



MONTHLY ACCOUNT STATEMENT

Murrieta Consolidated | Account | As of October 31, 2024

CHANDLER ASSET MANAGEMENT |

Custodian:
US Bank

We urge you to compare this statement to the one you receive from your qualified custodian. Please see Important Disclosures at the end of the statement.

PORTFOLIO SUMMARY



Portfolio Characteristics

Average Modified Duration	1.62
Average Coupon	3.19%
Average Purchase YTM	3.94%
Average Market YTM	4.41%
Average Quality	AA+
Average Final Maturity	1.84
Average Life	1.67

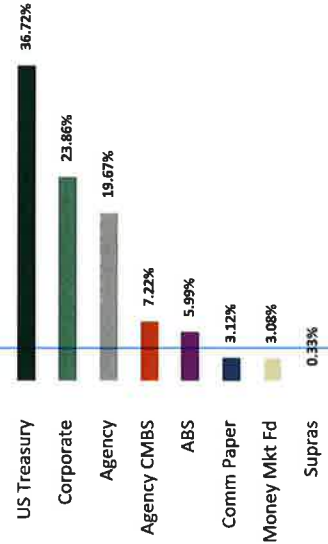
Account Summary

	Beg. Values as of 10/01/2024	End Values as of 10/31/2024
Market Value	149,119,740.30	148,303,139.33
Accrued Interest	852,687.88	1,008,898.59
Total Market Value	149,972,428.18	149,312,037.92
Income Earned	416,248.55	390,729.51
Cont/W/D	0.00	0.00
Par	149,797,720.29	150,039,857.35
Book Value	147,064,611.74	147,299,507.19
Cost Value	147,064,611.74	147,299,507.19

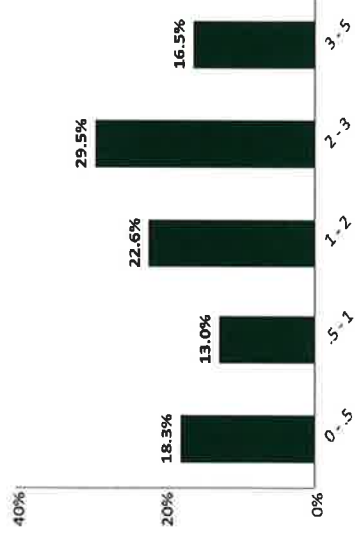
Top Issuers

United States	36.72%
Federal Home Loan Banks	11.02%
Farm Credit System	8.65%
FHLMC	7.22%
U.S. Bancorp	3.08%
Toyota Motor Corporation	2.01%
Mitsubishi UFJ Financial Group, Inc.	1.79%
Royal Bank of Canada	1.52%

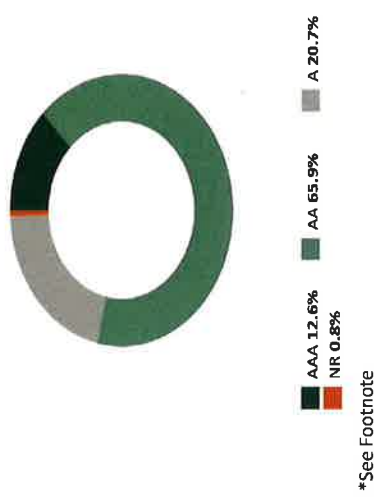
Sector Allocation



Maturity Distribution



Credit Quality



STATEMENT OF COMPLIANCE



Rules Name	Limit	Actual	Compliance Status	Notes
AGENCY MORTGAGE SECURITIES (CMOS)				
Max % (MV)	20.0	7.2	Compliant	
Max % Issuer (MV)	30.0	7.2	Compliant	
Max Maturity (Years)	5.0	4.2	Compliant	
ASSET-BACKED SECURITIES (ABS)				
Max % (MV)	20.0	6.0	Compliant	
Max % Issuer (MV)	5.0	1.0	Compliant	
Max Maturity (Years)	5	4	Compliant	
Min Rating (AA- by 1)	0.0	0.0	Compliant	
BANKERS' ACCEPTANCES				
Max % (MV)	30.0	0.0	Compliant	
Max % Issuer (MV)	5.0	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	
CERTIFICATE OF DEPOSIT PLACEMENT SERVICE (CDARS)				
Max % (MV)	30.0	0.0	Compliant	
Max Maturity (Years)	5.0	0.0	Compliant	
COLLATERALIZED TIME DEPOSITS (NON-NEGOTIABLE CD/TD)				
Max % (MV)	20.0	0.0	Compliant	
Max % Issuer (MV)	5.0	0.0	Compliant	
Max Maturity (Years)	5.0	0.0	Compliant	
COMMERCIAL PAPER				
Max % (MV)	40.0	3.1	Compliant	
Max % Issuer (MV)	5.0	1.8	Compliant	
Max Maturity (Days)	270	124	Compliant	
Min Rating (A-1 by 1 or A- by 1)	0.0	0.0	Compliant	
CORPORATE MEDIUM TERM NOTES				
Max % (MV)	30.0	23.9	Compliant	
Max % Issuer (MV)	5.0	1.5	Compliant	
Max Maturity (Years)	5	3	Compliant	
Min Rating (A- by 1)	0.0	0.0	Compliant	
FDIC INSURED TIME DEPOSITS (NON-NEGOTIABLE CD/TD)				

STATEMENT OF COMPLIANCE



Rules Name	Limit	Actual	Compliance Status	Notes
Max % (MV)	20.0	0.0	Compliant	
Max Maturity (Years)	5	0.0	Compliant	
FEDERAL AGENCIES				
Max % (MV)	100.0	19.7	Compliant	
Max % Issuer (MV)	30.0	11.1	Compliant	
Max Callables (MV)	20.0	0.0	Compliant	
Max Maturity (Years)	5	3	Compliant	
LOCAL AGENCY INVESTMENT FUND (LAIF)				
Max Concentration (MV)	75.0	0.0	Compliant	
MONEY MARKET MUTUAL FUNDS				
Max % (MV)	20.0	3.1	Compliant	
Max % Issuer (MV)	10.0	3.1	Compliant	
Min Rating (AAA by 2)	0.0	0.0	Compliant	
MUNICIPAL SECURITIES (CA, LOCAL AGENCY)				
Max % (MV)	30.0	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	
MUTUAL FUNDS				
Max % (MV)	20.0	0.0	Compliant	
Max % Issuer (MV)	10.0	0.0	Compliant	
Min Rating (AAA by 2)	0.0	0.0	Compliant	
NEGOTIABLE CERTIFICATES OF DEPOSIT (NCD)				
Max % (MV)	30.0	0.0	Compliant	
Max % Issuer (MV)	5.0	0.0	Compliant	
Max Maturity (Years)	5	0.0	Compliant	
Min Rating (A-1 by 1 or A- by 1 if > FDIC Limit)	0.0	0.0	Compliant	
REPURCHASE AGREEMENTS				
Max % (MV)	20.0	0.0	Compliant	
Max Maturity (Years)	1.0	0.0	Compliant	
SUPRANATIONAL OBLIGATIONS				
Max % (MV)	30.0	0.3	Compliant	
Max % Issuer (MV)	10.0	0.3	Compliant	
Max Maturity (Years)	5	3	Compliant	

STATEMENT OF COMPLIANCE



Rules Name	Limit	Actual	Compliance Status	Notes
Min Rating (AA- by 1)	0.0	0.0	Compliant	
U.S. TREASURIES				
Max % (MV)	100.0	36.7	Compliant	
Max Maturity (Years)	5	4	Compliant	

RECONCILIATION SUMMARY



Maturities / Calls	
Month to Date	(3,700,000.00)
Fiscal Year to Date	(47,650,000.00)

Principal Paydowns	
Month to Date	(175,134.52)
Fiscal Year to Date	(2,647,906.75)

Purchases	
Month to Date	4,366,747.07
Fiscal Year to Date	91,975,566.61

Sales	
Month to Date	(1,257,913.75)
Fiscal Year to Date	(38,313,510.20)

Interest Received	
Month to Date	254,518.80
Fiscal Year to Date	3,504,447.16

Purchased / Sold Interest	
Month to Date	(20,000.00)
Fiscal Year to Date	(134,724.50)

Accrual Activity Summary

	Month to Date	Fiscal Year to Date (01/01/2024)
Beginning Book Value	147,064,611.74	143,961,028.08
Maturities/Calls	(3,700,000.00)	(47,650,000.00)
Principal Paydowns	(175,134.52)	(2,647,906.75)
Purchases	4,366,747.07	91,975,566.61
Sales	(1,257,913.75)	(38,313,510.20)
Change in Cash, Payables, Receivables	999,531.99	(60,054.01)
Amortization/Accretion	0.00	0.00
Realized Gain (Loss)	1,664.67	34,383.47
Ending Book Value	147,299,507.19	147,299,507.19

Fair Market Activity Summary

	Month to Date	Fiscal Year to Date (01/01/2024)
Beginning Market Value	149,119,740.30	142,893,927.50
Maturities/Calls	(3,700,000.00)	(47,650,000.00)
Principal Paydowns	(175,134.52)	(2,647,906.75)
Purchases	4,366,747.07	91,975,566.61
Sales	(1,257,913.75)	(38,313,510.20)
Change in Cash, Payables, Receivables	999,531.99	(60,054.01)
Amortization/Accretion	0.00	0.00
Change in Net Unrealized Gain (Loss)	(1,051,496.43)	2,070,732.71
Realized Gain (Loss)	1,664.67	34,383.47
Ending Market Value	148,303,139.33	148,303,139.33

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	Moody's/ S&P/ Fitch	Maturity Duration
ABS									
05593AAC3	BMWLT 2023-1 A3 5.16 11/25/2025	75,827.09	02/07/2023 5.16%	75,825.28 75,825.28	100.06 4.93%	75,871.22 65.21	0.05% 45.94	Aaa/AAA NA	1.07 0.20
44934KAC8	HART 2021-B A3 0.38 01/15/2026	13,959.76	07/20/2021 0.38%	13,956.68 13,956.68	99.81 5.38%	13,933.03 2.36	0.01% (23.66)	NA/AAA AAA	1.21 0.04
43815GAC3	HAROT 2021-4 A3 0.88 01/21/2026	76,767.85	11/16/2021 0.89%	76,751.67 76,751.67	98.88 4.93%	75,906.66 18.77	0.05% (845.01)	Aaa/NA AAA	1.22 0.28
47789QAC4	JDOT 2021-B A3 0.52 03/16/2026	78,773.62	07/13/2021 0.52%	78,766.59 78,766.59	99.06 4.21%	78,035.02 18.21	0.05% (731.57)	Aaa/NA AAA	1.37 0.25
43815PAC3	HAROT 2022-2 A3 3.73 07/20/2026	232,490.24	08/15/2022 3.73%	232,476.39 232,476.39	99.45 4.89%	231,208.29 313.15	0.16% (1,268.10)	NA/AAA AAA	1.72 0.49
05602RAD3	BMWOT 2022-A A3 3.21 08/25/2026	147,206.44	05/10/2022 3.21%	147,198.78 147,198.78	99.41 4.67%	146,338.72 78.76	0.10% (860.07)	Aaa/AAA NA	1.82 0.41
47787JAC2	JDOT 2022 A3 0.36 09/15/2026	158,229.45	03/10/2022 2.33%	158,194.45 158,194.45	98.89 4.61%	156,470.32 163.15	0.11% (1,724.13)	Aaa/NA AAA	1.87 0.49
362554AC1	GMCAR 2021-4 A3 0.68 09/16/2026	71,339.87	10/13/2021 0.68%	71,338.05 71,338.05	98.67 4.99%	70,394.13 20.21	0.05% (943.92)	Aaa/AAA NA	1.88 0.31
380146AC4	GMCAR 2022-1 A3 1.26 11/16/2026	76,267.83	01/11/2022 1.26%	76,261.20 76,261.20	98.79 4.72%	75,348.70 40.04	0.05% (912.51)	NA/AAA AAA	2.04 0.35
379929AD4	GMALT 2023-3 A3 5.38 11/20/2026	280,000.00	08/08/2023 5.38%	279,966.43 279,966.43	100.48 4.80%	281,343.55 460.29	0.19% 1,377.12	NA/AAA AAA	2.05 0.75
36269FAD8	GMALT 2024-1 A3 5.09 03/22/2027	455,000.00	02/08/2024 5.09%	454,943.13 454,943.13	100.58 4.67%	457,623.17 707.65	0.31% 2,680.04	NA/AAA AAA	2.39 1.20
05611UAD5	BMWLT 2024-1 A3 4.98 03/25/2027	1,000,000.00	06/20/2024 5.19%	994,687.50 994,687.50	100.44 4.70%	1,004,424.80 830.00	0.68% 9,737.30	Aaa/AAA NA	2.40 1.31
36265WAD5	GMCAR 2022-3 A3 3.64 04/16/2027	229,265.12	07/06/2022 3.64%	229,263.54 229,263.54	99.43 4.80%	227,963.65 347.72	0.15% (1,299.89)	Aaa/NA AAA	2.46 0.50
02582JIT8	AMXCA 2022-2 A 3.39 05/17/2027	905,000.00	05/17/2022 3.40%	904,799.81 904,799.81	99.29 4.78%	898,568.07 1,363.53	0.61% (6,231.74)	NA/AAA AAA	0.54 0.52
58770JAD6	MBALT 2024-A A3 5.32 01/18/2028	350,000.00	05/17/2024 5.32%	349,959.05 349,959.05	101.36 4.66%	354,773.90 827.56	0.24% 4,814.85	Aaa/NA AAA	3.22 1.87
58769GAD5	MBALT 2024-B A3 4.23 02/15/2028	545,000.00	09/17/2024 4.24%	544,908.28 544,908.28	99.43 4.76%	541,885.22 1,024.60	0.37% (3,023.06)	NA/AAA AAA	3.29 1.17
437918AC9	HAROT 2024-1 A3 5.21 08/15/2028	1,250,000.00	02/13/2024 5.21%	1,249,945.63 1,249,945.63	101.15 4.55%	1,264,416.63 2,894.44	0.85% 14,471.00	Aaa/AAA NA	3.79 1.59

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	Moody's/ S&P/ Fitch	Maturity Duration
161571HT4	CHAIT 2023-1 A 5.16 09/15/2028	1,320,000.00	09/07/2023 5.17%	1,319,634.10 1,319,634.10	101.19 4.54%	1,335,700.21 3,027.20	0.90% 16,066.11	NR/AAA AAA	3.88 1.75
47800RAD5	JDOT 2024 A3 4.96 11/15/2028	335,000.00	03/11/2024 4.96%	334,981.24 334,981.24	100.75 4.62%	337,500.74 738.49	0.23% 2,519.50	Aaa/NA AAA	4.04 1.90
096919AD7	BMWOT 2024-A A3 5.18 02/26/2029	600,000.00	06/04/2024 5.24%	599,908.86 599,908.86	101.25 4.56%	607,478.52 518.00	0.41% 7,569.66	Aaa/AAA NA	4.32 1.83
02582JKH2	AMXCA 2024-1 A 5.23 04/16/2029	640,000.00	04/16/2024 5.23%	639,868.80 639,868.80	101.73 4.53%	651,084.16 1,487.64	0.44% 11,215.36	NA/AAA AAA	4.46 2.26
Total ABS		8,840,127.28	4.64%	8,833,635.47	100.53 4.65%	8,886,268.69 14,946.98	5.99% 52,633.22	Aaa/AAA AAA	2.98 1.34
AGENCY									
3130AQF40	FEDERAL HOME LOAN BANKS 1.0 12/20/2024	1,400,000.00	12/21/2021 1.03%	1,398,768.00 1,398,768.00	99.50 4.65%	1,393,051.69 5,094.44	0.94% (5,716.31)	Aaa/AA+ AA+	0.14 0.14
3133ENKS8	FEDERAL FARM CREDIT BANKS FUNDING CORP 1.125 01/06/2025	755,000.00	01/06/2022 1.20%	753,301.25 753,301.25	99.36 4.68%	750,173.72 2,713.28	0.51% (3,127.53)	Aaa/AA+ AA+	0.18 0.18
3133ENPG9	FEDERAL FARM CREDIT BANKS FUNDING CORP 1.75 02/14/2025	1,200,000.00	02/25/2022 1.82%	1,197,456.00 1,197,456.00	99.18 4.65%	1,190,111.32 4,491.67	0.80% (7,344.68)	Aaa/AA+ AA+	0.29 0.28
3133EPW68	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.125 01/22/2026	1,400,000.00	01/24/2024 4.40%	1,392,860.00 1,392,860.00	99.86 4.24%	1,398,041.46 15,881.25	0.94% 5,181.46	Aaa/AA+ AA+	1.23 1.17
3133ERDZ1	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.75 05/08/2026	1,000,000.00	05/20/2024 4.87%	997,690.00 997,690.00	100.80 4.20%	1,008,006.65 22,826.39	0.68% 10,316.65	Aaa/AA+ AA+	1.52 1.42
3130AWLZ1	FEDERAL HOME LOAN BANKS 4.75 06/12/2026	2,000,000.00	08/16/2023 4.78%	1,998,620.00 1,998,620.00	100.90 4.16%	2,018,048.56 36,680.56	1.36% 19,428.56	Aaa/AA+ AA+	1.61 1.51
3133EPZY4	FEDERAL FARM CREDIT BANKS FUNDING CORP 5.0 07/30/2026	2,000,000.00	11/09/2023 4.85%	2,007,480.00 2,007,480.00	101.36 4.18%	2,027,158.98 25,277.78	1.37% 19,678.98	Aaa/AA+ AA+	1.74 1.64
3133EPSW6	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.5 08/14/2026	2,405,000.00	08/09/2023 4.58%	2,399,468.50 2,399,468.50	100.64 4.12%	2,420,390.08 23,148.13	1.63% 20,921.58	Aaa/AA+ AA+	1.79 1.69
3130AWTQ3	FEDERAL HOME LOAN BANKS 4.625 09/11/2026	4,500,000.00	-- 4.81%	4,476,030.00 4,476,030.00	101.01 4.05%	4,545,426.24 28,906.25	3.06% 69,396.24	Aaa/AA+ AA+	1.86 1.76
3130AXU63	FEDERAL HOME LOAN BANKS 4.625 11/17/2026	1,750,000.00	11/30/2023 4.53%	1,754,427.50 1,754,427.50	100.99 4.11%	1,767,360.60 36,871.53	1.19% 12,933.09	Aaa/AA+ AA+	2.05 1.90
3130AYPN0	FEDERAL HOME LOAN BANKS 4.125 01/15/2027	2,000,000.00	01/30/2024 4.21%	1,995,560.00 1,995,560.00	100.05 4.10%	2,000,994.98 24,291.67	1.35% 5,434.98	Aaa/AA+ AA+	2.21 2.06

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	Moody's/ S&P/ Fitch	Maturity Duration
3133EP6K6	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.5 03/26/2027	1,000,000.00	04/08/2024	4.66%	995,520.00 995,520.00	100.79 4.15%	1,007,915.97 4,375.00	0.68% 12,395.97	Aaa/AA+ AA+	2.40 2.25
313080TY5	FEDERAL HOME LOAN BANKS 4.75 04/09/2027	1,500,000.00	04/10/2024	4.84%	1,496,115.00 1,496,115.00	101.60 4.05%	1,524,029.60 4,354.17	1.03% 27,914.60	Aaa/AA+ AA+	2.44 2.28
3133ERFJ5	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.5 05/20/2027	1,000,000.00	05/20/2024	4.69%	994,830.00 994,830.00	100.83 4.15%	1,008,326.26 20,125.00	0.68% 13,496.26	Aaa/AA+ AA+	2.55 2.34
3130AVVX7	FEDERAL HOME LOAN BANKS 3.75 06/09/2028	1,120,000.00	06/07/2023	4.00%	1,107,243.20 1,107,243.20	98.69 4.14%	1,105,293.40 16,566.67	0.75% (1,949.80)	Aaa/AA+ AA+	3.61 3.29
3130AWC24	FEDERAL HOME LOAN BANKS 4.0 06/09/2028	2,000,000.00	07/06/2023	4.49%	1,956,940.00 1,956,940.00	99.34 4.20%	1,986,767.48 31,555.56	1.34% 29,827.48	Aaa/AA+ AA+	3.61 3.27
3133EPWK7	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.5 09/22/2028	2,000,000.00	10/12/2023	4.71%	1,981,460.00 1,981,460.00	101.03 4.21%	2,020,580.64 9,750.00	1.36% 39,120.64	Aaa/AA+ AA+	3.90 3.52
Total Agency		29,030,000.00	4.25%		28,903,769.45 28,903,769.45	100.49 4.20%	29,171,677.61 312,909.32	19.67% 267,908.16	Aaa/AA+ AA+	2.03 1.89
AGENCY CMBS										
3137BM7C4	FHMS K-051 A2 3.308 09/25/2025	1,187,709.85	06/23/2022	3.30%	1,185,204.52 1,185,204.52	98.78 4.64%	1,173,201.49 3,274.12	0.79% (12,003.02)	Aaa/AA+ AAA	0.90 0.77
3137BSP72	FHMS K-058 A2 2.653 08/25/2026	2,000,000.00	02/09/2023	4.27%	1,890,546.88 1,890,546.88	96.77 4.49%	1,935,422.80 4,421.67	1.31% 44,875.92	Aaa/AA+ AAA	1.82 1.70
3137BTUM1	FHMS K-061 A2 3.347 11/25/2026	881,089.85	09/22/2022	4.23%	849,460.10 849,460.10	97.61 4.55%	860,027.13 2,457.51	0.58% 10,567.03	Aaa/AA+ AAA	2.07 1.85
3137BVZ82	FHMS K-063 A2 3.43 01/25/2027	862,000.00	--	4.03%	839,600.51 839,600.51	97.89 4.42%	843,800.85 2,463.88	0.57% 4,200.34	Aaa/AA+ AAA	2.24 1.98
3137F1G44	FHMS K-065 A2 3.243 04/25/2027	1,000,000.00	09/19/2022	4.02%	965,468.75 965,468.75	97.02 4.50%	970,228.80 2,702.50	0.65% 4,760.05	Aaa/AA+ AAA	2.48 2.26
3137FBU79	FHMS K-069 A2 3.187 09/25/2027	1,243,493.69	05/18/2023	4.13%	1,194,482.56 1,194,482.56	96.49 4.49%	1,199,840.97 3,302.51	0.81% 5,358.41	Aaa/AAA AA+	2.90 2.62
3137F4X72	FHMS K-075 A2 3.65 02/25/2028	1,165,000.00	09/14/2023	4.83%	1,107,478.13 1,107,478.13	97.32 4.49%	1,133,751.55 3,543.54	0.76% 26,273.42	Aaa/AA+ AAA	3.32 3.03
3137FIEH8	FHMS K-081 A2 3.9 08/25/2028	1,250,000.00	05/28/2024	4.94%	1,197,265.63 1,197,265.63	97.84 4.49%	1,223,042.38 4,062.50	0.82% 25,776.75	Aaa/AA+ AAA	3.82 3.45
3137H5YC5	FHMS K-748 A2 2.26 01/25/2029	1,500,000.00	08/19/2024	4.12%	1,385,332.03 1,385,332.03	91.36 4.55%	1,370,458.20 2,825.00	0.92% (14,873.83)	Aaa/AA+ AAA	4.24 3.87
Total Agency CMBS		11,089,293.38	4.22%		10,614,839.11 10,614,839.11	96.63 4.51%	10,709,774.17 29,053.23	7.22% 94,935.07	Aaa/AA+ AAA	2.65 2.40

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	Moody's/ S&P/ Fitch	Maturity Duration
CASH									
CCYUSD	Receivable	1,242.23	-- 0.00%	1,242.23 1,242.23	1.00 0.00%	1,242.23 0.00	0.00% 0.00	Aaa/AAA AAA	0.00 0.00
CCYUSD	Receivable	13,239.68	-- 0.00%	13,239.68 13,239.68	1.00 0.00%	13,239.68 0.00	0.01% 0.00	Aaa/AAA AAA	0.00 0.00
Total Cash		14,481.91	0.00%	14,481.91 14,481.91	1.00 0.00%	14,481.91 0.00	0.01% 0.00	Aaa/AAA AAA	0.00 0.00
COMMERCIAL PAPER									
89233GNX0	Toyota Motor Credit Corporation 01/31/2025	2,000,000.00	05/21/2024 5.42%	1,925,625.00 1,925,625.00	98.81 4.74%	1,976,298.00 0.00	1.33% 50,673.00	P-1/A-1+ F1	0.25 0.25
62479LQ40	MUFG Bank, Ltd. - New York Branch 03/04/2025	2,700,000.00	06/07/2024 5.36%	2,594,902.50 2,594,902.50	98.41 4.72%	2,657,178.00 0.00	1.79% 62,275.50	P-1/A-1 NA	0.34 0.33
Total Commercial Paper		4,700,000.00	5.39%	4,520,527.50 4,520,527.50	98.58 4.73%	4,633,476.00 0.00	3.12% 112,948.50	P-1/AA- A+	0.30 0.30
CORPORATE									
78016EYM3	ROYAL BANK OF CANADA 1.6 01/21/2025	1,000,000.00	01/12/2022 1.60%	1,000,000.00 1,000,000.00	99.32 4.67%	993,208.61 4,444.44	0.67% (6,791.39)	A1/A AA-	0.22 0.22
06406RBC0	BANK OF NEW YORK MELLON CORP 3.35 04/25/2025	900,000.00	04/19/2022 3.35%	899,874.00 899,874.00	99.36 4.71%	894,219.80 502.50	0.60% (5,654.20)	A1/A AA-	0.48 0.47
14913R2V8	CATERPILLAR FINANCIAL SERVICES CORP 3.4 05/13/2025	480,000.00	05/10/2022 3.44%	479,390.40 479,390.40	99.36 4.62%	476,938.01 7,616.00	0.32% (2,452.39)	A2/A A+	0.53 0.51
438516CB0	HONEYWELL INTERNATIONAL INC 1.35 06/01/2025	1,000,000.00	03/09/2022 2.31%	970,280.00 970,280.00	98.05 4.77%	980,516.35 5,625.00	0.66% 10,236.35	A2/A A	0.58 0.57
89115A2A9	TORONTO-DOMINION BANK 3.766 06/06/2025	1,000,000.00	06/02/2022 3.70%	1,001,830.00 1,001,830.00	99.40 4.79%	994,012.25 15,168.61	0.67% (7,817.75)	A2/A- NA	0.60 0.57
63743HFE7	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 3.45 06/15/2025	1,105,000.00	-- 3.61%	1,099,973.65 1,099,973.65	99.22 4.73%	1,096,367.20 14,401.83	0.74% (3,606.45)	A2/A- A	0.62 0.60
14913R2Z9	CATERPILLAR FINANCIAL SERVICES CORP 3.65 08/12/2025	1,375,000.00	08/08/2022 3.69%	1,373,336.25 1,373,336.25	99.28 4.60%	1,365,040.39 11,013.37	0.92% (8,295.86)	A2/A A+	0.78 0.75
26442JAA2	DUKE ENERGY PROGRESS LLC 3.25 08/15/2025	1,000,000.00	06/23/2022 3.57%	990,710.00 990,710.00	99.02 4.52%	990,220.53 6,861.11	0.67% (489.47)	Aa3/A WR	0.79 0.76

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	Moody's/ S&P/ Fitch	Maturity Duration
437076CR1	HOME DEPOT INC 4.0 09/15/2025	1,000,000.00	09/14/2022 4.13%	996,380.00 996,380.00	99.56 4.51%	995,605.43 5,111.11	0.67% (774.57)	A2/A A	0.87 0.84
023135CN4	AMAZON.COM INC 4.6 12/01/2025	425,000.00	11/29/2022 4.60%	424,974.50 424,974.50	100.21 4.40%	425,881.05 8,145.83	0.29% 906.55	A1/AA AA-	1.08 1.03
857477BR3	STATE STREET CORP 1.746 02/06/2026	335,000.00	02/02/2022 1.75%	335,000.00 335,000.00	99.05 5.29%	331,814.72 1,381.04	0.22% (3,185.28)	A1/A AA-	1.27 0.26
037833BY5	APPLE INC 3.25 02/23/2026	1,000,000.00	02/22/2023 4.72%	959,390.00 959,390.00	98.61 4.35%	986,063.09 6,138.89	0.66% 26,673.09	Aaa/AA+ NA	1.31 1.26
57629W6F2	MASSMUTUAL GLOBAL FUNDING II 4.5 04/10/2026	750,000.00	04/04/2023 4.52%	749,482.50 749,482.50	99.99 4.50%	749,945.77 1,968.75	0.51% 463.27	Aa3/AA+ AA+	1.44 1.38
00440EAV9	CHUBB INA HOLDINGS LLC 3.35 05/03/2026	1,000,000.00	09/13/2023 5.23%	954,220.00 954,220.00	98.27 4.55%	982,693.27 16,563.89	0.66% 28,473.27	A2/A A	1.50 1.42
58989V2F0	MET TOWER GLOBAL FUNDING 5.4 06/20/2026	1,000,000.00	06/12/2023 5.38%	1,000,440.00 1,000,440.00	101.35 4.53%	1,013,476.53 19,650.00	0.68% 13,036.53	Aa3/AA- AA-	1.64 1.52
61747YET8	MORGAN STANLEY 4.679 07/17/2026	1,000,000.00	09/14/2022 4.68%	994,030.00 994,030.00	99.69 5.92%	996,929.10 13,517.11	0.67% 2,899.10	A1/A- A+	1.71 0.68
69371RS56	PACCAR FINANCIAL CORP 5.05 08/10/2026	1,450,000.00	-- 4.99%	1,451,925.00 1,451,925.00	101.15 4.37%	1,466,674.09 16,475.63	0.99% 14,749.09	A1/A+ NA	1.77 1.67
06428CAA2	BANK OF AMERICA NA 5.526 08/18/2026	1,000,000.00	09/13/2023 5.57%	998,810.00 998,810.00	101.75 4.50%	1,017,528.35 11,205.50	0.69% 18,718.35	Aa1/A+ AA	1.80 1.60
713448FW3	PEPSICO INC 5.125 11/10/2026	510,000.00	11/08/2023 5.13%	509,862.30 509,862.30	101.54 4.32%	517,840.36 12,415.31	0.35% 7,978.06	A1/A+ NA	2.03 1.79
48125LRU8	JPMORGAN CHASE BANK NA 5.11 12/08/2026	1,575,000.00	-- 5.08%	1,576,460.00 1,576,460.00	101.18 4.52%	1,593,517.76 31,969.44	1.07% 17,057.76	Aa2/A+ AA	2.10 1.86
24422EXF1	JOHN DEERE CAPITAL CORP 4.5 01/08/2027	1,000,000.00	01/10/2024 4.52%	999,460.00 999,460.00	100.27 4.37%	1,002,681.41 14,125.00	0.68% 3,221.41	A1/A A+	2.19 2.03
78016HZT0	ROYAL BANK OF CANADA 4.875 01/19/2027	1,245,000.00	01/10/2024 4.88%	1,244,688.75 1,244,688.75	100.76 4.51%	1,254,504.55 17,196.56	0.85% 9,815.80	A1/A AA-	2.22 2.05
17275RBQ4	CISCO SYSTEMS INC 4.8 02/26/2027	1,500,000.00	02/29/2024 4.78%	1,500,810.00 1,500,810.00	100.87 4.40%	1,512,978.86 13,000.00	1.02% 12,168.86	A1/AA- NA	2.32 2.08
857477CL5	STATE STREET CORP 4.993 03/18/2027	1,210,000.00	03/13/2024 4.99%	1,210,000.00 1,210,000.00	100.96 4.56%	1,221,579.22 7,216.27	0.82% 11,579.22	A1/A AA-	2.38 2.14
665859AW4	NORTHERN TRUST CORP 4.0 05/10/2027	1,000,000.00	09/14/2022 4.23%	990,460.00 990,460.00	99.08 4.39%	990,822.04 19,000.00	0.67% 362.04	A2/A+ A+	2.52 2.33
009158AY2	AIR PRODUCTS AND CHEMICALS INC 1.85 05/15/2027	1,500,000.00	02/09/2024 4.71%	1,371,945.00 1,371,945.00	93.89 4.42%	1,408,353.78 12,795.83	0.95% 36,408.78	A2/A NA	2.54 2.41

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	Moody's/ S&P/ Fitch	Maturity Duration
437076DB5	HOME DEPOT INC 4.875 06/25/2027	740,000.00	-- 4.95%	738,545.60 738,545.60	101.24 4.37%	749,150.17 12,626.25	0.51% 10,604.57	A2/A A	2.65 2.35
09290DAH4	BLACKROCK INC 4.6 07/26/2027	750,000.00	07/18/2024 4.57%	750,645.00 750,645.00	100.48 4.41%	753,630.85 9,104.17	0.51% 2,985.85	Aa3/AA- NA	2.73 2.44
532457CP1	ELI LILLY AND CO 4.15 08/14/2027	1,250,000.00	08/22/2024 4.10%	1,251,637.50 1,251,637.50	99.61 4.30%	1,245,079.98 11,095.49	0.84% (6,557.53)	A1/A+ NA	2.79 2.58
023135BC9	AMAZON.COM INC 3.15 08/22/2027	1,000,000.00	07/30/2024 4.55%	960,450.00 960,450.00	96.79 4.38%	967,857.75 6,037.50	0.65% 7,407.75	A1/AA AA-	2.81 2.63
89236TKJ3	TOYOTA MOTOR CREDIT CORP 4.55 09/20/2027	1,000,000.00	06/20/2024 4.89%	989,900.00 989,900.00	100.23 4.46%	1,002,277.30 5,181.94	0.68% 12,377.30	A1/A+ A+	2.89 2.66
64952WFJ7	NEW YORK LIFE GLOBAL FUNDING 3.9 10/01/2027	1,000,000.00	09/25/2024 3.91%	999,820.00 999,820.00	98.38 4.50%	983,800.45 3,250.00	0.56% (16,019.55)	Aaa/AA+ AAA	2.92 2.71
91324PDE9	UNITEDHEALTH GROUP INC 2.95 10/15/2027	1,250,000.00	07/30/2024 4.60%	1,189,300.00 1,189,300.00	96.01 4.40%	1,200,098.38 1,638.89	0.81% 10,798.38	A2/A+ A	2.96 2.78
74456QB09	PUBLIC SERVICE ELECTRIC AND GAS CO 3.7 05/01/2028	750,000.00	06/22/2023 4.79%	715,005.00 715,005.00	97.08 4.61%	728,077.67 13,875.00	0.49% 13,072.67	A1/A WR	3.50 3.24
341081GN1	FLORIDA POWER & LIGHT CO 4.4 05/15/2028	1,500,000.00	05/22/2023 4.64%	1,484,025.00 1,484,025.00	99.47 4.56%	1,492,085.60 30,433.33	1.01% 8,060.60	Aa2/A+ AA-	3.54 3.18
Total Corporate		35,600,000.00	4.37%	35,163,060.45	99.42 4.55%	35,381,470.66 386,751.60	23.86% 218,410.21	A1/A+ A+	1.90 1.72
MONEY MARKET FUND									
31846V567	FIRST AMER:GVT OBLG Z	247,880.20	-- 4.71%	247,880.20 247,880.20	1.00 4.72%	247,880.20 0.00	0.17% 0.00	Aaa/ AAAmm AAA	0.00 0.00
31846V567	FIRST AMER:GVT OBLG Z	4,318,074.58	-- 4.71%	4,318,074.58 4,318,074.58	1.00 4.72%	4,318,074.58 0.00	2.91% 0.00	Aaa/ AAAmm AAA	0.00 0.00
Total Money Market Fund		4,565,954.78	4.71%	4,565,954.78	1.00 4.72%	4,565,954.78 0.00	3.08% 0.00	AAAmm AAA	0.00 0.00
SUPRANATIONAL									

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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	Moody's/ S&P/ Fitch	Maturity Duration
459058KT9	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 3.5 07/12/2028	500,000.00	07/24/2023 4.26%	483,115.00 483,115.00	97.70 4.18%	488,492.88 5,298.61	0.33% 5,377.88	Aaa/AAA NA	3.70 3.39
Total		500,000.00	4.26%	483,115.00	97.70	488,492.88	0.33%	Aaa/AAA	3.70
Supranational		500,000.00	4.18%	5,298.61	4.18%	5,298.61	5,377.88	NA	3.39
US TREASURY									
912797MA2	UNITED STATES TREASURY 11/05/2024	2,750,000.00	07/10/2024 5.36%	2,703,547.34 2,703,547.34	99.95 4.77%	2,748,564.67 0.00	1.85% 45,017.33	P-1/A-1+ F1+	0.01 0.01
91287CDH1	UNITED STATES TREASURY 0.75 11/15/2024	2,000,000.00	11/29/2021 0.81%	1,996,328.13 1,996,328.13	99.85 4.70%	1,996,989.30 6,929.35	1.35% 661.17	Aaa/AA+ AA+	0.04 0.04
91282CDN8	UNITED STATES TREASURY 1.0 12/15/2024	900,000.00	12/29/2021 0.99%	900,386.72 900,386.72	99.56 4.69%	896,006.25 3,418.03	0.60% (4,380.47)	Aaa/AA+ AA+	0.12 0.12
912828Z52	UNITED STATES TREASURY 1.375 01/31/2025	2,000,000.00	06/04/2021 0.51%	2,062,500.00 2,062,500.00	99.21 4.58%	1,984,257.82 6,949.73	1.34% (78,242.18)	Aaa/AA+ AA+	0.25 0.24
912828ZC7	UNITED STATES TREASURY 1.125 02/28/2025	1,200,000.00	02/09/2022 1.59%	1,183,359.38 1,183,359.38	98.89 4.56%	1,186,628.90 2,312.15	0.80% 3,269.52	Aaa/AA+ AA+	0.33 0.32
912828ZF0	UNITED STATES TREASURY 0.5 03/31/2025	2,000,000.00	03/03/2021 0.54%	1,997,031.25 1,997,031.25	98.40 4.46%	1,967,953.12 879.12	1.33% (29,078.13)	Aaa/AA+ AA+	0.41 0.40
912828ZL7	UNITED STATES TREASURY 0.375 04/30/2025	2,000,000.00	04/12/2021 0.66%	1,977,343.75 1,977,343.75	98.02 4.45%	1,960,343.74 20.72	1.32% (17,000.01)	Aaa/AA+ AA+	0.50 0.49
912828ZT0	UNITED STATES TREASURY 0.25 05/31/2025	1,800,000.00	10/14/2021 0.78%	1,765,757.81 1,765,757.81	97.61 4.48%	1,756,898.44 1,893.44	1.18% (8,859.37)	Aaa/AA+ AA+	0.58 0.57
91282CAB7	UNITED STATES TREASURY 0.25 07/31/2025	2,000,000.00	12/02/2021 1.06%	1,942,031.25 1,942,031.25	96.99 4.39%	1,939,781.24 1,263.59	1.31% (2,250.01)	Aaa/AA+ AA+	0.75 0.73
91282CAJ0	UNITED STATES TREASURY 0.25 08/31/2025	1,000,000.00	03/22/2022 2.42%	928,828.13 928,828.13	96.64 4.42%	966,406.25 428.18	0.65% 37,578.12	Aaa/AA+ AA+	0.83 0.81
9128285C0	UNITED STATES TREASURY 3.0 09/30/2025	3,250,000.00	-- 2.90%	3,259,882.81 3,259,882.81	98.81 4.34%	3,211,279.31 8,571.43	2.17% (48,603.51)	Aaa/AA+ AA+	0.91 0.89
9128285J5	UNITED STATES TREASURY 3.0 10/31/2025	2,500,000.00	06/23/2022 3.02%	2,498,632.81 2,498,632.81	98.71 4.33%	2,467,832.03 207.18	1.66% (30,800.79)	Aaa/AA+ AA+	1.00 0.97
912828M56	UNITED STATES TREASURY 2.25 11/15/2025	2,500,000.00	06/23/2022 3.11%	2,431,152.34 2,431,152.34	97.90 4.34%	2,447,539.05 25,985.05	1.65% 16,386.71	Aaa/AA+ AA+	1.04 1.00
9128285T3	UNITED STATES TREASURY 2.625 12/31/2025	2,500,000.00	09/14/2022 3.76%	2,412,792.97 2,412,792.97	98.13 4.29%	2,453,320.30 22,112.77	1.65% 40,527.33	Aaa/AA+ AA+	1.17 1.12

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	Moody's/ S&P/ Fitch	Maturity Duration
9128286L9	UNITED STATES TREASURY 2.25 03/31/2026	2,500,000.00	09/14/2022 3.74%	2,377,832.03 2,377,832.03	97.31 4.23%	2,432,714.85 4,945.05	1.64% 54,882.82	Aaa/AA+ AA+	1.41 1.37
91282CGV7	UNITED STATES TREASURY 3.75 04/15/2026	2,000,000.00	03/20/2024 4.63%	1,965,703.13 1,965,703.13	99.32 4.23%	1,986,484.38 3,502.75	1.34% 20,781.25	Aaa/AA+ AA+	1.45 1.40
912828U24	UNITED STATES TREASURY 2.0 11/15/2026	3,000,000.00	09/13/2023 4.66%	2,767,031.25 2,767,031.25	95.85 4.14%	2,875,546.86 27,717.39	1.94% 108,515.61	Aaa/AA+ AA+	2.04 1.95
912828YX2	UNITED STATES TREASURY 1.75 12/31/2026	1,750,000.00	12/27/2023 3.96%	1,641,240.23 1,641,240.23	95.11 4.14%	1,664,345.71 10,319.29	1.12% 23,105.48	Aaa/AA+ AA+	2.17 2.08
91282CEF4	UNITED STATES TREASURY 2.5 03/31/2027	2,500,000.00	11/17/2022 4.02%	2,349,414.06 2,349,414.06	96.32 4.12%	2,408,105.48 5,494.51	1.62% 58,691.42	Aaa/AA+ AA+	2.41 2.30
91282CEW7	UNITED STATES TREASURY 3.25 06/30/2027	1,300,000.00	12/12/2022 3.87%	1,266,687.50 1,266,687.50	97.81 4.13%	1,271,511.72 14,236.41	0.86% 4,824.22	Aaa/AA+ AA+	2.66 2.49
91282CFB2	UNITED STATES TREASURY 2.75 07/31/2027	2,000,000.00	07/26/2023 4.30%	1,887,109.38 1,887,109.38	96.43 4.14%	1,928,515.62 13,899.46	1.30% 41,406.24	Aaa/AA+ AA+	2.75 2.59
91282CFH9	UNITED STATES TREASURY 3.125 08/31/2027	2,500,000.00	01/24/2023 3.65%	2,445,117.19 2,445,117.19	97.34 4.13%	2,433,398.45 13,380.52	1.64% (11,718.74)	Aaa/AA+ AA+	2.83 2.66
91282CFM8	UNITED STATES TREASURY 4.125 09/30/2027	1,600,000.00	02/22/2023 4.19%	1,595,500.00 1,595,500.00	100.02 4.12%	1,600,250.00 5,802.20	1.08% 4,750.00	Aaa/AA+ AA+	2.91 2.71
9128283F5	UNITED STATES TREASURY 2.25 11/15/2027	1,400,000.00	06/07/2023 4.05%	1,298,937.50 1,298,937.50	94.64 4.14%	1,325,023.43 14,551.63	0.89% 26,085.93	Aaa/AA+ AA+	3.04 2.86
9128283W8	UNITED STATES TREASURY 2.75 02/15/2028	2,750,000.00	09/27/2024 3.51%	2,684,257.81 2,684,257.81	95.71 4.16%	2,632,158.21 16,029.21	1.77% (52,099.60)	Aaa/AA+ AA+	3.29 3.08
9128285M8	UNITED STATES TREASURY 3.125 11/15/2028	2,000,000.00	04/22/2024 4.72%	1,870,625.00 1,870,625.00	96.16 4.17%	1,923,125.00 28,872.28	1.30% 52,500.00	Aaa/AA+ AA+	4.04 3.69
91282CLC3	UNITED STATES TREASURY 4.0 07/31/2029	2,000,000.00	10/29/2024 4.10%	1,991,093.75 1,991,093.75	99.33 4.16%	1,986,562.50 20,217.39	1.34% (4,531.25)	Aaa/AA+ AA+	4.75 4.24
Total US Treasury		55,700,000.00	3.13%	54,200,123.52	4.32%	54,451,542.62 259,938.85	36.72% 251,419.10	Aaa/AA+ AA+	1.63 1.53
Total Portfolio				147,299,507.19	95.82	148,303,139.33	100.00%	Aa2/AA	1.84
Total Market Value + Accrued		150,039,857.35	3.94%	147,299,507.19	4.41%	1,008,898.59	1,003,632.13	AA	1.62
						149,312,037.92			

TRANSACTION LEDGER



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	10/02/2024	31846V567	6,759.94	FIRST AMER:GVT OBLG Z	1.000	4.81%	(6,759.94)	0.00	(6,759.94)	0.00
Purchase	10/02/2024	31846V567	8,009.98	FIRST AMER:GVT OBLG Z	1.000	4.81%	(8,009.98)	0.00	(8,009.98)	0.00
Purchase	10/09/2024	31846V567	35,229.17	FIRST AMER:GVT OBLG Z	1.000	4.74%	(35,229.17)	0.00	(35,229.17)	0.00
Purchase	10/10/2024	31846V567	16,875.00	FIRST AMER:GVT OBLG Z	1.000	4.74%	(16,875.00)	0.00	(16,875.00)	0.00
Purchase	10/15/2024	31846V567	135,083.23	FIRST AMER:GVT OBLG Z	1.000	4.73%	(135,083.23)	0.00	(135,083.23)	0.00
Purchase	10/15/2024	31846V567	4,420.16	FIRST AMER:GVT OBLG Z	1.000	4.73%	(4,420.16)	0.00	(4,420.16)	0.00
Purchase	10/16/2024	31846V567	40,370.96	FIRST AMER:GVT OBLG Z	1.000	4.73%	(40,370.96)	0.00	(40,370.96)	0.00
Purchase	10/17/2024	31846V567	2,000,000.00	FIRST AMER:GVT OBLG Z	1.000	4.75%	(2,000,000.00)	0.00	(2,000,000.00)	0.00
Purchase	10/18/2024	31846V567	23,161.27	FIRST AMER:GVT OBLG Z	1.000	4.75%	(23,161.27)	0.00	(23,161.27)	0.00
Purchase	10/21/2024	31846V567	16,100.66	FIRST AMER:GVT OBLG Z	1.000	4.74%	(16,100.66)	0.00	(16,100.66)	0.00
Purchase	10/25/2024	31846V567	39,749.36	FIRST AMER:GVT OBLG Z	1.000	4.75%	(39,749.36)	0.00	(39,749.36)	0.00
Purchase	10/25/2024	31846V567	49,893.59	FIRST AMER:GVT OBLG Z	1.000	4.75%	(49,893.59)	0.00	(49,893.59)	0.00
Purchase	10/31/2024	91282CLC3	2,000,000.00	UNITED STATES TREASURY 4.0 07/31/2029	99.555	4.10%	(1,991,093.75)	(20,000.00)	(2,011,093.75)	0.00
Total Purchase			4,375,653.32				(4,366,747.07)	(20,000.00)	(4,386,747.07)	0.00
TOTAL ACQUISITIONS										
			4,375,653.32				(4,366,747.07)	(20,000.00)	(4,386,747.07)	0.00
OTHER										
Maturity	10/17/2024	912797KU0	(2,000,000.00)	UNITED STATES TREASURY 10/17/2024	100.000	0.00%	2,000,000.00	0.00	2,000,000.00	50,764.58
Maturity	10/31/2024	912828YM6	(1,700,000.00)	UNITED STATES TREASURY 1.5 10/31/2024	100.000	1.50%	1,700,000.00	0.00	1,700,000.00	(49,273.44)
Total Maturity			(3,700,000.00)				3,700,000.00	0.00	3,700,000.00	1,491.14
Sale	10/01/2024	31846V567	(999,820.00)	FIRST AMER:GVT OBLG Z	1.000	4.80%	999,820.00	0.00	999,820.00	0.00
Sale	10/28/2024	31846V567	(1,000.00)	FIRST AMER:GVT OBLG Z	1.000	4.75%	1,000.00	0.00	1,000.00	0.00
Sale	10/31/2024	31846V567	(257,093.75)	FIRST AMER:GVT OBLG Z	1.000	4.72%	257,093.75	0.00	257,093.75	0.00
Total Sale			(1,257,913.75)				1,257,913.75	0.00	1,257,913.75	0.00
TOTAL OTHER TRANSACTIONS										
			(4,957,913.75)				4,957,913.75	0.00	4,957,913.75	1,491.14
OTHER										

TRANSACTION LEDGER



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Coupon	10/01/2024	3137BM7C4	0.00	FHMS K-051 A2 3.308 09/25/2025		3.30%	3,281.24	0.00	3,281.24	0.00
Coupon	10/01/2024	3137F1G44	0.00	FHMS K-065 A2 3.243 04/25/2027		4.02%	2,702.50	0.00	2,702.50	0.00
Coupon	10/01/2024	3137H5YC5	0.00	FHMS K-748 A2 2.26 01/25/2029		4.16%	2,825.00	0.00	2,825.00	0.00
Coupon	10/01/2024	3137BSP72	0.00	FHMS K-058 A2 2.653 08/25/2026		4.27%	4,421.67	0.00	4,421.67	0.00
Coupon	10/01/2024	3137BVZ82	0.00	FHMS K-063 A2 3.43 01/25/2027		4.51%	2,463.88	0.00	2,463.88	0.00
Coupon	10/01/2024	3137FBU79	0.00	FHMS K-069 A2 3.187 09/25/2027		4.53%	3,308.14	0.00	3,308.14	0.00
Coupon	10/01/2024	3137BTUM1	0.00	FHMS K-061 A2 3.347 11/25/2026		5.00%	2,462.60	0.00	2,462.60	0.00
Coupon	10/01/2024	3137FJEH8	0.00	FHMS K-081 A2 3.9 08/25/2028		5.02%	4,062.50	0.00	4,062.50	0.00
Coupon	10/01/2024	3137F4X72	0.00	FHMS K-075 A2 3.65 02/25/2028		5.16%	3,543.54	0.00	3,543.54	0.00
Coupon	10/09/2024	313080TY5	0.00	FEDERAL HOME LOAN BANKS 4.75 04/09/2027		4.84%	35,229.17	0.00	35,229.17	0.00
Coupon	10/10/2024	57629W6F2	0.00	MASSMUTUAL GLOBAL FUNDING II 4.5 04/10/2026		4.52%	16,875.00	0.00	16,875.00	0.00
Coupon	10/15/2024	47788UAC6	0.00	JDOT 2021 A3 0.36 09/15/2025		0.36%	0.56	0.00	0.56	0.00
Coupon	10/15/2024	44934KAC8	0.00	HART 2021-B A3 0.38 01/15/2026		0.38%	15.45	0.00	15.45	0.00
Coupon	10/15/2024	47789QAC4	0.00	JDOT 2021-B A3 0.52 03/16/2026		0.52%	38.14	0.00	38.14	0.00
Coupon	10/15/2024	47787JAC2	0.00	JDOT 2022 A3 0.36 09/15/2026		2.33%	337.92	0.00	337.92	0.00
Coupon	10/15/2024	02582JIT8	0.00	AMXCA 2022-2 A 3.39 05/17/2027		3.40%	2,556.63	0.00	2,556.63	0.00
Coupon	10/15/2024	58769GAD5	0.00	MBALT 2024-B A3 4.23 02/15/2028		4.24%	1,280.75	0.00	1,280.75	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	10/15/2024	91324PDE9	0.00	UNITEDHEALTH GROUP INC 2.95 10/15/2027		4.60%	18,437.50	0.00	18,437.50	0.00
Coupon	10/15/2024	91282CGV7	0.00	UNITED STATES TREASURY 3.75 04/15/2026		4.63%	37,500.00	0.00	37,500.00	0.00
Coupon	10/15/2024	47800RAD5	0.00	JDOT 2024 A3 4.96 11/15/2028		4.96%	1,384.67	0.00	1,384.67	0.00
Coupon	10/15/2024	161571HT4	0.00	CHAIT 2023-1 A 5.16 09/15/2028		5.17%	5,676.00	0.00	5,676.00	0.00
Coupon	10/15/2024	437918AC9	0.00	HAROT 2024-1 A3 5.21 08/15/2028		5.21%	5,427.08	0.00	5,427.08	0.00
Coupon	10/15/2024	02582JKH2	0.00	AMXCA 2024-1 A 5.23 04/16/2029		5.23%	2,789.33	0.00	2,789.33	0.00
Coupon	10/15/2024	58770JAD6	0.00	MBALT 2024-A A3 5.32 01/18/2028		5.32%	1,551.67	0.00	1,551.67	0.00
Coupon	10/16/2024	36255AAC1	0.00	GMCAR 2021-4 A3 0.68 09/16/2026		0.68%	46.19	0.00	46.19	0.00
Coupon	10/16/2024	380146AC4	0.00	GMCAR 2022-1 A3 1.26 11/16/2026		1.26%	90.18	0.00	90.18	0.00
Coupon	10/16/2024	36265WAD5	0.00	GMCAR 2022-3 A3 3.64 04/16/2027		3.64%	755.17	0.00	755.17	0.00
Coupon	10/18/2024	43815PAC3	0.00	HAROT 2022-2 A3 3.73 07/20/2026		3.73%	792.19	0.00	792.19	0.00
Coupon	10/20/2024	36269FAD8	0.00	GMALT 2024-1 A3 5.09 03/22/2027		5.09%	1,929.96	0.00	1,929.96	0.00
Coupon	10/20/2024	379929AD4	0.00	GMALT 2023-3 A3 5.38 11/20/2026		5.38%	1,255.33	0.00	1,255.33	0.00
Coupon	10/21/2024	43815GAC3	0.00	HAROT 2021-4 A3 0.88 01/21/2026		0.89%	65.72	0.00	65.72	0.00
Coupon	10/25/2024	05602RAD3	0.00	BMWOT 2022-A A3 3.21 08/25/2026		3.21%	437.66	0.00	437.66	0.00
Coupon	10/25/2024	06406RBC0	0.00	BANK OF NEW YORK MELLON CORP 3.35 04/25/2025		3.35%	15,075.00	0.00	15,075.00	0.00
Coupon	10/25/2024	05593AAC3	0.00	BMWLT 2023-1 A3 5.16 11/25/2025		5.16%	390.54	0.00	390.54	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	10/25/2024	096919AD7	0.00	BMWOT 2024-A A3 5.18 02/26/2029		5.18%	2,590.00	0.00	2,590.00	0.00
Coupon	10/25/2024	05611UAD5	0.00	BMWLT 2024-1 A3 4.98 03/25/2027		5.19%	4,150.00	0.00	4,150.00	0.00
Coupon	10/31/2024	912828ZL7	0.00	UNITED STATES TREASURY 0.375 04/30/2025		0.66%	3,750.00	0.00	3,750.00	0.00
Coupon	10/31/2024	912828YM6	0.00	UNITED STATES TREASURY 1.5 10/31/2024		1.50%	12,750.00	0.00	12,750.00	0.00
Coupon	10/31/2024	9128285J5	0.00	UNITED STATES TREASURY 3.0 10/31/2025		3.02%	37,500.00	0.00	37,500.00	0.00
Total Coupon			0.00				239,748.88	0.00	239,748.88	0.00
Custody Fee	10/28/2024	CCYUSD	(1,000.00)	Cash		0.00%	(1,000.00)	0.00	(1,000.00)	0.00
Total Custody Fee			(1,000.00)				(1,000.00)	0.00	(1,000.00)	0.00
Dividend	10/31/2024	31846V567	0.00	FIRST AMER:GVT OBLG Z		4.72%	14,481.91	0.00	14,481.91	0.00
Total Dividend			0.00				14,481.91	0.00	14,481.91	0.00
Principal Paydown	10/01/2024	3137BM7C4	2,584.03	FHMS K-051 A2 3.308 09/25/2025		3.30%	2,584.03	--	2,584.03	5.45
Principal Paydown	10/01/2024	3137FBU79	2,118.15	FHMS K-069 A2 3.187 09/25/2027		4.56%	2,118.15	--	2,118.15	83.48
Principal Paydown	10/01/2024	3137BTUM1	1,826.11	FHMS K-061 A2 3.347 11/25/2026		5.06%	1,826.11	--	1,826.11	65.56
Principal Paydown	10/15/2024	47788UAC6	1,863.53	JDOT 2021 A3 0.36 09/15/2025		0.36%	1,863.53	--	1,863.53	0.37
Principal Paydown	10/15/2024	44934KAC8	34,838.25	HART 2021-B A3 0.38 01/15/2026		0.38%	34,838.25	--	34,838.25	7.69
Principal Paydown	10/15/2024	47789QAC4	9,251.11	JDOT 2021-B A3 0.52 03/16/2026		0.52%	9,251.11	--	9,251.11	0.83
Principal Paydown	10/15/2024	47787IAC2	16,554.80	JDOT 2022 A3 0.36 09/15/2026		2.33%	16,554.80	--	16,554.80	3.66
Principal Paydown	10/16/2024	362554AC1	10,172.50	GMCAR 2021-4 A3 0.68 09/16/2026		0.68%	10,172.50	--	10,172.50	0.26
Principal Paydown	10/16/2024	380146AC4	9,616.16	GMCAR 2022-1 A3 1.26 11/16/2026		1.26%	9,616.16	--	9,616.16	0.84

TRANSACTION LEDGER



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Principal Paydown	10/16/2024	36265WAD5	19,690.76	GMCAR 2022-3 A3 3.64 04/16/2027		3.64%	19,690.76	--	19,690.76	0.13
Principal Paydown	10/18/2024	43815PAC3	22,369.08	HAROT 2022-2 A3 3.73 07/20/2026		3.73%	22,369.08	--	22,369.08	1.33
Principal Paydown	10/21/2024	43815GAC3	12,849.65	HAROT 2021-4 A3 0.88 01/21/2026		0.89%	12,849.65	--	12,849.65	2.71
Principal Paydown	10/25/2024	05602RAD3	16,403.07	BMWOT 2022-A A3 3.21 08/25/2026		3.21%	16,403.07	--	16,403.07	0.86
Principal Paydown	10/25/2024	05593AAC3	14,997.32	BMWLT 2023-1 A3 5.16 11/25/2025		5.16%	14,997.32	--	14,997.32	0.36
Total Principal Paydown			175,134.52				175,134.52	--	175,134.52	173.53
TOTAL OTHER TRANSACTIONS			174,134.52				428,365.31	0.00	428,365.31	173.53

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
CASH & EQUIVALENTS						
31846V567	FIRST AMER:GVT OBLG Z	4,565,954.78	3,448,215.21 2,375,653.32 (1,257,913.75) 4,565,954.78 (999,820.00)	0.00 14,769.92 0.00 14,769.92 0.00	0.00 0.00 0.00 14,769.92 0.00	14,769.92
CCYUSD	Payable	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	14,481.91	14,769.92 0.00 0.00 14,481.91	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
		4,580,436.69	2,463,165.13 2,375,653.32 (1,257,913.75) 4,580,436.69	0.00 14,769.92 0.00 14,769.92	0.00 0.00 0.00 0.00	14,769.92
FIXED INCOME						
00440EAV9	CHUBB INA HOLDINGS LLC 3.35 05/03/2026	09/13/2023 09/15/2023 1,000,000.00	954,220.00 0.00 0.00 954,220.00	13,772.22 0.00 16,563.89 2,791.67	0.00 0.00 0.00 2,791.67	2,791.67
009158AY2	AIR PRODUCTS AND CHEMICALS INC 1.85 05/15/2027	02/09/2024 02/13/2024 1,500,000.00	1,371,945.00 0.00 0.00 1,371,945.00	10,483.33 0.00 12,795.83 2,312.50	0.00 0.00 0.00 2,312.50	2,312.50
023135BC9	AMAZON.COM INC 3.15 08/22/2027	07/30/2024 07/30/2024 1,000,000.00	960,450.00 0.00 0.00 960,450.00	3,412.50 0.00 6,037.50 2,625.00	0.00 0.00 0.00 2,625.00	2,625.00
023135CN4	AMAZON.COM INC 4.6 12/01/2025	11/29/2022 12/01/2022 425,000.00	424,974.50 0.00 0.00 424,974.50	6,516.67 0.00 8,145.83 1,629.17	0.00 0.00 0.00 1,629.17	1,629.17

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
02582JIT8	AMXCA 2022-2 A 3.39 05/17/2027	05/17/2022 05/24/2022 905,000.00	904,799.81 0.00 0.00 904,799.81	1,363.53 2,556.63 1,363.53 2,556.63	0.00 0.00 0.00 2,556.63	2,556.63
02582JKH2	AMXCA 2024-1 A 5.23 04/16/2029	04/16/2024 04/23/2024 640,000.00	639,868.80 0.00 0.00 639,868.80	1,487.64 2,789.33 1,487.64 2,789.33	0.00 0.00 0.00 2,789.33	2,789.33
037833BY5	APPLE INC 3.25 02/23/2026	02/22/2023 02/28/2023 1,000,000.00	959,390.00 0.00 0.00 959,390.00	3,430.56 0.00 6,138.89 2,708.33	0.00 0.00 0.00 2,708.33	2,708.33
05593AAC3	BMWLT 2023-1 A3 5.16 11/25/2025	02/07/2023 02/15/2023 75,827.09	90,822.25 0.00 (14,996.96) 75,825.28	78.11 390.54 65.21 377.64	0.00 0.00 0.00 377.64	377.64
05602RAD3	BMWOT 2022-A A3 3.21 08/25/2026	05/10/2022 05/18/2022 147,206.44	163,601.00 0.00 (16,402.21) 147,198.78	87.53 437.66 78.76 428.88	0.00 0.00 0.00 428.88	428.88
05611UAD5	BMWLT 2024-1 A3 4.98 03/25/2027	06/20/2024 06/21/2024 1,000,000.00	994,687.50 0.00 0.00 994,687.50	830.00 4,150.00 830.00 4,150.00	0.00 0.00 0.00 4,150.00	4,150.00
06406RBC0	BANK OF NEW YORK MELLON CORP 3.35 04/25/2025	04/19/2022 04/26/2022 900,000.00	899,874.00 0.00 0.00 899,874.00	13,065.00 15,075.00 502.50 2,512.50	0.00 0.00 0.00 2,512.50	2,512.50
06428CAA2	BANK OF AMERICA NA 5.526 08/18/2026	09/13/2023 09/15/2023 1,000,000.00	998,810.00 0.00 0.00 998,810.00	6,600.50 0.00 11,205.50 4,605.00	0.00 0.00 0.00 4,605.00	4,605.00
09290DAH4	BLACKROCK INC 4.6 07/26/2027	07/18/2024 07/26/2024 750,000.00	750,645.00 0.00 0.00 750,645.00	6,229.17 0.00 9,104.17 2,875.00	0.00 0.00 0.00 2,875.00	2,875.00

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
096919AD7	BMWOT 2024-A A3 5.18 02/26/2029	06/04/2024 06/11/2024 600,000.00	599,908.86 0.00 0.00 599,908.86	518.00 2,590.00 518.00 2,590.00	0.00 0.00 0.00 2,590.00	2,590.00
14913R2V8	CATERPILLAR FINANCIAL SERVICES CORP 3.4 05/13/2025	05/10/2022 05/13/2022 480,000.00	479,390.40 0.00 0.00 479,390.40	6,256.00 0.00 7,616.00 1,360.00	0.00 0.00 0.00 1,360.00	1,360.00
14913R2Z9	CATERPILLAR FINANCIAL SERVICES CORP 3.65 08/12/2025	08/08/2022 08/12/2022 1,375,000.00	1,373,336.25 0.00 0.00 1,373,336.25	6,831.08 0.00 11,013.37 4,182.29	0.00 0.00 0.00 4,182.29	4,182.29
161571HT4	CHAIT 2023-1 A 5.16 09/15/2028	09/07/2023 09/15/2023 1,320,000.00	1,319,634.10 0.00 0.00 1,319,634.10	3,027.20 5,676.00 3,027.20 5,676.00	0.00 0.00 0.00 5,676.00	5,676.00
17275RBQ4	CISCO SYSTEMS INC 4.8 02/26/2027	02/29/2024 03/04/2024 1,500,000.00	1,500,810.00 0.00 0.00 1,500,810.00	7,000.00 0.00 13,000.00 6,000.00	0.00 0.00 0.00 6,000.00	6,000.00
24422EXF1	JOHN DEERE CAPITAL CORP 4.5 01/08/2027	01/10/2024 01/17/2024 1,000,000.00	999,460.00 0.00 0.00 999,460.00	10,375.00 0.00 14,125.00 3,750.00	0.00 0.00 0.00 3,750.00	3,750.00
26442UAA2	DUKE ENERGY PROGRESS LLC 3.25 08/15/2025	06/23/2022 06/27/2022 1,000,000.00	990,710.00 0.00 0.00 990,710.00	4,152.78 0.00 6,861.11 2,708.33	0.00 0.00 0.00 2,708.33	2,708.33
3130AQF40	FEDERAL HOME LOAN BANKS 1.0 12/20/2024	12/21/2021 12/22/2021 1,400,000.00	1,398,768.00 0.00 0.00 1,398,768.00	3,927.78 0.00 5,094.44 1,166.67	0.00 0.00 0.00 1,166.67	1,166.67
3130AVWX7	FEDERAL HOME LOAN BANKS 3.75 06/09/2028	06/07/2023 06/09/2023 1,120,000.00	1,107,243.20 0.00 0.00 1,107,243.20	13,066.67 0.00 16,566.67 3,500.00	0.00 0.00 0.00 3,500.00	3,500.00

INCOME EARNED



Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin		Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned		Total Income
			Book Value: Acq	Book Value: Disp		Net Accret/Amort	Income Earned	
3130AWC24	FEDERAL HOME LOAN BANKS 4.0 06/09/2028	07/06/2023 07/10/2023 2,000,000.00	1,956,940.00 0.00 0.00	1,956,940.00	24,888.89 0.00 31,555.56 6,666.67	0.00 0.00 0.00 6,666.67	6,666.67	
3130AWLZ1	FEDERAL HOME LOAN BANKS 4.75 06/12/2026	08/16/2023 08/17/2023 2,000,000.00	1,998,620.00 0.00 0.00	1,998,620.00	28,763.89 0.00 36,680.56 7,916.67	0.00 0.00 0.00 7,916.67	7,916.67	
3130AWTQ3	FEDERAL HOME LOAN BANKS 4.625 09/11/2026	4,500,000.00	4,476,030.00 0.00 0.00	4,476,030.00	11,562.50 0.00 28,906.25 17,343.75	0.00 0.00 0.00 17,343.75	17,343.75	
3130AXU63	FEDERAL HOME LOAN BANKS 4.625 11/17/2026	11/30/2023 12/01/2023 1,750,000.00	1,754,427.50 0.00 0.00	1,754,427.50	30,126.74 0.00 36,871.53 6,744.79	0.00 0.00 0.00 6,744.79	6,744.79	
3130AYPNO	FEDERAL HOME LOAN BANKS 4.125 01/15/2027	01/30/2024 01/31/2024 2,000,000.00	1,995,560.00 0.00 0.00	1,995,560.00	17,416.67 0.00 24,291.67 6,875.00	0.00 0.00 0.00 6,875.00	6,875.00	
3130B0TV5	FEDERAL HOME LOAN BANKS 4.75 04/09/2027	04/10/2024 04/15/2024 1,500,000.00	1,496,115.00 0.00 0.00	1,496,115.00	33,645.83 35,229.17 4,354.17 5,937.50	0.00 0.00 0.00 5,937.50	5,937.50	
3133ENKS8	FEDERAL FARM CREDIT BANKS FUNDING CORP 1.125 01/06/2025	01/06/2022 01/11/2022 755,000.00	753,301.25 0.00 0.00	753,301.25	2,005.47 0.00 2,713.28 707.81	0.00 0.00 0.00 707.81	707.81	
3133ENPG9	FEDERAL FARM CREDIT BANKS FUNDING CORP 1.75 02/14/2025	02/25/2022 02/28/2022 1,200,000.00	1,197,456.00 0.00 0.00	1,197,456.00	2,741.67 0.00 4,491.67 1,750.00	0.00 0.00 0.00 1,750.00	1,750.00	
3133EP6K6	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.5 03/26/2027	04/08/2024 04/09/2024 1,000,000.00	995,520.00 0.00 0.00	995,520.00	625.00 0.00 4,375.00 3,750.00	0.00 0.00 0.00 3,750.00	3,750.00	

INCOME EARNED



Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin		Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned		Total Income
			Book Value: Acq	Book Value: Disp		Book Value: Acq	Book Value: End	
3133EPSW6	FEDERAL FARM CREDIT	08/09/2023		2,399,468.50	14,129.38	0.00	0.00	9,018.75
	BANKS FUNDING CORP 4.5	08/14/2023		0.00	0.00	0.00	0.00	
	08/14/2026	2,405,000.00	2,399,468.50	9,018.75	9,018.75	0.00	0.00	
3133EPW68	FEDERAL FARM CREDIT	01/24/2024		1,392,860.00	11,068.75	0.00	0.00	4,812.50
	BANKS FUNDING CORP 4.125	01/25/2024		0.00	0.00	0.00	0.00	
	01/22/2026	1,400,000.00	1,392,860.00	4,812.50	4,812.50	0.00	0.00	
3133EPWK7	FEDERAL FARM CREDIT	10/12/2023		1,981,460.00	2,250.00	0.00	0.00	7,500.00
	BANKS FUNDING CORP 4.5	10/16/2023		0.00	0.00	0.00	0.00	
	09/22/2028	2,000,000.00	1,981,460.00	7,500.00	7,500.00	0.00	0.00	
3133EPZY4	FEDERAL FARM CREDIT	11/09/2023		2,007,480.00	16,944.44	0.00	0.00	8,333.33
	BANKS FUNDING CORP 5.0	11/10/2023		0.00	0.00	0.00	0.00	
	07/30/2026	2,000,000.00	2,007,480.00	8,333.33	8,333.33	0.00	0.00	
3133ERDZ1	FEDERAL FARM CREDIT	05/20/2024		997,690.00	18,868.06	0.00	0.00	3,958.33
	BANKS FUNDING CORP 4.75	05/21/2024		0.00	0.00	0.00	0.00	
	05/08/2026	1,000,000.00	997,690.00	3,958.33	3,958.33	0.00	0.00	
3133ERFJ5	FEDERAL FARM CREDIT	05/20/2024		994,830.00	16,375.00	0.00	0.00	3,750.00
	BANKS FUNDING CORP 4.5	05/21/2024		0.00	0.00	0.00	0.00	
	05/20/2027	1,000,000.00	994,830.00	3,750.00	3,750.00	0.00	0.00	
3137BM7C4	FHMS K-051 A2 3.308	06/23/2022		1,187,783.09	3,281.24	0.00	0.00	3,274.12
	09/25/2025	1,187,709.85	(2,578.58)	3,274.12	3,274.12	0.00	0.00	
			1,185,204.52	3,274.12	3,274.12	0.00	0.00	
3137BSP72	FHMS K-058 A2 2.653	02/09/2023		1,890,546.88	4,421.67	0.00	0.00	4,421.67
	08/25/2026	2,000,000.00	0.00	4,421.67	4,421.67	0.00	0.00	
			1,890,546.88	4,421.67	4,421.67	0.00	0.00	
3137BTUM1	FHMS K-061 A2 3.347	09/22/2022		851,220.66	2,462.60	0.00	0.00	2,457.51
	11/25/2026	881,089.85	(1,760.55)	2,457.51	2,457.51	0.00	0.00	
			849,460.10	2,457.51	2,457.51	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
3137BVZ82	FHMS K-063 A2 3.43 01/25/2027	862,000.00	839,600.51 0.00 0.00 839,600.51	2,463.88 2,463.88 2,463.88 2,463.88	0.00 0.00 0.00 2,463.88	2,463.88
3137F1G44	FHMS K-065 A2 3.243 04/25/2027	09/19/2022 09/22/2022 1,000,000.00	965,468.75 0.00 0.00 965,468.75	2,702.50 2,702.50 2,702.50 2,702.50	0.00 0.00 0.00 2,702.50	2,702.50
3137F4X72	FHMS K-075 A2 3.65 02/25/2028	09/14/2023 09/19/2023 1,165,000.00	1,107,478.13 0.00 0.00 1,107,478.13	3,543.54 3,543.54 3,543.54 3,543.54	0.00 0.00 0.00 3,543.54	3,543.54
3137F8U79	FHMS K-069 A2 3.187 09/25/2027	05/18/2023 05/23/2023 1,243,493.69	1,196,517.22 0.00 (2,034.67) 1,194,482.56	3,308.14 3,308.14 3,302.51 3,302.51	0.00 0.00 0.00 3,302.51	3,302.51
3137FJEH8	FHMS K-081 A2 3.9 08/25/2028	05/28/2024 05/31/2024 1,250,000.00	1,197,265.63 0.00 0.00 1,197,265.63	4,062.50 4,062.50 4,062.50 4,062.50	0.00 0.00 0.00 4,062.50	4,062.50
3137H5YC5	FHMS K-748 A2 2.26 01/25/2029	08/19/2024 08/22/2024 1,500,000.00	1,385,332.03 0.00 0.00 1,385,332.03	2,825.00 2,825.00 2,825.00 2,825.00	0.00 0.00 0.00 2,825.00	2,825.00
341081GN1	FLORIDA POWER & LIGHT CO 4.4 05/15/2028	05/22/2023 05/24/2023 1,500,000.00	1,484,025.00 0.00 0.00 1,484,025.00	24,933.33 0.00 30,433.33 5,500.00	0.00 0.00 0.00 5,500.00	5,500.00
362554AC1	GMCAR 2021-4 A3 0.68 09/16/2026	10/13/2021 10/21/2021 71,339.87	81,510.29 0.00 (10,172.24) 71,338.05	23.10 46.19 20.21 43.31	0.00 0.00 0.00 43.31	43.31
36265WAD5	GMCAR 2022-3 A3 3.64 04/16/2027	07/06/2022 07/13/2022 229,265.12	248,954.17 0.00 (19,690.63) 229,263.54	377.58 755.17 347.72 725.31	0.00 0.00 0.00 725.31	725.31

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
36269FAD8	GMALIT 2024-1 A3 5.09 03/22/2027	02/08/2024 02/15/2024 455,000.00	454,943.13 0.00 0.00 454,943.13	707.65 1,929.96 707.65 1,929.96	0.00 0.00 0.00 1,929.96	1,929.96
379929AD4	GMALIT 2023-3 A3 5.38 11/20/2026	08/08/2023 08/16/2023 280,000.00	279,966.43 0.00 0.00 279,966.43	460.29 1,255.33 460.29 1,255.33	0.00 0.00 0.00 1,255.33	1,255.33
380146AC4	GMCAR 2022-1 A3 1.26 11/16/2026	01/11/2022 01/19/2022 76,267.83	85,876.52 0.00 (9,615.32) 76,261.20	45.09 90.18 40.04 85.13	0.00 0.00 0.00 85.13	85.13
437076CR1	HOME DEPOT INC 4.0 09/15/2025	09/14/2022 09/19/2022 1,000,000.00	996,380.00 0.00 0.00 996,380.00	1,777.78 0.00 5,111.11 3,333.33	0.00 0.00 0.00 3,333.33	3,333.33
437076DB5	HOME DEPOT INC 4.875 06/25/2027	06/25/2024 740,000.00	738,545.60 0.00 0.00 738,545.60	9,620.00 0.00 12,626.25 3,006.25	0.00 0.00 0.00 3,006.25	3,006.25
437918AC9	HAROT 2024-1 A3 5.21 08/15/2028	02/13/2024 02/21/2024 1,250,000.00	1,249,945.63 0.00 0.00 1,249,945.63	2,894.44 5,427.08 2,894.44 5,427.08	0.00 0.00 0.00 5,427.08	5,427.08
43815GAC3	HAROT 2021-4 A3 0.88 01/21/2026	11/16/2021 11/24/2021 76,767.85	89,598.60 0.00 (12,846.94) 76,751.67	21.91 65.72 18.77 62.58	0.00 0.00 0.00 62.58	62.58
43815PAC3	HAROT 2022-2 A3 3.73 07/20/2026	08/15/2022 08/24/2022 232,490.24	254,844.14 0.00 (22,367.75) 232,476.39	343.28 792.19 313.15 762.06	0.00 0.00 0.00 762.06	762.06
438516CB0	HONEYWELL INTERNATIONAL INC 1.35 06/01/2025	03/09/2022 03/11/2022 1,000,000.00	970,280.00 0.00 0.00 970,280.00	4,500.00 0.00 5,625.00 1,125.00	0.00 0.00 0.00 1,125.00	1,125.00

INCOME EARNED



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44934KAC8	HART 2021-B A3 0.38 01/15/2026	07/20/2021 07/28/2021 13,959.76	48,787.25 0.00 (34,830.56) 13,956.68	8.24 15.45 2.36 9.57	0.00 0.00 0.00 9.57	9.57
459058KT9	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 3.5 07/12/2028	07/24/2023 07/26/2023 500,000.00	483,115.00 0.00 0.00 483,115.00	3,840.28 0.00 5,298.61 1,458.33	0.00 0.00 0.00 1,458.33	1,458.33
47787JAC2	JDOT 2022 A3 0.36 09/15/2026	03/10/2022 03/16/2022 158,229.45	174,745.59 0.00 (16,551.14) 158,194.45	180.22 337.92 163.15 320.85	0.00 0.00 0.00 320.85	320.85
47788UAC6	JDOT 2021 A3 0.36 09/15/2025	03/02/2021 03/10/2021 0.00	1,863.16 0.00 (1,863.16) 0.00	0.30 0.56 0.00 0.26	0.00 0.00 0.00 0.26	0.26
47789QAC4	JDOT 2021-B A3 0.52 03/16/2026	07/13/2021 07/21/2021 78,773.62	88,016.88 0.00 (9,250.28) 78,766.59	20.34 38.14 18.21 36.00	0.00 0.00 0.00 36.00	36.00
47800RAD5	JDOT 2024 A3 4.96 11/15/2028	03/11/2024 03/19/2024 335,000.00	334,981.24 0.00 0.00 334,981.24	738.49 1,384.67 738.49 1,384.67	0.00 0.00 0.00 1,384.67	1,384.67
48125LRU8	JPMORGAN CHASE BANK NA 5.11 12/08/2026	12/08/2023 1,575,000.00	1,576,460.00 0.00 0.00 1,576,460.00	25,262.56 0.00 31,969.44 6,706.88	0.00 0.00 0.00 6,706.88	6,706.88
532457CP1	ELI LILLY AND CO 4.15 08/14/2027	08/22/2024 08/23/2024 1,250,000.00	1,251,637.50 0.00 0.00 1,251,637.50	6,772.57 0.00 11,095.49 4,322.92	0.00 0.00 0.00 4,322.92	4,322.92
57629W6F2	MASSMUTUAL GLOBAL FUNDING II 4.5 04/10/2026	04/04/2023 04/12/2023 750,000.00	749,482.50 0.00 0.00 749,482.50	16,031.25 16,875.00 1,968.75 2,812.50	0.00 0.00 0.00 2,812.50	2,812.50

INCOME EARNED



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58769GAD5	MBALT 2024-B A3 4.23 02/15/2028	09/17/2024 09/25/2024 545,000.00	544,908.28 0.00 0.00 544,908.28	384.23 1,280.75 1,024.60 1,921.13	0.00 0.00 0.00 1,921.13	1,921.13
58770JAD6	MBALT 2024-A A3 5.32 01/18/2028	05/17/2024 05/23/2024 350,000.00	349,959.05 0.00 0.00 349,959.05	827.56 1,551.67 827.56 1,551.67	0.00 0.00 0.00 1,551.67	1,551.67
58989V2F0	MET TOWER GLOBAL FUNDING 5.4 06/20/2026	06/12/2023 06/20/2023 1,000,000.00	1,000,440.00 0.00 0.00 1,000,440.00	15,150.00 0.00 19,650.00 4,500.00	0.00 0.00 0.00 4,500.00	4,500.00
61747YET8	MORGAN STANLEY 4.679 07/17/2026	09/14/2022 09/16/2022 1,000,000.00	994,030.00 0.00 0.00 994,030.00	9,617.94 0.00 13,517.11 3,899.17	0.00 0.00 0.00 3,899.17	3,899.17
62479LQ40	MUFG Bank, Ltd. - New York Branch 03/04/2025	06/07/2024 06/07/2024 2,700,000.00	2,594,902.50 0.00 0.00 2,594,902.50	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
63743HFE7	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 3.45 06/15/2025	1,105,000.00	1,099,973.65 0.00 0.00 1,099,973.65	11,224.96 0.00 14,401.83 3,176.88	0.00 0.00 0.00 3,176.88	3,176.88
64952WFI7	NEW YORK LIFE GLOBAL FUNDING 3.9 10/01/2027	09/25/2024 10/01/2024 1,000,000.00	999,820.00 0.00 0.00 999,820.00	0.00 0.00 3,250.00 3,250.00	0.00 0.00 0.00 3,250.00	3,250.00
665859AW4	NORTHERN TRUST CORP 4.0 05/10/2027	09/14/2022 09/16/2022 1,000,000.00	990,460.00 0.00 0.00 990,460.00	15,666.67 0.00 19,000.00 3,333.33	0.00 0.00 0.00 3,333.33	3,333.33
69371RS56	PACCAR FINANCIAL CORP 5.05 08/10/2026	1,450,000.00	1,451,925.00 0.00 0.00 1,451,925.00	10,373.54 0.00 16,475.63 6,102.08	0.00 0.00 0.00 6,102.08	6,102.08

INCOME EARNED



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713448FW3	PEPSICO INC 5.125 11/10/2026	11/08/2023 11/10/2023 510,000.00	509,862.30 0.00 0.00 509,862.30	10,237.19 0.00 12,415.31 2,178.13	0.00 0.00 0.00 2,178.13	2,178.13
74456QBU9	PUBLIC SERVICE ELECTRIC AND GAS CO 3.7 05/01/2028	06/22/2023 06/26/2023 750,000.00	715,005.00 0.00 0.00 715,005.00	11,562.50 0.00 13,875.00 2,312.50	0.00 0.00 0.00 2,312.50	2,312.50
78016EYM3	ROYAL BANK OF CANADA 1.6 01/21/2025	01/12/2022 01/21/2022 1,000,000.00	1,000,000.00 0.00 0.00 1,000,000.00	3,111.11 0.00 4,444.44 1,333.33	0.00 0.00 0.00 1,333.33	1,333.33
78016HZT0	ROYAL BANK OF CANADA 4.875 01/19/2027	01/10/2024 01/19/2024 1,245,000.00	1,244,688.75 0.00 0.00 1,244,688.75	12,138.75 0.00 17,196.56 5,057.81	0.00 0.00 0.00 5,057.81	5,057.81
857477BR3	STATE STREET CORP 1.746 02/06/2026	02/02/2022 02/07/2022 335,000.00	335,000.00 0.00 0.00 335,000.00	893.61 0.00 1,381.04 487.43	0.00 0.00 0.00 487.43	487.43
857477CL5	STATE STREET CORP 4.993 03/18/2027	03/13/2024 03/18/2024 1,210,000.00	1,210,000.00 0.00 0.00 1,210,000.00	2,181.66 0.00 7,216.27 5,034.61	0.00 0.00 0.00 5,034.61	5,034.61
89115A2A9	TORONTO-DOMINION BANK 3.766 06/06/2025	06/02/2022 06/08/2022 1,000,000.00	1,001,830.00 0.00 0.00 1,001,830.00	12,030.28 0.00 15,168.61 3,138.33	0.00 0.00 0.00 3,138.33	3,138.33
89233GNX0	Toyota Motor Credit Corporation 01/31/2025	05/21/2024 05/21/2024 2,000,000.00	1,925,625.00 0.00 0.00 1,925,625.00	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
89236TKJ3	TOYOTA MOTOR CREDIT CORP 4.55 09/20/2027	06/20/2024 06/21/2024 1,000,000.00	989,900.00 0.00 0.00 989,900.00	1,390.28 0.00 5,181.94 3,791.67	0.00 0.00 0.00 3,791.67	3,791.67

INCOME EARNED



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			Book Value: Acq	Book Value: Disp			
912797KU0	UNITED STATES TREASURY 10/17/2024	04/22/2024 04/23/2024 0.00	1,949,235.42 0.00 (1,949,235.42)	0.00 0.00 0.00	0.00 0.00 0.00	0.00 0.00 0.00	0.00
912797MA2	UNITED STATES TREASURY 11/05/2024	07/10/2024 07/11/2024 2,750,000.00	2,703,547.34 0.00 0.00	0.00 0.00 0.00	0.00 0.00 0.00	0.00 0.00 0.00	0.00
9128283F5	UNITED STATES TREASURY 2.25 11/15/2027	06/07/2023 06/09/2023 1,400,000.00	1,298,937.50 0.00 0.00	0.00 0.00 0.00	11,898.10 0.00 14,551.63	0.00 0.00 0.00	2,653.53
9128283W8	UNITED STATES TREASURY 2.75 02/15/2028	09/27/2024 09/30/2024 2,750,000.00	2,684,257.81 0.00 0.00	0.00 0.00 0.00	9,658.63 0.00 16,029.21	0.00 0.00 0.00	6,370.58
9128285C0	UNITED STATES TREASURY 3.0 09/30/2025	3,250,000.00	3,259,882.81 0.00 0.00	0.00 0.00 0.00	267.86 0.00 8,571.43	0.00 0.00 0.00	8,303.57
9128285J5	UNITED STATES TREASURY 3.0 10/31/2025	06/23/2022 06/24/2022 2,500,000.00	2,498,632.81 0.00 0.00	0.00 0.00 0.00	31,385.87 37,500.00 207.18	0.00 0.00 0.00	6,321.31
9128285M8	UNITED STATES TREASURY 3.125 11/15/2028	04/22/2024 04/23/2024 2,000,000.00	2,498,632.81 1,870,625.00 0.00	0.00 0.00 0.00	6,321.31 23,607.34 0.00	0.00 0.00 0.00	5,264.95
9128285T3	UNITED STATES TREASURY 2.625 12/31/2025	09/14/2022 09/15/2022 2,500,000.00	2,412,792.97 0.00 0.00	0.00 0.00 0.00	16,584.58 0.00 22,112.77	0.00 0.00 0.00	5,528.19
9128286L9	UNITED STATES TREASURY 2.25 03/31/2026	09/14/2022 09/15/2022 2,500,000.00	2,377,832.03 0.00 0.00	0.00 0.00 0.00	154.53 0.00 4,945.05	0.00 0.00 0.00	4,790.52

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
912828M56	UNITED STATES TREASURY 2.25 11/15/2025	06/23/2022 06/24/2022 2,500,000.00	2,431,152.34 0.00 0.00 2,431,152.34	21,246.60 0.00 25,985.05 4,738.45	0.00 0.00 0.00 4,738.45	4,738.45
912828U24	UNITED STATES TREASURY 2.0 11/15/2026	09/13/2023 09/14/2023 3,000,000.00	2,767,031.25 0.00 0.00 2,767,031.25	22,663.04 0.00 27,717.39 5,054.35	0.00 0.00 0.00 5,054.35	5,054.35
912828YM6	UNITED STATES TREASURY 1.5 10/31/2024	09/24/2021 09/27/2021 0.00	1,749,273.44 0.00 (1,749,273.44) 0.00	10,671.20 12,750.00 0.00 2,078.80	0.00 0.00 0.00 2,078.80	2,078.80
912828YX2	UNITED STATES TREASURY 1.75 12/31/2026	12/27/2023 12/28/2023 1,750,000.00	1,641,240.23 0.00 0.00 1,641,240.23	7,739.47 0.00 10,319.29 2,579.82	0.00 0.00 0.00 2,579.82	2,579.82
912828Z52	UNITED STATES TREASURY 1.375 01/31/2025	06/04/2021 06/07/2021 2,000,000.00	2,062,500.00 0.00 0.00 2,062,500.00	4,633.15 0.00 6,949.73 2,316.58	0.00 0.00 0.00 2,316.58	2,316.58
912828ZC7	UNITED STATES TREASURY 1.125 02/28/2025	02/09/2022 02/10/2022 1,200,000.00	1,183,359.38 0.00 0.00 1,183,359.38	1,156.08 0.00 2,312.15 1,156.08	0.00 0.00 0.00 1,156.08	1,156.08
912828ZF0	UNITED STATES TREASURY 0.5 03/31/2025	03/03/2021 03/04/2021 2,000,000.00	1,997,031.25 0.00 0.00 1,997,031.25	27.47 0.00 879.12 851.65	0.00 0.00 0.00 851.65	851.65
912828ZL7	UNITED STATES TREASURY 0.375 04/30/2025	04/12/2021 04/13/2021 2,000,000.00	1,977,343.75 0.00 0.00 1,977,343.75	3,138.59 3,750.00 20.72 632.13	0.00 0.00 0.00 632.13	632.13
912828ZT0	UNITED STATES TREASURY 0.25 05/31/2025	10/14/2021 10/15/2021 1,800,000.00	1,765,757.81 0.00 0.00 1,765,757.81	1,512.30 0.00 1,893.44 381.15	0.00 0.00 0.00 381.15	381.15

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
91282CAB7	UNITED STATES TREASURY 0.25 07/31/2025	12/02/2021 12/03/2021	2,000,000.00	1,942,031.25	0.00	0.00	1,942,031.25	842.39 0.00 1,263.59 421.20	0.00 0.00 0.00 421.20	421.20
91282CA10	UNITED STATES TREASURY 0.25 08/31/2025	03/22/2022 03/23/2022	1,000,000.00	928,828.13	0.00	0.00	928,828.13	214.09 0.00 428.18 214.09	0.00 0.00 0.00 214.09	214.09
91282CDH1	UNITED STATES TREASURY 0.75 11/15/2024	11/29/2021 11/30/2021	2,000,000.00	1,996,328.13	0.00	0.00	1,996,328.13	5,665.76 0.00 6,929.35 1,263.59	0.00 0.00 0.00 1,263.59	1,263.59
91282CDN8	UNITED STATES TREASURY 1.0 12/15/2024	12/29/2021 12/30/2021	900,000.00	900,386.72	0.00	0.00	900,386.72	2,655.74 0.00 3,418.03 762.30	0.00 0.00 0.00 762.30	762.30
91282CEF4	UNITED STATES TREASURY 2.5 03/31/2027	11/17/2022 11/18/2022	2,500,000.00	2,349,414.06	0.00	0.00	2,349,414.06	171.70 0.00 5,494.51 5,322.80	0.00 0.00 0.00 5,322.80	5,322.80
91282CEW7	UNITED STATES TREASURY 3.25 06/30/2027	12/12/2022 12/13/2022	1,300,000.00	1,266,687.50	0.00	0.00	1,266,687.50	10,677.31 0.00 14,236.41 3,559.10	0.00 0.00 0.00 3,559.10	3,559.10
91282CFB2	UNITED STATES TREASURY 2.75 07/31/2027	07/26/2023 07/27/2023	2,000,000.00	1,887,109.38	0.00	0.00	1,887,109.38	9,266.30 0.00 13,899.46 4,633.15	0.00 0.00 0.00 4,633.15	4,633.15
91282CFH9	UNITED STATES TREASURY 3.125 08/31/2027	01/24/2023 01/25/2023	2,500,000.00	2,445,117.19	0.00	0.00	2,445,117.19	6,690.26 0.00 13,380.52 6,690.26	0.00 0.00 0.00 6,690.26	6,690.26
91282CFM8	UNITED STATES TREASURY 4.125 09/30/2027	02/22/2023 02/28/2023	1,600,000.00	1,595,500.00	0.00	0.00	1,595,500.00	181.32 0.00 5,802.20 5,620.88	0.00 0.00 0.00 5,620.88	5,620.88

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
91282CGV7	UNITED STATES TREASURY 3.75 04/15/2026	03/20/2024 03/21/2024	2,000,000.00	1,965,703.13	0.00	0.00	1,965,703.13	34,631.15 37,500.00 3,502.75 6,371.60	0.00 0.00 0.00 6,371.60	6,371.60
91282CLC3	UNITED STATES TREASURY 4.0 07/31/2029	10/29/2024 10/31/2024	2,000,000.00	0.00	1,991,093.75	0.00	1,991,093.75	0.00 (20,000.00) 20,217.39 217.39	0.00 0.00 0.00 217.39	217.39
91324PDE9	UNITEDHEALTH GROUP INC 2.95 10/15/2027	07/30/2024 07/31/2024	1,250,000.00	1,189,300.00	0.00	0.00	1,189,300.00	17,003.47 18,437.50 1,638.89 3,072.92	0.00 0.00 0.00 3,072.92	3,072.92
Total Fixed Income		145,459,420.66		144,601,446.61	1,991,093.75	(3,873,469.85)	142,719,070.50	852,687.88 219,748.88 1,008,898.59 375,959.59	0.00 0.00 0.00 375,959.59	375,959.59
TOTAL PORTFOLIO		150,039,857.35		147,064,611.74	4,366,747.07	(5,131,383.60)	147,299,507.19	852,687.88 234,518.80 1,008,898.59 390,729.51	0.00 0.00 0.00 390,729.51	390,729.51

CASH FLOW REPORT



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
NOVEMBER 2024							
11/01/2024	Dividend	31846V567	0.00		1,242.23		1,242.23
11/01/2024	Dividend	31846V567	0.00		13,239.68		13,239.68
11/01/2024	Coupon	74456QB09	0.00	PUBLIC SERVICE ELECTRIC AND GAS CO 3.7 05/01/2028		13,875.00	13,875.00
11/04/2024	Coupon	00440EAV9	1,000,000.00	CHUBB INA HOLDINGS LLC 3.35 05/03/2026		16,750.00	16,750.00
11/05/2024	Final Maturity	912797MA2	2,750,000.00	UNITED STATES TREASURY 11/05/2024	2,750,000.00		2,750,000.00
11/08/2024	Coupon	3133ERDZ1	1,000,000.00	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.75 05/08/2026		23,750.00	23,750.00
11/12/2024	Coupon	665859AW4	1,000,000.00	NORTHERN TRUST CORP 4.0 05/10/2027		20,000.00	20,000.00
11/12/2024	Coupon	713448FW3	510,000.00	PEPSICO INC 5.125 11/10/2026		13,068.75	13,068.75
11/13/2024	Coupon	14913R2V8	480,000.00	CATERPILLAR FINANCIAL SERVICES CORP 3.4 05/13/2025		8,160.00	8,160.00
11/15/2024	Coupon	009158AY2	1,500,000.00	AIR PRODUCTS AND CHEMICALS INC 1.85 05/15/2027		13,875.00	13,875.00
11/15/2024	Coupon	02582JIT8	905,000.00	AMXCA 2022-2 A 3.39 05/17/2027		2,556.63	2,556.63
11/15/2024	Coupon	02582JKH2	640,000.00	AMXCA 2024-1 A 5.23 04/16/2029		2,789.33	2,789.33
11/15/2024	Coupon	161571HT4	1,320,000.00	CHAIT 2023-1 A 5.16 09/15/2028		5,676.00	5,676.00
11/15/2024	Coupon	341081GN1	1,500,000.00	FLORIDA POWER & LIGHT CO 4.4 05/15/2028		33,000.00	33,000.00
11/15/2024	Coupon	437918AC9	1,250,000.00	HART 2024-1 A3 5.21 08/15/2028		5,427.08	5,427.08
11/15/2024	Coupon	44934KAC8	13,959.76	HART 2021-B A3 0.38 01/15/2026		8.68	8.68
11/15/2024	Effective Maturity	44934KAC8	13,959.76	HART 2021-B A3 0.38 01/15/2026	17,644.15		17,644.15
11/15/2024	Coupon	47787IAC2	158,229.45	JDOT 2022 A3 0.36 09/15/2026		293.55	293.55
11/15/2024	Principal Paydown	47787IAC2	158,229.45	JDOT 2022 A3 0.36 09/15/2026	20,792.39		20,792.39
11/15/2024	Coupon	47789QAC4	78,773.62	JDOT 2021-B A3 0.52 03/16/2026		33.26	33.26
11/15/2024	Principal Paydown	47789QAC4	78,773.62	JDOT 2021-B A3 0.52 03/16/2026	13,503.33		13,503.33
11/15/2024	Coupon	47800RAD5	335,000.00	JDOT 2024 A3 4.96 11/15/2028		1,384.67	1,384.67
11/15/2024	Coupon	58769GAD5	545,000.00	MBALT 2024-B A3 4.23 02/15/2028		1,921.13	1,921.13
11/15/2024	Coupon	58770JAD6	350,000.00	MBALT 2024-A A3 5.32 01/18/2028		1,551.85	1,551.85
11/15/2024	Coupon	9128283F5	1,400,000.00	UNITED STATES TREASURY 2.25 11/15/2027		15,750.00	15,750.00
11/15/2024	Coupon	9128285M8	2,000,000.00	UNITED STATES TREASURY 3.125 11/15/2028		31,250.00	31,250.00
11/15/2024	Coupon	912828M56	2,500,000.00	UNITED STATES TREASURY 2.25 11/15/2025		28,125.00	28,125.00

CASH FLOW REPORT



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
11/15/2024	Coupon	912828U24	3,000,000.00	UNITED STATES TREASURY 2.0 11/15/2026		30,000.00	30,000.00
11/15/2024	Coupon	91282CDH1	2,000,000.00	UNITED STATES TREASURY 0.75 11/15/2024		7,500.00	7,500.00
11/15/2024	Final Maturity	91282CDH1	2,000,000.00	UNITED STATES TREASURY 0.75 11/15/2024	2,000,000.00		2,000,000.00
11/18/2024	Coupon	3130AXU63	1,750,000.00	FEDERAL HOME LOAN BANKS 4.625 11/17/2026		40,468.75	40,468.75
11/18/2024	Coupon	362554AC1	71,339.87	GMCAR 2021-4 A3 0.68 09/16/2026		42.54	42.54
11/18/2024	Principal Paydown	362554AC1	71,339.87	GMCAR 2021-4 A3 0.68 09/16/2026	8,810.65		8,810.65
11/18/2024	Coupon	36265WAD5	229,265.12	GMCAR 2022-3 A3 3.64 04/16/2027		679.79	679.79
11/18/2024	Principal Paydown	36265WAD5	229,265.12	GMCAR 2022-3 A3 3.64 04/16/2027	17,936.52		17,936.52
11/18/2024	Coupon	380146AC4	76,267.83	GMCAR 2022-1 A3 1.26 11/16/2026		81.64	81.64
11/18/2024	Principal Paydown	380146AC4	76,267.83	GMCAR 2022-1 A3 1.26 11/16/2026	8,621.69		8,621.69
11/18/2024	Coupon	43815PAC3	232,490.24	HAROT 2022-2 A3 3.73 07/20/2026		723.54	723.54
11/18/2024	Principal Paydown	43815PAC3	232,490.24	HAROT 2022-2 A3 3.73 07/20/2026	21,536.13		21,536.13
11/20/2024	Coupon	3133ERFI5	1,000,000.00	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.5 05/20/2027		22,500.00	22,500.00
11/20/2024	Coupon	36269FAD8	455,000.00	GMALT 2024-1 A3 5.09 03/22/2027		1,929.96	1,929.96
11/20/2024	Coupon	379929AD4	280,000.00	GMALT 2023-3 A3 5.38 11/20/2026		1,255.33	1,255.33
11/21/2024	Coupon	43815GAC3	76,767.85	HAROT 2021-4 A3 0.88 01/21/2026		56.30	56.30
11/21/2024	Principal Paydown	43815GAC3	76,767.85	HAROT 2021-4 A3 0.88 01/21/2026	12,050.60		12,050.60
11/25/2024	Coupon	05593AAC3	75,827.09	BMWLT 2023-1 A3 5.16 11/25/2025		326.06	326.06
11/25/2024	Principal Paydown	05593AAC3	75,827.09	BMWLT 2023-1 A3 5.16 11/25/2025	20,612.96		20,612.96
11/25/2024	Coupon	05602RAD3	147,206.44	BMWOT 2022-A A3 3.21 08/25/2026		393.78	393.78
11/25/2024	Principal Paydown	05602RAD3	147,206.44	BMWOT 2022-A A3 3.21 08/25/2026	15,999.57		15,999.57
11/25/2024	Coupon	05611UAD5	1,000,000.00	BMWLT 2024-1 A3 4.98 03/25/2027		4,150.00	4,150.00
11/25/2024	Coupon	096919AD7	600,000.00	BMWOT 2024-A A3 5.18 02/26/2029		2,590.00	2,590.00
11/25/2024	Coupon	3137BM7C4	1,187,709.85	FHMS K-051 A2 3.308 09/25/2025		3,274.12	3,274.12
11/25/2024	Coupon	3137BSP72	2,000,000.00	FHMS K-058 A2 2.653 08/25/2026		4,421.67	4,421.67
11/25/2024	Coupon	3137BTUM1	881,089.85	FHMS K-061 A2 3.347 11/25/2026		2,457.51	2,457.51
11/25/2024	Coupon	3137BVZ82	862,000.00	FHMS K-063 A2 3.43 01/25/2027		2,463.89	2,463.89
11/25/2024	Coupon	3137F1G44	1,000,000.00	FHMS K-065 A2 3.243 04/25/2027		2,702.50	2,702.50
11/25/2024	Coupon	3137F4X72	1,165,000.00	FHMS K-075 A2 3.65 02/25/2028		3,543.54	3,543.54
11/25/2024	Coupon	3137FBU79	1,243,493.69	FHMS K-069 A2 3.187 09/25/2027		3,302.51	3,302.51

CASH FLOW REPORT



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
11/25/2024	Coupon	3137FIEH8	1,250,000.00	FHMS K-081 A2 3.9 08/25/2028		4,062.50	4,062.50
11/25/2024	Coupon	3137H5YC5	1,500,000.00	FHMS K-748 A2 2.26 01/25/2029		2,825.00	2,825.00
November 2024							
Total					4,921,989.90	380,996.83	5,302,986.72
DECEMBER 2024							
12/02/2024	Coupon	023135CN4	425,000.00	AMAZON.COM INC 4.6 12/01/2025		9,775.00	9,775.00
12/02/2024	Coupon	438516CB0	1,000,000.00	HONEYWELL INTERNATIONAL INC 1.35 06/01/2025		6,750.00	6,750.00
12/02/2024	Coupon	912828ZT0	1,800,000.00	UNITED STATES TREASURY 0.25 05/31/2025		2,250.00	2,250.00
12/06/2024	Coupon	89115AZA9	1,000,000.00	TORONTO-DOMINION BANK 3.766 06/06/2025		18,830.00	18,830.00
12/09/2024	Coupon	3130AVVX7	1,120,000.00	FEDERAL HOME LOAN BANKS 3.75 06/09/2028		21,000.00	21,000.00
12/09/2024	Coupon	3130AWC24	2,000,000.00	FEDERAL HOME LOAN BANKS 4.0 06/09/2028		40,000.00	40,000.00
12/09/2024	Coupon	48125LRU8	1,575,000.00	JPMORGAN CHASE BANK NA 5.11 12/08/2026		40,241.25	40,241.25
12/12/2024	Coupon	3130AWLZ1	2,000,000.00	FEDERAL HOME LOAN BANKS 4.75 06/12/2026		47,500.00	47,500.00
12/16/2024	Coupon	02582JIT8	905,000.00	AMXCA 2022-2 A 3.39 05/17/2027		2,556.63	2,556.63
12/16/2024	Coupon	02582JKH2	640,000.00	AMXCA 2024-1 A 5.23 04/16/2029		2,789.33	2,789.33
12/16/2024	Coupon	16157LHT4	1,320,000.00	CHAIT 2023-1 A 5.16 09/15/2028		5,676.00	5,676.00
12/16/2024	Coupon	362554AC1	71,339.87	GMFCAR 2021-4 A3 0.68 09/16/2026		37.54	37.54
12/16/2024	Principal Paydown	362554AC1	71,339.87	GMFCAR 2021-4 A3 0.68 09/16/2026	8,393.09		8,393.09
12/16/2024	Coupon	36265WAD5	229,265.12	GMFCAR 2022-3 A3 3.64 04/16/2027		625.39	625.39
12/16/2024	Principal Paydown	36265WAD5	229,265.12	GMFCAR 2022-3 A3 3.64 04/16/2027	16,891.79		16,891.79
12/16/2024	Coupon	380146AC4	76,267.83	GMFCAR 2022-1 A3 1.26 11/16/2026		72.59	72.59
12/16/2024	Principal Paydown	380146AC4	76,267.83	GMFCAR 2022-1 A3 1.26 11/16/2026	8,173.35		8,173.35
12/16/2024	Coupon	437918AC9	1,250,000.00	HAROT 2024-1 A3 5.21 08/15/2028		5,427.08	5,427.08
12/16/2024	Coupon	47787IAC2	158,229.45	JDOT 2022 A3 0.36 09/15/2026		253.35	253.35
12/16/2024	Principal Paydown	47787IAC2	158,229.45	JDOT 2022 A3 0.36 09/15/2026	14,834.06		14,834.06
12/16/2024	Coupon	47789QAC4	78,773.62	JDOT 2021-B A3 0.52 03/16/2026		27.40	27.40
12/16/2024	Principal Paydown	47789QAC4	78,773.62	JDOT 2021-B A3 0.52 03/16/2026	9,610.51		9,610.51
12/16/2024	Coupon	47800RAD5	335,000.00	JDOT 2024 A3 4.96 11/15/2028		1,384.67	1,384.67
12/16/2024	Coupon	58769GAD5	545,000.00	MBALT 2024-B A3 4.23 02/15/2028		1,921.13	1,921.13
12/16/2024	Coupon	58770IAD6	350,000.00	MBALT 2024-A A3 5.32 01/18/2028		1,551.85	1,551.85

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
12/16/2024	Coupon	63743HFE7	1,105,000.00	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 3.45 06/15/2025		19,061.25	19,061.25
12/16/2024	Coupon	91282CDN8	900,000.00	UNITED STATES TREASURY 1.0 12/15/2024		4,500.00	4,500.00
12/16/2024	Final Maturity	91282CDN8	900,000.00	UNITED STATES TREASURY 1.0 12/15/2024	900,000.00		900,000.00
12/18/2024	Coupon	43815PAC3	232,490.24	HAROT 2022-2 A3 3.73 07/20/2026		656.60	656.60
12/18/2024	Principal Paydown	43815PAC3	232,490.24	HAROT 2022-2 A3 3.73 07/20/2026	20,468.11		20,468.11
12/20/2024	Coupon	3130AQF40	1,400,000.00	FEDERAL HOME LOAN BANKS 1.0 12/20/2024		7,000.00	7,000.00
12/20/2024	Final Maturity	3130AQF40	1,400,000.00	FEDERAL HOME LOAN BANKS 1.0 12/20/2024	1,400,000.00		1,400,000.00
12/20/2024	Coupon	36269FAD8	455,000.00	GMALT 2024-1 A3 5.09 03/22/2027		1,929.96	1,929.96
12/20/2024	Coupon	379929AD4	280,000.00	GMALT 2023-3 A3 5.38 11/20/2026		1,255.33	1,255.33
12/20/2024	Coupon	58989VF0	1,000,000.00	MET TOWER GLOBAL FUNDING 5.4 06/20/2026		27,000.00	27,000.00
12/23/2024	Coupon	43815GAC3	76,767.85	HAROT 2021-4 A3 0.88 01/21/2026		47.46	47.46
12/23/2024	Principal Paydown	43815GAC3	76,767.85	HAROT 2021-4 A3 0.88 01/21/2026	11,521.96		11,521.96
12/25/2024	Coupon	05593AAC3	75,827.09	BMWLT 2023-1 A3 5.16 11/25/2025		237.42	237.42
12/25/2024	Principal Paydown	05593AAC3	75,827.09	BMWLT 2023-1 A3 5.16 11/25/2025	21,241.46		21,241.46
12/25/2024	Coupon	05602RAD3	147,206.44	BMWOT 2022-A A3 3.21 08/25/2026		350.98	350.98
12/25/2024	Principal Paydown	05602RAD3	147,206.44	BMWOT 2022-A A3 3.21 08/25/2026	15,158.48		15,158.48
12/25/2024	Coupon	05611UAD5	1,000,000.00	BMWLT 2024-1 A3 4.98 03/25/2027		4,150.00	4,150.00
12/25/2024	Coupon	096919AD7	600,000.00	BMWOT 2024-A A3 5.18 02/26/2029		2,590.00	2,590.00
12/25/2024	Coupon	3137BM7C4	1,187,709.85	FHMS K-051 A2 3.308 09/25/2025		3,267.40	3,267.40
12/25/2024	Principal Paydown	3137BM7C4	1,187,709.85	FHMS K-051 A2 3.308 09/25/2025	2,598.16		2,598.16
12/25/2024	Coupon	3137BSP72	2,000,000.00	FHMS K-058 A2 2.653 08/25/2026		4,421.67	4,421.67
12/25/2024	Coupon	3137BTUM1	881,089.85	FHMS K-061 A2 3.347 11/25/2026		2,452.69	2,452.69
12/25/2024	Principal Paydown	3137BTUM1	881,089.85	FHMS K-061 A2 3.347 11/25/2026	1,836.94		1,836.94
12/25/2024	Coupon	3137BVZ82	862,000.00	FHMS K-063 A2 3.43 01/25/2027		2,463.88	2,463.88
12/25/2024	Coupon	3137F1G44	1,000,000.00	FHMS K-065 A2 3.243 04/25/2027		2,702.50	2,702.50
12/25/2024	Coupon	3137FAX72	1,165,000.00	FHMS K-075 A2 3.65 02/25/2028		3,543.54	3,543.54
12/25/2024	Coupon	3137FBU79	1,243,493.69	FHMS K-069 A2 3.187 09/25/2027		3,297.23	3,297.23
12/25/2024	Principal Paydown	3137FBU79	1,243,493.69	FHMS K-069 A2 3.187 09/25/2027	2,131.03		2,131.03
12/25/2024	Coupon	3137FJEH8	1,250,000.00	FHMS K-081 A2 3.9 08/25/2028		4,062.50	4,062.50
12/25/2024	Coupon	3137H5YC5	1,500,000.00	FHMS K-748 A2 2.26 01/25/2029		2,825.00	2,825.00
12/26/2024	Coupon	437076DB5	740,000.00	HOME DEPOT INC 4.875 06/25/2027		18,037.50	18,037.50

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
12/31/2024	Coupon	912828T3	2,500,000.00	UNITED STATES TREASURY 2.625 12/31/2025		32,812.50	32,812.50
12/31/2024	Coupon	912828Y2	1,750,000.00	UNITED STATES TREASURY 1.75 12/31/2026		15,312.50	15,312.50
12/31/2024	Coupon	91282CEW7	1,300,000.00	UNITED STATES TREASURY 3.25 06/30/2027		21,125.00	21,125.00
December 2024							
Total					2,432,858.96	393,772.11	2,826,631.07
JANUARY 2025							
01/06/2025	Coupon	3133ENKS8	755,000.00	FEDERAL FARM CREDIT BANKS FUNDING CORP 1.125 01/06/2025		4,246.88	4,246.88
01/06/2025	Final Maturity	3133ENKS8	755,000.00	FEDERAL FARM CREDIT BANKS FUNDING CORP 1.125 01/06/2025	755,000.00		755,000.00
01/08/2025	Coupon	24422EXF1	1,000,000.00	JOHN DEERE CAPITAL CORP 4.5 01/08/2027		22,500.00	22,500.00
01/13/2025	Coupon	459058KT9	500,000.00	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 3.5 07/12/2028		8,750.00	8,750.00
01/15/2025	Coupon	02582JIT8	905,000.00	AMXCA 2022-2 A 3.39 05/17/2027		2,556.63	2,556.63
01/15/2025	Coupon	02582JKH2	640,000.00	AMXCA 2024-1 A 5.23 04/16/2029		2,789.33	2,789.33
01/15/2025	Coupon	161571HT4	1,320,000.00	CHAIT 2023-1 A 5.16 09/15/2028		5,676.00	5,676.00
01/15/2025	Coupon	3130AYPN0	2,000,000.00	FEDERAL HOME LOAN BANKS 4.125 01/15/2027		41,250.00	41,250.00
01/15/2025	Coupon	437918AC9	1,250,000.00	HAROT 2024-1 A3 5.21 08/15/2028		5,427.08	5,427.08
01/15/2025	Coupon	47787IAC2	158,229.45	JDOT 2022 A3 0.36 09/15/2026		224.67	224.67
01/15/2025	Principal Paydown	47787IAC2	158,229.45	JDOT 2022 A3 0.36 09/15/2026	17,401.32		17,401.32
01/15/2025	Coupon	47789QAC4	78,773.62	JDOT 2021-B A3 0.52 03/16/2026		23.24	23.24
01/15/2025	Principal Paydown	47789QAC4	78,773.62	JDOT 2021-B A3 0.52 03/16/2026	17,342.18		17,342.18
01/15/2025	Coupon	47800RAD5	335,000.00	JDOT 2024 A3 4.96 11/15/2028		1,384.67	1,384.67
01/15/2025	Coupon	58769GAD5	545,000.00	MBALT 2024-8 A3 4.23 02/15/2028		1,921.13	1,921.13
01/15/2025	Coupon	58770JAD6	350,000.00	MBALT 2024-A A3 5.32 01/18/2028		1,551.85	1,551.85
01/16/2025	Coupon	36255AAC1	71,339.87	GMCAR 2021-4 A3 0.68 09/16/2026		32.79	32.79
01/16/2025	Principal Paydown	36255AAC1	71,339.87	GMCAR 2021-4 A3 0.68 09/16/2026	8,234.20		8,234.20
01/16/2025	Coupon	36265WAD5	229,265.12	GMCAR 2022-3 A3 3.64 04/16/2027		574.15	574.15
01/16/2025	Principal Paydown	36265WAD5	229,265.12	GMCAR 2022-3 A3 3.64 04/16/2027	16,538.15		16,538.15
01/16/2025	Coupon	380146AC4	76,267.83	GMCAR 2022-1 A3 1.26 11/16/2026		64.01	64.01
01/16/2025	Principal Paydown	380146AC4	76,267.83	GMCAR 2022-1 A3 1.26 11/16/2026	8,024.85		8,024.85
01/17/2025	Coupon	61747YET8	1,000,000.00	MORGAN STANLEY 4.679 07/17/2026		23,395.00	23,395.00

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
01/20/2025	Coupon	36269FAD8	455,000.00	GMALT 2024-1 A3 5.09 03/22/2027		1,929.96	1,929.96
01/20/2025	Coupon	379929AD4	280,000.00	GMALT 2023-3 A3 5.38 11/20/2026		1,255.33	1,255.33
01/20/2025	Coupon	43815PAC3	232,490.24	HAROT 2022-2 A3 3.73 07/20/2026		592.97	592.97
01/20/2025	Principal Paydown	43815PAC3	232,490.24	HAROT 2022-2 A3 3.73 07/20/2026	20,030.04		20,030.04
01/21/2025	Coupon	43815GAC3	76,767.85	HAROT 2021-4 A3 0.88 01/21/2026		39.01	39.01
01/21/2025	Principal Paydown	43815GAC3	76,767.85	HAROT 2021-4 A3 0.88 01/21/2026	11,245.00		11,245.00
01/21/2025	Coupon	78016EYM3	1,000,000.00	ROYAL BANK OF CANADA 1.6 01/21/2025		8,000.00	8,000.00
01/21/2025	Final Maturity	78016EYM3	1,000,000.00	ROYAL BANK OF CANADA 1.6 01/21/2025	1,000,000.00		1,000,000.00
01/21/2025	Coupon	78016HZT0	1,245,000.00	ROYAL BANK OF CANADA 4.875 01/19/2027		30,346.88	30,346.88
01/22/2025	Coupon	3133EPW68	1,400,000.00	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.125 01/22/2026		28,875.00	28,875.00
01/27/2025	Coupon	05593AAC3	75,827.09	BMWLT 2023-1 A3 5.16 11/25/2025		146.08	146.08
01/27/2025	Principal Paydown	05593AAC3	75,827.09	BMWLT 2023-1 A3 5.16 11/25/2025	20,105.14		20,105.14
01/27/2025	Coupon	05602RAD3	147,206.44	BMWOT 2022-A A3 3.21 08/25/2026		310.43	310.43
01/27/2025	Principal Paydown	05602RAD3	147,206.44	BMWOT 2022-A A3 3.21 08/25/2026	14,768.32		14,768.32
01/27/2025	Coupon	05611UAD5	1,000,000.00	BMWLT 2024-1 A3 4.98 03/25/2027		4,150.00	4,150.00
01/27/2025	Coupon	09290DAH4	750,000.00	BLACKROCK INC 4.6 07/26/2027		17,250.00	17,250.00
01/27/2025	Coupon	096919AD7	600,000.00	BMWOT 2024-A A3 5.18 02/26/2029		2,590.00	2,590.00
01/27/2025	Coupon	3137BM7C4	1,187,709.85	FHMS K-051 A2 3.308 09/25/2025		3,260.24	3,260.24
01/27/2025	Principal Paydown	3137BM7C4	1,187,709.85	FHMS K-051 A2 3.308 09/25/2025	2,453.74		2,453.74
01/27/2025	Coupon	3137BSP72	2,000,000.00	FHMS K-058 A2 2.653 08/25/2026		4,421.67	4,421.67
01/27/2025	Coupon	3137BTUM1	881,089.85	FHMS K-061 A2 3.347 11/25/2026		2,447.57	2,447.57
01/27/2025	Principal Paydown	3137BTUM1	881,089.85	FHMS K-061 A2 3.347 11/25/2026	1,737.52		1,737.52
01/27/2025	Coupon	3137BVZ82	862,000.00	FHMS K-063 A2 3.43 01/25/2027		2,463.88	2,463.88
01/27/2025	Coupon	3137F1G44	1,000,000.00	FHMS K-065 A2 3.243 04/25/2027		2,702.50	2,702.50
01/27/2025	Coupon	3137FAX72	1,165,000.00	FHMS K-075 A2 3.65 02/25/2028		3,543.54	3,543.54
01/27/2025	Coupon	3137FBU79	1,243,493.69	FHMS K-069 A2 3.187 09/25/2027		3,291.57	3,291.57
01/27/2025	Principal Paydown	3137FBU79	1,243,493.69	FHMS K-069 A2 3.187 09/25/2027	2,001.81		2,001.81
01/27/2025	Coupon	3137FIEH8	1,250,000.00	FHMS K-081 A2 3.9 08/25/2028		4,062.50	4,062.50
01/27/2025	Coupon	3137H5YC5	1,500,000.00	FHMS K-748 A2 2.26 01/25/2029		2,825.00	2,825.00
01/30/2025	Coupon	3133EPZY4	2,000,000.00	FEDERAL FARM CREDIT BANKS FUNDING CORP 5.0 07/30/2026		50,000.00	50,000.00

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
01/31/2025	Final Maturity	89233GNNX0	2,000,000.00	Toyota Motor Credit Corporation 01/31/2025	2,000,000.00		2,000,000.00
01/31/2025	Coupon	912828Z52	2,000,000.00	UNITED STATES TREASURY 1.375 01/31/2025		13,750.00	13,750.00
01/31/2025	Final Maturity	912828Z52	2,000,000.00	UNITED STATES TREASURY 1.375 01/31/2025	2,000,000.00		2,000,000.00
01/31/2025	Coupon	91282CAB7	2,000,000.00	UNITED STATES TREASURY 0.25 07/31/2025		2,500.00	2,500.00
01/31/2025	Coupon	91282CFB2	2,000,000.00	UNITED STATES TREASURY 2.75 07/31/2027		27,500.00	27,500.00
01/31/2025	Coupon	91282CLC3	2,000,000.00	UNITED STATES TREASURY 4.0 07/31/2029		40,000.00	40,000.00
January 2025 Total					5,894,882.27	380,621.54	6,275,503.80
FEBRUARY 2025							
02/06/2025	Coupon	857477BR3	335,000.00	STATE STREET CORP 1.746 02/06/2026		2,924.55	2,924.55
02/10/2025	Coupon	69371RS56	1,450,000.00	PACCAR FINANCIAL CORP 5.05 08/10/2026		36,612.50	36,612.50
02/12/2025	Coupon	14913RZ29	1,375,000.00	CATERPILLAR FINANCIAL SERVICES CORP 3.65 08/12/2025		25,093.75	25,093.75
02/14/2025	Coupon	3133ENPG9	1,200,000.00	FEDERAL FARM CREDIT BANKS FUNDING CORP 1.75 02/14/2025		10,500.00	10,500.00
02/14/2025	Final Maturity	3133ENPG9	1,200,000.00	FEDERAL FARM CREDIT BANKS FUNDING CORP 1.75 02/14/2025	1,200,000.00		1,200,000.00
02/14/2025	Coupon	3133EPSW6	2,405,000.00	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.5 08/14/2026		54,112.50	54,112.50
02/14/2025	Coupon	532457CP1	1,250,000.00	ELI LILLY AND CO 4.15 08/14/2027		25,937.50	25,937.50
02/17/2025	Coupon	161571HT4	1,320,000.00	CHAIT 2023-1 A 5.16 09/15/2028		5,676.00	5,676.00
02/17/2025	Coupon	362554AC1	71,339.87	GMCAR 2021-4 A3 0.68 09/16/2026		28.12	28.12
02/17/2025	Principal Paydown	362554AC1	71,339.87	GMCAR 2021-4 A3 0.68 09/16/2026	8,116.23		8,116.23
02/17/2025	Coupon	36265WAD5	229,265.12	GMCAR 2022-3 A3 3.64 04/16/2027		523.98	523.98
02/17/2025	Principal Paydown	36265WAD5	229,265.12	GMCAR 2022-3 A3 3.64 04/16/2027	16,300.83		16,300.83
02/17/2025	Coupon	380146AC4	76,267.83	GMCAR 2022-1 A3 1.26 11/16/2026		55.58	55.58
02/17/2025	Principal Paydown	380146AC4	76,267.83	GMCAR 2022-1 A3 1.26 11/16/2026	7,918.19		7,918.19
02/17/2025	Coupon	437918AC9	1,250,000.00	HAROT 2024-1 A3 5.21 08/15/2028		5,427.08	5,427.08
02/17/2025	Coupon	47787IAC2	158,229.45	JDOT 2022 A3 0.36 09/15/2026		191.03	191.03
02/17/2025	Principal Paydown	47787IAC2	158,229.45	JDOT 2022 A3 0.36 09/15/2026	13,163.52		13,163.52
02/17/2025	Coupon	47789QAC4	78,773.62	JDOT 2021-8 A3 0.52 03/16/2026		15.73	15.73
02/17/2025	Principal Paydown	47789QAC4	78,773.62	JDOT 2021-8 A3 0.52 03/16/2026	15,373.84		15,373.84
02/17/2025	Coupon	47800RAD5	335,000.00	JDOT 2024 A3 4.96 11/15/2028		1,384.67	1,384.67

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
02/17/2025	Coupon	58770JAD6	350,000.00	MBALT 2024-A A3 5.32 01/18/2028		1,551.85	1,551.85
02/18/2025	Coupon	02582JIT8	905,000.00	AMXCA 2022-2 A 3.39 05/17/2027		2,556.63	2,556.63
02/18/2025	Coupon	02582JKH2	640,000.00	AMXCA 2024-1 A 5.23 04/16/2029		2,789.33	2,789.33
02/18/2025	Coupon	06428CAA2	1,000,000.00	BANK OF AMERICA NA 5.526 08/18/2026		27,630.00	27,630.00
02/18/2025	Coupon	26442UAA2	1,000,000.00	DUKE ENERGY PROGRESS LLC 3.25 08/15/2025		16,250.00	16,250.00
02/18/2025	Coupon	43815PAC3	232,490.24	HAROT 2022-2 A3 3.73 07/20/2026	19,636.47	530.71	530.71
02/18/2025	Principal Paydown	43815PAC3	232,490.24	HAROT 2022-2 A3 3.73 07/20/2026			
02/18/2025	Coupon	58769GAD5	545,000.00	MBALT 2024-B A3 4.23 02/15/2028		1,921.13	1,921.13
02/18/2025	Coupon	9128283W8	2,750,000.00	UNITED STATES TREASURY 2.75 02/15/2028		37,812.50	37,812.50
02/20/2025	Coupon	36269FAD8	455,000.00	GMALT 2024-1 A3 5.09 03/22/2027		1,929.96	1,929.96
02/20/2025	Coupon	379929AD4	280,000.00	GMALT 2023-3 A3 5.38 11/20/2026		1,255.33	1,255.33
02/21/2025	Coupon	43815GAC3	76,767.85	HAROT 2021-4 A3 0.88 01/21/2026		30.76	30.76
02/21/2025	Principal Paydown	43815GAC3	76,767.85	HAROT 2021-4 A3 0.88 01/21/2026	11,027.18		11,027.18
02/24/2025	Coupon	0231358C9	1,000,000.00	AMAZON.COM INC 3.15 08/22/2027		15,750.00	15,750.00
02/24/2025	Coupon	037833BY5	1,000,000.00	APPLE INC 3.25 02/23/2026		16,250.00	16,250.00
02/25/2025	Coupon	05593AAAC3	75,827.09	BMWLT 2023-1 A3 5.16 11/25/2025		59.63	59.63
02/25/2025	Effective Maturity	05593AAAC3	75,827.09	BMWLT 2023-1 A3 5.16 11/25/2025	13,867.53		13,867.53
02/25/2025	Coupon	05602RAD3	147,206.44	BMWOT 2022-A A3 3.21 08/25/2026		270.92	270.92
02/25/2025	Principal Paydown	05602RAD3	147,206.44	BMWOT 2022-A A3 3.21 08/25/2026	13,530.36		13,530.36
02/25/2025	Coupon	05611UAD5	1,000,000.00	BMWLT 2024-1 A3 4.98 03/25/2027		4,150.00	4,150.00
02/25/2025	Coupon	096919AD7	600,000.00	BMWOT 2024-A A3 5.18 02/26/2029		2,590.00	2,590.00
02/25/2025	Coupon	3137BM7C4	1,187,709.85	FHMS K-051 A2 3.308 09/25/2025		3,253.47	3,253.47
02/25/2025	Principal Paydown	3137BM7C4	1,187,709.85	FHMS K-051 A2 3.308 09/25/2025	17,845.54		17,845.54
02/25/2025	Coupon	31378SP72	2,000,000.00	FHMS K-058 A2 2.653 08/25/2026		4,421.67	4,421.67
02/25/2025	Coupon	3137BTUM1	881,089.85	FHMS K-061 A2 3.347 11/25/2026		2,442.72	2,442.72
02/25/2025	Principal Paydown	3137BTUM1	881,089.85	FHMS K-061 A2 3.347 11/25/2026	1,743.02		1,743.02
02/25/2025	Coupon	3137BVZ82	862,000.00	FHMS K-063 A2 3.43 01/25/2027		2,463.88	2,463.88
02/25/2025	Coupon	3137FLG44	1,000,000.00	FHMS K-065 A2 3.243 04/25/2027		2,702.50	2,702.50
02/25/2025	Coupon	3137FAX72	1,165,000.00	FHMS K-075 A2 3.65 02/25/2028		3,543.54	3,543.54
02/25/2025	Coupon	3137FBU79	1,243,493.69	FHMS K-069 A2 3.187 09/25/2027		3,286.26	3,286.26
02/25/2025	Principal Paydown	3137FBU79	1,243,493.69	FHMS K-069 A2 3.187 09/25/2027	2,008.32		2,008.32
02/25/2025	Coupon	3137FJIE8	1,250,000.00	FHMS K-081 A2 3.9 08/25/2028		4,062.50	4,062.50

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
02/25/2025	Coupon	3137H5YC5	1,500,000.00	FHMS K-748 A2 2.26 01/25/2029		2,825.00	2,825.00
02/26/2025	Coupon	17275RBQ4	1,500,000.00	CISCO SYSTEMS INC 4.8 02/26/2027		36,000.00	36,000.00
02/28/2025	Coupon	912828ZC7	1,200,000.00	UNITED STATES TREASURY 1.125 02/28/2025		6,750.00	6,750.00
02/28/2025	Final Maturity	912828ZC7	1,200,000.00	UNITED STATES TREASURY 1.125 02/28/2025	1,200,000.00		1,200,000.00
02/28/2025	Coupon	91282CAJ0	1,000,000.00	UNITED STATES TREASURY 0.25 08/31/2025		1,250.00	1,250.00
02/28/2025	Coupon	91282CFH9	2,500,000.00	UNITED STATES TREASURY 3.125 08/31/2027		39,062.50	39,062.50
February 2025							
Total					2,540,531.02	413,875.78	2,954,406.80
MARCH 2025							
03/04/2025	Final Maturity	62479LQ40	2,700,000.00	MUFG Bank, Ltd. - New York Branch 03/04/2025	2,700,000.00		2,700,000.00
03/11/2025	Coupon	3130AWTQ3	4,500,000.00	FEDERAL HOME LOAN BANKS 4.625 09/11/2026		104,062.50	104,062.50
03/17/2025	Coupon	02582JIT8	905,000.00	AMXCA 2022-2 A 3.39 05/17/2027		2,556.63	2,556.63
03/17/2025	Coupon	02582JH2	640,000.00	AMXCA 2024-1 A 5.23 04/16/2029		2,789.33	2,789.33
03/17/2025	Coupon	161571HT4	1,320,000.00	CHAIT 2023-1 A 5.16 09/15/2028		5,676.00	5,676.00
03/17/2025	Coupon	362554AC1	71,339.87	GMCAR 2021-4 A3 0.68 09/16/2026		23.52	23.52
03/17/2025	Principal Paydown	362554AC1	71,339.87	GMCAR 2021-4 A3 0.68 09/16/2026	7,903.54		7,903.54
03/17/2025	Coupon	36265WAD5	229,265.12	GMCAR 2022-3 A3 3.64 04/16/2027		474.54	474.54
03/17/2025	Principal Paydown	36265WAD5	229,265.12	GMCAR 2022-3 A3 3.64 04/16/2027	15,022.32		15,022.32
03/17/2025	Coupon	380146AC4	76,267.83	GMCAR 2022-1 A3 1.26 11/16/2026		47.27	47.27
03/17/2025	Principal Paydown	380146AC4	76,267.83	GMCAR 2022-1 A3 1.26 11/16/2026	7,683.91		7,683.91
03/17/2025	Coupon	437076CR1	1,000,000.00	HOME DEPOT INC 4.0 09/15/2025		20,000.00	20,000.00
03/17/2025	Coupon	437918AC9	1,250,000.00	HAROT 2024-1 A3 5.21 08/15/2028		5,427.08	5,427.08
03/17/2025	Coupon	47787JAC2	158,229.45	JDOT 2022 A3 0.36 09/15/2026		165.58	165.58
03/17/2025	Principal Paydown	47787JAC2	158,229.45	JDOT 2022 A3 0.36 09/15/2026	10,754.60		10,754.60
03/17/2025	Coupon	47789QAC4	78,773.62	JDOT 2021-8 A3 0.52 03/16/2026		9.06	9.06
03/17/2025	Principal Paydown	47789QAC4	78,773.62	JDOT 2021-8 A3 0.52 03/16/2026	12,940.09		12,940.09
03/17/2025	Coupon	47800RAD5	335,000.00	JDOT 2024 A3 4.96 11/15/2028		1,384.67	1,384.67
03/17/2025	Coupon	58769GAD5	545,000.00	MBALT 2024-B A3 4.23 02/15/2028		1,921.13	1,921.13
03/17/2025	Coupon	58770JAD6	350,000.00	MBALT 2024-A A3 5.32 01/18/2028		1,551.85	1,551.85
03/18/2025	Coupon	43815PAC3	232,490.24	HAROT 2022-2 A3 3.73 07/20/2026		469.68	469.68

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
03/18/2025	Principal Paydown	43815PAC3	232,490.24	HAROT 2022-2 A3 3.73 07/20/2026	19,005.27		19,005.27
03/18/2025	Coupon	857477CL5	1,210,000.00	STATE STREET CORP 4.993 03/18/2027		30,207.65	30,207.65
03/20/2025	Coupon	36269FAD8	455,000.00	GMALT 2024-1 A3 5.09 03/22/2027		1,929.96	1,929.96
03/20/2025	Coupon	379929AD4	280,000.00	GMALT 2023-3 A3 5.38 11/20/2026		1,255.33	1,255.33
03/20/2025	Principal Paydown	379929AD4	280,000.00	GMALT 2023-3 A3 5.38 11/20/2026	28,772.95		28,772.95
03/20/2025	Coupon	89236TKJ3	1,000,000.00	TOYOTA MOTOR CREDIT CORP 4.55 09/20/2027		22,750.00	22,750.00
03/21/2025	Coupon	43815GAC3	76,767.85	HAROT 2021-4 A3 0.88 01/21/2026		22.68	22.68
03/21/2025	Principal Paydown	43815GAC3	76,767.85	HAROT 2021-4 A3 0.88 01/21/2026	10,689.22		10,689.22
03/24/2025	Coupon	3133EPWK7	2,000,000.00	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.5 09/22/2028		45,000.00	45,000.00
03/25/2025	Coupon	05602RAD3	147,206.44	BMWOT 2022-A A3 3.21 08/25/2026		234.73	234.73
03/25/2025	Principal Paydown	05602RAD3	147,206.44	BMWOT 2022-A A3 3.21 08/25/2026	13,099.21		13,099.21
03/25/2025	Coupon	05611UAD5	1,000,000.00	BMWILT 2024-1 A3 4.98 03/25/2027		4,150.00	4,150.00
03/25/2025	Coupon	096919AD7	600,000.00	BMWOT 2024-A A3 5.18 02/26/2029		2,590.00	2,590.00
03/25/2025	Coupon	31378M7C4	1,187,709.85	FHMS K-051 A2 3.308 09/25/2025		3,204.28	3,204.28
03/25/2025	Principal Paydown	31378M7C4	1,187,709.85	FHMS K-051 A2 3.308 09/25/2025	2,879.67		2,879.67
03/25/2025	Coupon	31378SP72	2,000,000.00	FHMS K-058 A2 2.653 08/25/2026		4,421.67	4,421.67
03/25/2025	Coupon	3137BTUM1	881,089.85	FHMS K-061 A2 3.347 11/25/2026		2,437.86	2,437.86
03/25/2025	Principal Paydown	3137BTUM1	881,089.85	FHMS K-061 A2 3.347 11/25/2026	2,062.38		2,062.38
03/25/2025	Coupon	3137BVZ82	862,000.00	FHMS K-063 A2 3.43 01/25/2027		2,463.88	2,463.88
03/25/2025	Coupon	3137F1G44	1,000,000.00	FHMS K-065 A2 3.243 04/25/2027		2,702.50	2,702.50
03/25/2025	Coupon	3137F4X72	1,165,000.00	FHMS K-075 A2 3.65 02/25/2028		3,543.54	3,543.54
03/25/2025	Coupon	3137FBU79	1,243,493.69	FHMS K-069 A2 3.187 09/25/2027		3,280.92	3,280.92
03/25/2025	Principal Paydown	3137FBU79	1,243,493.69	FHMS K-069 A2 3.187 09/25/2027	2,421.16		2,421.16
03/25/2025	Coupon	3137FIEH8	1,250,000.00	FHMS K-081 A2 3.9 08/25/2028		4,062.50	4,062.50
03/25/2025	Coupon	3137H5YC5	1,500,000.00	FHMS K-748 A2 2.26 01/25/2029		2,825.00	2,825.00
03/26/2025	Coupon	3133EP6K6	1,000,000.00	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.5 03/26/2027		22,500.00	22,500.00
03/31/2025	Coupon	9128285C0	3,250,000.00	UNITED STATES TREASURY 3.0 09/30/2025		48,750.00	48,750.00
03/31/2025	Coupon	9128286L9	2,500,000.00	UNITED STATES TREASURY 2.25 03/31/2026		28,125.00	28,125.00
03/31/2025	Coupon	912828ZF0	2,000,000.00	UNITED STATES TREASURY 0.5 03/31/2025		5,000.00	5,000.00
03/31/2025	Final Maturity	912828ZF0	2,000,000.00	UNITED STATES TREASURY 0.5 03/31/2025	2,000,000.00		2,000,000.00

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
03/31/2025	Coupon	91282CFE4	2,500,000.00	UNITED STATES TREASURY 2.5 03/31/2027		31,250.00	31,250.00
03/31/2025	Coupon	91282CFM8	1,600,000.00	UNITED STATES TREASURY 4.125 09/30/2027		33,000.00	33,000.00
March 2025 Total					4,833,234.33	452,266.32	5,285,500.65
APRIL 2025							
04/01/2025	Coupon	64952WFI7	1,000,000.00	NEW YORK LIFE GLOBAL FUNDING 3.9 10/01/2027		19,500.00	19,500.00
04/09/2025	Coupon	313080TY5	1,500,000.00	FEDERAL HOME LOAN BANKS 4.75 04/09/2027		35,625.00	35,625.00
04/10/2025	Coupon	57629W6F2	750,000.00	MASSMUTUAL GLOBAL FUNDING II 4.5 04/10/2026		16,875.00	16,875.00
04/15/2025	Coupon	02582JIT8	905,000.00	AMXCA 2022-2 A 3.39 05/17/2027		2,556.63	2,556.63
04/15/2025	Coupon	02582KH2	640,000.00	AMXCA 2024-1 A 5.23 04/16/2029		2,789.33	2,789.33
04/15/2025	Coupon	16157JHT4	1,320,000.00	CHAIT 2023-1 A 5.16 09/15/2028		5,676.00	5,676.00
04/15/2025	Coupon	437918AC9	1,250,000.00	HAROT 2024-1 A3 5.21 08/15/2028		5,427.08	5,427.08
04/15/2025	Coupon	47787JAC2	158,229.45	JDOT 2022 A3 0.36 09/15/2026		144.78	144.78
04/15/2025	Principal Paydown	47787JAC2	158,229.45	JDOT 2022 A3 0.36 09/15/2026	13,675.78		13,675.78
04/15/2025	Coupon	47789QAC4	78,773.62	JDOT 2021-8 A3 0.52 03/16/2026		3.46	3.46
04/15/2025	Effective Maturity	47789QAC4	78,773.62	JDOT 2021-8 A3 0.52 03/16/2026	7,974.87		7,974.87
04/15/2025	Coupon	47800RAD5	335,000.00	JDOT 2024 A3 4.96 11/15/2028		1,384.67	1,384.67
04/15/2025	Coupon	58769GAD5	545,000.00	MBALT 2024-B A3 4.23 02/15/2028		1,921.13	1,921.13
04/15/2025	Coupon	58770JAD6	350,000.00	MBALT 2024-A A3 5.32 01/18/2028		1,551.85	1,551.85
04/15/2025	Coupon	91282CGV7	2,000,000.00	UNITED STATES TREASURY 3.75 04/15/2026		37,500.00	37,500.00
04/15/2025	Coupon	91324PDE9	1,250,000.00	UNITEDHEALTH GROUP INC 2.95 10/15/2027		18,437.50	18,437.50
04/16/2025	Coupon	36255AAC1	71,339.87	GMCAR 2021-4 A3 0.68 09/16/2026		19.04	19.04
04/16/2025	Principal Paydown	36255AAC1	71,339.87	GMCAR 2021-4 A3 0.68 09/16/2026	8,127.29		8,127.29
04/16/2025	Coupon	36265WAD5	229,265.12	GMCAR 2022-3 A3 3.64 04/16/2027		428.97	428.97
04/16/2025	Principal Paydown	36265WAD5	229,265.12	GMCAR 2022-3 A3 3.64 04/16/2027	15,481.01		15,481.01
04/16/2025	Coupon	380146AC4	76,267.83	GMCAR 2022-1 A3 1.26 11/16/2026		39.20	39.20
04/16/2025	Principal Paydown	380146AC4	76,267.83	GMCAR 2022-1 A3 1.26 11/16/2026	7,940.03		7,940.03
04/18/2025	Coupon	43815PAC3	232,490.24	HAROT 2022-2 A3 3.73 07/20/2026		410.60	410.60
04/18/2025	Principal Paydown	43815PAC3	232,490.24	HAROT 2022-2 A3 3.73 07/20/2026	19,319.92		19,319.92
04/21/2025	Coupon	36269FAD8	455,000.00	GMALT 2024-1 A3 5.09 03/22/2027		1,929.96	1,929.96
04/21/2025	Coupon	379929AD4	280,000.00	GMALT 2023-3 A3 5.38 11/20/2026		1,126.33	1,126.33

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
04/21/2025	Principal Paydown	379929AD4	280,000.00	GMALT 2023-3 A3 5.38 11/20/2026	29,086.09		29,086.09
04/21/2025	Coupon	43815GAC3	76,767.85	HAROT 2021-4 A3 0.88 01/21/2026		14.84	14.84
04/21/2025	Principal Paydown	43815GAC3	76,767.85	HAROT 2021-4 A3 0.88 01/21/2026	10,734.08		10,734.08
04/25/2025	Coupon	05602RAD3	147,206.44	BMWOT 2022-A A3 3.21 08/25/2026		199.69	199.69
04/25/2025	Principal Paydown	05602RAD3	147,206.44	BMWOT 2022-A A3 3.21 08/25/2026	13,382.78		13,382.78
04/25/2025	Coupon	05611UAD5	1,000,000.00	BMWLT 2024-1 A3 4.98 03/25/2027		4,150.00	4,150.00
04/25/2025	Coupon	06406RBC0	900,000.00	BANK OF NEW YORK MELLON CORP 3.35 04/25/2025		15,075.00	15,075.00
04/25/2025	Final Maturity	06406RBC0	900,000.00	BANK OF NEW YORK MELLON CORP 3.35 04/25/2025	900,000.00		900,000.00
04/25/2025	Coupon	096919AD7	600,000.00	BMWOT 2024-A A3 5.18 02/26/2029		2,590.00	2,590.00
04/25/2025	Coupon	3137BM7C4	1,187,709.85	FHMS K-051 A2 3.308 09/25/2025		3,196.34	3,196.34
04/25/2025	Principal Paydown	3137BM7C4	1,187,709.85	FHMS K-051 A2 3.308 09/25/2025	25,119.44		25,119.44
04/25/2025	Coupon	3137BSF72	2,000,000.00	FHMS K-058 A2 2.653 08/25/2026		4,421.67	4,421.67
04/25/2025	Coupon	3137BTUM1	881,089.85	FHMS K-061 A2 3.347 11/25/2026		2,432.11	2,432.11
04/25/2025	Principal Paydown	3137BTUM1	881,089.85	FHMS K-061 A2 3.347 11/25/2026	1,755.13		1,755.13
04/25/2025	Coupon	3137BVZ82	862,000.00	FHMS K-063 A2 3.43 01/25/2027		2,463.88	2,463.88
04/25/2025	Coupon	3137F1G44	1,000,000.00	FHMS K-065 A2 3.243 04/25/2027		2,702.50	2,702.50
04/25/2025	Coupon	3137F4X72	1,165,000.00	FHMS K-075 A2 3.65 02/25/2028		3,543.54	3,543.54
04/25/2025	Coupon	3137FBU79	1,243,493.69	FHMS K-069 A2 3.187 09/25/2027		3,274.49	3,274.49
04/25/2025	Principal Paydown	3137FBU79	1,243,493.69	FHMS K-069 A2 3.187 09/25/2027	2,022.79		2,022.79
04/25/2025	Coupon	3137FIEH8	1,250,000.00	FHMS K-081 A2 3.9 08/25/2028		4,062.50	4,062.50
04/25/2025	Coupon	3137H5YC5	1,500,000.00	FHMS K-748 A2 2.26 01/25/2029		2,825.00	2,825.00
04/30/2025	Coupon	9128285J5	2,500,000.00	UNITED STATES TREASURY 3.0 10/31/2025		37,500.00	37,500.00
04/30/2025	Coupon	912828ZL7	2,000,000.00	UNITED STATES TREASURY 0.375 04/30/2025		3,750.00	3,750.00
04/30/2025	Final Maturity	912828ZL7	2,000,000.00	UNITED STATES TREASURY 0.375 04/30/2025	2,000,000.00		2,000,000.00
April 2025 Total					3,054,619.20	245,548.09	3,300,167.29
MAY 2025							
05/01/2025	Coupon	74456QBU9	750,000.00	PUBLIC SERVICE ELECTRIC AND GAS CO 3.7 05/01/2028		13,875.00	13,875.00
05/05/2025	Coupon	00440EAV9	1,000,000.00	CHUBB INA HOLDINGS LLC 3.35 05/03/2026		16,750.00	16,750.00
05/06/2025	Coupon	857477BR3	335,000.00	STATE STREET CORP 1.746 02/06/2026		4,372.59	4,372.59

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
05/08/2025	Coupon	3133ERDZ1	1,000,000.00	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.75 05/08/2026		23,750.00	23,750.00
05/12/2025	Coupon	665859AW4	1,000,000.00	NORTHERN TRUST CORP 4.0 05/10/2027		20,000.00	20,000.00
05/12/2025	Coupon	713448FW3	510,000.00	PEPSICO INC 5.125 11/10/2026		13,068.75	13,068.75
05/13/2025	Coupon	14913R2V8	480,000.00	CATERPILLAR FINANCIAL SERVICES CORP 3.4 05/13/2025		8,160.00	8,160.00
05/13/2025	Final Maturity	14913R2V8	480,000.00	CATERPILLAR FINANCIAL SERVICES CORP 3.4 05/13/2025	480,000.00		480,000.00
05/15/2025	Coupon	009158AY2	1,500,000.00	AIR PRODUCTS AND CHEMICALS INC 1.85 05/15/2027		13,875.00	13,875.00
05/15/2025	Coupon	02582J1T8	905,000.00	AMXCA 2022-2 A 3.39 05/17/2027		2,556.63	2,556.63
05/15/2025	Final Maturity	02582J1T8	905,000.00	AMXCA 2022-2 A 3.39 05/17/2027	905,000.00		905,000.00
05/15/2025	Coupon	02582JKH2	640,000.00	AMXCA 2024-1 A 5.23 04/16/2029		2,789.33	2,789.33
05/15/2025	Coupon	161571HT4	1,320,000.00	CHAIT 2023-1 A 5.16 09/15/2028		5,676.00	5,676.00
05/15/2025	Coupon	341081GN1	1,500,000.00	FLORIDA POWER & LIGHT CO 4.4 05/15/2028		33,000.00	33,000.00
05/15/2025	Coupon	437918AC9	1,250,000.00	HAROT 2024-1 A3 5.21 08/15/2028		5,427.08	5,427.08
05/15/2025	Coupon	47787JAC2	158,229.45	JDOT 2022 A3 0.36 09/15/2026		118.35	118.35
05/15/2025	Principal Paydown	47787JAC2	158,229.45	JDOT 2022 A3 0.36 09/15/2026	12,552.25		12,552.25
05/15/2025	Coupon	47800RAD5	335,000.00	JDOT 2024 A3 4.96 11/15/2028		1,384.67	1,384.67
05/15/2025	Coupon	58769GAD5	545,000.00	MBALT 2024-B A3 4.23 02/15/2028		1,921.13	1,921.13
05/15/2025	Coupon	58770JAD6	350,000.00	MBALT 2024-A A3 5.32 01/18/2028		1,551.85	1,551.85
05/15/2025	Coupon	9128283F5	1,400,000.00	UNITED STATES TREASURY 2.25 11/15/2027		15,750.00	15,750.00
05/15/2025	Coupon	9128285M8	2,000,000.00	UNITED STATES TREASURY 3.125 11/15/2028		31,250.00	31,250.00
05/15/2025	Coupon	912828M56	2,500,000.00	UNITED STATES TREASURY 2.25 11/15/2025		28,125.00	28,125.00
05/15/2025	Coupon	912828J24	3,000,000.00	UNITED STATES TREASURY 2.0 11/15/2026		30,000.00	30,000.00
05/16/2025	Coupon	362554AC1	71,339.87	GMCAR 2021-4 A3 0.68 09/16/2026		14.44	14.44
05/16/2025	Principal Paydown	362554AC1	71,339.87	GMCAR 2021-4 A3 0.68 09/16/2026	7,860.04		7,860.04
05/16/2025	Coupon	36265WAD5	229,265.12	GMCAR 2022-3 A3 3.64 04/16/2027		382.01	382.01
05/16/2025	Principal Paydown	36265WAD5	229,265.12	GMCAR 2022-3 A3 3.64 04/16/2027	14,821.82		14,821.82
05/16/2025	Coupon	380146AC4	76,267.83	GMCAR 2022-1 A3 1.26 11/16/2026		30.86	30.86
05/16/2025	Principal Paydown	380146AC4	76,267.83	GMCAR 2022-1 A3 1.26 11/16/2026	7,642.65		7,642.65
05/19/2025	Coupon	3130AXU63	1,750,000.00	FEDERAL HOME LOAN BANKS 4.625 11/17/2026		40,468.75	40,468.75

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
05/19/2025	Coupon	43815PAC3	232,490.24	HAROT 2022-2 A3 3.73 07/20/2026		350.55	350.55
05/19/2025	Principal Paydown	43815PAC3	232,490.24	HAROT 2022-2 A3 3.73 07/20/2026	18,562.63		18,562.63
05/20/2025	Coupon	3133ERFJ5	1,000,000.00	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.5 05/20/2027		22,500.00	22,500.00
05/20/2025	Coupon	36269FAD8	455,000.00	GMALT 2024-1 A3 5.09 03/22/2027		1,929.96	1,929.96
05/20/2025	Coupon	379929AD4	280,000.00	GMALT 2023-3 A3 5.38 11/20/2026		995.93	995.93
05/20/2025	Principal Paydown	379929AD4	280,000.00	GMALT 2023-3 A3 5.38 11/20/2026	36,567.89		36,567.89
05/21/2025	Coupon	43815GAC3	76,767.85	HAROT 2021-4 A3 0.88 01/21/2026		6.97	6.97
05/21/2025	Effective Maturity	43815GAC3	76,767.85	HAROT 2021-4 A3 0.88 01/21/2026	9,499.80		9,499.80
05/26/2025	Coupon	05602RAD3	147,206.44	BMWOT 2022-A A3 3.21 08/25/2026		163.89	163.89
05/26/2025	Principal Paydown	05602RAD3	147,206.44	BMWOT 2022-A A3 3.21 08/25/2026	12,851.27		12,851.27
05/26/2025	Coupon	05611UAD5	1,000,000.00	BMWLT 2024-1 A3 4.98 03/25/2027		4,150.00	4,150.00
05/26/2025	Coupon	096919AD7	600,000.00	BMWOT 2024-A A3 5.18 02/26/2029		2,590.00	2,590.00
05/26/2025	Coupon	3137BM7C4	1,187,709.85	FHMS K-051 A2 3.308 09/25/2025		3,127.09	3,127.09
05/26/2025	Principal Paydown	3137BM7C4	1,187,709.85	FHMS K-051 A2 3.308 09/25/2025	21,067.95		21,067.95
05/26/2025	Coupon	3137BSP72	2,000,000.00	FHMS K-058 A2 2.653 08/25/2026		4,421.67	4,421.67
05/26/2025	Coupon	3137BTUM1	881,089.85	FHMS K-061 A2 3.347 11/25/2026		2,427.21	2,427.21
05/26/2025	Principal Paydown	3137BTUM1	881,089.85	FHMS K-061 A2 3.347 11/25/2026	1,864.84		1,864.84
05/26/2025	Coupon	3137BVZ82	862,000.00	FHMS K-063 A2 3.43 01/25/2027		2,463.88	2,463.88
05/26/2025	Coupon	3137F1G44	1,000,000.00	FHMS K-065 A2 3.243 04/25/2027		2,702.50	2,702.50
05/26/2025	Coupon	3137F4X72	1,165,000.00	FHMS K-075 A2 3.65 02/25/2028		3,543.54	3,543.54
05/26/2025	Coupon	3137FBU79	1,243,493.69	FHMS K-069 A2 3.187 09/25/2027		3,269.12	3,269.12
05/26/2025	Principal Paydown	3137FBU79	1,243,493.69	FHMS K-069 A2 3.187 09/25/2027	2,164.27		2,164.27
05/26/2025	Coupon	3137FIEH8	1,250,000.00	FHMS K-081 A2 3.9 08/25/2028		4,062.50	4,062.50
05/26/2025	Coupon	3137H5YC5	1,500,000.00	FHMS K-748 A2 2.26 01/25/2029		2,825.00	2,825.00
May 2025 Total					1,530,455.42	375,827.24	1,906,282.65
JUNE 2025							
06/02/2025	Coupon	023135CN4	425,000.00	AMAZON.COM INC 4.6 12/01/2025		9,775.00	9,775.00
06/02/2025	Coupon	438516CB0	1,000,000.00	HONEYWELL INTERNATIONAL INC 1.35 06/01/2025		6,750.00	6,750.00
06/02/2025	Final Maturity	438516CB0	1,000,000.00	HONEYWELL INTERNATIONAL INC 1.35 06/01/2025	1,000,000.00		1,000,000.00

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
06/02/2025	Coupon	912828ZT0	1,800,000.00	UNITED STATES TREASURY 0.25 05/31/2025		2,250.00	2,250.00
06/02/2025	Final Maturity	912828ZT0	1,800,000.00	UNITED STATES TREASURY 0.25 05/31/2025	1,800,000.00		1,800,000.00
06/06/2025	Coupon	89115A2A9	1,000,000.00	TORONTO-DOMINION BANK 3.766 06/06/2025		18,830.00	18,830.00
06/06/2025	Final Maturity	89115A2A9	1,000,000.00	TORONTO-DOMINION BANK 3.766 06/06/2025	1,000,000.00		1,000,000.00
06/09/2025	Coupon	3130AVVX7	1,120,000.00	FEDERAL HOME LOAN BANKS 3.75 06/09/2028		21,000.00	21,000.00
06/09/2025	Coupon	3130AWC24	2,000,000.00	FEDERAL HOME LOAN BANKS 4.0 06/09/2028		40,000.00	40,000.00
06/09/2025	Coupon	48125LRU8	1,575,000.00	JPMORGAN CHASE BANK NA 5.11 12/08/2026		40,241.25	40,241.25
06/12/2025	Coupon	3130AWLZ1	2,000,000.00	FEDERAL HOME LOAN BANKS 4.75 06/12/2026		47,500.00	47,500.00
06/16/2025	Coupon	02582JKH2	640,000.00	AMXCA 2024-1 A 5.23 04/16/2029		2,789.33	2,789.33
06/16/2025	Coupon	161571HT4	1,320,000.00	CHAIT 2023-1 A 5.16 09/15/2028		5,676.00	5,676.00
06/16/2025	Coupon	362554AC1	71,339.87	GMCAR 2021-4 A3 0.68 09/16/2026		9.98	9.98
06/16/2025	Principal Paydown	362554AC1	71,339.87	GMCAR 2021-4 A3 0.68 09/16/2026	7,517.37		7,517.37
06/16/2025	Coupon	36265WAD5	229,265.12	GMCAR 2022-3 A3 3.64 04/16/2027		337.05	337.05
06/16/2025	Principal Paydown	36265WAD5	229,265.12	GMCAR 2022-3 A3 3.64 04/16/2027	14,552.88		14,552.88
06/16/2025	Coupon	380146AC4	76,267.83	GMCAR 2022-1 A3 1.26 11/16/2026		22.84	22.84
06/16/2025	Principal Paydown	380146AC4	76,267.83	GMCAR 2022-1 A3 1.26 11/16/2026	7,507.52		7,507.52
06/16/2025	Coupon	437918AC9	1,250,000.00	HAROT 2024-1 A3 5.21 08/15/2028		5,427.08	5,427.08
06/16/2025	Coupon	47787IAC2	158,229.45	JDOT 2022 A3 0.36 09/15/2026		94.08	94.08
06/16/2025	Principal Paydown	47787IAC2	158,229.45	JDOT 2022 A3 0.36 09/15/2026	10,156.88		10,156.88
06/16/2025	Coupon	47800RAD5	335,000.00	JDOT 2024 A3 4.96 11/15/2028		1,384.67	1,384.67
06/16/2025	Coupon	58769GAD5	545,000.00	MBALT 2024-B A3 4.23 02/15/2028		1,921.13	1,921.13
06/16/2025	Coupon	58770JAD6	350,000.00	MBALT 2024-A A3 5.32 01/18/2028		1,551.85	1,551.85
06/16/2025	Coupon	63743HFE7	1,105,000.00	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 3.45 06/15/2025		19,061.25	19,061.25
06/16/2025	Final Maturity	63743HFE7	1,105,000.00	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 3.45 06/15/2025	1,105,000.00		1,105,000.00
06/18/2025	Coupon	43815PAC3	232,490.24	HAROT 2022-2 A3 3.73 07/20/2026		292.85	292.85
06/18/2025	Principal Paydown	43815PAC3	232,490.24	HAROT 2022-2 A3 3.73 07/20/2026	16,663.79		16,663.79
06/20/2025	Coupon	36269FAD8	455,000.00	GMALT 2024-1 A3 5.09 03/22/2027		1,929.96	1,929.96
06/20/2025	Coupon	379929AD4	280,000.00	GMALT 2023-3 A3 5.38 11/20/2026		831.99	831.99
06/20/2025	Principal Paydown	379929AD4	280,000.00	GMALT 2023-3 A3 5.38 11/20/2026	33,199.14		33,199.14
06/20/2025	Coupon	58989V2F0	1,000,000.00	MET TOWER GLOBAL FUNDING 5.4 06/20/2026		27,000.00	27,000.00

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
06/25/2025	Coupon	05602RAD3	147,206.44	BMWOT 2022-A A3 3.21 08/25/2026		129.51	129.51
06/25/2025	Principal Paydown	05602RAD3	147,206.44	BMWOT 2022-A A3 3.21 08/25/2026	12,102.32		12,102.32
06/25/2025	Coupon	05611UAD5	1,000,000.00	BMWLT 2024-1 A3 4.98 03/25/2027		4,150.00	4,150.00
06/25/2025	Coupon	096919AD7	600,000.00	BMWOT 2024-A A3 5.18 02/26/2029		2,590.00	2,590.00
06/25/2025	Coupon	3137BM7C4	1,187,709.85	FHMS K-051 A2 3.308 09/25/2025	108,055.67	3,069.02	3,069.02
06/25/2025	Principal Paydown	3137BM7C4	1,187,709.85	FHMS K-051 A2 3.308 09/25/2025			
06/25/2025	Coupon	3137BSPT2	2,000,000.00	FHMS K-058 A2 2.653 08/25/2026		4,421.67	4,421.67
06/25/2025	Coupon	3137BTUM1	881,089.85	FHMS K-061 A2 3.347 11/25/2026		2,422.01	2,422.01
06/25/2025	Principal Paydown	3137BTUM1	881,089.85	FHMS K-061 A2 3.347 11/25/2026	1,766.60		1,766.60
06/25/2025	Coupon	3137BVZ82	862,000.00	FHMS K-063 A2 3.43 01/25/2027		2,463.88	2,463.88
06/25/2025	Coupon	3137F1G44	1,000,000.00	FHMS K-065 A2 3.243 04/25/2027		2,702.50	2,702.50
06/25/2025	Coupon	3137FAX72	1,165,000.00	FHMS K-075 A2 3.65 02/25/2028		3,543.54	3,543.54
06/25/2025	Coupon	3137FBU79	1,243,493.69	FHMS K-069 A2 3.187 09/25/2027		3,263.37	3,263.37
06/25/2025	Principal Paydown	3137FBU79	1,243,493.69	FHMS K-069 A2 3.187 09/25/2027	2,036.43		2,036.43
06/25/2025	Coupon	3137FIEH8	1,250,000.00	FHMS K-081 A2 3.9 08/25/2028		4,062.50	4,062.50
06/25/2025	Coupon	3137H5YC5	1,500,000.00	FHMS K-748 A2 2.26 01/25/2029		2,825.00	2,825.00
06/25/2025	Coupon	437076DB5	740,000.00	HOME DEPOT INC 4.875 06/25/2027		18,037.50	18,037.50
06/30/2025	Coupon	9128285T3	2,500,000.00	UNITED STATES TREASURY 2.625 12/31/2025		32,812.50	32,812.50
06/30/2025	Coupon	912828YX2	1,750,000.00	UNITED STATES TREASURY 1.75 12/31/2026		15,312.50	15,312.50
06/30/2025	Coupon	91282CEW7	1,300,000.00	UNITED STATES TREASURY 3.25 06/30/2027		21,125.00	21,125.00
June 2025 Total					5,118,558.61	377,606.80	5,496,165.41
JULY 2025							
07/08/2025	Coupon	24422EXF1	1,000,000.00	JOHN DEERE CAPITAL CORP 4.5 01/08/2027		22,500.00	22,500.00
07/14/2025	Coupon	459058KT9	500,000.00	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 3.5 07/12/2028		8,750.00	8,750.00
07/15/2025	Coupon	02582KH2	640,000.00	AMXCA 2024-1 A 5.23 04/16/2029		2,789.33	2,789.33
07/15/2025	Coupon	161571HT4	1,320,000.00	CHAIT 2023-1 A 5.16 09/15/2028		5,676.00	5,676.00
07/15/2025	Coupon	3130AYPN0	2,000,000.00	FEDERAL HOME LOAN BANKS 4.125 01/15/2027		41,250.00	41,250.00
07/15/2025	Coupon	437918AC9	1,250,000.00	HAROT 2024-1 A3 5.21 08/15/2028		5,427.08	5,427.08
07/15/2025	Coupon	47787IAC2	158,229.45	JDOT 2022 A3 0.36 09/15/2026		74.44	74.44
07/15/2025	Principal Paydown	47787IAC2	158,229.45	JDOT 2022 A3 0.36 09/15/2026	12,031.21		12,031.21

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
07/15/2025	Coupon	47800RAD5	335,000.00	JDOT 2024 A3 4.96 11/15/2028		1,384.67	1,384.67
07/15/2025	Coupon	58769GAD5	545,000.00	MBALT 2024-B A3 4.23 02/15/2028		1,921.13	1,921.13
07/15/2025	Coupon	58770JAD6	350,000.00	MBALT 2024-A A3 5.32 01/18/2028		1,551.85	1,551.85
07/16/2025	Coupon	362554AC1	71,339.87	GMCAR 2021-4 A3 0.68 09/16/2026		5.72	5.72
07/16/2025	Principal Paydown	362554AC1	71,339.87	GMCAR 2021-4 A3 0.68 09/16/2026	7,221.92		7,221.92
07/16/2025	Coupon	36265WAD5	229,265.12	GMCAR 2022-3 A3 3.64 04/16/2027		292.91	292.91
07/16/2025	Principal Paydown	36265WAD5	229,265.12	GMCAR 2022-3 A3 3.64 04/16/2027	14,277.55		14,277.55
07/16/2025	Coupon	380146AC4	76,267.83	GMCAR 2022-1 A3 1.26 11/16/2026		14.95	14.95
07/16/2025	Principal Paydown	380146AC4	76,267.83	GMCAR 2022-1 A3 1.26 11/16/2026	7,369.14		7,369.14
07/17/2025	Coupon	61747YET8	1,000,000.00	MORGAN STANLEY 4.679 07/17/2026		23,395.00	23,395.00
07/17/2025	Effective Maturity	61747YET8	1,000,000.00	MORGAN STANLEY 4.679 07/17/2026	1,000,000.00		1,000,000.00
07/18/2025	Coupon	43815PAC3	232,490.24	HAROT 2022-2 A3 3.73 07/20/2026		241.05	241.05
07/18/2025	Principal Paydown	43815PAC3	232,490.24	HAROT 2022-2 A3 3.73 07/20/2026	16,248.10		16,248.10
07/21/2025	Coupon	36269FAD8	455,000.00	GMLT 2024-1 A3 5.09 03/22/2027		1,929.96	1,929.96
07/21/2025	Principal Paydown	36269FAD8	455,000.00	GMLT 2024-1 A3 5.09 03/22/2027	28,527.77		28,527.77
07/21/2025	Coupon	379929AD4	280,000.00	GMLT 2023-3 A3 5.38 11/20/2026		683.14	683.14
07/21/2025	Principal Paydown	379929AD4	280,000.00	GMLT 2023-3 A3 5.38 11/20/2026	31,750.49		31,750.49
07/21/2025	Coupon	78016HZT0	1,245,000.00	ROYAL BANK OF CANADA 4.875 01/19/2027		30,346.88	30,346.88
07/22/2025	Coupon	3133EPW68	1,400,000.00	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.125 01/22/2026		28,875.00	28,875.00
07/25/2025	Coupon	05602RAD3	147,206.44	BMWOT 2022-A A3 3.21 08/25/2026		97.14	97.14
07/25/2025	Principal Paydown	05602RAD3	147,206.44	BMWOT 2022-A A3 3.21 08/25/2026	11,574.85		11,574.85
07/25/2025	Coupon	05611UAD5	1,000,000.00	BMWLT 2024-1 A3 4.98 03/25/2027		4,150.00	4,150.00
07/25/2025	Principal Paydown	05611UAD5	1,000,000.00	BMWLT 2024-1 A3 4.98 03/25/2027	38,714.79		38,714.79
07/25/2025	Coupon	096919AD7	600,000.00	BMWOT 2024-A A3 5.18 02/26/2029		2,590.00	2,590.00
07/25/2025	Coupon	3137BM7C4	1,187,709.85	FHMS K-051 A2 3.308 09/25/2025		2,771.14	2,771.14
07/25/2025	Principal Paydown	3137BM7C4	1,187,709.85	FHMS K-051 A2 3.308 09/25/2025	202,176.41		202,176.41
07/25/2025	Coupon	3137BSP72	2,000,000.00	FHMS K-058 A2 2.653 08/25/2026		4,421.67	4,421.67
07/25/2025	Coupon	3137BTUM1	881,089.85	FHMS K-061 A2 3.347 11/25/2026		2,417.08	2,417.08
07/25/2025	Principal Paydown	3137BTUM1	881,089.85	FHMS K-061 A2 3.347 11/25/2026	1,875.91		1,875.91
07/25/2025	Coupon	3137BVZ82	862,000.00	FHMS K-063 A2 3.43 01/25/2027		2,463.88	2,463.88
07/25/2025	Coupon	3137F1G44	1,000,000.00	FHMS K-065 A2 3.243 04/25/2027		2,702.50	2,702.50

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
07/25/2025	Coupon	3137FAF72	1,165,000.00	FHMS K-075 A2 3.65 02/25/2028		3,543.54	3,543.54
07/25/2025	Coupon	3137FBU79	1,243,493.69	FHMS K-069 A2 3.187 09/25/2027		3,257.96	3,257.96
07/25/2025	Principal Paydown	3137FBU79	1,243,493.69	FHMS K-069 A2 3.187 09/25/2027	2,177.44		2,177.44
07/25/2025	Coupon	3137FIEH8	1,250,000.00	FHMS K-081 A2 3.9 08/25/2028		4,062.50	4,062.50
07/25/2025	Coupon	3137H5YC5	1,500,000.00	FHMS K-748 A2 2.26 01/25/2029		2,825.00	2,825.00
07/28/2025	Coupon	09290DAH4	750,000.00	BLACKROCK INC 4.6 07/26/2027		17,250.00	17,250.00
07/30/2025	Coupon	3133EPZY4	2,000,000.00	FEDERAL FARM CREDIT BANKS FUNDING CORP 5.0 07/30/2026		50,000.00	50,000.00
07/31/2025	Coupon	91282CAB7	2,000,000.00	UNITED STATES TREASURY 0.25 07/31/2025		2,500.00	2,500.00
07/31/2025	Final Maturity	91282CAB7	2,000,000.00	UNITED STATES TREASURY 0.25 07/31/2025	2,000,000.00		2,000,000.00
07/31/2025	Coupon	91282CFB2	2,000,000.00	UNITED STATES TREASURY 2.75 07/31/2027		27,500.00	27,500.00
07/31/2025	Coupon	91282CLC3	2,000,000.00	UNITED STATES TREASURY 4.0 07/31/2029		40,000.00	40,000.00
July 2025 Total					3,373,945.57	349,661.53	3,723,607.11
AUGUST 2025							
08/06/2025	Coupon	857477BR3	335,000.00	STATE STREET CORP 1.746 02/06/2026		4,372.59	4,372.59
08/11/2025	Coupon	69371RS56	1,450,000.00	PACCAR FINANCIAL CORP 5.05 08/10/2026		36,612.50	36,612.50
08/12/2025	Coupon	14913RZ29	1,375,000.00	CATERPILLAR FINANCIAL SERVICES CORP 3.65 08/12/2025		25,093.75	25,093.75
08/12/2025	Final Maturity	14913RZ29	1,375,000.00	CATERPILLAR FINANCIAL SERVICES CORP 3.65 08/12/2025	1,375,000.00		1,375,000.00
08/14/2025	Coupon	3133EPSW6	2,405,000.00	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.5 08/14/2026		54,112.50	54,112.50
08/14/2025	Coupon	532457CP1	1,250,000.00	ELI LILLY AND CO 4.15 08/14/2027		25,937.50	25,937.50
08/15/2025	Coupon	02582JKH2	640,000.00	AMXCA 2024-1 A 5.23 04/16/2029		2,789.33	2,789.33
08/15/2025	Coupon	16157LHT4	1,320,000.00	CHAIT 2023-1 A 5.16 09/15/2028		5,676.00	5,676.00
08/15/2025	Coupon	26442UAA2	1,000,000.00	DUKE ENERGY PROGRESS LLC 3.25 08/15/2025		16,250.00	16,250.00
08/15/2025	Final Maturity	26442UAA2	1,000,000.00	DUKE ENERGY PROGRESS LLC 3.25 08/15/2025	1,000,000.00		1,000,000.00
08/15/2025	Coupon	437918AC9	1,250,000.00	HAROT 2024-1 A3 5.21 08/15/2028		5,427.08	5,427.08
08/15/2025	Coupon	47787IAC2	158,229.45	JDOT 2022 A3 0.36 09/15/2026		51.18	51.18
08/15/2025	Principal Paydown	47787IAC2	158,229.45	JDOT 2022 A3 0.36 09/15/2026	10,901.10		10,901.10
08/15/2025	Coupon	47800RAD5	335,000.00	JDOT 2024 A3 4.96 11/15/2028		1,384.67	1,384.67
08/15/2025	Coupon	58769GAD5	545,000.00	MBALT 2024-B A3 4.23 02/15/2028		1,921.13	1,921.13

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
08/15/2025	Coupon	58770JAD6	350,000.00	MBALT 2024-A A3 5.32 01/18/2028		1,551.85	1,551.85
08/15/2025	Coupon	9128283W8	2,750,000.00	UNITED STATES TREASURY 2.75 02/15/2028		37,812.50	37,812.50
08/18/2025	Coupon	06428CAA2	1,000,000.00	BANK OF AMERICA NA 5.526 08/18/2026		27,630.00	27,630.00
08/18/2025	Coupon	362554AC1	71,339.87	GMICAR 2021-4 A3 0.68 09/16/2026		1.63	1.63
08/18/2025	Effective Maturity	362554AC1	71,339.87	GMICAR 2021-4 A3 0.68 09/16/2026	2,878.27		2,878.27
08/18/2025	Coupon	36265WAD5	229,265.12	GMICAR 2022-3 A3 3.64 04/16/2027		249.60	249.60
08/18/2025	Principal Paydown	36265WAD5	229,265.12	GMICAR 2022-3 A3 3.64 04/16/2027	13,880.73		13,880.73
08/18/2025	Coupon	380146AC4	76,267.83	GMICAR 2022-1 A3 1.26 11/16/2026		7.22	7.22
08/18/2025	Principal Paydown	380146AC4	76,267.83	GMICAR 2022-1 A3 1.26 11/16/2026	6,809.07		6,809.07
08/18/2025	Coupon	43815PAC3	232,490.24	HAROT 2022-2 A3 3.73 07/20/2026		190.55	190.55
08/18/2025	Principal Paydown	43815PAC3	232,490.24	HAROT 2022-2 A3 3.73 07/20/2026	15,750.93		15,750.93
08/20/2025	Coupon	36269FAD8	455,000.00	GMALT 2024-1 A3 5.09 03/22/2027		1,808.95	1,808.95
08/20/2025	Principal Paydown	36269FAD8	455,000.00	GMALT 2024-1 A3 5.09 03/22/2027	34,267.83		34,267.83
08/20/2025	Coupon	379929AD4	280,000.00	GMALT 2023-3 A3 5.38 11/20/2026		540.80	540.80
08/20/2025	Principal Paydown	379929AD4	280,000.00	GMALT 2023-3 A3 5.38 11/20/2026	30,333.75		30,333.75
08/22/2025	Coupon	023135BC9	1,000,000.00	AMAZON.COM INC 3.15 08/22/2027		15,750.00	15,750.00
08/25/2025	Coupon	037833BY5	1,000,000.00	APPLE INC 3.25 02/23/2026		16,250.00	16,250.00
08/25/2025	Coupon	05602RAD3	147,206.44	BMWOT 2022-A A3 3.21 08/25/2026		66.18	66.18
08/25/2025	Principal Paydown	05602RAD3	147,206.44	BMWOT 2022-A A3 3.21 08/25/2026	11,208.92		11,208.92
08/25/2025	Coupon	05611UAD5	1,000,000.00	BMWLT 2024-1 A3 4.98 03/25/2027		3,989.33	3,989.33
08/25/2025	Principal Paydown	05611UAD5	1,000,000.00	BMWLT 2024-1 A3 4.98 03/25/2027	83,587.73		83,587.73
08/25/2025	Coupon	096919AD7	600,000.00	BMWOT 2024-A A3 5.18 02/26/2029		2,590.00	2,590.00
08/25/2025	Coupon	3137BM7C4	1,187,709.85	FHMS K-051 A2 3.308 09/25/2025		2,213.81	2,213.81
08/25/2025	Principal Paydown	3137BM7C4	1,187,709.85	FHMS K-051 A2 3.308 09/25/2025	373,191.79		373,191.79
08/25/2025	Coupon	3137BSP72	2,000,000.00	FHMS K-058 A2 2.653 08/25/2026		4,421.67	4,421.67
08/25/2025	Coupon	3137BTUM1	881,089.85	FHMS K-061 A2 3.347 11/25/2026		2,411.85	2,411.85
08/25/2025	Principal Paydown	3137BTUM1	881,089.85	FHMS K-061 A2 3.347 11/25/2026	1,778.14		1,778.14
08/25/2025	Coupon	3137BVZ82	862,000.00	FHMS K-063 A2 3.43 01/25/2027		2,463.88	2,463.88
08/25/2025	Coupon	3137F1G44	1,000,000.00	FHMS K-065 A2 3.243 04/25/2027		2,702.50	2,702.50
08/25/2025	Coupon	3137F4X72	1,165,000.00	FHMS K-075 A2 3.65 02/25/2028		3,543.54	3,543.54
08/25/2025	Coupon	3137FBU79	1,243,493.69	FHMS K-069 A2 3.187 09/25/2027		3,252.18	3,252.18
08/25/2025	Principal Paydown	3137FBU79	1,243,493.69	FHMS K-069 A2 3.187 09/25/2027	2,050.14		2,050.14

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
08/25/2025	Coupon	3137FIEH8	1,250,000.00	FHMS K-081 A2 3.9 08/25/2028		4,062.50	4,062.50
08/25/2025	Coupon	3137H5YC5	1,500,000.00	FHMS K-748 A2 2.26 01/25/2029		2,825.00	2,825.00
08/26/2025	Coupon	17275RBQ4	1,500,000.00	CISCO SYSTEMS INC 4.8 02/26/2027		36,000.00	36,000.00
August 2025 Total					2,961,638.40	351,963.76	3,313,602.16
SEPTEMBER 2025							
09/02/2025	Coupon	91282CAJ0	1,000,000.00	UNITED STATES TREASURY 0.25 08/31/2025		1,250.00	1,250.00
09/02/2025	Final Maturity	91282CAJ0	1,000,000.00	UNITED STATES TREASURY 0.25 08/31/2025	1,000,000.00		1,000,000.00
09/02/2025	Coupon	91282CFH9	2,500,000.00	UNITED STATES TREASURY 3.125 08/31/2027		39,062.50	39,062.50
09/11/2025	Coupon	3130AWTQ3	4,500,000.00	FEDERAL HOME LOAN BANKS 4.625 09/11/2026		104,062.50	104,062.50
09/15/2025	Coupon	02582JKH2	640,000.00	AMXCA 2024-1 A 5.23 04/16/2029		2,789.33	2,789.33
09/15/2025	Coupon	16157IHT4	1,320,000.00	CHAIT 2023-1 A 5.16 09/15/2028		5,676.00	5,676.00
09/15/2025	Coupon	437076CR1	1,000,000.00	HOME DEPOT INC 4.0 09/15/2025		20,000.00	20,000.00
09/15/2025	Final Maturity	437076CR1	1,000,000.00	HOME DEPOT INC 4.0 09/15/2025	1,000,000.00		1,000,000.00
09/15/2025	Coupon	437918AC9	1,250,000.00	HAROT 2024-1 A3 5.21 08/15/2028		5,427.08	5,427.08
09/15/2025	Coupon	47787IAC2	158,229.45	JDOT 2022 A3 0.36 09/15/2026		30.10	30.10
09/15/2025	Principal Paydown	47787IAC2	158,229.45	JDOT 2022 A3 0.36 09/15/2026	10,618.50		10,618.50
09/15/2025	Coupon	47800RAD5	335,000.00	JDOT 2024 A3 4.96 11/15/2028		1,384.67	1,384.67
09/15/2025	Coupon	58769GAD5	545,000.00	MBALT 2024-B A3 4.23 02/15/2028		1,921.13	1,921.13
09/15/2025	Coupon	58770JAD6	350,000.00	MBALT 2024-A A3 5.32 01/18/2028		1,551.85	1,551.85
09/16/2025	Coupon	36265WAD5	229,265.12	GMCAR 2022-3 A3 3.64 04/16/2027		207.49	207.49
09/16/2025	Principal Paydown	36265WAD5	229,265.12	GMCAR 2022-3 A3 3.64 04/16/2027	13,614.41		13,614.41
09/16/2025	Coupon	380146AC4	76,267.83	GMCAR 2022-1 A3 1.26 11/16/2026		0.07	0.07
09/16/2025	Effective Maturity	380146AC4	76,267.83	GMCAR 2022-1 A3 1.26 11/16/2026	64.41		64.41
09/18/2025	Coupon	43815PAC3	232,490.24	HAROT 2022-2 A3 3.73 07/20/2026		141.59	141.59
09/18/2025	Principal Paydown	43815PAC3	232,490.24	HAROT 2022-2 A3 3.73 07/20/2026	15,353.55		15,353.55
09/18/2025	Coupon	857477CL5	1,210,000.00	STATE STREET CORP 4.993 03/18/2027		30,207.65	30,207.65
09/22/2025	Coupon	3133EPWK7	2,000,000.00	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.5 09/22/2028		45,000.00	45,000.00
09/22/2025	Coupon	36269FAD8	455,000.00	GMALT 2024-1 A3 5.09 03/22/2027		1,663.60	1,663.60
09/22/2025	Principal Paydown	36269FAD8	455,000.00	GMALT 2024-1 A3 5.09 03/22/2027	52,334.22		52,334.22
09/22/2025	Coupon	379929AD4	280,000.00	GMALT 2023-3 A3 5.38 11/20/2026		404.80	404.80

CASH FLOW REPORT



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
09/22/2025	Principal Paydown	379929AD4	280,000.00	GMALT 2023-3 A3 5.38 11/20/2026	34,932.29		34,932.29
09/22/2025	Coupon	89236TKJ3	1,000,000.00	TOYOTA MOTOR CREDIT CORP 4.55 09/20/2027		22,750.00	22,750.00
09/25/2025	Coupon	05602RAD3	147,206.44	BMWOT 2022-A A3 3.21 08/25/2026		36.19	36.19
09/25/2025	Principal Paydown	05602RAD3	147,206.44	BMWOT 2022-A A3 3.21 08/25/2026	9,425.50		9,425.50
09/25/2025	Coupon	05611UAD5	1,000,000.00	BMWLT 2024-1 A3 4.98 03/25/2027		3,642.44	3,642.44
09/25/2025	Principal Paydown	05611UAD5	1,000,000.00	BMWLT 2024-1 A3 4.98 03/25/2027	82,109.26		82,109.26
09/25/2025	Coupon	096919AD7	600,000.00	BMWOT 2024-A A3 5.18 02/26/2029		2,590.00	2,590.00
09/25/2025	Coupon	3137BM7C4	1,187,709.85	FHMS K-051 A2 3.308 09/25/2025		1,185.04	1,185.04
09/25/2025	Final Maturity	3137BM7C4	1,187,709.85	FHMS K-051 A2 3.308 09/25/2025	429,882.72		429,882.72
09/25/2025	Coupon	3137BSP72	2,000,000.00	FHMS K-058 A2 2.653 08/25/2026		4,421.67	4,421.67
09/25/2025	Coupon	3137BTUM1	881,089.85	FHMS K-061 A2 3.347 11/25/2026		2,406.89	2,406.89
09/25/2025	Principal Paydown	3137BTUM1	881,089.85	FHMS K-061 A2 3.347 11/25/2026	1,783.76		1,783.76
09/25/2025	Coupon	3137BVZ82	862,000.00	FHMS K-063 A2 3.43 01/25/2027		2,463.88	2,463.88
09/25/2025	Coupon	3137F1G44	1,000,000.00	FHMS K-065 A2 3.243 04/25/2027		2,702.50	2,702.50
09/25/2025	Coupon	3137FAX72	1,165,000.00	FHMS K-075 A2 3.65 02/25/2028		3,543.54	3,543.54
09/25/2025	Coupon	3137FBU79	1,243,493.69	FHMS K-069 A2 3.187 09/25/2027		3,246.73	3,246.73
09/25/2025	Principal Paydown	3137FBU79	1,243,493.69	FHMS K-069 A2 3.187 09/25/2027	2,056.81		2,056.81
09/25/2025	Coupon	3137FIEH8	1,250,000.00	FHMS K-081 A2 3.9 08/25/2028		4,062.50	4,062.50
09/25/2025	Coupon	3137H5YC5	1,500,000.00	FHMS K-748 A2 2.26 01/25/2029		2,825.00	2,825.00
09/26/2025	Coupon	3133EP6K6	1,000,000.00	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.5 03/26/2027		22,500.00	22,500.00
09/30/2025	Coupon	9128285C0	3,250,000.00	UNITED STATES TREASURY 3.0 09/30/2025		48,750.00	48,750.00
09/30/2025	Final Maturity	9128285C0	3,250,000.00	UNITED STATES TREASURY 3.0 09/30/2025	3,250,000.00		3,250,000.00
09/30/2025	Coupon	9128286L9	2,500,000.00	UNITED STATES TREASURY 2.25 03/31/2026		28,125.00	28,125.00
09/30/2025	Coupon	91282CEF4	2,500,000.00	UNITED STATES TREASURY 2.5 03/31/2027		31,250.00	31,250.00
09/30/2025	Coupon	91282CFM8	1,600,000.00	UNITED STATES TREASURY 4.125 09/30/2027		33,000.00	33,000.00
September 2025					5,902,175.42	480,281.76	6,382,457.18
Total					42,564,889.10	4,202,421.75	46,767,310.85
Grand Total			516,037,627.81				

IMPORTANT DISCLOSURES



Murrieta Consolidated | Account | As of October 31, 2024

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