024-1 5.05%	100,000.000	-99,987.24	0.00	0.00	99,987.24	0.00	0.00	0.00
14 Feb 24	DUE 09-30-2029	99.98724							
Settled	CUSIP : 87267RAA3 /SPCL1 RBC CAPITAL MARKETS, LLC PURCHASED 100,000.00 PAR 02-05-24 AT A PRICE OF \$99.987240 PLUS ACCRUED INTEREST PAID								
16 Apr 24	VERIZON MASTER TR SER 24-3 CL	90,000.000	-89,980.07	0.00	0.00	89,980.07	0.00	0.00	0.00
23 Apr 24	A1A 5.34% 04-20-2027	99.97786							
Settled	CUSIP : 92348KCQ4 /SPCL1 WELLS FARGO BANK MINNESOTA NA PURCHASED 90,000.00 PAR 04-16-24 AT A PRICE OF \$99.977860 PLUS ACCRUED INTEREST PAID								
21 Feb 24	WF CARD ISSUANCE 4.94% DUE	80,000.000	-79,978.29	0.00	0.00	79,978.29	0.00	0.00	0.00
01 Mar 24	02-15-2029	99.97286							
Settled	CUSIP : 92970QAA3 /SPCL1 WELLS FARGO BANK MINNESOTA NA PURCHASED 80,000.00 PAR 02-21-24 AT A PRICE OF \$99.972860 PLUS ACCRUED INTEREST PAID								
Total United States - USD			-1,255,632.92	-178.56	0.00	1,255,632.92	0.00	0.00	0.00
Total asset backed securities			-1,255,632.92	-178.56	0.00	1,255,632.92	0.00	0.00	0.00
Total fixed income			-30,409,003.66	-156,773.18	0.00	30,409,003.66	0.00	0.00	0.00

Cash and Cash Equivalents

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

03 Jul 23	MFB NORTHERN INSTL FDS U.S.	30,369.830	-30,369.83	0.00	0.00	30,369.83	0.00	0.00	0.00
03 Jul 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 30,369.830 Units 03-Jul-2023 at a price of 1.00 Net								
10 Jul 23	MFB NORTHERN INSTL FDS U.S.	1,934.040	-1,934.04	0.00	0.00	1,934.04	0.00	0.00	0.00
10 Jul 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 1,934.040 Units 10-Jul-2023 at a price of 1.00 Net								
11 Jul 23	MFB NORTHERN INSTL FDS U.S.	5,352.610	-5,352.61	0.00	0.00	5,352.61	0.00	0.00	0.00
11 Jul 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 5,352.610 Units 11-Jul-2023 at a price of 1.00 Net								
12 Jul 23	MFB NORTHERN INSTL FDS U.S.	71,564.280	-71,564.28	0.00	0.00	71,564.28	0.00	0.00	0.00
12 Jul 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 71,564.280 Units 12-Jul-2023 at a price of 1.00 Net								
13 Jul 23	MFB NORTHERN INSTL FDS U.S.	17,014.530	-17,014.53	0.00	0.00	17,014.53	0.00	0.00	0.00
13 Jul 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 17,014.530 Units 13-Jul-2023 at a price of 1.00 Net								
19 Jul 23	MFB NORTHERN INSTL FDS U.S.	134,567.590	-134,567.59	0.00	0.00	134,567.59	0.00	0.00	0.00
19 Jul 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 134,567.590 Units 19-Jul-2023 at a price of 1.00 Net								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

20 Jul 23	MFB NORTHERN INSTL FDS U.S.	56,689.280	-56,689.28	0.00	0.00	56,689.28	0.00	0.00	0.00
20 Jul 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 56,689.280 Units 20-Jul-2023 at a price of 1.00 Net								
25 Jul 23	MFB NORTHERN INSTL FDS U.S.	46,400.590	-46,400.59	0.00	0.00	46,400.59	0.00	0.00	0.00
25 Jul 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 46,400.590 Units 25-Jul-2023 at a price of 1.00 Net								
27 Jul 23	MFB NORTHERN INSTL FDS U.S.	42,505.800	-42,505.80	0.00	0.00	42,505.80	0.00	0.00	0.00
27 Jul 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 42,505.800 Units 27-Jul-2023 at a price of 1.00 Net								
31 Jul 23	MFB NORTHERN INSTL FDS U.S.	5,212.500	-5,212.50	0.00	0.00	5,212.50	0.00	0.00	0.00
31 Jul 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 5,212.500 Units 31-Jul-2023 at a price of 1.00 Net								
01 Aug 23	MFB NORTHERN INSTL FDS U.S.	113,620.200	-113,620.20	0.00	0.00	113,620.20	0.00	0.00	0.00
01 Aug 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 113,620.200 Units 01-Aug-2023 at a price of 1.00 Net								
02 Aug 23	MFB NORTHERN INSTL FDS U.S.	5,361.290	-5,361.29	0.00	0.00	5,361.29	0.00	0.00	0.00
02 Aug 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 5,361.290 Units 02-Aug-2023 at a price of 1.00 Net								
07 Aug 23	MFB NORTHERN INSTL FDS U.S.	2,587.500	-2,587.50	0.00	0.00	2,587.50	0.00	0.00	0.00
07 Aug 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

	Purchased 2,587.500 Units 07-Aug-2023 at a price of 1.00 Net								
08 Aug 23	MFB NORTHERN INSTL FDS U.S.	14,760.340	-14,760.34	0.00	0.00	14,760.34	0.00	0.00	0.00
08 Aug 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 14,760.340 Units 08-Aug-2023 at a price of 1.00 Net								
11 Aug 23	MFB NORTHERN INSTL FDS U.S.	38,074.490	-38,074.49	0.00	0.00	38,074.49	0.00	0.00	0.00
11 Aug 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 38,074.490 Units 11-Aug-2023 at a price of 1.00 Net								
15 Aug 23	MFB NORTHERN INSTL FDS U.S.	78,897.200	-78,897.20	0.00	0.00	78,897.20	0.00	0.00	0.00
15 Aug 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 78,897.200 Units 15-Aug-2023 at a price of 1.00 Net								
17 Aug 23	MFB NORTHERN INSTL FDS U.S.	31,208.620	-31,208.62	0.00	0.00	31,208.62	0.00	0.00	0.00
17 Aug 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 31,208.620 Units 17-Aug-2023 at a price of 1.00 Net								
18 Aug 23	MFB NORTHERN INSTL FDS U.S.	9,498.100	-9,498.10	0.00	0.00	9,498.10	0.00	0.00	0.00
18 Aug 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 9,498.100 Units 18-Aug-2023 at a price of 1.00 Net								
22 Aug 23	MFB NORTHERN INSTL FDS U.S.	565.000	-565.00	0.00	0.00	565.00	0.00	0.00	0.00
22 Aug 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 565.000 Units 22-Aug-2023 at a price of 1.00 Net								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

24 Aug 23	MFB NORTHERN INSTL FDS U.S.	12,586.110	-12,586.11	0.00	0.00	12,586.11	0.00	0.00	0.00
24 Aug 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 12,586.110 Units 24-Aug-2023 at a price of 1.00 Net								
25 Aug 23	MFB NORTHERN INSTL FDS U.S.	88,450.240	-88,450.24	0.00	0.00	88,450.24	0.00	0.00	0.00
25 Aug 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 88,450.240 Units 25-Aug-2023 at a price of 1.00 Net								
29 Aug 23	MFB NORTHERN INSTL FDS U.S.	63,776.110	-63,776.11	0.00	0.00	63,776.11	0.00	0.00	0.00
29 Aug 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 63,776.110 Units 29-Aug-2023 at a price of 1.00 Net								
31 Aug 23	MFB NORTHERN INSTL FDS U.S.	645.060	-645.06	0.00	0.00	645.06	0.00	0.00	0.00
31 Aug 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 645.060 Units 31-Aug-2023 at a price of 1.00 Net								
01 Sep 23	MFB NORTHERN INSTL FDS U.S.	9,948.400	-9,948.40	0.00	0.00	9,948.40	0.00	0.00	0.00
01 Sep 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 9,948.400 Units 01-Sep-2023 at a price of 1.00 Net								
06 Sep 23	MFB NORTHERN INSTL FDS U.S.	72,771.770	-72,771.77	0.00	0.00	72,771.77	0.00	0.00	0.00
06 Sep 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 72,771.770 Units 06-Sep-2023 at a price of 1.00 Net								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

07 Sep 23	MFB NORTHERN INSTL FDS U.S.	88,262.170	-88,262.17	0.00	0.00	88,262.17	0.00	0.00	0.00
07 Sep 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 88,262.170 Units 07-Sep-2023 at a price of 1.00 Net								
11 Sep 23	MFB NORTHERN INSTL FDS U.S.	9,111.100	-9,111.10	0.00	0.00	9,111.10	0.00	0.00	0.00
11 Sep 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 9,111.100 Units 11-Sep-2023 at a price of 1.00 Net								
12 Sep 23	MFB NORTHERN INSTL FDS U.S.	288,390.720	-288,390.72	0.00	0.00	288,390.72	0.00	0.00	0.00
12 Sep 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 288,390.720 Units 12-Sep-2023 at a price of 1.00 Net								
13 Sep 23	MFB NORTHERN INSTL FDS U.S.	50,917.490	-50,917.49	0.00	0.00	50,917.49	0.00	0.00	0.00
13 Sep 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 50,917.490 Units 13-Sep-2023 at a price of 1.00 Net								
20 Sep 23	MFB NORTHERN INSTL FDS U.S.	54,825.710	-54,825.71	0.00	0.00	54,825.71	0.00	0.00	0.00
20 Sep 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 54,825.710 Units 20-Sep-2023 at a price of 1.00 Net								
21 Sep 23	MFB NORTHERN INSTL FDS U.S.	22,258.070	-22,258.07	0.00	0.00	22,258.07	0.00	0.00	0.00
21 Sep 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 22,258.070 Units 21-Sep-2023 at a price of 1.00 Net								
25 Sep 23	MFB NORTHERN INSTL FDS U.S.	19,556.440	-19,556.44	0.00	0.00	19,556.44	0.00	0.00	0.00
25 Sep 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

	Purchased 19,556.440 Units 25-Sep-2023 at a price of 1.00 Net								
26 Sep 23	MFB NORTHERN INSTL FDS U.S.	1,117.710	-1,117.71	0.00	0.00	1,117.71	0.00	0.00	0.00
26 Sep 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 1,117.710 Units 26-Sep-2023 at a price of 1.00 Net								
27 Sep 23	MFB NORTHERN INSTL FDS U.S.	189.820	-189.82	0.00	0.00	189.82	0.00	0.00	0.00
27 Sep 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 189.820 Units 27-Sep-2023 at a price of 1.00 Net								
29 Sep 23	MFB NORTHERN INSTL FDS U.S.	43,203.940	-43,203.94	0.00	0.00	43,203.94	0.00	0.00	0.00
29 Sep 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 43,203.940 Units 29-Sep-2023 at a price of 1.00 Net								
02 Oct 23	MFB NORTHERN INSTL FDS U.S.	152,831.410	-152,831.41	0.00	0.00	152,831.41	0.00	0.00	0.00
02 Oct 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 152,831.410 Units 02-Oct-2023 at a price of 1.00 Net								
04 Oct 23	MFB NORTHERN INSTL FDS U.S.	4,723.580	-4,723.58	0.00	0.00	4,723.58	0.00	0.00	0.00
04 Oct 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 4,723.580 Units 04-Oct-2023 at a price of 1.00 Net								
05 Oct 23	MFB NORTHERN INSTL FDS U.S.	362.780	-362.78	0.00	0.00	362.78	0.00	0.00	0.00
05 Oct 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 362.780 Units 05-Oct-2023 at a price of 1.00 Net								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

06 Oct 23	MFB NORTHERN INSTL FDS U.S.	49,764.310	-49,764.31	0.00	0.00	49,764.31	0.00	0.00	0.00
06 Oct 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 49,764.310 Units 06-Oct-2023 at a price of 1.00 Net								
11 Oct 23	MFB NORTHERN INSTL FDS U.S.	53,477.230	-53,477.23	0.00	0.00	53,477.23	0.00	0.00	0.00
11 Oct 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 53,477.230 Units 11-Oct-2023 at a price of 1.00 Net								
12 Oct 23	MFB NORTHERN INSTL FDS U.S.	33,270.090	-33,270.09	0.00	0.00	33,270.09	0.00	0.00	0.00
12 Oct 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 33,270.090 Units 12-Oct-2023 at a price of 1.00 Net								
13 Oct 23	MFB NORTHERN INSTL FDS U.S.	150,221.750	-150,221.75	0.00	0.00	150,221.75	0.00	0.00	0.00
13 Oct 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 150,221.750 Units 13-Oct-2023 at a price of 1.00 Net								
19 Oct 23	MFB NORTHERN INSTL FDS U.S.	686.540	-686.54	0.00	0.00	686.54	0.00	0.00	0.00
19 Oct 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 686.540 Units 19-Oct-2023 at a price of 1.00 Net								
25 Oct 23	MFB NORTHERN INSTL FDS U.S.	38,913.530	-38,913.53	0.00	0.00	38,913.53	0.00	0.00	0.00
25 Oct 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 38,913.530 Units 25-Oct-2023 at a price of 1.00 Net								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

30 Oct 23	MFB NORTHERN INSTL FDS U.S.	99,641.310	-99,641.31	0.00	0.00	99,641.31	0.00	0.00	0.00
30 Oct 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 99,641.310 Units 30-Oct-2023 at a price of 1.00 Net								
31 Oct 23	MFB NORTHERN INSTL FDS U.S.	40,706.070	-40,706.07	0.00	0.00	40,706.07	0.00	0.00	0.00
31 Oct 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 40,706.070 Units 31-Oct-2023 at a price of 1.00 Net								
03 Nov 23	MFB NORTHERN INSTL FDS U.S.	146,862.340	-146,862.34	0.00	0.00	146,862.34	0.00	0.00	0.00
03 Nov 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 146,862.340 Units 03-Nov-2023 at a price of 1.00 Net								
07 Nov 23	MFB NORTHERN INSTL FDS U.S.	28,583.400	-28,583.40	0.00	0.00	28,583.40	0.00	0.00	0.00
07 Nov 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 28,583.400 Units 07-Nov-2023 at a price of 1.00 Net								
08 Nov 23	MFB NORTHERN INSTL FDS U.S.	61,200.020	-61,200.02	0.00	0.00	61,200.02	0.00	0.00	0.00
08 Nov 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 61,200.020 Units 08-Nov-2023 at a price of 1.00 Net								
10 Nov 23	MFB NORTHERN INSTL FDS U.S.	35,780.310	-35,780.31	0.00	0.00	35,780.31	0.00	0.00	0.00
10 Nov 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 35,780.310 Units 10-Nov-2023 at a price of 1.00 Net								
14 Nov 23	MFB NORTHERN INSTL FDS U.S.	6,809.980	-6,809.98	0.00	0.00	6,809.98	0.00	0.00	0.00
14 Nov 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

	Purchased 6,809.980 Units 14-Nov-2023 at a price of 1.00 Net								
16 Nov 23	MFB NORTHERN INSTL FDS U.S.	156,912.840	-156,912.84	0.00	0.00	156,912.84	0.00	0.00	0.00
16 Nov 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX								
	Purchased 156,912.840 Units 16-Nov-2023 at a price of 1.00 Net								
20 Nov 23	MFB NORTHERN INSTL FDS U.S.	9,805.530	-9,805.53	0.00	0.00	9,805.53	0.00	0.00	0.00
20 Nov 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX								
	Purchased 9,805.530 Units 20-Nov-2023 at a price of 1.00 Net								
21 Nov 23	MFB NORTHERN INSTL FDS U.S.	171,789.940	-171,789.94	0.00	0.00	171,789.94	0.00	0.00	0.00
21 Nov 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX								
	Purchased 171,789.940 Units 21-Nov-2023 at a price of 1.00 Net								
22 Nov 23	MFB NORTHERN INSTL FDS U.S.	6,229.300	-6,229.30	0.00	0.00	6,229.30	0.00	0.00	0.00
22 Nov 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX								
	Purchased 6,229.300 Units 22-Nov-2023 at a price of 1.00 Net								
24 Nov 23	MFB NORTHERN INSTL FDS U.S.	131,649.970	-131,649.97	0.00	0.00	131,649.97	0.00	0.00	0.00
24 Nov 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX								
	Purchased 131,649.970 Units 24-Nov-2023 at a price of 1.00 Net								
28 Nov 23	MFB NORTHERN INSTL FDS U.S.	49,479.450	-49,479.45	0.00	0.00	49,479.45	0.00	0.00	0.00
28 Nov 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX								
	Purchased 49,479.450 Units 28-Nov-2023 at a price of 1.00 Net								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

29 Nov 23	MFB NORTHERN INSTL FDS U.S.	8,086.580	-8,086.58	0.00	0.00	8,086.58	0.00	0.00	0.00
29 Nov 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 8,086.580 Units 29-Nov-2023 at a price of 1.00 Net								
30 Nov 23	MFB NORTHERN INSTL FDS U.S.	320,152.410	-320,152.41	0.00	0.00	320,152.41	0.00	0.00	0.00
30 Nov 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 320,152.410 Units 30-Nov-2023 at a price of 1.00 Net								
06 Dec 23	MFB NORTHERN INSTL FDS U.S.	91,785.310	-91,785.31	0.00	0.00	91,785.31	0.00	0.00	0.00
06 Dec 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 91,785.310 Units 06-Dec-2023 at a price of 1.00 Net								
12 Dec 23	MFB NORTHERN INSTL FDS U.S.	28,976.340	-28,976.34	0.00	0.00	28,976.34	0.00	0.00	0.00
12 Dec 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 28,976.340 Units 12-Dec-2023 at a price of 1.00 Net								
13 Dec 23	MFB NORTHERN INSTL FDS U.S.	4,595.090	-4,595.09	0.00	0.00	4,595.09	0.00	0.00	0.00
13 Dec 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 4,595.090 Units 13-Dec-2023 at a price of 1.00 Net								
14 Dec 23	MFB NORTHERN INSTL FDS U.S.	1,730.700	-1,730.70	0.00	0.00	1,730.70	0.00	0.00	0.00
14 Dec 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 1,730.700 Units 14-Dec-2023 at a price of 1.00 Net								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

20 Dec 23	MFB NORTHERN INSTL FDS U.S.	4,568.600	-4,568.60	0.00	0.00	4,568.60	0.00	0.00	0.00
20 Dec 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 4,568.600 Units 20-Dec-2023 at a price of 1.00 Net								
21 Dec 23	MFB NORTHERN INSTL FDS U.S.	154,671.460	-154,671.46	0.00	0.00	154,671.46	0.00	0.00	0.00
21 Dec 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 154,671.460 Units 21-Dec-2023 at a price of 1.00 Net								
22 Dec 23	MFB NORTHERN INSTL FDS U.S.	42,423.640	-42,423.64	0.00	0.00	42,423.64	0.00	0.00	0.00
22 Dec 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 42,423.640 Units 22-Dec-2023 at a price of 1.00 Net								
26 Dec 23	MFB NORTHERN INSTL FDS U.S.	75,944.810	-75,944.81	0.00	0.00	75,944.81	0.00	0.00	0.00
26 Dec 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 75,944.810 Units 26-Dec-2023 at a price of 1.00 Net								
28 Dec 23	MFB NORTHERN INSTL FDS U.S.	7,014.900	-7,014.90	0.00	0.00	7,014.90	0.00	0.00	0.00
28 Dec 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 7,014.900 Units 28-Dec-2023 at a price of 1.00 Net								
03 Jan 24	MFB NORTHERN INSTL FDS U.S.	37,002.500	-37,002.50	0.00	0.00	37,002.50	0.00	0.00	0.00
03 Jan 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 37,002.500 Units 03-Jan-2024 at a price of 1.00 Net								
04 Jan 24	MFB NORTHERN INSTL FDS U.S.	179,046.130	-179,046.13	0.00	0.00	179,046.13	0.00	0.00	0.00
04 Jan 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

Purchased 179,046.130 Units 04-Jan-2024 at a price of 1.00 Net									
10 Jan 24	MFB NORTHERN INSTL FDS U.S.	97,196.710	-97,196.71	0.00	0.00	97,196.71	0.00	0.00	0.00
10 Jan 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 97,196.710 Units 10-Jan-2024 at a price of 1.00 Net								
12 Jan 24	MFB NORTHERN INSTL FDS U.S.	478.770	-478.77	0.00	0.00	478.77	0.00	0.00	0.00
12 Jan 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 478.770 Units 12-Jan-2024 at a price of 1.00 Net								
16 Jan 24	MFB NORTHERN INSTL FDS U.S.	80,714.560	-80,714.56	0.00	0.00	80,714.56	0.00	0.00	0.00
16 Jan 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 80,714.560 Units 16-Jan-2024 at a price of 1.00 Net								
17 Jan 24	MFB NORTHERN INSTL FDS U.S.	28,941.270	-28,941.27	0.00	0.00	28,941.27	0.00	0.00	0.00
17 Jan 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 28,941.270 Units 17-Jan-2024 at a price of 1.00 Net								
18 Jan 24	MFB NORTHERN INSTL FDS U.S.	37,076.150	-37,076.15	0.00	0.00	37,076.15	0.00	0.00	0.00
18 Jan 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 37,076.150 Units 18-Jan-2024 at a price of 1.00 Net								
22 Jan 24	MFB NORTHERN INSTL FDS U.S.	84,030.400	-84,030.40	0.00	0.00	84,030.40	0.00	0.00	0.00
22 Jan 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 84,030.400 Units 22-Jan-2024 at a price of 1.00 Net								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

24 Jan 24	MFB NORTHERN INSTL FDS U.S.	53,333.280	-53,333.28	0.00	0.00	53,333.28	0.00	0.00	0.00
24 Jan 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 53,333.280 Units 24-Jan-2024 at a price of 1.00 Net								
25 Jan 24	MFB NORTHERN INSTL FDS U.S.	88,878.660	-88,878.66	0.00	0.00	88,878.66	0.00	0.00	0.00
25 Jan 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 88,878.660 Units 25-Jan-2024 at a price of 1.00 Net								
29 Jan 24	MFB NORTHERN INSTL FDS U.S.	70,462.480	-70,462.48	0.00	0.00	70,462.48	0.00	0.00	0.00
29 Jan 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 70,462.480 Units 29-Jan-2024 at a price of 1.00 Net								
06 Feb 24	MFB NORTHERN INSTL FDS U.S.	2,587.500	-2,587.50	0.00	0.00	2,587.50	0.00	0.00	0.00
06 Feb 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 2,587.500 Units 06-Feb-2024 at a price of 1.00 Net								
07 Feb 24	MFB NORTHERN INSTL FDS U.S.	259,573.070	-259,573.07	0.00	0.00	259,573.07	0.00	0.00	0.00
07 Feb 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 259,573.070 Units 07-Feb-2024 at a price of 1.00 Net								
08 Feb 24	MFB NORTHERN INSTL FDS U.S.	75,652.930	-75,652.93	0.00	0.00	75,652.93	0.00	0.00	0.00
08 Feb 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 75,652.930 Units 08-Feb-2024 at a price of 1.00 Net								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

09 Feb 24	MFB NORTHERN INSTL FDS U.S.	90,577.600	-90,577.60	0.00	0.00	90,577.60	0.00	0.00	0.00
09 Feb 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 90,577.600 Units 09-Feb-2024 at a price of 1.00 Net								
13 Feb 24	MFB NORTHERN INSTL FDS U.S.	6,027.430	-6,027.43	0.00	0.00	6,027.43	0.00	0.00	0.00
13 Feb 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 6,027.430 Units 13-Feb-2024 at a price of 1.00 Net								
16 Feb 24	MFB NORTHERN INSTL FDS U.S.	9,271.740	-9,271.74	0.00	0.00	9,271.74	0.00	0.00	0.00
16 Feb 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 9,271.740 Units 16-Feb-2024 at a price of 1.00 Net								
21 Feb 24	MFB NORTHERN INSTL FDS U.S.	213,542.290	-213,542.29	0.00	0.00	213,542.29	0.00	0.00	0.00
21 Feb 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 213,542.290 Units 21-Feb-2024 at a price of 1.00 Net								
22 Feb 24	MFB NORTHERN INSTL FDS U.S.	94,900.250	-94,900.25	0.00	0.00	94,900.25	0.00	0.00	0.00
22 Feb 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 94,900.250 Units 22-Feb-2024 at a price of 1.00 Net								
23 Feb 24	MFB NORTHERN INSTL FDS U.S.	65,445.710	-65,445.71	0.00	0.00	65,445.71	0.00	0.00	0.00
23 Feb 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 65,445.710 Units 23-Feb-2024 at a price of 1.00 Net								
27 Feb 24	MFB NORTHERN INSTL FDS U.S.	48,864.760	-48,864.76	0.00	0.00	48,864.76	0.00	0.00	0.00
27 Feb 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

Purchased 48,864.760 Units 27-Feb-2024 at a price of 1.00 Net									
28 Feb 24	MFB NORTHERN INSTL FDS U.S.	26,670.680	-26,670.68	0.00	0.00	26,670.68	0.00	0.00	0.00
28 Feb 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX								
Purchased 26,670.680 Units 28-Feb-2024 at a price of 1.00 Net									
05 Mar 24	MFB NORTHERN INSTL FDS U.S.	37,062.680	-37,062.68	0.00	0.00	37,062.68	0.00	0.00	0.00
05 Mar 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX								
Purchased 37,062.680 Units 05-Mar-2024 at a price of 1.00 Net									
06 Mar 24	MFB NORTHERN INSTL FDS U.S.	54,708.070	-54,708.07	0.00	0.00	54,708.07	0.00	0.00	0.00
06 Mar 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX								
Purchased 54,708.070 Units 06-Mar-2024 at a price of 1.00 Net									
08 Mar 24	MFB NORTHERN INSTL FDS U.S.	15,895.070	-15,895.07	0.00	0.00	15,895.07	0.00	0.00	0.00
08 Mar 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX								
Purchased 15,895.070 Units 08-Mar-2024 at a price of 1.00 Net									
12 Mar 24	MFB NORTHERN INSTL FDS U.S.	38,990.300	-38,990.30	0.00	0.00	38,990.30	0.00	0.00	0.00
12 Mar 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX								
Purchased 38,990.300 Units 12-Mar-2024 at a price of 1.00 Net									
13 Mar 24	MFB NORTHERN INSTL FDS U.S.	109,298.860	-109,298.86	0.00	0.00	109,298.86	0.00	0.00	0.00
13 Mar 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX								
Purchased 109,298.860 Units 13-Mar-2024 at a price of 1.00 Net									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

14 Mar 24	MFB NORTHERN INSTL FDS U.S.	295,724.870	-295,724.87	0.00	0.00	295,724.87	0.00	0.00	0.00
14 Mar 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 295,724.870 Units 14-Mar-2024 at a price of 1.00 Net								
19 Mar 24	MFB NORTHERN INSTL FDS U.S.	28,539.110	-28,539.11	0.00	0.00	28,539.11	0.00	0.00	0.00
19 Mar 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 28,539.110 Units 19-Mar-2024 at a price of 1.00 Net								
21 Mar 24	MFB NORTHERN INSTL FDS U.S.	9,047.360	-9,047.36	0.00	0.00	9,047.36	0.00	0.00	0.00
21 Mar 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 9,047.360 Units 21-Mar-2024 at a price of 1.00 Net								
27 Mar 24	MFB NORTHERN INSTL FDS U.S.	86,167.550	-86,167.55	0.00	0.00	86,167.55	0.00	0.00	0.00
27 Mar 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 86,167.550 Units 27-Mar-2024 at a price of 1.00 Net								
01 Apr 24	MFB NORTHERN INSTL FDS U.S.	109,198.380	-109,198.38	0.00	0.00	109,198.38	0.00	0.00	0.00
01 Apr 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 109,198.380 Units 01-Apr-2024 at a price of 1.00 Net								
03 Apr 24	MFB NORTHERN INSTL FDS U.S.	150,514.220	-150,514.22	0.00	0.00	150,514.22	0.00	0.00	0.00
03 Apr 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 150,514.220 Units 03-Apr-2024 at a price of 1.00 Net								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

04 Apr 24	MFB NORTHERN INSTL FDS U.S.	287,558.160	-287,558.16	0.00	0.00	287,558.16	0.00	0.00	0.00
04 Apr 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 287,558.160 Units 04-Apr-2024 at a price of 1.00 Net								
09 Apr 24	MFB NORTHERN INSTL FDS U.S.	114,740.540	-114,740.54	0.00	0.00	114,740.54	0.00	0.00	0.00
09 Apr 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 114,740.540 Units 09-Apr-2024 at a price of 1.00 Net								
10 Apr 24	MFB NORTHERN INSTL FDS U.S.	78,580.710	-78,580.71	0.00	0.00	78,580.71	0.00	0.00	0.00
10 Apr 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 78,580.710 Units 10-Apr-2024 at a price of 1.00 Net								
12 Apr 24	MFB NORTHERN INSTL FDS U.S.	78,785.820	-78,785.82	0.00	0.00	78,785.82	0.00	0.00	0.00
12 Apr 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 78,785.820 Units 12-Apr-2024 at a price of 1.00 Net								
18 Apr 24	MFB NORTHERN INSTL FDS U.S.	47,597.410	-47,597.41	0.00	0.00	47,597.41	0.00	0.00	0.00
18 Apr 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 47,597.410 Units 18-Apr-2024 at a price of 1.00 Net								
19 Apr 24	MFB NORTHERN INSTL FDS U.S.	30,807.990	-30,807.99	0.00	0.00	30,807.99	0.00	0.00	0.00
19 Apr 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 30,807.990 Units 19-Apr-2024 at a price of 1.00 Net								
29 Apr 24	MFB NORTHERN INSTL FDS U.S.	160,064.540	-160,064.54	0.00	0.00	160,064.54	0.00	0.00	0.00
29 Apr 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

Purchased 160,064.540 Units 29-Apr-2024 at a price of 1.00 Net									
30 Apr 24	MFB NORTHERN INSTL FDS U.S.	72,188.780	-72,188.78	0.00	0.00	72,188.78	0.00	0.00	0.00
30 Apr 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX								
Purchased 72,188.780 Units 30-Apr-2024 at a price of 1.00 Net									
02 May 24	MFB NORTHERN INSTL FDS U.S.	43,552.920	-43,552.92	0.00	0.00	43,552.92	0.00	0.00	0.00
02 May 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX								
Purchased 43,552.920 Units 02-May-2024 at a price of 1.00 Net									
06 May 24	MFB NORTHERN INSTL FDS U.S.	56,079.860	-56,079.86	0.00	0.00	56,079.86	0.00	0.00	0.00
06 May 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX								
Purchased 56,079.860 Units 06-May-2024 at a price of 1.00 Net									
07 May 24	MFB NORTHERN INSTL FDS U.S.	32,527.710	-32,527.71	0.00	0.00	32,527.71	0.00	0.00	0.00
07 May 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX								
Purchased 32,527.710 Units 07-May-2024 at a price of 1.00 Net									
08 May 24	MFB NORTHERN INSTL FDS U.S.	145,093.610	-145,093.61	0.00	0.00	145,093.61	0.00	0.00	0.00
08 May 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX								
Purchased 145,093.610 Units 08-May-2024 at a price of 1.00 Net									
15 May 24	MFB NORTHERN INSTL FDS U.S.	136,998.230	-136,998.23	0.00	0.00	136,998.23	0.00	0.00	0.00
15 May 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX								
Purchased 136,998.230 Units 15-May-2024 at a price of 1.00 Net									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

17 May 24	MFB NORTHERN INSTL FDS U.S.	206,310.470	-206,310.47	0.00	0.00	206,310.47	0.00	0.00	0.00
17 May 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 206,310.470 Units 17-May-2024 at a price of 1.00 Net								
22 May 24	MFB NORTHERN INSTL FDS U.S.	171,413.620	-171,413.62	0.00	0.00	171,413.62	0.00	0.00	0.00
22 May 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 171,413.620 Units 22-May-2024 at a price of 1.00 Net								
23 May 24	MFB NORTHERN INSTL FDS U.S.	115,398.090	-115,398.09	0.00	0.00	115,398.09	0.00	0.00	0.00
23 May 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 115,398.090 Units 23-May-2024 at a price of 1.00 Net								
24 May 24	MFB NORTHERN INSTL FDS U.S.	10,799.550	-10,799.55	0.00	0.00	10,799.55	0.00	0.00	0.00
24 May 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 10,799.550 Units 24-May-2024 at a price of 1.00 Net								
28 May 24	MFB NORTHERN INSTL FDS U.S.	6,671.940	-6,671.94	0.00	0.00	6,671.94	0.00	0.00	0.00
28 May 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 6,671.940 Units 28-May-2024 at a price of 1.00 Net								
04 Jun 24	MFB NORTHERN INSTL FDS U.S.	5,260.670	-5,260.67	0.00	0.00	5,260.67	0.00	0.00	0.00
04 Jun 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 5,260.670 Units 04-Jun-2024 at a price of 1.00 Net								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Jun 24	MFB NORTHERN INSTL FDS U.S.	72,485.410	-72,485.41	0.00	0.00	72,485.41	0.00	0.00	0.00
05 Jun 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 72,485.410 Units 05-Jun-2024 at a price of 1.00 Net								
06 Jun 24	MFB NORTHERN INSTL FDS U.S.	78,363.220	-78,363.22	0.00	0.00	78,363.22	0.00	0.00	0.00
06 Jun 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 78,363.220 Units 06-Jun-2024 at a price of 1.00 Net								
11 Jun 24	MFB NORTHERN INSTL FDS U.S.	14,221.250	-14,221.25	0.00	0.00	14,221.25	0.00	0.00	0.00
11 Jun 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 14,221.250 Units 11-Jun-2024 at a price of 1.00 Net								
14 Jun 24	MFB NORTHERN INSTL FDS U.S.	28,708.300	-28,708.30	0.00	0.00	28,708.30	0.00	0.00	0.00
14 Jun 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 28,708.300 Units 14-Jun-2024 at a price of 1.00 Net								
18 Jun 24	MFB NORTHERN INSTL FDS U.S.	143,983.190	-143,983.19	0.00	0.00	143,983.19	0.00	0.00	0.00
18 Jun 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 143,983.190 Units 18-Jun-2024 at a price of 1.00 Net								
20 Jun 24	MFB NORTHERN INSTL FDS U.S.	16,591.480	-16,591.48	0.00	0.00	16,591.48	0.00	0.00	0.00
20 Jun 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Purchased 16,591.480 Units 20-Jun-2024 at a price of 1.00 Net								
24 Jun 24	MFB NORTHERN INSTL FDS U.S.	24,114.290	-24,114.29	0.00	0.00	24,114.29	0.00	0.00	0.00
24 Jun 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

Purchased 24,114.290 Units 24-Jun-2024 at a price of 1.00 Net

25 Jun 24	MFB NORTHERN INSTL FDS U.S.	6,305.620	-6,305.62	0.00	0.00	6,305.62	0.00	0.00	0.00
25 Jun 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX								
	Purchased 6,305.620 Units 25-Jun-2024 at a price of 1.00 Net								
Total United States - USD			-8,472,470.89	0.00	0.00	8,472,470.89	0.00	0.00	0.00
Total funds - short term investment			-8,472,470.89	0.00	0.00	8,472,470.89	0.00	0.00	0.00
<b>Total cash and cash equivalents</b>			<b>-8,472,470.89</b>	<b>0.00</b>	<b>0.00</b>	<b>8,472,470.89</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>Total purchases</b>		<b>40,016,365.69</b>	<b>-38,881,474.55</b>	<b>-156,773.18</b>	<b>0.00</b>	<b>38,881,474.55</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>

Sales

Fixed Income

Government bonds

United States - USD

28 Aug 23	UNITED STATES OF AMER TREAS	-75,000.000	66,738.28	783.12	0.00	-66,363.97	374.31	0.00	374.31
29 Aug 23	BONDS 3.625% 05-15-2053	88.984375							
Settled	CUSIP : 912810TR9 / J.P. MORGAN SECURITIES LLC								
	SOLD 75,000.00 PAR 08-28-23 AT A PRICE OF \$88.984375 PLUS ACCRUED INTEREST RECEIVED								
12 Sep 23	UNITED STATES OF AMER TREAS	-30,000.000	26,355.47	357.57	0.00	-26,825.33	-469.86	0.00	-469.86
13 Sep 23	BONDS 3.625% 05-15-2053	87.8515625							
Settled	CUSIP : 912810TR9 / BMO CHICAGO BRANCH								
	SOLD 30,000.00 PAR 09-12-23 AT A PRICE OF \$87.851562 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Government bonds

United States - USD

27 Sep 23	UNITED STATES OF AMER TREAS	-45,000.000	37,065.23	602.85	0.00	-39,577.12	-2,511.89	0.00	-2,511.89
28 Sep 23	BONDS 3.625% 05-15-2053	82.3671875							
Settled	CUSIP : 912810TR9 / J.P. MORGAN SECURITIES LLC SOLD 45,000.00 PAR 09-27-23 AT A PRICE OF \$82.367187 PLUS ACCRUED INTEREST RECEIVED								
13 Oct 23	UNITED STATES OF AMER TREAS	-20,000.000	16,362.50	305.37	0.00	-16,853.69	-491.19	0.00	-491.19
17 Oct 23	BONDS 3.625% 05-15-2053	81.8125							
Settled	CUSIP : 912810TR9 / RAYMOND JAMES & ASSOCIATES, INC/FI SOLD 20,000.00 PAR 10-13-23 AT A PRICE OF \$81.812500 PLUS ACCRUED INTEREST RECEIVED								
18 Oct 23	UNITED STATES OF AMER TREAS	-20,000.000	15,815.63	311.28	0.00	-16,531.89	-716.26	0.00	-716.26
20 Oct 23	BONDS 3.625% 05-15-2053	79.078125							
Settled	CUSIP : 912810TR9 / SCOTIA CAPITAL (USA) INC. SOLD 20,000.00 PAR 10-18-23 AT A PRICE OF \$79.078125 PLUS ACCRUED INTEREST RECEIVED								
23 Oct 23	UNITED STATES OF AMER TREAS	-20,000.000	15,746.88	321.13	0.00	-16,120.20	-373.32	0.00	-373.32
25 Oct 23	BONDS 3.625% 05-15-2053	78.734375							
Settled	CUSIP : 912810TR9 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) SOLD 20,000.00 PAR 10-23-23 AT A PRICE OF \$78.734375 PLUS ACCRUED INTEREST RECEIVED								
23 Oct 23	UNITED STATES OF AMER TREAS	-35,000.000	27,557.03	561.97	0.00	-28,210.35	-653.32	0.00	-653.32
25 Oct 23	BONDS 3.625% 05-15-2053	78.734375							
Settled	CUSIP : 912810TR9 / GOLDMAN, SACHS & CO. SOLD 35,000.00 PAR 10-23-23 AT A PRICE OF \$78.734375 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss
Settle Date	Asset ID / Ticker	Shares/PAR	Translation
Trade Status	Broker/Commission	Price	Total
	Narrative	Principal	Accrued Interest
		Adjustment Amt	Cost
		Market	Realized gain/loss

Sales

Fixed Income

Government bonds

United States - USD

30 Oct 23	UNITED STATES OF AMER TREAS	-30,000.000	23,485.55	499.42	0.00	-23,652.81	-167.26	0.00	-167.26
31 Oct 23	BONDS 3.625% 05-15-2053	78.2851563							
Settled	CUSIP : 912810TR9 / J.P. MORGAN SECURITIES LLC SOLD 30,000.00 PAR 10-30-23 AT A PRICE OF \$78.285156 PLUS ACCRUED INTEREST RECEIVED								
02 Nov 23	UNITED STATES OF AMER TREAS	-75,000.000	60,785.16	1,292.88	0.00	-59,648.99	1,136.17	0.00	1,136.17
06 Nov 23	BONDS 3.625% 05-15-2053	81.046875							
Settled	CUSIP : 912810TR9 / STIFEL, NICOLAUS & COMPANY, INCORPORATED SOLD 75,000.00 PAR 11-02-23 AT A PRICE OF \$81.046875 PLUS ACCRUED INTEREST RECEIVED								
06 Nov 23	UNITED STATES OF AMER TREAS	-35,000.000	28,418.36	606.79	0.00	-27,836.20	582.16	0.00	582.16
07 Nov 23	BONDS 3.625% 05-15-2053	81.1953125							
Settled	CUSIP : 912810TR9 / J.P. MORGAN SECURITIES LLC SOLD 35,000.00 PAR 11-06-23 AT A PRICE OF \$81.195312 PLUS ACCRUED INTEREST RECEIVED								
06 Nov 23	UNITED STATES OF AMER TREAS	-15,000.000	12,193.95	260.05	0.00	-11,929.80	264.15	0.00	264.15
07 Nov 23	BONDS 3.625% 05-15-2053	81.2929688							
Settled	CUSIP : 912810TR9 / J.P. MORGAN SECURITIES LLC SOLD 15,000.00 PAR 11-06-23 AT A PRICE OF \$81.292968 PLUS ACCRUED INTEREST RECEIVED								
15 Nov 23	UNITED STATES OF AMER TREAS	-135,000.000	111,649.22	13.44	0.00	-109,430.13	2,219.09	0.00	2,219.09
16 Nov 23	BONDS 3.625% 05-15-2053	82.703125							
Settled	CUSIP : 912810TR9 / BMO CHICAGO BRANCH SOLD 135,000.00 PAR 11-15-23 AT A PRICE OF \$82.703125 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Government bonds

United States - USD

11 Jul 23	UNITED STATES OF AMER TREAS	-5,000.000	4,649.61	73.60	0.00	-4,786.98	-137.37	0.00	-137.37
12 Jul 23	BONDS 3.625%02-15-2053	92.9921875							
Settled	CUSIP : 912810TN8 / WELLS FARGO BANK MINNESOTA NA SOLD 5,000.00 PAR 07-11-23 AT A PRICE OF \$92.992187 PLUS ACCRUED INTEREST RECEIVED								
11 Jul 23	UNITED STATES OF AMER TREAS	-70,000.000	65,184.77	1,030.42	0.00	-67,017.77	-1,833.00	0.00	-1,833.00
12 Jul 23	BONDS 3.625%02-15-2053	93.1210938							
Settled	CUSIP : 912810TN8 / J.P. MORGAN SECURITIES LLC SOLD 70,000.00 PAR 07-11-23 AT A PRICE OF \$93.121093 PLUS ACCRUED INTEREST RECEIVED								
24 Jul 23	UNITED STATES OF AMER TREAS	-20,000.000	18,929.69	320.44	0.00	-19,087.51	-157.82	0.00	-157.82
25 Jul 23	BONDS 3.625%02-15-2053	94.6484375							
Settled	CUSIP : 912810TN8 / J.P. MORGAN SECURITIES LLC SOLD 20,000.00 PAR 07-24-23 AT A PRICE OF \$94.648437 PLUS ACCRUED INTEREST RECEIVED								
25 Jul 23	UNITED STATES OF AMER TREAS	-20,000.000	18,859.38	324.45	0.00	-19,087.51	-228.13	0.00	-228.13
27 Jul 23	BONDS 3.625%02-15-2053	94.296875							
Settled	CUSIP : 912810TN8 / CITIGROUP GLOBAL MARKETS INC./SALOMON BROTHERS SOLD 20,000.00 PAR 07-25-23 AT A PRICE OF \$94.296875 PLUS ACCRUED INTEREST RECEIVED								
31 Jul 23	UNITED STATES OF AMER TREAS	-35,000.000	32,586.91	585.31	0.00	-33,326.58	-739.67	0.00	-739.67
01 Aug 23	BONDS 3.625%02-15-2053	93.1054688							
Settled	CUSIP : 912810TN8 / J.P. MORGAN SECURITIES LLC SOLD 35,000.00 PAR 07-31-23 AT A PRICE OF \$93.105468 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Government bonds

United States - USD

01 Aug 23	UNITED STATES OF AMER TREAS	-40,000.000	36,689.06	672.93	0.00	-38,087.52	-1,398.46	0.00	-1,398.46
02 Aug 23	BONDS 3.625%02-15-2053	91.7226563							
Settled	CUSIP : 912810TN8 / BNP PARIBAS SECURITIES CORPORATION SOLD 40,000.00 PAR 08-01-23 AT A PRICE OF \$91.722656 PLUS ACCRUED INTEREST RECEIVED								
08 Aug 23	UNITED STATES OF AMER TREAS	-20,000.000	18,055.47	350.48	0.00	-18,761.88	-706.41	0.00	-706.41
09 Aug 23	BONDS 3.625%02-15-2053	90.2773438							
Settled	CUSIP : 912810TN8 / J.P. MORGAN SECURITIES LLC SOLD 20,000.00 PAR 08-08-23 AT A PRICE OF \$90.277343 PLUS ACCRUED INTEREST RECEIVED								
10 Aug 23	UNITED STATES OF AMER TREAS	-40,000.000	35,793.75	720.99	0.00	-36,867.30	-1,073.55	0.00	-1,073.55
14 Aug 23	BONDS 3.625%02-15-2053	89.484375							
Settled	CUSIP : 912810TN8 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) SOLD 40,000.00 PAR 08-10-23 AT A PRICE OF \$89.484375 PLUS ACCRUED INTEREST RECEIVED								
10 Aug 23	UNITED STATES OF AMER TREAS	-25,000.000	22,343.75	450.62	0.00	-23,042.06	-698.31	0.00	-698.31
14 Aug 23	BONDS 3.625%02-15-2053	89.375							
Settled	CUSIP : 912810TN8 / RBC CAPITAL MARKETS, LLC SOLD 25,000.00 PAR 08-10-23 AT A PRICE OF \$89.375000 PLUS ACCRUED INTEREST RECEIVED								
16 Aug 23	UNITED STATES OF AMER TREAS	-35,000.000	30,690.63	6.90	0.00	-32,258.88	-1,568.25	0.00	-1,568.25
17 Aug 23	BONDS 3.625%02-15-2053	87.6875							
Settled	CUSIP : 912810TN8 / PERSHING LLC SOLD 35,000.00 PAR 08-16-23 AT A PRICE OF \$87.687500 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Government bonds

United States - USD

17 Aug 23	UNITED STATES OF AMER TREAS	-40,000.000	34,864.06	11.82	0.00	-36,867.30	-2,003.24	0.00	-2,003.24
18 Aug 23	BONDS 3.625%02-15-2053	87.1601563							
Settled	CUSIP : 912810TN8 / BMO CHICAGO BRANCH SOLD 40,000.00 PAR 08-17-23 AT A PRICE OF \$87.160156 PLUS ACCRUED INTEREST RECEIVED								
13 Sep 23	UNITED STATES OF AMER TREAS	-20,000.000	17,607.03	59.10	0.00	-18,433.65	-826.62	0.00	-826.62
14 Sep 23	BONDS 3.625%02-15-2053	88.0351563							
Settled	CUSIP : 912810TN8 / BMO CHICAGO BRANCH SOLD 20,000.00 PAR 09-13-23 AT A PRICE OF \$88.035156 PLUS ACCRUED INTEREST RECEIVED								
15 Sep 23	UNITED STATES OF AMER TREAS	-35,000.000	30,452.73	120.67	0.00	-32,258.88	-1,806.15	0.00	-1,806.15
19 Sep 23	BONDS 3.625%02-15-2053	87.0078125							
Settled	CUSIP : 912810TN8 / CITADEL SECURITIES SOLD 35,000.00 PAR 09-15-23 AT A PRICE OF \$87.007812 PLUS ACCRUED INTEREST RECEIVED								
20 Sep 23	UNITED STATES OF AMER TREAS	-100,000.000	87,121.09	374.32	0.00	-92,168.25	-5,047.16	0.00	-5,047.16
22 Sep 23	BONDS 3.625%02-15-2053	87.1210938							
Settled	CUSIP : 912810TN8 / JEFFERIES LLC SOLD 100,000.00 PAR 09-20-23 AT A PRICE OF \$87.121093 PLUS ACCRUED INTEREST RECEIVED								
27 Sep 23	UNITED STATES OF AMER TREAS	-30,000.000	24,685.55	130.03	0.00	-27,650.47	-2,964.92	0.00	-2,964.92
28 Sep 23	BONDS 3.625%02-15-2053	82.2851563							
Settled	CUSIP : 912810TN8 / BMO CHICAGO BRANCH SOLD 30,000.00 PAR 09-27-23 AT A PRICE OF \$82.285156 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Government bonds

United States - USD

16 May 24	UNITED STATES OF AMER TREAS	-10,000.000	9,559.38	110.92	0.00	-9,578.12	-18.74	0.00	-18.74
20 May 24	BONDS 4.25% 02-15-2054	95.59375							
Settled	CUSIP : 912810TX6 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) SOLD 10,000.00 PAR 05-16-24 AT A PRICE OF \$95.593750 PLUS ACCRUED INTEREST RECEIVED								
21 May 24	UNITED STATES OF AMER TREAS	-5,000.000	4,754.30	57.21	0.00	-4,789.06	-34.76	0.00	-34.76
23 May 24	BONDS 4.25% 02-15-2054	95.085937							
Settled	CUSIP : 912810TX6 / RBC CAPITAL MARKETS, LLC SOLD 5,000.00 PAR 05-21-24 AT A PRICE OF \$95.085937 PLUS ACCRUED INTEREST RECEIVED								
30 May 24	UNITED STATES OF AMER TREAS	-80,000.000	74,437.50	990.11	0.00	-75,071.81	-634.31	0.00	-634.31
31 May 24	BONDS 4.25% 02-15-2054	93.046875							
Settled	CUSIP : 912810TX6 / STONEX GROUP INC SOLD 80,000.00 PAR 05-30-24 AT A PRICE OF \$93.046875 PLUS ACCRUED INTEREST RECEIVED								
04 Jun 24	UNITED STATES OF AMER TREAS	-65,000.000	62,275.59	842.41	0.00	-60,995.84	1,279.75	0.00	1,279.75
05 Jun 24	BONDS 4.25% 02-15-2054	95.8086							
Settled	CUSIP : 912810TX6 / BARCLAYS CAPITAL INC. FIXED INCOME SOLD 65,000.00 PAR 06-04-24 AT A PRICE OF \$95.808600 PLUS ACCRUED INTEREST RECEIVED								
11 Jun 24	UNITED STATES OF AMER TREAS	-5,000.000	4,767.97	68.89	0.00	-4,691.99	75.98	0.00	75.98
12 Jun 24	BONDS 4.25% 02-15-2054	95.359375							
Settled	CUSIP : 912810TX6 / GOLDMAN, SACHS & CO. SOLD 5,000.00 PAR 06-11-24 AT A PRICE OF \$95.359375 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Fixed Income

Government bonds

United States - USD

12 Jun 24	UNITED STATES OF AMER TREAS	-20,000.000	19,421.88	277.88	0.00	-18,808.42	613.46	0.00	613.46
13 Jun 24	BONDS 4.25% 02-15-2054	97.109375							
Settled	CUSIP : 912810TX6 / STONEX GROUP INC SOLD 20,000.00 PAR 06-12-24 AT A PRICE OF \$97.109375 PLUS ACCRUED INTEREST RECEIVED								
17 Jun 24	UNITED STATES OF AMER TREAS	-50,000.000	48,625.00	723.90	0.00	-47,283.44	1,341.56	0.00	1,341.56
18 Jun 24	BONDS 4.25% 02-15-2054	97.25							
Settled	CUSIP : 912810TX6 / J.P. MORGAN SECURITIES LLC SOLD 50,000.00 PAR 06-17-24 AT A PRICE OF \$97.250000 PLUS ACCRUED INTEREST RECEIVED								
25 Jun 24	UNITED STATES OF AMER TREAS	-10,000.000	9,810.94	154.12	0.00	-9,685.31	125.63	0.00	125.63
26 Jun 24	BONDS 4.25% 02-15-2054	98.109375							
Settled	CUSIP : 912810TX6 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) SOLD 10,000.00 PAR 06-25-24 AT A PRICE OF \$98.109375 PLUS ACCRUED INTEREST RECEIVED								
26 Jun 24	UNITED STATES OF AMER TREAS	-60,000.000	58,129.69	931.73	0.00	-58,111.83	17.86	0.00	17.86
27 Jun 24	BONDS 4.25% 02-15-2054	96.882812							
Settled	CUSIP : 912810TX6 / MORGAN STANLEY & CO. LLC SOLD 60,000.00 PAR 06-26-24 AT A PRICE OF \$96.882812 PLUS ACCRUED INTEREST RECEIVED								
28 Jun 24	UNITED STATES OF AMER TREAS	-10,000.000	9,588.67	159.96	0.00	-9,706.25	-117.58	0.00	-117.58
01 Jul 24	BONDS 4.25% 02-15-2054	95.886718							
Pending	CUSIP : 912810TX6 / GOLDMAN, SACHS & CO. SOLD 10,000.00 PAR 06-28-24 AT A PRICE OF \$95.886718 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Government bonds

United States - USD

13 Dec 23	UNITED STATES OF AMER TREAS	-60,000.000	59,193.75	863.11	0.00	-55,099.48	4,094.27	0.00	4,094.27
14 Dec 23	BONDS 4.375% 08-15-2043	98.65625							
Settled	CUSIP : 912810TU2 / GOLDMAN, SACHS & CO. SOLD 60,000.00 PAR 12-13-23 AT A PRICE OF \$98.656250 PLUS ACCRUED INTEREST RECEIVED								
08 Feb 24	UNITED STATES OF AMER TREAS	-75,000.000	73,901.37	1,587.13	0.00	-68,874.36	5,027.01	0.00	5,027.01
09 Feb 24	BONDS 4.375% 08-15-2043	98.5351563							
Settled	CUSIP : 912810TU2 / GOLDMAN, SACHS & CO. SOLD 75,000.00 PAR 02-08-24 AT A PRICE OF \$98.535156 PLUS ACCRUED INTEREST RECEIVED								
09 Apr 24	UNITED STATES OF AMER TREAS	-70,000.000	69,092.19	475.96	0.00	-69,109.32	-17.13	0.00	-17.13
10 Apr 24	BONDS 4.5% 02-15-2044	98.703125							
Settled	CUSIP : 912810TZ1 / BMO CHICAGO BRANCH SOLD 70,000.00 PAR 04-09-24 AT A PRICE OF \$98.703125 PLUS ACCRUED INTEREST RECEIVED								
29 Apr 24	UNITED STATES OF AMER TREAS	-30,000.000	28,664.06	281.87	0.00	-28,393.81	270.25	0.00	270.25
01 May 24	BONDS 4.5% 02-15-2044	95.546875							
Settled	CUSIP : 912810TZ1 / AMHERST PIERPONT SECURITIES LLC SOLD 30,000.00 PAR 04-29-24 AT A PRICE OF \$95.546875 PLUS ACCRUED INTEREST RECEIVED								
01 May 24	UNITED STATES OF AMER TREAS	-45,000.000	42,899.41	428.37	0.00	-42,590.72	308.69	0.00	308.69
02 May 24	BONDS 4.5% 02-15-2044	95.332022							
Settled	CUSIP : 912810TZ1 / BARCLAYS CAPITAL INC. FIXED INCOME SOLD 45,000.00 PAR 05-01-24 AT A PRICE OF \$95.332022 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Fixed Income

Government bonds

United States - USD

02 May 24	UNITED STATES OF AMER TREAS	-25,000.000	23,979.49	241.07	0.00	-23,661.51	317.98	0.00	317.98
03 May 24	BONDS 4.5% 02-15-2044	95.91796							
Settled	CUSIP : 912810TZ1 / BARCLAYS CAPITAL INC. FIXED INCOME SOLD 25,000.00 PAR 05-02-24 AT A PRICE OF \$95.917960 PLUS ACCRUED INTEREST RECEIVED								
03 May 24	UNITED STATES OF AMER TREAS	-30,000.000	28,886.72	300.41	0.00	-28,393.81	492.91	0.00	492.91
06 May 24	BONDS 4.5% 02-15-2044	96.289062							
Settled	CUSIP : 912810TZ1 / BMO CHICAGO BRANCH SOLD 30,000.00 PAR 05-03-24 AT A PRICE OF \$96.289062 PLUS ACCRUED INTEREST RECEIVED								
03 May 24	UNITED STATES OF AMER TREAS	-25,000.000	24,153.32	250.34	0.00	-23,661.51	491.81	0.00	491.81
06 May 24	BONDS 4.5% 02-15-2044	96.613281							
Settled	CUSIP : 912810TZ1 / BMO CHICAGO BRANCH SOLD 25,000.00 PAR 05-03-24 AT A PRICE OF \$96.613281 PLUS ACCRUED INTEREST RECEIVED								
06 May 24	UNITED STATES OF AMER TREAS	-55,000.000	53,369.34	557.55	0.00	-52,055.33	1,314.01	0.00	1,314.01
07 May 24	BONDS 4.5% 02-15-2044	97.035156							
Settled	CUSIP : 912810TZ1 / BMO CHICAGO BRANCH SOLD 55,000.00 PAR 05-06-24 AT A PRICE OF \$97.035156 PLUS ACCRUED INTEREST RECEIVED								
13 May 24	UNITED STATES OF AMER TREAS	-25,000.000	24,312.50	278.16	0.00	-24,345.15	-32.65	0.00	-32.65
15 May 24	BONDS 4.5% 02-15-2044	97.25							
Settled	CUSIP : 912810TZ1 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) SOLD 25,000.00 PAR 05-13-24 AT A PRICE OF \$97.250000 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Government bonds

United States - USD

15 May 24	UNITED STATES OF AMER TREAS	-15,000.000	14,746.88	170.60	0.00	-14,607.09	139.79	0.00	139.79
17 May 24	BONDS 4.5% 02-15-2044	98.3125							
Settled	CUSIP : 912810TZ1 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) SOLD 15,000.00 PAR 05-15-24 AT A PRICE OF \$98.312500 PLUS ACCRUED INTEREST RECEIVED								
20 Jun 24	UNITED STATES OF AMER TREAS	-20,000.000	19,917.97	314.01	0.00	-19,522.29	395.68	0.00	395.68
21 Jun 24	BONDS 4.5% 02-15-2044	99.5898438							
Settled	CUSIP : 912810TZ1 / BARCLAYS CAPITAL INC. FIXED INCOME SOLD 20,000.00 PAR 06-20-24 AT A PRICE OF \$99.589843 PLUS ACCRUED INTEREST RECEIVED								
06 Dec 23	UNITED STATES OF AMER TREAS	-50,000.000	49,187.50	644.53	0.00	-46,468.94	2,718.56	0.00	2,718.56
08 Dec 23	BONDS DTD 4.125% 08-15-2053	98.375							
Settled	CUSIP : 912810TT5 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) SOLD 50,000.00 PAR 12-06-23 AT A PRICE OF \$98.375000 PLUS ACCRUED INTEREST RECEIVED								
09 Jan 24	UNITED STATES OF AMER TREAS	-70,000.000	69,212.50	1,161.28	0.00	-66,266.53	2,945.97	0.00	2,945.97
10 Jan 24	BONDS DTD 4.125% 08-15-2053	98.875							
Settled	CUSIP : 912810TT5 / BMO CHICAGO BRANCH SOLD 70,000.00 PAR 01-09-24 AT A PRICE OF \$98.875000 PLUS ACCRUED INTEREST RECEIVED								
10 Jan 24	UNITED STATES OF AMER TREAS	-40,000.000	39,346.88	668.07	0.00	-37,866.59	1,480.29	0.00	1,480.29
11 Jan 24	BONDS DTD 4.125% 08-15-2053	98.3671875							
Settled	CUSIP : 912810TT5 / GOLDMAN, SACHS & CO. SOLD 40,000.00 PAR 01-10-24 AT A PRICE OF \$98.367187 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Government bonds

United States - USD

18 Jan 24	UNITED STATES OF AMER TREAS	-55,000.000	52,632.42	967.92	0.00	-52,161.49	470.93	0.00	470.93
19 Jan 24	BONDS DTD 4.125% 08-15-2053	95.6953125							
Settled	CUSIP : 912810TT5 / RBC CAPITAL MARKETS, LLC SOLD 55,000.00 PAR 01-18-24 AT A PRICE OF \$95.695312 PLUS ACCRUED INTEREST RECEIVED								
06 Feb 24	UNITED STATES OF AMER TREAS	-25,000.000	24,210.94	496.01	0.00	-23,714.92	496.02	0.00	496.02
08 Feb 24	BONDS DTD 4.125% 08-15-2053	96.84375							
Settled	CUSIP : 912810TT5 / MIZUHO SECURITIES USA INC. SOLD 25,000.00 PAR 02-06-24 AT A PRICE OF \$96.843750 PLUS ACCRUED INTEREST RECEIVED								
07 Feb 24	UNITED STATES OF AMER TREAS	-45,000.000	43,370.51	892.82	0.00	-42,686.86	683.65	0.00	683.65
08 Feb 24	BONDS DTD 4.125% 08-15-2053	96.3789063							
Settled	CUSIP : 912810TT5 / BARCLAYS CAPITAL INC. FIXED INCOME SOLD 45,000.00 PAR 02-07-24 AT A PRICE OF \$96.378906 PLUS ACCRUED INTEREST RECEIVED								
08 Feb 24	UNITED STATES OF AMER TREAS	-10,000.000	9,573.83	199.52	0.00	-9,485.97	87.86	0.00	87.86
09 Feb 24	BONDS DTD 4.125% 08-15-2053	95.7382813							
Settled	CUSIP : 912810TT5 / GOLDMAN, SACHS & CO. SOLD 10,000.00 PAR 02-08-24 AT A PRICE OF \$95.738281 PLUS ACCRUED INTEREST RECEIVED								
09 Feb 24	UNITED STATES OF AMER TREAS	-15,000.000	14,361.33	304.33	0.00	-14,229.75	131.58	0.00	131.58
12 Feb 24	BONDS DTD 4.125% 08-15-2053	95.7421875							
Settled	CUSIP : 912810TT5 / RBC CAPITAL MARKETS, LLC SOLD 15,000.00 PAR 02-09-24 AT A PRICE OF \$95.742187 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Government bonds

United States - USD

13 Feb 24	UNITED STATES OF AMER TREAS	-15,000.000	14,192.58	307.69	0.00	-14,229.75	-37.17	0.00	-37.17
14 Feb 24	BONDS DTD 4.125% 08-15-2053	94.6171875							
Settled	CUSIP : 912810TT5 / RBC CAPITAL MARKETS, LLC SOLD 15,000.00 PAR 02-13-24 AT A PRICE OF \$94.617187 PLUS ACCRUED INTEREST RECEIVED								
13 Feb 24	UNITED STATES OF AMER TREAS	-45,000.000	42,532.03	923.08	0.00	-42,689.24	-157.21	0.00	-157.21
14 Feb 24	BONDS DTD 4.125% 08-15-2053	94.515625							
Settled	CUSIP : 912810TT5 / BMO CHICAGO BRANCH SOLD 45,000.00 PAR 02-13-24 AT A PRICE OF \$94.515625 PLUS ACCRUED INTEREST RECEIVED								
14 Feb 24	UNITED STATES OF AMER TREAS	-45,000.000	42,521.48	0.00	0.00	-42,689.24	-167.76	0.00	-167.76
15 Feb 24	BONDS DTD 4.125% 08-15-2053	94.4921875							
Settled	CUSIP : 912810TT5 / GOLDMAN, SACHS & CO. SOLD 45,000.00 PAR 02-14-24 AT A PRICE OF \$94.492187 PLUS ACCRUED INTEREST RECEIVED								
15 Feb 24	UNITED STATES OF AMER TREAS	-90,000.000	85,500.00	10.20	0.00	-85,378.47	121.53	0.00	121.53
16 Feb 24	BONDS DTD 4.125% 08-15-2053	95.00							
Settled	CUSIP : 912810TT5 / BMO CHICAGO BRANCH SOLD 90,000.00 PAR 02-15-24 AT A PRICE OF \$95.000000 PLUS ACCRUED INTEREST RECEIVED								
21 Feb 24	UNITED STATES OF AMER TREAS	-500,000.000	468,984.38	396.63	0.00	-474,324.85	-5,340.47	0.00	-5,340.47
22 Feb 24	BONDS DTD 4.125% 08-15-2053	93.796875							
Settled	CUSIP : 912810TT5 / BMO CHICAGO BRANCH SOLD 500,000.00 PAR 02-21-24 AT A PRICE OF \$93.796875 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Government bonds

United States - USD

07 Aug 23	UNITED STATES OF AMER TREAS	-40,000.000	39,560.94	320.49	0.00	-39,601.90	-40.96	0.00	-40.96
08 Aug 23	NOTES 4.25% 05-31-2025	98.9023438							
Settled	CUSIP : 91282CHD6 / BMO CHICAGO BRANCH SOLD 40,000.00 PAR 08-07-23 AT A PRICE OF \$98.902343 PLUS ACCRUED INTEREST RECEIVED								
12 Sep 23	UNITED STATES OF AMER TREAS	-60,000.000	59,130.47	731.56	0.00	-59,402.84	-272.37	0.00	-272.37
13 Sep 23	NOTES 4.25% 05-31-2025	98.5507813							
Settled	CUSIP : 91282CHD6 / BMO CHICAGO BRANCH SOLD 60,000.00 PAR 09-12-23 AT A PRICE OF \$98.550781 PLUS ACCRUED INTEREST RECEIVED								
11 Oct 23	UNITED STATES OF AMER TREAS	-40,000.000	39,454.69	622.40	0.00	-39,601.90	-147.21	0.00	-147.21
12 Oct 23	NOTES 4.25% 05-31-2025	98.6367188							
Settled	CUSIP : 91282CHD6 / DEUTSCHE BANK SECURITIES INC. SOLD 40,000.00 PAR 10-11-23 AT A PRICE OF \$98.636718 PLUS ACCRUED INTEREST RECEIVED								
15 Nov 23	UNITED STATES OF AMER TREAS	-45,000.000	44,891.02	5.56	0.00	-45,033.96	-142.94	0.00	-142.94
16 Nov 23	NOTES 4.5% DUE 11-15-2033	99.7578125							
Settled	CUSIP : 91282CJJ1 / BMO CHICAGO BRANCH SOLD 45,000.00 PAR 11-15-23 AT A PRICE OF \$99.757812 PLUS ACCRUED INTEREST RECEIVED								
24 Nov 23	UNITED STATES OF AMER TREAS	-20,000.000	20,046.88	32.14	0.00	-20,080.48	-33.60	0.00	-33.60
28 Nov 23	NOTES 4.5% DUE 11-15-2033	100.234375							
Settled	CUSIP : 91282CJJ1 / MORGAN STANLEY & CO. LLC SOLD 20,000.00 PAR 11-24-23 AT A PRICE OF \$100.234375 PLUS ACCRUED INTEREST RECEIVED								
24 Nov 23	UNITED STATES OF AMER TREAS	-20,000.000	20,034.38	32.14	0.00	-20,080.48	-46.10	0.00	-46.10
28 Nov 23	NOTES 4.5% DUE 11-15-2033	100.171875							
Settled	CUSIP : 91282CJJ1 / FIFTH THIRD SECURITIES, INC								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss
Settle Date	Asset ID / Ticker	Shares/PAR	Translation
Trade Status	Broker/Commission	Price	Total
	Narrative	Principal	Accrued Interest
		Adjustment Amt	Cost
		Market	Realized gain/loss
			Translation
			Total

Sales

Fixed Income

Government bonds

United States - USD

	SOLD 20,000.00 PAR 11-24-23 AT A PRICE OF \$100.171875 PLUS ACCRUED INTEREST RECEIVED								
27 Nov 23	UNITED STATES OF AMER TREAS	-50,000.000	50,441.41	80.36	0.00	-50,201.21	240.20	0.00	240.20
28 Nov 23	NOTES 4.5% DUE 11-15-2033	100.8828125							
Settled	CUSIP : 91282CJJ1 / BMO CHICAGO BRANCH								
	SOLD 50,000.00 PAR 11-27-23 AT A PRICE OF \$100.882812 PLUS ACCRUED INTEREST RECEIVED								
30 Nov 23	UNITED STATES OF AMER TREAS	-85,000.000	85,929.69	199.66	0.00	-85,559.98	369.71	0.00	369.71
04 Dec 23	NOTES 4.5% DUE 11-15-2033	101.09375							
Settled	CUSIP : 91282CJJ1 / J.P. MORGAN SECURITIES LLC								
	SOLD 85,000.00 PAR 11-30-23 AT A PRICE OF \$101.093750 PLUS ACCRUED INTEREST RECEIVED								
01 Dec 23	UNITED STATES OF AMER TREAS	-45,000.000	45,720.70	111.26	0.00	-45,296.46	424.24	0.00	424.24
05 Dec 23	NOTES 4.5% DUE 11-15-2033	101.601562							
Settled	CUSIP : 91282CJJ1 / DEUTSCHE BANK SECURITIES INC.								
	SOLD 45,000.00 PAR 12-01-23 AT A PRICE OF \$101.601562 PLUS ACCRUED INTEREST RECEIVED								
01 Dec 23	UNITED STATES OF AMER TREAS	-15,000.000	15,293.55	37.09	0.00	-15,098.82	194.73	0.00	194.73
05 Dec 23	NOTES 4.5% DUE 11-15-2033	101.9570313							
Settled	CUSIP : 91282CJJ1 / J.P. MORGAN SECURITIES LLC								
	SOLD 15,000.00 PAR 12-01-23 AT A PRICE OF \$101.957031 PLUS ACCRUED INTEREST RECEIVED								
06 Dec 23	UNITED STATES OF AMER TREAS	-35,000.000	36,096.48	95.19	0.00	-35,291.58	804.90	0.00	804.90
07 Dec 23	NOTES 4.5% DUE 11-15-2033	103.1328125							
Settled	CUSIP : 91282CJJ1 / GOLDMAN, SACHS & CO.								
	SOLD 35,000.00 PAR 12-06-23 AT A PRICE OF \$103.132812 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Fixed Income

Government bonds

United States - USD

07 Dec 23	UNITED STATES OF AMER TREAS	-65,000.000	66,883.98	184.82	0.00	-65,893.75	990.23	0.00	990.23
08 Dec 23	NOTES 4.5% DUE 11-15-2033	102.8984375							
Settled	CUSIP : 91282CJJ1 / BMO CHICAGO BRANCH SOLD 65,000.00 PAR 12-07-23 AT A PRICE OF \$102.898437 PLUS ACCRUED INTEREST RECEIVED								
08 Dec 23	UNITED STATES OF AMER TREAS	-45,000.000	45,963.28	150.21	0.00	-45,618.75	344.53	0.00	344.53
12 Dec 23	NOTES 4.5% DUE 11-15-2033	102.140625							
Settled	CUSIP : 91282CJJ1 / TORONTO DOMINION BANK, THE SOLD 45,000.00 PAR 12-08-23 AT A PRICE OF \$102.140625 PLUS ACCRUED INTEREST RECEIVED								
02 Jan 24	UNITED STATES OF AMER TREAS	-35,000.000	36,573.63	212.02	0.00	-36,155.62	418.01	0.00	418.01
03 Jan 24	NOTES 4.5% DUE 11-15-2033	104.4960938							
Settled	CUSIP : 91282CJJ1 / BARCLAYS CAPITAL INC. FIXED INCOME SOLD 35,000.00 PAR 01-02-24 AT A PRICE OF \$104.496093 PLUS ACCRUED INTEREST RECEIVED								
03 Jan 24	UNITED STATES OF AMER TREAS	-170,000.000	177,995.31	1,050.82	0.00	-175,613.01	2,382.30	0.00	2,382.30
04 Jan 24	NOTES 4.5% DUE 11-15-2033	104.703125							
Settled	CUSIP : 91282CJJ1 / BMO CHICAGO BRANCH SOLD 170,000.00 PAR 01-03-24 AT A PRICE OF \$104.703125 PLUS ACCRUED INTEREST RECEIVED								
04 Jan 24	UNITED STATES OF AMER TREAS	-35,000.000	36,494.34	220.67	0.00	-36,155.62	338.72	0.00	338.72
05 Jan 24	NOTES 4.5% DUE 11-15-2033	104.2695313							
Settled	CUSIP : 91282CJJ1 / BMO CHICAGO BRANCH SOLD 35,000.00 PAR 01-04-24 AT A PRICE OF \$104.269531 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Government bonds

United States - USD

04 Jan 24	UNITED STATES OF AMER TREAS	-55,000.000	57,210.74	346.77	0.00	-56,815.97	394.77	0.00	394.77
05 Jan 24	NOTES 4.5% DUE 11-15-2033	104.0195313							
Settled	CUSIP : 91282CJJ1 / GOLDMAN, SACHS & CO. SOLD 55,000.00 PAR 01-04-24 AT A PRICE OF \$104.019531 PLUS ACCRUED INTEREST RECEIVED								
16 Jan 24	UNITED STATES OF AMER TREAS	-35,000.000	36,225.00	272.60	0.00	-36,246.20	-21.20	0.00	-21.20
17 Jan 24	NOTES 4.5% DUE 11-15-2033	103.50							
Settled	CUSIP : 91282CJJ1 / GOLDMAN, SACHS & CO. SOLD 35,000.00 PAR 01-16-24 AT A PRICE OF \$103.500000 PLUS ACCRUED INTEREST RECEIVED								
18 Jan 24	UNITED STATES OF AMER TREAS	-15,000.000	15,435.94	126.10	0.00	-15,496.45	-60.51	0.00	-60.51
22 Jan 24	NOTES 4.5% DUE 11-15-2033	102.90625							
Settled	CUSIP : 91282CJJ1 / SCOTIA CAPITAL (USA) INC. SOLD 15,000.00 PAR 01-18-24 AT A PRICE OF \$102.906250 PLUS ACCRUED INTEREST RECEIVED								
23 Jan 24	UNITED STATES OF AMER TREAS	-50,000.000	51,443.36	432.69	0.00	-51,654.84	-211.48	0.00	-211.48
24 Jan 24	NOTES 4.5% DUE 11-15-2033	102.8867188							
Settled	CUSIP : 91282CJJ1 / BMO CHICAGO BRANCH SOLD 50,000.00 PAR 01-23-24 AT A PRICE OF \$102.886718 PLUS ACCRUED INTEREST RECEIVED								
29 Jan 24	UNITED STATES OF AMER TREAS	-30,000.000	31,023.05	281.87	0.00	-30,992.90	30.15	0.00	30.15
30 Jan 24	NOTES 4.5% DUE 11-15-2033	103.4101563							
Settled	CUSIP : 91282CJJ1 / BARCLAYS CAPITAL INC. FIXED INCOME SOLD 30,000.00 PAR 01-29-24 AT A PRICE OF \$103.410156 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Government bonds

United States - USD

07 Feb 24 08 Feb 24 Settled	UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1 / BMO CHICAGO BRANCH SOLD 5,000.00 PAR 02-07-24 AT A PRICE OF \$103.023437 PLUS ACCRUED INTEREST RECEIVED	-5,000.000 103.0234375	5,151.17	52.54	0.00	-5,165.48	-14.31	0.00	-14.31
21 Feb 24 22 Feb 24 Settled	UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP : 91282CJJ1 / GOLDMAN, SACHS & CO. SOLD 50,000.00 PAR 02-21-24 AT A PRICE OF \$101.273437 PLUS ACCRUED INTEREST RECEIVED	-50,000.000 101.2734375	50,636.72	611.95	0.00	-51,318.36	-681.64	0.00	-681.64
18 Jul 23 19 Jul 23 Settled	UNITED STATES OF AMER TREAS NOTES 3.625 05-31-2028 CUSIP : 91282CHE4 / J.P. MORGAN SECURITIES LLC SOLD 70,000.00 PAR 07-18-23 AT A PRICE OF \$98.343750 PLUS ACCRUED INTEREST RECEIVED	-70,000.000 98.34375	68,840.63	339.72	0.00	-68,951.90	-111.27	0.00	-111.27
18 Jul 23 19 Jul 23 Settled	UNITED STATES OF AMER TREAS NOTES 3.625 05-31-2028 CUSIP : 91282CHE4 / PERSHING LLC SOLD 45,000.00 PAR 07-18-23 AT A PRICE OF \$98.316406 PLUS ACCRUED INTEREST RECEIVED	-45,000.000 98.3164063	44,242.38	218.39	0.00	-44,326.22	-83.84	0.00	-83.84
26 Jul 23 27 Jul 23 Settled	UNITED STATES OF AMER TREAS NOTES 3.625 05-31-2028 CUSIP : 91282CHE4 / J.P. MORGAN SECURITIES LLC SOLD 185,000.00 PAR 07-26-23 AT A PRICE OF \$97.890625 PLUS ACCRUED INTEREST RECEIVED	-185,000.000 97.890625	181,097.66	1,044.42	0.00	-182,230.01	-1,132.35	0.00	-1,132.35

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Government bonds

United States - USD

14 Aug 23	UNITED STATES OF AMER TREAS	-100,000.000	96,820.31	752.73	0.00	-98,502.71	-1,682.40	0.00	-1,682.40
15 Aug 23	NOTES 3.625 05-31-2028	96.8203125							
Settled	CUSIP : 91282CHE4 / BMO CHICAGO BRANCH SOLD 100,000.00 PAR 08-14-23 AT A PRICE OF \$96.820312 PLUS ACCRUED INTEREST RECEIVED								
06 Sep 23	UNITED STATES OF AMER TREAS	-90,000.000	87,060.94	882.48	0.00	-88,652.44	-1,591.50	0.00	-1,591.50
07 Sep 23	NOTES 3.625 05-31-2028	96.734375							
Settled	CUSIP : 91282CHE4 / GOLDMAN, SACHS & CO. SOLD 90,000.00 PAR 09-06-23 AT A PRICE OF \$96.734375 PLUS ACCRUED INTEREST RECEIVED								
20 Sep 23	UNITED STATES OF AMER TREAS	-65,000.000	62,618.36	727.48	0.00	-64,026.76	-1,408.40	0.00	-1,408.40
21 Sep 23	NOTES 3.625 05-31-2028	96.3359375							
Settled	CUSIP : 91282CHE4 / BMO CHICAGO BRANCH SOLD 65,000.00 PAR 09-20-23 AT A PRICE OF \$96.335937 PLUS ACCRUED INTEREST RECEIVED								
10 Oct 23	UNITED STATES OF AMER TREAS	-55,000.000	52,752.73	724.50	0.00	-54,176.49	-1,423.76	0.00	-1,423.76
11 Oct 23	NOTES 3.625 05-31-2028	95.9140625							
Settled	CUSIP : 91282CHE4 / GOLDMAN, SACHS & CO. SOLD 55,000.00 PAR 10-10-23 AT A PRICE OF \$95.914062 PLUS ACCRUED INTEREST RECEIVED								
12 Oct 23	UNITED STATES OF AMER TREAS	-10,000.000	9,555.08	133.71	0.00	-9,850.27	-295.19	0.00	-295.19
13 Oct 23	NOTES 3.625 05-31-2028	95.5507813							
Settled	CUSIP : 91282CHE4 / GOLDMAN, SACHS & CO. SOLD 10,000.00 PAR 10-12-23 AT A PRICE OF \$95.550781 PLUS ACCRUED INTEREST RECEIVED								
01 Aug 23	UNITED STATES OF AMER TREAS	-5,000.000	4,871.09	38.42	0.00	-4,926.17	-55.08	0.00	-55.08
01 Aug 23	NOTES 3.625%05-15-2026	97.421875							
Settled	CUSIP : 91282CHB0 / BMO CHICAGO BRANCH								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss
Settle Date	Asset ID / Ticker	Shares/PAR	Translation
Trade Status	Broker/Commission	Price	Total
	Narrative	Principal	Accrued Interest
		Adjustment Amt	Cost
		Market	Realized gain/loss

Sales

Fixed Income

Government bonds

United States - USD

	SOLD 5,000.00 PAR 08-01-23 AT A PRICE OF \$97.421875 PLUS ACCRUED INTEREST RECEIVED								
11 Sep 23	UNITED STATES OF AMER TREAS	-65,000.000	63,164.26	768.34	0.00	-64,040.24	-875.98	0.00	-875.98
12 Sep 23	NOTES 3.625%05-15-2026	97.1757813							
Settled	CUSIP : 91282CHB0 / BMO CHICAGO BRANCH								
	SOLD 65,000.00 PAR 09-11-23 AT A PRICE OF \$97.175781 PLUS ACCRUED INTEREST RECEIVED								
12 Oct 23	UNITED STATES OF AMER TREAS	-65,000.000	62,978.91	966.83	0.00	-64,040.23	-1,061.32	0.00	-1,061.32
13 Oct 23	NOTES 3.625%05-15-2026	96.890625							
Settled	CUSIP : 91282CHB0 / DEUTSCHE BANK SECURITIES INC.								
	SOLD 65,000.00 PAR 10-12-23 AT A PRICE OF \$96.890625 PLUS ACCRUED INTEREST RECEIVED								
11 Oct 23	UNITED STATES OF AMER TREAS	-95,000.000	92,569.34	1,752.05	0.00	-95,089.06	-2,519.72	0.00	-2,519.72
12 Oct 23	NOTES 3.75% 04-15-2026	97.4414063							
Settled	CUSIP : 91282CGV7 / GOLDMAN, SACHS & CO.								
	SOLD 95,000.00 PAR 10-11-23 AT A PRICE OF \$97.441406 PLUS ACCRUED INTEREST RECEIVED								
23 Aug 23	UNITED STATES OF AMER TREAS	-75,000.000	73,066.41	78.97	0.00	-72,521.89	544.52	0.00	544.52
25 Aug 23	NOTES 3.875% 08-15-2033	97.421875							
Settled	CUSIP : 91282CHT1 / RBC CAPITAL MARKETS, LLC								
	SOLD 75,000.00 PAR 08-23-23 AT A PRICE OF \$97.421875 PLUS ACCRUED INTEREST RECEIVED								
29 Aug 23	UNITED STATES OF AMER TREAS	-40,000.000	39,100.00	63.18	0.00	-38,699.88	400.12	0.00	400.12
30 Aug 23	NOTES 3.875% 08-15-2033	97.75							
Settled	CUSIP : 91282CHT1 / PERSHING LLC								
	SOLD 40,000.00 PAR 08-29-23 AT A PRICE OF \$97.750000 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Government bonds

United States - USD

05 Sep 23	UNITED STATES OF AMER TREAS	-75,000.000	72,612.30	173.74	0.00	-72,562.29	50.01	0.00	50.01
06 Sep 23	NOTES 3.875% 08-15-2033	96.8164063							
Settled	CUSIP : 91282CHT1 / GOLDMAN, SACHS & CO. SOLD 75,000.00 PAR 09-05-23 AT A PRICE OF \$96.816406 PLUS ACCRUED INTEREST RECEIVED								
11 Sep 23	UNITED STATES OF AMER TREAS	-25,000.000	24,163.09	73.71	0.00	-24,187.43	-24.34	0.00	-24.34
12 Sep 23	NOTES 3.875% 08-15-2033	96.6523438							
Settled	CUSIP : 91282CHT1 / J.P. MORGAN SECURITIES LLC SOLD 25,000.00 PAR 09-11-23 AT A PRICE OF \$96.652343 PLUS ACCRUED INTEREST RECEIVED								
11 Sep 23	UNITED STATES OF AMER TREAS	-50,000.000	48,326.17	147.42	0.00	-48,374.86	-48.69	0.00	-48.69
12 Sep 23	NOTES 3.875% 08-15-2033	96.6523438							
Settled	CUSIP : 91282CHT1 / J.P. MORGAN SECURITIES LLC SOLD 50,000.00 PAR 09-11-23 AT A PRICE OF \$96.652343 PLUS ACCRUED INTEREST RECEIVED								
11 Sep 23	UNITED STATES OF AMER TREAS	-75,000.000	72,500.98	221.13	0.00	-72,562.28	-61.30	0.00	-61.30
12 Sep 23	NOTES 3.875% 08-15-2033	96.6679688							
Settled	CUSIP : 91282CHT1 / GOLDMAN, SACHS & CO. SOLD 75,000.00 PAR 09-11-23 AT A PRICE OF \$96.667968 PLUS ACCRUED INTEREST RECEIVED								
11 Sep 23	UNITED STATES OF AMER TREAS	-35,000.000	33,841.99	103.19	0.00	-33,862.40	-20.41	0.00	-20.41
12 Sep 23	NOTES 3.875% 08-15-2033	96.6914063							
Settled	CUSIP : 91282CHT1 / BMO CHICAGO BRANCH SOLD 35,000.00 PAR 09-11-23 AT A PRICE OF \$96.691406 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss
Settle Date	Asset ID / Ticker	Shares/PAR	Translation
Trade Status	Broker/Commission	Price	Total
	Narrative	Principal	Accrued Interest
		Adjustment Amt	Cost
		Market	Realized gain/loss

Sales

Fixed Income

Government bonds

United States - USD

11 Sep 23	UNITED STATES OF AMER TREAS	-15,000.000	14,504.30	45.81	0.00	-14,512.46	-8.16	0.00	-8.16
13 Sep 23	NOTES 3.875% 08-15-2033	96.6953125							
Settled	CUSIP : 91282CHT1 / J.P. MORGAN SECURITIES LLC SOLD 15,000.00 PAR 09-11-23 AT A PRICE OF \$96.695312 PLUS ACCRUED INTEREST RECEIVED								
11 Oct 23	UNITED STATES OF AMER TREAS	-15,000.000	14,191.41	91.61	0.00	-14,254.28	-62.87	0.00	-62.87
12 Oct 23	NOTES 3.875% 08-15-2033	94.609375							
Settled	CUSIP : 91282CHT1 / J.P. MORGAN SECURITIES LLC SOLD 15,000.00 PAR 10-11-23 AT A PRICE OF \$94.609375 PLUS ACCRUED INTEREST RECEIVED								
19 Oct 23	UNITED STATES OF AMER TREAS	-20,000.000	18,353.91	138.99	0.00	-18,946.65	-592.74	0.00	-592.74
20 Oct 23	NOTES 3.875% 08-15-2033	91.7695313							
Settled	CUSIP : 91282CHT1 / BMO CHICAGO BRANCH SOLD 20,000.00 PAR 10-19-23 AT A PRICE OF \$91.769531 PLUS ACCRUED INTEREST RECEIVED								
20 Oct 23	UNITED STATES OF AMER TREAS	-80,000.000	73,531.25	589.67	0.00	-75,786.61	-2,255.36	0.00	-2,255.36
24 Oct 23	NOTES 3.875% 08-15-2033	91.9140625							
Settled	CUSIP : 91282CHT1 / SUNTRUST BANK SOLD 80,000.00 PAR 10-20-23 AT A PRICE OF \$91.914062 PLUS ACCRUED INTEREST RECEIVED								
27 Oct 23	UNITED STATES OF AMER TREAS	-25,000.000	23,124.02	200.07	0.00	-23,535.04	-411.02	0.00	-411.02
30 Oct 23	NOTES 3.875% 08-15-2033	92.4960938							
Settled	CUSIP : 91282CHT1 / BMO CHICAGO BRANCH SOLD 25,000.00 PAR 10-27-23 AT A PRICE OF \$92.496093 PLUS ACCRUED INTEREST RECEIVED								
02 Nov 23	UNITED STATES OF AMER TREAS	-30,000.000	28,150.78	252.72	0.00	-28,231.75	-80.97	0.00	-80.97
03 Nov 23	NOTES 3.875% 08-15-2033	93.8359375							
Settled	CUSIP : 91282CHT1 / BMO CHICAGO BRANCH								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Fixed Income

Government bonds

United States - USD

	SOLD 30,000.00 PAR 11-02-23 AT A PRICE OF \$93.835937 PLUS ACCRUED INTEREST RECEIVED								
02 Nov 23	UNITED STATES OF AMER TREAS	-55,000.000	51,684.96	463.32	0.00	-51,758.21	-73.25	0.00	-73.25
03 Nov 23	NOTES 3.875% 08-15-2033	93.9726563							
Settled	CUSIP : 91282CHT1 / BMO CHICAGO BRANCH SOLD 55,000.00 PAR 11-02-23 AT A PRICE OF \$93.972656 PLUS ACCRUED INTEREST RECEIVED								
06 Nov 23	UNITED STATES OF AMER TREAS	-30,000.000	28,166.02	268.51	0.00	-28,239.41	-73.39	0.00	-73.39
08 Nov 23	NOTES 3.875% 08-15-2033	93.8867188							
Settled	CUSIP : 91282CHT1 / BMO CHICAGO BRANCH SOLD 30,000.00 PAR 11-06-23 AT A PRICE OF \$93.886718 PLUS ACCRUED INTEREST RECEIVED								
07 Nov 23	UNITED STATES OF AMER TREAS	-50,000.000	47,261.72	447.52	0.00	-47,065.69	196.03	0.00	196.03
08 Nov 23	NOTES 3.875% 08-15-2033	94.5234375							
Settled	CUSIP : 91282CHT1 / GOLDMAN, SACHS & CO. SOLD 50,000.00 PAR 11-07-23 AT A PRICE OF \$94.523437 PLUS ACCRUED INTEREST RECEIVED								
15 Nov 23	UNITED STATES OF AMER TREAS	-45,000.000	42,621.68	440.68	0.00	-42,354.82	266.86	0.00	266.86
16 Nov 23	NOTES 3.875% 08-15-2033	94.7148438							
Settled	CUSIP : 91282CHT1 / J.P. MORGAN SECURITIES LLC SOLD 45,000.00 PAR 11-15-23 AT A PRICE OF \$94.714843 PLUS ACCRUED INTEREST RECEIVED								
20 Nov 23	UNITED STATES OF AMER TREAS	-125,000.000	119,160.16	1,289.91	0.00	-117,652.26	1,507.90	0.00	1,507.90
21 Nov 23	NOTES 3.875% 08-15-2033	95.328125							
Settled	CUSIP : 91282CHT1 / BMO CHICAGO BRANCH SOLD 125,000.00 PAR 11-20-23 AT A PRICE OF \$95.328125 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Government bonds

United States - USD

21 Nov 23	UNITED STATES OF AMER TREAS	-75,000.000	71,698.24	797.64	0.00	-70,591.36	1,106.88	0.00	1,106.88
24 Nov 23	NOTES 3.875% 08-15-2033	95.5976563							
Settled	CUSIP : 91282CHT1 / J.P. MORGAN SECURITIES LLC SOLD 75,000.00 PAR 11-21-23 AT A PRICE OF \$95.597656 PLUS ACCRUED INTEREST RECEIVED								
21 Nov 23	UNITED STATES OF AMER TREAS	-20,000.000	19,116.41	212.70	0.00	-18,824.36	292.05	0.00	292.05
24 Nov 23	NOTES 3.875% 08-15-2033	95.5820313							
Settled	CUSIP : 91282CHT1 / MORGAN STANLEY & CO. LLC SOLD 20,000.00 PAR 11-21-23 AT A PRICE OF \$95.582031 PLUS ACCRUED INTEREST RECEIVED								
21 Nov 23	UNITED STATES OF AMER TREAS	-100,000.000	95,718.75	1,042.46	0.00	-94,121.81	1,596.94	0.00	1,596.94
22 Nov 23	NOTES 3.875% 08-15-2033	95.71875							
Settled	CUSIP : 91282CHT1 / BMO CHICAGO BRANCH SOLD 100,000.00 PAR 11-21-23 AT A PRICE OF \$95.718750 PLUS ACCRUED INTEREST RECEIVED								
01 Dec 23	UNITED STATES OF AMER TREAS	-75,000.000	72,922.85	884.51	0.00	-70,591.36	2,331.49	0.00	2,331.49
05 Dec 23	NOTES 3.875% 08-15-2033	97.2304688							
Settled	CUSIP : 91282CHT1 / BMO CHICAGO BRANCH SOLD 75,000.00 PAR 12-01-23 AT A PRICE OF \$97.230468 PLUS ACCRUED INTEREST RECEIVED								
04 Dec 23	UNITED STATES OF AMER TREAS	-85,000.000	82,360.35	1,002.45	0.00	-80,003.54	2,356.81	0.00	2,356.81
05 Dec 23	NOTES 3.875% 08-15-2033	96.8945313							
Settled	CUSIP : 91282CHT1 / J.P. MORGAN SECURITIES LLC SOLD 85,000.00 PAR 12-04-23 AT A PRICE OF \$96.894531 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Government bonds

United States - USD

05 Dec 23	UNITED STATES OF AMER TREAS	-30,000.000	29,250.00	356.96	0.00	-28,236.55	1,013.45	0.00	1,013.45
06 Dec 23	NOTES 3.875% 08-15-2033	97.50							
Settled	CUSIP : 91282CHT1 / J.P. MORGAN SECURITIES LLC SOLD 30,000.00 PAR 12-05-23 AT A PRICE OF \$97.500000 PLUS ACCRUED INTEREST RECEIVED								
21 Feb 24	UNITED STATES OF AMER TREAS	-25,000.000	24,099.61	18.63	0.00	-23,530.45	569.16	0.00	569.16
22 Feb 24	NOTES 3.875% 08-15-2033	96.398438							
Settled	CUSIP : 91282CHT1 / BMO CHICAGO BRANCH SOLD 25,000.00 PAR 02-21-24 AT A PRICE OF \$96.398438 PLUS ACCRUED INTEREST RECEIVED								
11 Oct 23	UNITED STATES OF AMER TREAS	-5,000.000	4,905.86	86.87	0.00	-4,974.41	-68.55	0.00	-68.55
12 Oct 23	NOTES 3.875%04-30-2025	98.1171875							
Settled	CUSIP : 91282CGX3 / J.P. MORGAN SECURITIES LLC SOLD 5,000.00 PAR 10-11-23 AT A PRICE OF \$98.117187 PLUS ACCRUED INTEREST RECEIVED								
11 Oct 23	UNITED STATES OF AMER TREAS	-45,000.000	44,172.07	57.17	0.00	-44,743.36	-571.29	0.00	-571.29
12 Oct 23	NOTES 3.875%DUE 03-31-2025	98.1601563							
Settled	CUSIP : 91282CGU9 / J.P. MORGAN SECURITIES LLC SOLD 45,000.00 PAR 10-11-23 AT A PRICE OF \$98.160156 PLUS ACCRUED INTEREST RECEIVED								
05 Mar 24	UNITED STATES OF AMER TREAS	-35,000.000	34,771.68	134.62	0.00	-34,537.50	234.18	0.00	234.18
06 Mar 24	NOTES 4.0% 01-31-2029	99.3476563							
Settled	CUSIP : 91282CJW2 / BARCLAYS BANK PLC (WEMBLEY AND PARK ROYAL) SOLD 35,000.00 PAR 03-05-24 AT A PRICE OF \$99.347656 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Government bonds

United States - USD

06 Mar 24	UNITED STATES OF AMER TREAS	-15,000.000	14,915.04	59.34	0.00	-14,801.79	113.25	0.00	113.25
07 Mar 24	NOTES 4.0% 01-31-2029	99.433593							
Settled	CUSIP : 91282CJW2 / BMO CHICAGO BRANCH SOLD 15,000.00 PAR 03-06-24 AT A PRICE OF \$99.433593 PLUS ACCRUED INTEREST RECEIVED								
08 May 24	UNITED STATES OF AMER TREAS	-105,000.000	102,678.52	1,142.31	0.00	-103,612.49	-933.97	0.00	-933.97
09 May 24	NOTES 4.0% 01-31-2029	97.789062							
Settled	CUSIP : 91282CJW2 / J.P. MORGAN SECURITIES LLC SOLD 105,000.00 PAR 05-08-24 AT A PRICE OF \$97.789062 PLUS ACCRUED INTEREST RECEIVED								
16 May 24	UNITED STATES OF AMER TREAS	-120,000.000	117,862.50	1,410.99	0.00	-118,414.28	-551.78	0.00	-551.78
17 May 24	NOTES 4.0% 01-31-2029	98.21875							
Settled	CUSIP : 91282CJW2 / BMO CHICAGO BRANCH SOLD 120,000.00 PAR 05-16-24 AT A PRICE OF \$98.218750 PLUS ACCRUED INTEREST RECEIVED								
12 Oct 23	UNITED STATES OF AMER TREAS	-40,000.000	38,853.13	189.01	0.00	-40,599.69	-1,746.56	0.00	-1,746.56
13 Oct 23	NOTES 4.0% 02-29-2028	97.1328125							
Settled	CUSIP : 91282CGP0 / GOLDMAN, SACHS & CO. SOLD 40,000.00 PAR 10-12-23 AT A PRICE OF \$97.132812 PLUS ACCRUED INTEREST RECEIVED								
17 Jul 23	UNITED STATES OF AMER TREAS	-20,000.000	19,985.16	39.13	0.00	-20,000.00	-14.84	0.00	-14.84
18 Jul 23	NOTES 4.0% 06-30-2028	99.9257813							
Settled	CUSIP : 91282CHK0 / BMO CHICAGO BRANCH SOLD 20,000.00 PAR 07-17-23 AT A PRICE OF \$99.925781 PLUS ACCRUED INTEREST RECEIVED								
18 Jul 23	UNITED STATES OF AMER TREAS	-20,000.000	19,992.97	41.30	0.00	-20,000.00	-7.03	0.00	-7.03
19 Jul 23	NOTES 4.0% 06-30-2028	99.9648438							
Settled	CUSIP : 91282CHK0 / BMO CHICAGO BRANCH								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Government bonds

United States - USD

SOLD 20,000.00 PAR 07-18-23 AT A PRICE OF \$99.964843 PLUS ACCRUED INTEREST RECEIVED									
07 Aug 23	UNITED STATES OF AMER TREAS	-40,000.000	39,685.94	169.57	0.00	-39,919.29	-233.35	0.00	-233.35
08 Aug 23	NOTES 4.0% 06-30-2028	99.2148438							
Settled	CUSIP : 91282CHK0 / PERSHING LLC								
SOLD 40,000.00 PAR 08-07-23 AT A PRICE OF \$99.214843 PLUS ACCRUED INTEREST RECEIVED									
12 Oct 23	UNITED STATES OF AMER TREAS	-75,000.000	72,767.58	855.98	0.00	-74,848.68	-2,081.10	0.00	-2,081.10
13 Oct 23	NOTES 4.0% 06-30-2028	97.0234375							
Settled	CUSIP : 91282CHK0 / GOLDMAN, SACHS & CO.								
SOLD 75,000.00 PAR 10-12-23 AT A PRICE OF \$97.023437 PLUS ACCRUED INTEREST RECEIVED									
19 Mar 24	UNITED STATES OF AMER TREAS	-70,000.000	68,706.64	376.92	0.00	-68,643.75	62.89	0.00	62.89
20 Mar 24	NOTES 4.0% 01-31-2031	98.152343							
Settled	CUSIP : 91282CJX0 / J.P. MORGAN SECURITIES LLC								
SOLD 70,000.00 PAR 03-19-24 AT A PRICE OF \$98.152343 PLUS ACCRUED INTEREST RECEIVED									
15 Feb 24	UNITED STATES OF AMER TREAS	-30,000.000	29,421.09	3.30	0.00	-29,367.19	53.90	0.00	53.90
16 Feb 24	NOTES 4.0% 02-15-2034	98.0703125							
Settled	CUSIP : 91282CJZ5 / BMO CHICAGO BRANCH								
SOLD 30,000.00 PAR 02-15-24 AT A PRICE OF \$98.070312 PLUS ACCRUED INTEREST RECEIVED									
20 Feb 24	UNITED STATES OF AMER TREAS	-85,000.000	83,124.02	56.04	0.00	-82,987.60	136.42	0.00	136.42
21 Feb 24	NOTES 4.0% 02-15-2034	97.7929688							
Settled	CUSIP : 91282CJZ5 / BMO CHICAGO BRANCH								
SOLD 85,000.00 PAR 02-20-24 AT A PRICE OF \$97.792968 PLUS ACCRUED INTEREST RECEIVED									

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss
Settle Date	Asset ID / Ticker	Shares/PAR	Translation
Trade Status	Broker/Commission	Price	Total
	Narrative	Principal	Accrued Interest
		Adjustment Amt	Cost
		Market	Market

Sales

Fixed Income

Government bonds

United States - USD

20 Feb 24	UNITED STATES OF AMER TREAS	-35,000.000	34,216.60	23.08	0.00	-34,171.37	45.23	0.00	45.23
21 Feb 24	NOTES 4.0% 02-15-2034	97.7617188							
Settled	CUSIP : 91282CJZ5 / GOLDMAN, SACHS & CO. SOLD 35,000.00 PAR 02-20-24 AT A PRICE OF \$97.761718 PLUS ACCRUED INTEREST RECEIVED								
21 Feb 24	UNITED STATES OF AMER TREAS	-35,000.000	34,105.86	26.92	0.00	-34,149.14	-43.28	0.00	-43.28
22 Feb 24	NOTES 4.0% 02-15-2034	97.4453125							
Settled	CUSIP : 91282CJZ5 / BMO CHICAGO BRANCH SOLD 35,000.00 PAR 02-21-24 AT A PRICE OF \$97.445312 PLUS ACCRUED INTEREST RECEIVED								
22 Feb 24	UNITED STATES OF AMER TREAS	-55,000.000	53,543.36	48.35	0.00	-53,632.12	-88.76	0.00	-88.76
23 Feb 24	NOTES 4.0% 02-15-2034	97.3515625							
Settled	CUSIP : 91282CJZ5 / BARCLAYS CAPITAL INC. FIXED INCOME SOLD 55,000.00 PAR 02-22-24 AT A PRICE OF \$97.351562 PLUS ACCRUED INTEREST RECEIVED								
26 Feb 24	UNITED STATES OF AMER TREAS	-50,000.000	48,798.83	65.93	0.00	-48,756.48	42.35	0.00	42.35
27 Feb 24	NOTES 4.0% 02-15-2034	97.5976563							
Settled	CUSIP : 91282CJZ5 / BMO CHICAGO BRANCH SOLD 50,000.00 PAR 02-26-24 AT A PRICE OF \$97.597656 PLUS ACCRUED INTEREST RECEIVED								
29 Feb 24	UNITED STATES OF AMER TREAS	-125,000.000	122,436.52	206.04	0.00	-121,994.07	442.45	0.00	442.45
01 Mar 24	NOTES 4.0% 02-15-2034	97.9492188							
Settled	CUSIP : 91282CJZ5 / RBC CAPITAL MARKETS, LLC SOLD 125,000.00 PAR 02-29-24 AT A PRICE OF \$97.949218 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss
Settle Date	Asset ID / Ticker	Shares/PAR	Translation
Trade Status	Broker/Commission	Price	Total
	Narrative	Principal	Accrued Interest
		Adjustment Amt	Cost
		Market	Realized gain/loss

Sales

Fixed Income

Government bonds

United States - USD

05 Mar 24	UNITED STATES OF AMER TREAS	-20,000.000	19,757.81	43.96	0.00	-19,619.71	138.10	0.00	138.10
06 Mar 24	NOTES 4.0% 02-15-2034	98.789062							
Settled	CUSIP : 91282CJZ5 / GOLDMAN, SACHS & CO. SOLD 20,000.00 PAR 03-05-24 AT A PRICE OF \$98.789062 PLUS ACCRUED INTEREST RECEIVED								
07 Mar 24	UNITED STATES OF AMER TREAS	-35,000.000	34,703.32	84.62	0.00	-34,413.22	290.10	0.00	290.10
08 Mar 24	NOTES 4.0% 02-15-2034	99.152343							
Settled	CUSIP : 91282CJZ5 / BMO CHICAGO BRANCH SOLD 35,000.00 PAR 03-07-24 AT A PRICE OF \$99.152343 PLUS ACCRUED INTEREST RECEIVED								
11 Mar 24	UNITED STATES OF AMER TREAS	-20,000.000	19,840.63	57.14	0.00	-19,664.70	175.93	0.00	175.93
12 Mar 24	NOTES 4.0% 02-15-2034	99.203125							
Settled	CUSIP : 91282CJZ5 / BMO CHICAGO BRANCH SOLD 20,000.00 PAR 03-11-24 AT A PRICE OF \$99.203125 PLUS ACCRUED INTEREST RECEIVED								
12 Mar 24	UNITED STATES OF AMER TREAS	-20,000.000	19,815.62	59.34	0.00	-19,664.70	150.92	0.00	150.92
13 Mar 24	NOTES 4.0% 02-15-2034	99.078125							
Settled	CUSIP : 91282CJZ5 / MORGAN STANLEY & CO. LLC SOLD 20,000.00 PAR 03-12-24 AT A PRICE OF \$99.078125 PLUS ACCRUED INTEREST RECEIVED								
12 Mar 24	UNITED STATES OF AMER TREAS	-25,000.000	24,694.34	76.92	0.00	-24,580.87	113.47	0.00	113.47
14 Mar 24	NOTES 4.0% 02-15-2034	98.777343							
Settled	CUSIP : 91282CJZ5 / J.P. MORGAN SECURITIES LLC SOLD 25,000.00 PAR 03-12-24 AT A PRICE OF \$98.777343 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Government bonds

United States - USD

12 Mar 24	UNITED STATES OF AMER TREAS	-55,000.000	54,432.81	163.19	0.00	-54,077.92	354.89	0.00	354.89
13 Mar 24	NOTES 4.0% 02-15-2034	98.96875							
Settled	CUSIP : 91282CJZ5 / SUNTRUST BANK SOLD 55,000.00 PAR 03-12-24 AT A PRICE OF \$98.968750 PLUS ACCRUED INTEREST RECEIVED								
13 Mar 24	UNITED STATES OF AMER TREAS	-80,000.000	78,756.25	246.15	0.00	-78,678.48	77.77	0.00	77.77
14 Mar 24	NOTES 4.0% 02-15-2034	98.4453125							
Settled	CUSIP : 91282CJZ5 / BMO CHICAGO BRANCH SOLD 80,000.00 PAR 03-13-24 AT A PRICE OF \$98.445312 PLUS ACCRUED INTEREST RECEIVED								
20 Mar 24	UNITED STATES OF AMER TREAS	-60,000.000	58,633.59	230.77	0.00	-58,956.33	-322.74	0.00	-322.74
21 Mar 24	NOTES 4.0% 02-15-2034	97.722656							
Settled	CUSIP : 91282CJZ5 / GOLDMAN, SACHS & CO. SOLD 60,000.00 PAR 03-20-24 AT A PRICE OF \$97.722656 PLUS ACCRUED INTEREST RECEIVED								
26 Mar 24	UNITED STATES OF AMER TREAS	-55,000.000	53,981.64	247.80	0.00	-54,043.31	-61.67	0.00	-61.67
27 Mar 24	NOTES 4.0% 02-15-2034	98.148437							
Settled	CUSIP : 91282CJZ5 / BMO CHICAGO BRANCH SOLD 55,000.00 PAR 03-26-24 AT A PRICE OF \$98.148437 PLUS ACCRUED INTEREST RECEIVED								
02 Apr 24	UNITED STATES OF AMER TREAS	-120,000.000	116,639.06	632.97	0.00	-117,912.67	-1,273.61	0.00	-1,273.61
03 Apr 24	NOTES 4.0% 02-15-2034	97.199218							
Settled	CUSIP : 91282CJZ5 / BMO CHICAGO BRANCH SOLD 120,000.00 PAR 04-02-24 AT A PRICE OF \$97.199218 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Transaction Amount</u>					<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>							
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>

Sales

Fixed Income

Government bonds

United States - USD

04 Apr 24	UNITED STATES OF AMER TREAS	-85,000.000	82,904.88	467.03	0.00	-83,094.34	-189.46	0.00	-189.46
05 Apr 24	NOTES 4.0% 02-15-2034	97.535152							
Settled	CUSIP : 91282CJZ5 / BARCLAYS CAPITAL INC. FIXED INCOME SOLD 85,000.00 PAR 04-04-24 AT A PRICE OF \$97.535152 PLUS ACCRUED INTEREST RECEIVED								
11 Apr 24	UNITED STATES OF AMER TREAS	-35,000.000	33,404.49	219.23	0.00	-33,973.90	-569.41	0.00	-569.41
12 Apr 24	NOTES 4.0% 02-15-2034	95.4414							
Settled	CUSIP : 91282CJZ5 / BARCLAYS CAPITAL INC. FIXED INCOME SOLD 35,000.00 PAR 04-11-24 AT A PRICE OF \$95.441400 PLUS ACCRUED INTEREST RECEIVED								
11 Apr 24	UNITED STATES OF AMER TREAS	-40,000.000	38,184.38	250.55	0.00	-38,827.31	-642.93	0.00	-642.93
12 Apr 24	NOTES 4.0% 02-15-2034	95.460937							
Settled	CUSIP : 91282CJZ5 / BMO CHICAGO BRANCH SOLD 40,000.00 PAR 04-11-24 AT A PRICE OF \$95.460937 PLUS ACCRUED INTEREST RECEIVED								
15 Apr 24	UNITED STATES OF AMER TREAS	-35,000.000	33,327.93	234.62	0.00	-33,973.89	-645.96	0.00	-645.96
16 Apr 24	NOTES 4.0% 02-15-2034	95.222657							
Settled	CUSIP : 91282CJZ5 / BARCLAYS CAPITAL INC. FIXED INCOME SOLD 35,000.00 PAR 04-15-24 AT A PRICE OF \$95.222657 PLUS ACCRUED INTEREST RECEIVED								
17 Apr 24	UNITED STATES OF AMER TREAS	-50,000.000	47,697.27	346.15	0.00	-48,534.13	-836.86	0.00	-836.86
18 Apr 24	NOTES 4.0% 02-15-2034	95.394531							
Settled	CUSIP : 91282CJZ5 / BMO CHICAGO BRANCH SOLD 50,000.00 PAR 04-17-24 AT A PRICE OF \$95.394531 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Government bonds

United States - USD

17 Apr 24 18 Apr 24 Settled	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5 / BMO CHICAGO BRANCH SOLD 35,000.00 PAR 04-17-24 AT A PRICE OF \$95.304687 PLUS ACCRUED INTEREST RECEIVED	-35,000.000 95.304687	33,356.64	242.31	0.00	-33,973.90	-617.26	0.00	-617.26
18 Apr 24 19 Apr 24 Settled	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5 / GOLDMAN, SACHS & CO. SOLD 35,000.00 PAR 04-18-24 AT A PRICE OF \$95.035156 PLUS ACCRUED INTEREST RECEIVED	-35,000.000 95.035156	33,262.31	246.15	0.00	-33,973.90	-711.59	0.00	-711.59
22 Apr 24 23 Apr 24 Settled	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5 / BMO CHICAGO BRANCH SOLD 15,000.00 PAR 04-22-24 AT A PRICE OF \$95.199218 PLUS ACCRUED INTEREST RECEIVED	-15,000.000 95.199218	14,279.88	112.09	0.00	-14,560.24	-280.36	0.00	-280.36
29 Apr 24 30 Apr 24 Settled	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5 / BMO CHICAGO BRANCH SOLD 35,000.00 PAR 04-29-24 AT A PRICE OF \$95.097656 PLUS ACCRUED INTEREST RECEIVED	-35,000.000 95.097656	33,284.18	288.46	0.00	-33,555.54	-271.36	0.00	-271.36
29 Apr 24 30 Apr 24 Settled	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP : 91282CJZ5 / RBC CAPITAL MARKETS, LLC SOLD 40,000.00 PAR 04-29-24 AT A PRICE OF \$95.226562 PLUS ACCRUED INTEREST RECEIVED	-40,000.000 95.226562	38,090.63	329.67	0.00	-38,349.19	-258.56	0.00	-258.56

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Government bonds

United States - USD

07 May 24	UNITED STATES OF AMER TREAS	-35,000.000	33,738.09	319.23	0.00	-33,453.42	284.67	0.00	284.67
08 May 24	NOTES 4.0% 02-15-2034	96.394531							
Settled	CUSIP : 91282CJZ5 / GOLDMAN, SACHS & CO. SOLD 35,000.00 PAR 05-07-24 AT A PRICE OF \$96.394531 PLUS ACCRUED INTEREST RECEIVED								
07 May 24	UNITED STATES OF AMER TREAS	-80,000.000	77,121.88	729.67	0.00	-76,464.95	656.93	0.00	656.93
08 May 24	NOTES 4.0% 02-15-2034	96.402343							
Settled	CUSIP : 91282CJZ5 / DEUTSCHE BANK SECURITIES INC. SOLD 80,000.00 PAR 05-07-24 AT A PRICE OF \$96.402343 PLUS ACCRUED INTEREST RECEIVED								
10 May 24	UNITED STATES OF AMER TREAS	-135,000.000	129,584.18	1,305.49	0.00	-129,034.61	549.57	0.00	549.57
13 May 24	NOTES 4.0% 02-15-2034	95.988281							
Settled	CUSIP : 91282CJZ5 / BMO CHICAGO BRANCH SOLD 135,000.00 PAR 05-10-24 AT A PRICE OF \$95.988281 PLUS ACCRUED INTEREST RECEIVED								
14 May 24	UNITED STATES OF AMER TREAS	-90,000.000	86,772.66	890.11	0.00	-86,023.07	749.59	0.00	749.59
15 May 24	NOTES 4.0% 02-15-2034	96.414066							
Settled	CUSIP : 91282CJZ5 / BARCLAYS CAPITAL INC. FIXED INCOME SOLD 90,000.00 PAR 05-14-24 AT A PRICE OF \$96.414066 PLUS ACCRUED INTEREST RECEIVED								
20 May 24	UNITED STATES OF AMER TREAS	-90,000.000	86,807.81	949.45	0.00	-86,023.07	784.74	0.00	784.74
21 May 24	NOTES 4.0% 02-15-2034	96.453125							
Settled	CUSIP : 91282CJZ5 / GOLDMAN, SACHS & CO. SOLD 90,000.00 PAR 05-20-24 AT A PRICE OF \$96.453125 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Government bonds

United States - USD

29 May 24	UNITED STATES OF AMER TREAS	-70,000.000	66,636.72	807.69	0.00	-66,906.83	-270.11	0.00	-270.11
30 May 24	NOTES 4.0% 02-15-2034	95.195312							
Settled	CUSIP : 91282CJZ5 / BMO CHICAGO BRANCH SOLD 70,000.00 PAR 05-29-24 AT A PRICE OF \$95.195312 PLUS ACCRUED INTEREST RECEIVED								
24 Apr 24	UNITED STATES OF AMER TREAS	-35,000.000	34,193.36	102.56	0.00	-34,648.84	-455.48	0.00	-455.48
26 Apr 24	NOTES 4.125% 03-31-2029	97.695312							
Settled	CUSIP : 91282CKG5 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) SOLD 35,000.00 PAR 04-24-24 AT A PRICE OF \$97.695312 PLUS ACCRUED INTEREST RECEIVED								
17 Jun 24	UNITED STATES OF AMER TREAS	-25,000.000	24,727.54	351.30	0.00	-24,789.06	-61.52	0.00	-61.52
18 Jun 24	NOTES 4.125%02-15-2027	98.910156							
Settled	CUSIP : 91282CKA8 / BMO CHICAGO BRANCH SOLD 25,000.00 PAR 06-17-24 AT A PRICE OF \$98.910156 PLUS ACCRUED INTEREST RECEIVED								
02 Aug 23	UNITED STATES OF AMER TREAS	-10,000.000	9,874.61	55.23	0.00	-9,926.56	-51.95	0.00	-51.95
03 Aug 23	NOTES 4.125%06-15-2026	98.7460938							
Settled	CUSIP : 91282CHH7 / BMO CHICAGO BRANCH SOLD 10,000.00 PAR 08-02-23 AT A PRICE OF \$98.746093 PLUS ACCRUED INTEREST RECEIVED								
12 Oct 23	UNITED STATES OF AMER TREAS	-50,000.000	49,041.02	676.23	0.00	-49,632.82	-591.80	0.00	-591.80
13 Oct 23	NOTES 4.125%06-15-2026	98.0820313							
Settled	CUSIP : 91282CHH7 / BMO CHICAGO BRANCH SOLD 50,000.00 PAR 10-12-23 AT A PRICE OF \$98.082031 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Government bonds

United States - USD

07 Sep 23	UNITED STATES OF AMER TREAS	-35,000.000	34,573.44	153.01	0.00	-34,795.38	-221.94	0.00	-221.94
08 Sep 23	NOTES 4.125%07-31-2028	98.78125							
Settled	CUSIP : 91282CHQ7 / BMO CHICAGO BRANCH SOLD 35,000.00 PAR 09-07-23 AT A PRICE OF \$98.781250 PLUS ACCRUED INTEREST RECEIVED								
11 Sep 23	UNITED STATES OF AMER TREAS	-45,000.000	44,384.77	216.90	0.00	-44,736.91	-352.14	0.00	-352.14
12 Sep 23	NOTES 4.125%07-31-2028	98.6328125							
Settled	CUSIP : 91282CHQ7 / BMO CHICAGO BRANCH SOLD 45,000.00 PAR 09-11-23 AT A PRICE OF \$98.632812 PLUS ACCRUED INTEREST RECEIVED								
21 Sep 23	UNITED STATES OF AMER TREAS	-35,000.000	34,241.21	207.93	0.00	-34,795.38	-554.17	0.00	-554.17
22 Sep 23	NOTES 4.125%07-31-2028	97.8320313							
Settled	CUSIP : 91282CHQ7 / J.P. MORGAN SECURITIES LLC SOLD 35,000.00 PAR 09-21-23 AT A PRICE OF \$97.832031 PLUS ACCRUED INTEREST RECEIVED								
12 Oct 23	UNITED STATES OF AMER TREAS	-5,000.000	4,876.17	41.47	0.00	-4,970.77	-94.60	0.00	-94.60
13 Oct 23	NOTES 4.125%07-31-2028	97.5234375							
Settled	CUSIP : 91282CHQ7 / GOLDMAN, SACHS & CO. SOLD 5,000.00 PAR 10-12-23 AT A PRICE OF \$97.523437 PLUS ACCRUED INTEREST RECEIVED								
13 Sep 23	UNITED STATES OF AMER TREAS	-50,000.000	49,218.75	252.21	0.00	-49,515.63	-296.88	0.00	-296.88
14 Sep 23	NOTES 4.125%DUE 01-31-2025	98.4375							
Settled	CUSIP : 91282CGG0 / DEUTSCHE BANK SECURITIES INC. SOLD 50,000.00 PAR 09-13-23 AT A PRICE OF \$98.437500 PLUS ACCRUED INTEREST RECEIVED								
11 Oct 23	UNITED STATES OF AMER TREAS	-30,000.000	29,581.64	245.48	0.00	-29,709.37	-127.73	0.00	-127.73
12 Oct 23	NOTES 4.125%DUE 01-31-2025	98.6054688							
Settled	CUSIP : 91282CGG0 / CITADEL SECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Government bonds

United States - USD

SOLD 30,000.00 PAR 10-11-23 AT A PRICE OF \$98.605468 PLUS ACCRUED INTEREST RECEIVED									
08 Apr 24	UNITED STATES OF AMER TREAS	-115,000.000	113,814.06	926.48	0.00	-114,202.27	-388.21	0.00	-388.21
09 Apr 24	NOTES 4.25% 01-31-2026	98.96875							
Settled	CUSIP : 91282CJV4 / MORGAN STANLEY & CO. LLC SOLD 115,000.00 PAR 04-08-24 AT A PRICE OF \$98.968750 PLUS ACCRUED INTEREST RECEIVED								
14 Mar 24	UNITED STATES OF AMER TREAS	-20,000.000	19,963.28	34.65	0.00	-20,081.76	-118.48	0.00	-118.48
15 Mar 24	NOTES 4.25% 02-28-2029	99.816406							
Settled	CUSIP : 91282CKD2 / RBC CAPITAL MARKETS, LLC SOLD 20,000.00 PAR 03-14-24 AT A PRICE OF \$99.816406 PLUS ACCRUED INTEREST RECEIVED								
03 Apr 24	UNITED STATES OF AMER TREAS	-90,000.000	89,581.64	363.79	0.00	-90,118.58	-536.94	0.00	-536.94
04 Apr 24	NOTES 4.25% 02-28-2029	99.535156							
Settled	CUSIP : 91282CKD2 / MORGAN STANLEY & CO. LLC SOLD 90,000.00 PAR 04-03-24 AT A PRICE OF \$99.535156 PLUS ACCRUED INTEREST RECEIVED								
25 Apr 24	UNITED STATES OF AMER TREAS	-200,000.000	195,867.19	1,385.87	0.00	-200,263.51	-4,396.32	0.00	-4,396.32
29 Apr 24	NOTES 4.25% 02-28-2029	97.933594							
Settled	CUSIP : 91282CKD2 / MORGAN STANLEY & CO. LLC SOLD 200,000.00 PAR 04-25-24 AT A PRICE OF \$97.933594 PLUS ACCRUED INTEREST RECEIVED								
15 May 24	UNITED STATES OF AMER TREAS	-85,000.000	85,132.81	20.21	0.00	-84,473.58	659.23	0.00	659.23
17 May 24	NOTES 4.375% 05-15-2034	100.15625							
Settled	CUSIP : 91282CKQ3 / BMO CHICAGO BRANCH SOLD 85,000.00 PAR 05-15-24 AT A PRICE OF \$100.156250 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Government bonds

United States - USD

17 May 24	UNITED STATES OF AMER TREAS	-80,000.000	79,881.25	57.07	0.00	-79,504.55	376.70	0.00	376.70
21 May 24	NOTES 4.375% 05-15-2034	99.851562							
Settled	CUSIP : 91282CKQ3 / BARCLAYS CAPITAL INC. FIXED INCOME SOLD 80,000.00 PAR 05-17-24 AT A PRICE OF \$99.851562 PLUS ACCRUED INTEREST RECEIVED								
21 May 24	UNITED STATES OF AMER TREAS	-40,000.000	39,885.94	38.04	0.00	-39,836.67	49.27	0.00	49.27
23 May 24	NOTES 4.375% 05-15-2034	99.71485							
Settled	CUSIP : 91282CKQ3 / TORONTO DOMINION BANK, THE SOLD 40,000.00 PAR 05-21-24 AT A PRICE OF \$99.714850 PLUS ACCRUED INTEREST RECEIVED								
21 May 24	UNITED STATES OF AMER TREAS	-80,000.000	79,781.25	76.09	0.00	-79,673.35	107.90	0.00	107.90
23 May 24	NOTES 4.375% 05-15-2034	99.726562							
Settled	CUSIP : 91282CKQ3 / STIFEL, NICOLAUS & COMPANY, INCORPORATED SOLD 80,000.00 PAR 05-21-24 AT A PRICE OF \$99.726562 PLUS ACCRUED INTEREST RECEIVED								
28 May 24	UNITED STATES OF AMER TREAS	-85,000.000	83,874.41	141.47	0.00	-84,652.94	-778.53	0.00	-778.53
29 May 24	NOTES 4.375% 05-15-2034	98.675776							
Settled	CUSIP : 91282CKQ3 / BARCLAYS CAPITAL INC. FIXED INCOME SOLD 85,000.00 PAR 05-28-24 AT A PRICE OF \$98.675776 PLUS ACCRUED INTEREST RECEIVED								
04 Jun 24	UNITED STATES OF AMER TREAS	-60,000.000	60,210.94	149.80	0.00	-59,805.20	405.74	0.00	405.74
05 Jun 24	NOTES 4.375% 05-15-2034	100.3515625							
Settled	CUSIP : 91282CKQ3 / BARCLAYS CAPITAL INC. FIXED INCOME SOLD 60,000.00 PAR 06-04-24 AT A PRICE OF \$100.351562 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss
Settle Date	Asset ID / Ticker	Shares/PAR	Translation
Trade Status	Broker/Commission	Price	Total
	Narrative	Principal	Accrued Interest
		Adjustment Amt	Cost
		Market	Market

Sales

Fixed Income

Government bonds

United States - USD

05 Jun 24	UNITED STATES OF AMER TREAS	-80,000.000	80,596.88	209.24	0.00	-79,740.26	856.62	0.00	856.62
06 Jun 24	NOTES 4.375% 05-15-2034	100.7461							
Settled	CUSIP : 91282CKQ3 / BARCLAYS CAPITAL INC. FIXED INCOME SOLD 80,000.00 PAR 06-05-24 AT A PRICE OF \$100.746100 PLUS ACCRUED INTEREST RECEIVED								
07 Jun 24	UNITED STATES OF AMER TREAS	-50,000.000	49,847.66	154.55	0.00	-50,286.11	-438.45	0.00	-438.45
10 Jun 24	NOTES 4.375% 05-15-2034	99.6953125							
Settled	CUSIP : 91282CKQ3 / BARCLAYS CAPITAL INC. FIXED INCOME SOLD 50,000.00 PAR 06-07-24 AT A PRICE OF \$99.695312 PLUS ACCRUED INTEREST RECEIVED								
10 Jun 24	UNITED STATES OF AMER TREAS	-75,000.000	74,469.73	240.74	0.00	-74,450.39	19.34	0.00	19.34
11 Jun 24	NOTES 4.375% 05-15-2034	99.292973							
Settled	CUSIP : 91282CKQ3 / BARCLAYS CAPITAL INC. FIXED INCOME SOLD 75,000.00 PAR 06-10-24 AT A PRICE OF \$99.292973 PLUS ACCRUED INTEREST RECEIVED								
13 Jun 24	UNITED STATES OF AMER TREAS	-25,000.000	25,285.16	89.16	0.00	-24,816.80	468.36	0.00	468.36
14 Jun 24	NOTES 4.375% 05-15-2034	101.140625							
Settled	CUSIP : 91282CKQ3 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) SOLD 25,000.00 PAR 06-13-24 AT A PRICE OF \$101.140625 PLUS ACCRUED INTEREST RECEIVED								
05 Oct 23	UNITED STATES OF AMER TREAS	-45,000.000	44,428.71	194.71	0.00	-44,838.28	-409.57	0.00	-409.57
06 Oct 23	NOTES 4.375%08-31-2028	98.7304688							
Settled	CUSIP : 91282CHX2 / J.P. MORGAN SECURITIES LLC SOLD 45,000.00 PAR 10-05-23 AT A PRICE OF \$98.730468 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Government bonds

United States - USD

17 Jun 24	UNITED STATES OF AMER TREAS	-50,000.000	49,966.80	393.44	0.00	-49,564.46	402.34	0.00	402.34
18 Jun 24	NOTES 4.5% 04-15-2027	99.933593							
Settled	CUSIP : 91282CKJ9 / BMO CHICAGO BRANCH SOLD 50,000.00 PAR 06-17-24 AT A PRICE OF \$99.933593 PLUS ACCRUED INTEREST RECEIVED								
06 Jun 24	UNITED STATES OF AMER TREAS	-15,000.000	15,209.76	71.64	0.00	-15,065.87	143.89	0.00	143.89
07 Jun 24	NOTES 4.625%04-30-2029	101.398437							
Settled	CUSIP : 91282CKP5 / GOLDMAN, SACHS & CO. SOLD 15,000.00 PAR 06-06-24 AT A PRICE OF \$101.398437 PLUS ACCRUED INTEREST RECEIVED								
13 Jun 24	UNITED STATES OF AMER TREAS	-40,000.000	40,646.88	226.22	0.00	-40,175.64	471.24	0.00	471.24
14 Jun 24	NOTES 4.625%04-30-2029	101.617187							
Settled	CUSIP : 91282CKP5 / BMO CHICAGO BRANCH SOLD 40,000.00 PAR 06-13-24 AT A PRICE OF \$101.617187 PLUS ACCRUED INTEREST RECEIVED								
20 Jun 24	UNITED STATES OF AMER TREAS	-5,000.000	5,070.70	32.68	0.00	-5,021.96	48.74	0.00	48.74
21 Jun 24	NOTES 4.625%04-30-2029	101.414062							
Settled	CUSIP : 91282CKP5 / GOLDMAN, SACHS & CO. SOLD 5,000.00 PAR 06-20-24 AT A PRICE OF \$101.414062 PLUS ACCRUED INTEREST RECEIVED								
07 May 24	UNITED STATES OF AMER TREAS	-35,000.000	35,345.90	35.19	0.00	-35,295.31	50.59	0.00	50.59
08 May 24	NOTES 4.625%04-30-2031	100.988281							
Settled	CUSIP : 91282CKN0 / BMO CHICAGO BRANCH SOLD 35,000.00 PAR 05-07-24 AT A PRICE OF \$100.988281 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Government bonds

United States - USD

13 Oct 23	UNITED STATES OF AMER TREAS	-90,000.000	89,929.69	181.97	0.00	-89,729.30	200.39	0.00	200.39
16 Oct 23	NOTES 4.625%09-30-2028	99.921875							
Settled	CUSIP : 91282CJA0 / J.P. MORGAN SECURITIES LLC SOLD 90,000.00 PAR 10-13-23 AT A PRICE OF \$99.921875 PLUS ACCRUED INTEREST RECEIVED								
16 Oct 23	UNITED STATES OF AMER TREAS	-30,000.000	29,879.30	64.45	0.00	-29,909.76	-30.46	0.00	-30.46
17 Oct 23	NOTES 4.625%09-30-2028	99.5976563							
Settled	CUSIP : 91282CJA0 / BNP PARIBAS SECURITIES CORPORATION SOLD 30,000.00 PAR 10-16-23 AT A PRICE OF \$99.597656 PLUS ACCRUED INTEREST RECEIVED								
27 Oct 23	UNITED STATES OF AMER TREAS	-25,000.000	24,845.70	97.93	0.00	-24,707.85	137.85	0.00	137.85
31 Oct 23	NOTES 4.625%09-30-2028	99.3828125							
Settled	CUSIP : 91282CJA0 / GOLDMAN, SACHS & CO. SOLD 25,000.00 PAR 10-27-23 AT A PRICE OF \$99.382812 PLUS ACCRUED INTEREST RECEIVED								
09 Nov 23	UNITED STATES OF AMER TREAS	-25,000.000	24,968.75	129.53	0.00	-24,707.84	260.91	0.00	260.91
10 Nov 23	NOTES 4.625%09-30-2028	99.875							
Settled	CUSIP : 91282CJA0 / J.P. MORGAN SECURITIES LLC SOLD 25,000.00 PAR 11-09-23 AT A PRICE OF \$99.875000 PLUS ACCRUED INTEREST RECEIVED								
21 Feb 24	UNITED STATES OF AMER TREAS	-10,000.000	10,121.09	183.23	0.00	-9,883.14	237.95	0.00	237.95
22 Feb 24	NOTES 4.625%09-30-2028	101.210938							
Settled	CUSIP : 91282CJA0 / BMO CHICAGO BRANCH SOLD 10,000.00 PAR 02-21-24 AT A PRICE OF \$101.210938 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Government bonds

United States - USD

08 Nov 23	UNITED STATES OF AMER TREAS	-45,000.000	44,905.08	142.16	0.00	-44,729.30	175.78	0.00	175.78
09 Nov 23	NOTES 4.625%10-15-2026	99.7890625							
Settled	CUSIP : 91282CJC6 / J.P. MORGAN SECURITIES LLC SOLD 45,000.00 PAR 11-08-23 AT A PRICE OF \$99.789062 PLUS ACCRUED INTEREST RECEIVED								
06 Feb 24	UNITED STATES OF AMER TREAS	-90,000.000	90,766.41	1,307.89	0.00	-89,458.59	1,307.82	0.00	1,307.82
07 Feb 24	NOTES 4.625%10-15-2026	100.8515625							
Settled	CUSIP : 91282CJC6 / BMO CHICAGO BRANCH SOLD 90,000.00 PAR 02-06-24 AT A PRICE OF \$100.851562 PLUS ACCRUED INTEREST RECEIVED								
21 Feb 24	UNITED STATES OF AMER TREAS	-25,000.000	25,082.03	410.69	0.00	-24,849.61	232.42	0.00	232.42
22 Feb 24	NOTES 4.625%10-15-2026	100.328125							
Settled	CUSIP : 91282CJC6 / BMO CHICAGO BRANCH SOLD 25,000.00 PAR 02-21-24 AT A PRICE OF \$100.328125 PLUS ACCRUED INTEREST RECEIVED								
21 Feb 24	UNITED STATES OF AMER TREAS	-135,000.000	135,374.41	1,510.45	0.00	-135,984.96	-610.55	0.00	-610.55
22 Feb 24	NOTES 4.875%11-30-2025	100.2773438							
Settled	CUSIP : 91282CJL6 / GOLDMAN, SACHS & CO. SOLD 135,000.00 PAR 02-21-24 AT A PRICE OF \$100.277343 PLUS ACCRUED INTEREST RECEIVED								
08 Nov 23	UNITED STATES OF AMER TREAS	-45,000.000	45,697.85	54.24	0.00	-45,540.13	157.72	0.00	157.72
09 Nov 23	NOTES 4.875%DUE 10-31-2028	101.5507813							
Settled	CUSIP : 91282CJF9 / GOLDMAN, SACHS & CO. SOLD 45,000.00 PAR 11-08-23 AT A PRICE OF \$101.550781 PLUS ACCRUED INTEREST RECEIVED								
22 Nov 23	UNITED STATES OF AMER TREAS	-105,000.000	106,911.33	337.50	0.00	-106,805.60	105.73	0.00	105.73
24 Nov 23	NOTES 4.875%DUE 10-31-2028	101.8203125							
Settled	CUSIP : 91282CJF9 / BMO CHICAGO BRANCH								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Government bonds

United States - USD

SOLD 105,000.00 PAR 11-22-23 AT A PRICE OF \$101.820312 PLUS ACCRUED INTEREST RECEIVED									
04 Dec 23	UNITED STATES OF AMER TREAS	-50,000.000	51,421.88	234.38	0.00	-50,949.71	472.17	0.00	472.17
05 Dec 23	NOTES 4.875%DUE 10-31-2028	102.84375							
Settled	CUSIP : 91282CJF9 / BNP PARIBAS SECURITIES CORPORATION SOLD 50,000.00 PAR 12-04-23 AT A PRICE OF \$102.843750 PLUS ACCRUED INTEREST RECEIVED								
05 Dec 23	UNITED STATES OF AMER TREAS	-60,000.000	61,889.06	289.29	0.00	-61,139.65	749.41	0.00	749.41
06 Dec 23	NOTES 4.875%DUE 10-31-2028	103.1484375							
Settled	CUSIP : 91282CJF9 / J.P. MORGAN SECURITIES LLC SOLD 60,000.00 PAR 12-05-23 AT A PRICE OF \$103.148437 PLUS ACCRUED INTEREST RECEIVED								
11 Dec 23	UNITED STATES OF AMER TREAS	-30,000.000	30,793.36	168.75	0.00	-30,569.82	223.54	0.00	223.54
12 Dec 23	NOTES 4.875%DUE 10-31-2028	102.6445313							
Settled	CUSIP : 91282CJF9 / GOLDMAN, SACHS & CO. SOLD 30,000.00 PAR 12-11-23 AT A PRICE OF \$102.644531 PLUS ACCRUED INTEREST RECEIVED								
11 Dec 23	UNITED STATES OF AMER TREAS	-30,000.000	30,795.70	168.75	0.00	-30,569.82	225.88	0.00	225.88
12 Dec 23	NOTES 4.875%DUE 10-31-2028	102.6523438							
Settled	CUSIP : 91282CJF9 / GOLDMAN, SACHS & CO. SOLD 30,000.00 PAR 12-11-23 AT A PRICE OF \$102.652343 PLUS ACCRUED INTEREST RECEIVED								
06 Feb 24	UNITED STATES OF AMER TREAS	-70,000.000	72,244.92	928.13	0.00	-71,329.59	915.33	0.00	915.33
07 Feb 24	NOTES 4.875%DUE 10-31-2028	103.2070313							
Settled	CUSIP : 91282CJF9 / BARCLAYS CAPITAL INC. FIXED INCOME SOLD 70,000.00 PAR 02-06-24 AT A PRICE OF \$103.207031 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description	Asset ID / Ticker	Shares/PAR	Transaction Amount			Realized gain/loss		
				Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation
Settle Date	Broker/Commission	Narrative	Price						

Sales

Fixed Income

Government bonds

United States - USD

06 Feb 24	UNITED STATES OF AMER TREAS		-90,000.000	93,132.42	1,193.30	0.00	-91,709.47	1,422.95	0.00	1,422.95
07 Feb 24	NOTES 4.875%DUE 10-31-2028		103.4804688							
Settled	CUSIP : 91282CJF9 / BMO CHICAGO BRANCH SOLD 90,000.00 PAR 02-06-24 AT A PRICE OF \$103.480468 PLUS ACCRUED INTEREST RECEIVED									
15 Feb 24	UNITED STATES OF AMER TREAS		-35,000.000	35,925.59	506.25	0.00	-35,664.79	260.80	0.00	260.80
16 Feb 24	NOTES 4.875%DUE 10-31-2028		102.6445313							
Settled	CUSIP : 91282CJF9 / J.P. MORGAN SECURITIES LLC SOLD 35,000.00 PAR 02-15-24 AT A PRICE OF \$102.644531 PLUS ACCRUED INTEREST RECEIVED									
20 Feb 24	UNITED STATES OF AMER TREAS		-50,000.000	51,306.64	756.70	0.00	-50,949.70	356.94	0.00	356.94
21 Feb 24	NOTES 4.875%DUE 10-31-2028		102.6132813							
Settled	CUSIP : 91282CJF9 / BMO CHICAGO BRANCH SOLD 50,000.00 PAR 02-20-24 AT A PRICE OF \$102.613281 PLUS ACCRUED INTEREST RECEIVED									
21 Feb 24	UNITED STATES OF AMER TREAS		-85,000.000	86,942.38	1,297.77	0.00	-86,614.50	327.88	0.00	327.88
22 Feb 24	NOTES 4.875%DUE 10-31-2028		102.2851563							
Settled	CUSIP : 91282CJF9 / GOLDMAN, SACHS & CO. SOLD 85,000.00 PAR 02-21-24 AT A PRICE OF \$102.285156 PLUS ACCRUED INTEREST RECEIVED									
21 Feb 24	UNITED STATES OF AMER TREAS		-45,000.000	45,189.84	704.67	0.00	-45,147.66	42.18	0.00	42.18
22 Feb 24	NOTES 5% DUE 10-31-2025		100.421875							
Settled	CUSIP : 91282CJE2 / GOLDMAN, SACHS & CO. SOLD 45,000.00 PAR 02-21-24 AT A PRICE OF \$100.421875 PLUS ACCRUED INTEREST RECEIVED									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Government bonds

United States - USD

21 Feb 24	UNITED STATES OF AMER TREAS	-525,000.000	526,804.69	10,399.59	0.00	-525,143.55	1,661.14	0.00	1,661.14
22 Feb 24	NOTES 5% NTS 09-30-2025	100.34375							
Settled	CUSIP : 91282CJB8 / BMO CHICAGO BRANCH SOLD 525,000.00 PAR 02-21-24 AT A PRICE OF \$100.343750 PLUS ACCRUED INTEREST RECEIVED								
11 Oct 23	UNITED STATES OF AMER TREAS	-35,000.000	34,809.96	329.79	0.00	-34,819.53	-9.57	0.00	-9.57
12 Oct 23	NOTES DTD 07/31/2023 4.75%	99.4570313							
Settled	07-31-2025 CUSIP : 91282CHN4 / CITADEL SECURITIES SOLD 35,000.00 PAR 10-11-23 AT A PRICE OF \$99.457031 PLUS ACCRUED INTEREST RECEIVED								
08 Feb 24	UNITED STATES TREAS BDS BDS 3%	-65,000.000	53,053.71	460.71	0.00	-62,288.71	-9,235.00	0.00	-9,235.00
09 Feb 24	DUE 05-15-2042 REG	81.6210938							
Settled	CUSIP : 912810QW1 / BMO CHICAGO BRANCH SOLD 65,000.00 PAR 02-08-24 AT A PRICE OF \$81.621093 PLUS ACCRUED INTEREST RECEIVED								
15 Feb 24	UNITED STATES TREAS BDS BDS 3%	-45,000.000	36,356.84	344.92	0.00	-43,122.95	-6,766.11	0.00	-6,766.11
16 Feb 24	DUE 05-15-2042 REG	80.7929688							
Settled	CUSIP : 912810QW1 / GOLDMAN, SACHS & CO. SOLD 45,000.00 PAR 02-15-24 AT A PRICE OF \$80.792968 PLUS ACCRUED INTEREST RECEIVED								
27 Feb 24	UNITED STATES TREAS BDS DTD	-25,000.000	26,328.13	342.55	0.00	-26,085.73	242.40	0.00	242.40
28 Feb 24	00300 4.75% 11-15-2053	105.3125							
Settled	CUSIP : 912810TV0 / BARCLAYS CAPITAL INC. FIXED INCOME SOLD 25,000.00 PAR 02-27-24 AT A PRICE OF \$105.312500 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Government bonds

United States - USD

28 Feb 24	UNITED STATES TREAS BDS DTD	-15,000.000	15,850.78	207.49	0.00	-15,651.44	199.34	0.00	199.34
29 Feb 24	00300 4.75% 11-15-2053	105.671875							
Settled	CUSIP : 912810TV0 / RBC CAPITAL MARKETS, LLC SOLD 15,000.00 PAR 02-28-24 AT A PRICE OF \$105.671875 PLUS ACCRUED INTEREST RECEIVED								
28 Feb 24	UNITED STATES TREAS BDS DTD	-30,000.000	31,722.66	414.97	0.00	-31,302.88	419.78	0.00	419.78
29 Feb 24	00300 4.75% 11-15-2053	105.7421875							
Settled	CUSIP : 912810TV0 / BNP PARIBAS SECURITIES CORPORATION SOLD 30,000.00 PAR 02-28-24 AT A PRICE OF \$105.742187 PLUS ACCRUED INTEREST RECEIVED								
29 Feb 24	UNITED STATES TREAS BDS DTD	-40,000.000	42,593.75	558.52	0.00	-41,737.17	856.58	0.00	856.58
01 Mar 24	00300 4.75% 11-15-2053	106.484375							
Settled	CUSIP : 912810TV0 / STONEX GROUP INC SOLD 40,000.00 PAR 02-29-24 AT A PRICE OF \$106.484375 PLUS ACCRUED INTEREST RECEIVED								
12 Mar 24	UNITED STATES TREAS BDS DTD	-30,000.000	32,219.53	465.87	0.00	-31,302.88	916.65	0.00	916.65
13 Mar 24	00300 4.75% 11-15-2053	107.398437							
Settled	CUSIP : 912810TV0 / BMO CHICAGO BRANCH SOLD 30,000.00 PAR 03-12-24 AT A PRICE OF \$107.398437 PLUS ACCRUED INTEREST RECEIVED								
12 Mar 24	UNITED STATES TREAS BDS DTD	-60,000.000	64,481.25	939.56	0.00	-62,605.76	1,875.49	0.00	1,875.49
14 Mar 24	00300 4.75% 11-15-2053	107.46875							
Settled	CUSIP : 912810TV0 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) SOLD 60,000.00 PAR 03-12-24 AT A PRICE OF \$107.468750 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss
Settle Date	Asset ID / Ticker	Shares/PAR	Translation
Trade Status	Broker/Commission	Price	Total
	Narrative	Principal	Accrued Interest
		Adjustment Amt	Cost
		Market	Realized gain/loss
			Translation
			Total

Sales

Fixed Income

Government bonds

United States - USD

14 Mar 24	UNITED STATES TREAS BDS DTD	-40,000.000	42,634.38	631.59	0.00	-41,737.17	897.21	0.00	897.21
15 Mar 24	00300 4.75% 11-15-2053	106.585937							
Settled	CUSIP : 912810TV0 / GOLDMAN, SACHS & CO. SOLD 40,000.00 PAR 03-14-24 AT A PRICE OF \$106.585937 PLUS ACCRUED INTEREST RECEIVED								
18 Mar 24	UNITED STATES TREAS BDS DTD	-45,000.000	47,169.14	734.03	0.00	-46,954.32	214.82	0.00	214.82
19 Mar 24	00300 4.75% 11-15-2053	104.820312							
Settled	CUSIP : 912810TV0 / GOLDMAN, SACHS & CO. SOLD 45,000.00 PAR 03-18-24 AT A PRICE OF \$104.820312 PLUS ACCRUED INTEREST RECEIVED								
03 Apr 24	UNITED STATES TREAS BDS DTD	-215,000.000	223,398.44	3,955.94	0.00	-224,270.68	-872.24	0.00	-872.24
04 Apr 24	00300 4.75% 11-15-2053	103.90625							
Settled	CUSIP : 912810TV0 / BMO CHICAGO BRANCH SOLD 215,000.00 PAR 04-03-24 AT A PRICE OF \$103.906250 PLUS ACCRUED INTEREST RECEIVED								
04 Apr 24	UNITED STATES TREAS BDS DTD	-20,000.000	20,853.13	378.43	0.00	-20,862.39	-9.26	0.00	-9.26
08 Apr 24	00300 4.75% 11-15-2053	104.265625							
Settled	CUSIP : 912810TV0 / INTL FCSTONE FINANCIAL INC. SOLD 20,000.00 PAR 04-04-24 AT A PRICE OF \$104.265625 PLUS ACCRUED INTEREST RECEIVED								
08 Apr 24	UNITED STATES TREAS BDS DTD	-5,000.000	5,167.19	95.91	0.00	-5,215.60	-48.41	0.00	-48.41
10 Apr 24	00300 4.75% 11-15-2053	103.34375							
Settled	CUSIP : 912810TV0 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) SOLD 5,000.00 PAR 04-08-24 AT A PRICE OF \$103.343750 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Fixed Income

Government bonds

United States - USD

10 Apr 24	UNITED STATES TREAS BDS DTD	-10,000.000	10,275.00	194.44	0.00	-10,411.41	-136.41	0.00	-136.41
12 Apr 24	00300 4.75% 11-15-2053	102.75							
Settled	CUSIP : 912810TV0 / RBC CAPITAL MARKETS, LLC SOLD 10,000.00 PAR 04-10-24 AT A PRICE OF \$102.750000 PLUS ACCRUED INTEREST RECEIVED								
17 Apr 24	UNITED STATES TREAS BDS DTD	-25,000.000	25,205.08	505.67	0.00	-26,028.52	-823.44	0.00	-823.44
18 Apr 24	00300 4.75% 11-15-2053	100.820312							
Settled	CUSIP : 912810TV0 / RBC CAPITAL MARKETS, LLC SOLD 25,000.00 PAR 04-17-24 AT A PRICE OF \$100.820312 PLUS ACCRUED INTEREST RECEIVED								
17 Apr 24	UNITED STATES TREAS BDS DTD	-5,000.000	5,037.50	101.13	0.00	-5,205.70	-168.20	0.00	-168.20
18 Apr 24	00300 4.75% 11-15-2053	100.75							
Settled	CUSIP : 912810TV0 / MARKETAXESS CORPORATION SOLD 5,000.00 PAR 04-17-24 AT A PRICE OF \$100.750000 PLUS ACCRUED INTEREST RECEIVED								
17 Apr 24	UNITED STATES TREAS BDS DTD	-5,000.000	5,014.84	101.79	0.00	-5,205.70	-190.86	0.00	-190.86
19 Apr 24	00300 4.75% 11-15-2053	100.296875							
Settled	CUSIP : 912810TV0 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) SOLD 5,000.00 PAR 04-17-24 AT A PRICE OF \$100.296875 PLUS ACCRUED INTEREST RECEIVED								
25 Apr 24	UNITED STATES TREAS BDS DTD	-15,000.000	14,850.00	319.06	0.00	-14,977.15	-127.15	0.00	-127.15
26 Apr 24	00300 4.75% 11-15-2053	99.00							
Settled	CUSIP : 912810TV0 / BMO CHICAGO BRANCH SOLD 15,000.00 PAR 04-25-24 AT A PRICE OF \$99.000000 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Government bonds

United States - USD

02 May 24	UNITED STATES TREAS BDS DTD	-10,000.000	10,042.19	221.84	0.00	-9,984.76	57.43	0.00	57.43
03 May 24	00300 4.75% 11-15-2053	100.4219							
Settled	CUSIP : 912810TV0 / BARCLAYS CAPITAL INC. FIXED INCOME SOLD 10,000.00 PAR 05-02-24 AT A PRICE OF \$100.421900 PLUS ACCRUED INTEREST RECEIVED								
03 May 24	UNITED STATES TREAS BDS DTD	-5,000.000	5,070.70	112.88	0.00	-4,992.38	78.32	0.00	78.32
06 May 24	00300 4.75% 11-15-2053	101.414062							
Settled	CUSIP : 912810TV0 / RBC CAPITAL MARKETS, LLC SOLD 5,000.00 PAR 05-03-24 AT A PRICE OF \$101.414062 PLUS ACCRUED INTEREST RECEIVED								
15 Apr 24	UNITED STATES TREAS BDS DTD	-25,000.000	19,867.19	133.07	0.00	-27,538.43	-7,671.24	0.00	-7,671.24
17 Apr 24	02/15/2012 3.125% DUE 02-15-2042	79.46875							
Settled	REG CUSIP : 912810QU5 / RBC CAPITAL MARKETS, LLC SOLD 25,000.00 PAR 04-15-24 AT A PRICE OF \$79.468750 PLUS ACCRUED INTEREST RECEIVED								
22 Apr 24	UNITED STATES TREAS BDS DTD	-15,000.000	11,941.99	87.57	0.00	-16,523.06	-4,581.07	0.00	-4,581.07
23 Apr 24	02/15/2012 3.125% DUE 02-15-2042	79.6132813							
Settled	REG CUSIP : 912810QU5 / BMO CHICAGO BRANCH SOLD 15,000.00 PAR 04-22-24 AT A PRICE OF \$79.613281 PLUS ACCRUED INTEREST RECEIVED								
12 Oct 23	UNITED STATES TREAS BDS DTD	-5,000.000	4,378.13	82.07	0.00	-5,265.44	-887.31	0.00	-887.31
13 Oct 23	11/15/2022 4% 11-15-2052	87.5625							
Settled	CUSIP : 912810TL2 / BMO CHICAGO BRANCH SOLD 5,000.00 PAR 10-12-23 AT A PRICE OF \$87.562500 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Government bonds

United States - USD

30 Nov 23	UNITED STATES TREAS NTS	-500,000.000	500,000.00	0.00	0.00	-497,949.22	2,050.78	0.00	2,050.78
30 Nov 23	30/11/2023 .5% DUE 11-30-2023 BEO	0.00							
Settled	CUSIP : 91282CDM0 / Matured 500,000.00 PAR								
06 May 24	UNITED STATES TREAS NTS 4.125%	-35,000.000	34,258.98	145.95	0.00	-33,892.18	366.80	0.00	366.80
07 May 24	03-31-2031	97.882812							
Settled	CUSIP : 91282CKF7 / BNP PARIBAS SECURITIES CORPORATION SOLD 35,000.00 PAR 05-06-24 AT A PRICE OF \$97.882812 PLUS ACCRUED INTEREST RECEIVED								
21 Feb 24	UNITED STATES TREAS NTS 4.25%	-20,000.000	19,849.22	123.76	0.00	-19,947.65	-98.43	0.00	-98.43
22 Feb 24	12-31-2025	99.2460938							
Settled	CUSIP : 91282CJS1 / BMO CHICAGO BRANCH SOLD 20,000.00 PAR 02-21-24 AT A PRICE OF \$99.246093 PLUS ACCRUED INTEREST RECEIVED								
12 Oct 23	UNITED STATES TREAS NTS 4.375%	-65,000.000	64,141.80	455.93	0.00	-64,258.98	-117.18	0.00	-117.18
13 Oct 23	08-15-2026	98.6796875							
Settled	CUSIP : 91282CHU8 / GOLDMAN, SACHS & CO. SOLD 65,000.00 PAR 10-12-23 AT A PRICE OF \$98.679687 PLUS ACCRUED INTEREST RECEIVED								
26 Jun 24	UNITED STATES TREAS NTS 4.5%	-40,000.000	40,289.06	132.79	0.00	-40,400.86	-111.80	0.00	-111.80
27 Jun 24	05-31-2029	100.72265							
Settled	CUSIP : 91282CKT7 / BARCLAYS CAPITAL INC. FIXED INCOME SOLD 40,000.00 PAR 06-26-24 AT A PRICE OF \$100.722650 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Fixed Income

Government bonds

United States - USD

02 Nov 23	UNITED STATES TREAS NTS 4.875%	-30,000.000	30,336.33	12.05	0.00	-29,967.19	369.14	0.00	369.14
03 Nov 23	10-31-2030	101.1210938							
Settled	CUSIP : 91282CJG7 / BMO CHICAGO BRANCH SOLD 30,000.00 PAR 11-02-23 AT A PRICE OF \$101.121093 PLUS ACCRUED INTEREST RECEIVED								
09 Nov 23	UNITED STATES TREAS NTS 4.875%	-45,000.000	45,513.28	60.27	0.00	-45,882.42	-369.14	0.00	-369.14
10 Nov 23	10-31-2030	101.140625							
Settled	CUSIP : 91282CJG7 / BMO CHICAGO BRANCH SOLD 45,000.00 PAR 11-09-23 AT A PRICE OF \$101.140625 PLUS ACCRUED INTEREST RECEIVED								
30 Jan 24	UNITED STATES TREAS NTS 4.875%	-90,000.000	94,500.00	1,108.93	0.00	-91,764.84	2,735.16	0.00	2,735.16
31 Jan 24	10-31-2030	105.00							
Settled	CUSIP : 91282CJG7 / RBC CAPITAL MARKETS, LLC SOLD 90,000.00 PAR 01-30-24 AT A PRICE OF \$105.000000 PLUS ACCRUED INTEREST RECEIVED								
21 Feb 24	UNITED STATES TREAS NTS 4.875%	-70,000.000	72,171.09	1,068.75	0.00	-71,372.66	798.43	0.00	798.43
22 Feb 24	10-31-2030	103.1015625							
Settled	CUSIP : 91282CJG7 / BARCLAYS CAPITAL INC. FIXED INCOME SOLD 70,000.00 PAR 02-21-24 AT A PRICE OF \$103.101562 PLUS ACCRUED INTEREST RECEIVED								
04 Mar 24	UNITED STATES TREAS NTS DTD	-35,000.000	35,050.59	20.21	0.00	-34,975.39	75.20	0.00	75.20
05 Mar 24	02/29/2024 4.25% 02-28-2031	100.144531							
Settled	CUSIP : 91282CCK4 / GOLDMAN, SACHS & CO. SOLD 35,000.00 PAR 03-04-24 AT A PRICE OF \$100.144531 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss
Settle Date	Asset ID / Ticker	Shares/PAR	Translation
Trade Status	Broker/Commission	Price	Total
	Narrative	Principal	Accrued Interest
		Adjustment Amt	Cost
		Market	Realized gain/loss

Sales

Fixed Income

Government bonds

United States - USD

13 Mar 24	UNITED STATES TREAS NTS DTD	-110,000.000	110,317.97	177.85	0.00	-109,922.66	395.31	0.00	395.31
14 Mar 24	02/29/2024 4.25% 02-28-2031	100.2890625							
Settled	CUSIP : 91282CKC4 / BMO CAPITAL MARKETS CORP. SOLD 110,000.00 PAR 03-13-24 AT A PRICE OF \$100.289062 PLUS ACCRUED INTEREST RECEIVED								
13 Mar 24	UNITED STATES TREAS NTS DTD	-120,000.000	120,342.19	194.02	0.00	-119,915.63	426.56	0.00	426.56
14 Mar 24	02/29/2024 4.25% 02-28-2031	100.285156							
Settled	CUSIP : 91282CKC4 / GOLDMAN, SACHS & CO. SOLD 120,000.00 PAR 03-13-24 AT A PRICE OF \$100.285156 PLUS ACCRUED INTEREST RECEIVED								
19 Mar 24	UNITED STATES TREAS NTS DTD	-40,000.000	39,854.69	92.39	0.00	-39,971.87	-117.18	0.00	-117.18
20 Mar 24	02/29/2024 4.25% 02-28-2031	99.636718							
Settled	CUSIP : 91282CKC4 / BMO CHICAGO BRANCH SOLD 40,000.00 PAR 03-19-24 AT A PRICE OF \$99.636718 PLUS ACCRUED INTEREST RECEIVED								
11 Oct 23	UNITED STATES TREAS NTS FIXED	-305,000.000	294,753.91	1,502.21	0.00	-304,261.33	-9,507.42	0.00	-9,507.42
12 Oct 23	3.125% DUE08-15-2025	96.640625							
Settled	CUSIP : 91282CFE6 / CITADEL SECURITIES SOLD 305,000.00 PAR 10-11-23 AT A PRICE OF \$96.640625 PLUS ACCRUED INTEREST RECEIVED								
09 Jan 24	UNITED STATES TREAS NTS T-NOTE	-80,000.000	81,418.75	392.08	0.00	-80,858.96	559.79	0.00	559.79
10 Jan 24	4.375% 11-30-2028	101.7734375							
Settled	CUSIP : 91282CJN2 / BMO CHICAGO BRANCH SOLD 80,000.00 PAR 01-09-24 AT A PRICE OF \$101.773437 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Government bonds

United States - USD

17 Jan 24	UNITED STATES TREAS NTS T-NOTE	-70,000.000	71,077.34	410.01	0.00	-70,751.60	325.74	0.00	325.74
18 Jan 24	4.375% 11-30-2028	101.5390625							
Settled	CUSIP : 91282CJN2 / GOLDMAN, SACHS & CO. SOLD 70,000.00 PAR 01-17-24 AT A PRICE OF \$101.539062 PLUS ACCRUED INTEREST RECEIVED								
15 Feb 24	UNITED STATES TREAS NTS T-NOTE	-45,000.000	45,281.25	419.57	0.00	-45,483.17	-201.92	0.00	-201.92
16 Feb 24	4.375% 11-30-2028	100.625							
Settled	CUSIP : 91282CJN2 / J.P. MORGAN SECURITIES LLC SOLD 45,000.00 PAR 02-15-24 AT A PRICE OF \$100.625000 PLUS ACCRUED INTEREST RECEIVED								
21 Feb 24	UNITED STATES TREAS NTS T-NOTE	-70,000.000	70,185.94	702.87	0.00	-70,751.59	-565.65	0.00	-565.65
22 Feb 24	4.375% 11-30-2028	100.265625							
Settled	CUSIP : 91282CJN2 / BARCLAYS CAPITAL INC. FIXED INCOME SOLD 70,000.00 PAR 02-21-24 AT A PRICE OF \$100.265625 PLUS ACCRUED INTEREST RECEIVED								
19 Jul 23	WI TREASURY SEC 3.375%	-70,000.000	67,891.80	423.71	0.00	-67,790.26	101.54	0.00	101.54
20 Jul 23	05-15-2033	96.9882813							
Settled	CUSIP : 91282CHC8 / BMO CHICAGO BRANCH SOLD 70,000.00 PAR 07-19-23 AT A PRICE OF \$96.988281 PLUS ACCRUED INTEREST RECEIVED								
19 Jul 23	WI TREASURY SEC 3.375%	-30,000.000	29,087.11	181.59	0.00	-29,052.97	34.14	0.00	34.14
20 Jul 23	05-15-2033	96.9570313							
Settled	CUSIP : 91282CHC8 / BMO CHICAGO BRANCH SOLD 30,000.00 PAR 07-19-23 AT A PRICE OF \$96.957031 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Government bonds

United States - USD

31 Jul 23	WI TREASURY SEC 3.375%	-55,000.000	52,417.58	393.44	0.00	-53,039.19	-621.61	0.00	-621.61
01 Aug 23	05-15-2033	95.3046875							
Settled	CUSIP : 91282CHC8 / CITADEL SECURITIES SOLD 55,000.00 PAR 07-31-23 AT A PRICE OF \$95.304687 PLUS ACCRUED INTEREST RECEIVED								
01 Aug 23	WI TREASURY SEC 3.375%	-105,000.000	99,405.47	770.38	0.00	-101,256.63	-1,851.16	0.00	-1,851.16
03 Aug 23	05-15-2033	94.671875							
Settled	CUSIP : 91282CHC8 / J.P. MORGAN SECURITIES LLC SOLD 105,000.00 PAR 08-01-23 AT A PRICE OF \$94.671875 PLUS ACCRUED INTEREST RECEIVED								
01 Aug 23	WI TREASURY SEC 3.375%	-70,000.000	66,303.13	507.17	0.00	-67,504.42	-1,201.29	0.00	-1,201.29
02 Aug 23	05-15-2033	94.71875							
Settled	CUSIP : 91282CHC8 / PERSHING LLC SOLD 70,000.00 PAR 08-01-23 AT A PRICE OF \$94.718750 PLUS ACCRUED INTEREST RECEIVED								
02 Aug 23	WI TREASURY SEC 3.375%	-65,000.000	61,318.36	476.90	0.00	-62,682.68	-1,364.32	0.00	-1,364.32
03 Aug 23	05-15-2033	94.3359375							
Settled	CUSIP : 91282CHC8 / J.P. MORGAN SECURITIES LLC SOLD 65,000.00 PAR 08-02-23 AT A PRICE OF \$94.335937 PLUS ACCRUED INTEREST RECEIVED								
24 Aug 23	WI TREASURY SEC 3.375%	-35,000.000	32,601.95	327.41	0.00	-33,261.66	-659.71	0.00	-659.71
25 Aug 23	05-15-2033	93.1484375							
Settled	CUSIP : 91282CHC8 / PERSHING LLC SOLD 35,000.00 PAR 08-24-23 AT A PRICE OF \$93.148437 PLUS ACCRUED INTEREST RECEIVED								
28 Sep 23	WI TREASURY SEC 3.375%	-170,000.000	153,285.55	2,135.97	0.00	-161,556.62	-8,271.07	0.00	-8,271.07
29 Sep 23	05-15-2033	90.1679688							
Settled	CUSIP : 91282CHC8 / BMO CHICAGO BRANCH								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Government bonds

United States - USD

SOLD 170,000.00 PAR 09-28-23 AT A PRICE OF \$90.167968 PLUS ACCRUED INTEREST RECEIVED

11 Oct 23	WI TREASURY SEC 3.375%	-155,000.000	140,892.58	2,132.30	0.00	-147,301.63	-6,409.05	0.00	-6,409.05
12 Oct 23	05-15-2033	90.8984375							

Settled  
CUSIP : 91282CHC8 / GOLDMAN, SACHS & CO.  
SOLD 155,000.00 PAR 10-11-23 AT A PRICE OF \$90.898437 PLUS ACCRUED INTEREST RECEIVED

25 Aug 23	WI TREASURY SEC 3.875%	-35,000.000	32,098.83	390.66	0.00	-33,564.69	-1,465.86	0.00	-1,465.86
29 Aug 23	05-15-2043	91.7109375							

Settled  
CUSIP : 912810TS7 / DEUTSCHE BANK SECURITIES INC.  
SOLD 35,000.00 PAR 08-25-23 AT A PRICE OF \$91.710937 PLUS ACCRUED INTEREST RECEIVED

26 Jan 24	WI TREASURY SEC 3.875%	-55,000.000	50,546.29	439.13	0.00	-52,744.51	-2,198.22	0.00	-2,198.22
29 Jan 24	05-15-2043	91.9023438							

Settled  
CUSIP : 912810TS7 / BMO CHICAGO BRANCH  
SOLD 55,000.00 PAR 01-26-24 AT A PRICE OF \$91.902343 PLUS ACCRUED INTEREST RECEIVED

Total United States - USD			14,731,203.32	121,853.93	0.00	-14,790,251.95	-59,048.63	0.00	-59,048.63
Total government bonds			14,731,203.32	121,853.93	0.00	-14,790,251.95	-59,048.63	0.00	-59,048.63

Municipal/provincial bonds

United States - USD

09 Aug 23	BAY AREA TOLL AUTH CALIF TOLL	-190,000.000	215,935.00	4,297.11	0.00	-226,209.50	-10,274.50	0.00	-10,274.50
11 Aug 23	BRDG REV 6.263 04-01-2049 BEO	113.65							

Settled  
CUSIP : 072024ND0 / RAYMOND JAMES & ASSOCIATES, INC/FI  
SOLD 190,000.00 PAR 08-09-23 AT A PRICE OF \$113.650000 PLUS ACCRUED INTEREST RECEIVED

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss
Settle Date	Asset ID / Ticker	Shares/PAR	Translation
Trade Status	Broker/Commission	Price	Total
	Narrative	Principal	Accrued Interest
		Adjustment Amt	Cost
		Market	Market

Sales

Fixed Income

Municipal/provincial bonds

United States - USD

21 Aug 23	LOS ANGELES CALIF UNI SCH DIST	-150,000.000	153,177.00	1,245.83	0.00	-161,656.70	-8,479.70	0.00	-8,479.70
23 Aug 23	5.75% 07-01-2034 BEO TAXABLE	102.118							
Settled	CUSIP : 544646XZ0 / BNY CAPITAL MARKETS INC. SOLD 150,000.00 PAR 08-21-23 AT A PRICE OF \$102.118000 PLUS ACCRUED INTEREST RECEIVED								
17 Apr 24	MASSACHUSETTS ST SPL OBLIG	-95,000.000	90,424.80	934.92	0.00	-95,000.00	-4,575.20	0.00	-4,575.20
19 Apr 24	REV 3.769% DUE 07-15-2029 REG	95.184							
Settled	CUSIP : 576004HE8 / SUNTRUST BANK SOLD 95,000.00 PAR 04-17-24 AT A PRICE OF \$95.184000 PLUS ACCRUED INTEREST RECEIVED								
29 Feb 24	NEW YORK N Y CITY	-175,000.000	164,178.00	625.63	0.00	-192,192.00	-28,014.00	0.00	-28,014.00
04 Mar 24	TRANSITIONAL FIN AUTH REV 3.9%	93.816							
Settled	08-01-2031 BEO TAXABLE CUSIP : 64971XGG7 / RAYMOND JAMES & ASSOCIATES, INC/FI SOLD 175,000.00 PAR 02-29-24 AT A PRICE OF \$93.816000 PLUS ACCRUED INTEREST RECEIVED								
Total United States - USD			623,714.80	7,103.49	0.00	-675,058.20	-51,343.40	0.00	-51,343.40
Total municipal/provincial bonds			623,714.80	7,103.49	0.00	-675,058.20	-51,343.40	0.00	-51,343.40

Corporate bonds

Australia - USD

07 Sep 23	BHP BILLITON FIN USA LTD 4.9%	-110,000.000	106,883.70	194.64	0.00	-109,093.60	-2,209.90	0.00	-2,209.90
11 Sep 23	02-28-2033	97.167							
Settled	CUSIP : 055451BA5 / J.P. MORGAN SECURITIES LLC SOLD 110,000.00 PAR 09-07-23 AT A PRICE OF \$97.167000 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Corporate bonds

Australia - USD

20 Jun 24	BHP BILLITON FIN USA LTD 5.25%	-105,000.000	105,863.10	1,577.19	0.00	-104,082.30	1,780.80	0.00	1,780.80
21 Jun 24	09-08-2033	100.822							
Settled	CUSIP : 055451BE7 / BARCLAYS CAPITAL INC. FIXED INCOME SOLD 105,000.00 PAR 06-20-24 AT A PRICE OF \$100.822000 PLUS ACCRUED INTEREST RECEIVED								
Total Australia - USD			212,746.80	1,771.83	0.00	-213,175.90	-429.10	0.00	-429.10

Canada - USD

13 May 24	CANADIAN PAC RY CO 4.3%	-35,000.000	29,462.65	0.00	0.00	-30,855.46	-1,392.81	0.00	-1,392.81
15 May 24	05-15-2043	84.179							
Settled	CUSIP : 13648TAD9 / BARCLAYS CAPITAL INC. FIXED INCOME SOLD 35,000.00 PAR 05-13-24 AT A PRICE OF \$84.179000 PLUS ACCRUED INTEREST RECEIVED								
14 Mar 24	CENOVUS ENERGY INC 2.65%	-75,000.000	61,644.75	347.81	0.00	-61,843.95	-199.20	0.00	-199.20
18 Mar 24	01-15-2032	82.193							
Settled	CUSIP : 15135UAW9 / SCOTIA CAPITAL (USA) INC. SOLD 75,000.00 PAR 03-14-24 AT A PRICE OF \$82.193000 PLUS ACCRUED INTEREST RECEIVED								
17 Jan 24	ENBRIDGE INC 6.7% 11-15-2053	-35,000.000	39,757.20	455.97	0.00	-34,954.50	4,802.70	0.00	4,802.70
19 Jan 24	CUSIP : 29250NBZ7 /	113.592							
Settled	JEFFERIES LLC SOLD 35,000.00 PAR 01-17-24 AT A PRICE OF \$113.592000 PLUS ACCRUED INTEREST RECEIVED								
16 Aug 23	PVTPL KINROSS GOLD CORP 6.25%	-100,000.000	97,443.00	746.53	0.00	-98,602.00	-1,159.00	0.00	-1,159.00
18 Aug 23	DUE 07-15-2033 BEO	97.443							
Settled	CUSIP : 496902AR8 /PVTPL1 GOLDMAN, SACHS & CO. SOLD 100,000.00 PAR 08-16-23 AT A PRICE OF \$97.443000 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description	Asset ID / Ticker	Transaction Amount	Realized gain/loss
Settle Date	Broker/Commission	Shares/PAR	Principal	Accrued Interest
Trade Status	Narrative	Price	Adjustment Amt	Cost
			Market	Translation
				Total

Sales

Fixed Income

Corporate bonds

Total Canada - USD			228,307.60	1,550.31	0.00	-226,255.91	2,051.69	0.00	2,051.69
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Denmark - USD

22 Sep 23	AP MOLLER MAERSK 5.875% DUE	-35,000.000	34,656.30	68.54	0.00	-34,856.50	-200.20	0.00	-200.20
26 Sep 23	09-14-2033	99.018							
Settled	CUSIP : 00203QAF4 / DEUTSCHE BANK SECURITIES INC. SOLD 35,000.00 PAR 09-22-23 AT A PRICE OF \$99.018000 PLUS ACCRUED INTEREST RECEIVED								

Total Denmark - USD			34,656.30	68.54	0.00	-34,856.50	-200.20	0.00	-200.20
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France - USD

02 May 24	TOTALENERGIES CAPITAL S.A. 5.15%	-120,000.000	119,222.40	532.17	0.00	-120,000.00	-777.60	0.00	-777.60
06 May 24	04-05-2034	99.352							
Settled	CUSIP : 89157XAA9 / BOFA SECURITIES, INC./FIXED INCOME SOLD 120,000.00 PAR 05-02-24 AT A PRICE OF \$99.352000 PLUS ACCRUED INTEREST RECEIVED								

Total France - USD			119,222.40	532.17	0.00	-120,000.00	-777.60	0.00	-777.60
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Mexico - USD

25 Apr 24	PVTPL GRUPO BIMBO SAB DE 4.7%	-200,000.000	162,664.00	4,412.78	0.00	-180,300.00	-17,636.00	0.00	-17,636.00
29 Apr 24	11-10-2047	81.332							
Settled	CUSIP : 40052VAE4 / MORGAN STANLEY & CO. LLC SOLD 200,000.00 PAR 04-25-24 AT A PRICE OF \$81.332000 PLUS ACCRUED INTEREST RECEIVED								

Total Mexico - USD			162,664.00	4,412.78	0.00	-180,300.00	-17,636.00	0.00	-17,636.00
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United Kingdom - USD

13 Dec 23	BAT CAPITAL CORPORATION 6.421%	-40,000.000	40,894.40	948.88	0.00	-40,214.00	680.40	0.00	680.40
15 Dec 23	DUE 08-02-2023 BEO	102.236							
Settled	CUSIP : 054989AB4 / SCOTIA CAPITAL (USA) INC.								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Fixed Income

Corporate bonds

United Kingdom - USD

SOLD 40,000.00 PAR 12-13-23 AT A PRICE OF \$102.236000 PLUS ACCRUED INTEREST RECEIVED									
01 Apr 24	BAT CAPITAL CORPORATION 6.421%	-70,000.000	72,688.00	761.60	0.00	-70,374.50	2,313.50	0.00	2,313.50
03 Apr 24	DUE 08-02-2023 BEO	103.84							
Settled	CUSIP : 054989AB4 / BARCLAYS CAPITAL INC. FIXED INCOME								
SOLD 70,000.00 PAR 04-01-24 AT A PRICE OF \$103.840000 PLUS ACCRUED INTEREST RECEIVED									
23 Aug 23	BAT CAPITAL CORPORATION 7.081%	-45,000.000	43,847.10	203.58	0.00	-45,000.00	-1,152.90	0.00	-1,152.90
25 Aug 23	DUE 08-02-2053	97.438							
Settled	CUSIP : 054989AD0 / TORONTO DOMINION BANK, THE								
SOLD 45,000.00 PAR 08-23-23 AT A PRICE OF \$97.438000 PLUS ACCRUED INTEREST RECEIVED									
17 Nov 23	HSBC HOLDINGS PLC 6.161%	-200,000.000	200,590.00	2,464.40	0.00	-202,846.00	-2,256.00	0.00	-2,256.00
21 Nov 23	03-09-2029	100.295							
Settled	CUSIP : 404280DU0 / JEFFERIES LLC								
SOLD 200,000.00 PAR 11-17-23 AT A PRICE OF \$100.295000 PLUS ACCRUED INTEREST RECEIVED									
28 Jun 24	RELX CAPITAL INC 3.0% DUE	-20,000.000	17,958.00	65.00	0.00	-17,847.80	110.20	0.00	110.20
01 Jul 24	05-22-2030 BEO	89.79							
Pending	CUSIP : 74949LAD4 / BARCLAYS CAPITAL INC. FIXED INCOME								
SOLD 20,000.00 PAR 06-28-24 AT A PRICE OF \$89.790000 PLUS ACCRUED INTEREST RECEIVED									
18 Jan 24	SHELL INTL FIN B V 3.25% DUE	-105,000.000	75,518.10	1,004.79	0.00	-76,327.65	-809.55	0.00	-809.55
22 Jan 24	04-06-2050	71.922							
Settled	CUSIP : 822582CH3 / GOLDMAN, SACHS & CO.								
SOLD 105,000.00 PAR 01-18-24 AT A PRICE OF \$71.922000 PLUS ACCRUED INTEREST RECEIVED									

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Fixed Income

Corporate bonds

United Kingdom - USD

11 Apr 24	SMITH & NEPHEW PLC 5.4%	-85,000.000	82,201.80	318.75	0.00	-84,740.75	-2,538.95	0.00	-2,538.95
15 Apr 24	03-20-2034	96.708							
Settled	CUSIP : 83192PAD0 / BNP PARIBAS SECURITIES CORPORATION SOLD 85,000.00 PAR 04-11-24 AT A PRICE OF \$96.708000 PLUS ACCRUED INTEREST RECEIVED								
30 Apr 24	UNILEVER CAPITAL CORP 5.0%	-5,000.000	4,911.20	100.00	0.00	-4,957.70	-46.50	0.00	-46.50
02 May 24	12-08-2033	98.224							
Settled	CUSIP : 904764BT3 / BARCLAYS CAPITAL INC. FIXED INCOME SOLD 5,000.00 PAR 04-30-24 AT A PRICE OF \$98.224000 PLUS ACCRUED INTEREST RECEIVED								
02 May 24	UNILEVER CAPITAL CORP 5.0%	-70,000.000	69,153.00	1,438.89	0.00	-69,407.80	-254.80	0.00	-254.80
06 May 24	12-08-2033	98.79							
Settled	CUSIP : 904764BT3 / BOFA SECURITIES, INC./FIXED INCOME SOLD 70,000.00 PAR 05-02-24 AT A PRICE OF \$98.790000 PLUS ACCRUED INTEREST RECEIVED								
Total United Kingdom - USD			607,761.60	7,305.89	0.00	-611,716.20	-3,954.60	0.00	-3,954.60

United States - USD

21 May 24	ABBVIE INC 5.05% 03-15-2034	-55,000.000	54,682.65	671.23	0.00	-54,826.75	-144.10	0.00	-144.10
23 May 24	00287YDU0 /	99.423							
Settled	U.S. BANK TRUST (DOMESTIC TRADE SERVICES) SOLD 55,000.00 PAR 05-21-24 AT A PRICE OF \$99.423000 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Corporate bonds

United States - USD

30 Oct 23	ADVENTIST HLTH 3.63% DUE	-30,000.000	19,024.20	181.50	0.00	-19,639.80	-615.60	0.00	-615.60
01 Nov 23	03-01-2049	63.414							
Settled	CUSIP : 007944AG6 / ROBERT W. BAIRD & CO. INCORPORATED SOLD 30,000.00 PAR 10-30-23 AT A PRICE OF \$63.414000 PLUS ACCRUED INTEREST RECEIVED								
27 Nov 23	AETNA INC NEW 3.875% DUE	-50,000.000	35,845.00	559.72	0.00	-36,427.00	-582.00	0.00	-582.00
29 Nov 23	08-15-2047	71.69							
Settled	CUSIP : 00817YAZ1 / BARCLAYS CAPITAL INC. FIXED INCOME SOLD 50,000.00 PAR 11-27-23 AT A PRICE OF \$71.690000 PLUS ACCRUED INTEREST RECEIVED								
21 May 24	ALABAMA PWR CO 5.85% 11-15-2033	-25,000.000	26,055.25	32.50	0.00	-26,298.00	-242.75	0.00	-242.75
23 May 24	CUSIP : 010392GB8 /	104.221							
Settled	AMHERST PIERPONT SECURITIES LLC SOLD 25,000.00 PAR 05-21-24 AT A PRICE OF \$104.221000 PLUS ACCRUED INTEREST RECEIVED								
14 Jun 24	ALLINA HEALTH SYS FIXED 2.902%	-10,000.000	6,643.70	25.80	0.00	-6,449.60	194.10	0.00	194.10
17 Jun 24	DUE 11-15-2051	66.437							
Settled	CUSIP : 01959LAE2 / SUNTRUST BANK SOLD 10,000.00 PAR 06-14-24 AT A PRICE OF \$66.437000 PLUS ACCRUED INTEREST RECEIVED								
05 Mar 24	ALLY FINL INC 6.848% 01-03-2030	-25,000.000	25,707.50	304.36	0.00	-25,006.00	701.50	0.00	701.50
07 Mar 24	CUSIP : 02005NBU3 /	102.83							
Settled	HILLTOP SECURITIES SOLD 25,000.00 PAR 03-05-24 AT A PRICE OF \$102.830000 PLUS ACCRUED INTEREST RECEIVED								
06 Mar 24	ALLY FINL INC 6.848% 01-03-2030	-35,000.000	36,036.70	432.76	0.00	-35,008.40	1,028.30	0.00	1,028.30
08 Mar 24	CUSIP : 02005NBU3 /	102.962							
Settled	SCOTIA CAPITAL (USA) INC.								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Fixed Income

Corporate bonds

United States - USD

SOLD 35,000.00 PAR 03-06-24 AT A PRICE OF \$102.962000 PLUS ACCRUED INTEREST RECEIVED									
11 Dec 23	AMEREN ILL CO 4.95% 06-01-2033	-35,000.000	34,513.50	57.75	0.00	-35,017.20	-503.70	0.00	-503.70
13 Dec 23	CUSIP : 02361DBA7 /	98.61							
Settled	CANTOR FITZGERALD & CO./DEBT CAPITAL MARKETS								
SOLD 35,000.00 PAR 12-11-23 AT A PRICE OF \$98.610000 PLUS ACCRUED INTEREST RECEIVED									
12 Dec 23	AMEREN ILL CO 4.95% 06-01-2033	-20,000.000	19,733.80	35.75	0.00	-20,009.83	-276.03	0.00	-276.03
14 Dec 23	CUSIP : 02361DBA7 /	98.669							
Settled	GOLDMAN, SACHS & CO.								
SOLD 20,000.00 PAR 12-12-23 AT A PRICE OF \$98.669000 PLUS ACCRUED INTEREST RECEIVED									
16 Feb 24	AMEREN ILL CO 4.95% 06-01-2033	-60,000.000	58,993.20	660.00	0.00	-60,362.59	-1,369.39	0.00	-1,369.39
21 Feb 24	CUSIP : 02361DBA7 /	98.322							
Settled	CITIGROUP GLOBAL MARKETS INC./SALOMON BROTHERS								
SOLD 60,000.00 PAR 02-16-24 AT A PRICE OF \$98.322000 PLUS ACCRUED INTEREST RECEIVED									
14 May 24	AMEREN ILL CO 4.95% 06-01-2033	-55,000.000	53,487.50	1,247.81	0.00	-55,332.38	-1,844.88	0.00	-1,844.88
16 May 24	CUSIP : 02361DBA7 /	97.25							
Settled	WELLS FARGO BANK MINNESOTA NA								
SOLD 55,000.00 PAR 05-14-24 AT A PRICE OF \$97.250000 PLUS ACCRUED INTEREST RECEIVED									
27 Oct 23	AMERICAN UNIV 3.672% DUE	-55,000.000	38,667.20	168.30	0.00	-43,236.60	-4,569.40	0.00	-4,569.40
31 Oct 23	04-01-2049	70.304							
Settled	CUSIP : 030360AD3 / CANTOR FITZGERALD & CO./DEBT CAPITAL MARKETS								
SOLD 55,000.00 PAR 10-27-23 AT A PRICE OF \$70.304000 PLUS ACCRUED INTEREST RECEIVED									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Corporate bonds

United States - USD

13 Jul 23	AT&T INC 3.65% DUE 06-01-2051	-40,000.000	28,941.60	186.56	0.00	-33,319.10	-4,377.50	0.00	-4,377.50
17 Jul 23	CUSIP : 00206RKA9 /	72.354							
Settled	J.P. MORGAN SECURITIES LLC SOLD 40,000.00 PAR 07-13-23 AT A PRICE OF \$72.354000 PLUS ACCRUED INTEREST RECEIVED								
02 Nov 23	AT&T INC 3.65% DUE 06-01-2051	-40,000.000	25,748.00	628.61	0.00	-33,319.10	-7,571.10	0.00	-7,571.10
06 Nov 23	CUSIP : 00206RKA9 /	64.37							
Settled	CITIGROUP GLOBAL MARKETS INC./SALOMON BROTHERS SOLD 40,000.00 PAR 11-02-23 AT A PRICE OF \$64.370000 PLUS ACCRUED INTEREST RECEIVED								
20 Nov 23	AT&T INC 5.4% 02-15-2034	-90,000.000	87,249.60	1,309.50	0.00	-88,502.65	-1,253.05	0.00	-1,253.05
22 Nov 23	CUSIP : 00206RMT6 /	96.944							
Settled	DEUTSCHE BANK SECURITIES INC. SOLD 90,000.00 PAR 11-20-23 AT A PRICE OF \$96.944000 PLUS ACCRUED INTEREST RECEIVED								
01 Dec 23	ATMOS ENERGY CORP 5.9%	-40,000.000	41,812.40	360.56	0.00	-40,873.20	939.20	0.00	939.20
05 Dec 23	11-15-2033	104.531							
Settled	CUSIP : 049560AZ8 / RBC CAPITAL MARKETS, LLC SOLD 40,000.00 PAR 12-01-23 AT A PRICE OF \$104.531000 PLUS ACCRUED INTEREST RECEIVED								
18 Jul 23	AUTOZONE INC 4.75% DUE	-25,000.000	24,149.75	570.66	0.00	-24,958.50	-808.75	0.00	-808.75
20 Jul 23	02-01-2033	96.599							
Settled	CUSIP : 053332BD3 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) SOLD 25,000.00 PAR 07-18-23 AT A PRICE OF \$96.599000 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Corporate bonds

United States - USD

20 Dec 23	AVALONBAY CMNTYS 3.45% DUE	-100,000.000	97,724.00	201.25	0.00	-96,973.00	751.00	0.00	751.00
22 Dec 23	06-01-2025	97.724							
Settled	CUSIP : 05348EAV1 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) SOLD 100,000.00 PAR 12-20-23 AT A PRICE OF \$97.724000 PLUS ACCRUED INTEREST RECEIVED								
13 Dec 23	AVALONBAY CMNTYS FIXED 5% DUE	-40,000.000	39,799.60	666.67	0.00	-39,836.00	-36.40	0.00	-36.40
15 Dec 23	02-15-2033	99.499							
Settled	CUSIP : 053484AD3 / MORGAN STANLEY & CO. LLC SOLD 40,000.00 PAR 12-13-23 AT A PRICE OF \$99.499000 PLUS ACCRUED INTEREST RECEIVED								
10 Aug 23	BERKSHIRE HATHAWAY FINANCE	-50,000.000	39,256.00	796.74	0.00	-40,656.00	-1,400.00	0.00	-1,400.00
14 Aug 23	CORP 3.85% 03-15-2052	78.512							
Settled	CUSIP : 084664DB4 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) SOLD 50,000.00 PAR 08-10-23 AT A PRICE OF \$78.512000 PLUS ACCRUED INTEREST RECEIVED								
14 Nov 23	BEST BUY CO INC 1.95% 10-01-2030	-60,000.000	47,350.20	146.25	0.00	-47,883.00	-532.80	0.00	-532.80
16 Nov 23	CUSIP : 08652BAB5 /	78.917							
Settled	U.S. BANK TRUST (DOMESTIC TRADE SERVICES) SOLD 60,000.00 PAR 11-14-23 AT A PRICE OF \$78.917000 PLUS ACCRUED INTEREST RECEIVED								
23 Apr 24	BETH ISRAEL DEACONESS MED	-15,000.000	9,344.70	146.30	0.00	-9,296.70	48.00	0.00	48.00
25 Apr 24	CTR INC TAXABLE BD SER L 3.08%	62.298							
Settled	07-01-2051 CUSIP : 08661UAB2 / ROBERT W. BAIRD & CO. INCORPORATED SOLD 15,000.00 PAR 04-23-24 AT A PRICE OF \$62.298000 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss
Settle Date	Asset ID / Ticker	Shares/PAR	Translation
Trade Status	Broker/Commission	Price	Total
	Narrative	Principal	Accrued Interest
		Adjustment Amt	Cost
		Market	Market

Sales

Fixed Income

Corporate bonds

United States - USD

20 Nov 23	BOEING CO 3.2% DUE 03-01-2029	-60,000.000	53,599.20	432.00	0.00	-60,390.97	-6,791.77	0.00	-6,791.77
22 Nov 23	CUSIP : 097023CD5 /	89.332							
Settled	MERRILL LYNCH PROFESSIONAL CLEARING CORP. SOLD 60,000.00 PAR 11-20-23 AT A PRICE OF \$89.332000 PLUS ACCRUED INTEREST RECEIVED								
07 Dec 23	BP CAP MKTS AMER 3.796% DUE	-65,000.000	63,849.50	548.31	0.00	-65,261.95	-1,412.45	0.00	-1,412.45
11 Dec 23	09-21-2025	98.23							
Settled	CUSIP : 10373QAB6 / BOFA SECURITIES, INC./FIXED INCOME SOLD 65,000.00 PAR 12-07-23 AT A PRICE OF \$98.230000 PLUS ACCRUED INTEREST RECEIVED								
16 Feb 24	BP CAP MKTS AMER INC 4.989%	-55,000.000	54,099.65	312.51	0.00	-54,987.90	-888.25	0.00	-888.25
21 Feb 24	04-10-2034	98.363							
Settled	CUSIP : 10373QBW9 / BOFA SECURITIES, INC./FIXED INCOME SOLD 55,000.00 PAR 02-16-24 AT A PRICE OF \$98.363000 PLUS ACCRUED INTEREST RECEIVED								
03 Oct 23	BROWN FORMAN CORP 4.75%	-15,000.000	14,002.20	380.00	0.00	-14,955.60	-953.40	0.00	-953.40
05 Oct 23	04-15-2033	93.348							
Settled	CUSIP : 115637AU4 / GOLDMAN, SACHS & CO. SOLD 15,000.00 PAR 10-03-23 AT A PRICE OF \$93.348000 PLUS ACCRUED INTEREST RECEIVED								
15 Mar 24	BRUNSWICK CORP 5.85%	-20,000.000	20,012.80	3.25	0.00	-19,965.80	47.00	0.00	47.00
19 Mar 24	03-18-2029	100.064							
Settled	CUSIP : 117043AW9 / JANE STREET EXECUTION SERVICES LLC SOLD 20,000.00 PAR 03-15-24 AT A PRICE OF \$100.064000 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Fixed Income

Corporate bonds

United States - USD

13 Jul 23	BURLINGTON NORTHN SANTA FE	-55,000.000	55,673.75	301.89	0.00	-54,970.30	703.45	0.00	703.45
17 Jul 23	LLC 5.2% 04-15-2054	101.225							
Settled	CUSIP : 12189LBK6 / GOLDMAN, SACHS & CO. SOLD 55,000.00 PAR 07-13-23 AT A PRICE OF \$101.225000 PLUS ACCRUED INTEREST RECEIVED								
27 Jun 24	BURLINGTON NORTHN SANTA FE	-85,000.000	82,869.05	896.28	0.00	-83,714.60	-845.55	0.00	-845.55
28 Jun 24	LLC 5.2% 04-15-2054	97.493							
Settled	CUSIP : 12189LBK6 / SCOTIA CAPITAL (USA) INC. SOLD 85,000.00 PAR 06-27-24 AT A PRICE OF \$97.493000 PLUS ACCRUED INTEREST RECEIVED								
03 Jan 24	CAMDEN PPTY TR 4.9% 01-15-2034	-60,000.000	59,722.20	0.00	0.00	-59,782.80	-60.60	0.00	-60.60
05 Jan 24	CUSIP : 133131BB7 /	99.537							
Settled	STIFEL, NICOLAUS & COMPANY, INCORPORATED SOLD 60,000.00 PAR 01-03-24 AT A PRICE OF \$99.537000 PLUS ACCRUED INTEREST RECEIVED								
03 Apr 24	CAMDEN PPTY TR 4.9% 01-15-2034	-80,000.000	77,013.60	980.00	0.00	-79,710.40	-2,696.80	0.00	-2,696.80
05 Apr 24	CUSIP : 133131BB7 /	96.267							
Settled	BARCLAYS CAPITAL INC. FIXED INCOME SOLD 80,000.00 PAR 04-03-24 AT A PRICE OF \$96.267000 PLUS ACCRUED INTEREST RECEIVED								
04 Apr 24	CAMDEN PPTY TR 4.9% 01-15-2034	-100,000.000	96,210.00	1,265.83	0.00	-99,638.00	-3,428.00	0.00	-3,428.00
08 Apr 24	CUSIP : 133131BB7 /	96.21							
Settled	WELLS FARGO BANK MINNESOTA NA SOLD 100,000.00 PAR 04-04-24 AT A PRICE OF \$96.210000 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Fixed Income

Corporate bonds

United States - USD

21 Jun 24	CAMPBELL SOUP CO 5.4%	-50,000.000	50,063.00	697.50	0.00	-49,817.00	246.00	0.00	246.00
24 Jun 24	03-21-2034	100.126							
Settled	CUSIP : 134429BP3 / J.P. MORGAN SECURITIES LLC SOLD 50,000.00 PAR 06-21-24 AT A PRICE OF \$100.126000 PLUS ACCRUED INTEREST RECEIVED								
06 Mar 24	CAPITAL ONE FINANCIAL CORP	-20,000.000	19,927.40	119.57	0.00	-20,000.00	-72.60	0.00	-72.60
08 Mar 24	5.817% DUE 02-01-2034	99.637							
Settled	CUSIP : 14040HCY9 / BOFA SECURITIES, INC./FIXED INCOME SOLD 20,000.00 PAR 03-06-24 AT A PRICE OF \$99.637000 PLUS ACCRUED INTEREST RECEIVED								
05 Mar 24	CAPITAL ONE FINL CORP 6.051%	-35,000.000	35,528.50	211.79	0.00	-35,000.00	528.50	0.00	528.50
07 Mar 24	02-01-2035	101.51							
Settled	CUSIP : 14040HDF9 / SCOTIA CAPITAL (USA) INC. SOLD 35,000.00 PAR 03-05-24 AT A PRICE OF \$101.510000 PLUS ACCRUED INTEREST RECEIVED								
30 Oct 23	CAPITAL ONE FINL CORP 7.624%	-35,000.000	35,037.45	0.00	0.00	-35,000.00	37.45	0.00	37.45
01 Nov 23	10-30-2031	100.107							
Settled	CUSIP : 14040HDC6 / JANE STREET EXECUTION SERVICES LLC SOLD 35,000.00 PAR 10-30-23 AT A PRICE OF \$100.107000 PLUS ACCRUED INTEREST RECEIVED								
24 Apr 24	CARDINAL HEALTH INC 5.45%	-15,000.000	14,688.15	149.88	0.00	-14,708.40	-20.25	0.00	-20.25
26 Apr 24	02-15-2034	97.921							
Settled	CUSIP : 141149YBP2 / BNP PARIBAS SECURITIES CORPORATION SOLD 15,000.00 PAR 04-24-24 AT A PRICE OF \$97.921000 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Fixed Income

Corporate bonds

United States - USD

06 Feb 24	CATERPILLAR FINL SVCS CORP	-65,000.000	64,943.45	185.79	0.00	-64,963.60	-20.15	0.00	-20.15
08 Feb 24	MEDIUM TRANCHE # TR 00791 4.9%	99.913							
Settled	01-17-2025 CUSIP : 14913R2Y2 / GOLDMAN, SACHS & CO. SOLD 65,000.00 PAR 02-06-24 AT A PRICE OF \$99.913000 PLUS ACCRUED INTEREST RECEIVED								
30 Nov 23	CENTERPOINT ENERGY HOUSTON	-55,000.000	55,568.70	603.78	0.00	-54,707.40	861.30	0.00	861.30
04 Dec 23	ELEC LLC 5.2%10-01-2028	101.034							
Settled	CUSIP : 15189XBD9 / BOFA SECURITIES, INC./FIXED INCOME SOLD 55,000.00 PAR 11-30-23 AT A PRICE OF \$101.034000 PLUS ACCRUED INTEREST RECEIVED								
30 Nov 23	CENTERPOINT ENERGY HOUSTON	-25,000.000	25,253.25	274.44	0.00	-24,867.00	386.25	0.00	386.25
04 Dec 23	ELEC LLC 5.2%10-01-2028	101.013							
Settled	CUSIP : 15189XBD9 / J.P. MORGAN SECURITIES LLC SOLD 25,000.00 PAR 11-30-23 AT A PRICE OF \$101.013000 PLUS ACCRUED INTEREST RECEIVED								
03 Apr 24	CENTERPOINT ENERGY HOUSTON	-35,000.000	35,469.35	20.22	0.00	-35,684.95	-215.60	0.00	-215.60
05 Apr 24	ELEC LLC 5.2%10-01-2028	101.341							
Settled	CUSIP : 15189XBD9 / MORGAN STANLEY & CO. LLC SOLD 35,000.00 PAR 04-03-24 AT A PRICE OF \$101.341000 PLUS ACCRUED INTEREST RECEIVED								
04 Apr 24	CENTERPOINT ENERGY HOUSTON	-40,000.000	40,527.20	40.44	0.00	-40,782.80	-255.60	0.00	-255.60
08 Apr 24	ELEC LLC 5.2%10-01-2028	101.318							
Settled	CUSIP : 15189XBD9 / J.P. MORGAN SECURITIES LLC SOLD 40,000.00 PAR 04-04-24 AT A PRICE OF \$101.318000 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss	
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest
Trade Status	Broker/Commission	Price	Adjustment Amt	Cost
	Narrative		Market	Translation
				Total

Sales

Fixed Income

Corporate bonds

United States - USD

25 Jan 24	CHILDRENS HLTH SYS 2.511% DUE	-30,000.000	18,510.00	343.17	0.00	-18,320.10	189.90	0.00	189.90
29 Jan 24	08-15-2050	61.70							
Settled	CUSIP : 16876HAB5 / MERRILL LYNCH PROFESSIONAL CLEARING CORP. SOLD 30,000.00 PAR 01-25-24 AT A PRICE OF \$61.700000 PLUS ACCRUED INTEREST RECEIVED								
26 Oct 23	CHRISTUS HEALTH 4.341%	-30,000.000	28,306.80	430.48	0.00	-28,906.50	-599.70	0.00	-599.70
30 Oct 23	07-01-2028	94.356							
Settled	CUSIP : 17108JAA1 / BARCLAYS CAPITAL INC. FIXED INCOME SOLD 30,000.00 PAR 10-26-23 AT A PRICE OF \$94.356000 PLUS ACCRUED INTEREST RECEIVED								
02 Nov 23	CHRISTUS HEALTH 4.341%	-5,000.000	4,755.75	75.36	0.00	-4,817.75	-62.00	0.00	-62.00
06 Nov 23	07-01-2028	95.115							
Settled	CUSIP : 17108JAA1 / ROBERT W. BAIRD & CO. INCORPORATED SOLD 5,000.00 PAR 11-02-23 AT A PRICE OF \$95.115000 PLUS ACCRUED INTEREST RECEIVED								
22 Apr 24	CHRISTUS HEALTH 4.341%	-5,000.000	4,819.75	68.13	0.00	-4,853.65	-33.90	0.00	-33.90
24 Apr 24	07-01-2028	96.395							
Settled	CUSIP : 17108JAA1 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) SOLD 5,000.00 PAR 04-22-24 AT A PRICE OF \$96.395000 PLUS ACCRUED INTEREST RECEIVED								
02 May 24	CHRISTUS HEALTH 4.341%	-20,000.000	19,384.80	301.46	0.00	-19,414.61	-29.81	0.00	-29.81
06 May 24	07-01-2028	96.924							
Settled	CUSIP : 17108JAA1 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES)								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Corporate bonds

United States - USD

SOLD 20,000.00 PAR 05-02-24 AT A PRICE OF \$96.924000 PLUS ACCRUED INTEREST RECEIVED									
14 May 24	CHRISTUS HEALTH 4.341%	-65,000.000	63,217.70	1,058.12	0.00	-63,097.49	120.21	0.00	120.21
16 May 24	07-01-2028	97.258							
Settled	CUSIP : 17108JAA1 / WELLS FARGO BANK MINNESOTA NA								
SOLD 65,000.00 PAR 05-14-24 AT A PRICE OF \$97.258000 PLUS ACCRUED INTEREST RECEIVED									
21 Jun 24	CHURCH & DWIGHT CO INC SR NT	-65,000.000	61,600.50	81.25	0.00	-63,763.54	-2,163.04	0.00	-2,163.04
24 Jun 24	5% 06-15-2052	94.77							
Settled	CUSIP : 17136MAB8 / SCOTIA CAPITAL (USA) INC.								
SOLD 65,000.00 PAR 06-21-24 AT A PRICE OF \$94.770000 PLUS ACCRUED INTEREST RECEIVED									
29 Feb 24	CISCO SYS INC 5.05% 02-26-2034	-35,000.000	35,233.80	39.28	0.00	-34,964.65	269.15	0.00	269.15
04 Mar 24	CUSIP : 17275RBT8 /	100.668							
Settled	TORONTO DOMINION BANK, THE								
SOLD 35,000.00 PAR 02-29-24 AT A PRICE OF \$100.668000 PLUS ACCRUED INTEREST RECEIVED									
07 Feb 24	CITIGROUP INC 5.61% 09-29-2026	-70,000.000	70,331.10	1,418.08	0.00	-69,759.90	571.20	0.00	571.20
09 Feb 24	CUSIP : 172967NX5 /	100.473							
Settled	CITIGROUP GLOBAL MARKETS INC./SALOMON BROTHERS								
SOLD 70,000.00 PAR 02-07-24 AT A PRICE OF \$100.473000 PLUS ACCRUED INTEREST RECEIVED									
21 Nov 23	CITIGROUP INC 6.174% DUE	-30,000.000	29,562.60	920.96	0.00	-30,000.00	-437.40	0.00	-437.40
24 Nov 23	05-25-2034	98.542							
Settled	CUSIP : 17327CAR4 / CITIGROUP GLOBAL MARKETS INC./SALOMON BROTHERS								
SOLD 30,000.00 PAR 11-21-23 AT A PRICE OF \$98.542000 PLUS ACCRUED INTEREST RECEIVED									

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss
Settle Date	Asset ID / Ticker	Shares/PAR	Translation
Trade Status	Broker/Commission	Price	Total
	Narrative	Principal	Accrued Interest
		Adjustment Amt	Cost
		Market	Market

Sales

Fixed Income

Corporate bonds

United States - USD

26 Jan 24 30 Jan 24 Settled	COMCAST CORP NEW FIXED 5.5% DUE 11-15-2032 CUSIP : 20030NEB3 / BNP PARIBAS SECURITIES CORPORATION SOLD 60,000.00 PAR 01-26-24 AT A PRICE OF \$104.563000 PLUS ACCRUED INTEREST RECEIVED	-60,000.000 104.563	62,737.80	687.50	0.00	-62,876.40	-138.60	0.00	-138.60
06 May 24 08 May 24 Settled	COMMONSPIRIT HEALTH 5.205% 12-01-2031 CUSIP : 20268JAR4 / BOFA SECURITIES, INC. SOLD 120,000.00 PAR 05-06-24 AT A PRICE OF \$98.420000 PLUS ACCRUED INTEREST RECEIVED	-120,000.000 98.42	118,104.00	832.80	0.00	-120,000.00	-1,896.00	0.00	-1,896.00
22 May 24 24 May 24 Settled	COMMONSPIRIT HEALTH 5.548% 12-01-2054 CUSIP : 20268JAT0 / DEUTSCHE BANK SECURITIES INC. SOLD 50,000.00 PAR 05-22-24 AT A PRICE OF \$98.525000 PLUS ACCRUED INTEREST RECEIVED	-50,000.000 98.525	49,262.50	493.16	0.00	-50,000.00	-737.50	0.00	-737.50
01 Nov 23 03 Nov 23 Settled	CONSTELLATION 3.6% DUE 02-15-2028 CUSIP : 21036PAY4 / TORONTO DOMINION BANK, THE SOLD 70,000.00 PAR 11-01-23 AT A PRICE OF \$92.240000 PLUS ACCRUED INTEREST RECEIVED	-70,000.000 92.24	64,568.00	546.00	0.00	-64,642.90	-74.90	0.00	-74.90
03 Nov 23 07 Nov 23 Settled	CONSTELLATION BRANDS INC 4.9% 05-01-2033 CUSIP : 21036PBP2 / SCOTIA CAPITAL (USA) INC. SOLD 20,000.00 PAR 11-03-23 AT A PRICE OF \$93.110000 PLUS ACCRUED INTEREST RECEIVED	-20,000.000 93.11	18,622.00	16.33	0.00	-18,324.60	297.40	0.00	297.40

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Corporate bonds

United States - USD

03 Nov 23 07 Nov 23 Settled	CONSTELLATION BRANDS INC 4.9% 05-01-2033 CUSIP : 21036PBP2 / SUMRIDGE PARTNERS LLC SOLD 15,000.00 PAR 11-03-23 AT A PRICE OF \$93.142000 PLUS ACCRUED INTEREST RECEIVED	-15,000.000 93.142	13,971.30	12.25	0.00	-13,743.45	227.85	0.00	227.85
14 May 24 16 May 24 Settled	CORNELL UNIVERSITY 4.835% 06-15-2034 CUSIP : 219207AC1 / WELLS FARGO BANK MINNESOTA NA SOLD 85,000.00 PAR 05-14-24 AT A PRICE OF \$99.262000 PLUS ACCRUED INTEREST RECEIVED	-85,000.000 99.262	84,372.70	399.56	0.00	-85,000.00	-627.30	0.00	-627.30
20 Jul 23 24 Jul 23 Settled	CSX CORP 4.5% 11-15-2052 CUSIP : 126408HV8 / CITIGROUP GLOBAL MARKETS INC./SALOMON BROTHERS SOLD 50,000.00 PAR 07-20-23 AT A PRICE OF \$90.833000 PLUS ACCRUED INTEREST RECEIVED	-50,000.000 90.833	45,416.50	431.25	0.00	-45,077.58	338.92	0.00	338.92
21 Mar 24 25 Mar 24 Settled	DARDEN RESTAURANTS INC 4.55% 02-15-2048 CUSIP : 237194AM7 / MIZUHO SECURITIES USA INC. SOLD 40,000.00 PAR 03-21-24 AT A PRICE OF \$81.214000 PLUS ACCRUED INTEREST RECEIVED	-40,000.000 81.214	32,485.60	202.22	0.00	-32,867.20	-381.60	0.00	-381.60
31 Jul 23 02 Aug 23 Settled	DARTMOUTH-HITCHCOC 4.178% 08-01-2048 CUSIP : 23745QAA2 / GOLDMAN, SACHS & CO. SOLD 30,000.00 PAR 07-31-23 AT A PRICE OF \$79.389000 PLUS ACCRUED INTEREST RECEIVED	-30,000.000 79.389	23,816.70	3.48	0.00	-24,487.20	-670.50	0.00	-670.50

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Fixed Income

Corporate bonds

United States - USD

14 Aug 23	DARTMOUTH-HITCHCOC 4.178%	-40,000.000	30,494.40	69.63	0.00	-32,649.60	-2,155.20	0.00	-2,155.20
16 Aug 23	08-01-2048	76.236							
Settled	CUSIP : 23745QAA2 / CANTOR FITZGERALD & CO./DEBT CAPITAL MARKETS SOLD 40,000.00 PAR 08-14-23 AT A PRICE OF \$76.236000 PLUS ACCRUED INTEREST RECEIVED								
19 Jan 24	DEERE JOHN CAP CORP 2.125%	-30,000.000	29,088.60	240.83	0.00	-28,518.30	570.30	0.00	570.30
23 Jan 24	03-07-2025	96.962							
Settled	CUSIP : 24422EWB1 /MTN1 GOLDMAN, SACHS & CO. SOLD 30,000.00 PAR 01-19-24 AT A PRICE OF \$96.962000 PLUS ACCRUED INTEREST RECEIVED								
12 Jul 23	DEERE JOHN CAP CORP MEDIUM	-20,000.000	19,951.20	94.00	0.00	-19,909.20	42.00	0.00	42.00
14 Jul 23	TERM NTS-BOOK4.7% 06-10-2030	99.756							
Settled	CUSIP : 24422EWZ8 /MTN1 BOFA SECURITIES, INC./FIXED INCOME SOLD 20,000.00 PAR 07-12-23 AT A PRICE OF \$99.756000 PLUS ACCRUED INTEREST RECEIVED								
05 Dec 23	DEERE JOHN CAP CORP MEDIUM	-30,000.000	30,213.30	589.88	0.00	-30,245.70	-32.40	0.00	-32.40
07 Dec 23	TERM NTS-BOOK4.95% 07-14-2028	100.711							
Settled	CUSIP : 24422EXB0 /MTN1 GOLDMAN, SACHS & CO. SOLD 30,000.00 PAR 12-05-23 AT A PRICE OF \$100.711000 PLUS ACCRUED INTEREST RECEIVED								
23 May 24	DEVON ENERGY CORP NEW 4.5%	-15,000.000	14,277.00	249.38	0.00	-14,068.05	208.95	0.00	208.95
28 May 24	1-15-2030 BEO	95.18							
Settled	CUSIP : 25179MBF9 / HILLTOP SECURITIES SOLD 15,000.00 PAR 05-23-24 AT A PRICE OF \$95.180000 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Fixed Income

Corporate bonds

United States - USD

11 Jul 23	DOLLAR GEN CORP NEW 5.0%	-45,000.000	43,305.75	450.00	0.00	-44,321.85	-1,016.10	0.00	-1,016.10
13 Jul 23	11-01-2032	96.235							
Settled	CUSIP : 256677AL9 / MORGAN STANLEY & CO. LLC SOLD 45,000.00 PAR 07-11-23 AT A PRICE OF \$96.235000 PLUS ACCRUED INTEREST RECEIVED								
14 Jul 23	DOLLAR GENERAL CORP 5.45%	-45,000.000	45,031.95	279.31	0.00	-44,653.76	378.19	0.00	378.19
18 Jul 23	07-05-2033	100.071							
Settled	CUSIP : 256677AP0 / GOLDMAN, SACHS & CO. SOLD 45,000.00 PAR 07-14-23 AT A PRICE OF \$100.071000 PLUS ACCRUED INTEREST RECEIVED								
24 Aug 23	DOLLAR GENERAL CORP 5.45%	-40,000.000	38,822.40	490.50	0.00	-39,692.24	-869.84	0.00	-869.84
28 Aug 23	07-05-2033	97.056							
Settled	CUSIP : 256677AP0 / BARCLAYS CAPITAL INC. FIXED INCOME SOLD 40,000.00 PAR 08-24-23 AT A PRICE OF \$97.056000 PLUS ACCRUED INTEREST RECEIVED								
20 Dec 23	DTE ELEC CO 5.2% DUE 04-01-2033	-55,000.000	56,846.90	643.50	0.00	-55,188.45	1,658.45	0.00	1,658.45
22 Dec 23	CUSIP : 23338VAS5 /	103.358							
Settled	MORGAN STANLEY & CO. LLC SOLD 55,000.00 PAR 12-20-23 AT A PRICE OF \$103.358000 PLUS ACCRUED INTEREST RECEIVED								
21 Jul 23	DUKE ENERGY 4% DUE 04-01-2052	-30,000.000	24,682.20	380.00	0.00	-25,920.00	-1,237.80	0.00	-1,237.80
25 Jul 23	CUSIP : 26442UAP9 /	82.274							
Settled	BOFA SECURITIES, INC./FIXED INCOME SOLD 30,000.00 PAR 07-21-23 AT A PRICE OF \$82.274000 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>	<u>Narrative</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>

Sales

Fixed Income

Corporate bonds

United States - USD

16 Feb 24	DUKE ENERGY CAROLINAS LLC		-35,000.000	33,850.95	216.90	0.00	-34,864.90	-1,013.95	0.00	-1,013.95
21 Feb 24	4.85% 01-15-2034		96.717							
Settled	CUSIP : 26442CBM5 / CITIGROUP GLOBAL MARKETS INC./SALOMON BROTHERS SOLD 35,000.00 PAR 02-16-24 AT A PRICE OF \$96.717000 PLUS ACCRUED INTEREST RECEIVED									
02 Nov 23	DUKE ENERGY CAROLINAS LLC		-25,000.000	22,355.75	528.75	0.00	-25,579.00	-3,223.25	0.00	-3,223.25
06 Nov 23	5.4% DUE 01-15-2054		89.423							
Settled	CUSIP : 26442CBL7 / JEFFERIES LLC SOLD 25,000.00 PAR 11-02-23 AT A PRICE OF \$89.423000 PLUS ACCRUED INTEREST RECEIVED									
10 Jun 24	DUKE ENERGY CORP 5.45%		-85,000.000	83,800.65	51.47	0.00	-84,887.80	-1,087.15	0.00	-1,087.15
11 Jun 24	06-15-2034		98.589							
Settled	CUSIP : 26441CCE3 / BNP PARIBAS SECURITIES CORPORATION SOLD 85,000.00 PAR 06-10-24 AT A PRICE OF \$98.589000 PLUS ACCRUED INTEREST RECEIVED									
21 May 24	DUKE ENERGY FLA LLC 5.875%		-85,000.000	88,723.85	110.97	0.00	-88,703.30	20.55	0.00	20.55
23 May 24	11-15-2033		104.381							
Settled	CUSIP : 26444HAQ4 / SCOTIA CAPITAL (USA) INC. SOLD 85,000.00 PAR 05-21-24 AT A PRICE OF \$104.381000 PLUS ACCRUED INTEREST RECEIVED									
23 May 24	DUKE ENERGY FLA LLC 5.95% DUE		-60,000.000	61,870.20	128.92	0.00	-63,506.50	-1,636.30	0.00	-1,636.30
28 May 24	11-15-2052BEO		103.117							
Settled	CUSIP : 26444HAN1 / DEUTSCHE BANK SECURITIES INC. SOLD 60,000.00 PAR 05-23-24 AT A PRICE OF \$103.117000 PLUS ACCRUED INTEREST RECEIVED									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Corporate bonds

United States - USD

03 Apr 24 05 Apr 24 Settled	DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047 CUSIP : 26443CAA1 / HILLTOP SECURITIES SOLD 70,000.00 PAR 04-03-24 AT A PRICE OF \$81.677000 PLUS ACCRUED INTEREST RECEIVED	-70,000.000 81.677	57,173.90	945.16	0.00	-57,642.25	-468.35	0.00	-468.35
26 Apr 24 30 Apr 24 Settled	DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047 CUSIP : 26443CAA1 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) SOLD 35,000.00 PAR 04-26-24 AT A PRICE OF \$78.959000 PLUS ACCRUED INTEREST RECEIVED	-35,000.000 78.959	27,635.65	567.86	0.00	-27,416.90	218.75	0.00	218.75
07 May 24 09 May 24 Settled	DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047 CUSIP : 26443CAA1 / MORGAN STANLEY & CO. LLC SOLD 45,000.00 PAR 05-07-24 AT A PRICE OF \$81.110000 PLUS ACCRUED INTEREST RECEIVED	-45,000.000 81.11	36,499.50	774.20	0.00	-35,728.05	771.45	0.00	771.45
03 Jun 24 04 Jun 24 Settled	ELEVANCE HEALTH INC 5.375% 06-15-2034 CUSIP : 036752AZ6 / RBC CAPITAL MARKETS, LLC SOLD 90,000.00 PAR 06-03-24 AT A PRICE OF \$100.356000 PLUS ACCRUED INTEREST RECEIVED	-90,000.000 100.356	90,320.40	53.75	0.00	-89,935.20	385.20	0.00	385.20
16 Nov 23 20 Nov 23 Settled	ENERGY TRANSFER 3.75% DUE 05-15-2030 CUSIP : 29278NAQ6 / GOLDMAN, SACHS & CO. SOLD 72,000.00 PAR 11-16-23 AT A PRICE OF \$88.525000 PLUS ACCRUED INTEREST RECEIVED	-72,000.000 88.525	63,738.00	37.50	0.00	-71,972.72	-8,234.72	0.00	-8,234.72

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Fixed Income

Corporate bonds

United States - USD

13 Mar 24 15 Mar 24 Settled	ENERGY TRANSFER L P 6.4% 12-01-2030 CUSIP : 29273VAT7 / BOFA SECURITIES, INC./FIXED INCOME SOLD 105,000.00 PAR 03-13-24 AT A PRICE OF \$105.561000 PLUS ACCRUED INTEREST RECEIVED	-105,000.000 105.561	110,839.05	1,941.33	0.00	-106,419.75	4,419.30	0.00	4,419.30
08 Aug 23 10 Aug 23 Settled	ENTERGY ARK LLC 5.15% DUE 01-15-2033 CUSIP : 29366MAD0 / WELLS FARGO BANK MINNESOTA NA SOLD 35,000.00 PAR 08-08-23 AT A PRICE OF \$99.878000 PLUS ACCRUED INTEREST RECEIVED	-35,000.000 99.878	34,957.30	125.17	0.00	-34,885.55	71.75	0.00	71.75
23 Oct 23 25 Oct 23 Settled	ESTEE LAUDER COMPANIES INC 5.15% 05-15-2053 CUSIP : 29736RAU4 / TORONTO DOMINION BANK, THE SOLD 50,000.00 PAR 10-23-23 AT A PRICE OF \$86.377000 PLUS ACCRUED INTEREST RECEIVED	-50,000.000 86.377	43,188.50	1,165.90	0.00	-49,727.50	-6,539.00	0.00	-6,539.00
21 Dec 23 26 Dec 23 Settled	EVERGY KANS CENT INC 5.7% 03-15-2053 CUSIP : 30036FAB7 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) SOLD 110,000.00 PAR 12-21-23 AT A PRICE OF \$104.991000 PLUS ACCRUED INTEREST RECEIVED	-110,000.000 104.991	115,490.10	1,759.08	0.00	-107,648.20	7,841.90	0.00	7,841.90
15 Nov 23 17 Nov 23 Settled	FL PWR & LT CO 4.95% DUE 06-01-2035 CUSIP : 341081ET0 / JEFFERIES LLC SOLD 104,000.00 PAR 11-15-23 AT A PRICE OF \$94.065000 PLUS ACCRUED INTEREST RECEIVED	-104,000.000 94.065	97,827.60	2,373.80	0.00	-106,474.16	-8,646.56	0.00	-8,646.56

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss
Settle Date	Asset ID / Ticker	Shares/PAR	Translation
Trade Status	Broker/Commission	Price	Total
	Narrative	Principal	Accrued Interest
		Adjustment Amt	Cost
		Market	Market

Sales

Fixed Income

Corporate bonds

United States - USD

13 Nov 23	FMC CORP 6.375% 05-18-2053	-45,000.000	39,641.85	1,410.47	0.00	-41,357.25	-1,715.40	0.00	-1,715.40
15 Nov 23	CUSIP : 302491AY1 /	88.093							
Settled	BNP PARIBAS SECURITIES CORPORATION SOLD 45,000.00 PAR 11-13-23 AT A PRICE OF \$88.093000 PLUS ACCRUED INTEREST RECEIVED								
17 Nov 23	FOX CORP 5.576% DUE 01-25-2049	-100,000.000	85,321.00	1,796.71	0.00	-88,385.00	-3,064.00	0.00	-3,064.00
21 Nov 23	CUSIP : 35137LAK1 /	85.321							
Settled	UBS SECURITIES LLC SOLD 100,000.00 PAR 11-17-23 AT A PRICE OF \$85.321000 PLUS ACCRUED INTEREST RECEIVED								
13 Dec 23	GENERAL MOTORS FINANCIAL CO	-90,000.000	90,769.50	122.00	0.00	-89,857.80	911.70	0.00	911.70
15 Dec 23	INC 6.1% 01-07-2034	100.855							
Settled	CUSIP : 37045XEP7 / BOFA SECURITIES, INC./FIXED INCOME SOLD 90,000.00 PAR 12-13-23 AT A PRICE OF \$100.855000 PLUS ACCRUED INTEREST RECEIVED								
27 Oct 23	GENERAL MTRS FINL CO INC 6.4%	-60,000.000	57,649.20	1,194.67	0.00	-62,293.20	-4,644.00	0.00	-4,644.00
31 Oct 23	01-09-2033	96.082							
Settled	CUSIP : 37045XED4 / TORONTO DOMINION BANK, THE SOLD 60,000.00 PAR 10-27-23 AT A PRICE OF \$96.082000 PLUS ACCRUED INTEREST RECEIVED								
16 Feb 24	GENUINE PARTS CO 6.875% DUE	-90,000.000	98,400.60	1,890.63	0.00	-95,553.90	2,846.70	0.00	2,846.70
21 Feb 24	11-01-2033	109.334							
Settled	CUSIP : 372460AD7 / SEAPORT GROUP SECURITIES, LLC SOLD 90,000.00 PAR 02-16-24 AT A PRICE OF \$109.334000 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<b>Sales</b>									
<b>Fixed Income</b>									
<b>Corporate bonds</b>									
<b>United States - USD</b>									
16 Nov 23	GEORGIA PWR CO 4.95% 05-17-2033	-35,000.000	33,305.30	14.44	0.00	-35,388.50	-2,083.20	0.00	-2,083.20
20 Nov 23	CUSIP : 373334KT7 /	95.158							
Settled	MERRILL LYNCH PROFESSIONAL CLEARING CORP. SOLD 35,000.00 PAR 11-16-23 AT A PRICE OF \$95.158000 PLUS ACCRUED INTEREST RECEIVED								
08 Mar 24	GOLDMAN SACHS GROUP INC	-65,000.000	63,904.10	153.76	0.00	-62,602.15	1,301.95	0.00	1,301.95
12 Mar 24	4.482% 08-23-2028	98.314							
Settled	CUSIP : 38141GZU1 / BARCLAYS CAPITAL INC. FIXED INCOME SOLD 65,000.00 PAR 03-08-24 AT A PRICE OF \$98.314000 PLUS ACCRUED INTEREST RECEIVED								
23 Apr 24	GOLDMAN SACHS GROUP INC	-25,000.000	26,531.75	4.56	0.00	-27,454.25	-922.50	0.00	-922.50
25 Apr 24	6.561% 10-24-2034	106.127							
Settled	CUSIP : 38141GA53 / BARCLAYS CAPITAL INC. FIXED INCOME SOLD 25,000.00 PAR 04-23-24 AT A PRICE OF \$106.127000 PLUS ACCRUED INTEREST RECEIVED								
19 Jul 23	HALLIBURTON CO 5% DUE	-60,000.000	55,211.40	550.00	0.00	-53,692.20	1,519.20	0.00	1,519.20
21 Jul 23	11-15-2045	92.019							
Settled	CUSIP : 406216BK6 / BNP PARIBAS SECURITIES CORPORATION SOLD 60,000.00 PAR 07-19-23 AT A PRICE OF \$92.019000 PLUS ACCRUED INTEREST RECEIVED								
21 Sep 23	HEICO CORP NEW 5.35% 08-01-2033	-75,000.000	71,868.75	646.46	0.00	-74,724.00	-2,855.25	0.00	-2,855.25
25 Sep 23	CUSIP : 422806AB5 /	95.825							
Settled	SUNTRUST BANK SOLD 75,000.00 PAR 09-21-23 AT A PRICE OF \$95.825000 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Corporate bonds

United States - USD

10 Aug 23 14 Aug 23 Settled	HOME DEPOT INC 4.5% 09-15-2032 CUSIP : 437076CS9 / SMBC NIKKO SECURITIES AMERICA, INC SOLD 25,000.00 PAR 08-10-23 AT A PRICE OF \$97.686000 PLUS ACCRUED INTEREST RECEIVED	-25,000.000 97.686	24,421.50	465.63	0.00	-24,970.25	-548.75	0.00	-548.75
31 Jul 23 02 Aug 23 Settled	HONEYWELL INTERNATIONAL INC 4.5% 01-15-2034 CUSIP : 438516CM6 / TORONTO DOMINION BANK, THE SOLD 55,000.00 PAR 07-31-23 AT A PRICE OF \$97.531000 PLUS ACCRUED INTEREST RECEIVED	-55,000.000 97.531	53,642.05	515.63	0.00	-53,981.95	-339.90	0.00	-339.90
23 Aug 23 25 Aug 23 Settled	HONEYWELL INTERNATIONAL INC 4.5% 01-15-2034 CUSIP : 438516CM6 / HSBC BANK CANADA SOLD 30,000.00 PAR 08-23-23 AT A PRICE OF \$95.328000 PLUS ACCRUED INTEREST RECEIVED	-30,000.000 95.328	28,598.40	367.50	0.00	-29,444.70	-846.30	0.00	-846.30
26 Apr 24 30 Apr 24 Settled	HORMEL FOODS CORP 4.8% 03-30-2027 CUSIP : 440452AK6 / GOLDMAN, SACHS & CO. SOLD 50,000.00 PAR 04-26-24 AT A PRICE OF \$98.976000 PLUS ACCRUED INTEREST RECEIVED	-50,000.000 98.976	49,488.00	346.67	0.00	-49,951.50	-463.50	0.00	-463.50
12 Jun 24 13 Jun 24 Settled	HOSPITAL FOR SPL SURGERY 2.667% DUE 10-01-2050/08-12-2020 REG CUSIP : 44107HAF9 / HILLTOP SECURITIES SOLD 5,000.00 PAR 06-12-24 AT A PRICE OF \$64.655000 PLUS ACCRUED INTEREST RECEIVED	-5,000.000 64.655	3,232.75	26.67	0.00	-3,126.40	106.35	0.00	106.35

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss
Settle Date	Asset ID / Ticker	Shares/PAR	Translation
Trade Status	Broker/Commission	Price	Total
	Narrative	Principal	Accrued Interest
		Adjustment Amt	Cost
		Market	Realized gain/loss

Sales

Fixed Income

Corporate bonds

United States - USD

13 Jun 24	HOSPITAL FOR SPL SURGERY	-5,000.000	3,229.60	27.04	0.00	-3,126.40	103.20	0.00	103.20
14 Jun 24	2.667% DUE 10-01-2050/08-12-2020	64.592							
Settled	REG CUSIP : 44107HAF9 / HILLTOP SECURITIES SOLD 5,000.00 PAR 06-13-24 AT A PRICE OF \$64.592000 PLUS ACCRUED INTEREST RECEIVED								
19 Dec 23	HOWARD UNIV 5.209% DUE	-100,000.000	90,342.00	1,157.56	0.00	-80,744.00	9,598.00	0.00	9,598.00
21 Dec 23	10-01-2052	90.342							
Settled	CUSIP : 442851BH3 / BARCLAYS CAPITAL INC. FIXED INCOME SOLD 100,000.00 PAR 12-19-23 AT A PRICE OF \$90.342000 PLUS ACCRUED INTEREST RECEIVED								
09 Feb 24	HOWARD UNIV 5.209% DUE	-5,000.000	4,527.90	95.50	0.00	-4,516.00	11.90	0.00	11.90
13 Feb 24	10-01-2052	90.558							
Settled	CUSIP : 442851BH3 / MARKETAXESS CORPORATION SOLD 5,000.00 PAR 02-09-24 AT A PRICE OF \$90.558000 PLUS ACCRUED INTEREST RECEIVED								
06 Nov 23	HUMANA INC SR NT 5.75%	-50,000.000	50,088.50	0.00	0.00	-49,915.00	173.50	0.00	173.50
09 Nov 23	12-01-2028	100.177							
Settled	CUSIP : 444859BZ4 / JANE STREET EXECUTION SERVICES LLC SOLD 50,000.00 PAR 11-06-23 AT A PRICE OF \$100.177000 PLUS ACCRUED INTEREST RECEIVED								
22 Apr 24	IBM CORP 4.5% DUE 02-06-2026	-115,000.000	113,641.85	1,121.25	0.00	-114,773.45	-1,131.60	0.00	-1,131.60
24 Apr 24	CUSIP : 459200KW0 /	98.819							
Settled	MIZUHO SECURITIES USA INC. SOLD 115,000.00 PAR 04-22-24 AT A PRICE OF \$98.819000 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss
Settle Date	Asset ID / Ticker	Shares/PAR	Translation
Trade Status	Broker/Commission	Price	Total
	Narrative	Principal	Accrued Interest
		Adjustment Amt	Cost
		Market	Realized gain/loss
			Total

Sales

Fixed Income

Corporate bonds

United States - USD

05 Jun 24	IN UNIV HLTH INC 2.852% DUE	-90,000.000	60,670.80	249.55	0.00	-59,746.50	924.30	0.00	924.30
06 Jun 24	11-01-2051	67.412							
Settled	CUSIP : 455170AB6 / SUNTRUST BANK SOLD 90,000.00 PAR 06-05-24 AT A PRICE OF \$67.412000 PLUS ACCRUED INTEREST RECEIVED								
15 May 24	INDIANA UNIV HEALTH INC 3.97%	-55,000.000	46,037.75	97.04	0.00	-44,410.85	1,626.90	0.00	1,626.90
17 May 24	BNDS 11-01-2048	83.705							
Settled	CUSIP : 455170AA8 / SUNTRUST BANK SOLD 55,000.00 PAR 05-15-24 AT A PRICE OF \$83.705000 PLUS ACCRUED INTEREST RECEIVED								
03 Jun 24	INGERSOLL RAND INC 5.314%	-35,000.000	35,229.60	123.99	0.00	-34,997.20	232.40	0.00	232.40
04 Jun 24	06-15-2031	100.656							
Settled	CUSIP : 45687VAE6 / BNP PARIBAS SECURITIES CORPORATION SOLD 35,000.00 PAR 06-03-24 AT A PRICE OF \$100.656000 PLUS ACCRUED INTEREST RECEIVED								
26 Oct 23	INTEGRIS BAPTIST 3.875% DUE	-30,000.000	19,670.40	242.19	0.00	-19,713.30	-42.90	0.00	-42.90
30 Oct 23	08-15-2050	65.568							
Settled	CUSIP : 45834QAA7 / ROBERT W. BAIRD & CO. INCORPORATED SOLD 30,000.00 PAR 10-26-23 AT A PRICE OF \$65.568000 PLUS ACCRUED INTEREST RECEIVED								
02 Oct 23	INTERPUBLIC GROUP COS INC	-30,000.000	27,761.40	519.58	0.00	-29,625.00	-1,863.60	0.00	-1,863.60
04 Oct 23	5.375% 06-15-2033	92.538							
Settled	CUSIP : 460690BU3 / UBS SECURITIES LLC SOLD 30,000.00 PAR 10-02-23 AT A PRICE OF \$92.538000 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Corporate bonds

United States - USD

04 Oct 23	INTERPUBLIC GROUP COS INC	-45,000.000	41,518.35	792.81	0.00	-44,437.50	-2,919.15	0.00	-2,919.15
06 Oct 23	5.375% 06-15-2033	92.263							
Settled	CUSIP : 460690BU3 / UBS SECURITIES LLC SOLD 45,000.00 PAR 10-04-23 AT A PRICE OF \$92.263000 PLUS ACCRUED INTEREST RECEIVED								
26 Apr 24	INTUIT INC 5.2% 09-15-2033	-15,000.000	14,838.15	97.50	0.00	-15,363.90	-525.75	0.00	-525.75
30 Apr 24	CUSIP : 46124HAG1 /	98.921							
Settled	U.S. BANK TRUST (DOMESTIC TRADE SERVICES) SOLD 15,000.00 PAR 04-26-24 AT A PRICE OF \$98.921000 PLUS ACCRUED INTEREST RECEIVED								
10 Jun 24	INTUIT INC 5.2% 09-15-2033	-20,000.000	19,998.40	248.44	0.00	-20,485.20	-486.80	0.00	-486.80
11 Jun 24	CUSIP : 46124HAG1 /	99.992							
Settled	CITIGROUP GLOBAL MARKETS INC./SALOMON BROTHERS SOLD 20,000.00 PAR 06-10-24 AT A PRICE OF \$99.992000 PLUS ACCRUED INTEREST RECEIVED								
07 May 24	INTUIT INC 5.25% 09-15-2026	-20,000.000	20,143.80	157.50	0.00	-19,982.00	161.80	0.00	161.80
09 May 24	CUSIP : 46124HAE6 /	100.719							
Settled	SUMRIDGE PARTNERS LLC SOLD 20,000.00 PAR 05-07-24 AT A PRICE OF \$100.719000 PLUS ACCRUED INTEREST RECEIVED								
07 May 24	INTUIT INC 5.25% 09-15-2026	-15,000.000	15,111.60	118.12	0.00	-14,986.50	125.10	0.00	125.10
09 May 24	CUSIP : 46124HAE6 /	100.744							
Settled	CITIGROUP GLOBAL MARKETS INC./SALOMON BROTHERS SOLD 15,000.00 PAR 05-07-24 AT A PRICE OF \$100.744000 PLUS ACCRUED INTEREST RECEIVED								
11 Oct 23	INTUIT INC 5.5% 09-15-2053	-30,000.000	28,690.20	128.33	0.00	-29,751.60	-1,061.40	0.00	-1,061.40
13 Oct 23	CUSIP : 46124HAH9 /	95.634							
Settled	U.S. BANK TRUST (DOMESTIC TRADE SERVICES)								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Fixed Income

Corporate bonds

United States - USD

SOLD 30,000.00 PAR 10-11-23 AT A PRICE OF \$95.634000 PLUS ACCRUED INTEREST RECEIVED									
20 Jul 23	JEFFERIES FINL GROUP INC	-45,000.000	44,653.50	22.03	0.00	-44,746.65	-93.15	0.00	-93.15
24 Jul 23	5.875% 07-21-2028	99.23							
Settled	CUSIP : 47233WBM0 / JEFFERIES LLC								
SOLD 45,000.00 PAR 07-20-23 AT A PRICE OF \$99.230000 PLUS ACCRUED INTEREST RECEIVED									
02 Nov 23	JOHNS HOPKINS UNIV TAXABLE BD	-20,000.000	19,229.60	326.74	0.00	-20,289.69	-1,060.09	0.00	-1,060.09
06 Nov 23	2022 SER A4.705% 07-01-2032	96.148							
Settled	CUSIP : 478115AH1 / SEAPORT GROUP SECURITIES, LLC								
SOLD 20,000.00 PAR 11-02-23 AT A PRICE OF \$96.148000 PLUS ACCRUED INTEREST RECEIVED									
10 Nov 23	JOHNS HOPKINS UNIV TAXABLE BD	-65,000.000	62,886.85	1,129.85	0.00	-65,941.51	-3,054.66	0.00	-3,054.66
14 Nov 23	2022 SER A4.705% 07-01-2032	96.749							
Settled	CUSIP : 478115AH1 / RBC CAPITAL MARKETS, LLC								
SOLD 65,000.00 PAR 11-10-23 AT A PRICE OF \$96.749000 PLUS ACCRUED INTEREST RECEIVED									
09 Nov 23	JONES LANG LASALLE INC 6.875%	-50,000.000	49,597.00	0.00	0.00	-49,618.00	-21.00	0.00	-21.00
13 Nov 23	12-01-2028	99.194							
Settled	CUSIP : 48020QAB3 / HILLTOP SECURITIES								
SOLD 50,000.00 PAR 11-09-23 AT A PRICE OF \$99.194000 PLUS ACCRUED INTEREST RECEIVED									
08 Mar 24	JPMORGAN CHASE & CO 5.299%	-55,000.000	55,741.95	388.59	0.00	-55,135.45	606.50	0.00	606.50
12 Mar 24	07-24-2029	101.349							
Settled	CUSIP : 46647PDU7 / BARCLAYS CAPITAL INC. FIXED INCOME								
SOLD 55,000.00 PAR 03-08-24 AT A PRICE OF \$101.349000 PLUS ACCRUED INTEREST RECEIVED									

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Fixed Income

Corporate bonds

United States - USD

07 Jul 23	JPMORGAN CHASE & CO. 4.851%	-45,000.000	43,925.85	1,006.58	0.00	-45,108.90	-1,183.05	0.00	-1,183.05
11 Jul 23	DUE 07-25-2028	97.613							
Settled	CUSIP : 46647PDG8 / TORONTO DOMINION BANK, THE SOLD 45,000.00 PAR 07-07-23 AT A PRICE OF \$97.613000 PLUS ACCRUED INTEREST RECEIVED								
18 Jul 23	JPMORGAN CHASE & CO. 4.851%	-20,000.000	19,714.40	471.63	0.00	-20,048.40	-334.00	0.00	-334.00
20 Jul 23	DUE 07-25-2028	98.572							
Settled	CUSIP : 46647PDG8 / J.P. MORGAN SECURITIES LLC SOLD 20,000.00 PAR 07-18-23 AT A PRICE OF \$98.572000 PLUS ACCRUED INTEREST RECEIVED								
21 Feb 24	KELLOGG CO 5.25% DUE 03-01-2033	-20,000.000	19,839.80	501.67	0.00	-19,822.60	17.20	0.00	17.20
23 Feb 24	CUSIP : 487836BZ0 /	99.199							
Settled	ROBERT W. BAIRD & CO. INCORPORATED SOLD 20,000.00 PAR 02-21-24 AT A PRICE OF \$99.199000 PLUS ACCRUED INTEREST RECEIVED								
22 Feb 24	KELLOGG CO 5.25% DUE 03-01-2033	-55,000.000	54,583.10	1,403.65	0.00	-54,512.15	70.95	0.00	70.95
26 Feb 24	CUSIP : 487836BZ0 /	99.242							
Settled	SCOTIA CAPITAL (USA) INC. SOLD 55,000.00 PAR 02-22-24 AT A PRICE OF \$99.242000 PLUS ACCRUED INTEREST RECEIVED								
12 Jun 24	KEURIG DR PEPPER INC 5.2%	-10,000.000	10,059.90	138.67	0.00	-9,880.98	178.92	0.00	178.92
13 Jun 24	03-15-2031	100.599							
Settled	CUSIP : 49271VAU4 / CITIGROUP GLOBAL MARKETS INC./SALOMON BROTHERS SOLD 10,000.00 PAR 06-12-24 AT A PRICE OF \$100.599000 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Fixed Income

Corporate bonds

United States - USD

21 Jul 23	KINDER MORGAN INC 5.2%	-45,000.000	43,763.85	351.00	0.00	-44,748.76	-984.91	0.00	-984.91
25 Jul 23	06-01-2033	97.253							
Settled	CUSIP : 49456BAX9 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) SOLD 45,000.00 PAR 07-21-23 AT A PRICE OF \$97.253000 PLUS ACCRUED INTEREST RECEIVED								
13 Dec 23	KINDER MORGAN INC 5.2%	-35,000.000	33,896.80	70.78	0.00	-34,804.59	-907.79	0.00	-907.79
15 Dec 23	06-01-2033	96.848							
Settled	CUSIP : 49456BAX9 / SCOTIA CAPITAL (USA) INC. SOLD 35,000.00 PAR 12-13-23 AT A PRICE OF \$96.848000 PLUS ACCRUED INTEREST RECEIVED								
25 Apr 24	KLA CORP 4.7% 02-01-2034	-15,000.000	14,225.85	172.33	0.00	-14,908.95	-683.10	0.00	-683.10
29 Apr 24	CUSIP : 482480AP5 / MARKETAXESS CORPORATION	94.839							
Settled	SOLD 15,000.00 PAR 04-25-24 AT A PRICE OF \$94.839000 PLUS ACCRUED INTEREST RECEIVED								
20 May 24	KLA CORP 4.7% 02-01-2034	-30,000.000	29,055.90	434.75	0.00	-29,817.90	-762.00	0.00	-762.00
22 May 24	CUSIP : 482480AP5 / CITIGROUP GLOBAL MARKETS INC./SALOMON BROTHERS	96.853							
Settled	SOLD 30,000.00 PAR 05-20-24 AT A PRICE OF \$96.853000 PLUS ACCRUED INTEREST RECEIVED								
20 May 24	KLA CORP 4.7% 02-01-2034	-25,000.000	24,239.25	362.29	0.00	-24,848.25	-609.00	0.00	-609.00
22 May 24	CUSIP : 482480AP5 / BARCLAYS CAPITAL INC. FIXED INCOME	96.957							
Settled	SOLD 25,000.00 PAR 05-20-24 AT A PRICE OF \$96.957000 PLUS ACCRUED INTEREST RECEIVED								
16 Nov 23	KS GAS SVC 5.486% DUE 08-01-2034	-37,533.770	37,439.57	623.45	0.00	-37,526.06	-86.49	0.00	-86.49
20 Nov 23	CUSIP : 484915AA1 / KEYBANC CAPITAL MARKETS INC	99.749							
Settled									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Corporate bonds

United States - USD

SOLD 37,533.77 PAR 11-16-23 AT A PRICE OF \$99.749000 PLUS ACCRUED INTEREST RECEIVED									
13 Mar 24	KYNDRYL HLDGS INC 6.35%	-105,000.000	107,484.30	463.02	0.00	-105,243.60	2,240.70	0.00	2,240.70
15 Mar 24	02-20-2034	102.366							
Settled	CUSIP : 50155QAN0 / GOLDMAN, SACHS & CO. SOLD 105,000.00 PAR 03-13-24 AT A PRICE OF \$102.366000 PLUS ACCRUED INTEREST RECEIVED								
02 Nov 23	L3HARRIS TECHNOLOGIES INC	-15,000.000	14,323.65	216.00	0.00	-13,975.05	348.60	0.00	348.60
06 Nov 23	5.4% 07-31-2033	95.491							
Settled	CUSIP : 502431AQ2 / SUMRIDGE PARTNERS LLC SOLD 15,000.00 PAR 11-02-23 AT A PRICE OF \$95.491000 PLUS ACCRUED INTEREST RECEIVED								
02 Nov 23	L3HARRIS TECHNOLOGIES INC	-15,000.000	14,279.85	216.00	0.00	-13,975.05	304.80	0.00	304.80
06 Nov 23	5.4% 07-31-2033	95.199							
Settled	CUSIP : 502431AQ2 / SUMRIDGE PARTNERS LLC SOLD 15,000.00 PAR 11-02-23 AT A PRICE OF \$95.199000 PLUS ACCRUED INTEREST RECEIVED								
09 Nov 23	L3HARRIS TECHNOLOGIES INC	-15,000.000	14,352.15	231.75	0.00	-13,975.05	377.10	0.00	377.10
13 Nov 23	5.4% 07-31-2033	95.681							
Settled	CUSIP : 502431AQ2 / SUMRIDGE PARTNERS LLC SOLD 15,000.00 PAR 11-09-23 AT A PRICE OF \$95.681000 PLUS ACCRUED INTEREST RECEIVED								
07 Dec 23	L3HARRIS TECHNOLOGIES INC	-40,000.000	40,472.00	786.00	0.00	-37,266.80	3,205.20	0.00	3,205.20
11 Dec 23	5.4% 07-31-2033	101.18							
Settled	CUSIP : 502431AQ2 / SUNTRUST BANK SOLD 40,000.00 PAR 12-07-23 AT A PRICE OF \$101.180000 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Corporate bonds

United States - USD

11 Dec 23	LENNOX INTL INC 5.5% 09-15-2028	-35,000.000	35,244.30	470.56	0.00	-34,963.60	280.70	0.00	280.70
13 Dec 23	CUSIP : 526107AG2 /	100.698							
Settled	SUNTRUST BANK SOLD 35,000.00 PAR 12-11-23 AT A PRICE OF \$100.698000 PLUS ACCRUED INTEREST RECEIVED								
20 Jun 24	MARATHON OIL CORP 5.7%	-60,000.000	61,810.80	788.50	0.00	-59,981.40	1,829.40	0.00	1,829.40
21 Jun 24	04-01-2034	103.018							
Settled	CUSIP : 565849AR7 / BOFA SECURITIES, INC./FIXED INCOME SOLD 60,000.00 PAR 06-20-24 AT A PRICE OF \$103.018000 PLUS ACCRUED INTEREST RECEIVED								
22 Feb 24	MARRIOTT INTL 5.3% 05-15-2034	-90,000.000	88,524.90	53.00	0.00	-88,828.20	-303.30	0.00	-303.30
26 Feb 24	CUSIP : 571903BQ5 /	98.361							
Settled	SCOTIA CAPITAL (USA) INC. SOLD 90,000.00 PAR 02-22-24 AT A PRICE OF \$98.361000 PLUS ACCRUED INTEREST RECEIVED								
13 Mar 24	MATTEL INC 5.45 DUE 11-01-2041	-10,000.000	9,207.90	202.86	0.00	-8,840.24	367.66	0.00	367.66
15 Mar 24	CUSIP : 577081AW2 /	92.079							
Settled	MARKETAXESS CORPORATION SOLD 10,000.00 PAR 03-13-24 AT A PRICE OF \$92.079000 PLUS ACCRUED INTEREST RECEIVED								
30 May 24	MATTEL INC 5.45 DUE 11-01-2041	-15,000.000	13,366.95	68.13	0.00	-13,260.35	106.60	0.00	106.60
31 May 24	CUSIP : 577081AW2 /	89.113							
Settled	U.S. BANK TRUST (DOMESTIC TRADE SERVICES) SOLD 15,000.00 PAR 05-30-24 AT A PRICE OF \$89.113000 PLUS ACCRUED INTEREST RECEIVED								
04 Jun 24	MATTEL INC 5.45 DUE 11-01-2041	-65,000.000	59,179.90	334.57	0.00	-57,461.53	1,718.37	0.00	1,718.37
05 Jun 24	CUSIP : 577081AW2 /	91.046							
Settled	HILLTOP SECURITIES SOLD 65,000.00 PAR 06-04-24 AT A PRICE OF \$91.046000 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Corporate bonds

United States - USD

12 Jul 23	MCCORMICK & CO INC 4.95%	-55,000.000	54,014.95	741.13	0.00	-53,601.35	413.60	0.00	413.60
14 Jul 23	04-15-2033	98.209							
Settled	CUSIP : 579780AT4 / J.P. MORGAN SECURITIES LLC SOLD 55,000.00 PAR 07-12-23 AT A PRICE OF \$98.209000 PLUS ACCRUED INTEREST RECEIVED								
24 Apr 24	MCLAREN HLTH CARE 4.386% DUE	-5,000.000	4,171.80	98.08	0.00	-4,161.70	10.10	0.00	10.10
26 Apr 24	05-15-2048	83.436							
Settled	CUSIP : 581760AV7 / BARCLAYS CAPITAL INC. FIXED INCOME SOLD 5,000.00 PAR 04-24-24 AT A PRICE OF \$83.436000 PLUS ACCRUED INTEREST RECEIVED								
22 Aug 23	MEMORIAL SLOAN-KETTERING 5	-30,000.000	27,891.90	220.83	0.00	-28,005.30	-113.40	0.00	-113.40
24 Aug 23	7-1-2042	92.973							
Settled	CUSIP : 586054AA6 / RAYMOND JAMES & ASSOCIATES, INC/FI SOLD 30,000.00 PAR 08-22-23 AT A PRICE OF \$92.973000 PLUS ACCRUED INTEREST RECEIVED								
06 Mar 24	MICROCHIP TECHNOLOGY INC	-35,000.000	35,089.95	4.91	0.00	-34,938.05	151.90	0.00	151.90
08 Mar 24	5.05% 03-15-2029	100.257							
Settled	CUSIP : 595017BE3 / KEYBANC CAPITAL MARKETS INC SOLD 35,000.00 PAR 03-06-24 AT A PRICE OF \$100.257000 PLUS ACCRUED INTEREST RECEIVED								
28 May 24	MICRON TECH INC FIXED 6.75%	-35,000.000	37,041.20	183.75	0.00	-36,570.45	470.75	0.00	470.75
29 May 24	DUE 11-01-2029	105.832							
Settled	CUSIP : 595112BV4 / HSBC BANK CANADA SOLD 35,000.00 PAR 05-28-24 AT A PRICE OF \$105.832000 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss	
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest
Trade Status	Broker/Commission	Price	Adjustment Amt	Cost
	Narrative		Market	Translation
				Total

Sales

Fixed Income

Corporate bonds

United States - USD

25 Oct 23	MICRON TECHNOLOGY INC 5.875%	-85,000.000	78,560.40	582.60	0.00	-82,495.90	-3,935.50	0.00	-3,935.50
27 Oct 23	09-15-2033	92.424							
Settled	CUSIP : 595112CB7 / BNP PARIBAS SECURITIES CORPORATION SOLD 85,000.00 PAR 10-25-23 AT A PRICE OF \$92.424000 PLUS ACCRUED INTEREST RECEIVED								
28 Sep 23	MOHAWK INDS INC 5.85%	-45,000.000	45,063.90	102.38	0.00	-44,994.15	69.75	0.00	69.75
02 Oct 23	09-18-2028	100.142							
Settled	CUSIP : 608190AM6 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) SOLD 45,000.00 PAR 09-28-23 AT A PRICE OF \$100.142000 PLUS ACCRUED INTEREST RECEIVED								
25 Apr 24	MONDELEZ INTL INC 4.75%	-35,000.000	34,004.95	318.65	0.00	-34,834.10	-829.15	0.00	-829.15
29 Apr 24	02-20-2029	97.157							
Settled	CUSIP : 609207BC8 / MERRILL LYNCH PROFESSIONAL CLEARING CORP. SOLD 35,000.00 PAR 04-25-24 AT A PRICE OF \$97.157000 PLUS ACCRUED INTEREST RECEIVED								
25 Jan 24	MORGAN STANLEY 3.62% 04-17-2025	-25,000.000	24,881.25	256.42	0.00	-24,529.25	352.00	0.00	352.00
29 Jan 24	01-18-2035	99.525							
Settled	CUSIP : 61747YEQ4 / BARCLAYS CAPITAL INC. FIXED INCOME SOLD 25,000.00 PAR 01-25-24 AT A PRICE OF \$99.525000 PLUS ACCRUED INTEREST RECEIVED								
23 Apr 24	MORGAN STANLEY 5.466%	-35,000.000	34,322.40	515.47	0.00	-35,000.00	-677.60	0.00	-677.60
25 Apr 24	01-18-2035	98.064							
Settled	CUSIP : 61747YFL4 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) SOLD 35,000.00 PAR 04-23-24 AT A PRICE OF \$98.064000 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Corporate bonds

United States - USD

11 Jan 24 16 Jan 24 Settled	MORGAN STANLEY 5.948% 01-19-2038 CUSIP : 61747YFB6 / CITIGROUP GLOBAL MARKETS INC./SALOMON BROTHERS SOLD 30,000.00 PAR 01-11-24 AT A PRICE OF \$100.179000 PLUS ACCRUED INTEREST RECEIVED	-30,000.000 100.179	30,053.70	877.33	0.00	-30,000.00	53.70	0.00	53.70
17 Aug 23 21 Aug 23 Settled	MORGAN STANLEY FLTG RT 5.164% DUE 04-20-2029 CUSIP : 61747YFD2 / J.P. MORGAN SECURITIES LLC SOLD 20,000.00 PAR 08-17-23 AT A PRICE OF \$97.247000 PLUS ACCRUED INTEREST RECEIVED	-20,000.000 97.247	19,449.40	344.27	0.00	-19,702.78	-253.38	0.00	-253.38
05 Dec 23 07 Dec 23 Settled	MOSAIC CO NEW 5.375% 11-15-2028 CUSIP : 61945CAH6 / SCOTIA CAPITAL (USA) INC. SOLD 55,000.00 PAR 12-05-23 AT A PRICE OF \$100.643000 PLUS ACCRUED INTEREST RECEIVED	-55,000.000 100.643	55,353.65	0.00	0.00	-54,971.40	382.25	0.00	382.25
25 Sep 23 27 Sep 23 Settled	MOSAIC CO NEW 5.45% DUE 11-15-2033 CUSIP : 61945CAD5 / MORGAN STANLEY & CO. LLC SOLD 15,000.00 PAR 09-25-23 AT A PRICE OF \$94.591000 PLUS ACCRUED INTEREST RECEIVED	-15,000.000 94.591	14,188.65	299.75	0.00	-14,638.20	-449.55	0.00	-449.55
23 Apr 24 25 Apr 24 Settled	MOTOROLA SOLUTIONS INC 5.4% 04-15-2034 CUSIP : 620076BZ1 / MARKETAXESS CORPORATION SOLD 15,000.00 PAR 04-23-24 AT A PRICE OF \$97.866000 PLUS ACCRUED INTEREST RECEIVED	-15,000.000 97.866	14,679.90	67.50	0.00	-14,990.37	-310.47	0.00	-310.47

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<b>Sales</b>									
<b>Fixed Income</b>									
<b>Corporate bonds</b>									
<b>United States - USD</b>									
25 Apr 24	MOTOROLA SOLUTIONS INC 5.4%	-85,000.000	82,358.20	433.50	0.00	-84,945.43	-2,587.23	0.00	-2,587.23
29 Apr 24	04-15-2034	96.892							
Settled	CUSIP : 620076BZ1 / GOLDMAN, SACHS & CO. SOLD 85,000.00 PAR 04-25-24 AT A PRICE OF \$96.892000 PLUS ACCRUED INTEREST RECEIVED								
10 Apr 24	MPLX LP 5.0% 03-01-2033	-35,000.000	33,266.10	199.31	0.00	-34,709.50	-1,443.40	0.00	-1,443.40
12 Apr 24	CUSIP : 55336VBV1 /	95.046							
Settled	GOLDMAN, SACHS & CO. SOLD 35,000.00 PAR 04-10-24 AT A PRICE OF \$95.046000 PLUS ACCRUED INTEREST RECEIVED								
12 Oct 23	NEWMONT FIXED 2.6% DUE	-90,000.000	69,779.70	591.50	0.00	-72,504.90	-2,725.20	0.00	-2,725.20
16 Oct 23	07-15-2032	77.533							
Settled	CUSIP : 651639AZ9 / BARCLAYS CAPITAL INC. FIXED INCOME SOLD 90,000.00 PAR 10-12-23 AT A PRICE OF \$77.533000 PLUS ACCRUED INTEREST RECEIVED								
22 Aug 23	NEXTERA ENERGY CAP HLDGS INC	-35,000.000	34,972.70	78.25	0.00	-34,993.00	-20.30	0.00	-20.30
24 Aug 23	.509% 09-01-2025	99.922							
Settled	CUSIP : 65339KBS8 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) SOLD 35,000.00 PAR 08-22-23 AT A PRICE OF \$99.922000 PLUS ACCRUED INTEREST RECEIVED								
09 Nov 23	NORTHERN TR CORP 1.95% DUE	-5,000.000	3,969.25	3.25	0.00	-5,243.65	-1,274.40	0.00	-1,274.40
13 Nov 23	05-01-2030	79.385							
Settled	CUSIP : 665859AV6 / J.P. MORGAN SECURITIES LLC SOLD 5,000.00 PAR 11-09-23 AT A PRICE OF \$79.385000 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Fixed Income

Corporate bonds

United States - USD

29 May 24	ORLANDO HEALTH INC 3.327% DUE	-125,000.000	88,642.50	681.57	0.00	-92,573.60	-3,931.10	0.00	-3,931.10
30 May 24	10-01-2050	70.914							
Settled	CUSIP : 686514AH3 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) SOLD 125,000.00 PAR 05-29-24 AT A PRICE OF \$70.914000 PLUS ACCRUED INTEREST RECEIVED								
23 Aug 23	OTIS WORLDWIDE CORP 5.25%	-50,000.000	50,016.50	65.63	0.00	-49,820.00	196.50	0.00	196.50
25 Aug 23	08-16-2028	100.033							
Settled	CUSIP : 68902VAP2 / BNP PARIBAS SECURITIES CORPORATION SOLD 50,000.00 PAR 08-23-23 AT A PRICE OF \$100.033000 PLUS ACCRUED INTEREST RECEIVED								
27 Nov 23	OTIS WORLDWIDE CORP 5.25%	-20,000.000	19,956.20	300.42	0.00	-19,928.00	28.20	0.00	28.20
29 Nov 23	08-16-2028	99.781							
Settled	CUSIP : 68902VAP2 / MIZUHO SECURITIES USA INC. SOLD 20,000.00 PAR 11-27-23 AT A PRICE OF \$99.781000 PLUS ACCRUED INTEREST RECEIVED								
29 Nov 23	OTIS WORLDWIDE CORP 5.25%	-25,000.000	25,194.75	382.81	0.00	-24,910.00	284.75	0.00	284.75
01 Dec 23	08-16-2028	100.779							
Settled	CUSIP : 68902VAP2 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) SOLD 25,000.00 PAR 11-29-23 AT A PRICE OF \$100.779000 PLUS ACCRUED INTEREST RECEIVED								
29 Nov 23	PACKAGING CORP AMER 5.7%	-55,000.000	56,057.10	8.71	0.00	-54,958.20	1,098.90	0.00	1,098.90
01 Dec 23	12-01-2033	101.922							
Settled	CUSIP : 695156AX7 / BARCLAYS CAPITAL INC. FIXED INCOME SOLD 55,000.00 PAR 11-29-23 AT A PRICE OF \$101.922000 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss
Settle Date	Asset ID / Ticker	Shares/PAR	Translation
Trade Status	Broker/Commission	Price	Total
	Narrative	Principal	Accrued Interest
		Adjustment Amt	Cost
		Market	Realized gain/loss

Sales

Fixed Income

Corporate bonds

United States - USD

20 May 24	PARKER-HANNIFIN CORP 4.45%	-60,000.000	51,748.80	7.42	0.00	-52,729.80	-981.00	0.00	-981.00
22 May 24	11-21-2044	86.248							
Settled	CUSIP : 70109HAN5 / KEYBANC CAPITAL MARKETS INC SOLD 60,000.00 PAR 05-20-24 AT A PRICE OF \$86.248000 PLUS ACCRUED INTEREST RECEIVED								
07 Dec 23	PARKER-HANNIFIN CORP 4.5%	-85,000.000	83,368.00	913.75	0.00	-80,245.10	3,122.90	0.00	3,122.90
11 Dec 23	09-15-2029	98.08							
Settled	CUSIP : 701094AS3 / TORONTO DOMINION BANK, THE SOLD 85,000.00 PAR 12-07-23 AT A PRICE OF \$98.080000 PLUS ACCRUED INTEREST RECEIVED								
12 Sep 23	PATTERSON-UTI ENERGY INC 7.15%	-30,000.000	30,317.70	5.96	0.00	-29,925.90	391.80	0.00	391.80
14 Sep 23	10-01-2033	101.059							
Settled	CUSIP : 703481AD3 / SUNTRUST BANK SOLD 30,000.00 PAR 09-12-23 AT A PRICE OF \$101.059000 PLUS ACCRUED INTEREST RECEIVED								
16 Feb 24	PAYPAL HLDGS INC 2.85% DUE	-100,000.000	89,087.00	1,108.33	0.00	-87,778.00	1,309.00	0.00	1,309.00
21 Feb 24	10-01-2029	89.087							
Settled	CUSIP : 70450YAE3 / BARCLAYS CAPITAL INC. FIXED INCOME SOLD 100,000.00 PAR 02-16-24 AT A PRICE OF \$89.087000 PLUS ACCRUED INTEREST RECEIVED								
13 Feb 24	PEPSICO INC 5.125% 11-10-2026	-45,000.000	45,354.15	608.59	0.00	-44,987.85	366.30	0.00	366.30
15 Feb 24	CUSIP : 713448FW3 /	100.787							
Settled	BOFA SECURITIES, INC./FIXED INCOME SOLD 45,000.00 PAR 02-13-24 AT A PRICE OF \$100.787000 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Fixed Income

Corporate bonds

United States - USD

29 Aug 23	PFIZER INVESTMENT ENTER 5.3%	-45,000.000	44,849.25	675.75	0.00	-44,307.00	542.25	0.00	542.25
31 Aug 23	05-19-2053	99.665							
Settled	CUSIP : 716973AG7 / J.P. MORGAN SECURITIES LLC SOLD 45,000.00 PAR 08-29-23 AT A PRICE OF \$99.665000 PLUS ACCRUED INTEREST RECEIVED								
22 Feb 24	PHILIP MORRIS INTL INC 5.125%	-85,000.000	84,644.70	133.11	0.00	-84,301.30	343.40	0.00	343.40
26 Feb 24	02-15-2030	99.582							
Settled	CUSIP : 718172DA4 / CITIGROUP GLOBAL MARKETS INC./SALOMON BROTHERS SOLD 85,000.00 PAR 02-22-24 AT A PRICE OF \$99.582000 PLUS ACCRUED INTEREST RECEIVED								
25 Apr 24	PHILIP MORRIS INTL INC 5.125%	-75,000.000	72,684.00	811.46	0.00	-73,904.25	-1,220.25	0.00	-1,220.25
29 Apr 24	02-13-2031	96.912							
Settled	CUSIP : 718172DH9 / SCOTIA CAPITAL (USA) INC. SOLD 75,000.00 PAR 04-25-24 AT A PRICE OF \$96.912000 PLUS ACCRUED INTEREST RECEIVED								
25 Jun 24	PIEDMONT OPER PARTNERSHIP LP	-40,000.000	39,637.20	7.64	0.00	-39,597.20	40.00	0.00	40.00
26 Jun 24	6.875% 07-15-2029	99.093							
Settled	CUSIP : 720198AJ9 / BARCLAYS CAPITAL INC. FIXED INCOME SOLD 40,000.00 PAR 06-25-24 AT A PRICE OF \$99.093000 PLUS ACCRUED INTEREST RECEIVED								
28 Aug 23	PNC FINL SVCS GROUP INC 4.758%	-35,000.000	34,271.30	157.28	0.00	-35,000.00	-728.70	0.00	-728.70
30 Aug 23	01-26-2027	97.918							
Settled	CUSIP : 693475BL8 / SCOTIA CAPITAL (USA) INC. SOLD 35,000.00 PAR 08-28-23 AT A PRICE OF \$97.918000 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Corporate bonds

United States - USD

21 Jun 24 24 Jun 24 Settled	PNC FINL SVCS GROUP INC 5.492% 05-14-2030 CUSIP : 693475BX2 / BARCLAYS CAPITAL INC. FIXED INCOME SOLD 110,000.00 PAR 06-21-24 AT A PRICE OF \$100.751000 PLUS ACCRUED INTEREST RECEIVED	-110,000.000 100.751	110,826.10	671.24	0.00	-110,000.00	826.10	0.00	826.10
16 Nov 23 20 Nov 23 Settled	POLARIS INC FORMERLY POLARIS INDS INC T 6.95% 03-15-2029 CUSIP : 731068AA0 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) SOLD 85,000.00 PAR 11-16-23 AT A PRICE OF \$100.708000 PLUS ACCRUED INTEREST RECEIVED	-85,000.000 100.708	85,601.80	65.64	0.00	-84,090.55	1,511.25	0.00	1,511.25
11 Jan 24 16 Jan 24 Settled	PPL ELECTRIC UTILITIES CORP 4.85% 02-15-2034 CUSIP : 69351UBC6 / BOFA SECURITIES, INC./FIXED INCOME SOLD 35,000.00 PAR 01-11-24 AT A PRICE OF \$99.896000 PLUS ACCRUED INTEREST RECEIVED	-35,000.000 99.896	34,963.60	51.87	0.00	-34,930.70	32.90	0.00	32.90
16 Oct 23 18 Oct 23 Settled	PRECISION 4.375% DUE 06-15-2045 CUSIP : 740189AP0 / SUNTRUST BANK SOLD 55,000.00 PAR 10-16-23 AT A PRICE OF \$80.034000 PLUS ACCRUED INTEREST RECEIVED	-55,000.000 80.034	44,018.70	822.14	0.00	-49,844.55	-5,825.85	0.00	-5,825.85
28 May 24 29 May 24 Settled	PRESIDENT & FELLOWS HARVARD COLLEGE 4.609% 02-15-2035 CUSIP : 740816AR4 / BARCLAYS CAPITAL INC. FIXED INCOME SOLD 20,000.00 PAR 05-28-24 AT A PRICE OF \$97.391000 PLUS ACCRUED INTEREST RECEIVED	-20,000.000 97.391	19,478.20	197.16	0.00	-20,000.00	-521.80	0.00	-521.80

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Corporate bonds

United States - USD

16 Feb 24 21 Feb 24 Settled	PUBLIC STORAGE 5.35% 08-01-2053 CUSIP : 74460WAH0 / MARKETAXESS CORPORATION SOLD 20,000.00 PAR 02-16-24 AT A PRICE OF \$98.337000 PLUS ACCRUED INTEREST RECEIVED	-20,000.000 98.337	19,667.40	59.44	0.00	-19,946.40	-279.00	0.00	-279.00
19 Dec 23 21 Dec 23 Settled	PVPTL COMMSCOPE FIN LLC SR NT 144A 6.0% 03-01-2026 CUSIP : 20338QAD5 /PVTP1 MARKETAXESS CORPORATION SOLD 150,000.00 PAR 12-19-23 AT A PRICE OF \$88.230000 PLUS ACCRUED INTEREST RECEIVED	-150,000.000 88.23	132,345.00	2,750.00	0.00	-155,337.00	-22,992.00	0.00	-22,992.00
20 Nov 23 30 Nov 23 Settled	PVTPL CARRIER GLOBAL CORPORATION 6.2% 03-15-2054 CUSIP : 14448CBA1 /PVTPL1 BARCLAYS CAPITAL INC. FIXED INCOME SOLD 150,000.00 PAR 11-20-23 AT A PRICE OF \$103.224000 PLUS ACCRUED INTEREST RECEIVED	-150,000.000 103.224	154,836.00	0.00	0.00	-149,752.50	5,083.50	0.00	5,083.50
22 Aug 23 24 Aug 23 Settled	PVTPL COLUMBIA PIPELINES OPER CO LLC 6.036% 11-15-2033 CUSIP : 19828TAB2 /PVTP1 BOFA SECURITIES, INC./FIXED INCOME SOLD 65,000.00 PAR 08-22-23 AT A PRICE OF \$98.850000 PLUS ACCRUED INTEREST RECEIVED	-65,000.000 98.85	64,252.50	174.37	0.00	-64,976.60	-724.10	0.00	-724.10
21 May 24 23 May 24 Settled	PVTPL NEW YORK LIFE GLOBAL FDG SR SECD NT 5.45% 09-18-2026 CUSIP : 64953BBF4 /PVTPL1 DEUTSCHE BANK SECURITIES INC. SOLD 65,000.00 PAR 05-21-24 AT A PRICE OF \$100.527000 PLUS ACCRUED INTEREST RECEIVED	-65,000.000 100.527	65,342.55	639.62	0.00	-64,987.65	354.90	0.00	354.90

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Corporate bonds

United States - USD

26 Jun 24	PVTPL VERALTO CORP SR NT 5.45%	-75,000.000	75,165.75	1,124.06	0.00	-74,771.25	394.50	0.00	394.50
27 Jun 24	09-18-2033	100.221							
Settled	CUSIP : 92338CAE3 /PVTPL1 GOLDMAN, SACHS & CO. SOLD 75,000.00 PAR 06-26-24 AT A PRICE OF \$100.221000 PLUS ACCRUED INTEREST RECEIVED								
14 May 24	PVTPL VERALTO CORP SR NT 5.5%	-60,000.000	59,909.40	531.67	0.00	-59,990.40	-81.00	0.00	-81.00
16 May 24	09-18-2026	99.849							
Settled	CUSIP : 92338CAA1 /PVTPL1 U.S. BANK TRUST (DOMESTIC TRADE SERVICES) SOLD 60,000.00 PAR 05-14-24 AT A PRICE OF \$99.849000 PLUS ACCRUED INTEREST RECEIVED								
23 Aug 23	RTX CORPORATION 1.9% 09-01-2031	-35,000.000	27,070.75	321.42	0.00	-27,670.65	-599.90	0.00	-599.90
25 Aug 23	CUSIP : 75513ECM1 /	77.345							
Settled	SCOTIA CAPITAL (USA) INC. SOLD 35,000.00 PAR 08-23-23 AT A PRICE OF \$77.345000 PLUS ACCRUED INTEREST RECEIVED								
14 Nov 23	RTX CORPORATION 1.9% 09-01-2031	-50,000.000	38,426.50	197.92	0.00	-39,529.50	-1,103.00	0.00	-1,103.00
16 Nov 23	CUSIP : 75513ECM1 /	76.853							
Settled	BOFA SECURITIES, INC./FIXED INCOME SOLD 50,000.00 PAR 11-14-23 AT A PRICE OF \$76.853000 PLUS ACCRUED INTEREST RECEIVED								
16 Aug 23	RTX CORPORATION 3.65%	-6,000.000	6,000.00	0.00	0.00	-5,967.60	32.40	0.00	32.40
16 Aug 23	08-16-2023	0.00							
Settled	CUSIP : 913017DB2 / Matured 6,000.00 PAR								
21 Sep 23	RTX CORPORATION 4.8% DUE	-10,000.000	8,512.60	133.33	0.00	-8,729.70	-217.10	0.00	-217.10
25 Sep 23	12-15-2043	85.126							
Settled	CUSIP : 75513ECJ8 / MARKETAXESS CORPORATION								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Corporate bonds

United States - USD

SOLD 10,000.00 PAR 09-21-23 AT A PRICE OF \$85.126000 PLUS ACCRUED INTEREST RECEIVED									
21 Sep 23	RTX CORPORATION 4.8% DUE	-10,000.000	8,506.40	133.33	0.00	-8,729.70	-223.30	0.00	-223.30
25 Sep 23	12-15-2043	85.064							
Settled	CUSIP : 75513ECJ8 / CITIGROUP GLOBAL MARKETS INC./SALOMON BROTHERS SOLD 10,000.00 PAR 09-21-23 AT A PRICE OF \$85.064000 PLUS ACCRUED INTEREST RECEIVED								
20 Nov 23	RTX CORPORATION 6.4% 03-15-2054	-15,000.000	16,080.75	37.33	0.00	-14,943.75	1,137.00	0.00	1,137.00
22 Nov 23	CUSIP : 75513ECX7 /	107.205							
Settled	DEUTSCHE BANK SECURITIES INC. SOLD 15,000.00 PAR 11-20-23 AT A PRICE OF \$107.205000 PLUS ACCRUED INTEREST RECEIVED								
06 Jul 23	RYDER SYSTEM INC 5.25%	-5,000.000	4,887.75	37.19	0.00	-4,993.55	-105.80	0.00	-105.80
10 Jul 23	06-01-2028	97.755							
Settled	CUSIP : 78355HKW8 /MTN1 CITIGROUP GLOBAL MARKETS INC./SALOMON BROTHERS SOLD 5,000.00 PAR 07-06-23 AT A PRICE OF \$97.755000 PLUS ACCRUED INTEREST RECEIVED								
13 Jul 23	RYDER SYSTEM INC 5.25%	-20,000.000	19,940.40	169.17	0.00	-19,974.20	-33.80	0.00	-33.80
17 Jul 23	06-01-2028	99.702							
Settled	CUSIP : 78355HKW8 /MTN1 TORONTO DOMINION BANK, THE SOLD 20,000.00 PAR 07-13-23 AT A PRICE OF \$99.702000 PLUS ACCRUED INTEREST RECEIVED								
05 Mar 24	SAFEHOLD GL HLDGS LLC 6.1%	-135,000.000	134,758.35	68.63	0.00	-133,591.95	1,166.40	0.00	1,166.40
07 Mar 24	04-01-2034	99.821							
Settled	CUSIP : 785931AA4 / BARCLAYS CAPITAL INC. FIXED INCOME SOLD 135,000.00 PAR 03-05-24 AT A PRICE OF \$99.821000 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Corporate bonds

United States - USD

16 Nov 23 20 Nov 23 Settled	SAN DIEGO GAS & ELEC CO 4.95% 08-15-2028 CUSIP : 797440CE2 / MORGAN STANLEY & CO. LLC SOLD 40,000.00 PAR 11-16-23 AT A PRICE OF \$98.690000 PLUS ACCRUED INTEREST RECEIVED	-40,000.000 98.69	39,476.00	544.50	0.00	-39,828.00	-352.00	0.00	-352.00
14 Nov 23 16 Nov 23 Settled	SCHWAB CHARLES 4.2% DUE 03-24-2025 CUSIP : 808513BB0 / RAYMOND JAMES & ASSOCIATES, INC/FI SOLD 65,000.00 PAR 11-14-23 AT A PRICE OF \$97.853000 PLUS ACCRUED INTEREST RECEIVED	-65,000.000 97.853	63,604.45	394.33	0.00	-74,963.20	-11,358.75	0.00	-11,358.75
17 Oct 23 19 Oct 23 Settled	SHARP HEALTHCARE 2.68% DUE 08-01-2050 CUSIP : 819892AL4 / CANTOR FITZGERALD & CO./DEBT CAPITAL MARKETS SOLD 30,000.00 PAR 10-17-23 AT A PRICE OF \$55.968000 PLUS ACCRUED INTEREST RECEIVED	-30,000.000 55.968	16,790.40	174.20	0.00	-18,959.60	-2,169.20	0.00	-2,169.20
14 Nov 23 16 Nov 23 Settled	SIMON PPTY GROUP L P 6.25% 01-15-2034 CUSIP : 828807DW4 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) SOLD 30,000.00 PAR 11-14-23 AT A PRICE OF \$101.614000 PLUS ACCRUED INTEREST RECEIVED	-30,000.000 101.614	30,484.20	36.46	0.00	-29,704.20	780.00	0.00	780.00
05 Dec 23 07 Dec 23 Settled	SMUCKER J M CO 6.2% 11-15-2033 CUSIP : 832696AX6 / STIFEL, NICOLAUS & COMPANY, INCORPORATED SOLD 15,000.00 PAR 12-05-23 AT A PRICE OF \$105.205000 PLUS ACCRUED INTEREST RECEIVED	-15,000.000 105.205	15,780.75	108.50	0.00	-14,990.25	790.50	0.00	790.50

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Corporate bonds

United States - USD

27 Oct 23	SNAP ON INC FIXED 3.1% DUE	-25,000.000	15,413.25	387.50	0.00	-15,299.25	114.00	0.00	114.00
31 Oct 23	05-01-2050	61.653							
Settled	CUSIP : 833034AM3 / ROBERT W. BAIRD & CO. INCORPORATED SOLD 25,000.00 PAR 10-27-23 AT A PRICE OF \$61.653000 PLUS ACCRUED INTEREST RECEIVED								
01 Nov 23	SNAP ON INC FIXED 3.1% DUE	-20,000.000	12,480.80	3.44	0.00	-12,239.40	241.40	0.00	241.40
03 Nov 23	05-01-2050	62.404							
Settled	CUSIP : 833034AM3 / GOLDMAN, SACHS & CO. SOLD 20,000.00 PAR 11-01-23 AT A PRICE OF \$62.404000 PLUS ACCRUED INTEREST RECEIVED								
01 Nov 23	SNAP ON INC FIXED 3.1% DUE	-30,000.000	18,735.60	5.17	0.00	-18,359.10	376.50	0.00	376.50
03 Nov 23	05-01-2050	62.452							
Settled	CUSIP : 833034AM3 / ROBERT W. BAIRD & CO. INCORPORATED SOLD 30,000.00 PAR 11-01-23 AT A PRICE OF \$62.452000 PLUS ACCRUED INTEREST RECEIVED								
01 Apr 24	SOUTHERN CALIF EDISON CO 1ST	-100,000.000	100,000.00	0.00	0.00	-100,082.28	-82.28	0.00	-82.28
01 Apr 24	& REF MTG SER 2021 1.1%	0.00							
Settled	04-01-2024 CUSIP : 842400HB2 / Matured 100,000.00 PAR								
02 Oct 23	SOUTHERN CALIF EDISON CO 3.5	-85,000.000	85,000.00	0.00	0.00	-89,085.95	-4,085.95	0.00	-4,085.95
01 Oct 23	DUE 10-01-2023	0.00							
Settled	CUSIP : 842400FY4 / Matured 85,000.00 PAR								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Corporate bonds

United States - USD

26 Dec 23	SOUTHWESTERN ELEC PWR CO	-85,000.000	84,943.05	1,088.71	0.00	-82,673.55	2,269.50	0.00	2,269.50
28 Dec 23	5.3% 04-01-2033	99.933							
Settled	CUSIP : 845437BU5 / GOLDMAN, SACHS & CO. SOLD 85,000.00 PAR 12-26-23 AT A PRICE OF \$99.933000 PLUS ACCRUED INTEREST RECEIVED								
03 Apr 24	SPECTRUM HLTH SYS 3.487% DUE	-95,000.000	71,309.85	736.14	0.00	-71,274.55	35.30	0.00	35.30
05 Apr 24	07-15-2049	75.063							
Settled	CUSIP : 84765EAA6 / WELLS FARGO BANK MINNESOTA NA SOLD 95,000.00 PAR 04-03-24 AT A PRICE OF \$75.063000 PLUS ACCRUED INTEREST RECEIVED								
30 May 24	SSM HLTH CARE CORP 3.823% DUE	-10,000.000	9,601.40	191.15	0.00	-9,597.20	4.20	0.00	4.20
31 May 24	06-01-2027	96.014							
Settled	CUSIP : 784710AA3 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) SOLD 10,000.00 PAR 05-30-24 AT A PRICE OF \$96.014000 PLUS ACCRUED INTEREST RECEIVED								
05 Jun 24	SSM HLTH CARE CORP 3.823% DUE	-5,000.000	4,829.45	2.65	0.00	-4,798.60	30.85	0.00	30.85
06 Jun 24	06-01-2027	96.589							
Settled	CUSIP : 784710AA3 / MARKETAXESS CORPORATION SOLD 5,000.00 PAR 06-05-24 AT A PRICE OF \$96.589000 PLUS ACCRUED INTEREST RECEIVED								
14 Jun 24	SSM HLTH CARE CORP 3.823% DUE	-35,000.000	33,910.10	59.47	0.00	-33,590.20	319.90	0.00	319.90
17 Jun 24	06-01-2027	96.886							
Settled	CUSIP : 784710AA3 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) SOLD 35,000.00 PAR 06-14-24 AT A PRICE OF \$96.886000 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss	
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest
Trade Status	Broker/Commission	Price	Adjustment Amt	Cost
	Narrative		Market	Translation
				Total

Sales

Fixed Income

Corporate bonds

United States - USD

25 Jun 24	SSM HLTH CARE CORP 3.823% DUE	-10,000.000	9,667.50	26.55	0.00	-9,635.96	31.54	0.00	31.54
26 Jun 24	06-01-2027	96.675							
Settled	CUSIP : 784710AA3 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) SOLD 10,000.00 PAR 06-25-24 AT A PRICE OF \$96.675000 PLUS ACCRUED INTEREST RECEIVED								
26 Jun 24	SSM HLTH CARE CORP 3.823% DUE	-15,000.000	14,490.15	41.42	0.00	-14,453.94	36.21	0.00	36.21
27 Jun 24	06-01-2027	96.601							
Settled	CUSIP : 784710AA3 / MARKETAXESS CORPORATION SOLD 15,000.00 PAR 06-26-24 AT A PRICE OF \$96.601000 PLUS ACCRUED INTEREST RECEIVED								
22 Aug 23	STANFORD HEALTH CARE TAXABLE	-35,000.000	22,631.00	26.49	0.00	-24,596.60	-1,965.60	0.00	-1,965.60
24 Aug 23	BD SER 20213.027% 08-15-2051	64.66							
Settled	CUSIP : 85434VAC2 / RAYMOND JAMES & ASSOCIATES, INC/FI SOLD 35,000.00 PAR 08-22-23 AT A PRICE OF \$64.660000 PLUS ACCRUED INTEREST RECEIVED								
20 Mar 24	STRYKER CORP 4.85% 12-08-2028	-85,000.000	84,884.40	1,190.94	0.00	-84,793.05	91.35	0.00	91.35
22 Mar 24	CUSIP : 863667BC4 /SPCL1	99.864							
Settled	U.S. BANK TRUST (DOMESTIC TRADE SERVICES) SOLD 85,000.00 PAR 03-20-24 AT A PRICE OF \$99.864000 PLUS ACCRUED INTEREST RECEIVED								
08 Apr 24	SUTTER HEALTH 2.294% DUE	-35,000.000	29,645.00	122.67	0.00	-29,980.30	-335.30	0.00	-335.30
10 Apr 24	08-15-2030	84.70							
Settled	CUSIP : 86944BAG8 / SUNTRUST BANK SOLD 35,000.00 PAR 04-08-24 AT A PRICE OF \$84.700000 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Corporate bonds

United States - USD

08 Apr 24 10 Apr 24 Settled	SUTTER HEALTH 2.294% DUE 08-15-2030 CUSIP : 86944BAG8 / CITIGROUP GLOBAL MARKETS INC./SALOMON BROTHERS SOLD 20,000.00 PAR 04-08-24 AT A PRICE OF \$84.598000 PLUS ACCRUED INTEREST RECEIVED	-20,000.000 84.598	16,919.60	70.09	0.00	-17,131.60	-212.00	0.00	-212.00
09 Apr 24 11 Apr 24 Settled	SUTTER HEALTH 2.294% DUE 08-15-2030 CUSIP : 86944BAG8 / SUNTRUST BANK SOLD 80,000.00 PAR 04-09-24 AT A PRICE OF \$85.008000 PLUS ACCRUED INTEREST RECEIVED	-80,000.000 85.008	68,006.40	285.48	0.00	-68,526.40	-520.00	0.00	-520.00
21 Feb 24 23 Feb 24 Settled	SUTTER HEALTH 3.695% DUE 08-15-2028 CUSIP : 86944BAD5 / MARKETAXESS CORPORATION SOLD 10,000.00 PAR 02-21-24 AT A PRICE OF \$95.465000 PLUS ACCRUED INTEREST RECEIVED	-10,000.000 95.465	9,546.50	8.21	0.00	-9,293.80	252.70	0.00	252.70
18 Mar 24 20 Mar 24 Settled	SUTTER HEALTH 3.695% DUE 08-15-2028 CUSIP : 86944BAD5 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) SOLD 40,000.00 PAR 03-18-24 AT A PRICE OF \$94.877000 PLUS ACCRUED INTEREST RECEIVED	-40,000.000 94.877	37,950.80	143.69	0.00	-37,558.75	392.05	0.00	392.05
14 Feb 24 16 Feb 24 Settled	SUTTER HEALTH 5.164% DUE 08-15-2033 CUSIP : 86944BAK9 / SUNTRUST BANK SOLD 75,000.00 PAR 02-14-24 AT A PRICE OF \$100.522000 PLUS ACCRUED INTEREST RECEIVED	-75,000.000 100.522	75,391.50	10.76	0.00	-74,251.80	1,139.70	0.00	1,139.70

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Corporate bonds

United States - USD

02 May 24	SUTTER HEALTH 5.164% DUE	-80,000.000	78,812.80	929.52	0.00	-79,600.95	-788.15	0.00	-788.15
06 May 24	08-15-2033	98.516							
Settled	CUSIP : 86944BAK9 / J.P. MORGAN SECURITIES LLC SOLD 80,000.00 PAR 05-02-24 AT A PRICE OF \$98.516000 PLUS ACCRUED INTEREST RECEIVED								
07 May 24	SUTTER HEALTH 5.547% DUE	-10,000.000	10,221.40	129.43	0.00	-9,998.23	223.17	0.00	223.17
09 May 24	08-15-2053	102.214							
Settled	CUSIP : 86944BAL7 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES) SOLD 10,000.00 PAR 05-07-24 AT A PRICE OF \$102.214000 PLUS ACCRUED INTEREST RECEIVED								
22 May 24	SUTTER HEALTH 5.547% DUE	-25,000.000	25,716.25	381.36	0.00	-24,995.57	720.68	0.00	720.68
24 May 24	08-15-2053	102.865							
Settled	CUSIP : 86944BAL7 / MORGAN STANLEY & CO. LLC SOLD 25,000.00 PAR 05-22-24 AT A PRICE OF \$102.865000 PLUS ACCRUED INTEREST RECEIVED								
08 Aug 23	TARGET CORP 4.8% DUE 01-15-2053	-60,000.000	54,844.20	200.00	0.00	-58,809.94	-3,965.74	0.00	-3,965.74
10 Aug 23	CUSIP : 87612EBR6 /	91.407							
Settled	JEFFERIES LLC SOLD 60,000.00 PAR 08-08-23 AT A PRICE OF \$91.407000 PLUS ACCRUED INTEREST RECEIVED								
29 Feb 24	TEXTRON INC 6.1% 11-15-2033	-25,000.000	26,014.00	487.15	0.00	-25,127.00	887.00	0.00	887.00
04 Mar 24	CUSIP : 883203CD1 /	104.056							
Settled	U.S. BANK TRUST (DOMESTIC TRADE SERVICES) SOLD 25,000.00 PAR 02-29-24 AT A PRICE OF \$104.056000 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<b>Sales</b>									
<b>Fixed Income</b>									
<b>Corporate bonds</b>									
<b>United States - USD</b>									
01 Mar 24	TEXTRON INC 6.1% 11-15-2033	-25,000.000	26,154.25	491.39	0.00	-25,127.00	1,027.25	0.00	1,027.25
05 Mar 24	CUSIP : 883203CD1 /	104.617							
Settled	ROBERT W. BAIRD & CO. INCORPORATED SOLD 25,000.00 PAR 03-01-24 AT A PRICE OF \$104.617000 PLUS ACCRUED INTEREST RECEIVED								
07 Mar 24	TEXTRON INC 6.1% 11-15-2033	-75,000.000	78,966.00	1,550.42	0.00	-75,381.00	3,585.00	0.00	3,585.00
11 Mar 24	CUSIP : 883203CD1 /	105.288							
Settled	SUNTRUST BANK SOLD 75,000.00 PAR 03-07-24 AT A PRICE OF \$105.288000 PLUS ACCRUED INTEREST RECEIVED								
14 Nov 23	TEXTRON INC FIXED 2.45% DUE	-35,000.000	28,255.85	145.30	0.00	-28,846.65	-590.80	0.00	-590.80
16 Nov 23	03-15-2031	80.731							
Settled	CUSIP : 883203CC3 / SUMRIDGE PARTNERS LLC SOLD 35,000.00 PAR 11-14-23 AT A PRICE OF \$80.731000 PLUS ACCRUED INTEREST RECEIVED								
01 Dec 23	THOMAS JEFFSN UNIV 3.847% DUE	-100,000.000	70,651.00	363.33	0.00	-66,838.00	3,813.00	0.00	3,813.00
05 Dec 23	11-01-2057	70.651							
Settled	CUSIP : 88444NAS7 / ROBERT W. BAIRD & CO. INCORPORATED SOLD 100,000.00 PAR 12-01-23 AT A PRICE OF \$70.651000 PLUS ACCRUED INTEREST RECEIVED								
08 Feb 24	T-MOBILE USA INC 5.75% 01-15-2034	-50,000.000	51,962.50	215.63	0.00	-49,927.50	2,035.00	0.00	2,035.00
12 Feb 24	CUSIP : 87264ADC6 /	103.925							
Settled	BOFA SECURITIES, INC./FIXED INCOME SOLD 50,000.00 PAR 02-08-24 AT A PRICE OF \$103.925000 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss	
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest
Trade Status	Broker/Commission	Price	Adjustment Amt	Cost
	Narrative		Market	Translation
				Total

Sales

Fixed Income

Corporate bonds

United States - USD

12 Oct 23	TRACTOR SUPPLY CO 1.75% DUE	-65,000.000	49,045.10	521.35	0.00	-52,161.15	-3,116.05	0.00	-3,116.05
16 Oct 23	11-01-2030	75.454							
Settled	CUSIP : 892356AA4 / BOFA SECURITIES, INC./FIXED INCOME SOLD 65,000.00 PAR 10-12-23 AT A PRICE OF \$75.454000 PLUS ACCRUED INTEREST RECEIVED								
20 Sep 23	TRACTOR SUPPLY CO 5.25%	-80,000.000	76,702.40	1,598.33	0.00	-79,647.20	-2,944.80	0.00	-2,944.80
22 Sep 23	05-15-2033	95.878							
Settled	CUSIP : 892356AB2 / JEFFERIES LLC SOLD 80,000.00 PAR 09-20-23 AT A PRICE OF \$95.878000 PLUS ACCRUED INTEREST RECEIVED								
20 Dec 23	TRUIST FINL CORP SR MED TERM	-45,000.000	43,443.45	934.77	0.00	-45,000.00	-1,556.55	0.00	-1,556.55
22 Dec 23	NTS 5.122% 01-26-2034	96.541							
Settled	CUSIP : 89788MAM4 / SUNTRUST BANK SOLD 45,000.00 PAR 12-20-23 AT A PRICE OF \$96.541000 PLUS ACCRUED INTEREST RECEIVED								
18 Jan 24	U S BANCORP 5.775% 06-12-2029	-60,000.000	61,031.40	385.00	0.00	-60,000.00	1,031.40	0.00	1,031.40
22 Jan 24	CUSIP : 91159HJM3 /	101.719							
Settled	J.P. MORGAN SECURITIES LLC SOLD 60,000.00 PAR 01-18-24 AT A PRICE OF \$101.719000 PLUS ACCRUED INTEREST RECEIVED								
21 Nov 23	U S BANCORP 5.836% 06-12-2034	-115,000.000	112,498.75	3,020.13	0.00	-113,409.20	-910.45	0.00	-910.45
24 Nov 23	CUSIP : 91159HJN1 /	97.825							
Settled	U.S. BANK TRUST (DOMESTIC TRADE SERVICES) SOLD 115,000.00 PAR 11-21-23 AT A PRICE OF \$97.825000 PLUS ACCRUED INTEREST RECEIVED								
27 Sep 23	U S BANCORP MEDIUM TERM NTS-	-45,000.000	40,199.40	350.83	0.00	-45,000.00	-4,800.60	0.00	-4,800.60
29 Sep 23	BOOK ENTRY 4.839% 02-01-2034	89.332							
Settled	CUSIP : 91159HJL5 / J.P. MORGAN SECURITIES LLC								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss
Settle Date	Asset ID / Ticker	Shares/PAR	Translation
Trade Status	Broker/Commission	Price	Total
	Narrative	Principal	Accrued Interest
		Adjustment Amt	Cost
		Market	Realized gain/loss

Sales

Fixed Income

Corporate bonds

United States - USD

SOLD 45,000.00 PAR 09-27-23 AT A PRICE OF \$89.332000 PLUS ACCRUED INTEREST RECEIVED			
07 Aug 23	U S BANCORP MEDIUM VAR RT	-45,000.000	43,225.65
09 Aug 23	4.653% DUE 02-01-2029	96.057	46.53
Settled	CUSIP : 91159HJK7 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES)		0.00
SOLD 45,000.00 PAR 08-07-23 AT A PRICE OF \$96.057000 PLUS ACCRUED INTEREST RECEIVED			
10 Nov 23	UL SOLUTIONS INC SR NT 144A	-50,000.000	50,178.50
14 Nov 23	6.5% 10-20-2028	100.357	216.67
Settled	CUSIP : 903731AA5 / OPPENHEIMER & CO. INC.		0.00
SOLD 50,000.00 PAR 11-10-23 AT A PRICE OF \$100.357000 PLUS ACCRUED INTEREST RECEIVED			
06 Dec 23	UNITEDHEALTH GROUP INC 4.0%	-85,000.000	82,188.20
08 Dec 23	05-15-2029	96.692	217.22
Settled	CUSIP : 91324PEH1 / TORONTO DOMINION BANK, THE		0.00
SOLD 85,000.00 PAR 12-06-23 AT A PRICE OF \$96.692000 PLUS ACCRUED INTEREST RECEIVED			
18 Sep 23	UNITYPOINT HEALTH FIXED 3.665%	-60,000.000	42,583.80
20 Sep 23	DUE 02-15-2050	70.973	213.79
Settled	CUSIP : 91338CAA3 / BARCLAYS CAPITAL INC. FIXED INCOME		0.00
SOLD 60,000.00 PAR 09-18-23 AT A PRICE OF \$70.973000 PLUS ACCRUED INTEREST RECEIVED			
05 Oct 23	UNIVERSITY CHICAGO 2.547% DUE	-90,000.000	54,428.40
10 Oct 23	04-01-2050	60.476	57.31
Settled	CUSIP : 91412NBE9 / RAYMOND JAMES & ASSOCIATES, INC/FI		0.00
SOLD 90,000.00 PAR 09-18-23 AT A PRICE OF \$65.586600 PLUS ACCRUED INTEREST RECEIVED			
			-65,586.60
			-11,158.20
			0.00
			-11,158.20

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Fixed Income

Corporate bonds

United States - USD

SOLD 90,000.00 PAR 10-05-23 AT A PRICE OF \$60.476000 PLUS ACCRUED INTEREST RECEIVED									
10 Aug 23	UNIVERSITY CHICAGO FIXED	-160,000.000	119,620.80	1,632.06	0.00	-125,856.35	-6,235.55	0.00	-6,235.55
14 Aug 23	2.761% DUE 04-01-2045	74.763							
Settled	CUSIP : 91412NBD1 / RAYMOND JAMES & ASSOCIATES, INC/FI								
SOLD 160,000.00 PAR 08-10-23 AT A PRICE OF \$74.763000 PLUS ACCRUED INTEREST RECEIVED									
09 Aug 23	UNIVERSITY MIAMI FLA 4.063%	-135,000.000	110,479.95	1,980.71	0.00	-113,356.50	-2,876.55	0.00	-2,876.55
11 Aug 23	04-01-2052	81.837							
Settled	CUSIP : 914453AA3 / J.P. MORGAN SECURITIES LLC								
SOLD 135,000.00 PAR 08-09-23 AT A PRICE OF \$81.837000 PLUS ACCRUED INTEREST RECEIVED									
07 Nov 23	UNIVERSITY SOUTHN CALIF 4.976%	-75,000.000	68,171.25	393.93	0.00	-75,000.00	-6,828.75	0.00	-6,828.75
09 Nov 23	10-01-2053	90.895							
Settled	CUSIP : 914886AH9 / CANTOR FITZGERALD & CO./DEBT CAPITAL MARKETS								
SOLD 75,000.00 PAR 11-07-23 AT A PRICE OF \$90.895000 PLUS ACCRUED INTEREST RECEIVED									
18 Jan 24	US BANCORP 5.678% 01-23-2035	-35,000.000	35,116.55	0.00	0.00	-35,000.00	116.55	0.00	116.55
23 Jan 24	CUSIP : 91159HJR2 /	100.333							
Settled	U.S. BANK TRUST (DOMESTIC TRADE SERVICES)								
SOLD 35,000.00 PAR 01-18-24 AT A PRICE OF \$100.333000 PLUS ACCRUED INTEREST RECEIVED									
10 Apr 24	VALERO ENERGY CORP NEW 3.65%	-10,000.000	7,022.00	132.82	0.00	-7,036.30	-14.30	0.00	-14.30
12 Apr 24	12-01-2051	70.22							
Settled	CUSIP : 91913YBD1 / BARCLAYS CAPITAL INC. FIXED INCOME								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Fixed Income

Corporate bonds

United States - USD

	SOLD 10,000.00 PAR 04-10-24 AT A PRICE OF \$70.220000 PLUS ACCRUED INTEREST RECEIVED								
14 May 24	VERIZON COMMUNICATIONS INC NT	-120,000.000	97,510.80	478.85	0.00	-97,084.20	426.60	0.00	426.60
16 May 24	2.355% 03-15-2032	81.259							
Settled	CUSIP : 92343VGN8 / CITIGROUP GLOBAL MARKETS INC./SALOMON BROTHERS								
	SOLD 120,000.00 PAR 05-14-24 AT A PRICE OF \$81.259000 PLUS ACCRUED INTEREST RECEIVED								
29 Nov 23	WALMART INC 4.5% DUE 04-15-2053	-30,000.000	27,430.50	172.50	0.00	-29,916.90	-2,486.40	0.00	-2,486.40
01 Dec 23	CUSIP : 931142FE8 / MIZUHO SECURITIES USA INC.	91.435							
Settled	SOLD 30,000.00 PAR 11-29-23 AT A PRICE OF \$91.435000 PLUS ACCRUED INTEREST RECEIVED								
01 Aug 23	WASTE MGMT INC DEL 2.0% DUE	-30,000.000	25,570.20	103.33	0.00	-30,223.63	-4,653.43	0.00	-4,653.43
03 Aug 23	06-01-2029 BEO	85.234							
Settled	CUSIP : 94106LBQ1 / MUFG SECURITIES EMEA PLC								
	SOLD 30,000.00 PAR 08-01-23 AT A PRICE OF \$85.234000 PLUS ACCRUED INTEREST RECEIVED								
19 Oct 23	WELLS FARGO & CO 4.15% DUE	-35,000.000	31,649.80	359.09	0.00	-41,112.40	-9,462.60	0.00	-9,462.60
23 Oct 23	01-24-2029	90.428							
Settled	CUSIP : 95000U2D4 / JEFFERIES LLC								
	SOLD 35,000.00 PAR 10-19-23 AT A PRICE OF \$90.428000 PLUS ACCRUED INTEREST RECEIVED								
16 Feb 24	WELLS FARGO & CO MEDIUM TERM	-85,000.000	90,477.40	1,808.46	0.00	-88,130.55	2,346.85	0.00	2,346.85
21 Feb 24	SR NTS 6.491% 10-23-2034	106.444							
Settled	CUSIP : 95000U3H4 / J.P. MORGAN SECURITIES LLC								
	SOLD 85,000.00 PAR 02-16-24 AT A PRICE OF \$106.444000 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss
Settle Date	Asset ID / Ticker	Shares/PAR	Translation
Trade Status	Broker/Commission	Price	Total
	Narrative	Principal	Accrued Interest
		Adjustment Amt	Cost
		Market	Realized gain/loss

Sales

Fixed Income

Corporate bonds

United States - USD

21 Nov 23	WELLS FARGO & COMPANY 5.574%	-20,000.000	19,855.00	368.50	0.00	-20,000.00	-145.00	0.00	-145.00
24 Nov 23	07-25-2029	99.275							
Settled	CUSIP : 95000U3E1 /MTN1 JEFFERIES LLC SOLD 20,000.00 PAR 11-21-23 AT A PRICE OF \$99.275000 PLUS ACCRUED INTEREST RECEIVED								
06 Jun 24	WESTINGHOUSE AIR BRAKE TECH	-50,000.000	50,734.00	670.20	0.00	-50,167.02	566.98	0.00	566.98
07 Jun 24	CORP 5.611% 03-11-2034	101.468							
Settled	CUSIP : 960386AR1 / GOLDMAN, SACHS & CO. SOLD 50,000.00 PAR 06-06-24 AT A PRICE OF \$101.468000 PLUS ACCRUED INTEREST RECEIVED								
25 Apr 24	WILLIS-KNIGHTON 4.813% DUE	-25,000.000	21,408.25	193.86	0.00	-21,403.25	5.00	0.00	5.00
29 Apr 24	09-01-2048	85.633							
Settled	CUSIP : 97068LAA6 / HILLTOP SECURITIES SOLD 25,000.00 PAR 04-25-24 AT A PRICE OF \$85.633000 PLUS ACCRUED INTEREST RECEIVED								
28 Sep 23	WISCONSIN PUB SVC CORP 5.35%	-45,000.000	44,835.75	949.63	0.00	-45,190.80	-355.05	0.00	-355.05
02 Oct 23	DUE 11-10-2025 REG	99.635							
Settled	CUSIP : 976843BP6 / JEFFERIES LLC SOLD 45,000.00 PAR 09-28-23 AT A PRICE OF \$99.635000 PLUS ACCRUED INTEREST RECEIVED								
09 Aug 23	XYLEM INC FIXED 2.25% DUE	-25,000.000	20,655.50	17.19	0.00	-20,500.67	154.83	0.00	154.83
11 Aug 23	01-30-2031	82.622							
Settled	CUSIP : 98419MAL4 / SUMRIDGE PARTNERS LLC SOLD 25,000.00 PAR 08-09-23 AT A PRICE OF \$82.622000 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>	<u>Narrative</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>

Sales

Fixed Income

Corporate bonds

United States - USD

14 Aug 23	XYLEM INC FIXED 2.25% DUE		-65,000.000	53,081.60	65.00	0.00	-53,301.73	-220.13	0.00	-220.13
16 Aug 23	01-30-2031		81.664							
Settled	CUSIP : 98419MAL4 / BNP PARIBAS SECURITIES CORPORATION SOLD 65,000.00 PAR 08-14-23 AT A PRICE OF \$81.664000 PLUS ACCRUED INTEREST RECEIVED									
24 Apr 24	YALE NEW HAVEN 2.496% DUE		-40,000.000	22,824.40	318.93	0.00	-23,824.45	-1,000.05	0.00	-1,000.05
26 Apr 24	07-01-2050		57.061							
Settled	CUSIP : 98459HAA0 / BARCLAYS CAPITAL INC. FIXED INCOME SOLD 40,000.00 PAR 04-24-24 AT A PRICE OF \$57.061000 PLUS ACCRUED INTEREST RECEIVED									
08 Dec 23	ZIMMER BIOMET HLDGS INC 5.35%		-30,000.000	30,273.60	49.04	0.00	-29,989.50	284.10	0.00	284.10
12 Dec 23	12-01-2028		100.912							
Settled	CUSIP : 98956PAX0 / BNP PARIBAS SECURITIES CORPORATION SOLD 30,000.00 PAR 12-08-23 AT A PRICE OF \$100.912000 PLUS ACCRUED INTEREST RECEIVED									
12 Dec 23	ZIMMER BIOMET HLDGS INC NT		-15,000.000	12,462.75	21.67	0.00	-15,135.00	-2,672.25	0.00	-2,672.25
14 Dec 23	2.6% 11-24-2031		83.085							
Settled	CUSIP : 98956PAV4 / ROBERT W. BAIRD & CO. INCORPORATED SOLD 15,000.00 PAR 12-12-23 AT A PRICE OF \$83.085000 PLUS ACCRUED INTEREST RECEIVED									
02 May 24	ZIMMER BIOMET HLDGS INC NT		-50,000.000	41,141.00	585.00	0.00	-50,450.00	-9,309.00	0.00	-9,309.00
06 May 24	2.6% 11-24-2031		82.282							
Settled	CUSIP : 98956PAV4 / U.S. BANK TRUST (DOMESTIC TRADE SERVICES)									

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Fixed Income

Corporate bonds

United States - USD

SOLD 50,000.00 PAR 05-02-24 AT A PRICE OF \$82.282000 PLUS ACCRUED INTEREST RECEIVED

Total United States - USD		12,037,945.92	113,746.88	0.00	-12,210,025.04	-172,079.12	0.00	-172,079.12
Total corporate bonds		13,403,304.62	129,388.40	0.00	-13,596,329.55	-193,024.93	0.00	-193,024.93

Government mortgage backed securities

United States - USD

08 Feb 24	FEDERAL HOME LN MTG CORP	-7,375.670	7,274.25	12.29	0.00	-7,615.33	-341.08	0.00	-341.08
13 Feb 24	POOL #A33057 5%01-01-2035 BEO	98.625							
Settled	CUSIP : 31297NME3 /GOLD1 BANK OF OKLAHOMA NA SOLD 7,375.67 PAR 02-08-24 AT A PRICE OF \$98.625000 PLUS ACCRUED INTEREST RECEIVED								
07 Feb 24	FEDERAL HOME LN MTG CORP	-20,798.790	20,971.03	41.60	0.00	-21,942.73	-971.70	0.00	-971.70
13 Feb 24	POOL #G03246 6%05-01-2037 BEO	100.828125							
Settled	CUSIP : 3128M45F6 /GOLD1 BANK OF OKLAHOMA NA SOLD 20,798.79 PAR 02-07-24 AT A PRICE OF \$100.828125 PLUS ACCRUED INTEREST RECEIVED								
16 Feb 24	FEDERAL HOME LN MTG CORP	-0.020	0.00	0.00	0.00	-0.02	-0.02	0.00	-0.02
16 Feb 24	POOL #G03246 6%05-01-2037 BEO	0.00							
Settled	CUSIP : 3128M45F6 /GOLD1 TO REMOVE RESIDUAL VALUE								
07 Feb 24	FEDERAL HOME LN MTG CORP	-2,743.950	2,770.54	5.03	0.00	-2,926.26	-155.72	0.00	-155.72
13 Feb 24	POOL #G05922 5.5% 07-01-2039 BEO	100.96875							
Settled	CUSIP : 3128M74F0 /GOLD1 BANK OF OKLAHOMA NA SOLD 2,743.95 PAR 02-07-24 AT A PRICE OF \$100.968750 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Fixed Income

Government mortgage backed securities

United States - USD

07 Feb 24 13 Feb 24 Settled	FEDERAL HOME LN MTG CORP POOL #G08106 6%01-01-2036 BEO CUSIP : 3128MJDL1 /GOLD1 BANK OF OKLAHOMA NA SOLD 6,988.14 PAR 02-07-24 AT A PRICE OF \$100.828125 PLUS ACCRUED INTEREST RECEIVED	-6,988.140 100.828125	7,046.01	13.98	0.00	-7,372.50	-326.49	0.00	-326.49
16 Feb 24 16 Feb 24 Settled	FEDERAL HOME LN MTG CORP POOL #G08106 6%01-01-2036 BEO CUSIP : 3128MJDL1 /GOLD1 TO REMOVE RESIDUAL VALUE	-0.030 0.00	0.00	0.00	0.00	-0.03	-0.03	0.00	-0.03
09 Nov 23 13 Nov 23 Settled	FEDERAL HOME LN MTG CORP POOL #G08463 4%10-01-2041 BEO CUSIP : 3128MJQR4 /GOLD1 STIFEL, NICOLAUS & COMPANY, INCORPORATED SOLD 15,703.42 PAR 11-09-23 AT A PRICE OF \$90.281250 PLUS ACCRUED INTEREST RECEIVED	-15,703.420 90.28125	14,177.24	20.94	0.00	-16,478.77	-2,301.53	0.00	-2,301.53
09 Nov 23 13 Nov 23 Settled	FEDERAL HOME LN MTG CORP POOL #Q03310 4%09-01-2041 BEO CUSIP : 3132GJKX6 /GOLD1 STIFEL, NICOLAUS & COMPANY, INCORPORATED SOLD 16,558.64 PAR 11-09-23 AT A PRICE OF \$90.281250 PLUS ACCRUED INTEREST RECEIVED	-16,558.640 90.28125	14,949.34	22.08	0.00	-17,151.11	-2,201.77	0.00	-2,201.77
27 Oct 23 30 Oct 23 Settled	FEDERAL HOME LN MTG CORP POOL #Q52418 3.5% 11-01-2047 BEO CUSIP : 3132XUVL6 /GOLD1 STIFEL, NICOLAUS & COMPANY, INCORPORATED SOLD 51,536.40 PAR 10-27-23 AT A PRICE OF \$85.484395 PLUS ACCRUED INTEREST RECEIVED	-51,536.400 85.484395	44,055.58	145.30	0.00	-52,559.07	-8,503.49	0.00	-8,503.49

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Fixed Income

Government mortgage backed securities

United States - USD

21 May 24	FEDERAL HOME LOAN MORTGAGE	-181,428.880	153,647.59	317.50	0.00	-161,341.42	-7,693.83	0.00	-7,693.83
22 May 24	CORP POOL #SD8220 3.0% DUE	84.6875							
Settled	06-01-2052 REG CUSIP : 3132DWDZ3 / STIFEL, NICOLAUS & COMPANY, INCORPORATED SOLD 181,428.88 PAR 05-21-24 AT A PRICE OF \$84.687500 PLUS ACCRUED INTEREST RECEIVED								
27 Oct 23	FEDERAL NATL MTG ASSN GTD MTG	-14,647.310	12,521.16	41.30	0.00	-15,155.93	-2,634.77	0.00	-2,634.77
30 Oct 23	POOL #AK3435 3.5% 02-01-2042 BEO	85.484375							
Settled	CUSIP : 3138E7Y99 /FNMA STIFEL, NICOLAUS & COMPANY, INCORPORATED SOLD 14,647.31 PAR 10-27-23 AT A PRICE OF \$85.484375 PLUS ACCRUED INTEREST RECEIVED								
31 Oct 23	FEDERAL NATL MTG ASSN GTD MTG	-0.030	0.00	0.00	0.00	-0.03	-0.03	0.00	-0.03
31 Oct 23	POOL #AK3435 3.5% 02-01-2042 BEO	0.00							
Settled	CUSIP : 3138E7Y99 /FNMA TO REMOVE RESIDUAL VALUE								
08 Feb 24	FHLMC POOL #G08364 4.5 09-01-2039	-9,358.750	9,037.04	14.04	0.00	-9,879.66	-842.62	0.00	-842.62
13 Feb 24	CUSIP : 3128MJMN7 /GOLD1	96.5625							
Settled	BANK OF OKLAHOMA NA SOLD 9,358.75 PAR 02-08-24 AT A PRICE OF \$96.562500 PLUS ACCRUED INTEREST RECEIVED								
08 Feb 24	FNMA POOL #995930 5% 04-01-2039	-5,804.640	5,724.83	9.67	0.00	-6,075.14	-350.31	0.00	-350.31
13 Feb 24	BEO	98.625							
Settled	CUSIP : 31416CLK0 /FNMA BANK OF OKLAHOMA NA SOLD 5,804.64 PAR 02-08-24 AT A PRICE OF \$98.625000 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Government mortgage backed securities

United States - USD

27 Feb 24	FNMA POOL #995930 5% 04-01-2039	-0.040	0.00	0.00	0.00	-0.04	-0.04	0.00	-0.04
27 Feb 24	BEO	0.00							
Settled	CUSIP : 31416CLK0 /FNMA TO REMOVE RESIDUAL VALUE								
08 Feb 24	FNMA POOL #AA4463 4.5%	-10,947.460	10,571.14	16.42	0.00	-11,665.88	-1,094.74	0.00	-1,094.74
13 Feb 24	04-01-2039 BEO	96.5625							
Settled	CUSIP : 31416M5Z3 /FNMA BANK OF OKLAHOMA NA SOLD 10,947.46 PAR 02-08-24 AT A PRICE OF \$96.562500 PLUS ACCRUED INTEREST RECEIVED								
08 Feb 24	FNMA POOL #AD4045 5% 04-01-2040	-12,705.610	12,530.91	21.18	0.00	-13,702.23	-1,171.32	0.00	-1,171.32
13 Feb 24	BEO	98.625							
Settled	CUSIP : 31418RP70 /FNMA BANK OF OKLAHOMA NA SOLD 12,705.61 PAR 02-08-24 AT A PRICE OF \$98.625000 PLUS ACCRUED INTEREST RECEIVED								
08 Feb 24	FNMA POOL #AD7752 4.5%	-10,253.950	9,901.47	15.38	0.00	-10,454.22	-552.75	0.00	-552.75
13 Feb 24	07-01-2040 BEO	96.5625							
Settled	CUSIP : 31418VTJ1 /FNMA BANK OF OKLAHOMA NA SOLD 10,253.95 PAR 02-08-24 AT A PRICE OF \$96.562500 PLUS ACCRUED INTEREST RECEIVED								
08 Feb 24	FNMA POOL #AD8057 5% 06-01-2040	-23,521.310	23,197.89	39.20	0.00	-25,366.23	-2,168.34	0.00	-2,168.34
13 Feb 24	BEO	98.625							
Settled	CUSIP : 31418V5T5 /FNMA BANK OF OKLAHOMA NA SOLD 23,521.31 PAR 02-08-24 AT A PRICE OF \$98.625000 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Fixed Income

Government mortgage backed securities

United States - USD

27 Oct 23	FNMA POOL #AU3374 3% DUE	-14,257.050	11,768.75	34.45	0.00	-13,789.25	-2,020.50	0.00	-2,020.50
30 Oct 23	08-01-2043 REG	82.546875							
Settled	CUSIP : 3138X2XC3 /FNMA STIFEL, NICOLAUS & COMPANY, INCORPORATED SOLD 14,257.05 PAR 10-27-23 AT A PRICE OF \$82.546875 PLUS ACCRUED INTEREST RECEIVED								
25 Oct 23	FNMA POOL #MA2730 2.5%	-29,489.350	22,927.97	53.24	0.00	-27,019.62	-4,091.65	0.00	-4,091.65
27 Oct 23	08-01-2046 BEO	77.75							
Settled	CUSIP : 31418CA87 /FNMA CANTOR FITZGERALD & CO./DEBT CAPITAL MARKETS SOLD 29,489.35 PAR 10-25-23 AT A PRICE OF \$77.750000 PLUS ACCRUED INTEREST RECEIVED								
30 Oct 23	FNMA POOL #MA2730 2.5%	-0.010	0.00	0.00	0.00	-0.01	-0.01	0.00	-0.01
30 Oct 23	08-01-2046 BEO	0.00							
Settled	CUSIP : 31418CA87 /FNMA TO REMOVE RESIDUAL VALUE								
07 Dec 23	FNMA SINGLE FAMILY MORTGAGE	-185,000.000	175,576.56	0.00	0.00	-166,774.61	8,801.95	0.00	8,801.95
16 Jan 24	4.5% 30 YEARS SETTLES JANUARY	94.90625							
Settled	CUSIP : 01F042616 /FNMA CITIGROUP GLOBAL MARKETS INC./SALOMON BROTHERS SOLD 185,000.00 PAR 12-07-23 AT A PRICE OF \$94.906250 PLUS ACCRUED INTEREST RECEIVED								
Total United States - USD			558,649.30	823.60	0.00	-587,270.09	-28,620.79	0.00	-28,620.79
Total government mortgage backed securities			558,649.30	823.60	0.00	-587,270.09	-28,620.79	0.00	-28,620.79

Commercial mortgage-backed

United States - USD

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Fixed Income

Commercial mortgage-backed

United States - USD

10 Aug 23	COMM 2014-CCRE20 CLA-3	-53,077.670	51,669.87	63.75	0.00	-56,594.07	-4,924.20	0.00	-4,924.20
14 Aug 23	3.326%3.326% DUE 11-10-2047 REG	97.3476794							
Settled	CUSIP : 12592LBH4 /CMO1 BREAL CAPITAL LLC SOLD 53,077.67 PAR 08-10-23 AT A PRICE OF \$97.347679 PLUS ACCRUED INTEREST RECEIVED								
Total United States - USD			51,669.87	63.75	0.00	-56,594.07	-4,924.20	0.00	-4,924.20
Total commercial mortgage-backed			51,669.87	63.75	0.00	-56,594.07	-4,924.20	0.00	-4,924.20

Asset backed securities

United States - USD

11 Jul 23	ALLY AUTO RECEIVABLES TRUST	-20,000.000	19,750.78	74.04	0.00	-19,999.75	-248.97	0.00	-248.97
13 Jul 23	SER 22-2 CLA3 0.0% DUE 05-17-2027	98.7539063							
Settled	BEO CUSIP : 02008MAC3 /SPCL1 J.P. MORGAN SECURITIES LLC SOLD 20,000.00 PAR 07-11-23 AT A PRICE OF \$98.753906 PLUS ACCRUED INTEREST RECEIVED								
13 Feb 24	AMERICAN EXPRESS CR ACCOUNT	-125,000.000	122,451.17	0.00	0.00	-121,914.06	537.11	0.00	537.11
15 Feb 24	MASTER TR 2022-3 ASSET BACKED	97.9609375							
Settled	CLA 3.385% 08-16-2027 CUSIP : 02582JJV3 /SPCL1 MUFU SECURITIES EMEA PLC SOLD 125,000.00 PAR 02-13-24 AT A PRICE OF \$97.960937 PLUS ACCRUED INTEREST RECEIVED								
16 May 24	BA CR CARD TR SR 22-A1 CL A1	-170,000.000	166,633.20	83.35	0.00	-171,381.25	-4,748.05	0.00	-4,748.05
20 May 24	3.53% DUE 11-15-2027 REG	98.019531							
Settled	CUSIP : 05522RDE5 /SPCL1 U.S. BANK TRUST (DOMESTIC TRADE SERVICES) SOLD 170,000.00 PAR 05-16-24 AT A PRICE OF \$98.019531 PLUS ACCRUED INTEREST RECEIVED								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Asset backed securities

Total United States - USD		308,835.15	157.39	0.00	-313,295.06	-4,459.91	0.00	-4,459.91
Total asset backed securities		308,835.15	157.39	0.00	-313,295.06	-4,459.91	0.00	-4,459.91
<b>Total fixed income</b>		<b>29,677,377.06</b>	<b>259,390.56</b>	<b>0.00</b>	<b>-30,018,798.92</b>	<b>-341,421.86</b>	<b>0.00</b>	<b>-341,421.86</b>

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Jul 23	MFB NORTHERN INSTL FDS U.S.	-133,477.160	133,477.16	0.00	0.00	-133,477.16	0.00	0.00	0.00
05 Jul 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 133,477.160 Units 05-Jul-2023 at a price of 1.00 Net								
07 Jul 23	MFB NORTHERN INSTL FDS U.S.	-33,079.220	33,079.22	0.00	0.00	-33,079.22	0.00	0.00	0.00
07 Jul 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 33,079.220 Units 07-Jul-2023 at a price of 1.00 Net								
14 Jul 23	MFB NORTHERN INSTL FDS U.S.	-3,939.180	3,939.18	0.00	0.00	-3,939.18	0.00	0.00	0.00
14 Jul 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 3,939.180 Units 14-Jul-2023 at a price of 1.00 Net								
17 Jul 23	MFB NORTHERN INSTL FDS U.S.	-142,843.930	142,843.93	0.00	0.00	-142,843.93	0.00	0.00	0.00
17 Jul 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 142,843.930 Units 17-Jul-2023 at a price of 1.00 Net								
18 Jul 23	MFB NORTHERN INSTL FDS U.S.	-53,332.120	53,332.12	0.00	0.00	-53,332.12	0.00	0.00	0.00
18 Jul 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 53,332.120 Units 18-Jul-2023 at a price of 1.00 Net								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

21 Jul 23	MFB NORTHERN INSTL FDS U.S.	-73,273.280	73,273.28	0.00	0.00	-73,273.28	0.00	0.00	0.00
21 Jul 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 73,273.280 Units 21-Jul-2023 at a price of 1.00 Net								
24 Jul 23	MFB NORTHERN INSTL FDS U.S.	-47,018.160	47,018.16	0.00	0.00	-47,018.16	0.00	0.00	0.00
24 Jul 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 47,018.160 Units 24-Jul-2023 at a price of 1.00 Net								
26 Jul 23	MFB NORTHERN INSTL FDS U.S.	-17,952.050	17,952.05	0.00	0.00	-17,952.05	0.00	0.00	0.00
26 Jul 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 17,952.050 Units 26-Jul-2023 at a price of 1.00 Net								
28 Jul 23	MFB NORTHERN INSTL FDS U.S.	-278,661.650	278,661.65	0.00	0.00	-278,661.65	0.00	0.00	0.00
28 Jul 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 278,661.650 Units 28-Jul-2023 at a price of 1.00 Net								
03 Aug 23	MFB NORTHERN INSTL FDS U.S.	-60,256.880	60,256.88	0.00	0.00	-60,256.88	0.00	0.00	0.00
03 Aug 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 60,256.880 Units 03-Aug-2023 at a price of 1.00 Net								
09 Aug 23	MFB NORTHERN INSTL FDS U.S.	-10,071.890	10,071.89	0.00	0.00	-10,071.89	0.00	0.00	0.00
09 Aug 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 10,071.890 Units 09-Aug-2023 at a price of 1.00 Net								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

10 Aug 23	MFB NORTHERN INSTL FDS U.S.	-28,867.270	28,867.27	0.00	0.00	-28,867.27	0.00	0.00	0.00
10 Aug 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 28,867.270 Units 10-Aug-2023 at a price of 1.00 Net								
14 Aug 23	MFB NORTHERN INSTL FDS U.S.	-1,435.440	1,435.44	0.00	0.00	-1,435.44	0.00	0.00	0.00
14 Aug 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 1,435.440 Units 14-Aug-2023 at a price of 1.00 Net								
16 Aug 23	MFB NORTHERN INSTL FDS U.S.	-67,011.710	67,011.71	0.00	0.00	-67,011.71	0.00	0.00	0.00
16 Aug 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 67,011.710 Units 16-Aug-2023 at a price of 1.00 Net								
21 Aug 23	MFB NORTHERN INSTL FDS U.S.	-16,640.600	16,640.60	0.00	0.00	-16,640.60	0.00	0.00	0.00
21 Aug 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 16,640.600 Units 21-Aug-2023 at a price of 1.00 Net								
23 Aug 23	MFB NORTHERN INSTL FDS U.S.	-25,529.810	25,529.81	0.00	0.00	-25,529.81	0.00	0.00	0.00
23 Aug 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 25,529.810 Units 23-Aug-2023 at a price of 1.00 Net								
28 Aug 23	MFB NORTHERN INSTL FDS U.S.	-40,275.240	40,275.24	0.00	0.00	-40,275.24	0.00	0.00	0.00
28 Aug 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 40,275.240 Units 28-Aug-2023 at a price of 1.00 Net								
30 Aug 23	MFB NORTHERN INSTL FDS U.S.	-85,931.900	85,931.90	0.00	0.00	-85,931.90	0.00	0.00	0.00
30 Aug 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

	Sold 85,931.900 Units 30-Aug-2023 at a price of 1.00 Net								
05 Sep 23	MFB NORTHERN INSTL FDS U.S.	-62,699.260	62,699.26	0.00	0.00	-62,699.26	0.00	0.00	0.00
05 Sep 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 62,699.260 Units 05-Sep-2023 at a price of 1.00 Net								
08 Sep 23	MFB NORTHERN INSTL FDS U.S.	-39,639.050	39,639.05	0.00	0.00	-39,639.05	0.00	0.00	0.00
08 Sep 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 39,639.050 Units 08-Sep-2023 at a price of 1.00 Net								
14 Sep 23	MFB NORTHERN INSTL FDS U.S.	-11,591.670	11,591.67	0.00	0.00	-11,591.67	0.00	0.00	0.00
14 Sep 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 11,591.670 Units 14-Sep-2023 at a price of 1.00 Net								
15 Sep 23	MFB NORTHERN INSTL FDS U.S.	-150,473.290	150,473.29	0.00	0.00	-150,473.29	0.00	0.00	0.00
15 Sep 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 150,473.290 Units 15-Sep-2023 at a price of 1.00 Net								
18 Sep 23	MFB NORTHERN INSTL FDS U.S.	-176,306.630	176,306.63	0.00	0.00	-176,306.63	0.00	0.00	0.00
18 Sep 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 176,306.630 Units 18-Sep-2023 at a price of 1.00 Net								
19 Sep 23	MFB NORTHERN INSTL FDS U.S.	-76,735.720	76,735.72	0.00	0.00	-76,735.72	0.00	0.00	0.00
19 Sep 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 76,735.720 Units 19-Sep-2023 at a price of 1.00 Net								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

22 Sep 23	MFB NORTHERN INSTL FDS U.S.	-53,727.730	53,727.73	0.00	0.00	-53,727.73	0.00	0.00	0.00
22 Sep 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 53,727.730 Units 22-Sep-2023 at a price of 1.00 Net								
28 Sep 23	MFB NORTHERN INSTL FDS U.S.	-96,817.410	96,817.41	0.00	0.00	-96,817.41	0.00	0.00	0.00
28 Sep 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 96,817.410 Units 28-Sep-2023 at a price of 1.00 Net								
10 Oct 23	MFB NORTHERN INSTL FDS U.S.	-5,300.160	5,300.16	0.00	0.00	-5,300.16	0.00	0.00	0.00
10 Oct 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 5,300.160 Units 10-Oct-2023 at a price of 1.00 Net								
16 Oct 23	MFB NORTHERN INSTL FDS U.S.	-34,341.530	34,341.53	0.00	0.00	-34,341.53	0.00	0.00	0.00
16 Oct 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 34,341.530 Units 16-Oct-2023 at a price of 1.00 Net								
17 Oct 23	MFB NORTHERN INSTL FDS U.S.	-93,758.180	93,758.18	0.00	0.00	-93,758.18	0.00	0.00	0.00
17 Oct 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 93,758.180 Units 17-Oct-2023 at a price of 1.00 Net								
18 Oct 23	MFB NORTHERN INSTL FDS U.S.	-159,736.280	159,736.28	0.00	0.00	-159,736.28	0.00	0.00	0.00
18 Oct 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 159,736.280 Units 18-Oct-2023 at a price of 1.00 Net								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

20 Oct 23	MFB NORTHERN INSTL FDS U.S.	-29,574.900	29,574.90	0.00	0.00	-29,574.90	0.00	0.00	0.00
20 Oct 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 29,574.900 Units 20-Oct-2023 at a price of 1.00 Net								
23 Oct 23	MFB NORTHERN INSTL FDS U.S.	-32,021.970	32,021.97	0.00	0.00	-32,021.97	0.00	0.00	0.00
23 Oct 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 32,021.970 Units 23-Oct-2023 at a price of 1.00 Net								
24 Oct 23	MFB NORTHERN INSTL FDS U.S.	-41,033.180	41,033.18	0.00	0.00	-41,033.18	0.00	0.00	0.00
24 Oct 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 41,033.180 Units 24-Oct-2023 at a price of 1.00 Net								
27 Oct 23	MFB NORTHERN INSTL FDS U.S.	-65,748.200	65,748.20	0.00	0.00	-65,748.20	0.00	0.00	0.00
27 Oct 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 65,748.200 Units 27-Oct-2023 at a price of 1.00 Net								
01 Nov 23	MFB NORTHERN INSTL FDS U.S.	-75,864.900	75,864.90	0.00	0.00	-75,864.90	0.00	0.00	0.00
01 Nov 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 75,864.900 Units 01-Nov-2023 at a price of 1.00 Net								
06 Nov 23	MFB NORTHERN INSTL FDS U.S.	-292,158.240	292,158.24	0.00	0.00	-292,158.24	0.00	0.00	0.00
06 Nov 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 292,158.240 Units 06-Nov-2023 at a price of 1.00 Net								
09 Nov 23	MFB NORTHERN INSTL FDS U.S.	-68,726.830	68,726.83	0.00	0.00	-68,726.83	0.00	0.00	0.00
09 Nov 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

	Sold 68,726.830 Units 09-Nov-2023 at a price of 1.00 Net								
13 Nov 23	MFB NORTHERN INSTL FDS U.S.	-51,690.470	51,690.47	0.00	0.00	-51,690.47	0.00	0.00	0.00
13 Nov 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 51,690.470 Units 13-Nov-2023 at a price of 1.00 Net								
15 Nov 23	MFB NORTHERN INSTL FDS U.S.	-16,575.670	16,575.67	0.00	0.00	-16,575.67	0.00	0.00	0.00
15 Nov 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 16,575.670 Units 15-Nov-2023 at a price of 1.00 Net								
17 Nov 23	MFB NORTHERN INSTL FDS U.S.	-133,856.430	133,856.43	0.00	0.00	-133,856.43	0.00	0.00	0.00
17 Nov 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 133,856.430 Units 17-Nov-2023 at a price of 1.00 Net								
27 Nov 23	MFB NORTHERN INSTL FDS U.S.	-50,217.840	50,217.84	0.00	0.00	-50,217.84	0.00	0.00	0.00
27 Nov 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 50,217.840 Units 27-Nov-2023 at a price of 1.00 Net								
01 Dec 23	MFB NORTHERN INSTL FDS U.S.	-82,268.810	82,268.81	0.00	0.00	-82,268.81	0.00	0.00	0.00
01 Dec 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 82,268.810 Units 01-Dec-2023 at a price of 1.00 Net								
04 Dec 23	MFB NORTHERN INSTL FDS U.S.	-5,543.240	5,543.24	0.00	0.00	-5,543.24	0.00	0.00	0.00
04 Dec 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 5,543.240 Units 04-Dec-2023 at a price of 1.00 Net								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Principal	Transaction Amount			Realized gain/loss		
				Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Dec 23	MFB NORTHERN INSTL FDS U.S.	-42,731.080	42,731.08	0.00	0.00	-42,731.08	0.00	0.00	0.00
05 Dec 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 42,731.080 Units 05-Dec-2023 at a price of 1.00 Net								
07 Dec 23	MFB NORTHERN INSTL FDS U.S.	-104,065.890	104,065.89	0.00	0.00	-104,065.89	0.00	0.00	0.00
07 Dec 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 104,065.890 Units 07-Dec-2023 at a price of 1.00 Net								
08 Dec 23	MFB NORTHERN INSTL FDS U.S.	-42,558.220	42,558.22	0.00	0.00	-42,558.22	0.00	0.00	0.00
08 Dec 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 42,558.220 Units 08-Dec-2023 at a price of 1.00 Net								
11 Dec 23	MFB NORTHERN INSTL FDS U.S.	-78,362.350	78,362.35	0.00	0.00	-78,362.35	0.00	0.00	0.00
11 Dec 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 78,362.350 Units 11-Dec-2023 at a price of 1.00 Net								
15 Dec 23	MFB NORTHERN INSTL FDS U.S.	-42,955.510	42,955.51	0.00	0.00	-42,955.51	0.00	0.00	0.00
15 Dec 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 42,955.510 Units 15-Dec-2023 at a price of 1.00 Net								
18 Dec 23	MFB NORTHERN INSTL FDS U.S.	-79,301.140	79,301.14	0.00	0.00	-79,301.14	0.00	0.00	0.00
18 Dec 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 79,301.140 Units 18-Dec-2023 at a price of 1.00 Net								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

29 Dec 23	MFB NORTHERN INSTL FDS U.S.	-12,500.000	12,500.00	0.00	0.00	-12,500.00	0.00	0.00	0.00
29 Dec 23	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 12,500.000 Units 29-Dec-2023 at a price of 1.00 Net								
02 Jan 24	MFB NORTHERN INSTL FDS U.S.	-25,810.060	25,810.06	0.00	0.00	-25,810.06	0.00	0.00	0.00
02 Jan 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 25,810.060 Units 02-Jan-2024 at a price of 1.00 Net								
05 Jan 24	MFB NORTHERN INSTL FDS U.S.	-154,932.080	154,932.08	0.00	0.00	-154,932.08	0.00	0.00	0.00
05 Jan 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 154,932.080 Units 05-Jan-2024 at a price of 1.00 Net								
11 Jan 24	MFB NORTHERN INSTL FDS U.S.	-117,124.420	117,124.42	0.00	0.00	-117,124.42	0.00	0.00	0.00
11 Jan 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 117,124.420 Units 11-Jan-2024 at a price of 1.00 Net								
19 Jan 24	MFB NORTHERN INSTL FDS U.S.	-54,687.270	54,687.27	0.00	0.00	-54,687.27	0.00	0.00	0.00
19 Jan 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 54,687.270 Units 19-Jan-2024 at a price of 1.00 Net								
23 Jan 24	MFB NORTHERN INSTL FDS U.S.	-86,861.870	86,861.87	0.00	0.00	-86,861.87	0.00	0.00	0.00
23 Jan 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 86,861.870 Units 23-Jan-2024 at a price of 1.00 Net								
30 Jan 24	MFB NORTHERN INSTL FDS U.S.	-110,966.630	110,966.63	0.00	0.00	-110,966.63	0.00	0.00	0.00
30 Jan 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

	Sold 110,966.630 Units 30-Jan-2024 at a price of 1.00								
	Net								
31 Jan 24	MFB NORTHERN INSTL FDS U.S.	-1,840.780	1,840.78	0.00	0.00	-1,840.78	0.00	0.00	0.00
31 Jan 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX								
	Sold 1,840.780 Units 31-Jan-2024 at a price of 1.00								
	Net								
01 Feb 24	MFB NORTHERN INSTL FDS U.S.	-88,672.300	88,672.30	0.00	0.00	-88,672.30	0.00	0.00	0.00
01 Feb 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX								
	Sold 88,672.300 Units 01-Feb-2024 at a price of 1.00								
	Net								
02 Feb 24	MFB NORTHERN INSTL FDS U.S.	-63,547.000	63,547.00	0.00	0.00	-63,547.00	0.00	0.00	0.00
02 Feb 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX								
	Sold 63,547.000 Units 02-Feb-2024 at a price of 1.00								
	Net								
12 Feb 24	MFB NORTHERN INSTL FDS U.S.	-84,699.870	84,699.87	0.00	0.00	-84,699.87	0.00	0.00	0.00
12 Feb 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX								
	Sold 84,699.870 Units 12-Feb-2024 at a price of 1.00								
	Net								
14 Feb 24	MFB NORTHERN INSTL FDS U.S.	-107,029.610	107,029.61	0.00	0.00	-107,029.61	0.00	0.00	0.00
14 Feb 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX								
	Sold 107,029.610 Units 14-Feb-2024 at a price of 1.00								
	Net								
15 Feb 24	MFB NORTHERN INSTL FDS U.S.	-117,826.030	117,826.03	0.00	0.00	-117,826.03	0.00	0.00	0.00
15 Feb 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX								
	Sold 117,826.030 Units 15-Feb-2024 at a price of 1.00								
	Net								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

20 Feb 24	MFB NORTHERN INSTL FDS U.S.	-177,995.990	177,995.99	0.00	0.00	-177,995.99	0.00	0.00	0.00
20 Feb 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 177,995.990 Units 20-Feb-2024 at a price of 1.00 Net								
26 Feb 24	MFB NORTHERN INSTL FDS U.S.	-104,142.790	104,142.79	0.00	0.00	-104,142.79	0.00	0.00	0.00
26 Feb 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 104,142.790 Units 26-Feb-2024 at a price of 1.00 Net								
29 Feb 24	MFB NORTHERN INSTL FDS U.S.	-13,196.970	13,196.97	0.00	0.00	-13,196.97	0.00	0.00	0.00
29 Feb 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 13,196.970 Units 29-Feb-2024 at a price of 1.00 Net								
01 Mar 24	MFB NORTHERN INSTL FDS U.S.	-266,599.760	266,599.76	0.00	0.00	-266,599.76	0.00	0.00	0.00
01 Mar 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 266,599.760 Units 01-Mar-2024 at a price of 1.00 Net								
04 Mar 24	MFB NORTHERN INSTL FDS U.S.	-19,442.900	19,442.90	0.00	0.00	-19,442.90	0.00	0.00	0.00
04 Mar 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 19,442.900 Units 04-Mar-2024 at a price of 1.00 Net								
07 Mar 24	MFB NORTHERN INSTL FDS U.S.	-41,968.400	41,968.40	0.00	0.00	-41,968.40	0.00	0.00	0.00
07 Mar 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 41,968.400 Units 07-Mar-2024 at a price of 1.00 Net								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

11 Mar 24	MFB NORTHERN INSTL FDS U.S.	-112,531.500	112,531.50	0.00	0.00	-112,531.50	0.00	0.00	0.00
11 Mar 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 112,531.500 Units 11-Mar-2024 at a price of 1.00 Net								
15 Mar 24	MFB NORTHERN INSTL FDS U.S.	-371,355.940	371,355.94	0.00	0.00	-371,355.94	0.00	0.00	0.00
15 Mar 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 371,355.940 Units 15-Mar-2024 at a price of 1.00 Net								
18 Mar 24	MFB NORTHERN INSTL FDS U.S.	-2,510.070	2,510.07	0.00	0.00	-2,510.07	0.00	0.00	0.00
18 Mar 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 2,510.070 Units 18-Mar-2024 at a price of 1.00 Net								
20 Mar 24	MFB NORTHERN INSTL FDS U.S.	-230,533.260	230,533.26	0.00	0.00	-230,533.26	0.00	0.00	0.00
20 Mar 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 230,533.260 Units 20-Mar-2024 at a price of 1.00 Net								
22 Mar 24	MFB NORTHERN INSTL FDS U.S.	-102,139.110	102,139.11	0.00	0.00	-102,139.11	0.00	0.00	0.00
22 Mar 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 102,139.110 Units 22-Mar-2024 at a price of 1.00 Net								
25 Mar 24	MFB NORTHERN INSTL FDS U.S.	-49,667.150	49,667.15	0.00	0.00	-49,667.15	0.00	0.00	0.00
25 Mar 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 49,667.150 Units 25-Mar-2024 at a price of 1.00 Net								
26 Mar 24	MFB NORTHERN INSTL FDS U.S.	-199,710.000	199,710.00	0.00	0.00	-199,710.00	0.00	0.00	0.00
26 Mar 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

Sold 199,710.000 Units 26-Mar-2024 at a price of 1.00 Net									
28 Mar 24	MFB NORTHERN INSTL FDS U.S.	-59,981.400	59,981.40	0.00	0.00	-59,981.40	0.00	0.00	0.00
28 Mar 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 59,981.400 Units 28-Mar-2024 at a price of 1.00 Net								
05 Apr 24	MFB NORTHERN INSTL FDS U.S.	-288,978.190	288,978.19	0.00	0.00	-288,978.19	0.00	0.00	0.00
05 Apr 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 288,978.190 Units 05-Apr-2024 at a price of 1.00 Net								
08 Apr 24	MFB NORTHERN INSTL FDS U.S.	-3,659.300	3,659.30	0.00	0.00	-3,659.30	0.00	0.00	0.00
08 Apr 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 3,659.300 Units 08-Apr-2024 at a price of 1.00 Net								
11 Apr 24	MFB NORTHERN INSTL FDS U.S.	-71,727.090	71,727.09	0.00	0.00	-71,727.09	0.00	0.00	0.00
11 Apr 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 71,727.090 Units 11-Apr-2024 at a price of 1.00 Net								
15 Apr 24	MFB NORTHERN INSTL FDS U.S.	-34,091.080	34,091.08	0.00	0.00	-34,091.08	0.00	0.00	0.00
15 Apr 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 34,091.080 Units 15-Apr-2024 at a price of 1.00 Net								
16 Apr 24	MFB NORTHERN INSTL FDS U.S.	-91,905.950	91,905.95	0.00	0.00	-91,905.95	0.00	0.00	0.00
16 Apr 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 91,905.950 Units 16-Apr-2024 at a price of 1.00 Net								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

17 Apr 24	MFB NORTHERN INSTL FDS U.S.	-56,920.680	56,920.68	0.00	0.00	-56,920.68	0.00	0.00	0.00
17 Apr 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 56,920.680 Units 17-Apr-2024 at a price of 1.00 Net								
22 Apr 24	MFB NORTHERN INSTL FDS U.S.	-43,030.980	43,030.98	0.00	0.00	-43,030.98	0.00	0.00	0.00
22 Apr 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 43,030.980 Units 22-Apr-2024 at a price of 1.00 Net								
23 Apr 24	MFB NORTHERN INSTL FDS U.S.	-26,123.740	26,123.74	0.00	0.00	-26,123.74	0.00	0.00	0.00
23 Apr 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 26,123.740 Units 23-Apr-2024 at a price of 1.00 Net								
24 Apr 24	MFB NORTHERN INSTL FDS U.S.	-26,410.930	26,410.93	0.00	0.00	-26,410.93	0.00	0.00	0.00
24 Apr 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 26,410.930 Units 24-Apr-2024 at a price of 1.00 Net								
25 Apr 24	MFB NORTHERN INSTL FDS U.S.	-284,228.060	284,228.06	0.00	0.00	-284,228.06	0.00	0.00	0.00
25 Apr 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 284,228.060 Units 25-Apr-2024 at a price of 1.00 Net								
26 Apr 24	MFB NORTHERN INSTL FDS U.S.	-28,232.520	28,232.52	0.00	0.00	-28,232.52	0.00	0.00	0.00
26 Apr 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 28,232.520 Units 26-Apr-2024 at a price of 1.00 Net								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

01 May 24	MFB NORTHERN INSTL FDS U.S.	-44,947.200	44,947.20	0.00	0.00	-44,947.20	0.00	0.00	0.00
01 May 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 44,947.200 Units 01-May-2024 at a price of 1.00 Net								
03 May 24	MFB NORTHERN INSTL FDS U.S.	-44,196.990	44,196.99	0.00	0.00	-44,196.99	0.00	0.00	0.00
03 May 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 44,196.990 Units 03-May-2024 at a price of 1.00 Net								
09 May 24	MFB NORTHERN INSTL FDS U.S.	-17,152.270	17,152.27	0.00	0.00	-17,152.27	0.00	0.00	0.00
09 May 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 17,152.270 Units 09-May-2024 at a price of 1.00 Net								
10 May 24	MFB NORTHERN INSTL FDS U.S.	-69,492.530	69,492.53	0.00	0.00	-69,492.53	0.00	0.00	0.00
10 May 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 69,492.530 Units 10-May-2024 at a price of 1.00 Net								
14 May 24	MFB NORTHERN INSTL FDS U.S.	-91,666.890	91,666.89	0.00	0.00	-91,666.89	0.00	0.00	0.00
14 May 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 91,666.890 Units 14-May-2024 at a price of 1.00 Net								
16 May 24	MFB NORTHERN INSTL FDS U.S.	-54,260.520	54,260.52	0.00	0.00	-54,260.52	0.00	0.00	0.00
16 May 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 54,260.520 Units 16-May-2024 at a price of 1.00 Net								
20 May 24	MFB NORTHERN INSTL FDS U.S.	-82,784.450	82,784.45	0.00	0.00	-82,784.45	0.00	0.00	0.00
20 May 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

	Sold 82,784.450 Units 20-May-2024 at a price of 1.00								
	Net								
21 May 24	MFB NORTHERN INSTL FDS U.S.	-110,039.460	110,039.46	0.00	0.00	-110,039.46	0.00	0.00	0.00
21 May 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX								
	Sold 110,039.460 Units 21-May-2024 at a price of 1.00								
	Net								
29 May 24	MFB NORTHERN INSTL FDS U.S.	-22,261.640	22,261.64	0.00	0.00	-22,261.64	0.00	0.00	0.00
29 May 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX								
	Sold 22,261.640 Units 29-May-2024 at a price of 1.00								
	Net								
30 May 24	MFB NORTHERN INSTL FDS U.S.	-17,238.840	17,238.84	0.00	0.00	-17,238.84	0.00	0.00	0.00
30 May 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX								
	Sold 17,238.840 Units 30-May-2024 at a price of 1.00								
	Net								
31 May 24	MFB NORTHERN INSTL FDS U.S.	-74,599.120	74,599.12	0.00	0.00	-74,599.12	0.00	0.00	0.00
31 May 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX								
	Sold 74,599.120 Units 31-May-2024 at a price of 1.00								
	Net								
03 Jun 24	MFB NORTHERN INSTL FDS U.S.	-71,937.530	71,937.53	0.00	0.00	-71,937.53	0.00	0.00	0.00
03 Jun 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX								
	Sold 71,937.530 Units 03-Jun-2024 at a price of 1.00								
	Net								
07 Jun 24	MFB NORTHERN INSTL FDS U.S.	-142,885.790	142,885.79	0.00	0.00	-142,885.79	0.00	0.00	0.00
07 Jun 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX								
	Sold 142,885.790 Units 07-Jun-2024 at a price of 1.00								
	Net								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

10 Jun 24	MFB NORTHERN INSTL FDS U.S.	-6,043.980	6,043.98	0.00	0.00	-6,043.98	0.00	0.00	0.00
10 Jun 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 6,043.980 Units 10-Jun-2024 at a price of 1.00 Net								
12 Jun 24	MFB NORTHERN INSTL FDS U.S.	-1,155.740	1,155.74	0.00	0.00	-1,155.74	0.00	0.00	0.00
12 Jun 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 1,155.740 Units 12-Jun-2024 at a price of 1.00 Net								
13 Jun 24	MFB NORTHERN INSTL FDS U.S.	-4,359.440	4,359.44	0.00	0.00	-4,359.44	0.00	0.00	0.00
13 Jun 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 4,359.440 Units 13-Jun-2024 at a price of 1.00 Net								
17 Jun 24	MFB NORTHERN INSTL FDS U.S.	-51,230.180	51,230.18	0.00	0.00	-51,230.18	0.00	0.00	0.00
17 Jun 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 51,230.180 Units 17-Jun-2024 at a price of 1.00 Net								
21 Jun 24	MFB NORTHERN INSTL FDS U.S.	-51,143.670	51,143.67	0.00	0.00	-51,143.67	0.00	0.00	0.00
21 Jun 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 51,143.670 Units 21-Jun-2024 at a price of 1.00 Net								
26 Jun 24	MFB NORTHERN INSTL FDS U.S.	-3,979.160	3,979.16	0.00	0.00	-3,979.16	0.00	0.00	0.00
26 Jun 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 3,979.160 Units 26-Jun-2024 at a price of 1.00 Net								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

27 Jun 24	MFB NORTHERN INSTL FDS U.S.	-55,545.190	55,545.19	0.00	0.00	-55,545.19	0.00	0.00	0.00
27 Jun 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 55,545.190 Units 27-Jun-2024 at a price of 1.00 Net								
28 Jun 24	MFB NORTHERN INSTL FDS U.S.	-2,704.970	2,704.97	0.00	0.00	-2,704.97	0.00	0.00	0.00
28 Jun 24	GOVT SELECT PORTFOLIO CLA	1.00							
Settled	CUSIP : 665278701 /BGSXX Sold 2,704.970 Units 28-Jun-2024 at a price of 1.00 Net								
Total United States - USD			8,169,186.51	0.00	0.00	-8,169,186.51	0.00	0.00	0.00
Total funds - short term investment			8,169,186.51	0.00	0.00	-8,169,186.51	0.00	0.00	0.00
<b>Total cash and cash equivalents</b>			<b>8,169,186.51</b>	<b>0.00</b>	<b>0.00</b>	<b>-8,169,186.51</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>Total sales</b>		<b>-39,235,917.40</b>	<b>37,846,563.57</b>	<b>259,390.56</b>	<b>0.00</b>	<b>-38,187,985.43</b>	<b>-341,421.86</b>	<b>0.00</b>	<b>-341,421.86</b>
<b>Total transactions</b>			<b>-362,082.44</b>	<b>102,617.38</b>	<b>0.00</b>	<b>47,021.86</b>	<b>-315,060.58</b>	<b>0.00</b>	<b>-315,060.58</b>

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◆ Investment Transaction Summary

Asset type	Transaction Amount				Realized gain/loss			Total
	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation		
<i>Principal Paydowns</i>								
<b>Fixed Income</b>								
Corporate bonds	11,581.59	0.00	0.00	-11,254.30	327.29	0.00		327.29
Government mortgage backed securities	396,590.10	0.00	0.00	-372,053.51	24,536.59	0.00		24,536.59
Gov't-issued commercial mortgage-backed	29,394.83	0.00	0.00	-30,047.21	-652.38	0.00		-652.38
Commercial mortgage-backed	8,469.80	0.00	0.00	-7,696.95	772.85	0.00		772.85
Asset backed securities	226,792.22	0.00	0.00	-225,415.29	1,376.93	0.00		1,376.93
<b>Total fixed income</b>	<b>672,828.54</b>	<b>0.00</b>	<b>0.00</b>	<b>-646,467.26</b>	<b>26,361.28</b>	<b>0.00</b>		<b>26,361.28</b>
<b>Total principal paydowns</b>	<b>672,828.54</b>	<b>0.00</b>	<b>0.00</b>	<b>-646,467.26</b>	<b>26,361.28</b>	<b>0.00</b>		<b>26,361.28</b>
<i>Purchases</i>								
<b>Fixed Income</b>								
Government bonds	-14,298,230.03	-78,495.90	0.00	14,298,230.03	0.00	0.00		0.00
Municipal/provincial bonds	-341,237.65	-5,863.32	0.00	341,237.65	0.00	0.00		0.00
Corporate bonds	-13,790,827.45	-70,911.00	0.00	13,790,827.45	0.00	0.00		0.00
Government mortgage backed securities	-723,075.61	-1,324.40	0.00	723,075.61	0.00	0.00		0.00
Asset backed securities	-1,255,632.92	-178.56	0.00	1,255,632.92	0.00	0.00		0.00
<b>Total fixed income</b>	<b>-30,409,003.66</b>	<b>-156,773.18</b>	<b>0.00</b>	<b>30,409,003.66</b>	<b>0.00</b>	<b>0.00</b>		<b>0.00</b>
<b>Cash and Cash Equivalents</b>								
Funds - short term investment	-8,472,470.89	0.00	0.00	8,472,470.89	0.00	0.00		0.00
<b>Total cash and cash equivalents</b>	<b>-8,472,470.89</b>	<b>0.00</b>	<b>0.00</b>	<b>8,472,470.89</b>	<b>0.00</b>	<b>0.00</b>		<b>0.00</b>
<b>Total purchases</b>	<b>-38,881,474.55</b>	<b>-156,773.18</b>	<b>0.00</b>	<b>38,881,474.55</b>	<b>0.00</b>	<b>0.00</b>		<b>0.00</b>

*Sales*

# Annual Portfolio - Mesirow Financial

Account number 2673563

01 Jul 23 - 30 Jun 24

PUERTO RICO INS - MESIROW

Page 2 of 2

## ◆ Investment Transaction Summary

Asset type	Transaction Amount			Realized gain/loss			Total
	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
<i>Sales</i>							
<b>Fixed Income</b>							
Government bonds	14,731,203.32	121,853.93	0.00	-14,790,251.95	-59,048.63	0.00	-59,048.63
Municipal/provincial bonds	623,714.80	7,103.49	0.00	-675,058.20	-51,343.40	0.00	-51,343.40
Corporate bonds	13,403,304.62	129,388.40	0.00	-13,596,329.55	-193,024.93	0.00	-193,024.93
Government mortgage backed securities	558,649.30	823.60	0.00	-587,270.09	-28,620.79	0.00	-28,620.79
Commercial mortgage-backed	51,669.87	63.75	0.00	-56,594.07	-4,924.20	0.00	-4,924.20
Asset backed securities	308,835.15	157.39	0.00	-313,295.06	-4,459.91	0.00	-4,459.91
<b>Total fixed income</b>	<b>29,677,377.06</b>	<b>259,390.56</b>	<b>0.00</b>	<b>-30,018,798.92</b>	<b>-341,421.86</b>	<b>0.00</b>	<b>-341,421.86</b>
<b>Cash and Cash Equivalents</b>							
Funds - short term investment	8,169,186.51	0.00	0.00	-8,169,186.51	0.00	0.00	0.00
<b>Total cash and cash equivalents</b>	<b>8,169,186.51</b>	<b>0.00</b>	<b>0.00</b>	<b>-8,169,186.51</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>Total sales</b>	<b>37,846,563.57</b>	<b>259,390.56</b>	<b>0.00</b>	<b>-38,187,985.43</b>	<b>-341,421.86</b>	<b>0.00</b>	<b>-341,421.86</b>
<b>Total</b>	<b>-362,082.44</b>	<b>102,617.38</b>	<b>0.00</b>	<b>47,021.86</b>	<b>-315,060.58</b>	<b>0.00</b>	<b>-315,060.58</b>

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\*Generated by Northern Trust from reviewed periodic data on 17 Sep 24 B013

# Annual Portfolio - Mesirow Financial

Account number 2673563

30 JUN 24

PUERTO RICO INS - MESIROW

## ◆ Pending Tran Detail w/ Accrued Interest

Page 1 of 3

<u>Trade date</u>		<u>Security description</u>			<u>Cost/Market</u>	<u>Accrued Interest</u>	<u>Total</u>
<u>Settle date</u>	<u>Country</u>	<u>Trade Status</u>	<u>Asset ID</u>	<u>Shares/PAR</u>	<u>Local Cost</u>	<u>Local</u>	<u>Local Cost</u>
			<u>Trade Expenses</u>		<u>Base Cost</u>	<u>Base</u>	<u>Base Cost</u>
					Base Market	Market	Base Market
<i>Purchases</i>							
<b>United States dollar</b>							
<b>Fixed Income</b>							
<b>Government bonds</b>							
27 Jun 24	United States	Cash pending	UNITED STATES TREAS NTS 4.25% 06-30-2029		-109,750.78	-12.70	-109,763.48
01 Jul 24		Shares not delivered	CUSIP: 91282CKX8	110,000.000	-109,750.78	-12.70	-109,763.48
					-109,750.78	-12.70	-109,763.48
28 Jun 24	United States	Cash pending	UNITED STATES TREAS NTS 4.5% 05-31-2029		-20,154.69	-76.23	-20,230.92
01 Jul 24		Shares not delivered	CUSIP: 91282CKT7	20,000.000	-20,154.69	-76.23	-20,230.92
					-20,154.69	-76.23	-20,230.92
Total government bonds					-129,905.47	-88.93	-129,994.40
					-129,905.47	-88.93	-129,994.40
					-129,905.47	-88.93	-129,994.40
<b>Corporate bonds</b>							
28 Jun 24	United States	Cash pending	BAYLOR SCOTT & WHITE HLDGS 2.839%		-9,881.55	-54.41	-9,935.96
01 Jul 24		Shares not delivered	11-15-2050	15,000.000	-9,881.55	-54.41	-9,935.96
			CUSIP: 072863AJ2		-9,881.55	-54.41	-9,935.96
Total corporate bonds					-9,881.55	-54.41	-9,935.96
					-9,881.55	-54.41	-9,935.96
					-9,881.55	-54.41	-9,935.96
Total fixed income					-139,787.02	-143.34	-139,930.36
					-139,787.02	-143.34	-139,930.36
					-139,787.02	-143.34	-139,930.36
<b>Total United States dollar</b>					<b>-139,787.02</b>	<b>-143.34</b>	<b>-139,930.36</b>
					<b>-139,787.02</b>	<b>-143.34</b>	<b>-139,930.36</b>
					<b>-139,787.02</b>	<b>-143.34</b>	<b>-139,930.36</b>
<b>Total purchases</b>					<b>N/A</b>	<b>N/A</b>	<b>N/A</b>
					<b>-139,787.02</b>	<b>-143.34</b>	<b>-139,930.36</b>
					<b>-139,787.02</b>	<b>-143.34</b>	<b>-139,930.36</b>

# Annual Portfolio - Mesirow Financial

Account number 2673563

30 JUN 24

PUERTO RICO INS - MESIROW

## ◆ Pending Tran Detail w/ Accrued Interest

Page 2 of 3

<u>Trade date</u>		<u>Security description</u>			<u>Proceeds/Market</u>	<u>Accrued Interest</u>	<u>Total</u>
<u>Settle date</u>	<u>Country</u>	<u>Trade Status</u>	<u>Asset ID</u>	<u>Shares/PAR</u>	<u>Local Proceeds</u>	<u>Local</u>	<u>Local Proceeds</u>
			<u>Trade Expenses</u>		<u>Base Proceeds</u>	<u>Base</u>	<u>Base Proceeds</u>
					<u>Base Market</u>	<u>Market</u>	<u>Base Market</u>
<i>Sales</i>							
<b>United States dollar</b>							
<b>Fixed Income</b>							
<b>Government bonds</b>							
28 Jun 24	United States	Cash pending	UNITED STATES OF AMER TREAS BONDS 4.25%		9,588.67	159.96	9,748.63
01 Jul 24		Shares not delivered	02-15-2054	-10,000.000	9,588.67	159.96	9,748.63
			CUSIP: 912810TX6		9,588.67	159.96	9,748.63
Total government bonds					9,588.67	159.96	9,748.63
					9,588.67	159.96	9,748.63
					9,588.67	159.96	9,748.63
<b>Corporate bonds</b>							
28 Jun 24	United Kingdom	Cash pending	RELX CAPITAL INC 3.0% DUE 05-22-2030 BEO		17,958.00	65.00	18,023.00
01 Jul 24		Shares not delivered	CUSIP: 74949LAD4	-20,000.000	17,958.00	65.00	18,023.00
					17,958.00	65.00	18,023.00
Total corporate bonds					17,958.00	65.00	18,023.00
					17,958.00	65.00	18,023.00
					17,958.00	65.00	18,023.00
Total fixed income					27,546.67	224.96	27,771.63
					27,546.67	224.96	27,771.63
					27,546.67	224.96	27,771.63
<b>Total United States dollar</b>					<b>27,546.67</b>	<b>224.96</b>	<b>27,771.63</b>
					<b>27,546.67</b>	<b>224.96</b>	<b>27,771.63</b>
					<b>27,546.67</b>	<b>224.96</b>	<b>27,771.63</b>
<b>Total sales</b>					<b>N/A</b>	<b>N/A</b>	<b>N/A</b>
					<b>27,546.67</b>	<b>224.96</b>	<b>27,771.63</b>
					<b>27,546.67</b>	<b>224.96</b>	<b>27,771.63</b>

# Annual Portfolio - Mesirow Financial

Account number 2673563

30 JUN 24

PUERTO RICO INS - MESIROW

## ◆ Pending Tran Detail w/ Accrued Interest

Page 3 of 3

<u>Trade date</u>			<u>Security description</u>			<b>Proceeds/Market</b>	<b>Accrued Interest</b>	<b>Total</b>
<u>Settle date</u>	<u>Country</u>	<u>Trade Status</u>	<u>Asset ID</u>	<u>Trade Expenses</u>	<u>Shares/PAR</u>	<u>Local Proceeds</u>	<u>Local</u>	<u>Local Proceeds</u>
						<u>Base Proceeds</u>	<u>Base</u>	<u>Base Proceeds</u>
						Base Market	Market	Base Market

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