

City of Murrieta

Period Ending March 31, 2024

CHANDLER ASSET MANAGEMENT, INC. | 800.317.4747 | www.chandlerasset.com



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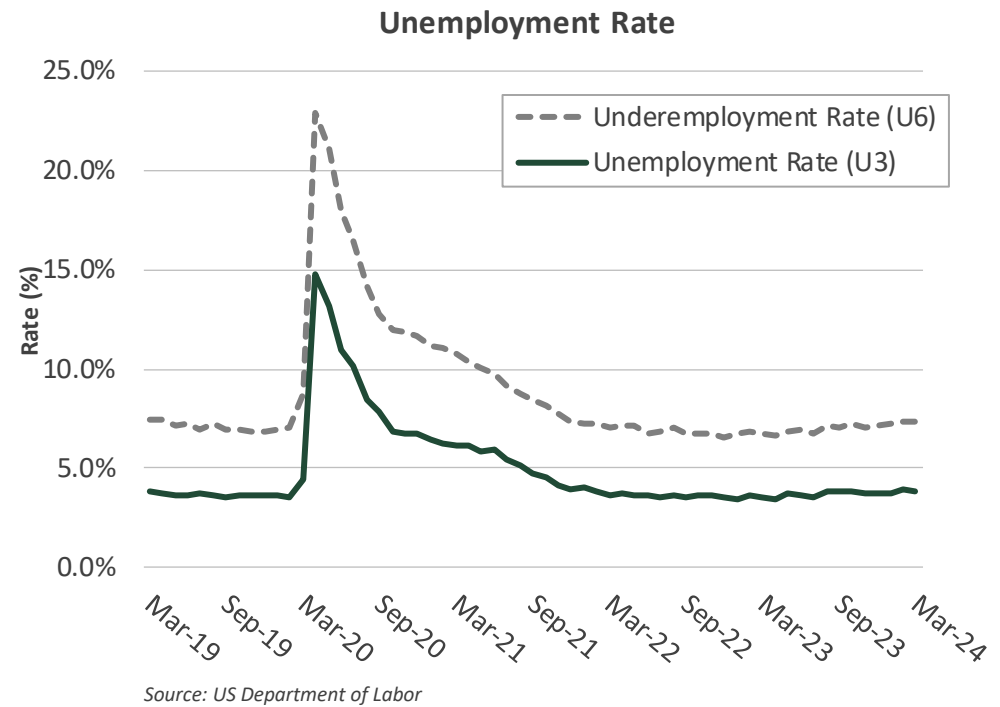
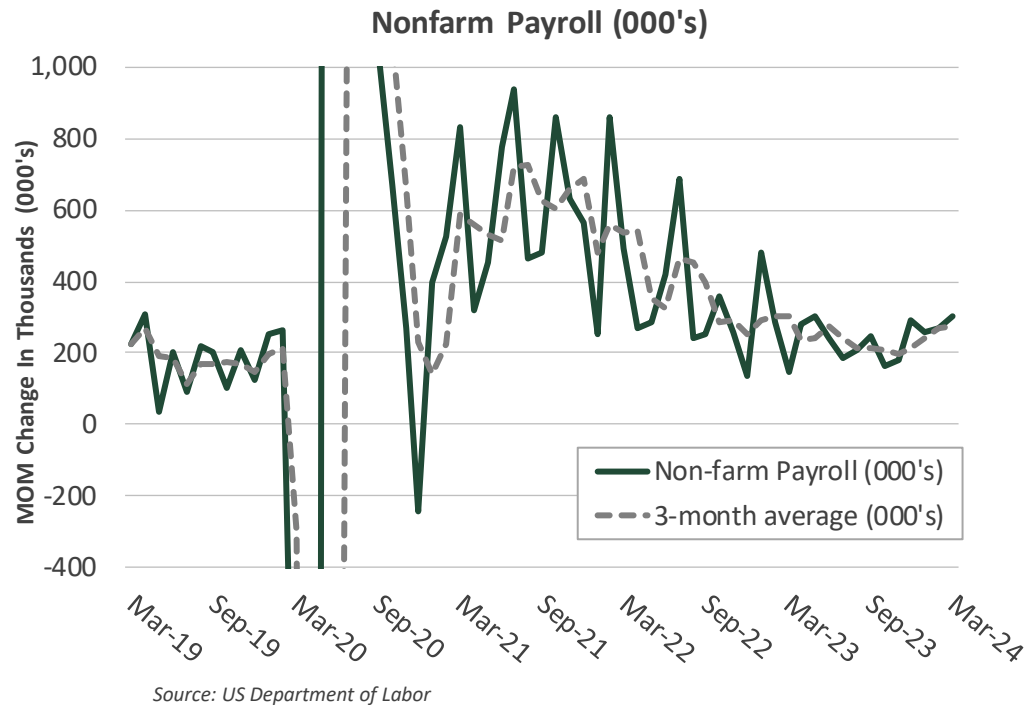


Section 1 | Economic Update

Economic Update

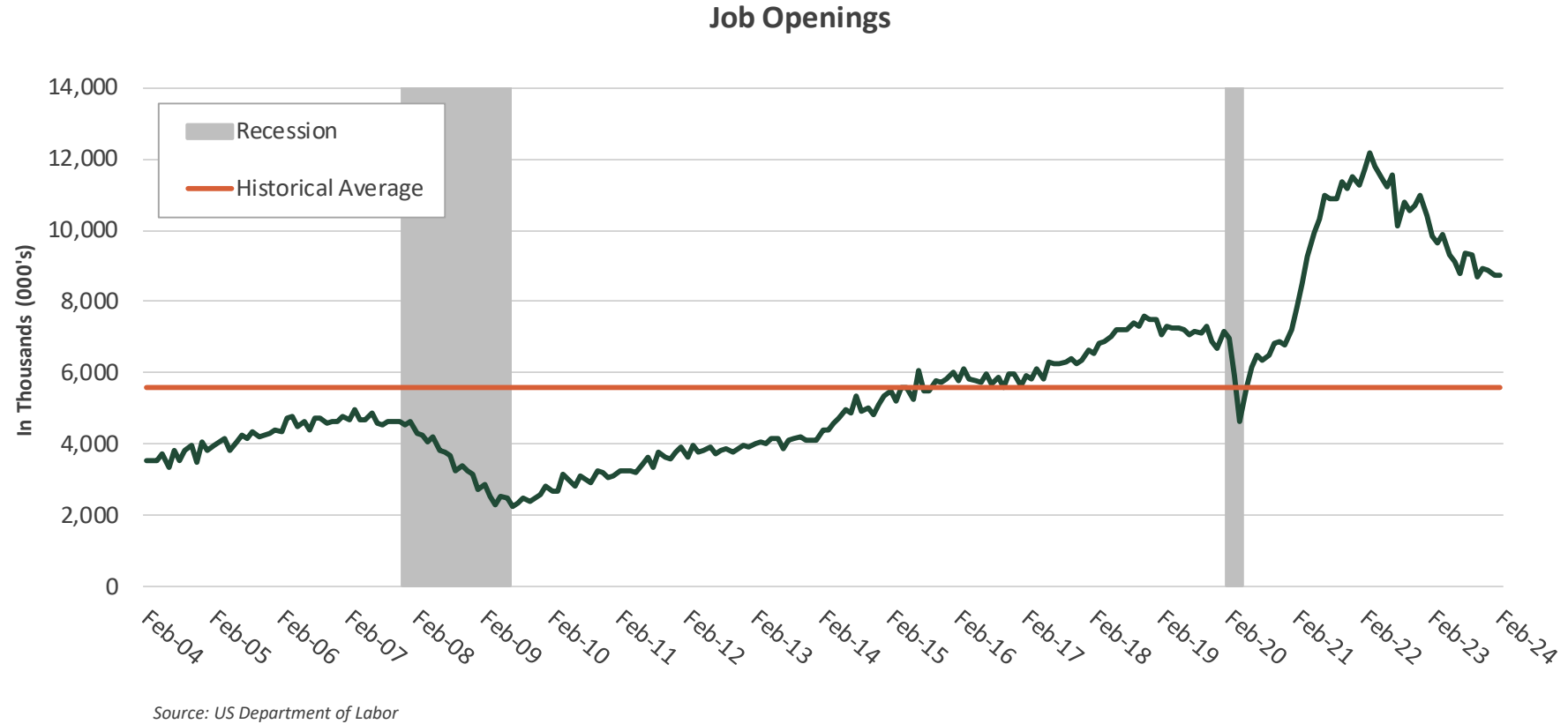
- Recent economic data has shown above trend growth fueled by a rise in consumer spending and a continuing healthy US job market. Inflationary trends are subsiding, but core levels remain above the Fed's target. Given the cumulative effects of restrictive monetary policy and tighter financial conditions, we believe the economy will gradually soften and the Fed will loosen monetary policy in 2024.
- As expected at the March meeting, the Federal Open Market Committee voted unanimously to leave the Federal Funds rate unchanged at a target range of 5.25 - 5.50%. The March Summary of Economic Projections (SEP) showed stronger real GDP growth outlook and higher core inflation projections for 2024 on resilient labor market and consumer data. The median projection for Federal Funds rate by year-end remained the same at 4.625%, implying three 0.25% cuts. We continue to believe the FOMC will loosen monetary policy in mid-2024 as inflation and economic growth continue to moderate.
- The US Treasury yield curve stabilized in March as the FOMC left the Federal Funds rate unchanged. The 2-year Treasury yield was unchanged at 4.62%, the 5-year Treasury fell 4 basis points to 4.21%, and the 10-year Treasury yield dropped 5 basis points to 4.20%. The inversion between the 2-year Treasury yield and 10-year Treasury yield widened to -42 basis points at March month-end versus -37 basis points at February month-end. The spread between the 2-year Treasury and 10-year Treasury yield one year ago was -56 basis points. The inversion between 3-month and 10-year Treasuries widened to -117 basis points in March from -113 basis points in February.

Employment



The U.S. economy added a better-than-expected 303,000 jobs in March, and the prior two months were revised up by 22,000. Leading sectors included healthcare and government. Job creation remains healthy, with the three-month moving average payrolls at 276,000 and the six-month moving average at 244,000. The unemployment rate edged down to 3.8% in March. The labor participation rate ticked up to 62.7% but remained below the pre-pandemic level of 63.3%. The U-6 underemployment rate, which includes those who are marginally attached to the labor force and employed part time for economic reasons was unchanged at 7.3%. Average hourly earnings rose 4.1% year-over-year in March, down from 4.3% last month. Employment remains strong by historical standards.

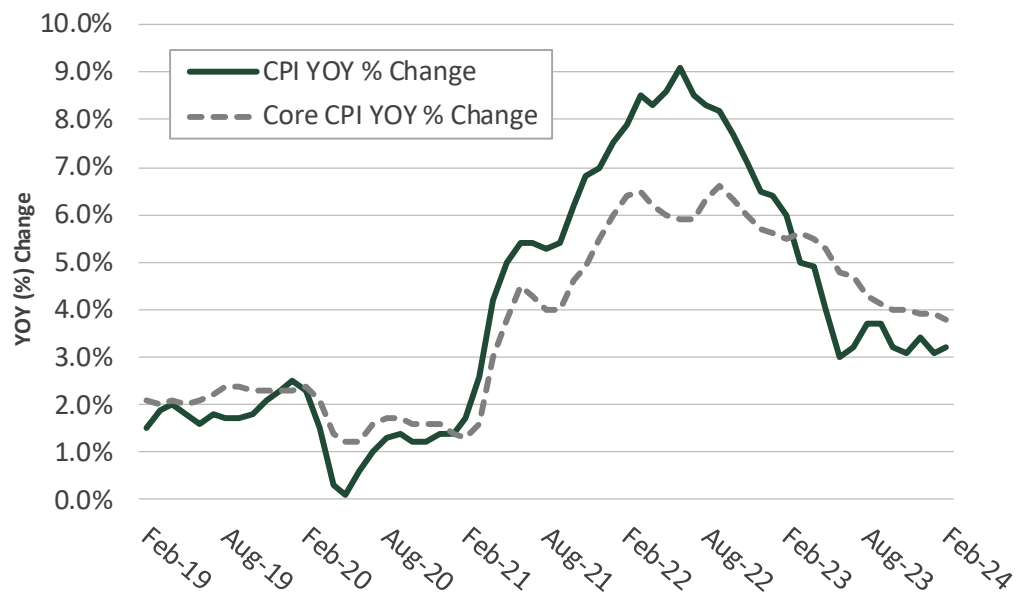
Job Openings & Labor Turnover Survey



The Labor Department's Job Openings and Labor Turnover Survey (JOLTS) edged up to 8.756 million in February compared to a downwardly revised 8.748 million in January. Job openings still represent a healthy ratio of around 1.4 jobs for each unemployed individual. While the current level of job openings remains elevated from a historical perspective, the trend is decelerating.

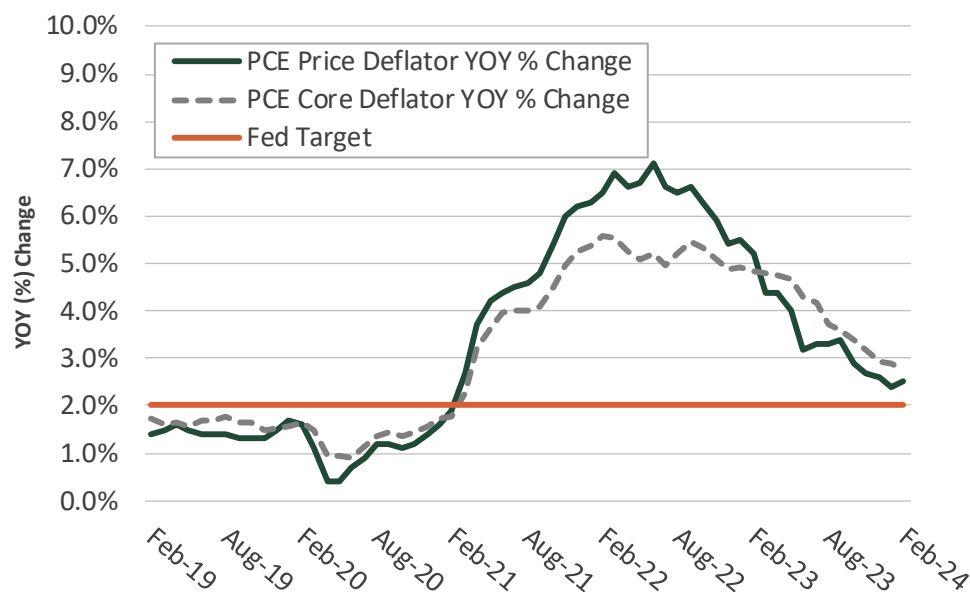
Inflation

Consumer Price Index (CPI)



Source: US Department of Labor

Personal Consumption Expenditures (PCE)

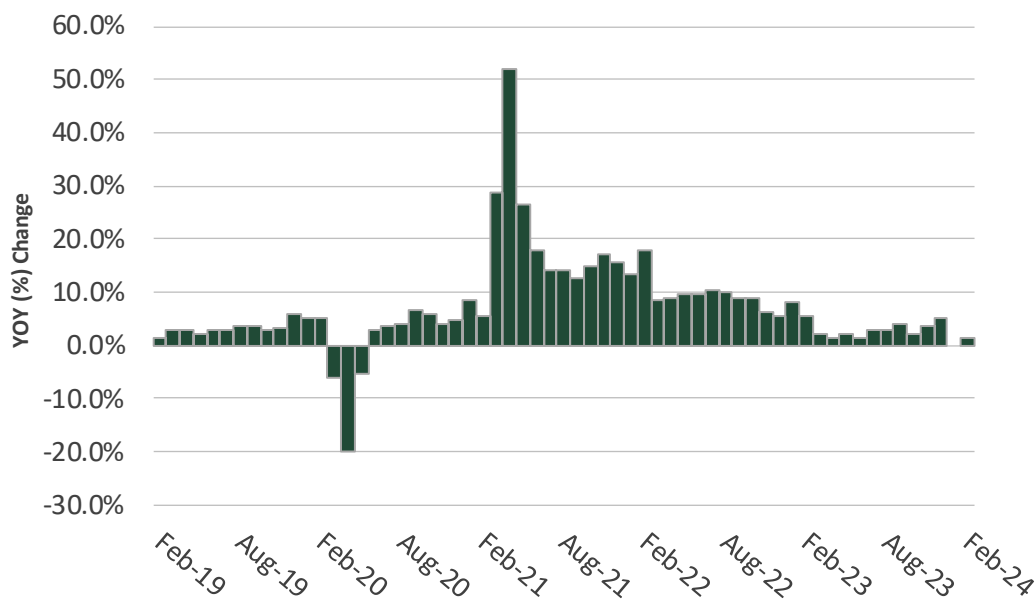


Source: US Department of Commerce

The Consumer Price Index (CPI) came in higher than expected in February, increasing 0.4% month-over-month and 3.2% year-over-year. The Core CPI, which excludes volatile food and energy components, was up 0.4% month-over-month and 3.8% year-over-year in February, falling from 3.9% last month. Shelter costs remain elevated, accounting for about two-thirds of the year-over-year increase. The Personal Consumption Expenditures (PCE) Index headline inflation increased 0.3% month-over-month and rose 2.5% year-over-year in February, in line with expectations. Core PCE, the Federal Reserve's preferred inflation gauge, increased 0.3% month-over-month and rose 2.8% year-over-year. While the trend is moderating, the path to the Fed's 2% inflation target remains uneven.

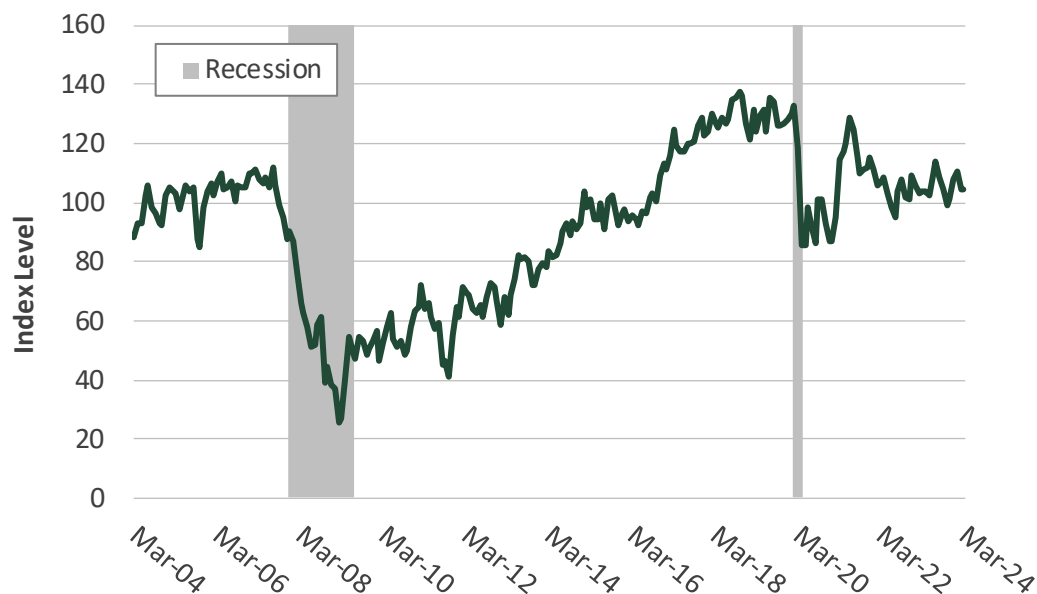
Consumer

Retail Sales YOY % Change



Source: US Department of Commerce

Consumer Confidence

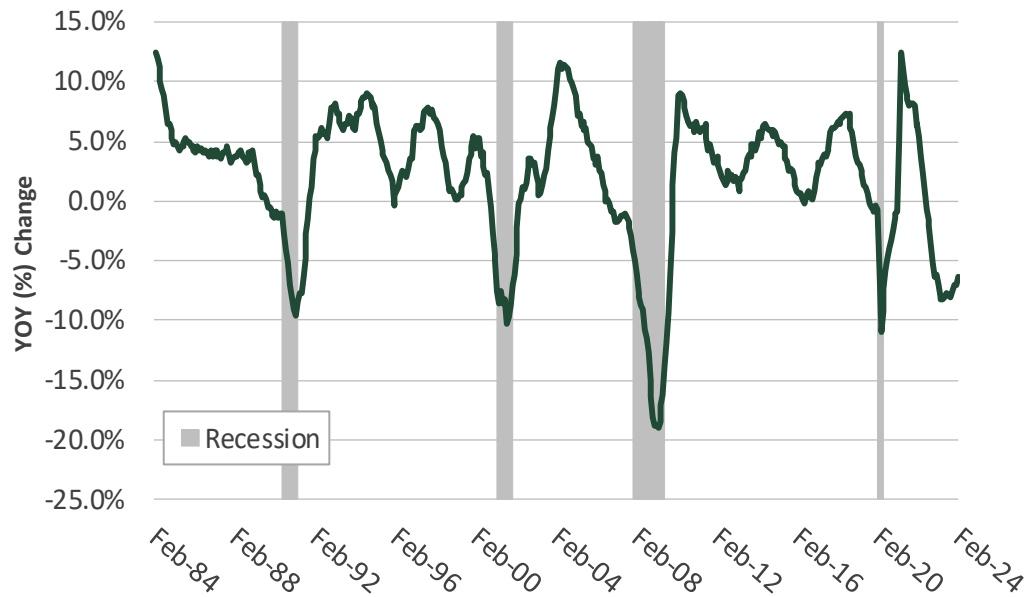


Source: The Conference Board
All time high is 144.70 (1/31/00); All time low is 25.30 (2/28/09)

February Retail Sales fell short of expectations but rebounded 0.6% month-over-month from a downwardly revised 1.1% decline last month. On a year-over-year basis, Retail Sales growth increased just 1.5% for February. Sales got a boost in the month from building materials and garden equipment stores, motor vehicles, and higher prices at the pump. Control-group sales, which are used to calculate gross domestic product, were unchanged in February after falling in the prior month, suggesting weaker economic activity in the first quarter. The Conference Board's Consumer Confidence Index edged down to 104.7 in March after a sizeable downward revision to 104.8 in February. The lower reading was largely due to a deteriorating view of the labor market and future business conditions, along with concerns about the highly polarized political environment. While the consumer has been resilient, dwindling excess savings, rising credit card balances, and the resumption of student loan payments pose potential headwinds to future economic growth.

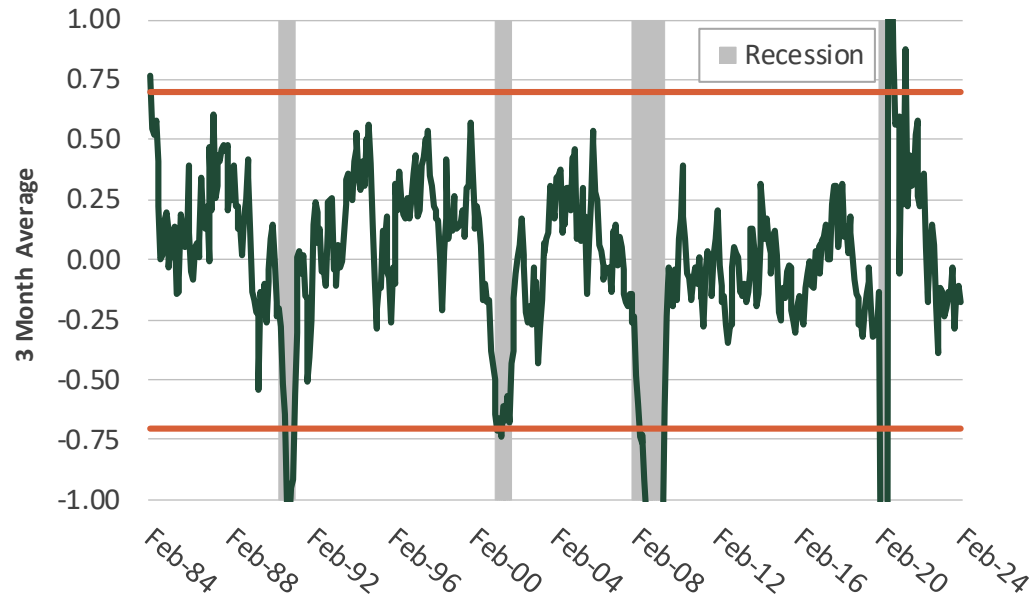
Leading Indicators of Economic Activity

Leading Economic Indicators (LEI)



Source: The Conference Board

Chicago Fed National Activity Index (CFNAI)

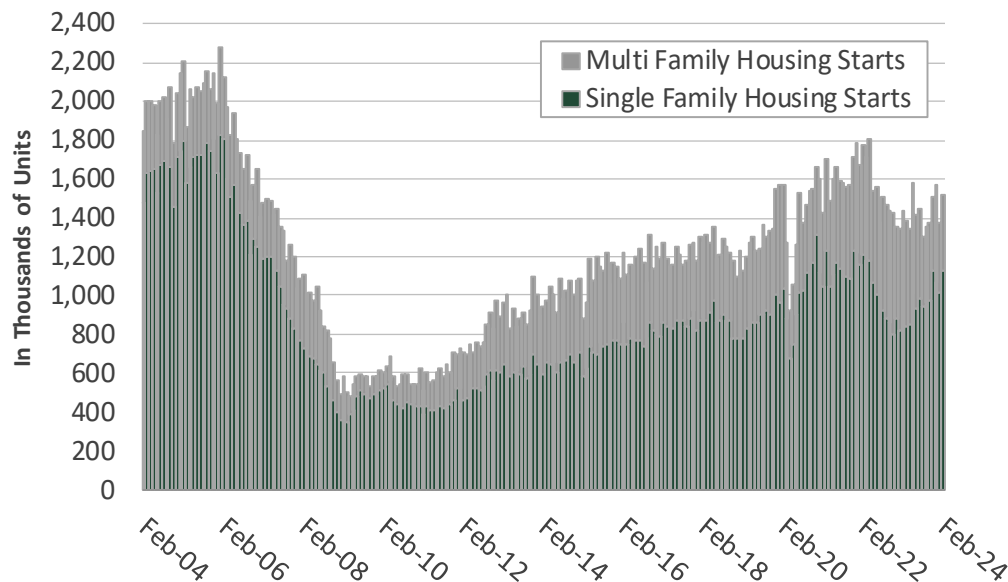


Source: Federal Reserve Bank of Chicago

The Conference Board's Leading Economic Index (LEI) rose to 0.1% month-over-month in February ending its 2-year uninterrupted contraction since February 2022. The index declined 6.3% year-over-year. The Conference Board is no longer calling for recession but expects GDP growth to slow to near zero this year. The Chicago Fed National Activity Index (CFNAI) increased +0.05 in February from a downwardly revised -0.54 in January. On a 3-month moving average basis, the CFNAI decreased to -0.18 in February from -0.11 in January, indicating moderating economic growth.

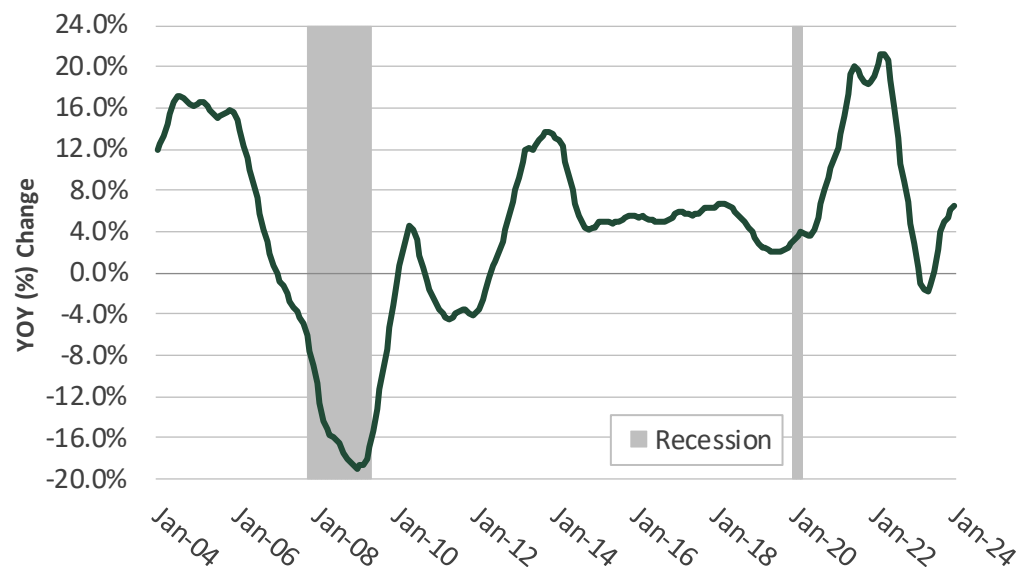
Housing

Annualized Housing Starts



Source: US Department of Commerce

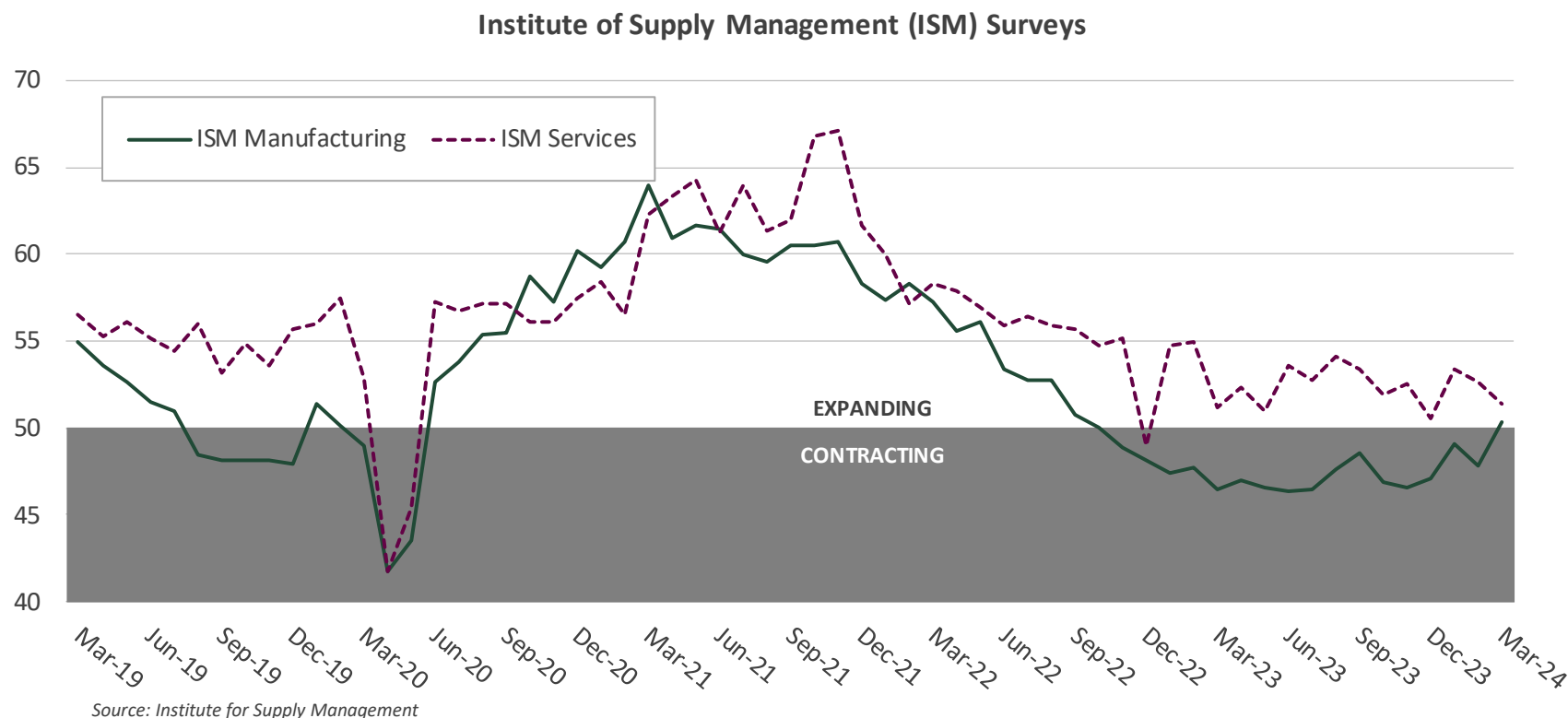
S&P/Case-Shiller 20 City Composite Home Price Index



Source: S&P

Housing Starts increased 10.7% month-over-month in February to 1.521 million units, due to milder weather than seen in January and some rising confidence among homebuilders as mortgage rates fell below 7%. Starts for multi-family homes increased 8.6%, while single family homes increased 11.6% for the month. Total starts of new single-family homes are up 35.2% year-over-year. According to Freddie Mac, 30-year fixed mortgage rates averaged 6.79% as of March 31st. According to the Case-Shiller 20-City Home Price Index, housing prices rose 6.59% year-over-year in January, accelerating from a 6.15% year-over-year gain in December. Tight inventories and higher mortgage rates continue to impact affordability.

Survey Based Measures



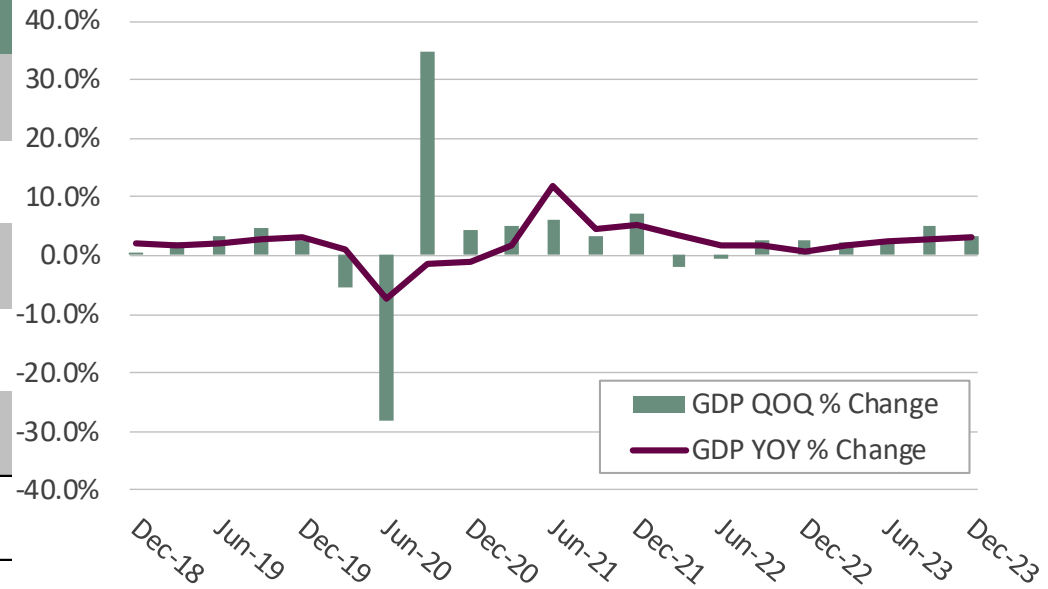
The Institute for Supply Management (ISM) Manufacturing index unexpectedly expanded to 50.3 in March from 47.8 in February, marking the first month of expansion in factory activity above a reading of 50 since 2022. Production and new orders surged, while employment improved and prices paid increased. The ISM Services Index fell to 51.4 in March from 52.6 in February but remained in expansion territory for the 15th consecutive month. The survey reflected slower growth in new orders, a contraction in employment, faster supplier deliveries, and declining price pressures.

Gross Domestic Product (GDP)

Components of GDP	3/23	6/23	9/23	12/23
Personal Consumption Expenditures	2.5%	0.6%	2.1%	2.2%
Gross Private Domestic Investment	-1.7%	0.9%	1.7%	0.2%
Net Exports and Imports	0.6%	0.0%	0.0%	0.3%
Federal Government Expenditures	0.3%	0.1%	0.5%	0.2%
State and Local (Consumption and Gross Investment)	0.5%	0.5%	0.5%	0.6%
Total	2.3%	2.1%	4.9%	3.4%

Source: US Department of Commerce

Gross Domestic Product (GDP)

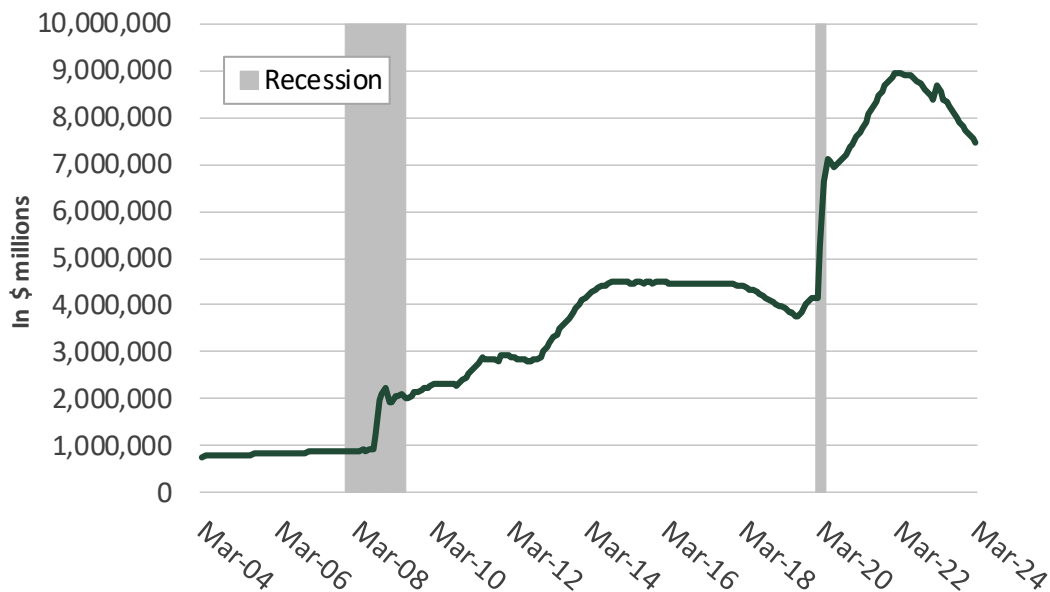


Source: US Department of Commerce

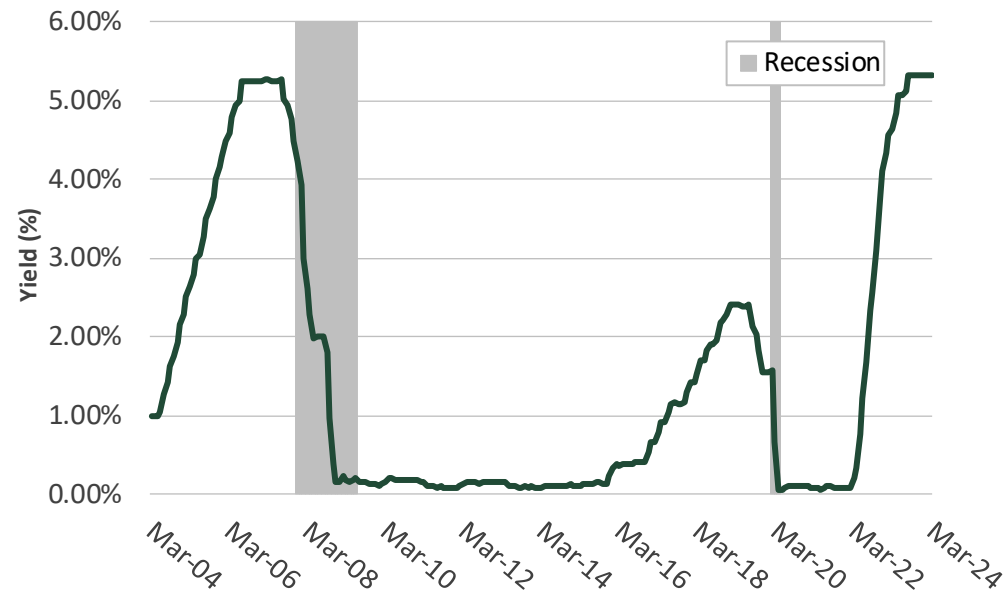
According to the third estimate, fourth quarter GDP increased at an annualized rate of 3.4%, revised up from the second estimate of 3.2%. The upward revision was due mainly to stronger personal consumption expenditures and nonresidential investment. GDP growth for the full year 2023 is estimated at 2.5%. The consensus projection calls for 2.0% growth in the first quarter and 2.2% growth for the full year 2024.

Federal Reserve

Federal Reserve Balance Sheet Assets



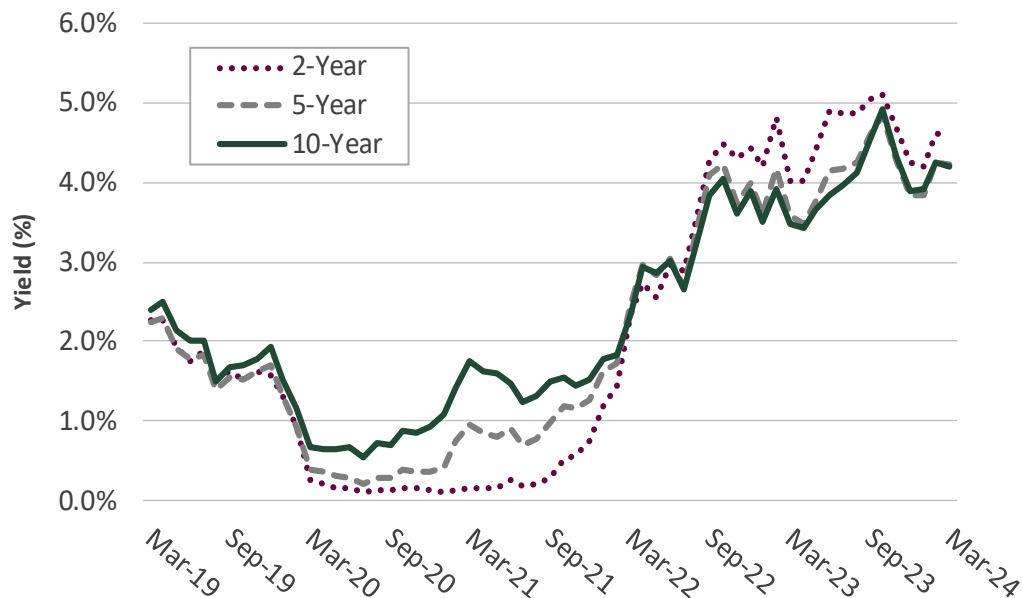
Effective Federal Funds Rate



As expected at the March meeting, the Federal Open Market Committee voted unanimously to leave the federal funds rate unchanged at a target range of 5.25-5.50%. The FOMC Statement and Summary of Economic Projections (SEP) was minimally changed from January. The Fed assesses the progress to achieving its employment and inflation goals are moving into better balance, yet changes to monetary policy remain data dependent. For 2024, the March SEP showed stronger real GDP growth outlook of 2.1% from 1.4% in December as labor market and consumer data have been resilient. Core inflation projections nudged up from 2.4% to 2.6%. The median projection for the Federal Funds rate by the end of the year remained the same at 4.625%, implying three 0.25% cuts in 2024, three cuts in 2025 and three cuts in 2026. We believe the FOMC will loosen monetary policy in mid-2024 as inflation and economic growth continue to moderate. Since the Fed began its Quantitative Tightening campaign in June 2022, securities holdings have declined by over \$1.5T to approximately \$7.5T.

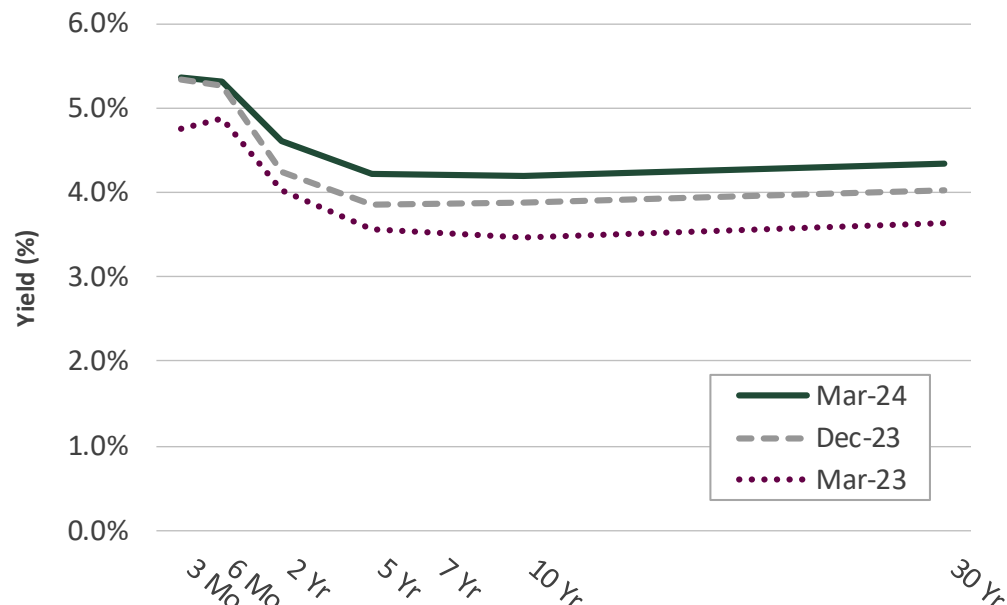
Bond Yields

US Treasury Note Yields



Source: Bloomberg

US Treasury Yield Curve



Source: Bloomberg

At the end of March, the 2-year Treasury yield was 59 basis point higher, and the 10-Year Treasury yield was 73 basis points higher, year-over-year. The inversion between the 2-year Treasury yield and 10-year Treasury yield widened to -42 basis points at March month-end versus -37 basis points at February month-end. The average historical spread (since 2003) is about +130 basis points. The inversion between 3-month and 10-year Treasuries widened to -117 basis points in March from -113 basis points in February.



Section 2 | Account Profile

Investment Objectives

The City of Murrieta's investment objectives, in order of priority, are to provide safety to ensure the preservation of capital in the overall portfolio, provide sufficient liquidity for cash needs and a market rate of return consistent with the investment program.

Chandler Asset Management Performance Objective

The performance objective for the portfolio is to achieve a rate of return over a market cycle that equals or exceeds the return on a market index of similar duration and sector allocation.

Strategy

In order to achieve these objectives, the portfolio invests in high quality fixed income securities consistent with the investment policy and California Government Code.

Murrieta Consolidated

Assets managed by Chandler Asset Management are in full compliance with state law and the Client's investment policy.

Category	Standard	Comment
U.S. Treasuries	No limit; 5 years max maturity	Complies
Federal Agencies	30% max per Agency/GSE issuer; 20% max agency callable securities; 5 years max maturity	Complies
Municipal Securities (CA, Other States)	"A" rating category or better by a NRSRO; 30% max; 5% max per issuer; 5 years max maturity	Complies
Supranational Obligations	"AA" rating category or higher by a NRSRO; 30% max; 10% max per issuer; 5 years max maturity; USD denominated senior unsecured unsubordinated obligations; Issued or unconditionally guaranteed by IBRD, IFC, or IADB	Complies
Corporate Medium Term Notes	"A" rating category or higher by a NRSRO; 30% max; 5% max per issuer in Medium Term Notes and Commercial Paper; 5 years max maturity; Issued by corporations organized and operating within the U.S. or by depository institutions licensed by the U.S. or any state and operating within the U.S.	Complies
Asset-Backed Securities, Mortgage-Backed Securities, Collateralized Mortgage Obligations, Pass-Through Securities	"AA" rating category or higher by a NRSRO; 20% max (total aggregate in mortgage-backed and asset-backed securities); 5% max per issuer that is not a U.S. government agency; Mortgage-Backed Securities, Collateralized Mortgage Obligations and Asset-Backed Securities limited to mortgage-backed pass-through securities issued by a U.S. government agency or consumer receivable pass-through certificates or bonds; 5 years max maturity	Complies
Negotiable Certificates of Deposit (NCD)	The amount of NCD insured up to the FDIC limit does not require any credit ratings; Any amount above FDIC insured limit must be issued by institutions with "A-1" short-term debt rating or better by a NRSRO; or "A" long-term rating category or better by a NRSRO; 30% max (combined with CDARS); 5% max per issuer; 5 years max maturity	Complies
Certificate of Deposit Placement Service (CDARS)	30% max (combination of Certificates of Deposit, including CDARS); 5 years max maturity	Complies
Time Deposits (Non-negotiable CD/TD)	20% max combined FDIC & Collateralized CD/TD; 5 years max maturity	Complies
Collateralized Bank Deposits	Deposits with financial institutions will be collateralized with pledged securities per California Government Code	Complies
Banker's Acceptances	"A-1" rated or higher by a NRSRO; "A" rating category or higher by a NRSRO, if issuers have senior debt outstanding; 30% max; 5% max in bankers acceptance of any one commercial bank; 180 days max maturity; Issued by FDIC insured commercial banks.	Complies
Commercial Paper	25% max; 40% max if the Agency's investment assets under management are greater than \$100 million, under a provision sunseting on January 1, 2026; 5% max per issuer in Commercial Paper and Medium Term Notes; 270 days maturity; Prime Commercial Paper with the highest rating by a NRSRO; The entity that issues the commercial paper shall meet all of the conditions in either 1) or 2): 1) (a) be organized and operating in the U.S. as a general corporation, (b) have total assets in excess of \$500 million, and (c) have debt other than commercial paper, if any, that has "A" rating category or higher by a NRSRO; 2) (a) be organized within the U.S. as a special purpose corporation, trust, or limited liability company; (b) have program-wide credit enhancements including, but not limited to, overcollateralization, letters of credit, or surety bond; and (c) have commercial paper that has "A-1" rating category or higher by a NRSRO.	Complies

Murrieta Consolidated

Assets managed by Chandler Asset Management are in full compliance with state law and the Client's investment policy.

Category	Standard	Comment
Money Market Funds	"AAA" rating category by two NRSROs; 20% max (aggregate investment in combination of Money Market Funds and Mutual Funds); Investment in any individual fund may not exceed 10% of the fund; Registered under the Investment Company Act of 1940; "no load"; constant net asset value per share \$1; invest only in securities authorized by California statute.	Complies
Mutual Funds	"AAA" rating category by two NRSROs; 20% max (aggregate investment in combination of Mutual Funds and Money Market Funds); Investment in any individual Mutual Fund shall not exceed 10% of the portfolio; Investment in any individual fund may not exceed 10% of the fund; Registered under the Investment Company Act of 1940; "no load"; invest only in securities authorized by California statute.	Complies
Local Agency Investment Fund (LAIF)	Maximum amount permitted by LAIF, pursuant to California Government Code; Not used by investment adviser	Complies
Repurchase Agreements	20% max; 1 year max maturity; 102% collateralized; Not used by investment adviser	Complies
Max Per Issuer	5% max per issuer for all non-federal government securities, with the exception of Money Market Funds, Mutual Funds, Supranationals, LAIF, or unless otherwise specified in the investment policy	Complies
Maximum Maturity	5 years max maturity, unless the City Council has by resolution granted authority to make such an investment at least 3 months prior to the date of the investment	Complies

Portfolio Characteristics

As of March 31, 2024

City of Murrieta

	03/31/24		12/31/23
	Benchmark*	Portfolio	Portfolio
Average Maturity (yrs)	1.85	2.01	2.01
Average Modified Duration	1.76	1.80	1.78
Average Purchase Yield	n/a	3.28%	2.92%
Average Market Yield	4.72%	4.92%	4.62%
Average Quality**	AA+	AA	AA/Aa1
Total Market Value		133,134,162	132,457,325

*ICE BofA 1-3 Yr US Treasury Index

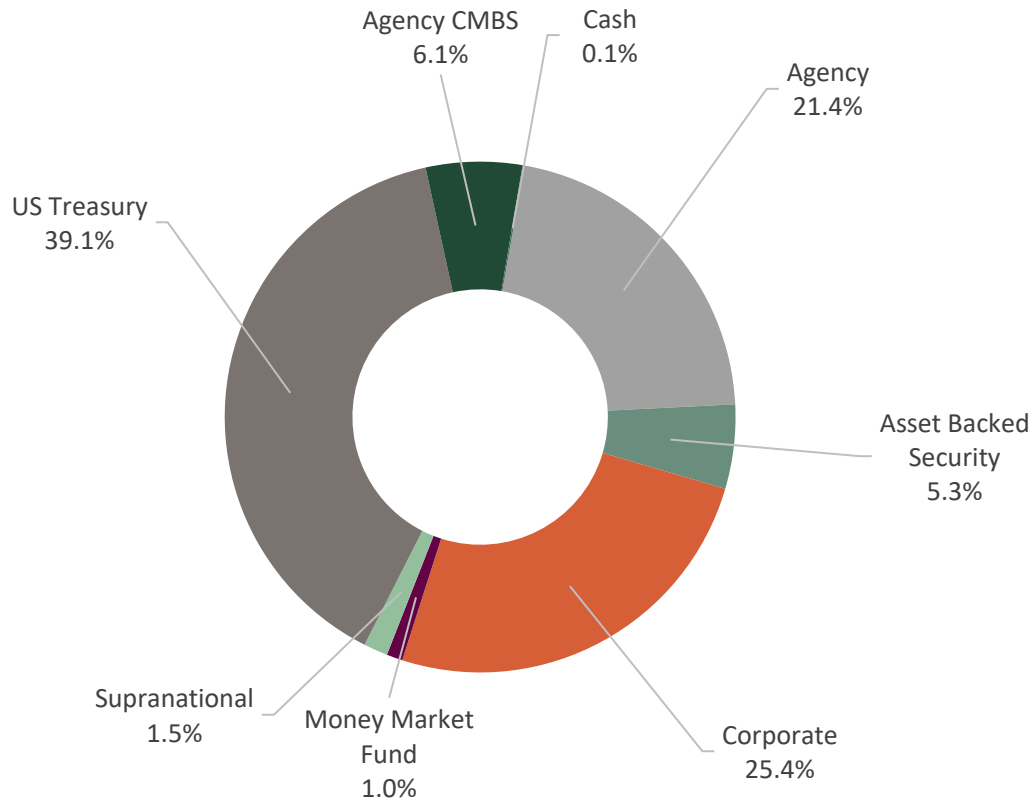
**Benchmark is a blended rating of S&P, Moody's, and Fitch. Portfolio is S&P and Moody's respectively.

Sector Distribution

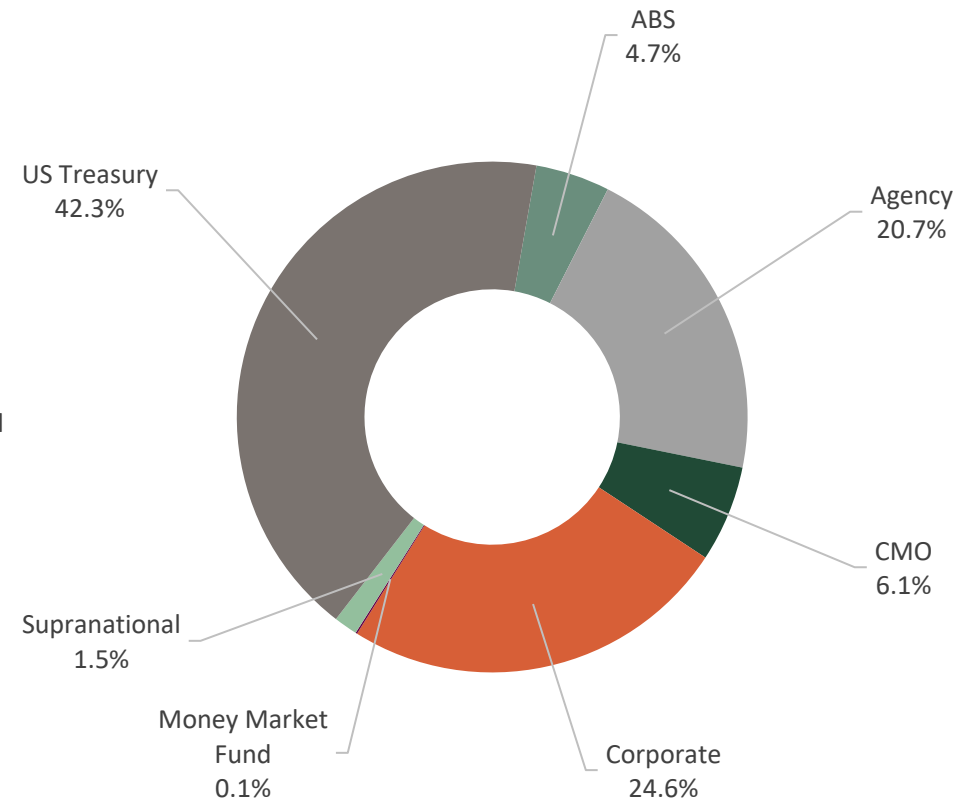
As of March 31, 2024

City of Murrieta

March 31, 2024



December 31, 2023



City of Murrieta – Account

Issue Name	Investment Type	% Portfolio
United States Government	US Treasury	39.09%
Federal Home Loan Bank	Agency	12.59%
Federal Farm Credit Bank	Agency	7.34%
Federal Home Loan Mortgage Corp	Agency CMBS	6.09%
Royal Bank of Canada	Corporate	1.67%
Federal National Mortgage Association	Agency	1.50%
Bank of America Corp	Corporate	1.49%
Caterpillar Inc	Corporate	1.38%
Honda ABS	Asset Backed Security	1.36%
Deere & Company	Corporate	1.32%
Paccar Financial	Corporate	1.28%
JP Morgan Chase & Co	Corporate	1.21%
Inter-American Dev Bank	Supranational	1.16%
State Street Bank	Corporate	1.16%
Cisco Systems	Corporate	1.13%
Nextera Energy Capital	Corporate	1.13%
Air Products & Chemicals	Corporate	1.04%
First American Govt Obligation Fund Class-Z	Money Market Fund	1.00%
JP Morgan ABS	Asset Backed Security	1.00%
Amazon.com Inc	Corporate	0.92%
Toyota Motor Corp	Corporate	0.85%
National Rural Utilities	Corporate	0.82%
Metlife Inc	Corporate	0.77%
Morgan Stanley	Corporate	0.75%
Toronto Dominion Holdings	Corporate	0.75%
US Bancorp	Corporate	0.75%
Northern Trust Corp	Corporate	0.74%
Home Depot	Corporate	0.74%
Chubb Corporation	Corporate	0.74%
Duke Energy Field Services	Corporate	0.74%
Apple Inc	Corporate	0.73%
Honeywell Corp	Corporate	0.72%
Bank of New York	Corporate	0.67%
American Express ABS	Asset Backed Security	0.67%
John Deere ABS	Asset Backed Security	0.65%
Mass Mutual Insurance	Corporate	0.57%
GM Financial Automobile Leasing Trust	Asset Backed Security	0.55%
Public Service El & Gas	Corporate	0.55%

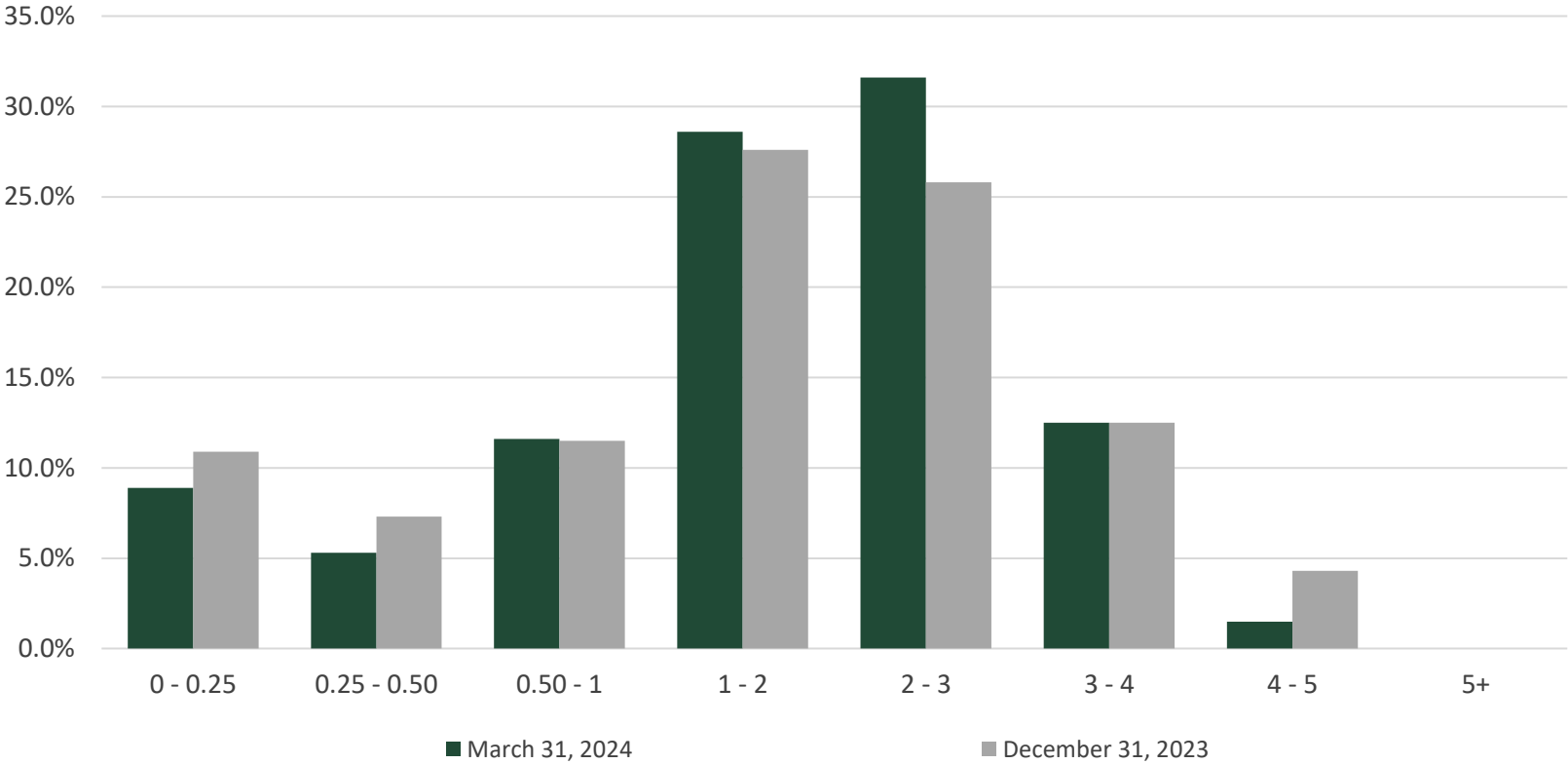
City of Murrieta – Account

Issue Name	Investment Type	% Portfolio
GM Financial Securitized Term Auto Trust	Asset Backed Security	0.45%
Pepsico Inc	Corporate	0.39%
Intl Bank Recon and Development	Supranational	0.37%
United Health Group Inc	Corporate	0.32%
Hyundai Auto Receivables	Asset Backed Security	0.26%
BMW ABS	Asset Backed Security	0.21%
Salesforce.com Inc	Corporate	0.15%
Account Receivable Payable	Cash	0.12%
BMW Vehicle Lease Trust	Asset Backed Security	0.12%
Toyota ABS	Asset Backed Security	0.05%
TOTAL		100.00%

Duration Distribution

As of March 31, 2024

City of Murrieta
March 31, 2024 vs. December 31, 2023

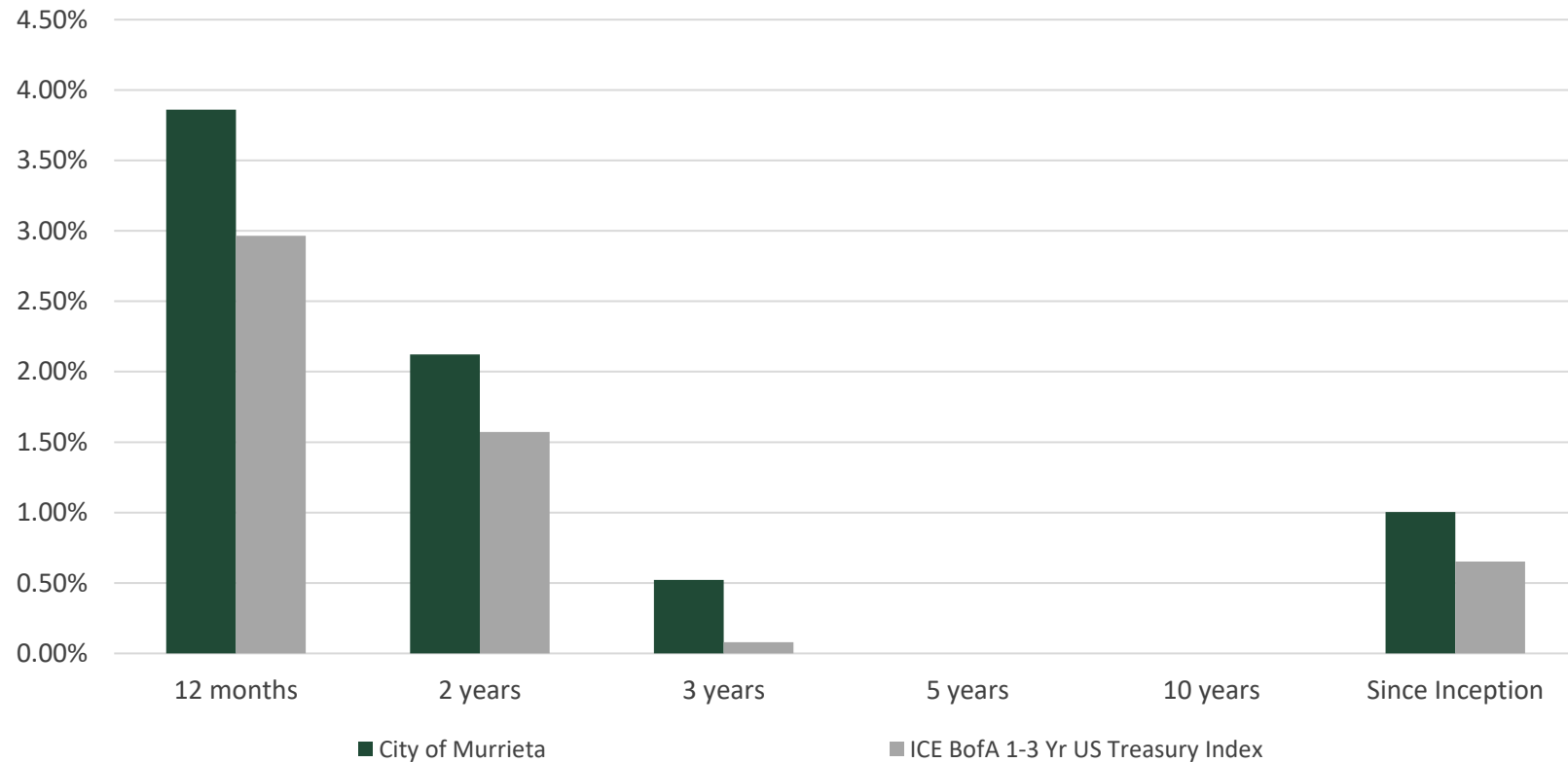


	0 - 0.25	0.25 - 0.50	0.50 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5+
03/31/24	8.9%	5.3%	11.6%	28.6%	31.6%	12.5%	1.5%	0.0%
12/31/23	10.9%	7.3%	11.5%	27.6%	25.8%	12.5%	4.3%	0.0%

Investment Performance

As of March 31, 2024

City of Murrieta Total Rate of Return Annualized Since Inception January 31, 2020



TOTAL RATE OF RETURN	Annualized						
	3 months	12 months	2 years	3 years	5 years	10 years	Since Inception
City of Murrieta	0.50%	3.89%	2.14%	0.53%	N/A	N/A	1.01%
ICE BofA 1-3 Yr US Treasury Index	0.30%	2.97%	1.57%	0.08%	N/A	N/A	0.65%

Total rate of return: A measure of a portfolio's performance over time. It is the internal rate of return, which equates the beginning value of the portfolio with the ending value; it includes interest earnings, realized and unrealized gains and losses in the portfolio.

Portfolio Characteristics

As of March 31, 2024

Murrieta Liquidity

	03/31/24 Portfolio	12/31/23 Portfolio
Average Maturity (yrs)	0.22	0.29
Modified Duration	0.22	0.28
Average Purchase Yield	5.58%	5.70%
Average Market Yield	5.33%	5.56%
Average Quality*	AAA	AAA/Aaa
Total Market Value	11,344,995	11,198,702

**Portfolio is S&P and Moody's, respectively.*

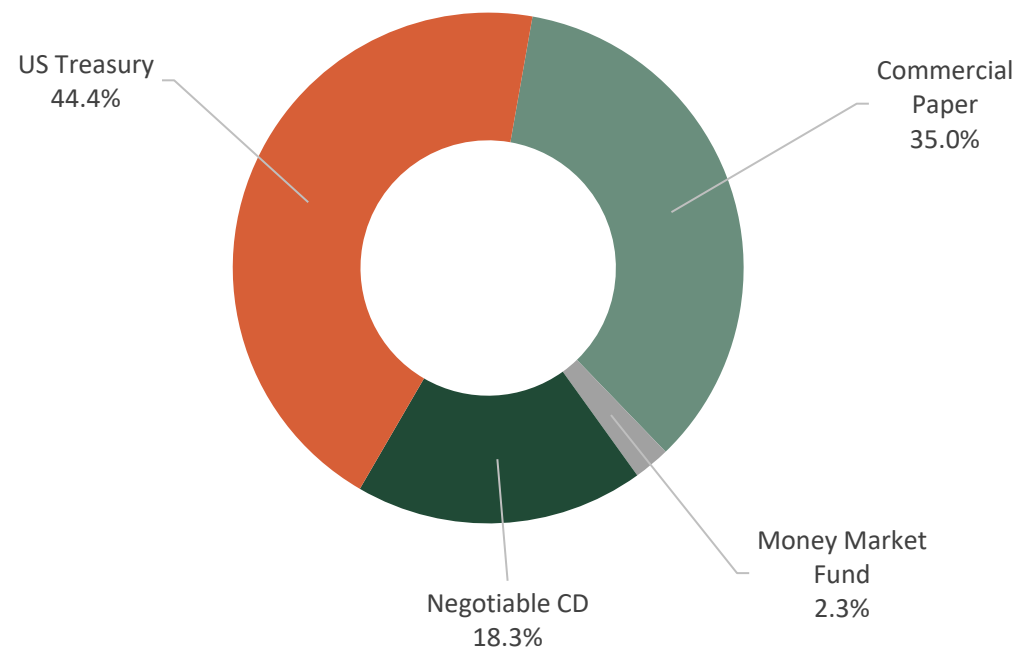
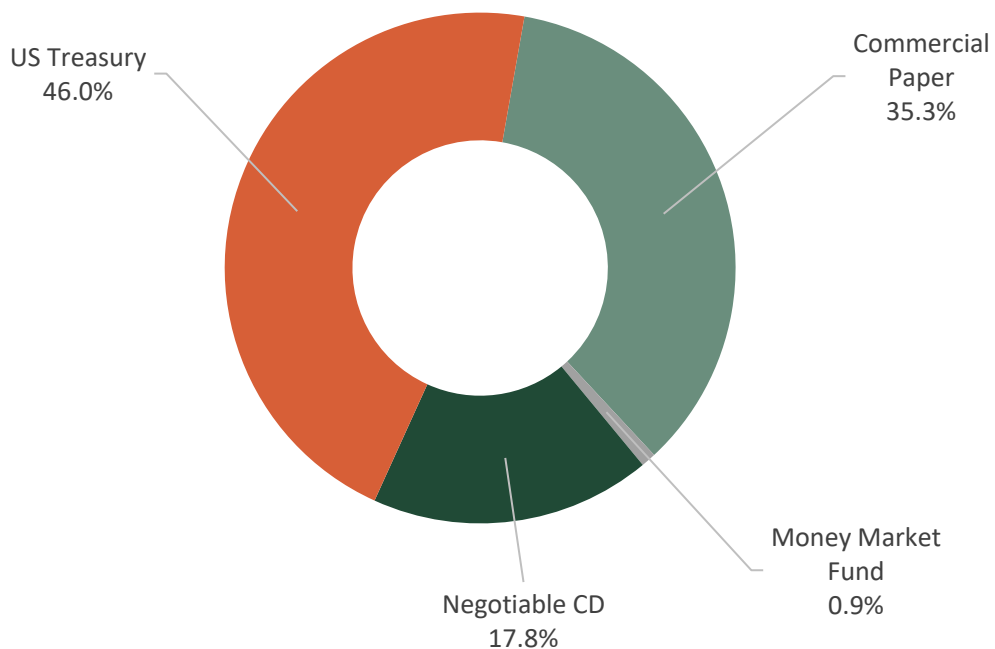
Sector Distribution

As of March 31, 2024

Murrieta Liquidity

March 31, 2024

December 31, 2023



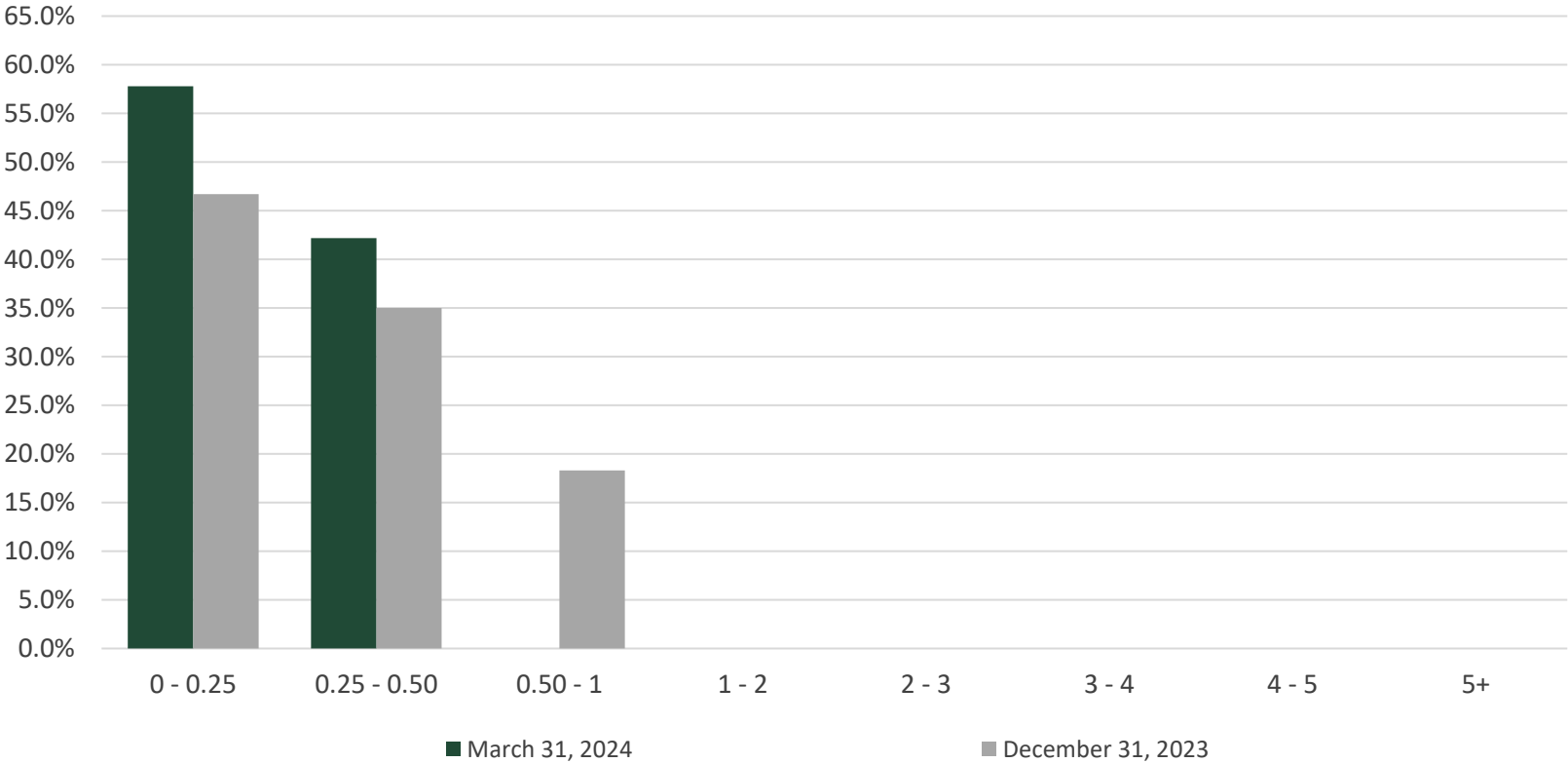
Murrieta Liquidity – Account

Issue Name	Investment Type	% Portfolio
US Treasury	US Treasury	45.72%
Cooperatieve Rabobank UA	Negotiable CD	18.27%
MUFG Bank Ltd/NY	Commercial Paper	17.59%
Toyota Motor Corp	Commercial Paper	17.49%
First American Govt Obligation Fund Class-Z	Money Market Fund	0.94%
Account Receivable Payable	Cash	0.00%
TOTAL		100.00%

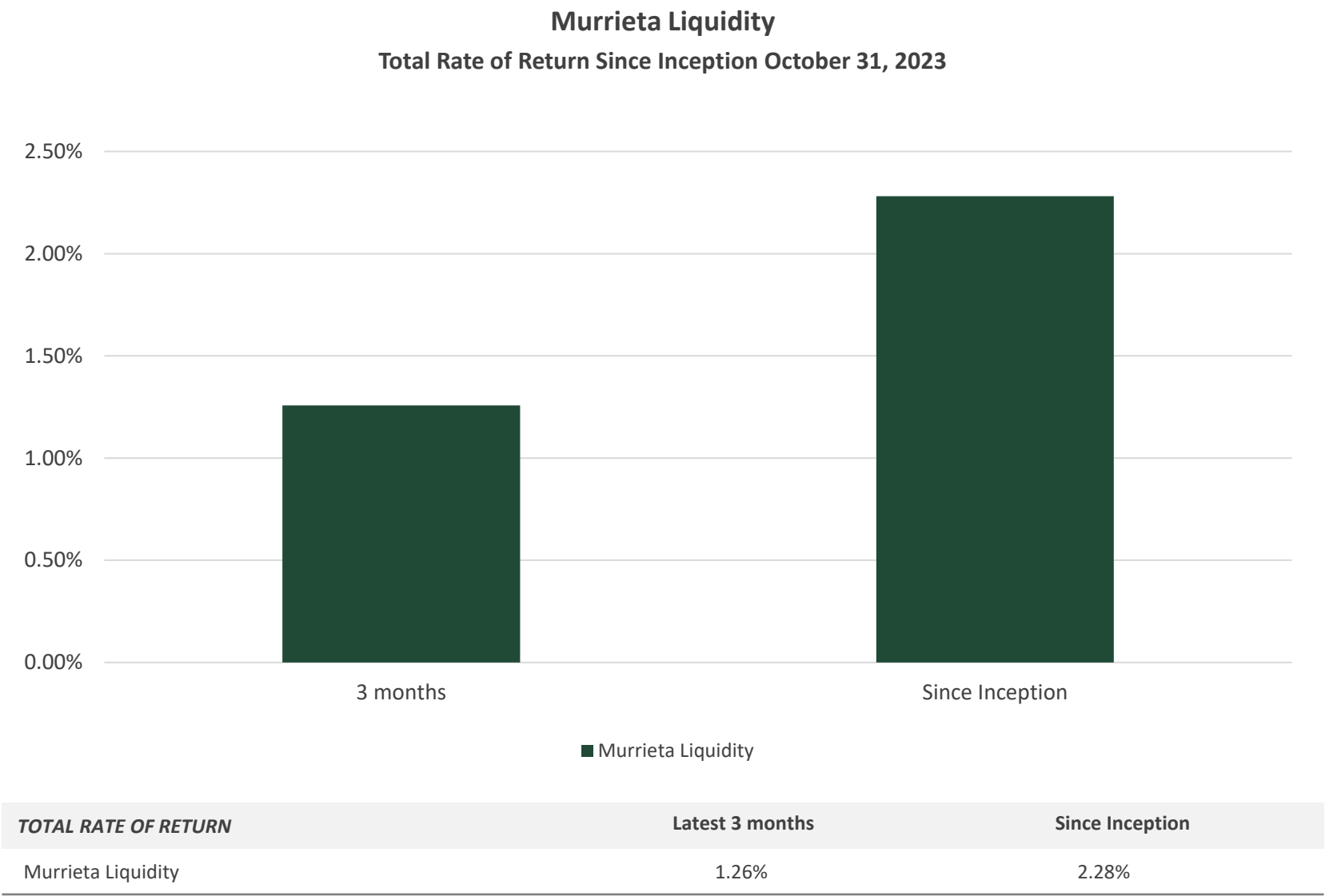
Duration Distribution

As of March 31, 2024

Murrieta Liquidity
March 31, 2024 vs. December 31, 2023



	0 - 0.25	0.25 - 0.50	0.50 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5+
03/31/24	57.8%	42.2%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
12/31/23	46.7%	35.0%	18.3%	0.0%	0.0%	0.0%	0.0%	0.0%



Total rate of return: A measure of a portfolio’s performance over time. It is the internal rate of return, which equates the beginning value of the portfolio with the ending value; it includes interest earnings, realized and unrealized gains and losses in the portfolio.



Section 3 | Consolidated Information

Portfolio Characteristics

As of March 31, 2024

Murrieta Consolidated

	03/31/24 Portfolio	12/31/23 Portfolio
Average Maturity (yrs)	1.87	1.87
Modified Duration	1.67	1.66
Average Purchase Yield	3.46%	3.13%
Average Market Yield	4.95%	4.69%
Average Quality*	AA+	AA/Aa1
Total Market Value	144,479,157	143,656,027

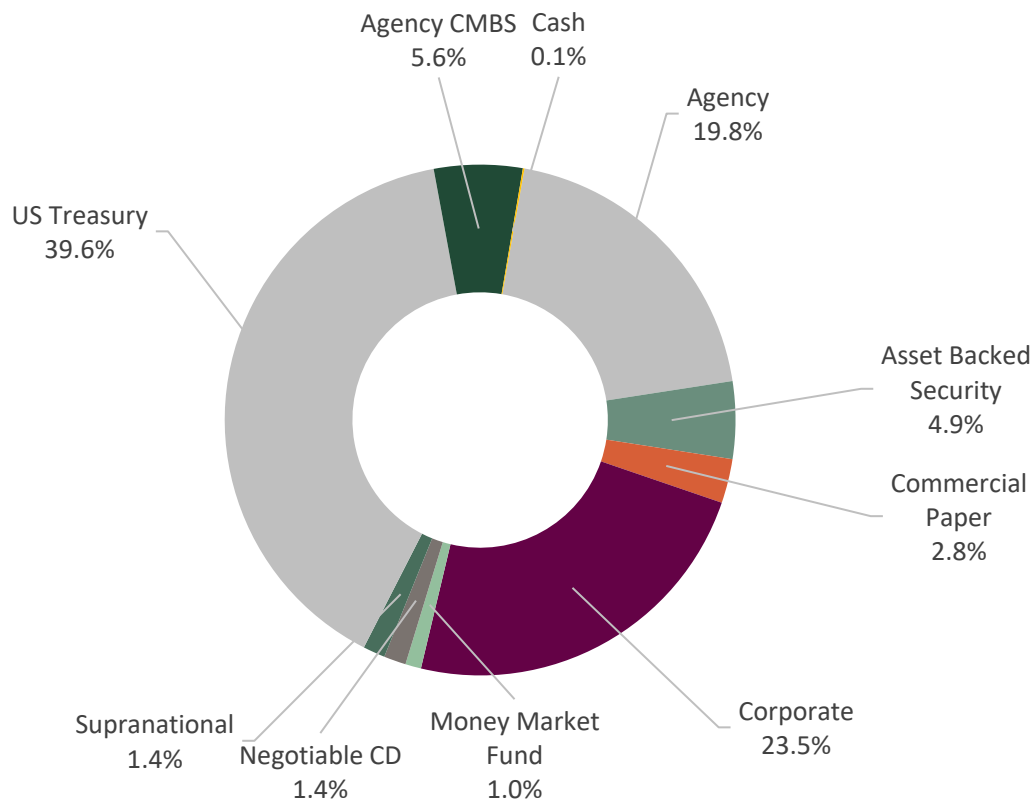
* Portfolio is S&P and Moody's respectively.

Sector Distribution

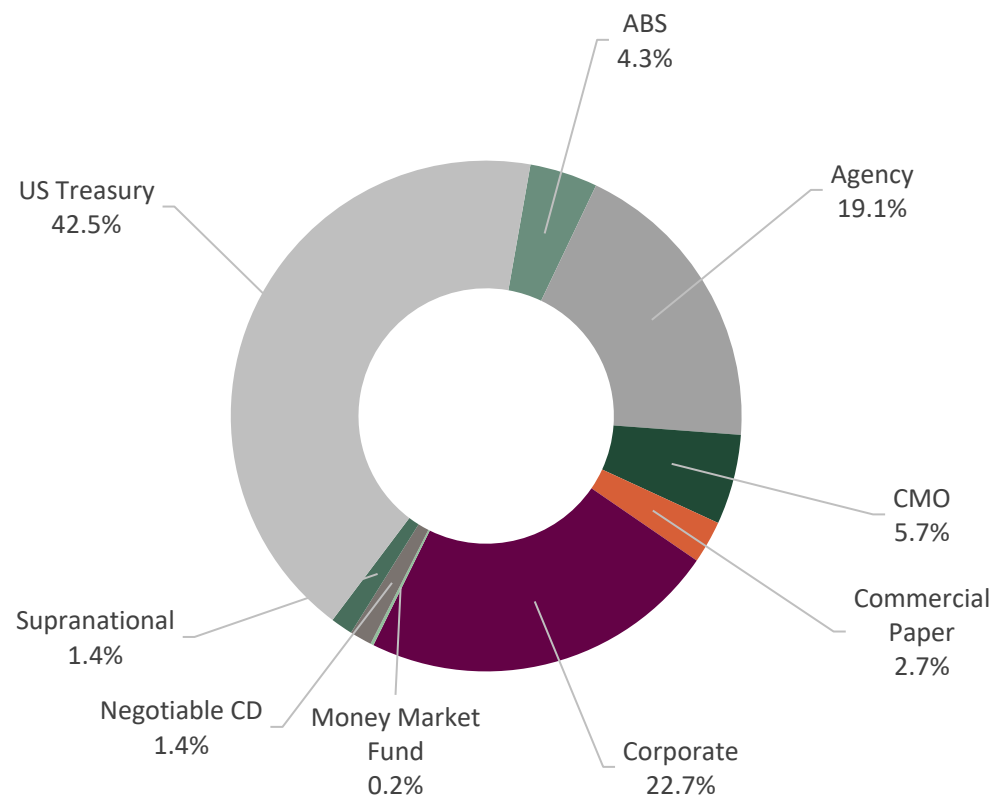
As of March 31, 2024

Murrieta Consolidated

March 31, 2024



December 31, 2023





Section 4 | Portfolio Holdings

HOLDINGS REPORT

City of Murrieta | Account | As of March 31, 2024

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									
43813GAC5	HAROT 2021-1 A3 0.27 04/21/2025	16,312.45	02/17/2021 0.27%	16,312.15 16,312.15	99.43 4.70%	16,219.17 1.22	0.01% (92.98)	Aaa/NA AAA	1.06 0.15
89240BAC2	TAOT 2021-A A3 0.26 05/15/2025	64,146.68	02/02/2021 0.26%	64,134.77 64,134.77	99.49 4.63%	63,819.71 7.41	0.05% (315.06)	Aaa/NA AAA	1.12 0.14
02582JIT8	AMXCA 2022-2 A 05/17/2027	905,000.00	05/17/2022 3.40%	904,799.81 904,799.81	97.93 5.33%	886,303.42 1,363.53	0.67% (18,496.39)	NA/AAA AAA	1.12 1.60
47788UAC6	JDOT 2021 A3 0.36 09/15/2025	64,220.17	03/02/2021 0.36%	64,207.83 64,207.83	98.74 5.84%	63,413.45 10.28	0.05% (794.38)	Aaa/NA AAA	1.46 0.28
44933LAC7	HART 2021-A A3 0.38 09/15/2025	67,804.84	04/20/2021 0.38%	67,797.71 67,797.71	99.18 5.26%	67,249.20 11.45	0.05% (548.51)	NA/AAA AAA	1.46 0.24
05593AAC3	BMWLT 2023-1 A3 5.16 11/25/2025	155,000.00	02/07/2023 5.16%	154,996.31 154,996.31	99.76 5.64%	154,635.58 133.30	0.12% (360.73)	Aaa/AAA NA	1.65 0.64
44934KAC8	HART 2021-B A3 0.38 01/15/2026	282,583.19	07/20/2021 0.38%	282,520.82 282,520.82	98.47 5.90%	278,253.22 47.73	0.21% (4,267.60)	NA/AAA AAA	1.79 0.46
43815GAC3	HAROT 2021-4 A3 0.88 01/21/2026	179,304.98	11/16/2021 0.89%	179,267.19 179,267.19	97.56 5.98%	174,935.27 43.83	0.13% (4,331.92)	Aaa/NA AAA	1.81 0.67
47789QAC4	JDOT 2021-B A3 0.52 03/16/2026	185,900.88	07/13/2021 0.52%	185,884.30 185,884.30	97.64 5.58%	181,522.50 42.96	0.14% (4,361.79)	Aaa/NA AAA	1.96 0.53
43815PAC3	HAROT 2022-2 A3 3.73 07/20/2026	365,000.00	08/15/2022 3.73%	364,978.25 364,978.25	98.60 5.78%	359,894.74 491.63	0.27% (5,083.50)	NA/AAA AAA	2.30 1.02
05602RAD3	BMWOT 2022-A A3 3.21 08/25/2026	277,989.33	05/10/2022 3.21%	277,974.88 277,974.88	98.48 5.71%	273,774.74 148.72	0.21% (4,200.14)	Aaa/AAA NA	2.40 0.93
47787JAC2	JDOT 2022 A3 0.36 09/15/2026	284,683.38	03/10/2022 2.33%	284,620.41 284,620.41	97.90 5.74%	278,705.77 293.54	0.21% (5,914.64)	Aaa/NA AAA	2.46 0.77
362554AC1	GMCAR 2021-4 A3 0.68 09/16/2026	146,053.32	10/13/2021 0.68%	146,049.60 146,049.60	97.10 6.58%	141,822.88 41.38	0.11% (4,226.71)	Aaa/AAA NA	2.46 0.85
380146AC4	GMCAR 2022-1 A3 1.23 11/16/2026	147,623.81	01/11/2022 1.26%	147,610.98 147,610.98	97.54 6.28%	143,994.71 77.50	0.11% (3,616.27)	NA/AAA AAA	2.63 0.90
379929AD4	GMALT 2023-3 A3 5.38 11/20/2026	280,000.00	08/08/2023 5.38%	279,966.43 279,966.43	100.09 5.60%	280,258.61 460.29	0.21% 292.18	NA/AAA AAA	2.64 1.47
36269FAD8	GMALT 2024-1 A3 5.09 03/22/2027	455,000.00	02/08/2024 5.09%	454,943.13 454,943.13	99.93 5.49%	454,699.84 707.65	0.34% (243.29)	NA/AAA AAA	2.97 1.90
36265WAD5	GMCAR 2022-3 A3 3.64 04/16/2027	320,000.00	07/06/2022 3.64%	319,997.79 319,997.79	98.40 5.79%	314,875.04 485.33	0.24% (5,122.75)	Aaa/NA AAA	3.04 1.32

HOLDINGS REPORT

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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
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	100.42 5.42%	1,255,190.12 2,894.44	0.95% 5,244.50	Aaa/AAA NA	4.38 2.71
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	100.51 5.33%	1,326,727.91 3,027.20	1.00% 7,093.81	NR/AAA AAA	4.46 2.26
47800RAD5	JDOT 2024 A3 4.96 11/15/2028	335,000.00	03/11/2024 4.96%	334,981.24 334,981.24	99.98 5.41%	334,947.17 553.87	0.25% (34.07)	Aaa/NA AAA	4.63 2.28
Total ABS		7,101,623.03	3.89%	7,100,623.32	99.30 5.54%	7,051,243.06 10,843.28	5.33% (49,380.27)	Aaa/AAA AAA	3.07 1.68
AGENCY									
3130A1XJ2	FEDERAL HOME LOAN BANKS 2.875 06/14/2024	2,000,000.00	09/13/2019 1.76%	2,101,140.00 2,101,140.00	99.52 5.23%	1,990,369.04 17,090.28	1.50% (110,770.96)	Aaa/AA+ AA+	0.21 0.21
3135G0V75	FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.75 07/02/2024	2,000,000.00	10/21/2019 1.66%	2,007,660.00 2,007,660.00	99.09 5.38%	1,981,761.78 8,652.78	1.50% (25,898.22)	Aaa/AA+ AA+	0.25 0.25
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	97.04 5.25%	1,358,512.81 3,927.78	1.03% (40,255.19)	Aaa/AA+ AA+	0.72 0.70
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	96.99 5.20%	732,254.09 2,005.47	0.55% (21,047.16)	Aaa/AA+ AA+	0.77 0.75
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	97.17 5.12%	1,166,026.18 2,741.67	0.88% (31,429.82)	Aaa/AA+ AA+	0.88 0.85
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	98.97 4.73%	1,385,522.71 11,068.75	1.05% (7,337.29)	Aaa/AA+ AA+	1.81 1.71
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	100.29 4.61%	2,005,793.10 28,763.89	1.51% 7,173.10	Aaa/AA+ AA+	2.20 2.04
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	100.86 4.61%	2,017,124.24 16,944.44	1.52% 9,644.24	Aaa/AA+ AA+	2.33 2.17
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	99.94 4.53%	2,403,486.53 14,129.38	1.82% 4,018.03	Aaa/AA+ AA+	2.37 2.22
3130AWTQ3	FEDERAL HOME LOAN BANKS 4.625 09/11/2026	4,500,000.00	-- 4.81%	4,476,030.00 4,476,030.00	100.16 4.55%	4,507,384.14 11,562.50	3.40% 31,354.14	Aaa/AA+ AA+	2.45 2.29
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	100.26 4.52%	1,754,500.40 30,126.74	1.33% 72.90	Aaa/AA+ AA+	2.63 2.42
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	99.17 4.44%	1,983,467.28 14,208.33	1.50% (12,092.72)	Aaa/AA+ AA+	2.79 2.59
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	97.70 4.35%	1,094,275.66 13,066.67	0.83% (12,967.54)	Aaa/AA+ AA+	4.19 3.79

HOLDINGS REPORT



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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
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	98.77 4.32%	1,975,473.06 24,888.89	1.49% 18,533.06	Aaa/AA+ AA+	4.19 3.77
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	100.80 4.30%	2,015,962.96 2,250.00	1.52% 34,502.96	Aaa/AA+ AA+	4.48 4.02
Total Agency		28,530,000.00	3.82%	28,528,414.45 28,528,414.45	99.46 4.69%	28,371,913.99 201,427.55	21.43% (156,500.47)	Aaa/AA+ AA+	2.25 2.08
AGENCY CMBS									
3137BM7C4	FHMS K-051 A2 3.308 09/25/2025	1,223,000.00	06/23/2022 3.30%	1,220,420.23 1,220,420.23	97.51 5.26%	1,192,516.48 3,371.40	0.90% (27,903.75)	Aaa/AA+ AAA	1.49 1.29
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	95.21 5.11%	1,904,185.20 4,421.67	1.44% 13,638.32	Aaa/AA+ AAA	2.40 2.24
3137BTUM1	FHMS K-061 A2 3.347 11/25/2026	893,365.47	09/22/2022 4.23%	861,295.05 861,295.05	96.22 5.12%	859,560.88 2,491.75	0.65% (1,734.17)	Aaa/AA+ AAA	2.65 2.34
3137BVZ82	FHMS K-063 A2 3.43 01/25/2027	862,000.00	-- 4.03%	839,600.51 839,600.51	96.65 5.08%	833,137.57 2,463.88	0.63% (6,462.94)	Aaa/AA+ AAA	2.82 2.50
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	95.93 5.04%	959,345.20 2,702.50	0.72% (6,123.55)	Aaa/AA+ AAA	3.07 2.78
3137FBU79	FHMS K-069 A2 3.187 09/25/2027	1,250,000.00	05/18/2023 4.13%	1,200,732.43 1,200,732.43	95.40 5.02%	1,192,462.00 3,319.79	0.90% (8,270.43)	Aaa/AAA AA+	3.49 3.11
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	96.44 5.04%	1,123,468.22 3,543.54	0.85% 15,990.09	Aaa/AA+ AAA	3.91 3.52
Total Agency CMBS		8,393,365.47	4.12%	8,085,541.98 8,085,541.98	96.09 5.10%	8,064,675.54 22,314.53	6.09% (20,866.44)	Aaa/AA+ AAA	2.79 2.51
CASH									
CCYUSD	Receivable	155,271.55	-- 0.00%	155,271.55 155,271.55	1.00 0.00%	155,271.55 0.00	0.12% 0.00	Aaa/AAA AAA	0.00 0.00
Total Cash		155,271.55	0.00%	155,271.55 155,271.55	1.00 0.00%	155,271.55 0.00	0.12% 0.00	Aaa/AAA AAA	0.00 0.00
CORPORATE									
023135BW5	AMAZON.COM INC 0.45 05/12/2024	805,000.00	05/10/2021 0.50%	803,824.70 803,824.70	99.41 5.66%	800,243.60 1,398.69	0.60% (3,581.10)	A1/AA AA-	0.11 0.12
91324PEB4	UNITEDHEALTH GROUP INC 0.55 05/15/2024	425,000.00	11/08/2021 0.78%	422,560.50 422,560.50	99.41 5.39%	422,497.19 883.06	0.32% (63.31)	A2/A+ A	0.12 0.13

HOLDINGS REPORT

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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
24422EVQ9	JOHN DEERE CAPITAL CORP 0.45 06/07/2024	760,000.00	06/07/2021 0.49%	759,050.00 759,050.00	99.08 5.50%	753,026.55 1,083.00	0.57% (6,023.45)	A1/A A+	0.19 0.19
06051GJY6	BANK OF AMERICA CORP 5.73449 06/14/2024	960,000.00	06/07/2021 0.52%	960,064.00 960,064.00	100.02 5.61%	960,149.49 2,752.56	0.73% 85.49	A1/A- AA-	0.21 0.01
89236TJH9	TOYOTA MOTOR CREDIT CORP 0.5 06/18/2024	1,140,000.00	06/15/2021 0.54%	1,138,643.40 1,138,643.40	98.91 5.66%	1,127,542.15 1,630.83	0.85% (11,101.25)	A1/A+ A+	0.22 0.22
79466LAG9	SALESFORCE INC 0.625 07/15/2024	200,000.00	06/29/2021 0.64%	199,898.00 199,898.00	98.61 5.50%	197,224.50 263.89	0.15% (2,673.50)	A1/A+ NA	0.29 0.29
91159HHX1	US BANCORP 2.4 07/30/2024	1,000,000.00	11/09/2021 0.80%	1,041,550.00 1,041,550.00	98.94 5.61%	989,424.53 4,066.67	0.75% (52,125.47)	A3/A A	0.33 0.33
69371RR40	PACCAR FINANCIAL CORP 0.5 08/09/2024	245,000.00	08/03/2021 0.52%	244,867.70 244,867.70	98.22 5.61%	240,629.87 176.94	0.18% (4,237.83)	A1/A+ NA	0.36 0.35
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	97.00 5.46%	969,974.54 3,111.11	0.73% (30,025.46)	A1/A AA-	0.81 0.78
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	97.99 5.32%	881,867.17 13,065.00	0.67% (18,006.83)	A1/A AA-	1.07 1.02
14913R2V8	CATERPILLAR FINANCIAL SERVICES CORP 3.4 05/13/2025	480,000.00	05/10/2022 3.44%	479,390.40 479,390.40	98.08 5.19%	470,778.30 6,256.00	0.36% (8,612.10)	A2/A A+	1.12 1.07
438516CB0	HONEYWELL INTERNATIONAL INC 1.35 06/01/2025	1,000,000.00	03/09/2022 2.31%	970,280.00 970,280.00	95.83 5.07%	958,308.89 4,500.00	0.72% (11,971.11)	A2/A A	1.17 1.13
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	98.23 5.32%	982,335.43 12,030.28	0.74% (19,494.57)	A1/A NA	1.18 1.13
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	97.87 5.29%	1,081,484.44 11,224.96	0.82% (18,489.21)	A2/A- A	1.21 1.15
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	98.01 5.18%	1,347,589.66 6,831.08	1.02% (25,746.59)	A2/A A+	1.37 1.31
26442UAA2	DUKE ENERGY PROGRESS LLC 3.25 08/15/2025	1,000,000.00	06/23/2022 3.57%	990,710.00 990,710.00	97.51 5.15%	975,087.43 4,152.78	0.74% (15,622.57)	Aa3/A WR	1.38 1.32
437076CR1	HOME DEPOT INC 4.0 09/15/2025	1,000,000.00	09/14/2022 4.13%	996,380.00 996,380.00	98.62 4.99%	986,234.18 1,777.78	0.74% (10,145.82)	A2/A A	1.46 1.40
023135CN4	AMAZON.COM INC 4.6 12/01/2025	425,000.00	11/29/2022 4.60%	424,974.50 424,974.50	99.60 4.85%	423,306.16 6,516.67	0.32% (1,668.34)	A1/AA AA-	1.67 1.57
857477BR3	STATE STREET CORP 1.746 02/06/2026	335,000.00	02/02/2022 1.75%	335,000.00 335,000.00	96.66 5.84%	323,803.78 893.61	0.24% (11,196.22)	A1/A AA-	1.85 0.82

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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
037833BY5	APPLE INC 3.25 02/23/2026	1,000,000.00	02/22/2023 4.72%	959,390.00 959,390.00	97.20 4.81%	971,993.93 3,430.56	0.73% 12,603.93	Aaa/AA+ NA	1.90 1.81
57629W6F2	MASSMUTUAL GLOBAL FUNDING II 4.5 04/10/2026	750,000.00	04/04/2023 4.52%	749,482.50 749,482.50	98.82 5.12%	741,169.33 16,031.25	0.56% (8,313.17)	Aa3/AA+ AA+	2.03 1.87
00440EAV9	CHUBB INA HOLDINGS INC 3.35 05/03/2026	1,000,000.00	09/13/2023 5.23%	954,220.00 954,220.00	96.60 5.09%	965,982.58 13,772.22	0.73% 11,762.58	A3/A A	2.09 1.96
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	100.43 5.19%	1,004,328.34 15,150.00	0.76% 3,888.34	Aa3/AA- AA-	2.22 2.04
61747YET8	MORGAN STANLEY 4.679 07/17/2026	1,000,000.00	09/14/2022 4.68%	994,030.00 994,030.00	98.92 5.55%	989,225.22 9,617.94	0.75% (4,804.78)	A1/A- A+	2.30 1.23
69371RS56	PACCAR FINANCIAL CORP 5.05 08/10/2026	1,450,000.00	-- 4.99%	1,451,925.00 1,451,925.00	100.36 4.89%	1,455,167.26 10,373.54	1.10% 3,242.26	A1/A+ NA	2.36 2.19
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	101.01 5.05%	1,010,144.34 6,600.50	0.76% 11,334.34	Aa1/A+ AA	2.38 2.13
713448FW3	PEPSICO INC 5.125 11/10/2026	510,000.00	11/08/2023 5.13%	509,862.30 509,862.30	100.79 4.79%	514,044.37 10,237.19	0.39% 4,182.07	A1/A+ NA	2.61 2.30
48125LRU8	JPMORGAN CHASE BANK NA 5.11 12/08/2026	1,575,000.00	-- 5.08%	1,576,460.00 1,576,460.00	100.29 4.99%	1,579,522.11 25,262.56	1.19% 3,062.11	Aa2/A+ AA	2.69 2.38
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	99.24 4.80%	992,354.03 10,375.00	0.75% (7,105.97)	A1/A A+	2.77 2.55
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	99.78 4.96%	1,242,276.87 12,138.75	0.94% (2,411.88)	A1/A AA-	2.80 2.57
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	100.16 4.74%	1,502,412.78 7,000.00	1.13% 1,602.78	A1/AA- NA	2.91 2.67
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	100.19 4.92%	1,212,343.85 2,181.66	0.92% 2,343.85	NA/A AA-	2.96 2.72
665859AW4	NORTHERN TRUST CORP 4.0 05/10/2027	1,000,000.00	09/14/2022 4.23%	990,460.00 990,460.00	97.42 4.90%	974,238.40 15,666.67	0.74% (16,221.60)	A2/A+ A+	3.11 2.84
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	91.82 4.70%	1,377,227.24 10,483.33	1.04% 5,282.24	A2/A NA	3.12 2.96
74456QBU9	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	96.02 4.78%	720,143.07 11,562.50	0.54% 5,138.07	A1/A WR	4.08 3.68
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	98.92 4.69%	1,483,798.08 24,933.33	1.12% (226.92)	Aa2/A+ AA-	4.12 3.67
Total Corporate		34,145,000.00	3.73%	33,853,220.65	98.52 5.12%	33,627,879.67 287,431.90	25.40% (225,340.98)	A1/A A+	1.93 1.74

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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
MONEY MARKET FUND									
31846V567	FIRST AMER:GVT OBLG Z	1,336,831.87	-- 5.17%	1,336,831.87 1,336,831.87	1.00 5.17%	1,336,831.87 0.00	1.01% 0.00	Aaa/ AAAm AAA	0.00 0.00
Total Money Market Fund		1,336,831.87	5.17%	1,336,831.87 1,336,831.87	1.00 5.17%	1,336,831.87 0.00	1.01% 0.00	Aaa/ AAAm AAA	0.00 0.00
SUPRANATIONAL									
4581X0DZ8	INTER-AMERICAN DEVELOPMENT BANK 0.5 09/23/2024	1,585,000.00	09/15/2021 0.52%	1,583,827.10 1,583,827.10	97.71 5.42%	1,548,662.84 176.11	1.17% (35,164.26)	Aaa/AAA NA	0.48 0.47
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	96.64 4.37%	483,181.11 3,840.28	0.36% 66.11	Aaa/AAA NA	4.28 3.89
Total Supranational		2,085,000.00	1.41%	2,066,942.10 2,066,942.10	97.45 5.17%	2,031,843.95 4,016.39	1.53% (35,098.15)	Aaa/AAA NA	1.39 1.28
US TREASURY									
91282CBV2	UNITED STATES TREASURY 0.375 04/15/2024	1,100,000.00	04/28/2021 0.36%	1,100,644.53 1,100,644.53	99.81 5.02%	1,097,904.43 1,904.71	0.83% (2,740.10)	Aaa/AA+ AA+	0.04 0.05
91282CCC3	UNITED STATES TREASURY 0.25 05/15/2024	1,000,000.00	05/12/2021 0.36%	996,875.00 996,875.00	99.39 5.23%	993,882.82 947.80	0.75% (2,992.18)	Aaa/AA+ AA+	0.12 0.13
91282CCT6	UNITED STATES TREASURY 0.375 08/15/2024	2,000,000.00	08/26/2021 0.46%	1,995,234.38 1,995,234.38	98.18 5.31%	1,963,554.68 947.80	1.48% (31,679.70)	Aaa/AA+ AA+	0.38 0.37
91282CCX7	UNITED STATES TREASURY 0.375 09/15/2024	1,800,000.00	09/10/2021 0.44%	1,796,484.38 1,796,484.38	97.83 5.25%	1,760,871.10 311.82	1.33% (35,613.28)	Aaa/AA+ AA+	0.46 0.45
91282YM6	UNITED STATES TREASURY 1.5 10/31/2024	1,700,000.00	09/24/2021 0.55%	1,749,273.44 1,749,273.44	97.86 5.28%	1,663,609.38 10,718.41	1.26% (85,664.06)	Aaa/AA+ AA+	0.59 0.57
91282CDH1	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	97.29 5.23%	1,945,722.66 5,686.81	1.47% (50,605.47)	Aaa/AA+ AA+	0.63 0.61
91282CDN8	UNITED STATES TREASURY 1.0 12/15/2024	900,000.00	12/29/2021 0.99%	900,386.72 900,386.72	97.12 5.19%	874,098.63 2,655.74	0.66% (26,288.09)	Aaa/AA+ AA+	0.71 0.69
91282Z52	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	96.97 5.13%	1,939,375.00 4,608.52	1.46% (123,125.00)	Aaa/AA+ AA+	0.84 0.81

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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
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	96.49 5.09%	1,157,917.97 1,173.91	0.87% (25,441.41)	Aaa/AA+ AA+	0.91 0.89
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	95.64 5.03%	1,912,723.14 27.32	1.44% (84,308.11)	Aaa/AA+ AA+	1.00 0.98
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	95.18 5.01%	1,903,593.76 3,152.47	1.44% (73,749.99)	Aaa/AA+ AA+	1.08 1.06
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	94.71 4.97%	1,704,796.88 1,512.30	1.29% (60,960.93)	Aaa/AA+ AA+	1.17 1.14
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	94.08 4.89%	1,881,562.50 837.91	1.42% (60,468.75)	Aaa/AA+ AA+	1.33 1.31
91282CAJ0	UNITED STATES TREASURY 0.25 08/31/2025	1,000,000.00	03/22/2022 2.42%	928,828.13 928,828.13	93.76 4.87%	937,578.12 217.39	0.71% 8,749.99	Aaa/AA+ AA+	1.42 1.38
9128285C0	UNITED STATES TREASURY 3.0 09/30/2025	3,250,000.00	-- 2.90%	3,259,882.81 3,259,882.81	97.40 4.82%	3,165,449.24 266.39	2.39% (94,433.58)	Aaa/AA+ AA+	1.50 1.43
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	97.29 4.80%	2,432,128.90 31,524.73	1.84% (66,503.91)	Aaa/AA+ AA+	1.59 1.51
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	96.06 4.80%	2,401,464.85 21,325.55	1.81% (29,687.49)	Aaa/AA+ AA+	1.63 1.56
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	96.50 4.73%	2,412,597.65 16,586.54	1.82% (195.32)	Aaa/AA+ AA+	1.75 1.68
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	95.50 4.63%	2,387,402.35 153.69	1.80% 9,570.32	Aaa/AA+ AA+	2.00 1.90
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	98.27 4.65%	1,965,468.76 34,631.15	1.48% (234.37)	Aaa/AA+ AA+	2.04 1.91
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	93.88 4.50%	2,816,250.00 22,747.25	2.13% 49,218.75	Aaa/AA+ AA+	2.63 2.50
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	93.07 4.45%	1,628,730.46 7,740.38	1.23% (12,509.77)	Aaa/AA+ AA+	2.75 2.63
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	94.68 4.41%	2,366,992.20 170.76	1.79% 17,578.14	Aaa/AA+ AA+	3.00 2.81
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	96.57 4.44%	1,255,414.06 10,678.57	0.95% (11,273.44)	Aaa/AA+ AA+	3.25 3.02
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	94.97 4.39%	1,899,375.00 9,217.03	1.43% 12,265.62	Aaa/AA+ AA+	3.33 3.13
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	96.06 4.38%	2,401,562.50 6,793.48	1.81% (43,554.69)	Aaa/AA+ AA+	3.42 3.19

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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
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	99.22 4.37%	1,587,562.50 180.33	1.20% (7,937.50)	Aaa/AA+ AA+	3.50 3.16
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	93.02 4.35%	1,302,218.75 11,942.31	0.98% 3,281.25	Aaa/AA+ AA+	3.63 3.39
Total US Treasury		53,800,000.00	2.52%	52,589,111.35 52,589,111.35	96.24 4.80%	51,759,808.27 208,661.08	39.09% (829,303.08)	Aaa/AA+ AA+	1.75 1.66
Total Portfolio		135,547,091.92	3.28%	133,715,957.28 133,715,957.28	96.61 4.92%	132,399,467.90 734,694.74	100.00% (1,316,489.37)	Aa2/AA- AA	2.01 1.80
Total Market Value + Accrued						133,134,162.64			

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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
CASH									
CCYUSD	Receivable	439.18	-- 0.00%	439.18 439.18	1.00 0.00%	439.18 0.00	0.00% 0.00	Aaa/AAA AAA	0.00 0.00
Total Cash		439.18	0.00%	439.18 439.18	1.00 0.00%	439.18 0.00	0.00% 0.00	Aaa/AAA AAA	0.00 0.00
COMMERCIAL PAPER									
62479LDC6	MUFG Bank, Ltd., New York Branch 04/12/2024	2,000,000.00	09/13/2023 5.82%	1,933,886.67 1,933,886.67	99.78 5.30%	1,995,590.00 0.00	17.70% 61,703.33	P-1/A-1 NA	0.03 0.04
89233GEM4	Toyota Motor Credit Corporation 05/21/2024	2,000,000.00	10/02/2023 5.81%	1,927,876.67 1,927,876.67	99.20 5.33%	1,984,046.00 0.00	17.59% 56,169.33	P-1/A-1+ F1	0.14 0.14
Total Commercial Paper		4,000,000.00	5.81%	3,861,763.34 3,861,763.34	99.49 5.31%	3,979,636.00 0.00	35.29% 117,872.66	P-1/AA- A+	0.09 0.09
MONEY MARKET FUND									
31846V567	FIRST AMER:GVT OBLG Z	106,208.82	-- 5.17%	106,208.82 106,208.82	1.00 5.17%	106,208.82 0.00	0.94% 0.00	Aaa/ AAAm AAA	0.00 0.00
Total Money Market Fund		106,208.82	5.17%	106,208.82 106,208.82	1.00 5.17%	106,208.82 0.00	0.94% 0.00	Aaa/ AAAm AAA	0.00 0.00
NEGOTIABLE CD									
21684XH82	COÖPERATIEVE RABOBANK U.A., NEW YORK BRANCH 5.9 09/06/2024	2,000,000.00	09/13/2023 5.90%	1,999,872.84 1,999,872.84	100.22 5.13%	2,004,470.00 67,850.00	17.77% 4,597.16	P-1/A-1 F1+	0.44 0.44
Total Negotiable CD		2,000,000.00	09/13/2023 5.90%	1,999,872.84 1,999,872.84	100.22 5.13%	2,004,470.00 67,850.00	17.77% 4,597.16	P-1/A-1 F1+	0.44 0.44
US TREASURY									
912797HT7	UNITED STATES TREASURY 06/06/2024	2,500,000.00	03/06/2024 5.39%	2,466,933.51 2,466,933.51	99.04 5.39%	2,476,086.45 0.00	21.96% 9,152.94	P-1/A-1+ F1+	0.18 0.19
912797GB7	UNITED STATES TREASURY 07/11/2024	2,750,000.00	01/16/2024 5.20%	2,682,875.25 2,682,875.25	98.56 5.45%	2,710,304.90 0.00	24.03% 27,429.66	P-1/A-1+ F1+	0.28 0.28

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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
Total US Treasury		5,250,000.00	5.29%	5,149,808.76 5,149,808.76	98.79 5.42%	5,186,391.36 0.00	45.99% 36,582.60	P-1/A-1+ F1+	0.23 0.24
Total Portfolio		11,356,648.00	5.58%	11,118,092.94 11,118,092.94	98.37 5.33%	11,277,145.36 67,850.00	100.00% 159,052.42	Aaa/AA AA	0.22 0.22
Total Market Value + Accrued						11,344,995.36			



Section 5 | Transactions



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	01/02/2024	31846V567	17,500.00	First American Govt Obligation MMKT Class-Z	1.000	5.23%	17,500.00	0.00	17,500.00	0.00
Purchase	01/02/2024	31846V567	4,884.58	First American Govt Obligation MMKT Class-Z	1.000	5.23%	4,884.58	0.00	4,884.58	0.00
Purchase	01/06/2024	31846V567	4,246.88	First American Govt Obligation MMKT Class-Z	1.000	5.23%	4,246.88	0.00	4,246.88	0.00
Purchase	01/12/2024	31846V567	8,750.00	First American Govt Obligation MMKT Class-Z	1.000	5.23%	8,750.00	0.00	8,750.00	0.00
Purchase	01/15/2024	31846V567	1,875.00	First American Govt Obligation MMKT Class-Z	1.000	5.23%	1,875.00	0.00	1,875.00	0.00
Purchase	01/15/2024	31846V567	2,000,000.00	First American Govt Obligation MMKT Class-Z	1.000	5.23%	2,000,000.00	0.00	2,000,000.00	0.00
Purchase	01/16/2024	31846V567	970.67	First American Govt Obligation MMKT Class-Z	1.000	5.23%	970.67	0.00	970.67	0.00
Purchase	01/16/2024	31846V567	5,676.00	First American Govt Obligation MMKT Class-Z	1.000	5.23%	5,676.00	0.00	5,676.00	0.00
Purchase	01/16/2024	31846V567	2,556.63	First American Govt Obligation MMKT Class-Z	1.000	5.23%	2,556.63	0.00	2,556.63	0.00
Purchase	01/16/2024	31846V567	11,440.80	First American Govt Obligation MMKT Class-Z	1.000	5.23%	11,440.80	0.00	11,440.80	0.00
Purchase	01/16/2024	31846V567	10,847.97	First American Govt Obligation MMKT Class-Z	1.000	5.23%	10,847.97	0.00	10,847.97	0.00
Purchase	01/16/2024	31846V567	19,269.31	First American Govt Obligation MMKT Class-Z	1.000	5.23%	19,269.31	0.00	19,269.31	0.00
Purchase	01/16/2024	31846V567	44,424.79	First American Govt Obligation MMKT Class-Z	1.000	5.23%	44,424.79	0.00	44,424.79	0.00
Purchase	01/16/2024	31846V567	22,886.54	First American Govt Obligation MMKT Class-Z	1.000	5.23%	22,886.54	0.00	22,886.54	0.00
Purchase	01/16/2024	31846V567	14,784.12	First American Govt Obligation MMKT Class-Z	1.000	5.23%	14,784.12	0.00	14,784.12	0.00
Purchase	01/16/2024	31846V567	21,526.30	First American Govt Obligation MMKT Class-Z	1.000	5.23%	21,526.30	0.00	21,526.30	0.00



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	01/16/2024	31846V567	44,185.64	First American Govt Obligation MMKT Class-Z	1.000	5.23%	44,185.64	0.00	44,185.64	0.00
Purchase	01/16/2024	31846V567	30,850.01	First American Govt Obligation MMKT Class-Z	1.000	5.23%	30,850.01	0.00	30,850.01	0.00
Purchase	01/17/2024	24422EXF1	1,000,000.00	John Deere Capital Corp 4.5% Due 1/8/2027	99.946	4.52%	999,460.00	1,125.00	1,000,585.00	0.00
Purchase	01/17/2024	31846V567	25,341.25	First American Govt Obligation MMKT Class-Z	1.000	5.23%	25,341.25	0.00	25,341.25	0.00
Purchase	01/17/2024	31846V567	865,000.00	First American Govt Obligation MMKT Class-Z	1.000	5.23%	865,000.00	0.00	865,000.00	0.00
Purchase	01/18/2024	31846V567	1,134.54	First American Govt Obligation MMKT Class-Z	1.000	5.23%	1,134.54	0.00	1,134.54	0.00
Purchase	01/19/2024	78016HZT0	1,245,000.00	ROYAL BANK OF CANADA Note 4.875% Due 1/19/2027	99.975	4.88%	1,244,688.75	0.00	1,244,688.75	0.00
Purchase	01/21/2024	31846V567	8,000.00	First American Govt Obligation MMKT Class-Z	1.000	5.23%	8,000.00	0.00	8,000.00	0.00
Purchase	01/22/2024	31846V567	1,255.33	First American Govt Obligation MMKT Class-Z	1.000	5.23%	1,255.33	0.00	1,255.33	0.00
Purchase	01/22/2024	31846V567	8,583.73	First American Govt Obligation MMKT Class-Z	1.000	5.23%	8,583.73	0.00	8,583.73	0.00
Purchase	01/22/2024	31846V567	17,316.44	First American Govt Obligation MMKT Class-Z	1.000	5.23%	17,316.44	0.00	17,316.44	0.00
Purchase	01/22/2024	31846V567	416,286.50	First American Govt Obligation MMKT Class-Z	1.000	5.23%	416,286.50	0.00	416,286.50	0.00
Purchase	01/25/2024	3133EPW68	1,400,000.00	FFCB Note 4.125% Due 1/22/2026	99.490	4.40%	1,392,860.00	481.25	1,393,341.25	0.00
Purchase	01/25/2024	31846V567	3,371.40	First American Govt Obligation MMKT Class-Z	1.000	5.23%	3,371.40	0.00	3,371.40	0.00
Purchase	01/25/2024	31846V567	4,421.67	First American Govt Obligation MMKT Class-Z	1.000	5.23%	4,421.67	0.00	4,421.67	0.00
Purchase	01/25/2024	31846V567	2,463.88	First American Govt Obligation MMKT Class-Z	1.000	5.23%	2,463.88	0.00	2,463.88	0.00

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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	01/25/2024	31846V567	2,702.50	First American Govt Obligation MMKT Class-Z	1.000	5.23%	2,702.50	0.00	2,702.50	0.00
Purchase	01/25/2024	31846V567	3,543.54	First American Govt Obligation MMKT Class-Z	1.000	5.23%	3,543.54	0.00	3,543.54	0.00
Purchase	01/25/2024	31846V567	3,319.79	First American Govt Obligation MMKT Class-Z	1.000	5.23%	3,319.79	0.00	3,319.79	0.00
Purchase	01/25/2024	31846V567	666.50	First American Govt Obligation MMKT Class-Z	1.000	5.23%	666.50	0.00	666.50	0.00
Purchase	01/25/2024	31846V567	33,486.09	First American Govt Obligation MMKT Class-Z	1.000	5.23%	33,486.09	0.00	33,486.09	0.00
Purchase	01/25/2024	31846V567	22,541.61	First American Govt Obligation MMKT Class-Z	1.000	5.23%	22,541.61	0.00	22,541.61	0.00
Purchase	01/25/2024	31846V567	4,191.70	First American Govt Obligation MMKT Class-Z	1.000	5.23%	4,191.70	0.00	4,191.70	0.00
Purchase	01/30/2024	31846V567	37,000.00	First American Govt Obligation MMKT Class-Z	1.000	5.21%	37,000.00	0.00	37,000.00	0.00
Purchase	01/31/2024	3130AYPN0	2,000,000.00	FHLB Note 4.125% Due 1/15/2027	99.778	4.21%	1,995,560.00	458.33	1,996,018.33	0.00
Purchase	01/31/2024	31846V567	68,750.00	First American Govt Obligation MMKT Class-Z	1.000	5.21%	68,750.00	0.00	68,750.00	0.00
Purchase	01/31/2024	31846V567	2,000,000.00	First American Govt Obligation MMKT Class-Z	1.000	5.21%	2,000,000.00	0.00	2,000,000.00	0.00
Subtotal			11,441,051.71				11,428,620.46	2,064.58	11,430,685.04	0.00
Short Sale	01/17/2024	31846V567	-1,000,585.00	First American Govt Obligation MMKT Class-Z	1.000		-1,000,585.00	0.00	-1,000,585.00	0.00
Short Sale	01/19/2024	31846V567	-1,244,688.75	First American Govt Obligation MMKT Class-Z	1.000		-1,244,688.75	0.00	-1,244,688.75	0.00

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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Short Sale	01/31/2024	31846V567	-1,996,018.33	First American Govt Obligation MMKT Class-Z	1.000		-1,996,018.33	0.00	-1,996,018.33	0.00
Subtotal			-4,241,292.08				-4,241,292.08	0.00	-4,241,292.08	0.00
TOTAL ACQUISITIONS			7,199,759.63				7,187,328.38	2,064.58	7,189,392.96	0.00
DISPOSITIONS										
Closing Purchase	01/17/2024	31846V567	-1,000,585.00	First American Govt Obligation MMKT Class-Z	1.000		-1,000,585.00	0.00	-1,000,585.00	0.00
Closing Purchase	01/19/2024	31846V567	-1,244,688.75	First American Govt Obligation MMKT Class-Z	1.000		-1,244,688.75	0.00	-1,244,688.75	0.00
Closing Purchase	01/31/2024	31846V567	-1,996,018.33	First American Govt Obligation MMKT Class-Z	1.000		-1,996,018.33	0.00	-1,996,018.33	0.00
Subtotal			-4,241,292.08				-4,241,292.08	0.00	-4,241,292.08	0.00
Sale	01/17/2024	31846V567	1,000,585.00	First American Govt Obligation MMKT Class-Z	1.000	5.23%	1,000,585.00	0.00	1,000,585.00	0.00
Sale	01/19/2024	31846V567	1,244,688.75	First American Govt Obligation MMKT Class-Z	1.000	5.23%	1,244,688.75	0.00	1,244,688.75	0.00
Sale	01/25/2024	31846V567	1,393,341.25	First American Govt Obligation MMKT Class-Z	1.000	5.23%	1,393,341.25	0.00	1,393,341.25	0.00
Sale	01/31/2024	31846V567	1,996,018.33	First American Govt Obligation MMKT Class-Z	1.000	5.21%	1,996,018.33	0.00	1,996,018.33	0.00
Subtotal			5,634,633.33				5,634,633.33	0.00	5,634,633.33	0.00
Paydown	01/16/2024	02582JIT8	0.00	American Express Credit Trust 2022-2 A 3.39% Due 5/17/2027	100.000		0.00	2,556.63	2,556.63	0.00
Paydown	01/16/2024	161571HT4	0.00	Chase Issuance Trust 23-A1 A 5.16% Due 9/15/2028	100.000		0.00	5,676.00	5,676.00	0.00



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
DISPOSITIONS										
Paydown	01/16/2024	362554AC1	11,338.74	GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026	100.000		11,338.74	102.06	11,440.80	0.29
Paydown	01/16/2024	36265WAD5	0.00	GM Financial Securitized Auto 2022-3 A3 3.64% Due 4/16/2027	100.000		0.00	970.67	970.67	0.00
Paydown	01/16/2024	380146AC4	10,659.70	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	100.000		10,659.70	188.27	10,847.97	0.93
Paydown	01/16/2024	44933LAC7	19,229.93	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	100.000		19,229.93	39.38	19,269.31	2.02
Paydown	01/16/2024	44934KAC8	44,294.50	Hyundai Auto Receivables Trust 2021-B A3 0.38% Due 1/15/2026	100.000		44,294.50	130.29	44,424.79	9.78
Paydown	01/16/2024	47787JAC2	22,216.70	John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026	100.000		22,216.70	669.84	22,886.54	4.91
Paydown	01/16/2024	47788UAC6	14,753.78	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	100.000		14,753.78	30.34	14,784.12	2.83
Paydown	01/16/2024	47789QAC4	21,416.73	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	100.000		21,416.73	109.57	21,526.30	1.91
Paydown	01/16/2024	58769KAD6	44,170.92	Mercedes-Benz Auto Lease Trust 2021-B A3 0.4% Due 11/15/2024	100.000		44,170.92	14.72	44,185.64	3.33
Paydown	01/16/2024	89240BAC2	30,816.17	Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025	100.000		30,816.17	33.84	30,850.01	5.72
Paydown	01/18/2024	43815PAC3	0.00	Honda Auto Receivables 2022-2 A3 3.73% Due 7/20/2026	100.000		0.00	1,134.54	1,134.54	0.00
Paydown	01/22/2024	379929AD4	0.00	GM Financial Auto Leasing 2023-3 A3 5.38% Due 11/20/2026	100.000		0.00	1,255.33	1,255.33	0.00
Paydown	01/22/2024	43813GAC5	8,574.38	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025	100.000		8,574.38	9.35	8,583.73	0.16

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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
DISPOSITIONS										
Paydown	01/22/2024	43815GAC3	17,147.87	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	100.000		17,147.87	168.57	17,316.44	3.61
Paydown	01/22/2024	92348KAV5	415,000.00	Verizon Master Trust 2022-5 A1A 3.72% Due 7/20/2027	100.000		415,000.00	1,286.50	416,286.50	18.26
Paydown	01/25/2024	05593AAC3	0.00	BMW Vehicle Lease Trust 2023-1 A3 5.16% Due 11/25/2025	100.000		0.00	666.50	666.50	0.00
Paydown	01/25/2024	05601XAC3	33,408.63	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 3/25/2025	100.000		33,408.63	77.46	33,486.09	4.99
Paydown	01/25/2024	05602RAD3	21,627.56	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026	100.000		21,627.56	914.05	22,541.61	1.12
Paydown	01/25/2024	3137BM7C4	0.00	FHLMC K051 A2 3.308% Due 9/25/2025	100.000		0.00	3,371.40	3,371.40	0.00
Paydown	01/25/2024	3137BSP72	0.00	FHLMC K058 A2 2.653% Due 8/25/2026	100.000		0.00	4,421.67	4,421.67	0.00
Paydown	01/25/2024	3137BTUM1	1,685.20	FHLMC K061 A2 3.347% Due 11/25/2026	100.000		1,685.20	2,506.50	4,191.70	60.50
Paydown	01/25/2024	3137BVZ82	0.00	FHLMC K063 3.43% Due 1/25/2027	100.000		0.00	2,463.88	2,463.88	0.00
Paydown	01/25/2024	3137F1G44	0.00	FHLMC K065 A2 3.243% Due 4/25/2027	100.000		0.00	2,702.50	2,702.50	0.00
Paydown	01/25/2024	3137F4X72	0.00	FHLMC K075 A2 3.65% Due 2/25/2028	100.000		0.00	3,543.54	3,543.54	0.00
Paydown	01/25/2024	3137FBU79	0.00	FHLMC K069 A2 3.187% Due 9/25/2027	100.000		0.00	3,319.79	3,319.79	0.00
Subtotal			716,340.81				716,340.81	38,363.19	754,704.00	120.36
Maturity	01/15/2024	91282CBE0	2,000,000.00	US Treasury Note 0.125% Due 1/15/2024	100.000		2,000,000.00	0.00	2,000,000.00	7,109.37
Maturity	01/17/2024	24422EVN6	865,000.00	John Deere Capital Corp Note 0.45% Due 1/17/2024	100.000		865,000.00	0.00	865,000.00	614.15

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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
DISPOSITIONS										
Maturity	01/31/2024	9128285Z9	2,000,000.00	US Treasury Note 2.5% Due 1/31/2024	100.000		2,000,000.00	0.00	2,000,000.00	-65,631.70
Subtotal			4,865,000.00				4,865,000.00	0.00	4,865,000.00	-57,908.18
Security Withdrawal	01/29/2024	31846V567	369.00	First American Govt Obligation MMKT Class-Z	1.000		369.00	0.00	369.00	0.00
Subtotal			369.00				369.00	0.00	369.00	0.00
TOTAL DISPOSITIONS			6,975,051.06				6,975,051.06	38,363.19	7,013,414.25	-57,787.82

OTHER TRANSACTIONS										
Interest	01/02/2024	3135G0V75	2,000,000.00	FNMA Note 1.75% Due 7/2/2024	0.000		17,500.00	0.00	17,500.00	0.00
Interest	01/06/2024	3133ENKS8	755,000.00	FFCB Note 1.125% Due 1/6/2025	0.000		4,246.88	0.00	4,246.88	0.00
Interest	01/12/2024	459058KT9	500,000.00	Intl. Bank Recon & Development Note 3.5% Due 7/12/2028	0.000		8,750.00	0.00	8,750.00	0.00
Interest	01/15/2024	79466LAG9	200,000.00	Salesforce.com Inc Callable Note Cont 7/15/2022 0.625% Due 7/15/2024	0.000		625.00	0.00	625.00	0.00
Interest	01/15/2024	91282CBE0	2,000,000.00	US Treasury Note 0.125% Due 1/15/2024	0.000		1,250.00	0.00	1,250.00	0.00
Interest	01/17/2024	24422EVN6	865,000.00	John Deere Capital Corp Note 0.45% Due 1/17/2024	0.000		1,946.25	0.00	1,946.25	0.00
Interest	01/17/2024	61747YET8	1,000,000.00	Morgan Stanley Callable Note Cont 7/17/2025 4.679% Due 7/17/2026	0.000		23,395.00	0.00	23,395.00	0.00
Interest	01/21/2024	78016EYM3	1,000,000.00	Royal Bank of Canada Note 1.6% Due 1/21/2025	0.000		8,000.00	0.00	8,000.00	0.00
Interest	01/30/2024	3133EPZY4	2,000,000.00	FFCB Note 5% Due 7/30/2026	0.000		25,000.00	0.00	25,000.00	0.00

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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
OTHER TRANSACTIONS										
Interest	01/30/2024	91159HHX1	1,000,000.00	US Bancorp Callable Note Cont 6/28/2024 2.4% Due 7/30/2024	0.000		12,000.00	0.00	12,000.00	0.00
Interest	01/31/2024	9128285Z9	2,000,000.00	US Treasury Note 2.5% Due 1/31/2024	0.000		25,000.00	0.00	25,000.00	0.00
Interest	01/31/2024	912828Z52	2,000,000.00	US Treasury Note 1.375% Due 1/31/2025	0.000		13,750.00	0.00	13,750.00	0.00
Interest	01/31/2024	91282CAB7	2,000,000.00	US Treasury Note 0.25% Due 7/31/2025	0.000		2,500.00	0.00	2,500.00	0.00
Interest	01/31/2024	91282CFB2	2,000,000.00	US Treasury Note 2.75% Due 7/31/2027	0.000		27,500.00	0.00	27,500.00	0.00
Subtotal			19,320,000.00				171,463.13	0.00	171,463.13	0.00
Dividend	01/02/2024	31846V567	90,320.00	First American Govt Obligation MMKT Class-Z	0.000		4,884.58	0.00	4,884.58	0.00
Subtotal			90,320.00				4,884.58	0.00	4,884.58	0.00
TOTAL OTHER TRANSACTIONS			19,410,320.00				176,347.71	0.00	176,347.71	0.00

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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	02/02/2024	31846V567	799,547.07	FIRST AMER:GVT OBLG Z	1.000	5.20%	(799,547.07)	0.00	(799,547.07)	0.00
Purchase	02/06/2024	31846V567	1,879,518.30	FIRST AMER:GVT OBLG Z	1.000	5.19%	(1,879,518.30)	0.00	(1,879,518.30)	0.00
Purchase	02/09/2024	31846V567	612.50	FIRST AMER:GVT OBLG Z	1.000	5.19%	(612.50)	0.00	(612.50)	0.00
Purchase	02/12/2024	31846V567	61,706.25	FIRST AMER:GVT OBLG Z	1.000	5.19%	(61,706.25)	0.00	(61,706.25)	0.00
Purchase	02/13/2024	009158AY2	1,500,000.00	AIR PRODUCTS AND CHEMICALS INC 1.85 05/15/2027	91.463	4.71%	(1,371,945.00)	(6,783.33)	(1,378,728.33)	0.00
Purchase	02/14/2024	31846V567	64,612.50	FIRST AMER:GVT OBLG Z	1.000	5.19%	(64,612.50)	0.00	(64,612.50)	0.00
Purchase	02/15/2024	36269FAD8	455,000.00	GMALT 2024-1 A3 5.09 03/22/2027	99.988	5.09%	(454,943.13)	0.00	(454,943.13)	0.00
Purchase	02/16/2024	31846V567	11,428.55	FIRST AMER:GVT OBLG Z	1.000	5.19%	(11,428.55)	0.00	(11,428.55)	0.00
Purchase	02/16/2024	31846V567	11,679.53	FIRST AMER:GVT OBLG Z	1.000	5.19%	(11,679.53)	0.00	(11,679.53)	0.00
Purchase	02/20/2024	31846V567	30,019.87	FIRST AMER:GVT OBLG Z	1.000	5.13%	(30,019.87)	0.00	(30,019.87)	0.00
Purchase	02/21/2024	31846V567	25,725.25	FIRST AMER:GVT OBLG Z	1.000	5.19%	(25,725.25)	0.00	(25,725.25)	0.00
Purchase	02/21/2024	437918AC9	1,250,000.00	HAROT 2024-1 A3 5.21 08/15/2028	99.996	5.21%	(1,249,945.63)	0.00	(1,249,945.63)	0.00
Purchase	02/23/2024	31846V567	2,038,550.00	FIRST AMER:GVT OBLG Z	1.000	5.18%	(2,038,550.00)	0.00	(2,038,550.00)	0.00
Purchase	02/26/2024	31846V567	53,356.41	FIRST AMER:GVT OBLG Z	1.000	5.18%	(53,356.41)	0.00	(53,356.41)	0.00
Purchase	02/26/2024	31846V567	24,015.45	FIRST AMER:GVT OBLG Z	1.000	5.18%	(24,015.45)	0.00	(24,015.45)	0.00
Purchase	02/29/2024	31846V567	47,062.50	FIRST AMER:GVT OBLG Z	1.000	5.20%	(47,062.50)	0.00	(47,062.50)	0.00
Purchase	03/04/2024	17275RBQ4	1,500,000.00	CISCO SYSTEMS INC 4.8 02/26/2027	100.054	4.78%	(1,500,810.00)	(1,600.00)	(1,502,410.00)	0.00
Total Purchase			9,752,834.18				(9,625,477.94)	(8,383.33)	(9,633,861.27)	0.00
TOTAL ACQUISITIONS			9,752,834.18				(9,625,477.94)	(8,383.33)	(9,633,861.27)	0.00
DISPOSITIONS										
Maturity	02/02/2024	69371RR24	(795,000.00)	PACCAR FINANCIAL CORP 0.35 02/02/2024	100.000	0.35%	795,000.00	0.00	795,000.00	922.20
Maturity	02/06/2024	594918BX1	(1,850,000.00)	MICROSOFT CORP 2.875 02/06/2024	100.000	2.88%	1,850,000.00	0.00	1,850,000.00	(64,361.50)

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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Maturity	02/23/2024	3133EKM1	(2,000,000.00)	FEDERAL FARM CREDIT BANKS FUNDING CORP 2.23 02/23/2024	100.000	2.23%	2,000,000.00	0.00	2,000,000.00	(22,820.00)
Total Maturity			(4,645,000.00)				4,645,000.00	0.00	4,645,000.00	(86,259.30)
Sale	02/13/2024	31846V567	(1,378,728.33)	FIRST AMER:GVT OBLG Z	1.000	5.19%	1,378,728.33	0.00	1,378,728.33	(0.00)
Sale	02/15/2024	31846V567	(267,256.92)	FIRST AMER:GVT OBLG Z	1.000	5.19%	267,256.92	0.00	267,256.92	0.00
Sale	02/21/2024	31846V567	(1,249,945.63)	FIRST AMER:GVT OBLG Z	1.000	5.19%	1,249,945.63	0.00	1,249,945.63	0.00
Total Sale			(2,895,930.88)				2,895,930.88	0.00	2,895,930.88	(0.00)
TOTAL DISPOSITIONS			(7,540,930.88)				7,540,930.88	0.00	7,540,930.88	(86,259.30)
OTHER TRANSACTIONS										
Coupon	02/01/2024	3137BM7C4	0.00	FHMS K-051 A2 3.308 09/25/2025		3.30%	3,371.40	0.00	3,371.40	0.00
Coupon	02/01/2024	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	02/01/2024	3137BTUM1	0.00	FHMS K-061 A2 3.347 11/25/2026		4.63%	2,501.80	0.00	2,501.80	0.00
Coupon	02/01/2024	3137BVZ82	0.00	FHMS K-063 A2 3.43 01/25/2027		4.28%	2,463.88	0.00	2,463.88	0.00
Coupon	02/01/2024	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	02/01/2024	3137FBU79	0.00	FHMS K-069 A2 3.187 09/25/2027		4.29%	3,319.79	0.00	3,319.79	0.00
Coupon	02/01/2024	3137F4X72	0.00	FHMS K-075 A2 3.65 02/25/2028		4.93%	3,543.54	0.00	3,543.54	0.00
Coupon	02/02/2024	69371RR24	0.00	PACCAR FINANCIAL CORP 0.35 02/02/2024		0.35%	1,391.25	0.00	1,391.25	0.00
Coupon	02/06/2024	594918BX1	0.00	MICROSOFT CORP 2.875 02/06/2024		2.88%	26,593.75	0.00	26,593.75	0.00
Coupon	02/06/2024	857477BR3	0.00	STATE STREET CORP 1.746 02/06/2026		1.75%	2,924.55	0.00	2,924.55	0.00
Coupon	02/09/2024	69371RR40	0.00	PACCAR FINANCIAL CORP 0.5 08/09/2024		0.52%	612.50	0.00	612.50	0.00

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Coupon	02/10/2024	69371RS56	0.00	PACCAR FINANCIAL CORP 5.05 08/10/2026		4.99%	36,612.50	0.00	36,612.50	0.00
Coupon	02/12/2024	14913R2Z9	0.00	CATERPILLAR FINANCIAL SERVICES CORP 3.65 08/12/2025		3.69%	25,093.75	0.00	25,093.75	0.00
Coupon	02/14/2024	3133ENPG9	0.00	FEDERAL FARM CREDIT BANKS FUNDING CORP 1.75 02/14/2025		1.82%	10,500.00	0.00	10,500.00	0.00
Coupon	02/14/2024	3133EPSW6	0.00	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.5 08/14/2026		4.58%	54,112.50	0.00	54,112.50	0.00
Coupon	02/15/2024	26442UAA2	0.00	DUKE ENERGY PROGRESS LLC 3.25 08/15/2025		3.57%	16,250.00	0.00	16,250.00	0.00
Coupon	02/15/2024	89240BAC2	0.00	TAOT 2021-A A3 0.26 05/15/2025		0.26%	27.17	0.00	27.17	0.00
Coupon	02/15/2024	47788UAC6	0.00	JDOT 2021 A3 0.36 09/15/2025		0.36%	25.91	0.00	25.91	0.00
Coupon	02/15/2024	44933LAC7	0.00	HART 2021-A A3 0.38 09/15/2025		0.38%	33.29	0.00	33.29	0.00
Coupon	02/15/2024	47789QAC4	0.00	JDOT 2021-B A3 0.52 03/16/2026		0.52%	100.29	0.00	100.29	0.00
Coupon	02/15/2024	44934KAC8	0.00	HART 2021-B A3 0.38 01/15/2026		0.38%	116.26	0.00	116.26	0.00
Coupon	02/15/2024	91282CCT6	0.00	UNITED STATES TREASURY 0.375 08/15/2024		0.46%	3,750.00	0.00	3,750.00	0.00
Coupon	02/15/2024	47787JAC2	0.00	JDOT 2022 A3 0.36 09/15/2026		2.33%	626.88	0.00	626.88	0.00
Coupon	02/15/2024	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	02/15/2024	02582JIT8	0.00	AMXCA 2022-2 A 05/17/2027		3.40%	2,556.63	0.00	2,556.63	0.00
Coupon	02/16/2024	362554AC1	0.00	GMCAR 2021-4 A3 0.68 09/16/2026		0.68%	95.64	0.00	95.64	0.00
Coupon	02/16/2024	380146AC4	0.00	GMCAR 2022-1 A3 1.23 11/16/2026		1.26%	177.07	0.00	177.07	0.00
Coupon	02/16/2024	36265WAD5	0.00	GMCAR 2022-3 A3 3.64 04/16/2027		3.64%	970.67	0.00	970.67	0.00

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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Coupon	02/18/2024	43815PAC3	0.00	HAROT 2022-2 A3 3.73 07/20/2026		3.73%	1,134.54	0.00	1,134.54	0.00
Coupon	02/18/2024	06428CAA2	0.00	BANK OF AMERICA NA 5.526 08/18/2026		5.57%	27,630.00	0.00	27,630.00	0.00
Coupon	02/20/2024	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	02/21/2024	43813GAC5	0.00	HAROT 2021-1 A3 0.27 04/21/2025		0.27%	7.43	0.00	7.43	0.00
Coupon	02/21/2024	43815GAC3	0.00	HAROT 2021-4 A3 0.88 01/21/2026		0.89%	155.99	0.00	155.99	0.00
Coupon	02/23/2024	037833BY5	0.00	APPLE INC 3.25 02/23/2026		4.72%	16,250.00	0.00	16,250.00	0.00
Coupon	02/23/2024	3133EKMx1	0.00	FEDERAL FARM CREDIT BANKS FUNDING CORP 2.23 02/23/2024		2.23%	22,300.00	0.00	22,300.00	0.00
Coupon	02/25/2024	05601XAC3	0.00	BMWLT 2022-1 A3 1.03 03/25/2025		1.10%	46.83	0.00	46.83	0.00
Coupon	02/25/2024	05602RAD3	0.00	BMWOT 2022-A A3 3.21 08/25/2026		3.21%	856.19	0.00	856.19	0.00
Coupon	02/25/2024	05593AAC3	0.00	BMWLT 2023-1 A3 5.16 11/25/2025		5.16%	666.50	0.00	666.50	0.00
Coupon	02/29/2024	912828ZC7	0.00	UNITED STATES TREASURY 1.125 02/28/2025		1.59%	6,750.00	0.00	6,750.00	0.00
Coupon	02/29/2024	91282CAJ0	0.00	UNITED STATES TREASURY 0.25 08/31/2025		2.42%	1,250.00	0.00	1,250.00	0.00
Coupon	02/29/2024	91282CFH9	0.00	UNITED STATES TREASURY 3.125 08/31/2027		3.65%	39,062.50	0.00	39,062.50	0.00
Total Coupon			0.00				327,936.50	0.00	327,936.50	0.00
Custody Fee	02/26/2024	CCYUSD	(373.00)	Cash		0.00%	(373.00)	0.00	(373.00)	0.00
Total Custody Fee			(373.00)				(373.00)	0.00	(373.00)	0.00
Dividend	02/29/2024	31846V567	0.00	FIRST AMER:GVT OBLG Z		5.20%	342.55	0.00	7,641.55	0.00
Total Dividend			0.00				342.55	0.00	7,641.55	0.00
Principal Paydown	02/01/2024	3137BTUM1	1,690.87	FHMS K-061 A2 3.347 11/25/2026		4.66%	1,690.87	--	1,690.87	60.70

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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Principal Paydown	02/15/2024	89240BAC2	31,984.37	TAOT 2021-A A3 0.26 05/15/2025		0.26%	31,984.37	--	31,984.37	5.94
Principal Paydown	02/15/2024	47788UAC6	12,877.99	JDOT 2021 A3 0.36 09/15/2025		0.36%	12,877.99	--	12,877.99	2.47
Principal Paydown	02/15/2024	44933LAC7	19,044.19	HART 2021-A A3 0.38 09/15/2025		0.38%	19,044.19	--	19,044.19	2.00
Principal Paydown	02/15/2024	44934KAC8	43,034.12	HART 2021-B A3 0.38 01/15/2026		0.38%	43,034.12	--	43,034.12	9.50
Principal Paydown	02/15/2024	47789QAC4	26,979.28	JDOT 2021-B A3 0.52 03/16/2026		0.52%	26,979.28	--	26,979.28	2.41
Principal Paydown	02/15/2024	47787JAC2	24,603.83	JDOT 2022 A3 0.36 09/15/2026		2.33%	24,603.83	--	24,603.83	5.44
Principal Paydown	02/16/2024	362554AC1	11,332.91	GMCAR 2021-4 A3 0.68 09/16/2026		0.68%	11,332.91	--	11,332.91	0.29
Principal Paydown	02/16/2024	380146AC4	10,531.79	GMCAR 2022-1 A3 1.23 11/16/2026		1.26%	10,531.79	--	10,531.79	0.91
Principal Paydown	02/21/2024	43813GAC5	8,493.73	HAROT 2021-1 A3 0.27 04/21/2025		0.27%	8,493.73	--	8,493.73	0.16
Principal Paydown	02/21/2024	43815GAC3	17,068.10	HAROT 2021-4 A3 0.88 01/21/2026		0.89%	17,068.10	--	17,068.10	3.60
Principal Paydown	02/25/2024	05601XAC3	30,296.54	BMWLT 2022-1 A3 1.03 03/25/2025		1.10%	30,296.54	--	30,296.54	4.53
Principal Paydown	02/25/2024	05602RAD3	21,863.35	BMWOT 2022-A A3 3.21 08/25/2026		3.21%	21,863.35	--	21,863.35	1.14
Total Principal Paydown			259,801.07				259,801.07	--	259,801.07	99.09
TOTAL OTHER TRANSACTIONS			259,428.07				587,707.12	0.00	595,006.12	99.09

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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	03/11/2024	31846V567	104,064.62	FIRST AMER:GVT OBLG Z	1.000	5.18%	(104,064.62)	0.00	(104,064.62)	0.00
Purchase	03/11/2024	31846V567	21,388.50	FIRST AMER:GVT OBLG Z	1.000	5.18%	(21,388.50)	0.00	(21,388.50)	0.00
Purchase	03/15/2024	31846V567	2,171,150.47	FIRST AMER:GVT OBLG Z	1.000	5.18%	(2,171,150.47)	0.00	(2,171,150.47)	0.00
Purchase	03/18/2024	857477CL5	1,210,000.00	STATE STREET CORP 4.993 03/18/2027	100.000	4.99%	(1,210,000.00)	0.00	(1,210,000.00)	0.00
Purchase	03/18/2024	31846V567	24,228.77	FIRST AMER:GVT OBLG Z	1.000	5.18%	(24,228.77)	0.00	(24,228.77)	0.00
Purchase	03/19/2024	47800RAD5	335,000.00	JDOT 2024 A3 4.96 11/15/2028	99.994	0.00%	(334,981.24)	0.00	(334,981.24)	0.00
Purchase	03/20/2024	31846V567	3,506.95	FIRST AMER:GVT OBLG Z	1.000	5.18%	(3,506.95)	0.00	(3,506.95)	0.00
Purchase	03/21/2024	91282CGV7	2,000,000.00	UNITED STATES TREASURY 3.75 04/15/2026	98.285	4.63%	(1,965,703.13)	(32,377.05)	(1,998,080.18)	0.00
Purchase	03/21/2024	31846V567	24,687.30	FIRST AMER:GVT OBLG Z	1.000	5.19%	(24,687.30)	0.00	(24,687.30)	0.00
Purchase	03/22/2024	31846V567	45,000.00	FIRST AMER:GVT OBLG Z	1.000	5.19%	(45,000.00)	0.00	(45,000.00)	0.00
Purchase	03/25/2024	31846V567	45,028.96	FIRST AMER:GVT OBLG Z	1.000	5.19%	(45,028.96)	0.00	(45,028.96)	0.00
Purchase	03/25/2024	31846V567	25,665.89	FIRST AMER:GVT OBLG Z	1.000	5.19%	(25,665.89)	0.00	(25,665.89)	0.00
Total Purchase			6,009,721.46				(5,975,405.83)	(32,377.05)	(6,007,782.88)	0.00
TOTAL ACQUISITIONS			6,009,721.46				(5,975,405.83)	(32,377.05)	(6,007,782.88)	0.00
DISPOSITIONS										
Maturity	03/03/2024	166764BT6	(900,000.00)	CHEVRON CORP 2.895 03/03/2024	100.000	2.90%	900,000.00	0.00	900,000.00	(35,334.00)
Maturity	03/15/2024	91282CBR1	(2,000,000.00)	UNITED STATES TREASURY 0.25 03/15/2024	100.000	0.25%	2,000,000.00	0.00	2,000,000.00	8,125.00
Maturity	03/18/2024	808513BN4	(575,000.00)	CHARLES SCHWAB CORP 0.75 03/18/2024	100.000	0.75%	575,000.00	0.00	575,000.00	287.50
Total Maturity			(3,475,000.00)				3,475,000.00	0.00	3,475,000.00	(26,921.50)
Sale	03/04/2024	31846V567	(581,740.95)	FIRST AMER:GVT OBLG Z	1.000	5.17%	581,740.95	0.00	581,740.95	0.00
Sale	03/18/2024	31846V567	(618,857.12)	FIRST AMER:GVT OBLG Z	1.000	5.18%	618,857.12	0.00	618,857.12	0.00
Sale	03/19/2024	31846V567	(334,981.24)	FIRST AMER:GVT OBLG Z	1.000	5.18%	334,981.24	0.00	334,981.24	0.00
Sale	03/21/2024	31846V567	(1,998,080.18)	FIRST AMER:GVT OBLG Z	1.000	5.19%	1,998,080.18	0.00	1,998,080.18	0.00
Sale	03/26/2024	31846V567	(318.00)	FIRST AMER:GVT OBLG Z	1.000	5.19%	318.00	0.00	318.00	0.00
Total Sale			(3,533,977.49)				3,533,977.49	0.00	3,533,977.49	0.00

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TOTAL DISPOSITIONS			(7,008,977.49)				7,008,977.49		0.00	7,008,977.49	(26,921.50)
OTHER TRANSACTIONS											
Coupon	03/01/2024	3137BM7C4	0.00	FHMS K-051 A2 3.308 09/25/2025		3.30%	3,371.40		0.00	3,371.40	0.00
Coupon	03/01/2024	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	03/01/2024	3137BTUM1	0.00	FHMS K-061 A2 3.347 11/25/2026		4.66%	2,497.08		0.00	2,497.08	0.00
Coupon	03/01/2024	3137BVZ82	0.00	FHMS K-063 A2 3.43 01/25/2027		4.30%	2,463.88		0.00	2,463.88	0.00
Coupon	03/01/2024	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	03/01/2024	3137FBU79	0.00	FHMS K-069 A2 3.187 09/25/2027		4.32%	3,319.79		0.00	3,319.79	0.00
Coupon	03/01/2024	3137F4X72	0.00	FHMS K-075 A2 3.65 02/25/2028		4.95%	3,543.54		0.00	3,543.54	0.00
Coupon	03/03/2024	166764BT6	0.00	CHEVRON CORP 2.895 03/03/2024		2.90%	13,027.50		0.00	13,027.50	0.00
Coupon	03/11/2024	3130AWTQ3	0.00	FEDERAL HOME LOAN BANKS 4.625 09/11/2026		4.81%	125,453.12		0.00	125,453.12	0.00
Coupon	03/14/2024	06051GJY6	0.00	BANK OF AMERICA CORP 5.72 06/14/2024		5.75%	13,986.63		0.00	13,986.63	0.00
Coupon	03/15/2024	89240BAC2	0.00	TAOT 2021-A A3 0.26 05/15/2025		0.26%	20.24		0.00	20.24	0.00
Coupon	03/15/2024	47788UAC6	0.00	JDOT 2021 A3 0.36 09/15/2025		0.36%	22.05		0.00	22.05	0.00
Coupon	03/15/2024	91282CBR1	0.00	UNITED STATES TREASURY 0.25 03/15/2024		0.25%	2,500.00		0.00	2,500.00	0.00
Coupon	03/15/2024	44933LAC7	0.00	HART 2021-A A3 0.38 09/15/2025		0.38%	27.26		0.00	27.26	0.00
Coupon	03/15/2024	47789QAC4	0.00	JDOT 2021-B A3 0.52 03/16/2026		0.52%	88.60		0.00	88.60	0.00

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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Coupon	03/15/2024	44934KAC8	0.00	HART 2021-B A3 0.38 01/15/2026		0.38%	102.63	0.00	102.63	0.00
Coupon	03/15/2024	91282CCX7	0.00	UNITED STATES TREASURY 0.375 09/15/2024		0.44%	3,375.00	0.00	3,375.00	0.00
Coupon	03/15/2024	47787JAC2	0.00	JDOT 2022 A3 0.36 09/15/2026		2.33%	579.32	0.00	579.32	0.00
Coupon	03/15/2024	437076CR1	0.00	HOME DEPOT INC 4.0 09/15/2025		4.13%	20,000.00	0.00	20,000.00	0.00
Coupon	03/15/2024	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	03/15/2024	437918AC9	0.00	HAROT 2024-1 A3 5.21 08/15/2028		5.21%	4,341.67	0.00	4,341.67	0.00
Coupon	03/15/2024	02582JIT8	0.00	AMXCA 2022-2 A 05/17/2027		3.40%	2,556.63	0.00	2,556.63	0.00
Coupon	03/16/2024	362554AC1	0.00	GMCAR 2021-4 A3 0.68 09/16/2026		0.68%	89.21	0.00	89.21	0.00
Coupon	03/16/2024	380146AC4	0.00	GMCAR 2022-1 A3 1.23 11/16/2026		1.26%	166.01	0.00	166.01	0.00
Coupon	03/16/2024	36265WAD5	0.00	GMCAR 2022-3 A3 3.64 04/16/2027		3.64%	970.67	0.00	970.67	0.00
Coupon	03/18/2024	808513BN4	0.00	CHARLES SCHWAB CORP 0.75 03/18/2024		0.75%	2,156.25	0.00	2,156.25	0.00
Coupon	03/18/2024	43815PAC3	0.00	HAROT 2022-2 A3 3.73 07/20/2026		3.73%	1,134.54	0.00	1,134.54	0.00
Coupon	03/20/2024	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	03/20/2024	36269FAD8	0.00	GMALT 2024-1 A3 5.09 03/22/2027		5.09%	2,251.62	0.00	2,251.62	0.00
Coupon	03/21/2024	43813GAC5	0.00	HAROT 2021-1 A3 0.27 04/21/2025		0.27%	5.51	0.00	5.51	0.00
Coupon	03/21/2024	43815GAC3	0.00	HAROT 2021-4 A3 0.88 01/21/2026		0.89%	143.47	0.00	143.47	0.00
Coupon	03/22/2024	3133EPWK7	0.00	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.5 09/22/2028		4.71%	45,000.00	0.00	45,000.00	0.00

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Coupon	03/23/2024	4581X0DZ8	0.00	INTER-AMERICAN DEVELOPMENT BANK 0.5 09/23/2024		0.52%	3,962.50	0.00	3,962.50	0.00
Coupon	03/25/2024	05601XAC3	0.00	BMWLT 2022-1 A3 1.03 03/25/2025		1.10%	19.06	0.00	19.06	0.00
Coupon	03/25/2024	05602RAD3	0.00	BMWOT 2022-A A3 3.21 08/25/2026		3.21%	797.71	0.00	797.71	0.00
Coupon	03/25/2024	05593AAC3	0.00	BMWLT 2023-1 A3 5.16 11/25/2025		5.16%	666.50	0.00	666.50	0.00
Coupon	03/31/2024	9128285C0	0.00	UNITED STATES TREASURY 3.0 09/30/2025		2.90%	48,750.00	0.00	48,750.00	0.00
Coupon	03/31/2024	9128286L9	0.00	UNITED STATES TREASURY 2.25 03/31/2026		3.74%	28,125.00	0.00	28,125.00	0.00
Coupon	03/31/2024	912828ZF0	0.00	UNITED STATES TREASURY 0.5 03/31/2025		0.54%	5,000.00	0.00	5,000.00	0.00
Coupon	03/31/2024	91282CEF4	0.00	UNITED STATES TREASURY 2.5 03/31/2027		4.02%	31,250.00	0.00	31,250.00	0.00
Coupon	03/31/2024	91282CFM8	0.00	UNITED STATES TREASURY 4.125 09/30/2027		4.19%	33,000.00	0.00	33,000.00	0.00
Total Coupon			0.00				418,819.89	0.00	418,819.89	0.00
Custody Fee	03/26/2024	CCYUSD	(318.00)	Cash		0.00%	(318.00)	0.00	(318.00)	0.00
Total Custody Fee			(318.00)				(318.00)	0.00	(318.00)	0.00
Dividend	03/31/2024	31846V567	0.00	FIRST AMER:GVT OBLG Z		5.19%	9,146.55	0.00	9,146.55	0.00
Total Dividend			0.00				9,146.55	0.00	9,146.55	0.00
Principal Paydown	03/01/2024	3137BTUM1	1,913.25	FHMS K-061 A2 3.347 11/25/2026		4.69%	1,913.25	--	1,913.25	68.69
Principal Paydown	03/15/2024	89240BAC2	29,253.85	TAOT 2021-A A3 0.26 05/15/2025		0.26%	29,253.85	--	29,253.85	5.43
Principal Paydown	03/15/2024	47788UAC6	9,285.04	JDOT 2021 A3 0.36 09/15/2025		0.36%	9,285.04	--	9,285.04	1.79
Principal Paydown	03/15/2024	44933LAC7	18,277.98	HART 2021-A A3 0.38 09/15/2025		0.38%	18,277.98	--	18,277.98	1.93
Principal Paydown	03/15/2024	44934KAC8	41,516.05	HART 2021-B A3 0.38 01/15/2026		0.38%	41,516.05	--	41,516.05	9.16

TRANSACTION LEDGER



City of Murrieta | Account | As of March 31, 2024

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Principal Paydown	03/15/2024	47789QAC4	18,564.99	JDOT 2021-B A3 0.52 03/16/2026		0.52%	18,564.99	--	18,564.99	1.66
Principal Paydown	03/15/2024	47787JAC2	14,963.16	JDOT 2022 A3 0.36 09/15/2026		2.33%	14,963.16	--	14,963.16	3.30
Principal Paydown	03/16/2024	362554AC1	11,383.80	GMCAR 2021-4 A3 0.68 09/16/2026		0.68%	11,383.80	--	11,383.80	0.29
Principal Paydown	03/16/2024	380146AC4	10,484.54	GMCAR 2022-1 A3 1.23 11/16/2026		1.26%	10,484.54	--	10,484.54	0.91
Principal Paydown	03/21/2024	43813GAC5	8,197.03	HAROT 2021-1 A3 0.27 04/21/2025		0.27%	8,197.03	--	8,197.03	0.16
Principal Paydown	03/21/2024	43815GAC3	16,341.29	HAROT 2021-4 A3 0.88 01/21/2026		0.89%	16,341.29	--	16,341.29	3.45
Principal Paydown	03/25/2024	05601XAC3	20,795.85	BMWLT 2022-1 A3 1.03 03/25/2025		1.10%	20,795.85	--	20,795.85	3.12
Principal Paydown	03/25/2024	05602RAD3	20,220.12	BMWOT 2022-A A3 3.21 08/25/2026		3.21%	20,220.12	--	20,220.12	1.06
Total Principal Paydown			221,196.95				221,196.95	--	221,196.95	100.93
TOTAL OTHER TRANSACTIONS			220,878.95				648,845.39	0.00	648,845.39	100.93



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	01/02/2024	31846V567	401.34	First American Govt Obligation MMKT Class-Z	1.000	5.23%	401.34	0.00	401.34	0.00
Purchase	01/09/2024	31846V567	2,500,000.00	First American Govt Obligation MMKT Class-Z	1.000	5.23%	2,500,000.00	0.00	2,500,000.00	0.00
Purchase	01/17/2024	912797GB7	2,750,000.00	US Treasury Bill 4.993% Due 7/11/2024	97.559	5.19%	2,682,875.25	0.00	2,682,875.25	0.00
Subtotal			5,250,401.34				5,183,276.59	0.00	5,183,276.59	0.00
TOTAL ACQUISITIONS			5,250,401.34				5,183,276.59	0.00	5,183,276.59	0.00
DISPOSITIONS										
Sale	01/17/2024	31846V567	2,682,875.25	First American Govt Obligation MMKT Class-Z	1.000	5.23%	2,682,875.25	0.00	2,682,875.25	0.00
Subtotal			2,682,875.25				2,682,875.25	0.00	2,682,875.25	0.00
Maturity	01/09/2024	912797HY6	2,500,000.00	US Treasury Bill 5.313% Due 1/9/2024	100.000		2,456,835.94	43,164.06	2,500,000.00	0.00
Subtotal			2,500,000.00				2,456,835.94	43,164.06	2,500,000.00	0.00
TOTAL DISPOSITIONS			5,182,875.25				5,139,711.19	43,164.06	5,182,875.25	0.00
OTHER TRANSACTIONS										
Dividend	01/02/2024	31846V567	255,264.98	First American Govt Obligation MMKT Class-Z	0.000		401.34	0.00	401.34	0.00
Subtotal			255,264.98				401.34	0.00	401.34	0.00
TOTAL OTHER TRANSACTIONS			255,264.98				401.34	0.00	401.34	0.00

TRANSACTION LEDGER



Murrieta Liquidity | Account | As of February 29, 2024

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	02/02/2024	31846V567	2,866.96	FIRST AMER:GVT OBLG Z	1.000	5.20%	(2,866.96)	0.00	(2,866.96)	0.00
Total Purchase			2,866.96				(2,866.96)	0.00	(2,866.96)	0.00
TOTAL ACQUISITIONS			2,866.96				(2,866.96)	0.00	(2,866.96)	0.00
OTHER TRANSACTIONS										
Dividend	02/29/2024	31846V567	0.00	FIRST AMER:GVT OBLG Z		5.19%	299.52	0.00	299.52	0.00
Total Dividend			0.00				299.52	0.00	299.52	0.00
TOTAL OTHER TRANSACTIONS			0.00				299.52	0.00	299.52	0.00

TRANSACTION LEDGER

Murrieta Liquidity | Account | As of March 31, 2024

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	03/04/2024	31846V567	299.52	FIRST AMER:GVT OBLG Z	1.000	5.17%	(299.52)	0.00	(299.52)	0.00
Purchase	03/07/2024	31846V567	33,066.49	FIRST AMER:GVT OBLG Z	1.000	5.17%	(33,066.49)	0.00	(33,066.49)	0.00
Purchase	03/07/2024	912797HT7	2,500,000.00	UNITED STATES TREASURY 06/06/2024	98.677	5.39%	(2,466,933.51)	0.00	(2,466,933.51)	0.00
Total Purchase			2,533,366.01				(2,500,299.52)	0.00	(2,500,299.52)	0.00
TOTAL ACQUISITIONS			2,533,366.01				(2,500,299.52)	0.00	(2,500,299.52)	0.00
DISPOSITIONS										
Maturity	03/07/2024	912797GQ4	(2,500,000.00)	UNITED STATES TREASURY 03/07/2024	100.000	0.00%	2,500,000.00	0.00	2,500,000.00	64,379.34
Total Maturity			(2,500,000.00)				2,500,000.00	0.00	2,500,000.00	64,379.34
TOTAL DISPOSITIONS			(2,500,000.00)				2,500,000.00	0.00	2,500,000.00	64,379.34
OTHER TRANSACTIONS										
Dividend	03/31/2024	31846V567	0.00	FIRST AMER:GVT OBLG Z		5.20%	439.18	0.00	439.18	0.00
Total Dividend			0.00				439.18	0.00	439.18	0.00
TOTAL OTHER TRANSACTIONS			0.00				439.18	0.00	439.18	0.00

Important Disclosures

As of March 31, 2024

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Ratings information have been provided by Moody's, S&P and Fitch through data feeds we believe to be reliable as of the date of this statement, however we cannot guarantee its accuracy.

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

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

ICE BofA 1-3 Yr US Treasury Index

The ICE BofA 1-3 Year US Treasury Index tracks the performance of US dollar-denominated sovereign debt publicly issued by the US government in its domestic market. Qualifying securities must have at least one year remaining term to final maturity and less than three years remaining term to final maturity, a fixed coupon schedule, and a minimum amount outstanding of \$1 billion. Qualifying securities must have at least 18 months to final maturity at the time of issuance.