



## City of Corona Investment Portfolio Report Month Ending January 31, 2024

In accordance with the City Investment Policy, a monthly investment report shall be filed with the City Council which provides a clear picture of the status of the current investments. The report for the month ending January 31, 2024 has been prepared by Chandler Asset Management. We hereby certify that this report accurately reflects all pooled investments and is in compliance with the City's Investment Policy. Combined with anticipated revenues, the portfolio contains sufficient investment liquidity to meet budgeted expenditures for the next six months.

**SUBMITTED BY:**

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**Brett Channing**  
Assistant City Manager

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**Kim Sitton**  
Finance Director

**REVIEWED BY:**

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*Christine Thompson*

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**Christine Thompson**  
Accounting Manager

**Investment Summary**

	City's Investment	Pension Trust	Total Investment
Beginning balance December 31, 2023	\$ 508,497,142	\$ 33,228,741	\$ 541,725,883
Acquisitions / Additions:			
Agency Notes	10,883,008		10,883,008
US Corporate Notes	7,660,435		7,660,435
LAIF	32,996,162		32,996,162
Money Market Fund	12,037,984	176	12,038,161
	\$ 63,577,589	176	\$ 63,577,765
Dispositions / Withdrawals:			
Agency Notes	6,761,289		6,761,289
US Corporate Notes	11,199,452		11,199,452
LAIF	16,100,000		16,100,000
Money Market Fund	11,622,838		11,622,838
	\$ 45,683,579		\$ 45,683,579
Gain/(Loss) on Dispositions	\$ (659,789)		\$ (659,789)
Ending balance, January 31, 2024	\$ 525,731,363	\$ 33,228,917	\$ 558,960,281



# MONTHLY ACCOUNT STATEMENT

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City of Corona Cons Account | Account #10003 | As of January 31, 2024

**CHANDLER ASSET MANAGEMENT** | [chandlerasset.com](http://chandlerasset.com)

**Chandler Team:**

For questions about your account, please call (800) 317-4747,  
or contact [clientservice@chandlerasset.com](mailto:clientservice@chandlerasset.com)

**Custodian:**

# PORTFOLIO SUMMARY



## Portfolio Characteristics

Average Modified Duration	1.67
Average Coupon	2.07%
Average Purchase YTM	3.47%
Average Market YTM	4.55%
Average Quality	AA+
Average Final Maturity	1.90
Average Life	1.84

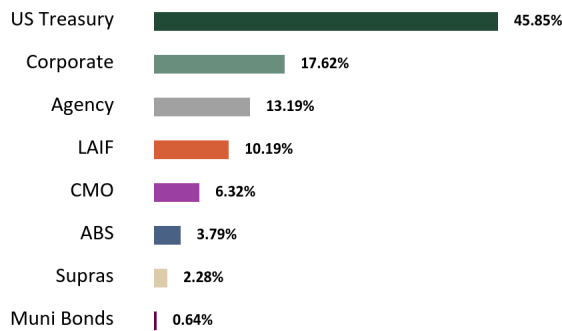
## Account Summary

	Beg. Values as of 01/01/2024	End Values as of 01/31/2024
Market Value	500,526,321.19	519,186,010.43
Accrued Interest	2,487,752.42	1,961,898.77
<b>Total Market Value</b>	<b>503,014,073.61</b>	<b>521,147,909.20</b>
Income Earned	806,357.40	904,178.43
Cont/WD	6,400,000.00	16,600,000.00
Par	513,629,766.69	530,986,103.97
Book Value	508,497,142.47	525,731,363.44
Cost Value	508,497,142.47	525,731,363.44

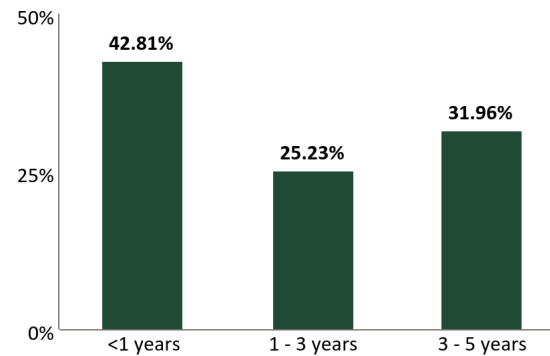
## Top Issuers

United States	45.85%
LAIF	10.19%
FHLMC	9.83%
FNMA	5.82%
Federal Home Loan Banks	3.19%
Inter-American Development Bank	1.14%
International Bank for Recon and Dev	1.13%
Bank of America Corporation	1.11%

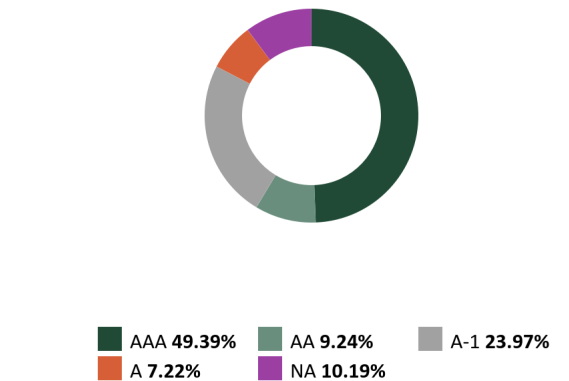
## Sector Allocation



## Maturity Distribution



## Credit Quality



\*See Footnote

## STATEMENT OF COMPLIANCE



Rules Name	Limit	Actual	Compliance Status	Notes
<b>AGENCY MORTGAGE SECURITIES (CMOS)</b>				
Max % (MV)	100.0	19.5	Compliant	
Max Maturity (Years)	5.0	4.7	Compliant	
<b>ASSET-BACKED SECURITIES (ABS)</b>				
Max % (MV)	20.0	3.8	Compliant	
Max % Issuer (MV)	5.0	0.7	Compliant	
Max Maturity (Years)	5	4	Compliant	
Min Rating (AA- by 1)	0.0	0.0	Compliant	
<b>BANKERS' ACCEPTANCES</b>				
Max % (MV)	20.0	0.0	Compliant	
Max % Issuer (MV)	25.0	0.0	Compliant	
Max Maturity (Days)	180	0.0	Compliant	
Min Rating (A-1 by 1 or A- by 1)	0.0	0.0	Compliant	
<b>COLLATERALIZED TIME DEPOSITS (NON-NEGOTIABLE CD/TD)</b>				
Max % Issuer (MV)	5.0	0.0	Compliant	
<b>COMMERCIAL PAPER</b>				
Max % (MV)	40.0	0.0	Compliant	
Max % Issuer (MV)	5.0	0.0	Compliant	
Max Maturity (Days)	270	0.0	Compliant	
Min Rating (A-1 by 1 or A- by 1)	0.0	0.0	Compliant	
<b>CORPORATE MEDIUM TERM NOTES</b>				
Max % (MV)	30.0	17.7	Compliant	
Max % Issuer (MV)	5.0	1.1	Compliant	
Max Maturity (Years)	5	4	Compliant	
Min Rating (A- by 1)	0.0	0.0	Compliant	
<b>FEDERAL AGENCIES</b>				
Max % (MV)	100.0	19.5	Compliant	
Max Callables (MV)	20.0	0.0	Compliant	
Max Maturity (Years)	5	4	Compliant	
<b>LOCAL AGENCY INVESTMENT FUND (LAIF)</b>				
Max Concentration (MV)	75.0	52.9	Compliant	
<b>MONEY MARKET MUTUAL FUNDS</b>				
Max % (MV)	20.0	0.1	Compliant	

\*See Footnote

## STATEMENT OF COMPLIANCE



Rules Name	Limit	Actual	Compliance Status	Notes
Max % Issuer (MV)	20.0	0.1	Compliant	
Min Rating (AAA by 2)	0.0	0.0	Compliant	
<b>MORTGAGE-BACKED SECURITIES (NON-AGENCY)</b>				
Max % (MV)	20.0	0.0	Compliant	
Max % Issuer (MV)	5.0	0.0	Compliant	
Max Maturity (Years)	5.0	0.0	Compliant	
Min Rating (AA by 1)	0.0	0.0	Compliant	
<b>MUNICIPAL SECURITIES (CA, LOCAL AGENCY)</b>				
Max % (MV)	25.0	0.6	Compliant	
Max % Issuer (MV)	5.0	0.6	Compliant	
Max Maturity (Years)	5	0.0	Compliant	
Min Rating (A- by 1)	0.0	0.0	Compliant	
<b>MUNICIPAL SECURITIES (CA, OTHER STATES)</b>				
Max % (MV)	25.0	0.0	Compliant	
Max % Issuer (MV)	5.0	0.0	Compliant	
Max Maturity (Years)	5	0.0	Compliant	
Min Rating (A- by 1)	0.0	0.0	Compliant	
<b>MUTUAL FUNDS</b>				
Max % (MV)	10.0	0.0	Compliant	
Min Rating (AAA by 2)	0.0	0.0	Compliant	
<b>NEGOTIABLE CERTIFICATES OF DEPOSIT (NCD)</b>				
Max % (MV)	20.0	0.0	Compliant	
Max % Issuer (MV)	5.0	0.0	Compliant	
Max Maturity (Years)	3	0.0	Compliant	
Min Rating (A-1 by 1 or A- by 1 if > FDIC Limit)	0.0	0.0	Compliant	
<b>REPURCHASE AGREEMENTS</b>				
Max % (MV)	10.0	0.0	Compliant	
Max % Issuer (MV)	5.0	0.0	Compliant	
Max Maturity (Days)	14.0	0.0	Compliant	
<b>SUPRANATIONAL OBLIGATIONS</b>				
Max % (MV)	30.0	2.3	Compliant	
Max % Issuer (MV)	10.0	1.1	Compliant	
Max Maturity (Years)	5	5	Compliant	
Min Rating (AA- by 1)	0.0	0.0	Compliant	

\*See Footnote

## STATEMENT OF COMPLIANCE



Rules Name	Limit	Actual	Compliance Status	Notes
<b>U.S. TREASURIES</b>				
Max % (MV)	100.0	45.8	Compliant	
Max Maturity (Years)	5	4	Compliant	

\*See Footnote

## RECONCILIATION SUMMARY



### Maturities / Calls

Month to Date	0.00
Fiscal Year to Date	0.00

### Principal Paydowns

Month to Date	(2,744,927.52)
Fiscal Year to Date	(2,744,927.52)

### Purchases

Month to Date	63,577,588.99
Fiscal Year to Date	63,577,588.99

### Sales

Month to Date	(42,938,651.72)
Fiscal Year to Date	(42,938,651.72)

### Interest Received

Month to Date	1,243,409.82
Fiscal Year to Date	1,243,409.82

### Purchased / Sold Interest

Month to Date	50,599.93
Fiscal Year to Date	50,599.93

### Accrual Activity Summary

	Month to Date	Fiscal Year to Date (01/01/2024)
Beginning Book Value	508,497,142.47	508,497,142.47
Maturities/Calls	0.00	0.00
Principal Paydowns	(2,744,927.52)	(2,744,927.52)
Purchases	63,577,588.99	63,577,588.99
Sales	(42,938,651.72)	(42,938,651.72)
Change in Cash, Payables, Receivables	(435,043.16)	(435,043.16)
Amortization/Accretion	0.00	0.00
Realized Gain (Loss)	(224,745.62)	(224,745.62)
Ending Book Value	525,731,363.44	525,731,363.44

### Fair Market Activity Summary

	Month to Date	Fiscal Year to Date (01/01/2024)
Beginning Market Value	500,526,321.19	500,526,321.19
Maturities/Calls	0.00	0.00
Principal Paydowns	(2,744,927.52)	(2,744,927.52)
Purchases	63,577,588.99	63,577,588.99
Sales	(42,938,651.72)	(42,938,651.72)
Change in Cash, Payables, Receivables	(435,043.16)	(435,043.16)
Amortization/Accretion	0.00	0.00
Change in Net Unrealized Gain (Loss)	1,425,468.27	1,425,468.27
Realized Gain (Loss)	(224,745.62)	(224,745.62)
Ending Market Value	519,186,010.43	519,186,010.43

# HOLDINGS REPORT



Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss		Maturity Duration
<b>ABS</b>									
44891WAC3	HALST 2022-A A3 1.16 01/15/2025	379,462.70	01/11/2022 1.16%	379,454.32 379,454.32	99.55 4.64%	377,768.52 195.63	0.07% (1,685.80)	Aaa/AAA NA	0.96 0.13
89238LAC4	TLOT 2022-A A3 1.96 02/20/2025	1,261,958.02	02/23/2022 1.96%	1,261,759.39 1,261,759.39	99.40 5.25%	1,254,345.89 755.77	0.24% (7,413.50)	NA/AAA AAA	1.05 0.18
36265MAC9	GMALT 2022-1 A3 1.9 03/20/2025	816,664.42	02/15/2022 1.90%	816,657.40 816,657.40	99.52 4.78%	812,730.80 474.12	0.16% (3,926.61)	Aaa/NA AAA	1.13 0.17
05601XAC3	BMWLT 2022-1 A3 1.03 03/25/2025	157,207.33	01/11/2022 1.10%	157,183.83 157,183.83	99.57 5.08%	156,537.61 28.82	0.03% (646.22)	NA/AAA AAA	1.15 0.11
43813GAC5	HAROT 2021-1 A3 0.27 04/21/2025	101,649.86	02/17/2021 0.27%	101,648.01 101,648.01	99.04 4.03%	100,678.28 7.62	0.02% (969.72)	Aaa/NA AAA	1.22 0.25
44891RAC4	HART 2020-C A3 0.38 05/15/2025	110,561.68	10/20/2020 0.39%	110,536.22 110,536.22	99.58 0.38%	110,097.60 18.67	0.02% (438.62)	NA/AAA AAA	1.28 0.13
89240BAC2	TAOT 2021-A A3 0.26 05/15/2025	389,244.35	02/02/2021 0.26%	389,172.11 389,172.11	99.11 3.91%	385,782.33 44.98	0.07% (3,389.77)	Aaa/NA AAA	1.28 0.24
44933LAC7	HART 2021-A A3 0.38 09/15/2025	327,605.09	04/20/2021 0.38%	327,570.63 327,570.63	98.83 3.66%	323,758.78 55.33	0.06% (3,811.85)	NA/AAA AAA	1.62 0.36
43815GAC3	HAROT 2021-4 A3 0.88 01/21/2026	660,703.74	11/16/2021 0.89%	660,564.46 660,564.46	97.36 4.35%	643,265.32 161.51	0.12% (17,299.14)	Aaa/NA AAA	1.97 0.76
47789QAC4	JDOT 2021-B A3 0.52 03/16/2026	719,431.89	07/13/2021 0.52%	719,367.71 719,367.71	97.46 4.77%	701,186.37 166.27	0.14% (18,181.34)	Aaa/NA AAA	2.12 0.60
89238JAC9	TAOT 2021-D A3 0.71 04/15/2026	629,395.29	11/09/2021 0.71%	629,381.89 629,381.89	97.24 4.19%	612,029.21 198.61	0.12% (17,352.68)	NA/AAA AAA	2.20 0.79
43815BAC4	HAROT 2022-1 A3 1.88 05/15/2026	1,509,181.53	02/15/2022 1.88%	1,508,954.54 1,508,954.54	97.67 4.46%	1,474,051.70 1,261.00	0.28% (34,902.84)	Aaa/AAA NA	2.28 0.90
44935FAD6	HART 2021-C A3 0.74 05/15/2026	465,248.73	11/09/2021 0.75%	465,144.89 465,144.89	97.48 4.06%	453,503.76 153.02	0.09% (11,641.13)	NA/AAA AAA	2.28 0.76
05602RAD3	BMWOT 2022-A A3 3.21 08/25/2026	973,935.80	05/10/2022 3.21%	973,885.16 973,885.16	98.44 4.76%	958,704.42 521.06	0.18% (15,180.74)	Aaa/AAA NA	2.56 1.02
47787JAC2	JDOT 2022 A3 0.36 09/15/2026	798,763.12	03/10/2022 2.33%	798,586.43 798,586.43	97.86 4.83%	781,703.13 823.61	0.15% (16,883.30)	Aaa/NA AAA	2.62 0.85
362554AC1	GMCAR 2021-4 A3 0.68 09/16/2026	526,562.46	10/13/2021 0.68%	526,549.03 526,549.03	96.77 4.08%	509,531.69 149.19	0.10% (17,017.34)	Aaa/AAA NA	2.62 0.95
448977AD0	HART 2022-A A3 2.22 10/15/2026	1,232,408.50	03/09/2022 2.22%	1,232,361.05 1,232,361.05	97.83 4.40%	1,205,618.52 1,215.98	0.23% (26,742.53)	NA/AAA AAA	2.70 1.00
380146AC4	GMCAR 2022-1 A3 1.23 11/16/2026	517,686.02	01/11/2022 1.26%	517,641.04 517,641.04	97.25 4.01%	503,455.40 271.79	0.10% (14,185.64)	NA/AAA AAA	2.79 1.00



# HOLDINGS REPORT



Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	NA/AAA AAA	Maturity Duration
02582JIT8	AMXCA 2022-2 A 3.39 05/17/2027	2,765,000.00	05/17/2022 3.39%	2,764,388.38 2,764,388.38	98.18 4.88%	2,714,809.44 4,165.93	0.52% (49,578.94)	NA/AAA AAA	3.29 1.23
47800CAC0	JDOT 2023 A3 5.01 11/15/2027	1,880,000.00	02/22/2023 5.01%	1,879,657.46 1,879,657.46	100.22 4.95%	1,884,064.37 4,186.13	0.36% 4,406.91	Aaa/NA AAA	3.79 1.96
161571HT4	CHAIT 2023-1 A 5.16 09/15/2028	3,645,000.00	09/07/2023 5.17%	3,643,989.61 3,643,989.61	101.59 4.56%	3,703,034.23 8,359.20	0.71% 59,044.62	NR/AAA AAA	4.62 2.40
<b>Total ABS</b>		<b>19,867,670.53</b>	<b>2.83%</b>	<b>19,864,453.55</b>	<b>4.60%</b>	<b>19,666,657.39</b> <b>23,214.25</b>	<b>3.79%</b> <b>(197,796.16)</b>	<b>Aaa/ AAA AAA</b>	<b>2.86</b> <b>1.20</b>
<b>AGENCY</b>									
3130A1XJ2	FEDERAL HOME LOAN BANKS 2.875 06/14/2024	5,500,000.00	-- 1.95%	5,740,000.40 5,740,000.40	99.17 5.16%	5,454,119.22 20,644.10	1.05% (285,881.18)	Aaa/AA+ AA+	0.37 0.36
3130A2UW4	FEDERAL HOME LOAN BANKS 2.875 09/13/2024	4,000,000.00	09/13/2019 1.79%	4,206,760.00 4,206,760.00	98.72 5.01%	3,948,697.76 44,083.33	0.76% (258,062.24)	Aaa/AA+ AA+	0.62 0.59
3135GOW66	FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.625 10/15/2024	3,500,000.00	-- 1.22%	3,564,275.00 3,564,275.00	97.68 5.01%	3,418,773.44 16,746.53	0.66% (145,501.56)	Aaa/AA+ AA+	0.71 0.68
3130AQF40	FEDERAL HOME LOAN BANKS 1.0 12/20/2024	4,300,000.00	12/21/2021 1.02%	4,297,205.00 4,297,205.00	96.70 4.85%	4,158,008.15 4,897.22	0.80% (139,196.85)	Aaa/AA+ AA+	0.89 0.86
3135G0X24	FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.625 01/07/2025	4,220,000.00	-- 1.31%	4,282,878.20 4,282,878.20	97.13 4.80%	4,099,095.86 4,571.67	0.79% (183,782.34)	Aaa/AA+ AA+	0.94 0.91
3137EAEPO	FEDERAL HOME LOAN MORTGAGE CORP 1.5 02/12/2025	6,575,000.00	02/13/2020 1.52%	6,569,937.25 6,569,937.25	96.83 4.68%	6,366,674.68 46,298.96	1.23% (203,262.57)	Aaa/AA+ AA+	1.03 1.00
3135G03U5	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.625 04/22/2025	5,270,000.00	04/22/2020 0.67%	5,259,143.80 5,259,143.80	95.32 4.60%	5,023,221.92 9,057.81	0.97% (235,921.88)	Aaa/AA+ AA+	1.22 1.19
3135G04Z3	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.5 06/17/2025	6,200,000.00	-- 0.51%	6,196,731.90 6,196,731.90	94.75 4.47%	5,874,623.19 3,788.89	1.13% (322,108.71)	Aaa/AA+ AA+	1.38 1.34
3137EAEU9	FEDERAL HOME LOAN MORTGAGE CORP 0.375 07/21/2025	6,300,000.00	-- 0.45%	6,277,899.60 6,277,899.60	94.43 4.32%	5,948,912.09 656.25	1.15% (328,987.51)	Aaa/AA+ AA+	1.47 1.44
3135G05X7	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.375 08/25/2025	6,285,000.00	-- 0.46%	6,260,439.20 6,260,439.20	93.98 4.39%	5,906,801.07 10,213.12	1.14% (353,638.13)	Aaa/AA+ AA+	1.56 1.53
3137EAEX3	FEDERAL HOME LOAN MORTGAGE CORP 0.375 09/23/2025	6,295,000.00	-- 0.44%	6,276,346.05 6,276,346.05	93.69 4.40%	5,897,684.91 8,393.33	1.14% (378,661.14)	Aaa/AA+ AA+	1.64 1.60
3135G06G3	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.5 11/07/2025	6,300,000.00	-- 0.57%	6,279,895.00 6,279,895.00	93.52 4.35%	5,891,737.95 7,350.00	1.13% (388,157.05)	Aaa/AA+ AA+	1.77 1.72
880591EZ1	TENNESSEE VALLEY AUTHORITY 3.875 03/15/2028	3,500,000.00	05/04/2023 3.56%	3,548,755.00 3,548,755.00	99.68 3.96%	3,488,888.16 51,236.11	0.67% (59,866.84)	Aaa/AA+ AA+	4.12 3.72

# HOLDINGS REPORT



Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Aaa/AA+	Maturity Duration
3130AWN63	FEDERAL HOME LOAN BANKS 4.0 06/30/2028	3,000,000.00	08/21/2023 4.53%	2,931,360.00 2,931,360.00	100.45 3.89%	3,013,544.07 10,333.33	0.58% 82,184.07	Aaa/AA+ AA+	4.41 4.00
<b>Total Agency</b>		<b>71,245,000.00</b>	<b>1.24%</b>	<b>71,691,626.40</b>	<b>4.57%</b>	<b>68,490,782.46</b> <b>238,270.66</b>	<b>13.19%</b> <b>(3,200,843.94)</b>	<b>Aaa/AA+</b> <b>AA+</b>	<b>1.47</b> <b>1.41</b>

<b>CMO</b>									
3137BSP72	FHMS K-058 A2 2.653 08/25/2026	1,500,000.00	11/12/2021 1.37%	1,586,425.78 1,586,425.78	95.57 4.48%	1,433,619.45 3,316.25	0.28% (152,806.33)	Aaa/AA+ AAA	2.56 2.39
3137BSRE5	FHMS K-059 A2 3.12 09/25/2026	3,000,000.00	02/18/2022 2.09%	3,128,437.50 3,128,437.50	96.64 4.47%	2,899,135.20 7,800.00	0.56% (229,302.30)	Aaa/AAA AAA	2.65 2.41
3137FBBX3	FHMS K-068 A2 3.244 08/25/2027	2,650,000.00	11/02/2022 4.67%	2,482,408.20 2,482,408.20	96.24 4.38%	2,550,483.76 7,163.83	0.49% 68,075.56	Aaa/AA+ AA+	3.56 3.24
3137FEBQ2	FHMS K-072 A2 3.444 12/25/2027	4,690,000.00	07/20/2023 4.56%	4,471,072.27 4,471,072.27	96.64 4.37%	4,532,485.88 13,460.30	0.87% 61,413.61	Aaa/AA+ AAA	3.90 3.51
3137FETN0	FHMS K-073 A2 3.35 01/25/2028	6,000,000.00	-- 4.42%	5,707,999.69 5,707,999.69	96.42 4.33%	5,785,069.20 16,750.00	1.11% 77,069.51	Aaa/AA+ AAA	3.98 3.58
3137F4D41	FHMS K-074 A2 3.6 01/25/2028	3,000,000.00	03/16/2023 4.22%	2,911,054.69 2,911,054.69	97.11 4.38%	2,913,443.70 9,000.00	0.56% 2,389.01	Aaa/AA+ AAA	3.98 3.57
3137FG6X8	FHMS K-077 A2 3.85 05/25/2028	5,320,000.00	-- 4.17%	5,229,125.01 5,229,125.01	97.91 4.36%	5,208,911.48 17,068.33	1.00% (20,213.53)	Aaa/AA+ AAA	4.31 3.83
3137FGR31	FHMS K-078 A2 3.854 06/25/2028	1,997,000.00	06/22/2023 4.30%	1,951,677.46 1,951,677.46	97.92 4.36%	1,955,522.31 6,413.70	0.38% 3,844.85	Aaa/AA+ AAA	4.40 3.86
3137FJEH8	FHMS K-081 A2 3.9 08/25/2028	3,148,000.00	09/05/2023 4.79%	3,015,685.63 3,015,685.63	98.12 4.33%	3,088,861.99 10,231.00	0.59% 73,176.36	Aaa/AA+ AAA	4.57 4.08
3137FJKE8	FHMS K-082 A2 3.92 09/25/2028	2,500,000.00	11/28/2023 4.68%	2,411,328.13 2,411,328.13	98.04 4.37%	2,451,000.75 8,166.67	0.47% 39,672.62	Aaa/AA+ AAA	4.65 4.11
<b>Total CMO</b>		<b>33,805,000.00</b>	<b>4.11%</b>	<b>32,895,214.36</b>	<b>4.37%</b>	<b>32,818,533.72</b> <b>99,370.08</b>	<b>6.32%</b> <b>(76,680.64)</b>	<b>Aaa/AA+</b> <b>AAA</b>	<b>3.94</b> <b>3.53</b>

<b>CASH</b>									
CCYUSD	Cash	(0.00)	--	(0.00) (0.00)	1.00 0.00%	(0.00) 0.00	(0.00%) 0.00	NA/NA NA	0.00 0.00
CCYUSD	Receivable	8,521.47	--	8,521.47 8,521.47	1.00 0.00%	8,521.47 8,521.47	0.00% 0.00	NA/NA NA	0.00 0.00
CCYUSD	Cash	0.00	--	0.00 0.00	1.00 0.00%	0.00 0.00	0.00% 0.00	NA/NA NA	0.00 0.00

## HOLDINGS REPORT



Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss		Maturity Duration
CCYUSD	Receivable	130,707.09	--	130,707.09	1.00	130,707.09	0.03%	NA/NA	0.00
				130,707.09	0.00%	130,707.09	0.00	NA	0.00
CCYUSD	Receivable	208.80	--	208.80	1.00	208.80	0.00%	NA/NA	0.00
				208.80	0.00%	208.80	0.00	NA	0.00
<b>Total Cash</b>		<b>139,437.36</b>		<b>139,437.36</b>	<b>1.00</b>	<b>139,437.36</b>	<b>0.03%</b>	<b>NA/NA</b>	<b>0.00</b>
				<b>139,437.36</b>	<b>0.00%</b>	<b>139,437.36</b>	<b>0.00</b>	<b>NA</b>	<b>0.00</b>

CORPORATE									
14913Q3B3	CATERPILLAR FINANCIAL SERVICES CORP 2.15 11/08/2024	2,593,000.00	-- 1.88%	2,624,484.21 2,624,484.21	97.80 5.10%	2,535,896.31 12,853.36	0.49% (88,587.90)	A2/A A+	0.77 0.75
74153WCQ0	PRICOA GLOBAL FUNDING I 1.15 12/06/2024	1,975,000.00	12/01/2021 1.19%	1,972,965.75 1,972,965.75	96.54 5.39%	1,906,586.00 3,469.97	0.37% (66,379.75)	Aa3/AA- AA-	0.85 0.82
89236TJT3	TOYOTA MOTOR CREDIT CORP 1.45 01/13/2025	2,700,000.00	01/10/2022 1.50%	2,696,382.00 2,696,382.00	96.71 5.04%	2,611,087.08 1,957.50	0.50% (85,294.92)	A1/A+ A+	0.95 0.92
64952WEK5	NEW YORK LIFE GLOBAL FUNDING 1.45 01/14/2025	3,745,000.00	01/11/2022 1.49%	3,740,955.40 3,740,955.40	96.56 5.20%	3,616,171.14 2,564.28	0.70% (124,784.26)	Aaa/AA+ AAA	0.96 0.93
78016EZ59	ROYAL BANK OF CANADA 3.375 04/14/2025	1,270,000.00	04/07/2022 3.39%	1,269,530.10 1,269,530.10	98.21 4.92%	1,247,220.09 12,739.69	0.24% (22,310.01)	A1/A AA-	1.20 1.15
06367WB85	BANK OF MONTREAL 1.85 05/01/2025	2,761,000.00	07/23/2021 0.85%	2,862,660.02 2,862,660.02	96.26 4.97%	2,657,745.12 12,769.62	0.51% (204,914.90)	A2/A- AA-	1.25 1.21
63743HFE7	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 3.45 06/15/2025	940,000.00	04/27/2022 3.46%	939,746.20 939,746.20	98.08 4.91%	921,956.01 4,143.83	0.18% (17,790.19)	A2/A- A	1.37 1.31
46647PCK0	JPMORGAN CHASE & CO 0.969 06/23/2025	1,565,000.00	-- 0.95%	1,565,968.20 1,565,968.20	98.10 5.93%	1,535,276.08 1,600.73	0.30% (30,692.12)	A1/A- AA-	1.39 0.39
40139LBC6	GUARDIAN LIFE GLOBAL FUNDING 0.875 12/10/2025	3,000,000.00	-- 1.12%	2,969,700.00 2,969,700.00	92.83 4.96%	2,784,760.44 3,718.75	0.54% (184,939.56)	Aa1/AA+ NA	1.86 1.80
66815L2A6	NORTHWESTERN MUTUAL GLOBAL FUNDING 0.8 01/14/2026	1,870,000.00	12/06/2021 1.47%	1,820,388.90 1,820,388.90	92.64 4.79%	1,732,321.34 706.44	0.33% (88,067.56)	Aaa/AA+ AAA	1.95 1.89
46647PBK1	JPMORGAN CHASE & CO 2.083 04/22/2026	1,000,000.00	05/20/2021 1.11%	1,037,330.00 1,037,330.00	96.16 6.17%	961,649.48 5,728.25	0.19% (75,680.52)	A1/A- AA-	2.22 1.18
6174468Q5	MORGAN STANLEY 2.188 04/28/2026	1,600,000.00	05/18/2022 3.86%	1,511,376.00 1,511,376.00	96.40 6.15%	1,542,457.47 9,043.73	0.30% 31,081.47	A1/A- A+	2.24 1.19
023135BX3	AMAZON.COM INC 1.0 05/12/2026	4,865,000.00	05/10/2021 1.09%	4,843,983.20 4,843,983.20	92.62 4.44%	4,505,979.40 10,675.97	0.87% (338,003.80)	A1/AA AA-	2.28 2.21
91324PEC2	UNITEDHEALTH GROUP INC 1.15 05/15/2026	805,000.00	-- 1.08%	807,605.05 807,605.05	92.85 4.47%	747,465.86 1,954.36	0.14% (60,139.19)	A2/A+ A	2.28 2.21

## HOLDINGS REPORT



Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss		Maturity Duration
89236TJK2	TOYOTA MOTOR CREDIT CORP 1.125 06/18/2026	3,325,000.00	06/15/2021 1.13%	3,323,537.00 3,323,537.00	92.57 4.45%	3,077,844.30 4,467.97	0.59% (245,692.70)	A1/A+ A+	2.38 2.30
06051GJD2	BANK OF AMERICA CORP 1.319 06/19/2026	3,000,000.00	-- 1.25%	3,007,920.00 3,007,920.00	94.62 5.86%	2,838,741.36 4,616.50	0.55% (169,178.64)	A1/A- AA-	2.38 1.34
57629WDE7	MASSMUTUAL GLOBAL FUNDING II 1.2 07/16/2026	2,272,000.00	08/10/2021 1.21%	2,271,369.92 2,271,369.92	91.56 4.88%	2,080,280.44 1,136.00	0.40% (191,089.48)	Aa3/AA+ AA+	2.45 2.37
58989V2D5	MET TOWER GLOBAL FUNDING 1.25 09/14/2026	1,715,000.00	09/07/2021 1.27%	1,713,422.20 1,713,422.20	91.35 4.80%	1,566,591.39 8,158.16	0.30% (146,830.81)	Aa3/AA- AA-	2.62 2.51
931142ERO	WALMART INC 1.05 09/17/2026	785,000.00	09/08/2021 1.09%	783,516.35 783,516.35	92.20 4.22%	723,766.51 3,068.04	0.14% (59,749.84)	Aa2/AA AA	2.63 2.53
59217GER6	METROPOLITAN LIFE GLOBAL FUNDING I 1.875 01/11/2027	2,485,000.00	01/03/2022 1.90%	2,482,167.10 2,482,167.10	91.90 4.86%	2,283,776.65 2,588.54	0.44% (198,390.45)	Aa3/AA- AA-	2.94 2.80
808513BY0	CHARLES SCHWAB CORP 2.45 03/03/2027	1,300,000.00	03/09/2022 2.73%	1,282,866.00 1,282,866.00	93.37 4.78%	1,213,827.43 13,093.89	0.23% (69,038.57)	A2/A- A	3.08 2.89
89114Tzt2	TORONTO-DOMINION BANK 2.8 03/10/2027	1,900,000.00	03/09/2022 2.97%	1,884,933.00 1,884,933.00	94.58 4.69%	1,796,966.25 20,836.67	0.35% (87,966.75)	A1/A NA	3.10 2.89
06051GHT9	BANK OF AMERICA CORP 3.559 04/23/2027	3,000,000.00	-- 4.38%	2,906,255.64 2,906,255.64	96.64 5.62%	2,899,128.48 29,065.17	0.56% (7,127.16)	A1/A- AA-	3.22 2.09
665859AW4	NORTHERN TRUST CORP 4.0 05/10/2027	1,345,000.00	05/05/2022 4.04%	1,342,821.10 1,342,821.10	98.57 4.47%	1,325,806.58 12,105.00	0.26% (17,014.52)	A2/A+ A+	3.27 3.01
91324PEG3	UNITEDHEALTH GROUP INC 3.7 05/15/2027	1,365,000.00	05/17/2022 3.69%	1,365,638.40 1,365,638.40	97.94 4.38%	1,336,837.33 10,662.17	0.26% (28,801.07)	A2/A+ A	3.28 3.03
22160KAM7	COSTCO WHOLESALE CORP 3.0 05/18/2027	2,500,000.00	07/15/2022 3.53%	2,441,975.00 2,441,975.00	96.43 4.17%	2,410,626.22 15,208.33	0.46% (31,348.78)	Aa3/A+ WR	3.29 3.08
89115A2C5	TORONTO-DOMINION BANK 4.108 06/08/2027	1,400,000.00	08/26/2022 4.18%	1,395,310.00 1,395,310.00	98.13 4.72%	1,373,787.37 8,467.04	0.26% (21,522.63)	A1/A NA	3.35 3.07
756109AU8	REALTY INCOME CORP 3.65 01/15/2028	4,500,000.00	-- 5.00%	4,242,810.00 4,242,810.00	96.00 4.77%	4,319,901.72 7,300.00	0.83% 77,091.72	A3/A- WR	3.96 3.62
24422EWR6	JOHN DEERE CAPITAL CORP 4.75 01/20/2028	2,450,000.00	01/23/2023 4.40%	2,487,705.50 2,487,705.50	101.46 4.34%	2,485,836.71 3,555.90	0.48% (1,868.79)	A2/A A+	3.97 3.58
91324PEP3	UNITEDHEALTH GROUP INC 5.25 02/15/2028	1,500,000.00	02/16/2023 4.75%	1,532,220.00 1,532,220.00	103.22 4.37%	1,548,252.54 36,312.50	0.30% 16,032.54	A2/A+ A	4.04 3.47
57636QAW4	MASTERCARD INC 4.875 03/09/2028	2,090,000.00	03/06/2023 4.90%	2,087,972.70 2,087,972.70	102.80 4.13%	2,148,545.67 40,188.96	0.41% 60,572.97	Aa3/A+ NA	4.10 3.57
037833ET3	APPLE INC 4.0 05/10/2028	1,650,000.00	05/08/2023 4.01%	1,649,083.50 1,649,083.50	99.64 4.09%	1,644,085.18 14,850.00	0.32% (4,998.32)	Aaa/AA+ NA	4.27 3.86

# HOLDINGS REPORT



Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss		Maturity Duration
58933YBH7	MERCK & CO INC 4.05 05/17/2028	1,975,000.00	05/08/2023 4.05%	1,975,392.25 1,975,392.25	99.54 4.17%	1,965,836.22 16,441.88	0.38% (9,556.03)	A1/A+ NA	4.29 3.87
74340XCG4	PROLOGIS LP 4.875 06/15/2028	4,000,000.00	-- 5.11%	3,959,713.70 3,959,713.70	101.35 4.53%	4,054,139.76 24,916.67	0.78% 94,426.06	A3/A NA	4.37 3.82
78016HZS2	ROYAL BANK OF CANADA 5.2 08/01/2028	3,500,000.00	09/12/2023 5.50%	3,454,675.00 3,454,675.00	101.88 4.73%	3,565,807.24 96,561.11	0.69% 111,132.24	A1/A AA-	4.50 3.98
69371RS64	PACCAR FINANCIAL CORP 4.95 08/10/2028	1,670,000.00	08/03/2023 4.99%	1,667,361.40 1,667,361.40	102.46 4.34%	1,711,111.73 39,265.88	0.33% 43,750.33	A1/A+ NA	4.53 3.94
74456QBX3	PUBLIC SERVICE ELECTRIC AND GAS CO 3.65 09/01/2028	3,000,000.00	09/12/2023 5.15%	2,805,270.00 2,805,270.00	96.67 4.46%	2,900,067.45 45,625.00	0.56% 94,797.45	A1/A WR	4.59 4.10
26442CAX2	DUKE ENERGY CAROLINAS LLC 3.95 11/15/2028	3,280,000.00	12/06/2023 4.81%	3,156,836.00 3,156,836.00	98.07 4.40%	3,216,565.75 27,351.56	0.62% 59,729.75	Aa3/A NA	4.79 4.28
66815L2Q1	NORTHWESTERN MUTUAL GLOBAL FUNDING 4.71 01/10/2029	2,400,000.00	-- 4.67%	2,404,556.16 2,404,556.16	100.44 4.61%	2,410,600.01 6,594.00	0.46% 6,043.85	Aaa/AA+ AAA	4.94 4.36
57629W5B2	MASSMUTUAL GLOBAL FUNDING II 4.85 01/17/2029	2,140,000.00	01/09/2024 4.85%	2,139,721.80 2,139,721.80	100.51 4.73%	2,150,979.14 4,036.28	0.41% 11,257.34	Aa3/AA+ AA+	4.96 4.36
46647PAM8	JPMORGAN CHASE & CO 3.509 01/23/2029	3,300,000.00	01/18/2024 5.07%	3,116,157.00 3,116,157.00	95.05 5.20%	3,136,814.37 2,573.27	0.60% 20,657.37	A1/A- AA-	4.98 3.65
<b>Total Corporate</b>		<b>94,536,000.00</b>	<b>3.17%</b>	<b>93,544,281.75</b>	<b>4.80%</b>	<b>91,493,095.64</b> <b>582,972.97</b>	<b>17.62%</b> <b>(2,051,186.11)</b>	<b>A1/A+</b> <b>AA-</b>	<b>3.08</b> <b>2.69</b>
<b>LAIF</b>									
90LAIF\$00	State Pool	52,893,518.58	-- 3.96%	52,893,518.58 52,893,518.58	1.00 3.96%	52,893,518.58 130,707.09	10.19% 0.00	NA/NA NA	0.00 0.00
<b>Total LAIF</b>		<b>52,893,518.58</b>		<b>52,893,518.58</b>	<b>4.03%</b>	<b>52,893,518.58</b> <b>130,707.09</b>	<b>10.19%</b> <b>0.00</b>	<b>NA/NA</b> <b>NA</b>	<b>0.00</b> <b>0.00</b>
<b>MONEY MARKET FUND</b>									
60934N807	FEDERATED HRMS GV O SVC	429,613.88	-- 4.98%	429,613.88 429,613.88	1.00 4.98%	429,613.88 8,521.47	0.08% 0.00	Aaa/ AAAm AA	0.00 0.00
60934N807	FEDERATED HRMS GV O SVC	49,863.62	-- 4.97%	49,863.62 49,863.62	1.00 4.97%	49,863.62 208.80	0.01% (0.00)	Aaa/ AAAm AA	0.00 0.00

# HOLDINGS REPORT



Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Aaa/ AAAm AA	Maturity Duration
<b>Total Money Market Fund</b>		<b>479,477.50</b>		<b>479,477.50</b>	<b>1.00</b> <b>5.00%</b>	<b>479,477.50</b> <b>8,730.27</b>	<b>0.09%</b> <b>(0.00)</b>	<b>AAa/ AAAm AA</b>	<b>0.00</b> <b>0.00</b>
<b>MUNICIPAL BONDS</b>									
13063DRK6	CALIFORNIA ST 2.4 10/01/2024	3,385,000.00	10/16/2019 1.91%	3,462,753.45 3,462,753.45	98.26 5.08%	3,326,134.85 27,080.00	0.64% (136,618.60)	Aa2/AA- AA	0.67 0.64
<b>Total Municipal Bonds</b>		<b>3,385,000.00</b>	<b>10/16/2019</b> <b>1.91%</b>	<b>3,462,753.45</b> <b>3,462,753.45</b>	<b>98.26</b> <b>5.08%</b>	<b>3,326,134.85</b> <b>27,080.00</b>	<b>0.64%</b> <b>(136,618.60)</b>	<b>Aa2/AA- AA</b>	<b>0.67</b> <b>0.64</b>
<b>SUPRANATIONAL</b>									
459058JL8	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 0.5 10/28/2025	6,300,000.00	-- 0.59%	6,272,360.85 6,272,360.85	93.49 4.42%	5,889,945.22 8,137.50	1.13% (382,415.63)	Aaa/AAA NA	1.74 1.70
4581X0DV7	INTER-AMERICAN DEVELOPMENT BANK 0.875 04/20/2026	6,390,000.00	04/13/2021 0.97%	6,360,733.80 6,360,733.80	92.95 4.24%	5,939,300.26 15,686.56	1.14% (421,433.54)	Aaa/AAA NA	2.22 2.15
<b>Total Supranational</b>		<b>12,690,000.00</b>	<b>0.78%</b>	<b>12,633,094.65</b> <b>12,633,094.65</b>	<b>93.22</b> <b>4.33%</b>	<b>11,829,245.49</b> <b>23,824.06</b>	<b>2.28%</b> <b>(803,849.16)</b>	<b>AAa/ AAA NA</b>	<b>1.98</b> <b>1.93</b>
<b>US TREASURY</b>									
912797GM3	UNITED STATES TREASURY 02/08/2024	20,500,000.00	08/14/2023 5.49%	19,969,634.25 19,969,634.25	99.90 4.68%	20,479,080.98 0.00	3.94% 509,446.73	P-1/A-1+ F1+	0.02 0.02
912797GX9	UNITED STATES TREASURY 03/14/2024	22,350,000.00	09/14/2023 5.52%	21,756,086.43 21,756,086.43	99.38 5.22%	22,212,389.26 0.00	4.28% 456,302.83	P-1/A-1+ F1+	0.12 0.11
912797HF7	UNITED STATES TREASURY 04/11/2024	26,000,000.00	10/31/2023 5.52%	25,379,900.00 25,379,900.00	98.99 5.23%	25,736,277.06 0.00	4.96% 356,377.06	P-1/A-1+ F1+	0.19 0.19
912797FH5	UNITED STATES TREASURY 05/16/2024	26,000,000.00	10/31/2023 5.46%	25,256,214.46 25,256,214.46	98.49 4.93%	25,606,930.44 0.00	4.93% 350,715.98	P-1/A-1+ F1+	0.29 0.28
912797FS1	UNITED STATES TREASURY 06/13/2024	31,000,000.00	12/15/2023 5.31%	30,218,896.44 30,218,896.44	98.12 5.07%	30,418,007.86 0.00	5.86% 199,111.42	P-1/A-1+ F1+	0.37 0.36
912828D56	UNITED STATES TREASURY 2.375 08/15/2024	5,000,000.00	12/12/2019 1.75%	5,140,234.38 5,140,234.38	98.56 5.11%	4,928,125.00 54,857.34	0.95% (212,109.38)	Aaa/AA+ AA+	0.54 0.52
9128283D0	UNITED STATES TREASURY 2.25 10/31/2024	4,000,000.00	11/07/2019 1.77%	4,090,468.75 4,090,468.75	98.07 4.92%	3,922,812.48 22,994.51	0.76% (167,656.27)	Aaa/AA+ AA+	0.75 0.72



## HOLDINGS REPORT



Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Aaa/AA+	Maturity Duration
91282ZC7	UNITED STATES TREASURY 1.125 02/28/2025	7,000,000.00	03/18/2020 0.81%	7,108,007.81 7,108,007.81	96.30 4.69%	6,740,781.25 33,317.31	1.30% (367,226.56)	Aaa/AA+ AA+	1.08 1.04
91282CAB7	UNITED STATES TREASURY 0.25 07/31/2025	5,975,000.00	03/12/2021 0.72%	5,854,566.41 5,854,566.41	94.01 4.43%	5,616,966.77 41.04	1.08% (237,599.64)	Aaa/AA+ AA+	1.50 1.46
91282CAM3	UNITED STATES TREASURY 0.25 09/30/2025	3,200,000.00	03/29/2021 0.74%	3,130,375.00 3,130,375.00	93.51 4.34%	2,992,249.98 2,710.38	0.58% (138,125.02)	Aaa/AA+ AA+	1.66 1.62
91282CAT8	UNITED STATES TREASURY 0.25 10/31/2025	6,000,000.00	02/19/2021 0.53%	5,923,125.00 5,923,125.00	93.23 4.32%	5,594,062.50 3,832.42	1.08% (329,062.50)	Aaa/AA+ AA+	1.75 1.70
91282CAZ4	UNITED STATES TREASURY 0.375 11/30/2025	3,800,000.00	03/26/2021 0.77%	3,731,867.19 3,731,867.19	93.20 4.28%	3,541,718.75 2,452.87	0.68% (190,148.44)	Aaa/AA+ AA+	1.83 1.78
91282CCW9	UNITED STATES TREASURY 0.75 08/31/2026	1,570,000.00	09/23/2021 0.90%	1,558,899.61 1,558,899.61	91.95 4.07%	1,443,664.06 4,981.73	0.28% (115,235.55)	Aaa/AA+ AA+	2.58 2.50
91282CCZ2	UNITED STATES TREASURY 0.875 09/30/2026	3,130,000.00	10/18/2021 1.19%	3,083,172.27 3,083,172.27	92.13 4.02%	2,883,634.76 9,278.83	0.56% (199,537.51)	Aaa/AA+ AA+	2.66 2.58
91282CDG3	UNITED STATES TREASURY 1.125 10/31/2026	3,120,000.00	11/15/2021 1.25%	3,100,987.50 3,100,987.50	92.49 4.04%	2,885,756.27 8,967.86	0.56% (215,231.23)	Aaa/AA+ AA+	2.75 2.65
91282CET4	UNITED STATES TREASURY 2.625 05/31/2027	2,400,000.00	06/09/2022 3.07%	2,351,156.25 2,351,156.25	95.83 3.97%	2,299,968.74 10,844.26	0.44% (51,187.51)	Aaa/AA+ AA+	3.33 3.13
91282CEW7	UNITED STATES TREASURY 3.25 06/30/2027	6,650,000.00	-- 3.12%	6,690,380.86 6,690,380.86	97.77 3.96%	6,501,414.06 19,000.00	1.25% (188,966.80)	Aaa/AA+ AA+	3.41 3.18
91282CFB2	UNITED STATES TREASURY 2.75 07/31/2027	1,300,000.00	08/22/2022 3.12%	1,277,960.94 1,277,960.94	96.09 3.96%	1,249,117.19 98.21	0.24% (28,843.75)	Aaa/AA+ AA+	3.50 3.29
91282CFH9	UNITED STATES TREASURY 3.125 08/31/2027	3,450,000.00	-- 3.45%	3,399,517.58 3,399,517.58	97.25 3.96%	3,355,259.76 45,612.98	0.65% (44,257.82)	Aaa/AA+ AA+	3.58 3.30
91282CFM8	UNITED STATES TREASURY 4.125 09/30/2027	2,800,000.00	-- 4.37%	2,770,000.01 2,770,000.01	100.61 3.94%	2,817,062.50 39,131.15	0.54% 47,062.49	Aaa/AA+ AA+	3.66 3.32
91282CFZ9	UNITED STATES TREASURY 3.875 11/30/2027	4,600,000.00	-- 3.74%	4,628,085.94 4,628,085.94	99.76 3.94%	4,589,039.07 30,682.38	0.88% (39,046.87)	Aaa/AA+ AA+	3.83 3.50
91282CGC9	UNITED STATES TREASURY 3.875 12/31/2027	7,000,000.00	-- 3.78%	7,028,945.31 7,028,945.31	99.80 3.93%	6,986,328.16 23,846.15	1.35% (42,617.15)	Aaa/AA+ AA+	3.91 3.59
91282CGH8	UNITED STATES TREASURY 3.5 01/31/2028	7,000,000.00	02/16/2023 4.05%	6,828,007.81 6,828,007.81	98.45 3.92%	6,891,445.33 673.08	1.33% 63,437.52	Aaa/AA+ AA+	4.00 3.69
91282CGP0	UNITED STATES TREASURY 4.0 02/29/2028	7,000,000.00	02/23/2023 4.16%	6,949,960.94 6,949,960.94	100.29 3.92%	7,019,960.92 118,461.54	1.35% 69,999.98	Aaa/AA+ AA+	4.08 3.67
91282CHE4	UNITED STATES TREASURY 3.625 05/31/2028	7,000,000.00	06/14/2023 4.00%	6,884,335.94 6,884,335.94	98.91 3.90%	6,923,437.50 43,678.28	1.33% 39,101.56	Aaa/AA+ AA+	4.33 3.94

# HOLDINGS REPORT



Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Aaa/AA+	Maturity Duration
91282CHX2	UNITED STATES TREASURY 4.375 08/31/2028	1,900,000.00	09/25/2023 4.62%	1,879,960.94 1,879,960.94	102.02 3.89%	1,938,371.09 35,168.27	0.37% 58,410.15	Aaa/AA+ AA+	4.58 4.05
91282CJA0	UNITED STATES TREASURY 4.625 09/30/2028	5,800,000.00	10/04/2023 4.77%	5,763,296.88 5,763,296.88	103.09 3.89%	5,978,984.40 90,882.51	1.15% 215,687.52	Aaa/AA+ AA+	4.67 4.11
91282CJF9	UNITED STATES TREASURY 4.875 10/31/2028	2,000,000.00	10/27/2023 4.79%	2,007,578.13 2,007,578.13	104.22 3.89%	2,084,375.00 24,910.71	0.40% 76,796.87	Aaa/AA+ AA+	4.75 4.17
91282CJN2	UNITED STATES TREASURY 4.375 11/30/2028	3,400,000.00	12/28/2023 3.83%	3,482,875.00 3,482,875.00	102.20 3.87%	3,474,640.61 25,604.51	0.67% (8,234.39)	Aaa/AA+ AA+	4.83 4.30
91282CJR3	UNITED STATES TREASURY 3.75 12/31/2028	11,000,000.00	-- 3.99%	10,883,007.81 10,883,007.81	99.43 3.88%	10,937,265.68 36,263.74	2.11% 54,257.87	Aaa/AA+ AA+	4.92 4.43
<b>Total US Treasury</b>		<b>241,945,000.00</b>	<b>4.23%</b>	<b>238,127,505.84</b> <b>238,127,505.84</b>	<b>98.44</b> <b>4.60%</b>	<b>238,049,127.44</b> <b>688,292.04</b>	<b>45.85%</b> <b>(78,378.39)</b>	<b>Aaa/</b> <b>AAA</b> <b>AAA</b>	<b>1.65</b> <b>1.52</b>
<b>Total Portfolio</b>		<b>530,986,103.97</b>	<b>3.47%</b>	<b>525,731,363.44</b> <b>525,731,363.44</b>	<b>87.64</b> <b>4.55%</b>	<b>519,186,010.43</b> <b>1,961,898.77</b>	<b>100.00%</b> <b>(6,545,353.01)</b>	<b>Aa2/AA</b> <b>AA+</b>	<b>1.90</b> <b>1.67</b>
<b>Total Market Value + Accrued</b>						<b>521,147,909.20</b>			



## TRANSACTION LEDGER



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
<b>ACQUISITIONS</b>										
Purchase	01/02/2024		1,300,000.00	State Pool	1.000	3.98%	(1,300,000.00)	0.00	(1,300,000.00)	0.00
Purchase	01/02/2024	60934N807	346,020.83	FEDERATED HRMS GV O SVC	1.000	4.94%	(346,020.83)	0.00	(346,020.83)	0.00
Purchase	01/03/2024	60934N807	24,477.61	FEDERATED HRMS GV O SVC	1.000	4.94%	(24,477.61)	0.00	(24,477.61)	0.00
Purchase	01/05/2024	91282CJR3	7,000,000.00	UNITED STATES TREASURY 3.75 12/31/2028	99.027	3.97%	(6,931,914.06)	(3,605.77)	(6,935,519.83)	0.00
Purchase	01/05/2024	60934N807	2,186,305.98	FEDERATED HRMS GV O SVC	1.000	4.98%	(2,186,305.98)	0.00	(2,186,305.98)	0.00
Purchase	01/08/2024		1,000,000.00	State Pool	1.000	4.01%	(1,000,000.00)	0.00	(1,000,000.00)	0.00
Purchase	01/08/2024	60934N807	34,287.50	FEDERATED HRMS GV O SVC	1.000	4.98%	(34,287.50)	0.00	(34,287.50)	0.00
Purchase	01/09/2024		800,000.00	State Pool	1.000	3.99%	(800,000.00)	0.00	(800,000.00)	0.00
Purchase	01/10/2024		2,100,000.00	State Pool	1.000	3.99%	(2,100,000.00)	0.00	(2,100,000.00)	0.00
Purchase	01/10/2024		1,900,000.00	State Pool	1.000	3.99%	(1,900,000.00)	0.00	(1,900,000.00)	0.00
Purchase	01/10/2024	66815L2Q1	600,000.00	NORTHWESTERN MUTUAL GLOBAL FUNDING 4.71 01/10/2029	100.305	4.64%	(601,830.00)	0.00	(601,830.00)	0.00
Purchase	01/10/2024	66815L2Q1	384,000.00	NORTHWESTERN MUTUAL GLOBAL FUNDING 4.71 01/10/2029	100.287	4.65%	(385,102.08)	0.00	(385,102.08)	0.00
Purchase	01/10/2024	66815L2Q1	600,000.00	NORTHWESTERN MUTUAL GLOBAL FUNDING 4.71 01/10/2029	100.243	4.65%	(601,458.00)	0.00	(601,458.00)	0.00
Purchase	01/10/2024	66815L2Q1	216,000.00	NORTHWESTERN MUTUAL GLOBAL FUNDING 4.71 01/10/2029	100.163	4.67%	(216,352.08)	0.00	(216,352.08)	0.00
Purchase	01/10/2024	66815L2Q1	600,000.00	NORTHWESTERN MUTUAL GLOBAL FUNDING 4.71 01/10/2029	99.969	4.72%	(599,814.00)	0.00	(599,814.00)	0.00
Purchase	01/11/2024	60934N807	23,296.88	FEDERATED HRMS GV O SVC	1.000	4.98%	(23,296.88)	0.00	(23,296.88)	0.00
Purchase	01/12/2024		148,201.05	State Pool	1.000	3.97%	(148,201.05)	0.00	(148,201.05)	0.00
Purchase	01/12/2024		147,960.96	State Pool	1.000	3.97%	(147,960.96)	0.00	(147,960.96)	0.00
Purchase	01/12/2024	60934N807	2,922,007.28	FEDERATED HRMS GV O SVC	1.000	4.98%	(2,922,007.28)	0.00	(2,922,007.28)	0.00
Purchase	01/16/2024		500,000.00	State Pool	1.000	4.00%	(500,000.00)	0.00	(500,000.00)	0.00
Purchase	01/16/2024	60934N807	792,957.45	FEDERATED HRMS GV O SVC	1.000	4.96%	(792,957.45)	0.00	(792,957.45)	0.00

## TRANSACTION LEDGER



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	01/16/2024	60934N807	190,610.43	FEDERATED HRMS GV O SVC	1.000	4.96%	(190,610.43)	0.00	(190,610.43)	0.00
Purchase	01/17/2024		600,000.00	State Pool	1.000	4.03%	(600,000.00)	0.00	(600,000.00)	0.00
Purchase	01/17/2024	57629W5B2	2,140,000.00	MASSMUTUAL GLOBAL FUNDING II 4.85 01/17/2029	99.987	4.85%	(2,139,721.80)	0.00	(2,139,721.80)	0.00
Purchase	01/18/2024	60934N807	32,883.53	FEDERATED HRMS GV O SVC	1.000	4.99%	(32,883.53)	0.00	(32,883.53)	0.00
Purchase	01/18/2024	60934N807	10.14	FEDERATED HRMS GV O SVC	1.000	4.99%	(10.14)	0.00	(10.14)	0.00
Purchase	01/22/2024		1,800,000.00	State Pool	1.000	4.04%	(1,800,000.00)	0.00	(1,800,000.00)	0.00
Purchase	01/22/2024	60934N807	4,987,381.55	FEDERATED HRMS GV O SVC	1.000	4.98%	(4,987,381.55)	0.00	(4,987,381.55)	0.00
Purchase	01/22/2024	60934N807	78,310.93	FEDERATED HRMS GV O SVC	1.000	4.98%	(78,310.93)	0.00	(78,310.93)	0.00
Purchase	01/23/2024		900,000.00	State Pool	1.000	4.04%	(900,000.00)	0.00	(900,000.00)	0.00
Purchase	01/23/2024	46647PAM8	3,300,000.00	JPMORGAN CHASE & CO 3.509 01/23/2029	94.429	4.78%	(3,116,157.00)	0.00	(3,116,157.00)	0.00
Purchase	01/24/2024		2,000,000.00	State Pool	1.000	4.03%	(2,000,000.00)	0.00	(2,000,000.00)	0.00
Purchase	01/25/2024	60934N807	102,389.74	FEDERATED HRMS GV O SVC	1.000	4.98%	(102,389.74)	0.00	(102,389.74)	0.00
Purchase	01/25/2024	60934N807	168,605.35	FEDERATED HRMS GV O SVC	1.000	4.98%	(168,605.35)	0.00	(168,605.35)	0.00
Purchase	01/26/2024	91282CJR3	4,000,000.00	UNITED STATES TREASURY 3.75 12/31/2028	98.777	4.03%	(3,951,093.75)	(10,714.29)	(3,961,808.04)	0.00
Purchase	01/26/2024	60934N807	595.26	FEDERATED HRMS GV O SVC	1.000	4.99%	(595.26)	0.00	(595.26)	0.00
Purchase	01/29/2024		9,500,000.00	State Pool	1.000	4.02%	(9,500,000.00)	0.00	(9,500,000.00)	0.00
Purchase	01/29/2024		9,400,000.00	State Pool	1.000	4.02%	(9,400,000.00)	0.00	(9,400,000.00)	0.00
Purchase	01/30/2024		900,000.00	State Pool	1.000	4.03%	(900,000.00)	0.00	(900,000.00)	0.00
Purchase	01/31/2024	60934N807	147,843.75	FEDERATED HRMS GV O SVC	1.000	5.00%	(147,843.75)	0.00	(147,843.75)	0.00
<b>Total Purchase</b>			<b>63,874,146.22</b>				<b>(63,577,588.99)</b>	<b>(14,320.06)</b>	<b>(63,591,909.05)</b>	<b>0.00</b>
<b>TOTAL ACQUISITIONS</b>			<b>63,874,146.22</b>				<b>(63,577,588.99)</b>	<b>(14,320.06)</b>	<b>(63,591,909.05)</b>	<b>0.00</b>
<b>DISPOSITIONS</b>										
Sale	01/03/2024		(200,000.00)	State Pool	1.000	3.98%	200,000.00	0.00	200,000.00	0.00
Sale	01/04/2024		(2,700,000.00)	State Pool	1.000	4.00%	2,700,000.00	0.00	2,700,000.00	0.00
Sale	01/04/2024		(1,700,000.00)	State Pool	1.000	4.00%	1,700,000.00	0.00	1,700,000.00	0.00
Sale	01/05/2024	91282CED9	(7,000,000.00)	UNITED STATES TREASURY 1.75 03/15/2025	96.590	2.65%	6,761,289.06	(37,692.31)	6,798,981.37	(61,796.88)

## TRANSACTION LEDGER



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Sale	01/05/2024	66815L2J7	(2,350,000.00)	NORTHWESTERN MUTUAL GLOBAL FUNDING 4.0 07/01/2025	98.800	4.01%	2,321,800.00	(1,044.44)	2,322,844.44	(27,401.00)
Sale	01/10/2024	60934N807	(194,830.00)	FEDERATED HRMS GV O SVC	1.000	4.98%	194,830.00	0.00	194,830.00	0.00
Sale	01/10/2024	60934N807	(2,209,726.16)	FEDERATED HRMS GV O SVC	1.000	4.98%	2,209,726.16	0.00	2,209,726.16	0.00
Sale	01/11/2024		(100,000.00)	State Pool	1.000	3.97%	100,000.00	0.00	100,000.00	0.00
Sale	01/12/2024	69371RR73	(2,970,000.00)	PACCAR FINANCIAL CORP 2.85 04/07/2025	97.632	2.86%	2,899,670.40	(22,336.88)	2,922,007.28	(69,557.40)
Sale	01/17/2024	60934N807	(2,139,721.80)	FEDERATED HRMS GV O SVC	1.000	4.96%	2,139,721.80	0.00	2,139,721.80	0.00
Sale	01/18/2024		(2,400,000.00)	State Pool	1.000	4.04%	2,400,000.00	0.00	2,400,000.00	0.00
Sale	01/18/2024		(2,300,000.00)	State Pool	1.000	4.04%	2,300,000.00	0.00	2,300,000.00	0.00
Sale	01/22/2024	46647PCH7	(3,295,000.00)	JPMORGAN CHASE & CO 0.824 06/01/2025	98.120	0.82%	3,233,054.00	(3,846.36)	3,236,900.36	(66,214.65)
Sale	01/23/2024	60934N807	(3,116,157.00)	FEDERATED HRMS GV O SVC	1.000	4.98%	3,116,157.00	0.00	3,116,157.00	0.00
Sale	01/25/2024		(800,000.00)	State Pool	1.000	4.04%	800,000.00	0.00	800,000.00	0.00
Sale	01/25/2024		(1,800,000.00)	State Pool	1.000	4.04%	1,800,000.00	0.00	1,800,000.00	0.00
Sale	01/26/2024	60934N807	(3,647,956.36)	FEDERATED HRMS GV O SVC	1.000	4.99%	3,647,956.36	0.00	3,647,956.36	0.00
Sale	01/26/2024	60934N807	(313,851.68)	FEDERATED HRMS GV O SVC	1.000	4.99%	313,851.68	0.00	313,851.68	0.00
Sale	01/26/2024	60934N807	(595.26)	FEDERATED HRMS GV O SVC	1.000	4.99%	595.26	0.00	595.26	0.00
Sale	01/31/2024		(2,500,000.00)	State Pool	1.000	4.03%	2,500,000.00	0.00	2,500,000.00	0.00
Sale	01/31/2024		(1,600,000.00)	State Pool	1.000	4.03%	1,600,000.00	0.00	1,600,000.00	0.00
<b>Total Sale</b>			<b>(43,337,838.26)</b>				<b>42,938,651.72</b>	<b>(64,919.99)</b>	<b>43,003,571.71</b>	
<b>TOTAL DISPOSITIONS</b>			<b>(43,337,838.26)</b>				<b>42,938,651.72</b>	<b>(64,919.99)</b>	<b>43,003,571.71</b>	
<b>OTHER TRANSACTIONS</b>										
Cash Transfer	01/02/2024	CCYUSD	1,300,000.00	Cash		0.00%	1,300,000.00	0.00	1,300,000.00	0.00
Cash Transfer	01/03/2024	CCYUSD	(200,000.00)	Cash		0.00%	(200,000.00)	0.00	(200,000.00)	0.00
Cash Transfer	01/04/2024	CCYUSD	(4,400,000.00)	Cash		0.00%	(4,400,000.00)	0.00	(4,400,000.00)	0.00
Cash Transfer	01/08/2024	CCYUSD	1,000,000.00	Cash		0.00%	1,000,000.00	0.00	1,000,000.00	0.00
Cash Transfer	01/09/2024	CCYUSD	800,000.00	Cash		0.00%	800,000.00	0.00	800,000.00	0.00
Cash Transfer	01/10/2024	CCYUSD	4,000,000.00	Cash		0.00%	4,000,000.00	0.00	4,000,000.00	0.00

## TRANSACTION LEDGER



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Cash Transfer	01/11/2024	CCYUSD	(100,000.00)	Cash		0.00%	(100,000.00)	0.00	(100,000.00)	0.00
Cash Transfer	01/16/2024	CCYUSD	500,000.00	Cash		0.00%	500,000.00	0.00	500,000.00	0.00
Cash Transfer	01/17/2024	CCYUSD	600,000.00	Cash		0.00%	600,000.00	0.00	600,000.00	0.00
Cash Transfer	01/18/2024	CCYUSD	(4,700,000.00)	Cash		0.00%	(4,700,000.00)	0.00	(4,700,000.00)	0.00
Cash Transfer	01/22/2024	CCYUSD	1,800,000.00	Cash		0.00%	1,800,000.00	0.00	1,800,000.00	0.00
Cash Transfer	01/23/2024	CCYUSD	900,000.00	Cash		0.00%	900,000.00	0.00	900,000.00	0.00
Cash Transfer	01/24/2024	CCYUSD	2,000,000.00	Cash		0.00%	2,000,000.00	0.00	2,000,000.00	0.00
Cash Transfer	01/25/2024	CCYUSD	(2,600,000.00)	Cash		0.00%	(2,600,000.00)	0.00	(2,600,000.00)	0.00
Cash Transfer	01/29/2024	CCYUSD	18,900,000.00	Cash		0.00%	18,900,000.00	0.00	18,900,000.00	0.00
Cash Transfer	01/30/2024	CCYUSD	900,000.00	Cash		0.00%	900,000.00	0.00	900,000.00	0.00
Cash Transfer	01/31/2024	CCYUSD	(4,100,000.00)	Cash		0.00%	(4,100,000.00)	0.00	(4,100,000.00)	0.00
<b>Total Cash Transfer</b>			<b>16,600,000.00</b>				<b>16,600,000.00</b>	<b>0.00</b>	<b>16,600,000.00</b>	<b>0.00</b>
Coupon	01/01/2024	3137BSP72	0.00	FHMS K-058 A2 2.653 08/25/2026		1.37%	3,316.25	0.00	3,316.25	0.00
Coupon	01/01/2024	3137BSRE5	0.00	FHMS K-059 A2 3.12 09/25/2026		2.09%	7,800.00	0.00	7,800.00	0.00
Coupon	01/01/2024	3137FBBX3	0.00	FHMS K-068 A2 3.244 08/25/2027		4.67%	7,163.83	0.00	7,163.83	0.00
Coupon	01/01/2024	3137FEBQ2	0.00	FHMS K-072 A2 3.444 12/25/2027		4.56%	13,460.30	0.00	13,460.30	0.00
Coupon	01/01/2024	3137FETN0	0.00	FHMS K-073 A2 3.35 01/25/2028		4.42%	16,750.00	0.00	16,750.00	0.00
Coupon	01/01/2024	3137F4D41	0.00	FHMS K-074 A2 3.6 01/25/2028		4.22%	9,000.00	0.00	9,000.00	0.00
Coupon	01/01/2024	3137FGR31	0.00	FHMS K-078 A2 3.854 06/25/2028		4.35%	6,413.70	0.00	6,413.70	0.00
Coupon	01/01/2024	3137FJEH8	0.00	FHMS K-081 A2 3.9 08/25/2028		4.85%	10,231.00	0.00	10,231.00	0.00
Coupon	01/01/2024	3137FJKE8	0.00	FHMS K-082 A2 3.92 09/25/2028		4.70%	8,166.67	0.00	8,166.67	0.00
Coupon	01/01/2024	3137FG6X8	0.00	FHMS K-077 A2 3.85 05/25/2028		4.21%	17,068.33	0.00	17,068.33	0.00
Coupon	01/01/2024	66815L2J7	0.00	NORTHWESTERN MUTUAL GLOBAL FUNDING 4.0 07/01/2025		4.01%	47,000.00	0.00	47,000.00	0.00

## TRANSACTION LEDGER



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Coupon	01/07/2024	3135G0X24	0.00	FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.625 01/07/2025		1.31%	34,287.50	0.00	34,287.50	0.00
Coupon	01/11/2024	59217GER6	0.00	METROPOLITAN LIFE GLOBAL FUNDING I 1.875 01/11/2027		1.90%	23,296.88	0.00	23,296.88	0.00
Coupon	01/13/2024	89236TJT3	0.00	TOYOTA MOTOR CREDIT CORP 1.45 01/13/2025		1.50%	19,575.00	0.00	19,575.00	0.00
Coupon	01/14/2024	66815L2A6	0.00	NORTHWESTERN MUTUAL GLOBAL FUNDING 0.8 01/14/2026		1.47%	7,480.00	0.00	7,480.00	0.00
Coupon	01/14/2024	64952WEK5	0.00	NEW YORK LIFE GLOBAL FUNDING 1.45 01/14/2025		1.49%	27,151.25	0.00	27,151.25	0.00
Coupon	01/15/2024	44891RAC4	0.00	HART 2020-C A3 0.38 05/15/2025		0.39%	53.96	0.00	53.96	0.00
Coupon	01/15/2024	89240BAC2	0.00	TAOT 2021-A A3 0.26 05/15/2025		0.26%	105.06	0.00	105.06	0.00
Coupon	01/15/2024	44933LAC7	0.00	HART 2021-A A3 0.38 09/15/2025		0.38%	122.72	0.00	122.72	0.00
Coupon	01/15/2024	47789QAC4	0.00	JDOT 2021-B A3 0.52 03/16/2026		0.52%	340.60	0.00	340.60	0.00
Coupon	01/15/2024	89238JAC9	0.00	TAOT 2021-D A3 0.71 04/15/2026		0.71%	399.72	0.00	399.72	0.00
Coupon	01/15/2024	44935FAD6	0.00	HART 2021-C A3 0.74 05/15/2026		0.75%	310.85	0.00	310.85	0.00
Coupon	01/15/2024	44891WAC3	0.00	HALST 2022-A A3 1.16 01/15/2025		1.16%	486.19	0.00	486.19	0.00
Coupon	01/15/2024	43815BAC4	0.00	HAROT 2022-1 A3 1.88 05/15/2026		1.88%	2,522.71	0.00	2,522.71	0.00
Coupon	01/15/2024	448977AD0	0.00	HART 2022-A A3 2.22 10/15/2026		2.22%	2,425.30	0.00	2,425.30	0.00
Coupon	01/15/2024	47787JAC2	0.00	JDOT 2022 A3 0.36 09/15/2026		2.33%	1,650.08	0.00	1,650.08	0.00
Coupon	01/15/2024	47800CAC0	0.00	JDOT 2023 A3 5.01 11/15/2027		5.01%	7,849.00	0.00	7,849.00	0.00
Coupon	01/15/2024	161571HT4	0.00	CHAIT 2023-1 A 5.16 09/15/2028		5.17%	15,673.50	0.00	15,673.50	0.00

## TRANSACTION LEDGER



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Coupon	01/15/2024	756109AU8	0.00	REALTY INCOME CORP 3.65 01/15/2028		5.00%	82,125.00	0.00	82,125.00	0.00
Coupon	01/15/2024	02582JIT8	0.00	AMXCA 2022-2 A 3.39 05/17/2027		3.39%	7,811.13	0.00	7,811.13	0.00
Coupon	01/16/2024	362554AC1	0.00	GMCAR 2021-4 A3 0.68 09/16/2026		0.68%	318.43	0.00	318.43	0.00
Coupon	01/16/2024	380146AC4	0.00	GMCAR 2022-1 A3 1.23 11/16/2026		1.26%	577.93	0.00	577.93	0.00
Coupon	01/16/2024	57629WDE7	0.00	MASSMUTUAL GLOBAL FUNDING II 1.2 07/16/2026		1.21%	13,632.00	0.00	13,632.00	0.00
Coupon	01/18/2024	43813KAC6	0.00	HAROT 2020-3 A3 0.37 10/18/2024		0.37%	10.14	0.00	10.14	0.00
Coupon	01/20/2024	36265MAC9	0.00	GMALT 2022-1 A3 1.9 03/20/2025		1.90%	1,653.04	0.00	1,653.04	0.00
Coupon	01/20/2024	89238LAC4	0.00	TLOT 2022-A A3 1.96 02/20/2025		1.96%	2,540.50	0.00	2,540.50	0.00
Coupon	01/20/2024	92348KAV5	0.00	VZMT 2022-5 A1A 3.72 07/20/2027		3.72%	3,565.00	0.00	3,565.00	0.00
Coupon	01/20/2024	24422EWR6	0.00	JOHN DEERE CAPITAL CORP 4.75 01/20/2028		4.40%	58,187.50	0.00	58,187.50	0.00
Coupon	01/21/2024	3137EAEU9	0.00	FEDERAL HOME LOAN MORTGAGE CORP 0.375 07/21/2025		0.45%	11,812.50	0.00	11,812.50	0.00
Coupon	01/21/2024	43813GAC5	0.00	HAROT 2021-1 A3 0.27 04/21/2025		0.27%	28.81	0.00	28.81	0.00
Coupon	01/21/2024	43815GAC3	0.00	HAROT 2021-4 A3 0.88 01/21/2026		0.89%	523.58	0.00	523.58	0.00
Coupon	01/25/2024	05601XAC3	0.00	BMWLT 2022-1 A3 1.03 03/25/2025		1.10%	238.34	0.00	238.34	0.00
Coupon	01/25/2024	05602RAD3	0.00	BMWOT 2022-A A3 3.21 08/25/2026		3.21%	2,781.32	0.00	2,781.32	0.00
Coupon	01/31/2024	91282CAB7	0.00	UNITED STATES TREASURY 0.25 07/31/2025		0.72%	7,468.75	0.00	7,468.75	0.00
Coupon	01/31/2024	91282CFB2	0.00	UNITED STATES TREASURY 2.75 07/31/2027		3.12%	17,875.00	0.00	17,875.00	0.00

## TRANSACTION LEDGER



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Coupon	01/31/2024	91282CGH8	0.00	UNITED STATES TREASURY 3.5 01/31/2028		4.05%	122,500.00	0.00	122,500.00	0.00
<b>Total Coupon</b>			<b>0.00</b>				<b>623,749.37</b>	<b>0.00</b>	<b>623,749.37</b>	<b>0.00</b>
Dividend	01/03/2024	60934N807	0.00	FEDERATED HRMS GV O SVC		4.94%	24,426.63	0.00	24,477.61	0.00
Dividend	01/31/2024	60934N807	0.00	FEDERATED HRMS GV O SVC		4.98%	65.66	0.00	8,730.27	0.00
<b>Total Dividend</b>			<b>0.00</b>				<b>24,492.30</b>	<b>0.00</b>	<b>33,207.88</b>	<b>0.00</b>
Principal Paydown	01/15/2024	89240BAC2	95,665.57	TAOT 2021-A A3 0.26 05/15/2025		0.26%	95,665.57	--	95,665.57	17.75
Principal Paydown	01/15/2024	44933LAC7	59,925.82	HART 2021-A A3 0.38 09/15/2025		0.38%	59,925.82	--	59,925.82	6.31
Principal Paydown	01/15/2024	44891RAC4	59,833.80	HART 2020-C A3 0.38 05/15/2025		0.39%	59,833.80	--	59,833.80	13.78
Principal Paydown	01/15/2024	47789QAC4	66,572.50	JDOT 2021-B A3 0.52 03/16/2026		0.52%	66,572.50	--	66,572.50	5.94
Principal Paydown	01/15/2024	89238JAC9	46,183.58	TAOT 2021-D A3 0.71 04/15/2026		0.71%	46,183.58	--	46,183.58	0.98
Principal Paydown	01/15/2024	44935FAD6	38,826.55	HART 2021-C A3 0.74 05/15/2026		0.75%	38,826.55	--	38,826.55	8.67
Principal Paydown	01/15/2024	44891WAC3	123,494.86	HALST 2022-A A3 1.16 01/15/2025		1.16%	123,494.86	--	123,494.86	2.73
Principal Paydown	01/15/2024	43815BAC4	101,059.49	HAROT 2022-1 A3 1.88 05/15/2026		1.88%	101,059.49	--	101,059.49	15.20
Principal Paydown	01/15/2024	448977AD0	78,566.66	HART 2022-A A3 2.22 10/15/2026		2.22%	78,566.66	--	78,566.66	3.02
Principal Paydown	01/15/2024	47787JAC2	54,728.94	JDOT 2022 A3 0.36 09/15/2026		2.33%	54,728.94	--	54,728.94	12.10
Principal Paydown	01/16/2024	362554AC1	35,376.88	GMCAR 2021-4 A3 0.68 09/16/2026		0.68%	35,376.88	--	35,376.88	0.91
Principal Paydown	01/16/2024	380146AC4	32,722.80	GMCAR 2022-1 A3 1.23 11/16/2026		1.26%	32,722.80	--	32,722.80	2.85
Principal Paydown	01/18/2024	43813KAC6	32,883.53	HAROT 2020-3 A3 0.37 10/18/2024		0.37%	32,883.53	--	32,883.53	4.83
Principal Paydown	01/20/2024	36265MAC9	227,360.43	GMALT 2022-1 A3 1.9 03/20/2025		1.90%	227,360.43	--	227,360.43	1.95

## TRANSACTION LEDGER



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Principal Paydown	01/20/2024	89238LAC4	293,449.36	TLOT 2022-A A3 1.96 02/20/2025		1.96%	293,449.36	--	293,449.36	46.19
Principal Paydown	01/20/2024	92348KAV5	1,150,000.00	VZMT 2022-5 A1A 3.72 07/20/2027		3.72%	1,150,000.00	--	1,150,000.00	50.60
Principal Paydown	01/21/2024	43813GAC5	26,409.08	HAROT 2021-1 A3 0.27 04/21/2025		0.27%	26,409.08	--	26,409.08	0.48
Principal Paydown	01/21/2024	43815GAC3	53,262.32	HAROT 2021-4 A3 0.88 01/21/2026		0.89%	53,262.32	--	53,262.32	11.22
Principal Paydown	01/25/2024	05601XAC3	102,795.78	BMWLT 2022-1 A3 1.03 03/25/2025		1.10%	102,795.78	--	102,795.78	15.37
Principal Paydown	01/25/2024	05602RAD3	65,809.57	BMWOT 2022-A A3 3.21 08/25/2026		3.21%	65,809.57	--	65,809.57	3.43
<b>Total Principal Paydown</b>			<b>2,744,927.52</b>				<b>2,744,927.52</b>	<b>--</b>	<b>2,744,927.52</b>	<b>224.31</b>
Transfer In	01/22/2024	60934N807	595.26	FEDERATED HRMS GV O SVC	1.000	4.99%	(595.26)	0.00	0.00	0.00
<b>Total Transfer In</b>			<b>595.26</b>				<b>(595.26)</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
Transfer Out	01/30/2024	60934N807	(595.26)	FEDERATED HRMS GV O SVC	1.000	4.99%	595.26	0.00	0.00	0.00
<b>Total Transfer Out</b>			<b>(595.26)</b>				<b>595.26</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>TOTAL OTHER TRANSACTIONS</b>			<b>19,344,927.52</b>				<b>19,993,169.18</b>	<b>0.00</b>	<b>20,001,884.77</b>	<b>224.31</b>



## INCOME EARNED



Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
60934N807			64,331.55 12,037,984.21 (11,622,838.26) 479,477.50	0.00 24,477.61 8,730.27 33,207.88	0.00 0.00 0.00 33,207.88	33,207.88
			<b>64,331.55</b> <b>12,037,984.21</b> <b>(11,622,838.26)</b> <b>479,477.50</b>	<b>0.00</b> <b>24,477.61</b> <b>8,730.27</b> <b>33,207.88</b>	<b>0.00</b> <b>0.00</b> <b>0.00</b> <b>33,207.88</b>	
<b>Total</b>		<b>479,477.50</b>	<b>479,477.50</b>	<b>33,207.88</b>	<b>33,207.88</b>	<b>33,207.88</b>
<b>CASH &amp; EQUIVALENTS</b>						
CCYUSD	Cash		(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
CCYUSD	Receivable		574,480.52 0.00 0.00 139,437.36	275,459.69 0.00 139,437.36 0.00	0.00 0.00 0.00 0.00	0.00
		<b>139,437.36</b>	<b>574,480.52</b> <b>0.00</b> <b>0.00</b> <b>139,437.36</b>	<b>275,459.69</b> <b>0.00</b> <b>139,437.36</b> <b>0.00</b>	<b>0.00</b> <b>0.00</b> <b>0.00</b> <b>0.00</b>	<b>0.00</b>
<b>Total Cash &amp; Equivalents</b>		<b>139,437.36</b>	<b>139,437.36</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>FIXED INCOME</b>						
023135BX3	AMAZON.COM INC 1.0 05/12/2026	05/10/2021 05/12/2021 4,865,000.00	4,843,983.20 0.00 0.00 4,843,983.20	6,621.81 0.00 10,675.97 4,054.17	0.00 0.00 0.00 4,054.17	4,054.17
02582JIT8	AMXCA 2022-2 A 3.39 05/17/2027	05/17/2022 05/24/2022 2,765,000.00	2,764,388.38 0.00 0.00 2,764,388.38	4,165.93 7,811.13 4,165.93 7,811.13	0.00 0.00 0.00 7,811.13	7,811.13
037833ET3	APPLE INC 4.0 05/10/2028	05/08/2023 05/10/2023 1,650,000.00	1,649,083.50 0.00 0.00 1,649,083.50	9,350.00 0.00 14,850.00 5,500.00	0.00 0.00 0.00 5,500.00	5,500.00

## INCOME EARNED



Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
05601XAC3	BMWLT 2022-1 A3 1.03 03/25/2025	01/11/2022 01/19/2022 157,207.33	259,964.24 0.00 (102,780.41) 157,183.83	47.67 238.34 28.82 219.49	0.00 0.00 0.00 219.49	219.49
05602RAD3	BMWOT 2022-A A3 3.21 08/25/2026	05/10/2022 05/18/2022 973,935.80	1,039,691.30 0.00 (65,806.14) 973,885.16	556.26 2,781.32 521.06 2,746.11	0.00 0.00 0.00 2,746.11	2,746.11
06051GHT9	BANK OF AMERICA CORP 3.559 04/23/2027	3,000,000.00	2,906,255.64 0.00 0.00 2,906,255.64	20,167.67 0.00 29,065.17 8,897.50	0.00 0.00 0.00 8,897.50	8,897.50
06051GJD2	BANK OF AMERICA CORP 1.319 06/19/2026	3,000,000.00	3,007,920.00 0.00 0.00 3,007,920.00	1,319.00 0.00 4,616.50 3,297.50	0.00 0.00 0.00 3,297.50	3,297.50
06367WB85	BANK OF MONTREAL 1.85 05/01/2025	07/23/2021 07/27/2021 2,761,000.00	2,862,660.02 0.00 0.00 2,862,660.02	8,513.08 0.00 12,769.62 4,256.54	0.00 0.00 0.00 4,256.54	4,256.54
13063DRK6	CALIFORNIA ST 2.4 10/01/2024	10/16/2019 10/24/2019 3,385,000.00	3,462,753.45 0.00 0.00 3,462,753.45	20,310.00 0.00 27,080.00 6,770.00	0.00 0.00 0.00 6,770.00	6,770.00
14913Q3B3	CATERPILLAR FINANCIAL SERVICES CORP 2.15 11/08/2024	2,593,000.00	2,624,484.21 0.00 0.00 2,624,484.21	8,207.57 0.00 12,853.36 4,645.79	0.00 0.00 0.00 4,645.79	4,645.79
161571HT4	CHAIT 2023-1 A 5.16 09/15/2028	09/07/2023 09/15/2023 3,645,000.00	3,643,989.61 0.00 0.00 3,643,989.61	8,359.20 15,673.50 8,359.20 15,673.50	0.00 0.00 0.00 15,673.50	15,673.50
22160KAM7	COSTCO WHOLESALE CORP 3.0 05/18/2027	07/15/2022 07/19/2022 2,500,000.00	2,441,975.00 0.00 0.00 2,441,975.00	8,958.33 0.00 15,208.33 6,250.00	0.00 0.00 0.00 6,250.00	6,250.00

## INCOME EARNED



Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
24422EWR6	JOHN DEERE CAPITAL CORP 4.75 01/20/2028	01/23/2023 01/25/2023 2,450,000.00	2,487,705.50 0.00 0.00 2,487,705.50	52,045.49 58,187.50 3,555.90 9,697.92	0.00 0.00 0.00 9,697.92	9,697.92
26442CAX2	DUKE ENERGY CAROLINAS LLC 3.95 11/15/2028	12/06/2023 12/08/2023 3,280,000.00	3,156,836.00 0.00 0.00 3,156,836.00	16,554.89 0.00 27,351.56 10,796.67	0.00 0.00 0.00 10,796.67	10,796.67
3130A1XJ2	FEDERAL HOME LOAN BANKS 2.875 06/14/2024	5,500,000.00	5,740,000.40 0.00 0.00 5,740,000.40	7,467.01 0.00 20,644.10 13,177.08	0.00 0.00 0.00 13,177.08	13,177.08
3130A2UW4	FEDERAL HOME LOAN BANKS 2.875 09/13/2024	09/13/2019 09/16/2019 4,000,000.00	4,206,760.00 0.00 0.00 4,206,760.00	34,500.00 0.00 44,083.33 9,583.33	0.00 0.00 0.00 9,583.33	9,583.33
3130AQF40	FEDERAL HOME LOAN BANKS 1.0 12/20/2024	12/21/2021 12/22/2021 4,300,000.00	4,297,205.00 0.00 0.00 4,297,205.00	1,313.89 0.00 4,897.22 3,583.33	0.00 0.00 0.00 3,583.33	3,583.33
3130AWN63	FEDERAL HOME LOAN BANKS 4.0 06/30/2028	08/21/2023 08/23/2023 3,000,000.00	2,931,360.00 0.00 0.00 2,931,360.00	55,666.67 55,333.33 10,333.33 10,000.00	0.00 0.00 0.00 10,000.00	10,000.00
3135G03U5	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.625 04/22/2025	04/22/2020 04/24/2020 5,270,000.00	5,259,143.80 0.00 0.00 5,259,143.80	6,313.02 0.00 9,057.81 2,744.79	0.00 0.00 0.00 2,744.79	2,744.79
3135G04Z3	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.5 06/17/2025	6,200,000.00	6,196,731.90 0.00 0.00 6,196,731.90	1,205.56 0.00 3,788.89 2,583.33	0.00 0.00 0.00 2,583.33	2,583.33
3135G05X7	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.375 08/25/2025	6,285,000.00	6,260,439.20 0.00 0.00 6,260,439.20	8,249.06 0.00 10,213.12 1,964.06	0.00 0.00 0.00 1,964.06	1,964.06

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3135G06G3	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.5 11/07/2025	6,300,000.00	6,279,895.00 0.00 0.00 6,279,895.00	4,725.00 0.00 7,350.00 2,625.00	0.00 0.00 0.00 2,625.00	2,625.00
3135G0W66	FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.625 10/15/2024	3,500,000.00	3,564,275.00 0.00 0.00 3,564,275.00	12,006.94 0.00 16,746.53 4,739.58	0.00 0.00 0.00 4,739.58	4,739.58
3135G0X24	FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.625 01/07/2025	4,220,000.00	4,282,878.20 0.00 0.00 4,282,878.20	33,144.58 34,287.50 4,571.67 5,714.58	0.00 0.00 0.00 5,714.58	5,714.58
3137BSP72	FHMS K-058 A2 2.653 08/25/2026	11/12/2021 11/17/2021 1,500,000.00	1,586,425.78 0.00 0.00 1,586,425.78	3,316.25 3,316.25 3,316.25 3,316.25	0.00 0.00 0.00 3,316.25	3,316.25
3137BSRE5	FHMS K-059 A2 3.12 09/25/2026	02/18/2022 02/24/2022 3,000,000.00	3,128,437.50 0.00 0.00 3,128,437.50	7,800.00 7,800.00 7,800.00 7,800.00	0.00 0.00 0.00 7,800.00	7,800.00
3137EAEP0	FEDERAL HOME LOAN MORTGAGE CORP 1.5 02/12/2025	02/13/2020 02/14/2020 6,575,000.00	6,569,937.25 0.00 0.00 6,569,937.25	38,080.21 0.00 46,298.96 8,218.75	0.00 0.00 0.00 8,218.75	8,218.75
3137EAEU9	FEDERAL HOME LOAN MORTGAGE CORP 0.375 07/21/2025	6,300,000.00	6,277,899.60 0.00 0.00 6,277,899.60	10,500.00 11,812.50 656.25 1,968.75	0.00 0.00 0.00 1,968.75	1,968.75
3137EAEX3	FEDERAL HOME LOAN MORTGAGE CORP 0.375 09/23/2025	6,295,000.00	6,276,346.05 0.00 0.00 6,276,346.05	6,426.15 0.00 8,393.33 1,967.19	0.00 0.00 0.00 1,967.19	1,967.19
3137F4D41	FHMS K-074 A2 3.6 01/25/2028	03/16/2023 03/21/2023 3,000,000.00	2,911,054.69 0.00 0.00 2,911,054.69	9,000.00 9,000.00 9,000.00 9,000.00	0.00 0.00 0.00 9,000.00	9,000.00

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3137FBBX3	FHMS K-068 A2 3.244 08/25/2027	11/02/2022 11/07/2022 2,650,000.00	2,482,408.20 0.00 0.00 2,482,408.20	7,163.83 7,163.83 7,163.83 7,163.83	0.00 0.00 0.00 7,163.83	7,163.83
3137FEBQ2	FHMS K-072 A2 3.444 12/25/2027	07/20/2023 07/25/2023 4,690,000.00	4,471,072.27 0.00 0.00 4,471,072.27	13,460.30 13,460.30 13,460.30 13,460.30	0.00 0.00 0.00 13,460.30	13,460.30
3137FETN0	FHMS K-073 A2 3.35 01/25/2028	6,000,000.00	5,707,999.69 0.00 0.00 5,707,999.69	16,750.00 16,750.00 16,750.00 16,750.00	0.00 0.00 0.00 16,750.00	16,750.00
3137FG6X8	FHMS K-077 A2 3.85 05/25/2028	5,320,000.00	5,229,125.01 0.00 0.00 5,229,125.01	17,068.33 17,068.33 17,068.33 17,068.33	0.00 0.00 0.00 17,068.33	17,068.33
3137FGR31	FHMS K-078 A2 3.854 06/25/2028	06/22/2023 06/27/2023 1,997,000.00	1,951,677.46 0.00 0.00 1,951,677.46	6,413.70 6,413.70 6,413.70 6,413.70	0.00 0.00 0.00 6,413.70	6,413.70
3137FJEH8	FHMS K-081 A2 3.9 08/25/2028	09/05/2023 09/08/2023 3,148,000.00	3,015,685.63 0.00 0.00 3,015,685.63	10,231.00 10,231.00 10,231.00 10,231.00	0.00 0.00 0.00 10,231.00	10,231.00
3137FJKE8	FHMS K-082 A2 3.92 09/25/2028	11/28/2023 12/01/2023 2,500,000.00	2,411,328.13 0.00 0.00 2,411,328.13	8,166.67 8,166.67 8,166.67 8,166.67	0.00 0.00 0.00 8,166.67	8,166.67
362554AC1	GMCAR 2021-4 A3 0.68 09/16/2026	10/13/2021 10/21/2021 526,562.46	561,925.01 0.00 (35,375.97) 526,549.03	159.22 318.43 149.19 308.41	0.00 0.00 0.00 308.41	308.41
36265MAC9	GMALT 2022-1 A3 1.9 03/20/2025	02/15/2022 02/23/2022 816,664.42	1,044,015.88 0.00 (227,358.48) 816,657.40	606.11 1,653.04 474.12 1,521.04	0.00 0.00 0.00 1,521.04	1,521.04

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380146AC4	GMCAR 2022-1 A3 1.23 11/16/2026	01/11/2022 01/19/2022 517,686.02	550,360.99 0.00 (32,719.95) 517,641.04	288.96 577.93 271.79 560.75	0.00 0.00 0.00 560.75	560.75
40139LBC6	GUARDIAN LIFE GLOBAL FUNDING 0.875 12/10/2025	3,000,000.00	2,969,700.00 0.00 0.00 2,969,700.00	1,531.25 0.00 3,718.75 2,187.50	0.00 0.00 0.00 2,187.50	2,187.50
43813GAC5	HAROT 2021-1 A3 0.27 04/21/2025	02/17/2021 02/24/2021 101,649.86	128,056.60 0.00 (26,408.60) 101,648.01	9.60 28.81 7.62 26.83	0.00 0.00 0.00 26.83	26.83
43813KAC6	HAROT 2020-3 A3 0.37 10/18/2024	09/22/2020 09/29/2020 0.00	32,878.70 0.00 (32,878.70) 0.00	4.39 10.14 0.00 5.75	0.00 0.00 0.00 5.75	5.75
43815BAC4	HAROT 2022-1 A3 1.88 05/15/2026	02/15/2022 02/23/2022 1,509,181.53	1,609,998.83 0.00 (101,044.29) 1,508,954.54	1,345.45 2,522.71 1,261.00 2,438.27	0.00 0.00 0.00 2,438.27	2,438.27
43815GAC3	HAROT 2021-4 A3 0.88 01/21/2026	11/16/2021 11/24/2021 660,703.74	713,815.55 0.00 (53,251.10) 660,564.46	174.52 523.58 161.51 510.56	0.00 0.00 0.00 510.56	510.56
44891RAC4	HART 2020-C A3 0.38 05/15/2025	10/20/2020 10/28/2020 110,561.68	170,356.24 0.00 (59,820.02) 110,536.22	28.78 53.96 18.67 43.85	0.00 0.00 0.00 43.85	43.85
44891WAC3	HALST 2022-A A3 1.16 01/15/2025	01/11/2022 01/19/2022 379,462.70	502,946.45 0.00 (123,492.13) 379,454.32	259.30 486.19 195.63 422.52	0.00 0.00 0.00 422.52	422.52
448977AD0	HART 2022-A A3 2.22 10/15/2026	03/09/2022 03/16/2022 1,232,408.50	1,310,924.69 0.00 (78,563.64) 1,232,361.05	1,293.50 2,425.30 1,215.98 2,347.78	0.00 0.00 0.00 2,347.78	2,347.78

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44933LAC7	HART 2021-A A3 0.38 09/15/2025	04/20/2021 04/28/2021 327,605.09	387,490.14 0.00 (59,919.51) 327,570.63	65.45 122.72 55.33 112.60	0.00 0.00 0.00 112.60	112.60
44935FAD6	HART 2021-C A3 0.74 05/15/2026	11/09/2021 11/17/2021 465,248.73	503,962.77 0.00 (38,817.88) 465,144.89	165.78 310.85 153.02 298.08	0.00 0.00 0.00 298.08	298.08
4581X0DV7	INTER-AMERICAN DEVELOPMENT BANK 0.875 04/20/2026	04/13/2021 04/20/2021 6,390,000.00	6,360,733.80 0.00 0.00 6,360,733.80	11,027.19 0.00 15,686.56 4,659.38	0.00 0.00 0.00 4,659.38	4,659.38
459058JL8	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 0.5 10/28/2025	6,300,000.00	6,272,360.85 0.00 0.00 6,272,360.85	5,512.50 0.00 8,137.50 2,625.00	0.00 0.00 0.00 2,625.00	2,625.00
46647PAM8	JPMORGAN CHASE & CO 3.509 01/23/2029	01/18/2024 01/23/2024 3,300,000.00	0.00 3,116,157.00 0.00 3,116,157.00	0.00 0.00 2,573.27 2,573.27	0.00 0.00 0.00 2,573.27	2,573.27
46647PBK1	JPMORGAN CHASE & CO 2.083 04/22/2026	05/20/2021 05/24/2021 1,000,000.00	1,037,330.00 0.00 0.00 1,037,330.00	3,992.42 0.00 5,728.25 1,735.83	0.00 0.00 0.00 1,735.83	1,735.83
46647PCH7	JPMORGAN CHASE & CO 0.824 06/01/2025	05/24/2021 06/01/2021 0.00	3,299,268.65 0.00 (3,299,268.65) 0.00	2,262.57 3,846.36 0.00 1,583.79	0.00 0.00 0.00 1,583.79	1,583.79
46647PCK0	JPMORGAN CHASE & CO 0.969 06/23/2025	1,565,000.00	1,565,968.20 0.00 0.00 1,565,968.20	337.00 0.00 1,600.73 1,263.74	0.00 0.00 0.00 1,263.74	1,263.74
47787JAC2	JDOT 2022 A3 0.36 09/15/2026	03/10/2022 03/16/2022 798,763.12	853,303.27 0.00 (54,716.84) 798,586.43	880.05 1,650.08 823.61 1,593.65	0.00 0.00 0.00 1,593.65	1,593.65

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47789QAC4	JDOT 2021-B A3 0.52 03/16/2026	07/13/2021 07/21/2021 719,431.89	785,934.27 0.00 (66,566.56) 719,367.71	181.65 340.60 166.27 325.21	0.00 0.00 0.00 325.21	325.21
47800CAC0	JDOT 2023 A3 5.01 11/15/2027	02/22/2023 03/02/2023 1,880,000.00	1,879,657.46 0.00 0.00 1,879,657.46	4,186.13 7,849.00 4,186.13 7,849.00	0.00 0.00 0.00 7,849.00	7,849.00
57629W5B2	MASSMUTUAL GLOBAL FUNDING II 4.85 01/17/2029	01/09/2024 01/17/2024 2,140,000.00	0.00 2,139,721.80 0.00 2,139,721.80	0.00 0.00 4,036.28 4,036.28	0.00 0.00 0.00 4,036.28	4,036.28
57629WDE7	MASSMUTUAL GLOBAL FUNDING II 1.2 07/16/2026	08/10/2021 08/12/2021 2,272,000.00	2,271,369.92 0.00 0.00 2,271,369.92	12,496.00 13,632.00 1,136.00 2,272.00	0.00 0.00 0.00 2,272.00	2,272.00
57636QAW4	MASTERCARD INC 4.875 03/09/2028	03/06/2023 03/09/2023 2,090,000.00	2,087,972.70 0.00 0.00 2,087,972.70	31,698.33 0.00 40,188.96 8,490.62	0.00 0.00 0.00 8,490.62	8,490.62
58933YBH7	MERCK & CO INC 4.05 05/17/2028	05/08/2023 05/17/2023 1,975,000.00	1,975,392.25 0.00 0.00 1,975,392.25	9,776.25 0.00 16,441.88 6,665.62	0.00 0.00 0.00 6,665.62	6,665.62
58989V2D5	MET TOWER GLOBAL FUNDING 1.25 09/14/2026	09/07/2021 09/14/2021 1,715,000.00	1,713,422.20 0.00 0.00 1,713,422.20	6,371.70 0.00 8,158.16 1,786.46	0.00 0.00 0.00 1,786.46	1,786.46
59217GER6	METROPOLITAN LIFE GLOBAL FUNDING I 1.875 01/11/2027	01/03/2022 01/11/2022 2,485,000.00	2,482,167.10 0.00 0.00 2,482,167.10	22,002.60 23,296.88 2,588.54 3,882.82	0.00 0.00 0.00 3,882.82	3,882.82
6174468Q5	MORGAN STANLEY 2.188 04/28/2026	05/18/2022 05/20/2022 1,600,000.00	1,511,376.00 0.00 0.00 1,511,376.00	6,126.40 0.00 9,043.73 2,917.33	0.00 0.00 0.00 2,917.33	2,917.33



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63743HFE7	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 3.45 06/15/2025	04/27/2022 05/04/2022 940,000.00	939,746.20 0.00 0.00 939,746.20	1,441.33 0.00 4,143.83 2,702.50	0.00 0.00 0.00 2,702.50	2,702.50
64952WEK5	NEW YORK LIFE GLOBAL FUNDING 1.45 01/14/2025	01/11/2022 01/14/2022 3,745,000.00	3,740,955.40 0.00 0.00 3,740,955.40	25,190.33 27,151.25 2,564.28 4,525.21	0.00 0.00 0.00 4,525.21	4,525.21
665859AW4	NORTHERN TRUST CORP 4.0 05/10/2027	05/05/2022 05/10/2022 1,345,000.00	1,342,821.10 0.00 0.00 1,342,821.10	7,621.67 0.00 12,105.00 4,483.33	0.00 0.00 0.00 4,483.33	4,483.33
66815L2A6	NORTHWESTERN MUTUAL GLOBAL FUNDING 0.8 01/14/2026	12/06/2021 12/08/2021 1,870,000.00	1,820,388.90 0.00 0.00 1,820,388.90	6,939.78 7,480.00 706.44 1,246.67	0.00 0.00 0.00 1,246.67	1,246.67
66815L2J7	NORTHWESTERN MUTUAL GLOBAL FUNDING 4.0 07/01/2025	06/27/2022 07/01/2022 0.00	2,349,201.00 0.00 (2,349,201.00) 0.00	47,000.00 48,044.44 0.00 1,044.44	0.00 0.00 0.00 1,044.44	1,044.44
66815L2Q1	NORTHWESTERN MUTUAL GLOBAL FUNDING 4.71 01/10/2029	01/10/2024 2,400,000.00	0.00 2,404,556.16 0.00 2,404,556.16	0.00 0.00 6,594.00 6,594.00	0.00 0.00 0.00 6,594.00	6,594.00
69371RR73	PACCAR FINANCIAL CORP 2.85 04/07/2025	03/31/2022 04/07/2022 0.00	2,969,227.80 0.00 (2,969,227.80) 0.00	19,750.50 22,336.88 0.00 2,586.38	0.00 0.00 0.00 2,586.38	2,586.38
69371RS64	PACCAR FINANCIAL CORP 4.95 08/10/2028	08/03/2023 08/10/2023 1,670,000.00	1,667,361.40 0.00 0.00 1,667,361.40	32,377.12 0.00 39,265.88 6,888.75	0.00 0.00 0.00 6,888.75	6,888.75
74153WCQ0	PRICOA GLOBAL FUNDING I 1.15 12/06/2024	12/01/2021 12/08/2021 1,975,000.00	1,972,965.75 0.00 0.00 1,972,965.75	1,577.26 0.00 3,469.97 1,892.71	0.00 0.00 0.00 1,892.71	1,892.71

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74340XCG4	PROLOGIS LP 4.875 06/15/2028	4,000,000.00	3,959,713.70 0.00 0.00 3,959,713.70	8,666.67 0.00 24,916.67 16,250.00	0.00 0.00 0.00 16,250.00	16,250.00
74456QBX3	PUBLIC SERVICE ELECTRIC AND GAS CO 3.65 09/01/2028	09/12/2023 09/14/2023 3,000,000.00	2,805,270.00 0.00 0.00 2,805,270.00	36,500.00 0.00 45,625.00 9,125.00	0.00 0.00 0.00 9,125.00	9,125.00
756109AU8	REALTY INCOME CORP 3.65 01/15/2028	4,500,000.00	4,242,810.00 0.00 0.00 4,242,810.00	75,737.50 82,125.00 7,300.00 13,687.50	0.00 0.00 0.00 13,687.50	13,687.50
78016EZ59	ROYAL BANK OF CANADA 3.375 04/14/2025	04/07/2022 04/14/2022 1,270,000.00	1,269,530.10 0.00 0.00 1,269,530.10	9,167.81 0.00 12,739.69 3,571.88	0.00 0.00 0.00 3,571.88	3,571.88
78016HZS2	ROYAL BANK OF CANADA 5.2 08/01/2028	09/12/2023 09/14/2023 3,500,000.00	3,454,675.00 0.00 0.00 3,454,675.00	81,394.44 0.00 96,561.11 15,166.67	0.00 0.00 0.00 15,166.67	15,166.67
808513BY0	CHARLES SCHWAB CORP 2.45 03/03/2027	03/09/2022 03/11/2022 1,300,000.00	1,282,866.00 0.00 0.00 1,282,866.00	10,439.72 0.00 13,093.89 2,654.17	0.00 0.00 0.00 2,654.17	2,654.17
880591EZ1	TENNESSEE VALLEY AUTHORITY 3.875 03/15/2028	05/04/2023 05/05/2023 3,500,000.00	3,548,755.00 0.00 0.00 3,548,755.00	39,934.03 0.00 51,236.11 11,302.08	0.00 0.00 0.00 11,302.08	11,302.08
89114TZT2	TORONTO-DOMINION BANK 2.8 03/10/2027	03/09/2022 03/11/2022 1,900,000.00	1,884,933.00 0.00 0.00 1,884,933.00	16,403.33 0.00 20,836.67 4,433.33	0.00 0.00 0.00 4,433.33	4,433.33
89115A2C5	TORONTO-DOMINION BANK 4.108 06/08/2027	08/26/2022 08/30/2022 1,400,000.00	1,395,310.00 0.00 0.00 1,395,310.00	3,674.38 0.00 8,467.04 4,792.67	0.00 0.00 0.00 4,792.67	4,792.67

## INCOME EARNED



Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
89236TJK2	TOYOTA MOTOR CREDIT CORP 1.125 06/18/2026	06/15/2021 06/18/2021 3,325,000.00	3,323,537.00 0.00 0.00 3,323,537.00	1,350.78 0.00 4,467.97 3,117.19	0.00 0.00 0.00 3,117.19	3,117.19
89236TJT3	TOYOTA MOTOR CREDIT CORP 1.45 01/13/2025	01/10/2022 01/13/2022 2,700,000.00	2,696,382.00 0.00 0.00 2,696,382.00	18,270.00 19,575.00 1,957.50 3,262.50	0.00 0.00 0.00 3,262.50	3,262.50
89238JAC9	TAOT 2021-D A3 0.71 04/15/2026	11/09/2021 11/15/2021 629,395.29	675,564.48 0.00 (46,182.60) 629,381.89	213.18 399.72 198.61 385.15	0.00 0.00 0.00 385.15	385.15
89238LAC4	TLOT 2022-A A3 1.96 02/20/2025	02/23/2022 02/28/2022 1,261,958.02	1,555,162.56 0.00 (293,403.17) 1,261,759.39	931.52 2,540.50 755.77 2,364.76	0.00 0.00 0.00 2,364.76	2,364.76
89240BAC2	TAOT 2021-A A3 0.26 05/15/2025	02/02/2021 02/08/2021 389,244.35	484,819.93 0.00 (95,647.82) 389,172.11	56.03 105.06 44.98 94.01	0.00 0.00 0.00 94.01	94.01
912797FH5	UNITED STATES TREASURY 05/16/2024	10/31/2023 11/01/2023 26,000,000.00	25,256,214.46 0.00 0.00 25,256,214.46	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
912797FS1	UNITED STATES TREASURY 06/13/2024	12/15/2023 12/18/2023 31,000,000.00	30,218,896.44 0.00 0.00 30,218,896.44	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
912797GM3	UNITED STATES TREASURY 02/08/2024	08/14/2023 08/15/2023 20,500,000.00	19,969,634.25 0.00 0.00 19,969,634.25	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
912797GX9	UNITED STATES TREASURY 03/14/2024	09/14/2023 09/15/2023 22,350,000.00	21,756,086.43 0.00 0.00 21,756,086.43	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00

## INCOME EARNED



Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
912797HF7	UNITED STATES TREASURY 04/11/2024	10/31/2023 11/01/2023 26,000,000.00	25,379,900.00 0.00 0.00 25,379,900.00	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
9128283D0	UNITED STATES TREASURY 2.25 10/31/2024	11/07/2019 11/08/2019 4,000,000.00	4,090,468.75 0.00 0.00 4,090,468.75	15,329.67 0.00 22,994.51 7,664.84	0.00 0.00 0.00 7,664.84	7,664.84
912828D56	UNITED STATES TREASURY 2.375 08/15/2024	12/12/2019 12/13/2019 5,000,000.00	5,140,234.38 0.00 0.00 5,140,234.38	44,853.94 0.00 54,857.34 10,003.40	0.00 0.00 0.00 10,003.40	10,003.40
912828ZC7	UNITED STATES TREASURY 1.125 02/28/2025	03/18/2020 03/19/2020 7,000,000.00	7,108,007.81 0.00 0.00 7,108,007.81	26,610.58 0.00 33,317.31 6,706.73	0.00 0.00 0.00 6,706.73	6,706.73
91282CAB7	UNITED STATES TREASURY 0.25 07/31/2025	03/12/2021 03/15/2021 5,975,000.00	5,854,566.41 0.00 0.00 5,854,566.41	6,251.02 7,468.75 41.04 1,258.77	0.00 0.00 0.00 1,258.77	1,258.77
91282CAM3	UNITED STATES TREASURY 0.25 09/30/2025	03/29/2021 03/30/2021 3,200,000.00	3,130,375.00 0.00 0.00 3,130,375.00	2,032.79 0.00 2,710.38 677.60	0.00 0.00 0.00 677.60	677.60
91282CAT8	UNITED STATES TREASURY 0.25 10/31/2025	02/19/2021 02/22/2021 6,000,000.00	5,923,125.00 0.00 0.00 5,923,125.00	2,554.95 0.00 3,832.42 1,277.47	0.00 0.00 0.00 1,277.47	1,277.47
91282CAZ4	UNITED STATES TREASURY 0.375 11/30/2025	03/26/2021 03/29/2021 3,800,000.00	3,731,867.19 0.00 0.00 3,731,867.19	1,245.90 0.00 2,452.87 1,206.97	0.00 0.00 0.00 1,206.97	1,206.97
91282CCW9	UNITED STATES TREASURY 0.75 08/31/2026	09/23/2021 09/24/2021 1,570,000.00	1,558,899.61 0.00 0.00 1,558,899.61	3,978.91 0.00 4,981.73 1,002.82	0.00 0.00 0.00 1,002.82	1,002.82

## INCOME EARNED



Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
91282CCZ2	UNITED STATES TREASURY 0.875 09/30/2026	10/18/2021 10/19/2021 3,130,000.00	3,083,172.27 0.00 0.00 3,083,172.27	6,959.12 0.00 9,278.83 2,319.71	0.00 0.00 0.00 2,319.71	2,319.71
91282CDG3	UNITED STATES TREASURY 1.125 10/31/2026	11/15/2021 11/17/2021 3,120,000.00	3,100,987.50 0.00 0.00 3,100,987.50	5,978.57 0.00 8,967.86 2,989.29	0.00 0.00 0.00 2,989.29	2,989.29
91282CED9	UNITED STATES TREASURY 1.75 03/15/2025	04/05/2022 04/07/2022 0.00	6,823,085.94 0.00 (6,823,085.94) 0.00	36,346.15 37,692.31 0.00 1,346.16	0.00 0.00 0.00 1,346.16	1,346.16
91282CET4	UNITED STATES TREASURY 2.625 05/31/2027	06/09/2022 06/10/2022 2,400,000.00	2,351,156.25 0.00 0.00 2,351,156.25	5,508.20 0.00 10,844.26 5,336.07	0.00 0.00 0.00 5,336.07	5,336.07
91282CEW7	UNITED STATES TREASURY 3.25 06/30/2027	6,650,000.00	6,690,380.86 0.00 0.00 6,690,380.86	108,656.25 108,062.50 19,000.00 18,406.25	0.00 0.00 0.00 18,406.25	18,406.25
91282CFB2	UNITED STATES TREASURY 2.75 07/31/2027	08/22/2022 08/23/2022 1,300,000.00	1,277,960.94 0.00 0.00 1,277,960.94	14,960.60 17,875.00 98.21 3,012.62	0.00 0.00 0.00 3,012.62	3,012.62
91282CFH9	UNITED STATES TREASURY 3.125 08/31/2027	3,450,000.00	3,399,517.58 0.00 0.00 3,399,517.58	36,431.15 0.00 45,612.98 9,181.83	0.00 0.00 0.00 9,181.83	9,181.83
91282CFM8	UNITED STATES TREASURY 4.125 09/30/2027	2,800,000.00	2,770,000.01 0.00 0.00 2,770,000.01	29,348.36 0.00 39,131.15 9,782.79	0.00 0.00 0.00 9,782.79	9,782.79
91282CFZ9	UNITED STATES TREASURY 3.875 11/30/2027	4,600,000.00	4,628,085.94 0.00 0.00 4,628,085.94	15,584.70 0.00 30,682.38 15,097.68	0.00 0.00 0.00 15,097.68	15,097.68

## INCOME EARNED



Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
91282CGC9	UNITED STATES TREASURY 3.875 12/31/2027	7,000,000.00	7,028,945.31 0.00 0.00 7,028,945.31	136,370.19 135,625.00 23,846.15 23,100.96	0.00 0.00 0.00 23,100.96	23,100.96
91282CGH8	UNITED STATES TREASURY 3.5 01/31/2028	02/16/2023 02/17/2023 7,000,000.00	6,828,007.81 0.00 0.00 6,828,007.81	102,527.17 122,500.00 673.08 20,645.90	0.00 0.00 0.00 20,645.90	20,645.90
91282CGP0	UNITED STATES TREASURY 4.0 02/29/2028	02/23/2023 02/28/2023 7,000,000.00	6,949,960.94 0.00 0.00 6,949,960.94	94,615.38 0.00 118,461.54 23,846.15	0.00 0.00 0.00 23,846.15	23,846.15
91282CHE4	UNITED STATES TREASURY 3.625 05/31/2028	06/14/2023 06/20/2023 7,000,000.00	6,884,335.94 0.00 0.00 6,884,335.94	22,185.79 0.00 43,678.28 21,492.49	0.00 0.00 0.00 21,492.49	21,492.49
91282CHX2	UNITED STATES TREASURY 4.375 08/31/2028	09/25/2023 09/26/2023 1,900,000.00	1,879,960.94 0.00 0.00 1,879,960.94	28,088.94 0.00 35,168.27 7,079.33	0.00 0.00 0.00 7,079.33	7,079.33
91282CJA0	UNITED STATES TREASURY 4.625 09/30/2028	10/04/2023 10/05/2023 5,800,000.00	5,763,296.88 0.00 0.00 5,763,296.88	68,161.89 0.00 90,882.51 22,720.63	0.00 0.00 0.00 22,720.63	22,720.63
91282CJF9	UNITED STATES TREASURY 4.875 10/31/2028	10/27/2023 10/31/2023 2,000,000.00	2,007,578.13 0.00 0.00 2,007,578.13	16,607.14 0.00 24,910.71 8,303.57	0.00 0.00 0.00 8,303.57	8,303.57
91282CJN2	UNITED STATES TREASURY 4.375 11/30/2028	12/28/2023 12/29/2023 3,400,000.00	3,482,875.00 0.00 0.00 3,482,875.00	13,005.46 0.00 25,604.51 12,599.04	0.00 0.00 0.00 12,599.04	12,599.04
91282CJR3	UNITED STATES TREASURY 3.75 12/31/2028	11,000,000.00	0.00 10,883,007.81 0.00 10,883,007.81	0.00 (14,320.06) 36,263.74 21,943.68	0.00 0.00 0.00 21,943.68	21,943.68

## INCOME EARNED



Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
91324PEC2	UNITEDHEALTH GROUP INC 1.15 05/15/2026	805,000.00	807,605.05 0.00 0.00 807,605.05	1,182.90 0.00 1,954.36 771.46	0.00 0.00 0.00 771.46	771.46
91324PEG3	UNITEDHEALTH GROUP INC 3.7 05/15/2027	05/17/2022 05/20/2022 1,365,000.00	1,365,638.40 0.00 0.00 1,365,638.40	6,453.42 0.00 10,662.17 4,208.75	0.00 0.00 0.00 4,208.75	4,208.75
91324PEP3	UNITEDHEALTH GROUP INC 5.25 02/15/2028	02/16/2023 02/21/2023 1,500,000.00	1,532,220.00 0.00 0.00 1,532,220.00	29,750.00 0.00 36,312.50 6,562.50	0.00 0.00 0.00 6,562.50	6,562.50
92348KAV5	VZMT 2022-5 A1A 3.72 07/20/2027	08/02/2022 08/11/2022 0.00	1,149,949.40 0.00 (1,149,949.40) 0.00	1,307.17 3,565.00 0.00 2,257.83	0.00 0.00 0.00 2,257.83	2,257.83
931142ERO	WALMART INC 1.05 09/17/2026	09/08/2021 09/17/2021 785,000.00	783,516.35 0.00 0.00 783,516.35	2,381.17 0.00 3,068.04 686.88	0.00 0.00 0.00 686.88	686.88
<b>Total Fixed Income</b>	<b>477,473,670.53</b>		<b>471,860,973.83</b> <b>18,543,442.77</b> <b>(18,185,486.60)</b> <b>472,218,930.00</b>	<b>1,936,833.04</b> <b>973,370.13</b> <b>1,683,024.05</b> <b>719,561.14</b>	<b>0.00</b> <b>0.00</b> <b>0.00</b> <b>719,561.14</b>	<b>719,561.14</b>
<b>LAIF</b>						
90LAIF\$00	State Pool	52,893,518.58	35,997,356.57 32,996,162.01 (16,100,000.00) 52,893,518.58	275,459.69 296,162.01 130,707.09 151,409.41	0.00 0.00 0.00 151,409.41	151,409.41
<b>Total LAIF</b>	<b>52,893,518.58</b>		<b>35,997,356.57</b> <b>32,996,162.01</b> <b>(16,100,000.00)</b> <b>52,893,518.58</b>	<b>275,459.69</b> <b>296,162.01</b> <b>130,707.09</b> <b>151,409.41</b>	<b>0.00</b> <b>0.00</b> <b>0.00</b> <b>151,409.41</b>	<b>151,409.41</b>

## INCOME EARNED



Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
			508,497,142.47	2,487,752.42	0.00	
			63,577,588.99	1,294,009.75	0.00	
			(45,908,324.86)	1,961,898.77	0.00	
<b>TOTAL PORTFOLIO</b>		<b>530,986,103.97</b>	<b>525,731,363.44</b>	<b>904,178.43</b>	<b>904,178.43</b>	<b>904,178.43</b>



## CASH FLOW REPORT



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
<b>FEBRUARY 2024</b>							
02/01/2024	Coupon	78016HZS2	0.00	ROYAL BANK OF CANADA 5.2 08/01/2028		96,561.11	96,561.11
02/02/2024	Dividend	60934N807	0.00		8,521.47		8,521.47
02/02/2024	Dividend	60934N807	0.00		208.80		208.80
02/08/2024	Final Maturity	912797GM3	20,500,000.00	UNITED STATES TREASURY 02/08/2024	20,500,000.00		20,500,000.00
02/12/2024	Coupon	3137EAEPO	6,575,000.00	FEDERAL HOME LOAN MORTGAGE CORP 1.5 02/12/2025		49,312.50	49,312.50
02/12/2024	Coupon	69371RS64	1,670,000.00	PACCAR FINANCIAL CORP 4.95 08/10/2028		41,332.50	41,332.50
02/15/2024	Coupon	02582JIT8	2,765,000.00	AMXCA 2022-2 A 3.39 05/17/2027		7,811.12	7,811.12
02/15/2024	Coupon	161571HT4	3,645,000.00	CHAIT 2023-1 A 5.16 09/15/2028		15,673.50	15,673.50
02/15/2024	Coupon	43815BAC4	1,650,000.00	HAROT 2022-1 A3 1.88 05/15/2026		2,364.38	2,364.38
02/15/2024	Principal Paydown	43815BAC4	1,650,000.00	HAROT 2022-1 A3 1.88 05/15/2026	98,781.62		98,781.62
02/15/2024	Principal Paydown	44891RAC4	1,640,000.00	HART 2020-C A3 0.38 05/15/2025	54,742.01		54,742.01
02/15/2024	Coupon	44891WAC3	1,205,000.00	HALST 2022-A A3 1.16 01/15/2025		332.80	332.80
02/15/2024	Principal Paydown	44891WAC3	1,205,000.00	HALST 2022-A A3 1.16 01/15/2025	136,895.84		136,895.84
02/15/2024	Coupon	448977AD0	1,350,000.00	HART 2022-A A3 2.22 10/15/2026		2,284.21	2,284.21
02/15/2024	Principal Paydown	448977AD0	1,350,000.00	HART 2022-A A3 2.22 10/15/2026	76,893.76		76,893.76
02/15/2024	Coupon	44933LAC7	1,340,000.00	HART 2021-A A3 0.38 09/15/2025		106.56	106.56
02/15/2024	Principal Paydown	44933LAC7	1,340,000.00	HART 2021-A A3 0.38 09/15/2025	55,640.91		55,640.91
02/15/2024	Coupon	44935FAD6	730,000.00	HART 2021-C A3 0.74 05/15/2026		287.60	287.60
02/15/2024	Principal Paydown	44935FAD6	730,000.00	HART 2021-C A3 0.74 05/15/2026	37,274.96		37,274.96
02/15/2024	Coupon	47787JAC2	1,010,000.00	JDOT 2022 A3 0.36 09/15/2026		1,529.54	1,529.54
02/15/2024	Principal Paydown	47787JAC2	1,010,000.00	JDOT 2022 A3 0.36 09/15/2026	48,626.70		48,626.70
02/15/2024	Coupon	47789QAC4	1,290,000.00	JDOT 2021-B A3 0.52 03/16/2026		311.75	311.75
02/15/2024	Principal Paydown	47789QAC4	1,290,000.00	JDOT 2021-B A3 0.52 03/16/2026	69,303.55		69,303.55
02/15/2024	Coupon	47800CAC0	1,880,000.00	JDOT 2023 A3 5.01 11/15/2027		7,849.00	7,849.00
02/15/2024	Coupon	89238JAC9	955,000.00	TAOT 2021-D A3 0.71 04/15/2026		372.39	372.39
02/15/2024	Principal Paydown	89238JAC9	955,000.00	TAOT 2021-D A3 0.71 04/15/2026	50,982.33		50,982.33
02/15/2024	Coupon	89240BAC2	2,825,000.01	TAOT 2021-A A3 0.26 05/15/2025		84.08	84.08
02/15/2024	Principal Paydown	89240BAC2	2,825,000.01	TAOT 2021-A A3 0.26 05/15/2025	94,982.15		94,982.15
02/15/2024	Coupon	912828D56	5,000,000.00	UNITED STATES TREASURY 2.375 08/15/2024		59,375.00	59,375.00
02/15/2024	Coupon	91324PEP3	1,500,000.00	UNITEDHEALTH GROUP INC 5.25 02/15/2028		39,375.00	39,375.00

## CASH FLOW REPORT



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
02/16/2024	Coupon	362554AC1	780,000.00	GMCAR 2021-4 A3 0.68 09/16/2026		298.12	298.12
02/16/2024	Principal Paydown	362554AC1	780,000.00	GMCAR 2021-4 A3 0.68 09/16/2026	35,084.87		35,084.87
02/16/2024	Coupon	380146AC4	660,000.00	GMCAR 2022-1 A3 1.23 11/16/2026		541.44	541.44
02/16/2024	Principal Paydown	380146AC4	660,000.00	GMCAR 2022-1 A3 1.23 11/16/2026	34,248.95		34,248.95
02/20/2024	Coupon	36265MAC9	2,105,000.00	GMALT 2022-1 A3 1.9 03/20/2025		1,293.05	1,293.05
02/20/2024	Principal Paydown	36265MAC9	2,105,000.00	GMALT 2022-1 A3 1.9 03/20/2025	277,894.68		277,894.68
02/20/2024	Coupon	89238LAC4	2,565,000.00	TLOT 2022-A A3 1.96 02/20/2025		2,061.20	2,061.20
02/20/2024	Principal Paydown	89238LAC4	2,565,000.00	TLOT 2022-A A3 1.96 02/20/2025	367,536.21		367,536.21
02/21/2024	Coupon	43813GAC5	769,999.99	HAROT 2021-1 A3 0.27 04/21/2025		23.94	23.94
02/21/2024	Principal Paydown	43813GAC5	769,999.99	HAROT 2021-1 A3 0.27 04/21/2025	23,894.60		23,894.60
02/21/2024	Coupon	43815GAC3	1,025,000.00	HAROT 2021-4 A3 0.88 01/21/2026		484.52	484.52
02/21/2024	Principal Paydown	43815GAC3	1,025,000.00	HAROT 2021-4 A3 0.88 01/21/2026	52,516.66		52,516.66
02/26/2024	Coupon	05601XAC3	1,000,000.00	BMWLT 2022-1 A3 1.03 03/25/2025		144.11	144.11
02/26/2024	Principal Paydown	05601XAC3	1,000,000.00	BMWLT 2022-1 A3 1.03 03/25/2025	91,601.64		91,601.64
02/26/2024	Coupon	05602RAD3	1,065,000.00	BMWOT 2022-A A3 3.21 08/25/2026		2,613.34	2,613.34
02/26/2024	Principal Paydown	05602RAD3	1,065,000.00	BMWOT 2022-A A3 3.21 08/25/2026	64,072.64		64,072.64
02/26/2024	Coupon	3135G05X7	6,285,000.00	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.375 08/25/2025		11,784.38	11,784.38
02/26/2024	Coupon	3137BSP72	0.00	FHMS K-058 A2 2.653 08/25/2026		3,316.25	3,316.25
02/26/2024	Coupon	3137BSRE5	0.00	FHMS K-059 A2 3.12 09/25/2026		7,800.00	7,800.00
02/26/2024	Coupon	3137F4D41	0.00	FHMS K-074 A2 3.6 01/25/2028		9,000.00	9,000.00
02/26/2024	Coupon	3137FBBX3	0.00	FHMS K-068 A2 3.244 08/25/2027		7,163.83	7,163.83
02/26/2024	Coupon	3137FEBQ2	0.00	FHMS K-072 A2 3.444 12/25/2027		13,460.30	13,460.30
02/26/2024	Coupon	3137FETN0	0.00	FHMS K-073 A2 3.35 01/25/2028		16,750.00	16,750.00
02/26/2024	Coupon	3137FG6X8	0.00	FHMS K-077 A2 3.85 05/25/2028		17,068.33	17,068.33
02/26/2024	Coupon	3137FGR31	0.00	FHMS K-078 A2 3.854 06/25/2028		6,413.70	6,413.70
02/26/2024	Coupon	3137FJEH8	0.00	FHMS K-081 A2 3.9 08/25/2028		10,231.00	10,231.00
02/26/2024	Coupon	3137FJKE8	0.00	FHMS K-082 A2 3.92 09/25/2028		8,166.67	8,166.67
02/29/2024	Coupon	912828ZC7	7,000,000.00	UNITED STATES TREASURY 1.125 02/28/2025		39,375.00	39,375.00
02/29/2024	Coupon	91282CCW9	1,570,000.00	UNITED STATES TREASURY 0.75 08/31/2026		5,887.50	5,887.50
02/29/2024	Coupon	91282CFH9	3,450,000.00	UNITED STATES TREASURY 3.125 08/31/2027		53,906.25	53,906.25
02/29/2024	Coupon	91282CGP0	7,000,000.00	UNITED STATES TREASURY 4.0 02/29/2028		140,000.00	140,000.00

## CASH FLOW REPORT



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
02/29/2024	Coupon	91282CHX2	1,900,000.00	UNITED STATES TREASURY 4.375 08/31/2028		41,562.50	41,562.50
<b>February 2024 Total</b>					<b>22,179,704.32</b>	<b>724,308.49</b>	<b>22,904,012.82</b>
<b>MARCH 2024</b>							
03/01/2024	Coupon	74456QBX3	3,000,000.00	PUBLIC SERVICE ELECTRIC AND GAS CO 3.65 09/01/2028		54,750.00	54,750.00
03/04/2024	Coupon	808513BY0	1,300,000.00	CHARLES SCHWAB CORP 2.45 03/03/2027		15,925.00	15,925.00
03/11/2024	Coupon	57636QAW4	2,090,000.00	MASTERCARD INC 4.875 03/09/2028		50,943.75	50,943.75
03/11/2024	Coupon	89114TZT2	1,900,000.00	TORONTO-DOMINION BANK 2.8 03/10/2027		26,600.00	26,600.00
03/13/2024	Coupon	3130A2UW4	4,000,000.00	FEDERAL HOME LOAN BANKS 2.875 09/13/2024		57,500.00	57,500.00
03/14/2024	Coupon	58989V2D5	1,715,000.00	MET TOWER GLOBAL FUNDING 1.25 09/14/2026		10,718.75	10,718.75
03/14/2024	Final Maturity	912797GX9	22,350,000.00	UNITED STATES TREASURY 03/14/2024	22,350,000.00		22,350,000.00
03/15/2024	Coupon	02582JIT8	2,765,000.00	AMXCA 2022-2 A 3.39 05/17/2027		7,811.12	7,811.12
03/15/2024	Coupon	161571HT4	3,645,000.00	CHAIT 2023-1 A 5.16 09/15/2028		15,673.50	15,673.50
03/15/2024	Coupon	43815BAC4	1,650,000.00	HAROT 2022-1 A3 1.88 05/15/2026		2,209.63	2,209.63
03/15/2024	Principal Paydown	43815BAC4	1,650,000.00	HAROT 2022-1 A3 1.88 05/15/2026	95,742.41		95,742.41
03/15/2024	Coupon	44891RAC4	1,640,000.00	HART 2020-C A3 0.38 05/15/2025		17.68	17.68
03/15/2024	Principal Paydown	44891RAC4	1,640,000.00	HART 2020-C A3 0.38 05/15/2025	53,102.37		53,102.37
03/15/2024	Coupon	44891WAC3	1,205,000.00	HALST 2022-A A3 1.16 01/15/2025		200.46	200.46
03/15/2024	Principal Paydown	44891WAC3	1,205,000.00	HALST 2022-A A3 1.16 01/15/2025	148,538.77		148,538.77
03/15/2024	Coupon	448977AD0	1,350,000.00	HART 2022-A A3 2.22 10/15/2026		2,141.96	2,141.96
03/15/2024	Principal Paydown	448977AD0	1,350,000.00	HART 2022-A A3 2.22 10/15/2026	74,293.66		74,293.66
03/15/2024	Coupon	44933LAC7	1,340,000.00	HART 2021-A A3 0.38 09/15/2025		88.94	88.94
03/15/2024	Principal Paydown	44933LAC7	1,340,000.00	HART 2021-A A3 0.38 09/15/2025	53,997.79		53,997.79
03/15/2024	Coupon	44935FAD6	730,000.00	HART 2021-C A3 0.74 05/15/2026		264.61	264.61
03/15/2024	Principal Paydown	44935FAD6	730,000.00	HART 2021-C A3 0.74 05/15/2026	36,114.95		36,114.95
03/15/2024	Coupon	47787JAC2	1,010,000.00	JDOT 2022 A3 0.36 09/15/2026		1,435.53	1,435.53
03/15/2024	Principal Paydown	47787JAC2	1,010,000.00	JDOT 2022 A3 0.36 09/15/2026	41,977.29		41,977.29
03/15/2024	Coupon	47789QAC4	1,290,000.00	JDOT 2021-B A3 0.52 03/16/2026		281.72	281.72
03/15/2024	Principal Paydown	47789QAC4	1,290,000.00	JDOT 2021-B A3 0.52 03/16/2026	59,690.39		59,690.39
03/15/2024	Coupon	47800CAC0	1,880,000.00	JDOT 2023 A3 5.01 11/15/2027		7,849.00	7,849.00
03/15/2024	Coupon	880591EZ1	3,500,000.00	TENNESSEE VALLEY AUTHORITY 3.875 03/15/2028		67,812.50	67,812.50

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
03/15/2024	Coupon	89238JAC9	955,000.00	TAOT 2021-D A3 0.71 04/15/2026		342.23	342.23
03/15/2024	Principal Paydown	89238JAC9	955,000.00	TAOT 2021-D A3 0.71 04/15/2026	49,390.51		49,390.51
03/15/2024	Coupon	89240BAC2	2,825,000.01	TAOT 2021-A A3 0.26 05/15/2025		63.51	63.51
03/15/2024	Principal Paydown	89240BAC2	2,825,000.01	TAOT 2021-A A3 0.26 05/15/2025	91,270.99		91,270.99
03/18/2024	Coupon	362554AC1	780,000.00	GMCAR 2021-4 A3 0.68 09/16/2026		278.24	278.24
03/18/2024	Principal Paydown	362554AC1	780,000.00	GMCAR 2021-4 A3 0.68 09/16/2026	32,302.82		32,302.82
03/18/2024	Coupon	380146AC4	660,000.00	GMCAR 2022-1 A3 1.23 11/16/2026		505.47	505.47
03/18/2024	Principal Paydown	380146AC4	660,000.00	GMCAR 2022-1 A3 1.23 11/16/2026	32,406.93		32,406.93
03/18/2024	Coupon	931142ER0	785,000.00	WALMART INC 1.05 09/17/2026		4,121.25	4,121.25
03/20/2024	Coupon	36265MAC9	2,105,000.00	GMALT 2022-1 A3 1.9 03/20/2025		853.05	853.05
03/20/2024	Principal Paydown	36265MAC9	2,105,000.00	GMALT 2022-1 A3 1.9 03/20/2025	280,581.49		280,581.49
03/20/2024	Coupon	89238LAC4	2,565,000.00	TLOT 2022-A A3 1.96 02/20/2025		1,460.89	1,460.89
03/20/2024	Principal Paydown	89238LAC4	2,565,000.00	TLOT 2022-A A3 1.96 02/20/2025	355,920.34		355,920.34
03/21/2024	Coupon	43813GAC5	769,999.99	HAROT 2021-1 A3 0.27 04/21/2025		18.57	18.57
03/21/2024	Principal Paydown	43813GAC5	769,999.99	HAROT 2021-1 A3 0.27 04/21/2025	23,343.90		23,343.90
03/21/2024	Coupon	43815GAC3	1,025,000.00	HAROT 2021-4 A3 0.88 01/21/2026		446.00	446.00
03/21/2024	Principal Paydown	43815GAC3	1,025,000.00	HAROT 2021-4 A3 0.88 01/21/2026	50,899.27		50,899.27
03/25/2024	Coupon	05601XAC3	1,000,000.00	BMWLT 2022-1 A3 1.03 03/25/2025		60.14	60.14
03/25/2024	Effective Maturity	05601XAC3	1,000,000.00	BMWLT 2022-1 A3 1.03 03/25/2025	65,605.69		65,605.69
03/25/2024	Coupon	05602RAD3	1,065,000.00	BMWOT 2022-A A3 3.21 08/25/2026		2,441.95	2,441.95
03/25/2024	Principal Paydown	05602RAD3	1,065,000.00	BMWOT 2022-A A3 3.21 08/25/2026	60,295.93		60,295.93
03/25/2024	Coupon	3137BSP72	1,500,000.00	FHMS K-058 A2 2.653 08/25/2026		3,316.25	3,316.25
03/25/2024	Coupon	3137BSRE5	3,000,000.00	FHMS K-059 A2 3.12 09/25/2026		7,800.00	7,800.00
03/25/2024	Coupon	3137EAEX3	6,295,000.00	FEDERAL HOME LOAN MORTGAGE CORP 0.375 09/23/2025		11,803.12	11,803.12
03/25/2024	Coupon	3137F4D41	3,000,000.00	FHMS K-074 A2 3.6 01/25/2028		9,000.00	9,000.00
03/25/2024	Coupon	3137FBBX3	2,650,000.00	FHMS K-068 A2 3.244 08/25/2027		7,163.83	7,163.83
03/25/2024	Coupon	3137FEBQ2	4,690,000.00	FHMS K-072 A2 3.444 12/25/2027		13,460.30	13,460.30
03/25/2024	Coupon	3137FETN0	6,000,000.00	FHMS K-073 A2 3.35 01/25/2028		16,750.00	16,750.00
03/25/2024	Coupon	3137FG6X8	5,320,000.00	FHMS K-077 A2 3.85 05/25/2028		17,068.33	17,068.33
03/25/2024	Coupon	3137FGR31	1,997,000.00	FHMS K-078 A2 3.854 06/25/2028		6,413.70	6,413.70
03/25/2024	Coupon	3137FJEH8	3,148,000.00	FHMS K-081 A2 3.9 08/25/2028		10,231.00	10,231.00

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
03/25/2024	Coupon	3137FJKE8	2,500,000.00	FHMS K-082 A2 3.92 09/25/2028		8,166.67	8,166.67
<b>March 2024 Total</b>					<b>23,955,475.50</b>	<b>443,988.67</b>	<b>24,399,464.17</b>
<b>APRIL 2024</b>							
04/01/2024	Coupon	13063DRK6	3,385,000.00	CALIFORNIA ST 2.4 10/01/2024		40,620.00	40,620.00
04/01/2024	Coupon	91282CAM3	3,200,000.00	UNITED STATES TREASURY 0.25 09/30/2025		4,000.00	4,000.00
04/01/2024	Coupon	91282CCZ2	3,130,000.00	UNITED STATES TREASURY 0.875 09/30/2026		13,693.75	13,693.75
04/01/2024	Coupon	91282CFM8	2,800,000.00	UNITED STATES TREASURY 4.125 09/30/2027		57,750.00	57,750.00
04/01/2024	Coupon	91282CIA0	5,800,000.00	UNITED STATES TREASURY 4.625 09/30/2028		134,125.00	134,125.00
04/11/2024	Final Maturity	912797HF7	26,000,000.00	UNITED STATES TREASURY 04/11/2024	26,000,000.00		26,000,000.00
04/15/2024	Coupon	02582JIT8	2,765,000.00	AMXCA 2022-2 A 3.39 05/17/2027		7,811.12	7,811.12
04/15/2024	Coupon	161571HT4	3,645,000.00	CHAIT 2023-1 A 5.16 09/15/2028		15,673.50	15,673.50
04/15/2024	Coupon	3135G0W66	3,500,000.00	FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.625 10/15/2024		28,437.50	28,437.50
04/15/2024	Coupon	43815BAC4	1,650,000.00	HAROT 2022-1 A3 1.88 05/15/2026		2,059.63	2,059.63
04/15/2024	Principal Paydown	43815BAC4	1,650,000.00	HAROT 2022-1 A3 1.88 05/15/2026	98,814.02		98,814.02
04/15/2024	Coupon	44891RAC4	1,640,000.00	HART 2020-C A3 0.38 05/15/2025		0.86	0.86
04/15/2024	Effective Maturity	44891RAC4	1,640,000.00	HART 2020-C A3 0.38 05/15/2025	2,717.30		2,717.30
04/15/2024	Coupon	44891WAC3	1,205,000.00	HALST 2022-A A3 1.16 01/15/2025		56.88	56.88
04/15/2024	Effective Maturity	44891WAC3	1,205,000.00	HALST 2022-A A3 1.16 01/15/2025	58,836.46		58,836.46
04/15/2024	Coupon	448977AD0	1,350,000.00	HART 2022-A A3 2.22 10/15/2026		2,004.52	2,004.52
04/15/2024	Principal Paydown	448977AD0	1,350,000.00	HART 2022-A A3 2.22 10/15/2026	77,529.07		77,529.07
04/15/2024	Coupon	44933LAC7	1,340,000.00	HART 2021-A A3 0.38 09/15/2025		71.84	71.84
04/15/2024	Principal Paydown	44933LAC7	1,340,000.00	HART 2021-A A3 0.38 09/15/2025	55,636.63		55,636.63
04/15/2024	Coupon	44935FAD6	730,000.00	HART 2021-C A3 0.74 05/15/2026		242.34	242.34
04/15/2024	Principal Paydown	44935FAD6	730,000.00	HART 2021-C A3 0.74 05/15/2026	37,649.25		37,649.25
04/15/2024	Coupon	47787JAC2	1,010,000.00	JDOT 2022 A3 0.36 09/15/2026		1,354.38	1,354.38
04/15/2024	Principal Paydown	47787JAC2	1,010,000.00	JDOT 2022 A3 0.36 09/15/2026	50,691.92		50,691.92
04/15/2024	Coupon	47789QAC4	1,290,000.00	JDOT 2021-B A3 0.52 03/16/2026		255.86	255.86
04/15/2024	Principal Paydown	47789QAC4	1,290,000.00	JDOT 2021-B A3 0.52 03/16/2026	75,792.26		75,792.26
04/15/2024	Coupon	47800CAC0	1,880,000.00	JDOT 2023 A3 5.01 11/15/2027		7,849.00	7,849.00
04/15/2024	Coupon	78016EZ59	1,270,000.00	ROYAL BANK OF CANADA 3.375 04/14/2025		21,431.25	21,431.25
04/15/2024	Coupon	89238JAC9	955,000.00	TAOT 2021-D A3 0.71 04/15/2026		313.00	313.00

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
04/15/2024	Principal Paydown	89238JAC9	955,000.00	TAOT 2021-D A3 0.71 04/15/2026	50,865.56		50,865.56
04/15/2024	Coupon	89240BAC2	2,825,000.01	TAOT 2021-A A3 0.26 05/15/2025		43.73	43.73
04/15/2024	Principal Paydown	89240BAC2	2,825,000.01	TAOT 2021-A A3 0.26 05/15/2025	89,164.66		89,164.66
04/15/2024	Dividend	90LAIF500	0.00	State Pool	130,707.09		130,707.09
04/16/2024	Coupon	362554AC1	780,000.00	GMCAR 2021-4 A3 0.68 09/16/2026		259.94	259.94
04/16/2024	Principal Paydown	362554AC1	780,000.00	GMCAR 2021-4 A3 0.68 09/16/2026	33,780.26		33,780.26
04/16/2024	Coupon	380146AC4	660,000.00	GMCAR 2022-1 A3 1.23 11/16/2026		471.45	471.45
04/16/2024	Principal Paydown	380146AC4	660,000.00	GMCAR 2022-1 A3 1.23 11/16/2026	33,389.66		33,389.66
04/22/2024	Coupon	3135G03U5	5,270,000.00	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.625 04/22/2025		16,468.75	16,468.75
04/22/2024	Coupon	36265MAC9	2,105,000.00	GMALT 2022-1 A3 1.9 03/20/2025		408.80	408.80
04/22/2024	Effective Maturity	36265MAC9	2,105,000.00	GMALT 2022-1 A3 1.9 03/20/2025	258,188.25		258,188.25
04/22/2024	Coupon	43813GAC5	769,999.99	HAROT 2021-1 A3 0.27 04/21/2025		13.31	13.31
04/22/2024	Principal Paydown	43813GAC5	769,999.99	HAROT 2021-1 A3 0.27 04/21/2025	23,653.54		23,653.54
04/22/2024	Coupon	43815GAC3	1,025,000.00	HAROT 2021-4 A3 0.88 01/21/2026		408.68	408.68
04/22/2024	Principal Paydown	43815GAC3	1,025,000.00	HAROT 2021-4 A3 0.88 01/21/2026	52,072.36		52,072.36
04/22/2024	Coupon	4581X0DV7	6,390,000.00	INTER-AMERICAN DEVELOPMENT BANK 0.875 04/20/2026		27,956.25	27,956.25
04/22/2024	Coupon	46647PBK1	1,000,000.00	JPMORGAN CHASE & CO 2.083 04/22/2026		10,415.00	10,415.00
04/22/2024	Coupon	89238LAC4	2,565,000.00	TLOT 2022-A A3 1.96 02/20/2025		879.55	879.55
04/22/2024	Principal Paydown	89238LAC4	2,565,000.00	TLOT 2022-A A3 1.96 02/20/2025	346,012.73		346,012.73
04/23/2024	Coupon	06051GHT9	3,000,000.00	BANK OF AMERICA CORP 3.559 04/23/2027		53,385.00	53,385.00
04/25/2024	Coupon	05602RAD3	1,065,000.00	BMWOT 2022-A A3 3.21 08/25/2026		2,280.66	2,280.66
04/25/2024	Principal Paydown	05602RAD3	1,065,000.00	BMWOT 2022-A A3 3.21 08/25/2026	62,662.30		62,662.30
04/25/2024	Coupon	3137BSP72	1,500,000.00	FHMS K-058 A2 2.653 08/25/2026		3,316.25	3,316.25
04/25/2024	Coupon	3137BSRE5	3,000,000.00	FHMS K-059 A2 3.12 09/25/2026		7,800.00	7,800.00
04/25/2024	Coupon	3137F4D41	3,000,000.00	FHMS K-074 A2 3.6 01/25/2028		9,000.00	9,000.00
04/25/2024	Coupon	3137FBBX3	2,650,000.00	FHMS K-068 A2 3.244 08/25/2027		7,163.83	7,163.83
04/25/2024	Coupon	3137FEBQ2	4,690,000.00	FHMS K-072 A2 3.444 12/25/2027		13,460.30	13,460.30
04/25/2024	Coupon	3137FETN0	6,000,000.00	FHMS K-073 A2 3.35 01/25/2028		16,750.00	16,750.00
04/25/2024	Coupon	3137FG6X8	5,320,000.00	FHMS K-077 A2 3.85 05/25/2028		17,068.33	17,068.33
04/25/2024	Coupon	3137FGR31	1,997,000.00	FHMS K-078 A2 3.854 06/25/2028		6,413.70	6,413.70

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
04/25/2024	Coupon	3137FJEH8	3,148,000.00	FHMS K-081 A2 3.9 08/25/2028		10,231.00	10,231.00
04/25/2024	Coupon	3137FJKE8	2,500,000.00	FHMS K-082 A2 3.92 09/25/2028		8,166.67	8,166.67
04/29/2024	Coupon	459058JL8	6,300,000.00	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 0.5 10/28/2025		15,750.00	15,750.00
04/29/2024	Coupon	6174468Q5	1,600,000.00	MORGAN STANLEY 2.188 04/28/2026		17,504.00	17,504.00
04/30/2024	Coupon	9128283D0	4,000,000.00	UNITED STATES TREASURY 2.25 10/31/2024		45,000.00	45,000.00
04/30/2024	Coupon	91282CAT8	6,000,000.00	UNITED STATES TREASURY 0.25 10/31/2025		7,500.00	7,500.00
04/30/2024	Coupon	91282CDG3	3,120,000.00	UNITED STATES TREASURY 1.125 10/31/2026		17,550.00	17,550.00
04/30/2024	Coupon	91282CJF9	2,000,000.00	UNITED STATES TREASURY 4.875 10/31/2028		48,750.00	48,750.00
<b>April 2024 Total</b>					<b>27,538,163.33</b>	<b>702,165.63</b>	<b>28,240,328.96</b>
<b>MAY 2024</b>							
05/01/2024	Coupon	06367WB85	2,761,000.00	BANK OF MONTREAL 1.85 05/01/2025		25,539.25	25,539.25
05/07/2024	Coupon	3135G06G3	6,300,000.00	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.5 11/07/2025		15,750.00	15,750.00
05/08/2024	Coupon	14913Q3B3	2,593,000.00	CATERPILLAR FINANCIAL SERVICES CORP 2.15 11/08/2024		27,874.75	27,874.75
05/10/2024	Coupon	037833ET3	1,650,000.00	APPLE INC 4.0 05/10/2028		33,000.00	33,000.00
05/10/2024	Coupon	665859AW4	1,345,000.00	NORTHERN TRUST CORP 4.0 05/10/2027		26,900.00	26,900.00
05/13/2024	Coupon	023135BX3	4,865,000.00	AMAZON.COM INC 1.0 05/12/2026		24,325.00	24,325.00
05/15/2024	Coupon	02582JJT8	2,765,000.00	AMXCA 2022-2 A 3.39 05/17/2027		7,811.12	7,811.12
05/15/2024	Coupon	161571HT4	3,645,000.00	CHAIT 2023-1 A 5.16 09/15/2028		15,673.50	15,673.50
05/15/2024	Coupon	26442CAX2	3,280,000.00	DUKE ENERGY CAROLINAS LLC 3.95 11/15/2028		64,780.00	64,780.00
05/15/2024	Coupon	43815BAC4	1,650,000.00	HAROT 2022-1 A3 1.88 05/15/2026		1,904.82	1,904.82
05/15/2024	Principal Paydown	43815BAC4	1,650,000.00	HAROT 2022-1 A3 1.88 05/15/2026	94,813.47		94,813.47
05/15/2024	Coupon	448977AD0	1,350,000.00	HART 2022-A A3 2.22 10/15/2026		1,861.09	1,861.09
05/15/2024	Principal Paydown	448977AD0	1,350,000.00	HART 2022-A A3 2.22 10/15/2026	74,038.20		74,038.20
05/15/2024	Coupon	44933LAC7	1,340,000.00	HART 2021-A A3 0.38 09/15/2025		54.23	54.23
05/15/2024	Principal Paydown	44933LAC7	1,340,000.00	HART 2021-A A3 0.38 09/15/2025	53,422.93		53,422.93
05/15/2024	Coupon	44935FAD6	730,000.00	HART 2021-C A3 0.74 05/15/2026		219.12	219.12
05/15/2024	Principal Paydown	44935FAD6	730,000.00	HART 2021-C A3 0.74 05/15/2026	36,039.72		36,039.72
05/15/2024	Coupon	47787JAC2	1,010,000.00	JDOT 2022 A3 0.36 09/15/2026		1,256.37	1,256.37
05/15/2024	Principal Paydown	47787JAC2	1,010,000.00	JDOT 2022 A3 0.36 09/15/2026	49,174.74		49,174.74



## CASH FLOW REPORT



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
05/15/2024	Coupon	47789QAC4	1,290,000.00	JDOT 2021-B A3 0.52 03/16/2026		223.01	223.01
05/15/2024	Principal Paydown	47789QAC4	1,290,000.00	JDOT 2021-B A3 0.52 03/16/2026	75,523.81		75,523.81
05/15/2024	Coupon	47800CAC0	1,880,000.00	JDOT 2023 A3 5.01 11/15/2027		7,849.00	7,849.00
05/15/2024	Coupon	89238JAC9	955,000.00	TAOT 2021-D A3 0.71 04/15/2026		282.91	282.91
05/15/2024	Principal Paydown	89238JAC9	955,000.00	TAOT 2021-D A3 0.71 04/15/2026	46,266.21		46,266.21
05/15/2024	Coupon	89240BAC2	2,825,000.01	TAOT 2021-A A3 0.26 05/15/2025		24.41	24.41
05/15/2024	Principal Paydown	89240BAC2	2,825,000.01	TAOT 2021-A A3 0.26 05/15/2025	85,884.09		85,884.09
05/15/2024	Coupon	91324PEC2	805,000.00	UNITEDHEALTH GROUP INC 1.15 05/15/2026		4,628.75	4,628.75
05/15/2024	Coupon	91324PEG3	1,365,000.00	UNITEDHEALTH GROUP INC 3.7 05/15/2027		25,252.50	25,252.50
05/16/2024	Coupon	362554AC1	780,000.00	GMCAR 2021-4 A3 0.68 09/16/2026		240.80	240.80
05/16/2024	Principal Paydown	362554AC1	780,000.00	GMCAR 2021-4 A3 0.68 09/16/2026	32,445.67		32,445.67
05/16/2024	Coupon	380146AC4	660,000.00	GMCAR 2022-1 A3 1.23 11/16/2026		436.39	436.39
05/16/2024	Principal Paydown	380146AC4	660,000.00	GMCAR 2022-1 A3 1.23 11/16/2026	31,816.38		31,816.38
05/16/2024	Final Maturity	912797FH5	26,000,000.00	UNITED STATES TREASURY 05/16/2024	26,000,000.00		26,000,000.00
05/17/2024	Coupon	58933YBH7	1,975,000.00	MERCK & CO INC 4.05 05/17/2028		39,993.75	39,993.75
05/20/2024	Coupon	22160KAM7	2,500,000.00	COSTCO WHOLESALE CORP 3.0 05/18/2027		37,500.00	37,500.00
05/20/2024	Coupon	89238LAC4	2,565,000.00	TLOT 2022-A A3 1.96 02/20/2025		314.40	314.40
05/20/2024	Effective Maturity	89238LAC4	2,565,000.00	TLOT 2022-A A3 1.96 02/20/2025	192,488.75		192,488.75
05/21/2024	Coupon	43813GAC5	769,999.99	HAROT 2021-1 A3 0.27 04/21/2025		7.99	7.99
05/21/2024	Principal Paydown	43813GAC5	769,999.99	HAROT 2021-1 A3 0.27 04/21/2025	22,959.32		22,959.32
05/21/2024	Coupon	43815GAC3	1,025,000.00	HAROT 2021-4 A3 0.88 01/21/2026		370.49	370.49
05/21/2024	Principal Paydown	43815GAC3	1,025,000.00	HAROT 2021-4 A3 0.88 01/21/2026	50,056.30		50,056.30
05/27/2024	Coupon	05602RAD3	1,065,000.00	BMWOT 2022-A A3 3.21 08/25/2026		2,113.04	2,113.04
05/27/2024	Principal Paydown	05602RAD3	1,065,000.00	BMWOT 2022-A A3 3.21 08/25/2026	60,034.75		60,034.75
05/27/2024	Coupon	3137BSP72	1,500,000.00	FHMS K-058 A2 2.653 08/25/2026		3,316.25	3,316.25
05/27/2024	Coupon	3137BSRE5	3,000,000.00	FHMS K-059 A2 3.12 09/25/2026		7,800.00	7,800.00
05/27/2024	Coupon	3137F4D41	3,000,000.00	FHMS K-074 A2 3.6 01/25/2028		9,000.00	9,000.00
05/27/2024	Coupon	3137FBBX3	2,650,000.00	FHMS K-068 A2 3.244 08/25/2027		7,163.83	7,163.83
05/27/2024	Coupon	3137FEBQ2	4,690,000.00	FHMS K-072 A2 3.444 12/25/2027		13,460.30	13,460.30
05/27/2024	Coupon	3137FETN0	6,000,000.00	FHMS K-073 A2 3.35 01/25/2028		16,750.00	16,750.00
05/27/2024	Coupon	3137FG6X8	5,320,000.00	FHMS K-077 A2 3.85 05/25/2028		17,068.33	17,068.33
05/27/2024	Coupon	3137FGR31	1,997,000.00	FHMS K-078 A2 3.854 06/25/2028		6,413.70	6,413.70



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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
05/27/2024	Coupon	3137FJEH8	3,148,000.00	FHMS K-081 A2 3.9 08/25/2028		10,231.00	10,231.00
05/27/2024	Coupon	3137FJKE8	2,500,000.00	FHMS K-082 A2 3.92 09/25/2028		8,166.67	8,166.67
05/31/2024	Coupon	91282CAZ4	3,800,000.00	UNITED STATES TREASURY 0.375 11/30/2025		7,125.00	7,125.00
05/31/2024	Coupon	91282CET4	2,400,000.00	UNITED STATES TREASURY 2.625 05/31/2027		31,500.00	31,500.00
05/31/2024	Coupon	91282CFZ9	4,600,000.00	UNITED STATES TREASURY 3.875 11/30/2027		89,125.00	89,125.00
05/31/2024	Coupon	91282CHE4	7,000,000.00	UNITED STATES TREASURY 3.625 05/31/2028		126,875.00	126,875.00
05/31/2024	Coupon	91282CJN2	3,400,000.00	UNITED STATES TREASURY 4.375 11/30/2028		74,375.00	74,375.00
<b>May 2024 Total</b>					<b>26,904,964.32</b>	<b>794,556.78</b>	<b>27,699,521.10</b>
<b>JUNE 2024</b>							
06/06/2024	Coupon	74153WCQ0	1,975,000.00	PRICOA GLOBAL FUNDING I 1.15 12/06/2024		11,356.25	11,356.25
06/10/2024	Coupon	40139LBC6	3,000,000.00	GUARDIAN LIFE GLOBAL FUNDING 0.875 12/10/2025		13,125.00	13,125.00
06/10/2024	Coupon	89115A2C5	1,400,000.00	TORONTO-DOMINION BANK 4.108 06/08/2027		28,756.00	28,756.00
06/13/2024	Final Maturity	912797FS1	31,000,000.00	UNITED STATES TREASURY 06/13/2024	31,000,000.00		31,000,000.00
06/14/2024	Coupon	3130A1XJ2	5,500,000.00	FEDERAL HOME LOAN BANKS 2.875 06/14/2024		79,062.50	79,062.50
06/14/2024	Final Maturity	3130A1XJ2	5,500,000.00	FEDERAL HOME LOAN BANKS 2.875 06/14/2024	5,500,000.00		5,500,000.00
06/17/2024	Coupon	02582JIT8	2,765,000.00	AMXCA 2022-2 A 3.39 05/17/2027		7,811.12	7,811.12
06/17/2024	Coupon	161571HT4	3,645,000.00	CHAIT 2023-1 A 5.16 09/15/2028		15,673.50	15,673.50
06/17/2024	Coupon	3135G04Z3	6,200,000.00	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.5 06/17/2025		15,500.00	15,500.00
06/17/2024	Coupon	362554AC1	780,000.00	GMCAR 2021-4 A3 0.68 09/16/2026		222.41	222.41
06/17/2024	Principal Paydown	362554AC1	780,000.00	GMCAR 2021-4 A3 0.68 09/16/2026	31,613.07		31,613.07
06/17/2024	Coupon	380146AC4	660,000.00	GMCAR 2022-1 A3 1.23 11/16/2026		402.98	402.98
06/17/2024	Principal Paydown	380146AC4	660,000.00	GMCAR 2022-1 A3 1.23 11/16/2026	31,181.65		31,181.65
06/17/2024	Coupon	43815BAC4	1,650,000.00	HAROT 2022-1 A3 1.88 05/15/2026		1,756.28	1,756.28
06/17/2024	Principal Paydown	43815BAC4	1,650,000.00	HAROT 2022-1 A3 1.88 05/15/2026	92,648.21		92,648.21
06/17/2024	Coupon	448977AD0	1,350,000.00	HART 2022-A A3 2.22 10/15/2026		1,724.12	1,724.12
06/17/2024	Principal Paydown	448977AD0	1,350,000.00	HART 2022-A A3 2.22 10/15/2026	72,538.85		72,538.85
06/17/2024	Coupon	44933LAC7	1,340,000.00	HART 2021-A A3 0.38 09/15/2025		37.31	37.31
06/17/2024	Principal Paydown	44933LAC7	1,340,000.00	HART 2021-A A3 0.38 09/15/2025	52,471.70		52,471.70
06/17/2024	Coupon	44935FAD6	730,000.00	HART 2021-C A3 0.74 05/15/2026		196.90	196.90
06/17/2024	Principal Paydown	44935FAD6	730,000.00	HART 2021-C A3 0.74 05/15/2026	35,466.47		35,466.47

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
06/17/2024	Coupon	47787JAC2	1,010,000.00	JDOT 2022 A3 0.36 09/15/2026		1,161.30	1,161.30
06/17/2024	Principal Paydown	47787JAC2	1,010,000.00	JDOT 2022 A3 0.36 09/15/2026	40,857.84		40,857.84
06/17/2024	Coupon	47789QAC4	1,290,000.00	JDOT 2021-B A3 0.52 03/16/2026		190.29	190.29
06/17/2024	Principal Paydown	47789QAC4	1,290,000.00	JDOT 2021-B A3 0.52 03/16/2026	43,352.56		43,352.56
06/17/2024	Coupon	47800CAC0	1,880,000.00	JDOT 2023 A3 5.01 11/15/2027		7,849.00	7,849.00
06/17/2024	Coupon	63743HFE7	940,000.00	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 3.45 06/15/2025		16,215.00	16,215.00
06/17/2024	Coupon	74340XCG4	4,000,000.00	PROLOGIS LP 4.875 06/15/2028		97,500.00	97,500.00
06/17/2024	Coupon	89238JAC9	955,000.00	TAOT 2021-D A3 0.71 04/15/2026		255.54	255.54
06/17/2024	Principal Paydown	89238JAC9	955,000.00	TAOT 2021-D A3 0.71 04/15/2026	42,694.29		42,694.29
06/17/2024	Coupon	89240BAC2	2,825,000.01	TAOT 2021-A A3 0.26 05/15/2025		5.80	5.80
06/17/2024	Effective Maturity	89240BAC2	2,825,000.01	TAOT 2021-A A3 0.26 05/15/2025	26,781.86		26,781.86
06/18/2024	Coupon	89236TJK2	3,325,000.00	TOYOTA MOTOR CREDIT CORP 1.125 06/18/2026		18,703.12	18,703.12
06/20/2024	Coupon	06051GJD2	3,000,000.00	BANK OF AMERICA CORP 1.319 06/19/2026		19,785.00	19,785.00
06/20/2024	Coupon	3130AQF40	4,300,000.00	FEDERAL HOME LOAN BANKS 1.0 12/20/2024		21,500.00	21,500.00
06/21/2024	Coupon	43813GAC5	769,999.99	HAROT 2021-1 A3 0.27 04/21/2025		2.83	2.83
06/21/2024	Effective Maturity	43813GAC5	769,999.99	HAROT 2021-1 A3 0.27 04/21/2025	12,563.67		12,563.67
06/21/2024	Coupon	43815GAC3	1,025,000.00	HAROT 2021-4 A3 0.88 01/21/2026		333.78	333.78
06/21/2024	Principal Paydown	43815GAC3	1,025,000.00	HAROT 2021-4 A3 0.88 01/21/2026	48,866.77		48,866.77
06/24/2024	Coupon	46647PCK0	1,565,000.00	JPMORGAN CHASE & CO 0.969 06/23/2025		7,582.42	7,582.42
06/24/2024	Effective Maturity	46647PCK0	1,565,000.00	JPMORGAN CHASE & CO 0.969 06/23/2025	1,565,000.00		1,565,000.00
06/25/2024	Coupon	05602RAD3	1,065,000.00	BMWOT 2022-A A3 3.21 08/25/2026		1,952.44	1,952.44
06/25/2024	Principal Paydown	05602RAD3	1,065,000.00	BMWOT 2022-A A3 3.21 08/25/2026	56,215.61		56,215.61
06/25/2024	Coupon	3137BSP72	1,500,000.00	FHMS K-058 A2 2.653 08/25/2026		3,316.25	3,316.25
06/25/2024	Coupon	3137BSRE5	3,000,000.00	FHMS K-059 A2 3.12 09/25/2026		7,800.00	7,800.00
06/25/2024	Coupon	3137F4D41	3,000,000.00	FHMS K-074 A2 3.6 01/25/2028		9,000.00	9,000.00
06/25/2024	Coupon	3137FBBX3	2,650,000.00	FHMS K-068 A2 3.244 08/25/2027		7,163.83	7,163.83
06/25/2024	Coupon	3137FEBQ2	4,690,000.00	FHMS K-072 A2 3.444 12/25/2027		13,460.30	13,460.30
06/25/2024	Coupon	3137FETN0	6,000,000.00	FHMS K-073 A2 3.35 01/25/2028		16,750.00	16,750.00
06/25/2024	Coupon	3137FG6X8	5,320,000.00	FHMS K-077 A2 3.85 05/25/2028		17,068.33	17,068.33
06/25/2024	Coupon	3137FGR31	1,997,000.00	FHMS K-078 A2 3.854 06/25/2028		6,413.70	6,413.70
06/25/2024	Coupon	3137FEH8	3,148,000.00	FHMS K-081 A2 3.9 08/25/2028		10,231.00	10,231.00

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
06/25/2024	Coupon	3137FJKE8	2,500,000.00	FHMS K-082 A2 3.92 09/25/2028		8,166.67	8,166.67
<b>June 2024 Total</b>					<b>38,652,252.57</b>	<b>468,030.98</b>	<b>39,120,283.55</b>
<b>JULY 2024</b>							
07/01/2024	Coupon	3130AWN63	3,000,000.00	FEDERAL HOME LOAN BANKS 4.0 06/30/2028		60,000.00	60,000.00
07/01/2024	Coupon	91282CEW7	6,650,000.00	UNITED STATES TREASURY 3.25 06/30/2027		108,062.50	108,062.50
07/01/2024	Coupon	91282CGC9	7,000,000.00	UNITED STATES TREASURY 3.875 12/31/2027		135,625.00	135,625.00
07/01/2024	Coupon	91282CJR3	11,000,000.00	UNITED STATES TREASURY 3.75 12/31/2028		206,250.00	206,250.00
07/08/2024	Coupon	3135G0X24	4,220,000.00	FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.625 01/07/2025		34,287.50	34,287.50
07/10/2024	Coupon	66815L2Q1	2,400,000.00	NORTHWESTERN MUTUAL GLOBAL FUNDING 4.71 01/10/2029		56,520.00	56,520.00
07/11/2024	Coupon	59217GER6	2,485,000.00	METROPOLITAN LIFE GLOBAL FUNDING I 1.875 01/11/2027		23,296.88	23,296.88
07/15/2024	Coupon	02582JIT8	2,765,000.00	AMXCA 2022-2 A 3.39 05/17/2027		7,811.12	7,811.12
07/15/2024	Coupon	161571HT4	3,645,000.00	CHAIT 2023-1 A 5.16 09/15/2028		15,673.50	15,673.50
07/15/2024	Coupon	43815BAC4	1,650,000.00	HAROT 2022-1 A3 1.88 05/15/2026		1,611.13	1,611.13
07/15/2024	Principal Paydown	43815BAC4	1,650,000.00	HAROT 2022-1 A3 1.88 05/15/2026	90,181.89		90,181.89
07/15/2024	Coupon	448977AD0	1,350,000.00	HART 2022-A A3 2.22 10/15/2026		1,589.92	1,589.92
07/15/2024	Principal Paydown	448977AD0	1,350,000.00	HART 2022-A A3 2.22 10/15/2026	71,077.45		71,077.45
07/15/2024	Coupon	44933LAC7	1,340,000.00	HART 2021-A A3 0.38 09/15/2025		20.69	20.69
07/15/2024	Principal Paydown	44933LAC7	1,340,000.00	HART 2021-A A3 0.38 09/15/2025	51,368.17		51,368.17
07/15/2024	Coupon	44935FAD6	730,000.00	HART 2021-C A3 0.74 05/15/2026		175.03	175.03
07/15/2024	Principal Paydown	44935FAD6	730,000.00	HART 2021-C A3 0.74 05/15/2026	34,160.22		34,160.22
07/15/2024	Coupon	47787JAC2	1,010,000.00	JDOT 2022 A3 0.36 09/15/2026		1,082.31	1,082.31
07/15/2024	Principal Paydown	47787JAC2	1,010,000.00	JDOT 2022 A3 0.36 09/15/2026	48,152.41		48,152.41
07/15/2024	Coupon	47789QAC4	1,290,000.00	JDOT 2021-B A3 0.52 03/16/2026		171.50	171.50
07/15/2024	Principal Paydown	47789QAC4	1,290,000.00	JDOT 2021-B A3 0.52 03/16/2026	33,337.17		33,337.17
07/15/2024	Coupon	47800CAC0	1,880,000.00	JDOT 2023 A3 5.01 11/15/2027		7,849.00	7,849.00
07/15/2024	Coupon	64952WEK5	3,745,000.00	NEW YORK LIFE GLOBAL FUNDING 1.45 01/14/2025		27,151.25	27,151.25
07/15/2024	Coupon	66815L2A6	1,870,000.00	NORTHWESTERN MUTUAL GLOBAL FUNDING 0.8 01/14/2026		7,480.00	7,480.00
07/15/2024	Coupon	756109AU8	4,500,000.00	REALTY INCOME CORP 3.65 01/15/2028		82,125.00	82,125.00

## CASH FLOW REPORT



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
07/15/2024	Coupon	89236TJT3	2,700,000.00	TOYOTA MOTOR CREDIT CORP 1.45 01/13/2025		19,575.00	19,575.00
07/15/2024	Coupon	89238JAC9	955,000.00	TAOT 2021-D A3 0.71 04/15/2026		230.27	230.27
07/15/2024	Principal Paydown	89238JAC9	955,000.00	TAOT 2021-D A3 0.71 04/15/2026	40,978.16		40,978.16
07/16/2024	Coupon	362554AC1	780,000.00	GMCAR 2021-4 A3 0.68 09/16/2026		204.50	204.50
07/16/2024	Principal Paydown	362554AC1	780,000.00	GMCAR 2021-4 A3 0.68 09/16/2026	30,710.04		30,710.04
07/16/2024	Coupon	380146AC4	660,000.00	GMCAR 2022-1 A3 1.23 11/16/2026		370.24	370.24
07/16/2024	Principal Paydown	380146AC4	660,000.00	GMCAR 2022-1 A3 1.23 11/16/2026	30,402.82		30,402.82
07/16/2024	Coupon	57629WDE7	2,272,000.00	MASSMUTUAL GLOBAL FUNDING II 1.2 07/16/2026		13,632.00	13,632.00
07/17/2024	Coupon	57629W5B2	2,140,000.00	MASSMUTUAL GLOBAL FUNDING II 4.85 01/17/2029		51,895.00	51,895.00
07/22/2024	Coupon	24422EWR6	2,450,000.00	JOHN DEERE CAPITAL CORP 4.75 01/20/2028		58,187.50	58,187.50
07/22/2024	Coupon	3137EAEU9	6,300,000.00	FEDERAL HOME LOAN MORTGAGE CORP 0.375 07/21/2025		11,812.50	11,812.50
07/22/2024	Coupon	43815GAC3	1,025,000.00	HAROT 2021-4 A3 0.88 01/21/2026		297.95	297.95
07/22/2024	Principal Paydown	43815GAC3	1,025,000.00	HAROT 2021-4 A3 0.88 01/21/2026	42,378.05		42,378.05
07/23/2024	Coupon	46647PAM8	3,300,000.00	JPMORGAN CHASE & CO 3.509 01/23/2029		57,898.50	57,898.50
07/25/2024	Coupon	05602RAD3	1,065,000.00	BMWOT 2022-A A3 3.21 08/25/2026		1,802.07	1,802.07
07/25/2024	Principal Paydown	05602RAD3	1,065,000.00	BMWOT 2022-A A3 3.21 08/25/2026	55,111.63		55,111.63
07/25/2024	Coupon	3137BSP72	1,500,000.00	FHMS K-058 A2 2.653 08/25/2026		3,316.25	3,316.25
07/25/2024	Coupon	3137BSRE5	3,000,000.00	FHMS K-059 A2 3.12 09/25/2026		7,800.00	7,800.00
07/25/2024	Coupon	3137F4D41	3,000,000.00	FHMS K-074 A2 3.6 01/25/2028		9,000.00	9,000.00
07/25/2024	Coupon	3137FBBX3	2,650,000.00	FHMS K-068 A2 3.244 08/25/2027		7,163.83	7,163.83
07/25/2024	Coupon	3137FEBQ2	4,690,000.00	FHMS K-072 A2 3.444 12/25/2027		13,460.30	13,460.30
07/25/2024	Coupon	3137FETN0	6,000,000.00	FHMS K-073 A2 3.35 01/25/2028		16,750.00	16,750.00
07/25/2024	Coupon	3137FG6X8	5,320,000.00	FHMS K-077 A2 3.85 05/25/2028		17,068.33	17,068.33
07/25/2024	Coupon	3137FGR31	1,997,000.00	FHMS K-078 A2 3.854 06/25/2028		6,413.70	6,413.70
07/25/2024	Coupon	3137FJEH8	3,148,000.00	FHMS K-081 A2 3.9 08/25/2028		10,231.00	10,231.00
07/25/2024	Coupon	3137FJKE8	2,500,000.00	FHMS K-082 A2 3.92 09/25/2028		8,166.67	8,166.67
07/31/2024	Coupon	91282CAB7	5,975,000.00	UNITED STATES TREASURY 0.25 07/31/2025		7,468.75	7,468.75
07/31/2024	Coupon	91282CFB2	1,300,000.00	UNITED STATES TREASURY 2.75 07/31/2027		17,875.00	17,875.00
07/31/2024	Coupon	91282CGH8	7,000,000.00	UNITED STATES TREASURY 3.5 01/31/2028		122,500.00	122,500.00

# CASH FLOW REPORT



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
<b>July 2024 Total</b>					<b>527,858.02</b>	<b>1,239,901.69</b>	<b>1,767,759.71</b>
<b>AUGUST 2024</b>							
08/01/2024	Coupon	78016HZS2	3,500,000.00	ROYAL BANK OF CANADA 5.2 08/01/2028		91,000.00	91,000.00
08/12/2024	Coupon	3137EAEPO	6,575,000.00	FEDERAL HOME LOAN MORTGAGE CORP 1.5 02/12/2025		49,312.50	49,312.50
08/12/2024	Coupon	69371RS64	1,670,000.00	PACCAR FINANCIAL CORP 4.95 08/10/2028		41,332.50	41,332.50
08/15/2024	Coupon	02582JIT8	2,765,000.00	AMXCA 2022-2 A 3.39 05/17/2027		7,811.12	7,811.12
08/15/2024	Coupon	161571HT4	3,645,000.00	CHAIT 2023-1 A 5.16 09/15/2028		15,673.50	15,673.50
08/15/2024	Coupon	43815BAC4	1,650,000.00	HAROT 2022-1 A3 1.88 05/15/2026		1,469.85	1,469.85
08/15/2024	Principal Paydown	43815BAC4	1,650,000.00	HAROT 2022-1 A3 1.88 05/15/2026	87,239.63		87,239.63
08/15/2024	Coupon	448977AD0	1,350,000.00	HART 2022-A A3 2.22 10/15/2026		1,458.43	1,458.43
08/15/2024	Principal Paydown	448977AD0	1,350,000.00	HART 2022-A A3 2.22 10/15/2026	69,069.63		69,069.63
08/15/2024	Coupon	44933LAC7	1,340,000.00	HART 2021-A A3 0.38 09/15/2025		4.43	4.43
08/15/2024	Effective Maturity	44933LAC7	1,340,000.00	HART 2021-A A3 0.38 09/15/2025	13,976.40		13,976.40
08/15/2024	Coupon	44935FAD6	730,000.00	HART 2021-C A3 0.74 05/15/2026		153.96	153.96
08/15/2024	Principal Paydown	44935FAD6	730,000.00	HART 2021-C A3 0.74 05/15/2026	33,187.13		33,187.13
08/15/2024	Coupon	47787JAC2	1,010,000.00	JDOT 2022 A3 0.36 09/15/2026		989.21	989.21
08/15/2024	Principal Paydown	47787JAC2	1,010,000.00	JDOT 2022 A3 0.36 09/15/2026	42,757.82		42,757.82
08/15/2024	Coupon	47789QAC4	1,290,000.00	JDOT 2021-B A3 0.52 03/16/2026		157.05	157.05
08/15/2024	Principal Paydown	47789QAC4	1,290,000.00	JDOT 2021-B A3 0.52 03/16/2026	35,139.49		35,139.49
08/15/2024	Coupon	47800CAC0	1,880,000.00	JDOT 2023 A3 5.01 11/15/2027		7,849.00	7,849.00
08/15/2024	Coupon	89238JAC9	955,000.00	TAOT 2021-D A3 0.71 04/15/2026		206.03	206.03
08/15/2024	Principal Paydown	89238JAC9	955,000.00	TAOT 2021-D A3 0.71 04/15/2026	39,669.54		39,669.54
08/15/2024	Coupon	912828D56	5,000,000.00	UNITED STATES TREASURY 2.375 08/15/2024		59,375.00	59,375.00
08/15/2024	Final Maturity	912828D56	5,000,000.00	UNITED STATES TREASURY 2.375 08/15/2024	5,000,000.00		5,000,000.00
08/15/2024	Coupon	91324PEP3	1,500,000.00	UNITEDHEALTH GROUP INC 5.25 02/15/2028		39,375.00	39,375.00
08/16/2024	Coupon	362554AC1	780,000.00	GMCAR 2021-4 A3 0.68 09/16/2026		187.09	187.09
08/16/2024	Principal Paydown	362554AC1	780,000.00	GMCAR 2021-4 A3 0.68 09/16/2026	29,774.19		29,774.19
08/16/2024	Coupon	380146AC4	660,000.00	GMCAR 2022-1 A3 1.23 11/16/2026		338.32	338.32
08/16/2024	Principal Paydown	380146AC4	660,000.00	GMCAR 2022-1 A3 1.23 11/16/2026	28,869.65		28,869.65
08/21/2024	Coupon	43815GAC3	1,025,000.00	HAROT 2021-4 A3 0.88 01/21/2026		266.87	266.87
08/21/2024	Principal Paydown	43815GAC3	1,025,000.00	HAROT 2021-4 A3 0.88 01/21/2026	41,002.74		41,002.74

## CASH FLOW REPORT



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
08/26/2024	Coupon	05602RAD3	1,065,000.00	BMWOT 2022-A A3 3.21 08/25/2026		1,654.64	1,654.64
08/26/2024	Principal Paydown	05602RAD3	1,065,000.00	BMWOT 2022-A A3 3.21 08/25/2026	53,653.31		53,653.31
08/26/2024	Coupon	3135G05X7	6,285,000.00	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.375 08/25/2025		11,784.38	11,784.38
08/26/2024	Coupon	3137BSP72	1,500,000.00	FHMS K-058 A2 2.653 08/25/2026		3,316.25	3,316.25
08/26/2024	Coupon	3137BSRE5	3,000,000.00	FHMS K-059 A2 3.12 09/25/2026		7,800.00	7,800.00
08/26/2024	Coupon	3137F4D41	3,000,000.00	FHMS K-074 A2 3.6 01/25/2028		9,000.00	9,000.00
08/26/2024	Coupon	3137FBBX3	2,650,000.00	FHMS K-068 A2 3.244 08/25/2027		7,163.83	7,163.83
08/26/2024	Coupon	3137FEBQ2	4,690,000.00	FHMS K-072 A2 3.444 12/25/2027		13,460.30	13,460.30
08/26/2024	Coupon	3137FETN0	6,000,000.00	FHMS K-073 A2 3.35 01/25/2028		16,750.00	16,750.00
08/26/2024	Coupon	3137FG6X8	5,320,000.00	FHMS K-077 A2 3.85 05/25/2028		17,068.33	17,068.33
08/26/2024	Coupon	3137FGR31	1,997,000.00	FHMS K-078 A2 3.854 06/25/2028		6,413.70	6,413.70
08/26/2024	Coupon	3137FJEH8	3,148,000.00	FHMS K-081 A2 3.9 08/25/2028		10,231.00	10,231.00
08/26/2024	Coupon	3137FJKE8	2,500,000.00	FHMS K-082 A2 3.92 09/25/2028		8,166.67	8,166.67
<b>August 2024 Total</b>					<b>5,474,339.53</b>	<b>429,768.97</b>	<b>5,904,108.50</b>
<b>SEPTEMBER 2024</b>							
09/03/2024	Coupon	74456QBX3	3,000,000.00	PUBLIC SERVICE ELECTRIC AND GAS CO 3.65 09/01/2028		54,750.00	54,750.00
09/03/2024	Coupon	808513BY0	1,300,000.00	CHARLES SCHWAB CORP 2.45 03/03/2027		15,925.00	15,925.00
09/03/2024	Coupon	912828ZC7	7,000,000.00	UNITED STATES TREASURY 1.125 02/28/2025		39,375.00	39,375.00
09/03/2024	Coupon	91282CCW9	1,570,000.00	UNITED STATES TREASURY 0.75 08/31/2026		5,887.50	5,887.50
09/03/2024	Coupon	91282CFH9	3,450,000.00	UNITED STATES TREASURY 3.125 08/31/2027		53,906.25	53,906.25
09/03/2024	Coupon	91282CGP0	7,000,000.00	UNITED STATES TREASURY 4.0 02/29/2028		140,000.00	140,000.00
09/03/2024	Coupon	91282CHX2	1,900,000.00	UNITED STATES TREASURY 4.375 08/31/2028		41,562.50	41,562.50
09/09/2024	Coupon	57636QAW4	2,090,000.00	MASTERCARD INC 4.875 03/09/2028		50,943.75	50,943.75
09/10/2024	Coupon	89114TZT2	1,900,000.00	TORONTO-DOMINION BANK 2.8 03/10/2027		26,600.00	26,600.00
09/13/2024	Coupon	3130A2UW4	4,000,000.00	FEDERAL HOME LOAN BANKS 2.875 09/13/2024		57,500.00	57,500.00
09/13/2024	Final Maturity	3130A2UW4	4,000,000.00	FEDERAL HOME LOAN BANKS 2.875 09/13/2024	4,000,000.00		4,000,000.00
09/16/2024	Coupon	02582JIT8	2,765,000.00	AMXCA 2022-2 A 3.39 05/17/2027		7,811.12	7,811.12
09/16/2024	Coupon	161571HT4	3,645,000.00	CHAIT 2023-1 A 5.16 09/15/2028		15,673.50	15,673.50
09/16/2024	Coupon	362554AC1	780,000.00	GMCAR 2021-4 A3 0.68 09/16/2026		170.22	170.22
09/16/2024	Principal Paydown	362554AC1	780,000.00	GMCAR 2021-4 A3 0.68 09/16/2026	29,127.81		29,127.81

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
09/16/2024	Coupon	380146AC4	660,000.00	GMCAR 2022-1 A3 1.23 11/16/2026		308.00	308.00
09/16/2024	Principal Paydown	380146AC4	660,000.00	GMCAR 2022-1 A3 1.23 11/16/2026	28,200.84		28,200.84
09/16/2024	Coupon	43815BAC4	1,650,000.00	HAROT 2022-1 A3 1.88 05/15/2026		1,333.17	1,333.17
09/16/2024	Principal Paydown	43815BAC4	1,650,000.00	HAROT 2022-1 A3 1.88 05/15/2026	85,038.12		85,038.12
09/16/2024	Coupon	448977AD0	1,350,000.00	HART 2022-A A3 2.22 10/15/2026		1,330.65	1,330.65
09/16/2024	Principal Paydown	448977AD0	1,350,000.00	HART 2022-A A3 2.22 10/15/2026	67,716.52		67,716.52
09/16/2024	Coupon	44935FAD6	730,000.00	HART 2021-C A3 0.74 05/15/2026		133.50	133.50
09/16/2024	Principal Paydown	44935FAD6	730,000.00	HART 2021-C A3 0.74 05/15/2026	32,496.88		32,496.88
09/16/2024	Coupon	47787JAC2	1,010,000.00	JDOT 2022 A3 0.36 09/15/2026		906.55	906.55
09/16/2024	Principal Paydown	47787JAC2	1,010,000.00	JDOT 2022 A3 0.36 09/15/2026	42,071.08		42,071.08
09/16/2024	Coupon	47789QAC4	1,290,000.00	JDOT 2021-B A3 0.52 03/16/2026		141.83	141.83
09/16/2024	Principal Paydown	47789QAC4	1,290,000.00	JDOT 2021-B A3 0.52 03/16/2026	34,594.46		34,594.46
09/16/2024	Coupon	47800CAC0	1,880,000.00	JDOT 2023 A3 5.01 11/15/2027		7,849.00	7,849.00
09/16/2024	Coupon	58989V2D5	1,715,000.00	MET TOWER GLOBAL FUNDING 1.25 09/14/2026		10,718.75	10,718.75
09/16/2024	Coupon	880591EZ1	3,500,000.00	TENNESSEE VALLEY AUTHORITY 3.875 03/15/2028		67,812.50	67,812.50
09/16/2024	Coupon	89238JAC9	955,000.00	TAOT 2021-D A3 0.71 04/15/2026		182.56	182.56
09/16/2024	Principal Paydown	89238JAC9	955,000.00	TAOT 2021-D A3 0.71 04/15/2026	38,724.26		38,724.26
09/17/2024	Coupon	931142ER0	785,000.00	WALMART INC 1.05 09/17/2026		4,121.25	4,121.25
09/23/2024	Coupon	3137EAEX3	6,295,000.00	FEDERAL HOME LOAN MORTGAGE CORP 0.375 09/23/2025		11,803.12	11,803.12
09/23/2024	Coupon	43815GAC3	1,025,000.00	HAROT 2021-4 A3 0.88 01/21/2026		236.80	236.80
09/23/2024	Principal Paydown	43815GAC3	1,025,000.00	HAROT 2021-4 A3 0.88 01/21/2026	39,957.16		39,957.16
09/25/2024	Coupon	05602RAD3	1,065,000.00	BMWOT 2022-A A3 3.21 08/25/2026		1,511.12	1,511.12
09/25/2024	Principal Paydown	05602RAD3	1,065,000.00	BMWOT 2022-A A3 3.21 08/25/2026	49,568.73		49,568.73
09/25/2024	Coupon	3137BSP72	1,500,000.00	FHMS K-058 A2 2.653 08/25/2026		3,316.25	3,316.25
09/25/2024	Coupon	3137BSRE5	3,000,000.00	FHMS K-059 A2 3.12 09/25/2026		7,800.00	7,800.00
09/25/2024	Coupon	3137F4D41	3,000,000.00	FHMS K-074 A2 3.6 01/25/2028		9,000.00	9,000.00
09/25/2024	Coupon	3137FBBX3	2,650,000.00	FHMS K-068 A2 3.244 08/25/2027		7,163.83	7,163.83
09/25/2024	Coupon	3137FEBQ2	4,690,000.00	FHMS K-072 A2 3.444 12/25/2027		13,460.30	13,460.30
09/25/2024	Coupon	3137FETN0	6,000,000.00	FHMS K-073 A2 3.35 01/25/2028		16,750.00	16,750.00
09/25/2024	Coupon	3137FG6X8	5,320,000.00	FHMS K-077 A2 3.85 05/25/2028		17,068.33	17,068.33



## CASH FLOW REPORT



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
09/25/2024	Coupon	3137FGR31	1,997,000.00	FHMS K-078 A2 3.854 06/25/2028		6,413.70	6,413.70
09/25/2024	Coupon	3137FJEH8	3,148,000.00	FHMS K-081 A2 3.9 08/25/2028		10,231.00	10,231.00
09/25/2024	Coupon	3137FJKE8	2,500,000.00	FHMS K-082 A2 3.92 09/25/2028		8,166.67	8,166.67
09/30/2024	Coupon	91282CAM3	3,200,000.00	UNITED STATES TREASURY 0.25 09/30/2025		4,000.00	4,000.00
09/30/2024	Coupon	91282CCZ2	3,130,000.00	UNITED STATES TREASURY 0.875 09/30/2026		13,693.75	13,693.75
09/30/2024	Coupon	91282CFM8	2,800,000.00	UNITED STATES TREASURY 4.125 09/30/2027		57,750.00	57,750.00
09/30/2024	Coupon	91282CJA0	5,800,000.00	UNITED STATES TREASURY 4.625 09/30/2028		134,125.00	134,125.00
<b>September 2024 Total</b>					<b>4,447,495.85</b>	<b>927,432.48</b>	<b>5,374,928.33</b>
<b>OCTOBER 2024</b>							
10/01/2024	Coupon	13063DRK6	3,385,000.00	CALIFORNIA ST 2.4 10/01/2024		40,620.00	40,620.00
10/01/2024	Final Maturity	13063DRK6	3,385,000.00	CALIFORNIA ST 2.4 10/01/2024	3,385,000.00		3,385,000.00
10/15/2024	Coupon	02582JIT8	2,765,000.00	AMXCA 2022-2 A 3.39 05/17/2027		7,811.12	7,811.12
10/15/2024	Coupon	161571HT4	3,645,000.00	CHAIT 2023-1 A 5.16 09/15/2028		15,673.50	15,673.50
10/15/2024	Coupon	3135G0W66	3,500,000.00	FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.625 10/15/2024		28,437.50	28,437.50
10/15/2024	Final Maturity	3135G0W66	3,500,000.00	FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.625 10/15/2024	3,500,000.00		3,500,000.00
10/15/2024	Coupon	43815BAC4	1,650,000.00	HAROT 2022-1 A3 1.88 05/15/2026		1,199.94	1,199.94
10/15/2024	Principal Paydown	43815BAC4	1,650,000.00	HAROT 2022-1 A3 1.88 05/15/2026	81,918.84		81,918.84
10/15/2024	Coupon	448977AD0	1,350,000.00	HART 2022-A A3 2.22 10/15/2026		1,205.37	1,205.37
10/15/2024	Principal Paydown	448977AD0	1,350,000.00	HART 2022-A A3 2.22 10/15/2026	63,198.01		63,198.01
10/15/2024	Coupon	44935FAD6	730,000.00	HART 2021-C A3 0.74 05/15/2026		113.46	113.46
10/15/2024	Principal Paydown	44935FAD6	730,000.00	HART 2021-C A3 0.74 05/15/2026	31,325.29		31,325.29
10/15/2024	Coupon	47787JAC2	1,010,000.00	JDOT 2022 A3 0.36 09/15/2026		825.21	825.21
10/15/2024	Principal Paydown	47787JAC2	1,010,000.00	JDOT 2022 A3 0.36 09/15/2026	46,915.15		46,915.15
10/15/2024	Coupon	47789QAC4	1,290,000.00	JDOT 2021-B A3 0.52 03/16/2026		126.84	126.84
10/15/2024	Principal Paydown	47789QAC4	1,290,000.00	JDOT 2021-B A3 0.52 03/16/2026	36,073.91		36,073.91
10/15/2024	Coupon	47800CAC0	1,880,000.00	JDOT 2023 A3 5.01 11/15/2027		7,849.00	7,849.00
10/15/2024	Coupon	78016EZ59	1,270,000.00	ROYAL BANK OF CANADA 3.375 04/14/2025		21,431.25	21,431.25
10/15/2024	Coupon	89238JAC9	955,000.00	TAOT 2021-D A3 0.71 04/15/2026		159.65	159.65
10/15/2024	Principal Paydown	89238JAC9	955,000.00	TAOT 2021-D A3 0.71 04/15/2026	37,319.05		37,319.05
10/16/2024	Coupon	362554AC1	780,000.00	GMCAR 2021-4 A3 0.68 09/16/2026		153.72	153.72



## CASH FLOW REPORT



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
10/16/2024	Principal Paydown	362554AC1	780,000.00	GMCAR 2021-4 A3 0.68 09/16/2026	28,104.80		28,104.80
10/16/2024	Coupon	380146AC4	660,000.00	GMCAR 2022-1 A3 1.23 11/16/2026		278.39	278.39
10/16/2024	Principal Paydown	380146AC4	660,000.00	GMCAR 2022-1 A3 1.23 11/16/2026	27,068.50		27,068.50
10/21/2024	Coupon	43815GAC3	1,025,000.00	HAROT 2021-4 A3 0.88 01/21/2026		207.50	207.50
10/21/2024	Principal Paydown	43815GAC3	1,025,000.00	HAROT 2021-4 A3 0.88 01/21/2026	38,514.50		38,514.50
10/21/2024	Coupon	4581X0DV7	6,390,000.00	INTER-AMERICAN DEVELOPMENT BANK 0.875 04/20/2026		27,956.25	27,956.25
10/22/2024	Coupon	3135G03U5	5,270,000.00	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.625 04/22/2025		16,468.75	16,468.75
10/22/2024	Coupon	46647PBK1	1,000,000.00	JPMORGAN CHASE & CO 2.083 04/22/2026		10,415.00	10,415.00
10/23/2024	Coupon	06051GHT9	3,000,000.00	BANK OF AMERICA CORP 3.559 04/23/2027		53,385.00	53,385.00
10/25/2024	Coupon	05602RAD3	1,065,000.00	BMWOT 2022-A A3 3.21 08/25/2026		1,378.52	1,378.52
10/25/2024	Principal Paydown	05602RAD3	1,065,000.00	BMWOT 2022-A A3 3.21 08/25/2026	47,826.13		47,826.13
10/25/2024	Coupon	3137BSP72	1,500,000.00	FHMS K-058 A2 2.653 08/25/2026		3,316.25	3,316.25
10/25/2024	Coupon	3137BSRE5	3,000,000.00	FHMS K-059 A2 3.12 09/25/2026		7,800.00	7,800.00
10/25/2024	Coupon	3137F4D41	3,000,000.00	FHMS K-074 A2 3.6 01/25/2028		9,000.00	9,000.00
10/25/2024	Coupon	3137FBBX3	2,650,000.00	FHMS K-068 A2 3.244 08/25/2027		7,163.83	7,163.83
10/25/2024	Coupon	3137FEBQ2	4,690,000.00	FHMS K-072 A2 3.444 12/25/2027		13,460.30	13,460.30
10/25/2024	Coupon	3137FETN0	6,000,000.00	FHMS K-073 A2 3.35 01/25/2028		16,750.00	16,750.00
10/25/2024	Coupon	3137FG6X8	5,320,000.00	FHMS K-077 A2 3.85 05/25/2028		17,068.33	17,068.33
10/25/2024	Coupon	3137FGR31	1,997,000.00	FHMS K-078 A2 3.854 06/25/2028		6,413.70	6,413.70
10/25/2024	Coupon	3137FJEH8	3,148,000.00	FHMS K-081 A2 3.9 08/25/2028		10,231.00	10,231.00
10/25/2024	Coupon	3137FJKE8	2,500,000.00	FHMS K-082 A2 3.92 09/25/2028		8,166.67	8,166.67
10/28/2024	Coupon	459058JL8	6,300,000.00	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 0.5 10/28/2025		15,750.00	15,750.00
10/28/2024	Coupon	6174468Q5	1,600,000.00	MORGAN STANLEY 2.188 04/28/2026		17,504.00	17,504.00
10/31/2024	Coupon	9128283D0	4,000,000.00	UNITED STATES TREASURY 2.25 10/31/2024		45,000.00	45,000.00
10/31/2024	Final Maturity	9128283D0	4,000,000.00	UNITED STATES TREASURY 2.25 10/31/2024	4,000,000.00		4,000,000.00
10/31/2024	Coupon	91282CAT8	6,000,000.00	UNITED STATES TREASURY 0.25 10/31/2025		7,500.00	7,500.00
10/31/2024	Coupon	91282CDG3	3,120,000.00	UNITED STATES TREASURY 1.125 10/31/2026		17,550.00	17,550.00
10/31/2024	Coupon	91282CJF9	2,000,000.00	UNITED STATES TREASURY 4.875 10/31/2028		48,750.00	48,750.00
<b>October 2024 Total</b>					<b>11,323,264.19</b>	<b>487,120.06</b>	<b>11,810,384.25</b>

## CASH FLOW REPORT



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
<b>NOVEMBER 2024</b>							
11/01/2024	Coupon	06367WB85	2,761,000.00	BANK OF MONTREAL 1.85 05/01/2025		25,539.25	25,539.25
11/07/2024	Coupon	3135G06G3	6,300,000.00	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.5 11/07/2025		15,750.00	15,750.00
11/08/2024	Coupon	14913Q3B3	2,593,000.00	CATERPILLAR FINANCIAL SERVICES CORP 2.15 11/08/2024		27,874.75	27,874.75
11/08/2024	Final Maturity	14913Q3B3	2,593,000.00	CATERPILLAR FINANCIAL SERVICES CORP 2.15 11/08/2024	2,593,000.00		2,593,000.00
11/12/2024	Coupon	023135BX3	4,865,000.00	AMAZON.COM INC 1.0 05/12/2026		24,325.00	24,325.00
11/12/2024	Coupon	037833ET3	1,650,000.00	APPLE INC 4.0 05/10/2028		33,000.00	33,000.00
11/12/2024	Coupon	665859AW4	1,345,000.00	NORTHERN TRUST CORP 4.0 05/10/2027		26,900.00	26,900.00
11/15/2024	Coupon	02582JIT8	2,765,000.00	AMXCA 2022-2 A 3.39 05/17/2027		7,811.12	7,811.12
11/15/2024	Coupon	161571HT4	3,645,000.00	CHAIT 2023-1 A 5.16 09/15/2028		15,673.50	15,673.50
11/15/2024	Coupon	26442CAX2	3,280,000.00	DUKE ENERGY CAROLINAS LLC 3.95 11/15/2028		64,780.00	64,780.00
11/15/2024	Coupon	43815BAC4	1,650,000.00	HAROT 2022-1 A3 1.88 05/15/2026		1,071.61	1,071.61
11/15/2024	Principal Paydown	43815BAC4	1,650,000.00	HAROT 2022-1 A3 1.88 05/15/2026	74,938.18		74,938.18
11/15/2024	Coupon	448977AD0	1,350,000.00	HART 2022-A A3 2.22 10/15/2026		1,088.46	1,088.46
11/15/2024	Principal Paydown	448977AD0	1,350,000.00	HART 2022-A A3 2.22 10/15/2026	61,657.69		61,657.69
11/15/2024	Coupon	44935FAD6	730,000.00	HART 2021-C A3 0.74 05/15/2026		94.14	94.14
11/15/2024	Principal Paydown	44935FAD6	730,000.00	HART 2021-C A3 0.74 05/15/2026	30,610.29		30,610.29
11/15/2024	Coupon	47787JAC2	1,010,000.00	JDOT 2022 A3 0.36 09/15/2026		734.51	734.51
11/15/2024	Principal Paydown	47787JAC2	1,010,000.00	JDOT 2022 A3 0.36 09/15/2026	50,596.33		50,596.33
11/15/2024	Coupon	47789QAC4	1,290,000.00	JDOT 2021-B A3 0.52 03/16/2026		111.20	111.20
11/15/2024	Principal Paydown	47789QAC4	1,290,000.00	JDOT 2021-B A3 0.52 03/16/2026	42,861.64		42,861.64
11/15/2024	Coupon	47800CAC0	1,880,000.00	JDOT 2023 A3 5.01 11/15/2027		7,849.00	7,849.00
11/15/2024	Coupon	89238JAC9	955,000.00	TAOT 2021-D A3 0.71 04/15/2026		137.57	137.57
11/15/2024	Principal Paydown	89238JAC9	955,000.00	TAOT 2021-D A3 0.71 04/15/2026	36,452.10		36,452.10
11/15/2024	Coupon	91324PEC2	805,000.00	UNITEDHEALTH GROUP INC 1.15 05/15/2026		4,628.75	4,628.75
11/15/2024	Coupon	91324PEG3	1,365,000.00	UNITEDHEALTH GROUP INC 3.7 05/15/2027		25,252.50	25,252.50
11/18/2024	Coupon	22160KAM7	2,500,000.00	COSTCO WHOLESALE CORP 3.0 05/18/2027		37,500.00	37,500.00
11/18/2024	Coupon	362554AC1	780,000.00	GMCAR 2021-4 A3 0.68 09/16/2026		137.79	137.79
11/18/2024	Principal Paydown	362554AC1	780,000.00	GMCAR 2021-4 A3 0.68 09/16/2026	27,502.73		27,502.73

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
11/18/2024	Coupon	380146AC4	660,000.00	GMCAR 2022-1 A3 1.23 11/16/2026		249.97	249.97
11/18/2024	Principal Paydown	380146AC4	660,000.00	GMCAR 2022-1 A3 1.23 11/16/2026	26,445.14		26,445.14
11/18/2024	Coupon	58933YBH7	1,975,000.00	MERCK & CO INC 4.05 05/17/2028		39,993.75	39,993.75
11/21/2024	Coupon	43815GAC3	1,025,000.00	HAROT 2021-4 A3 0.88 01/21/2026		179.26	179.26
11/21/2024	Principal Paydown	43815GAC3	1,025,000.00	HAROT 2021-4 A3 0.88 01/21/2026	37,552.62		37,552.62
11/25/2024	Coupon	05602RAD3	1,065,000.00	BMWOT 2022-A A3 3.21 08/25/2026		1,250.59	1,250.59
11/25/2024	Principal Paydown	05602RAD3	1,065,000.00	BMWOT 2022-A A3 3.21 08/25/2026	46,764.90		46,764.90
11/25/2024	Coupon	3137BSP72	1,500,000.00	FHMS K-058 A2 2.653 08/25/2026		3,316.25	3,316.25
11/25/2024	Coupon	3137BSRE5	3,000,000.00	FHMS K-059 A2 3.12 09/25/2026		7,800.00	7,800.00
11/25/2024	Coupon	3137F4D41	3,000,000.00	FHMS K-074 A2 3.6 01/25/2028		9,000.00	9,000.00
11/25/2024	Coupon	3137FBBX3	2,650,000.00	FHMS K-068 A2 3.244 08/25/2027		7,163.83	7,163.83
11/25/2024	Coupon	3137FEBQ2	4,690,000.00	FHMS K-072 A2 3.444 12/25/2027		13,460.30	13,460.30
11/25/2024	Coupon	3137FETN0	6,000,000.00	FHMS K-073 A2 3.35 01/25/2028		16,750.00	16,750.00
11/25/2024	Coupon	3137FG6X8	5,320,000.00	FHMS K-077 A2 3.85 05/25/2028		17,068.33	17,068.33
11/25/2024	Coupon	3137FGR31	1,997,000.00	FHMS K-078 A2 3.854 06/25/2028		6,413.70	6,413.70
11/25/2024	Coupon	3137FJEH8	3,148,000.00	FHMS K-081 A2 3.9 08/25/2028		10,231.00	10,231.00
11/25/2024	Coupon	3137FJKE8	2,500,000.00	FHMS K-082 A2 3.92 09/25/2028		8,166.67	8,166.67
<b>November 2024 Total</b>					<b>3,028,381.63</b>	<b>461,302.80</b>	<b>3,489,684.42</b>
<b>DECEMBER 2024</b>							
12/02/2024	Coupon	91282CAZ4	3,800,000.00	UNITED STATES TREASURY 0.375 11/30/2025		7,125.00	7,125.00
12/02/2024	Coupon	91282CET4	2,400,000.00	UNITED STATES TREASURY 2.625 05/31/2027		31,500.00	31,500.00
12/02/2024	Coupon	91282CFZ9	4,600,000.00	UNITED STATES TREASURY 3.875 11/30/2027		89,125.00	89,125.00
12/02/2024	Coupon	91282CHE4	7,000,000.00	UNITED STATES TREASURY 3.625 05/31/2028		126,875.00	126,875.00
12/02/2024	Coupon	91282CJN2	3,400,000.00	UNITED STATES TREASURY 4.375 11/30/2028		74,375.00	74,375.00
12/06/2024	Coupon	74153WCQ0	1,975,000.00	PRICOA GLOBAL FUNDING I 1.15 12/06/2024		11,356.25	11,356.25
12/06/2024	Final Maturity	74153WCQ0	1,975,000.00	PRICOA GLOBAL FUNDING I 1.15 12/06/2024	1,975,000.00		1,975,000.00
12/09/2024	Coupon	89115A2C5	1,400,000.00	TORONTO-DOMINION BANK 4.108 06/08/2027		28,756.00	28,756.00
12/10/2024	Coupon	40139LBC6	3,000,000.00	GUARDIAN LIFE GLOBAL FUNDING 0.875 12/10/2025		13,125.00	13,125.00
12/16/2024	Coupon	02582JIT8	2,765,000.00	AMXCA 2022-2 A 3.39 05/17/2027		7,811.12	7,811.12
12/16/2024	Coupon	161571HT4	3,645,000.00	CHAIT 2023-1 A 5.16 09/15/2028		15,673.50	15,673.50
12/16/2024	Coupon	362554AC1	780,000.00	GMCAR 2021-4 A3 0.68 09/16/2026		122.21	122.21

## CASH FLOW REPORT



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
12/16/2024	Principal Paydown	362554AC1	780,000.00	GMCAR 2021-4 A3 0.68 09/16/2026	26,280.25		26,280.25
12/16/2024	Coupon	380146AC4	660,000.00	GMCAR 2022-1 A3 1.23 11/16/2026		222.20	222.20
12/16/2024	Principal Paydown	380146AC4	660,000.00	GMCAR 2022-1 A3 1.23 11/16/2026	25,070.17		25,070.17
12/16/2024	Coupon	43815BAC4	1,650,000.00	HAROT 2022-1 A3 1.88 05/15/2026		954.20	954.20
12/16/2024	Principal Paydown	43815BAC4	1,650,000.00	HAROT 2022-1 A3 1.88 05/15/2026	71,591.15		71,591.15
12/16/2024	Coupon	448977AD0	1,350,000.00	HART 2022-A A3 2.22 10/15/2026		974.39	974.39
12/16/2024	Principal Paydown	448977AD0	1,350,000.00	HART 2022-A A3 2.22 10/15/2026	58,689.86		58,689.86
12/16/2024	Coupon	44935FAD6	730,000.00	HART 2021-C A3 0.74 05/15/2026		75.26	75.26
12/16/2024	Principal Paydown	44935FAD6	730,000.00	HART 2021-C A3 0.74 05/15/2026	29,154.47		29,154.47
12/16/2024	Coupon	47787JAC2	1,010,000.00	JDOT 2022 A3 0.36 09/15/2026		636.69	636.69
12/16/2024	Principal Paydown	47787JAC2	1,010,000.00	JDOT 2022 A3 0.36 09/15/2026	35,737.65		35,737.65
12/16/2024	Coupon	47789QAC4	1,290,000.00	JDOT 2021-B A3 0.52 03/16/2026		92.63	92.63
12/16/2024	Principal Paydown	47789QAC4	1,290,000.00	JDOT 2021-B A3 0.52 03/16/2026	30,609.75		30,609.75
12/16/2024	Coupon	47800CAC0	1,880,000.00	JDOT 2023 A3 5.01 11/15/2027		7,849.00	7,849.00
12/16/2024	Coupon	63743HFE7	940,000.00	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 3.45 06/15/2025		16,215.00	16,215.00
12/16/2024	Coupon	74340XCG4	4,000,000.00	PROLOGIS LP 4.875 06/15/2028		97,500.00	97,500.00
12/16/2024	Coupon	89238JAC9	955,000.00	TAOT 2021-D A3 0.71 04/15/2026		116.00	116.00
12/16/2024	Principal Paydown	89238JAC9	955,000.00	TAOT 2021-D A3 0.71 04/15/2026	34,864.16		34,864.16
12/17/2024	Coupon	3135G04Z3	6,200,000.00	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.5 06/17/2025		15,500.00	15,500.00
12/18/2024	Coupon	89236TJK2	3,325,000.00	TOYOTA MOTOR CREDIT CORP 1.125 06/18/2026		18,703.12	18,703.12
12/19/2024	Coupon	06051GJD2	3,000,000.00	BANK OF AMERICA CORP 1.319 06/19/2026		19,785.00	19,785.00
12/20/2024	Coupon	3130AQF40	4,300,000.00	FEDERAL HOME LOAN BANKS 1.0 12/20/2024		21,500.00	21,500.00
12/20/2024	Final Maturity	3130AQF40	4,300,000.00	FEDERAL HOME LOAN BANKS 1.0 12/20/2024	4,300,000.00		4,300,000.00
12/23/2024	Coupon	43815GAC3	1,025,000.00	HAROT 2021-4 A3 0.88 01/21/2026		151.72	151.72
12/23/2024	Principal Paydown	43815GAC3	1,025,000.00	HAROT 2021-4 A3 0.88 01/21/2026	35,979.19		35,979.19
12/25/2024	Coupon	05602RAD3	1,065,000.00	BMWOT 2022-A A3 3.21 08/25/2026		1,125.49	1,125.49
12/25/2024	Principal Paydown	05602RAD3	1,065,000.00	BMWOT 2022-A A3 3.21 08/25/2026	44,621.40		44,621.40
12/25/2024	Coupon	3137BSP72	1,500,000.00	FHMS K-058 A2 2.653 08/25/2026		3,316.25	3,316.25
12/25/2024	Coupon	3137BSRE5	3,000,000.00	FHMS K-059 A2 3.12 09/25/2026		7,800.00	7,800.00
12/25/2024	Coupon	3137F4D41	3,000,000.00	FHMS K-074 A2 3.6 01/25/2028		9,000.00	9,000.00

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
12/25/2024	Coupon	3137FBBX3	2,650,000.00	FHMS K-068 A2 3.244 08/25/2027		7,163.83	7,163.83
12/25/2024	Coupon	3137FEBQ2	4,690,000.00	FHMS K-072 A2 3.444 12/25/2027		13,460.30	13,460.30
12/25/2024	Coupon	3137FETN0	6,000,000.00	FHMS K-073 A2 3.35 01/25/2028		16,750.00	16,750.00
12/25/2024	Coupon	3137FG6X8	5,320,000.00	FHMS K-077 A2 3.85 05/25/2028		17,068.33	17,068.33
12/25/2024	Coupon	3137FGR31	1,997,000.00	FHMS K-078 A2 3.854 06/25/2028		6,413.70	6,413.70
12/25/2024	Coupon	3137FJEH8	3,148,000.00	FHMS K-081 A2 3.9 08/25/2028		10,231.00	10,231.00
12/25/2024	Coupon	3137FJKE8	2,500,000.00	FHMS K-082 A2 3.92 09/25/2028		8,166.67	8,166.67
12/30/2024	Coupon	3130AWN63	3,000,000.00	FEDERAL HOME LOAN BANKS 4.0 06/30/2028		60,000.00	60,000.00
12/31/2024	Coupon	91282CEW7	6,650,000.00	UNITED STATES TREASURY 3.25 06/30/2027		108,062.50	108,062.50
12/31/2024	Coupon	91282CGC9	7,000,000.00	UNITED STATES TREASURY 3.875 12/31/2027		135,625.00	135,625.00
12/31/2024	Coupon	91282CJR3	11,000,000.00	UNITED STATES TREASURY 3.75 12/31/2028		206,250.00	206,250.00
<b>December 2024 Total</b>					<b>6,667,598.05</b>	<b>1,216,552.38</b>	<b>7,884,150.42</b>
<b>Grand Total</b>					<b>170,699,497.30</b>	<b>7,895,128.93</b>	<b>178,594,626.22</b>

## IMPORTANT DISCLOSURES



City of Corona Cons Account | Account #10003 | As of January 31, 2024

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Information contained in this monthly statement is and is provided for informational purposes only and should not be construed as specific investment or legal advice. The information contained herein was obtained from sources believed to be reliable as of the date of this statement, but may become outdated or superseded at any time without notice.

**Custody:** Your qualified custodian bank maintains control of all assets reflected in this statement and we urge you to compare this statement to the one you receive from your qualified custodian. Chandler does not have any authority to withdraw or deposit funds from/to the custodian account.

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**Performance:** Performance results are presented gross-of-advisory fees and represent the client’s Total Return. The deduction of advisory fees lowers performance results. These results include the reinvestment of dividends and other earnings. Past performance may not be indicative of future results. Therefore, clients should not assume that future performance of any specific investment or investment strategy will be profitable or equal to past performance levels. All investment strategies have the potential for profit or loss. Economic factors, market conditions or changes in investment strategies, contributions or withdrawals may materially alter the performance and results of your portfolio.

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## BENCHMARK INDEX & DISCLOSURES

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Benchmark	Disclosure
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# Holdings

As of 12/31/2023

Corona Reporting (330350)

Dated: 03/04/2024

Portfolio ID, Portfolio Name	CUSIP, Security Type, Coupon Rate	Maturity Date	Original Par	Purchase Date	Original Cost, Book Value	Market Price	Market Value	Moody's Rating, S&P Rating, Fitch Rating	Settled Status
10002 Corona Reporting	CCYUSD Cash 0.00	12/31/2023	0.00	---	0.00 0.00	1.0000	0.00	Aaa AAA AAA	Y
10002 Corona Reporting	CCYUSD Cash 0.00	12/31/2023	275,459.69	---	275,459.69 275,459.69	1.0000	275,459.69	Aaa AAA AAA	N
10002 Corona Reporting	90LAIF\$00 LAIF 3.86	12/31/2023	35,997,356.57	---	35,997,356.57 35,997,356.57	1.0000	35,997,356.57	NA NA NA	Y
<b>10002 Corona Reporting</b>	<b>---</b> <b>---</b> <b>3.83</b>	<b>12/31/2023</b>	<b>36,272,816.26</b>	<b>---</b>	<b>36,272,816.26</b> <b>36,272,816.26</b>	<b>1.0000</b>	<b>36,272,816.26</b>	<b>Aaa</b> <b>AAA</b> <b>AAA</b>	<b>---</b>

\* Weighted by: Market Value. \* Holdings Displayed by: Position.





## Corona Supplemental

As of 01/31/2024

City of Corona ConsAgg (362432)

Dated: 03/06/2024

<i>Security Type</i>	<i>Original Units</i>	<i>Market Value</i>	<i>Book Value</i>	<i>% of Market Value</i>	<i>Years to Final Maturity</i>	<i>Days to Final Maturity</i>	<i>Yield to Maturity</i>
ABS	32,255,000.01	19,666,657.39	19,864,453.55	3.79%	2.58	945	4.60
Agency	71,245,000.00	68,490,782.46	71,691,626.40	13.19%	1.47	539	4.57
Agency CMBS	33,805,000.00	32,818,533.72	32,895,214.36	6.32%	3.94	1440	4.37
Cash	139,437.36	139,437.36	139,437.36	0.03%	0.00	0	0.00
Corporate	94,536,000.00	91,493,095.64	93,544,281.75	17.62%	3.08	1125	4.80
LAIF	52,893,518.58	52,893,518.58	52,893,518.58	10.19%	0.00	0	---
Money Market Fund	479,477.50	479,477.50	479,477.50	0.09%	0.00	0	---
Municipal Bonds	3,385,000.00	3,326,134.85	3,462,753.45	0.64%	0.67	244	5.08
Supranational	12,690,000.00	11,829,245.49	12,633,094.65	2.28%	1.98	723	4.33
US Treasury	241,945,000.00	238,049,127.44	238,127,505.84	45.85%	1.65	604	4.60
---	<b>543,373,433.45</b>	<b>519,186,010.43</b>	<b>525,731,363.44</b>	<b>100.00%</b>	<b>1.89</b>	<b>691</b>	<b>4.61</b>

\* Grouped by: Security Type. \* Groups Sorted by: Security Type. \* Weighted by: Market Value. \* Holdings Displayed by: Position by Account.



# MONTHLY ACCOUNT STATEMENT

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City of Corona Pension Stabilization Trust | Account #10952 | As of January 31, 2024

**CHANDLER ASSET MANAGEMENT** | [chandlerasset.com](http://chandlerasset.com)

**Chandler Team:**

For questions about your account, please call (800) 317-4747,  
or contact [clientservice@chandlerasset.com](mailto:clientservice@chandlerasset.com)

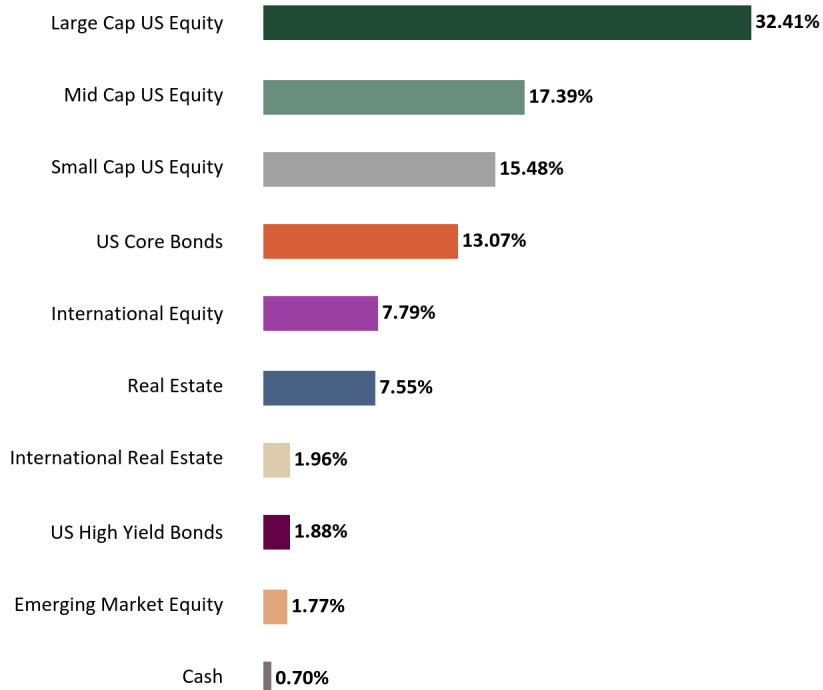
**Custodian:**

Charles Schwab Inc.

## PORTFOLIO SUMMARY



### Asset Allocation



### Account Summary

	Beg. Values as of 01/01/2024	End Values as of 01/31/2024
Market Value	37,759,219.48	37,424,024.23
Accrued Interest	0.00	0.00
<b>Total Market Value</b>	<b>37,759,219.48</b>	<b>37,424,024.23</b>
Income Earned	250,925.83	0.00
Cont/WD	0.00	0.00
Par	542,983.23	543,159.63
Book Value	33,228,740.85	33,228,917.25
Cost Value	33,228,740.85	33,228,917.25
<b>TOP ISSUERS</b>		
iShares Trust - iShares Core S&P 500		32.41%
iShares Trust - iShares Core S&P Mid		17.39%
Vanguard Index Funds - Vanguard Smal		15.48%
Vanguard Bond Index Funds - Vanguard		13.07%
Vanguard Tax-Managed Funds - Vanguar		7.79%
Vanguard Specialized Funds - Vanguar		7.55%
Total		93.69%

### Performance Review

Total Rate of Return	1M	3M	YTD	1YR	2YRS	3YRS	5YRS	10YRS	Since Inception (08/01/22)
Corona Pension Trust	(0.89%)	14.12%	(0.89%)	8.04%	--	--	--	--	9.87%
Benchmark Return*	0.61%	12.06%	0.61%	9.83%	--	--	--	--	6.59%

\*Periods over 1 year are annualized.

Benchmark: 35% S&P 500 TR, 50% ICE Corp Gov & Mtg Index, 15% MSCI EAFE TR Secondary Benchmark:

## HOLDINGS REPORT



Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Maturity Duration
<b>CASH</b>								
CCYUSD	Cash	262,354.63	--	262,354.63 262,354.63	1.00 0.00%	262,354.63 0.00	0.70% 0.00	NA/NA NA
<b>Total Cash</b>		<b>262,354.63</b>		<b>262,354.63</b>	<b>0.00%</b>	<b>262,354.63</b>	<b>0.70%</b>	<b>NA/NA</b>
<b>EMERGING MARKET EQUITY</b>								
922042858	VANGUARD EM ST I ETF	16,720.00	--	643,691.94 643,691.94	39.64	662,780.80 0.00	1.77% 19,088.86	NA/NA NA
<b>Total Emerging Market Equity</b>		<b>16,720.00</b>		<b>643,691.94</b>	<b>39.64</b>	<b>662,780.80</b>	<b>1.77%</b>	<b>NA/NA</b>
<b>INTERNATIONAL EQUITY</b>								
921943858	VANGUARD DEV MKT ETF	61,510.00	--	2,420,843.73 2,420,843.73	47.38	2,914,343.80 0.00	7.79% 493,500.07	NA/NA NA
<b>Total International Equity</b>		<b>61,510.00</b>		<b>2,420,843.73</b>	<b>47.38</b>	<b>2,914,343.80</b>	<b>7.79%</b>	<b>NA/NA</b>
<b>INTERNATIONAL REAL ESTATE</b>								
922042676	VANGUARD GXUS RE ETF	18,075.00	--	753,183.45 753,183.45	40.64	734,568.00 0.00	1.96% (18,615.45)	NA/NA NA
<b>Total International Real Estate</b>		<b>18,075.00</b>		<b>753,183.45</b>	<b>40.64</b>	<b>734,568.00</b>	<b>1.96%</b>	<b>NA/NA</b>
<b>LARGE CAP US EQUITY</b>								
464287200	ISHARES: CORE S&P 500	25,000.00	--	9,761,289.05 9,761,289.05	485.20	12,130,000.00 0.00	32.41% 2,368,710.95	NA/NA NA
<b>Total Large Cap US Equity</b>		<b>25,000.00</b>		<b>9,761,289.05</b>	<b>485.20</b>	<b>12,130,000.00</b>	<b>32.41%</b>	<b>NA/NA</b>
<b>MID CAP US EQUITY</b>								

## HOLDINGS REPORT



Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Maturity Duration
464287507	ISHARES:CORE S&P MD-CP	23,900.00	--	5,704,651.26 5,704,651.26	272.34	6,508,926.00 0.00	17.39% 804,274.74	NA/NA NA
<b>Total Mid Cap US Equity</b>		<b>23,900.00</b>		<b>5,704,651.26 5,704,651.26</b>	<b>272.34</b>	<b>6,508,926.00 0.00</b>	<b>17.39% 804,274.74</b>	<b>NA/NA NA</b>
<b>REAL ESTATE</b>								
922908553	VANGUARD RE IDX ETF	33,700.00	--	2,948,012.68 2,948,012.68	83.89	2,827,093.00 0.00	7.55% (120,919.68)	NA/NA NA
<b>Total Real Estate</b>		<b>33,700.00</b>		<b>2,948,012.68 2,948,012.68</b>	<b>83.89</b>	<b>2,827,093.00 0.00</b>	<b>7.55% (120,919.68)</b>	<b>NA/NA NA</b>
<b>SMALL CAP US EQUITY</b>								
922908751	VANGUARD S-C ID ETF	27,900.00	--	5,195,403.48 5,195,403.48	207.58	5,791,482.00 0.00	15.48% 596,078.52	NA/NA NA
<b>Total Small Cap US Equity</b>		<b>27,900.00</b>		<b>5,195,403.48 5,195,403.48</b>	<b>207.58</b>	<b>5,791,482.00 0.00</b>	<b>15.48% 596,078.52</b>	<b>NA/NA NA</b>
<b>US CORE BONDS</b>								
921937835	VANGUARD TOT BD ETF	66,600.00	--	4,862,778.58 4,862,778.58	73.43	4,890,438.00 0.00	13.07% 27,659.42	NA/NA NA
<b>Total US Core Bonds</b>		<b>66,600.00</b>		<b>4,862,778.58 4,862,778.58</b>	<b>73.43</b>	<b>4,890,438.00 0.00</b>	<b>13.07% 27,659.42</b>	<b>NA/NA NA</b>
<b>US HIGH YIELD BONDS</b>								
78468R622	SPDR BBG HIGH YIELD BD	7,400.00	--	676,708.45 676,708.45	94.87	702,038.00 0.00	1.88% 25,329.55	NA/NA NA
<b>Total US High Yield Bonds</b>		<b>7,400.00</b>		<b>676,708.45 676,708.45</b>	<b>94.87</b>	<b>702,038.00 0.00</b>	<b>1.88% 25,329.55</b>	<b>NA/NA NA</b>
<b>Total Portfolio</b>		<b>543,159.63</b>		<b>33,228,917.25 33,228,917.25</b>	<b>259.66 0.00%</b>	<b>37,424,024.23 0.00</b>	<b>100.00% 4,195,106.98</b>	<b>Aaa/ AAA AAA</b>
<b>Total Market Value + Accrued</b>						<b>37,424,024.23</b>		<b>0.00 0.00</b>

## TRANSACTION LEDGER



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
<b>OTHER TRANSACTIONS</b>										
Other Income	01/15/2024	CCYUSD	133.65	Cash		0.00%	133.65	0.00	133.65	0.00
Other Income	01/15/2024	CCYUSD	42.75	Cash		0.00%	42.75	0.00	42.75	0.00
<b>Total Other Income</b>			<b>176.40</b>				<b>176.40</b>	<b>0.00</b>	<b>176.40</b>	<b>0.00</b>
<b>TOTAL OTHER TRANSACTIONS</b>			<b>176.40</b>				<b>176.40</b>	<b>0.00</b>	<b>176.40</b>	<b>0.00</b>

# INCOME EARNED



Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
<b>CASH &amp; EQUIVALENTS</b>						
			262,178.23	0.00	0.00	
CCYUSD	Cash		0.00	0.00	0.00	0.00
		262,354.63	0.00	0.00	0.00	
			262,354.63	0.00	0.00	
			<b>262,178.23</b>	<b>0.00</b>	<b>0.00</b>	
			<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	
			<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	
<b>Total Cash &amp; Equivalents</b>		<b>262,354.63</b>	<b>262,354.63</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>EQUITY</b>						
			9,761,289.05	0.00	0.00	
464287200	ISHARES:CORE S&P 500		0.00	0.00	0.00	0.00
		25,000.00	0.00	0.00	0.00	
			9,761,289.05	0.00	0.00	
			5,704,651.26	0.00	0.00	
464287507	ISHARES:CORE S&P MD-CP		0.00	0.00	0.00	0.00
		23,900.00	0.00	0.00	0.00	
			5,704,651.26	0.00	0.00	
			676,708.45	0.00	0.00	
78468R622	SPDR BBG HIGH YIELD BD		0.00	0.00	0.00	0.00
		7,400.00	0.00	0.00	0.00	
			676,708.45	0.00	0.00	
			4,862,778.58	0.00	0.00	
921937835	VANGUARD TOT BD ETF		0.00	0.00	0.00	0.00
		66,600.00	0.00	0.00	0.00	
			4,862,778.58	0.00	0.00	
			2,420,843.73	0.00	0.00	
921943858	VANGUARD DEV MKT ETF		0.00	0.00	0.00	0.00
		61,510.00	0.00	0.00	0.00	
			2,420,843.73	0.00	0.00	
			753,183.45	0.00	0.00	
922042676	VANGUARD GXUS RE ETF		0.00	0.00	0.00	0.00
		18,075.00	0.00	0.00	0.00	
			753,183.45	0.00	0.00	

## INCOME EARNED



Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
922042858	VANGUARD EM ST I ETF	16,720.00	643,691.94 0.00 0.00 643,691.94	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
922908553	VANGUARD RE IDX ETF	33,700.00	2,948,012.68 0.00 0.00 2,948,012.68	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
922908751	VANGUARD S-C ID ETF	27,900.00	5,195,403.48 0.00 0.00 5,195,403.48	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
<b>Total Equity</b>		<b>280,805.00</b>	<b>32,966,562.62</b> <b>0.00</b> <b>0.00</b> <b>32,966,562.62</b>	<b>0.00</b> <b>0.00</b> <b>0.00</b> <b>0.00</b>	<b>0.00</b> <b>0.00</b> <b>0.00</b> <b>0.00</b>	<b>0.00</b>
			<b>33,228,740.85</b> <b>0.00</b> <b>0.00</b>	<b>0.00</b> <b>0.00</b> <b>0.00</b>	<b>0.00</b> <b>0.00</b> <b>0.00</b>	
<b>TOTAL PORTFOLIO</b>		<b>543,159.63</b>	<b>33,228,917.25</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>



# CASH FLOW REPORT



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
<b>FEBRUARY 2024</b>							
02/06/2024	Equity Dividend	921937835	0.00	VANGUARD TOT BD ETF	14,111.21		14,111.21
02/07/2024	Equity Dividend	78468R622	0.00	SPDR BBG HIGH YIELD BD	3,937.87		3,937.87
<b>February 2024 Total</b>					<b>18,049.08</b>		<b>18,049.08</b>
<b>Grand Total</b>			<b>0.00</b>		<b>18,049.08</b>		<b>18,049.08</b>

## IMPORTANT DISCLOSURES



City of Corona Pension Stabilization Trust | Account #10952 | As of January 31, 2024

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Security level ratings for U.S. Agency issued mortgage-backed securities (“MBS”) reflect the issuer rating because the securities themselves are not rated. The issuing U.S. Agency guarantees the full and timely payment of both principal and interest and carries a AA+/Aaa/AAA by S&P, Moody’s and Fitch respectively.

## BENCHMARK INDEX & DISCLOSURES



Benchmark	Disclosure
	<p>The S&amp;P 500 is a market value weighted index of 500 large-capitalization stocks. The 500 companies included in the index capture approximately 80% of available US market capitalization.</p> <p>The MSCI EAFE International Equity Index is a market capitalization weighted index that captures international equity performance of large- and mid-cap stocks in the developed stock markets of Europe, Australasia, and the Far East.</p>
<p>35% S&amp;P 500 TR, 50% ICE Corp Gov &amp; Mtg Index, 15% MSCI EAFE TR</p>	<p>The ICE BofA US Corporate, Government &amp; Mortgage Index tracks the performance of US dollar denominated investment grade debt publicly issued in the US domestic market, including US Treasuries, quasi-governments, corporates, covered bonds and residential mortgage pass-throughs. Non-residential mortgage collateralized debt such as commercial mortgage backed securities and asset backed securities are excluded from this index, as are all collateralized mortgage obligations. Most qualifying securities must have an investment grade rating (based on an average of Moody's, S&amp;P and Fitch). They must also have at least one year remaining term to final maturity, at least 18 months to final maturity at point of issuance and a fixed coupon schedule. Amounts outstanding for qualifying US Treasuries must be at least \$1 billion; US agencies, foreign governments, supranationals, corporates and covered bonds must have at least \$250 million outstanding. Qualifying residential mortgage pass-through securities include fixed rate securities publicly issued by US agencies. 30-year, 20-year and 15-year fixed rate mortgage pools must have at least one year remaining term to final maturity and a minimum amount outstanding of at least \$5 billion per generic coupon and \$250 million per production year within each generic coupon.</p>