



City of Murrieta - Account

MONTHLY ACCOUNT STATEMENT

AUGUST 1, 2023 THROUGH AUGUST 31, 2023

Chandler Team:

Custodian

CHANDLER ASSET MANAGEMENT

chandlerasset.com

Information contained herein is confidential. We urge you to compare this statement to the one you receive from your qualified custodian. Please see Important Disclosures.

Portfolio Summary

As of August 31, 2023



PORTFOLIO CHARACTERISTICS

Average Modified Duration	1.70
Average Coupon	2.21%
Average Purchase YTM	2.39%
Average Market YTM	5.14%
Average S&P/Moody Rating	AA/Aa1
Average Final Maturity	1.94 yrs
Average Life	1.82 yrs

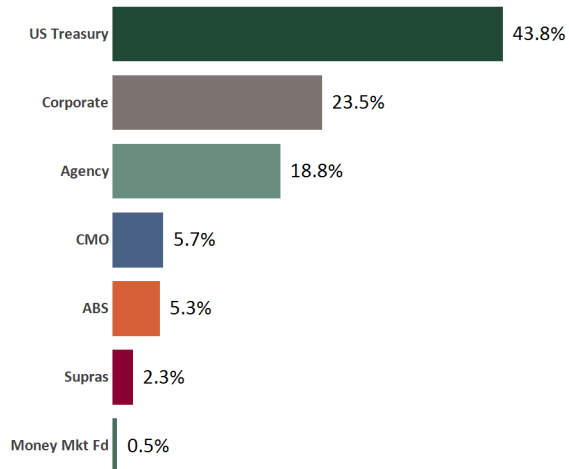
ACCOUNT SUMMARY

	Beg. Values as of 7/31/23	End Values as of 8/31/23
Market Value	119,163,943	119,576,185
Accrued Interest	564,247	561,205
Total Market Value	119,728,190	120,137,390
Income Earned	207,312	221,155
Cont/WD		-318
Par	123,862,127	124,052,066
Book Value	123,037,992	123,146,537
Cost Value	123,037,992	123,146,537

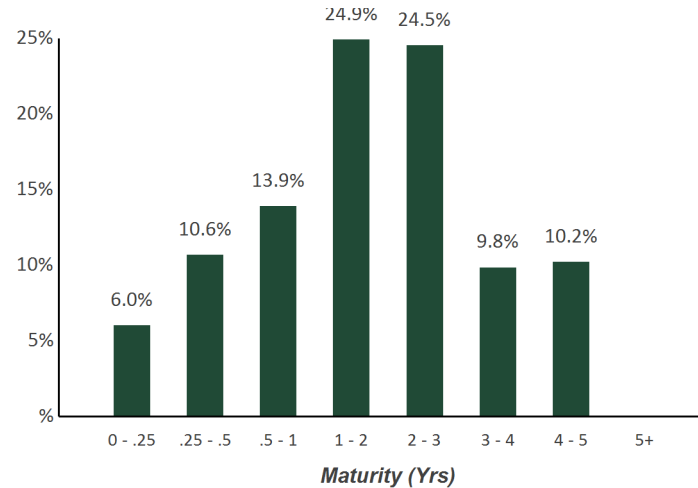
TOP ISSUERS

Government of United States	43.8%
Federal Home Loan Mortgage Corp	8.2%
Federal Home Loan Bank	7.0%
Federal Farm Credit Bank	6.9%
Federal National Mortgage Assoc	2.5%
Microsoft	1.5%
Caterpillar Inc	1.5%
Deere & Company	1.3%
Total	72.7%

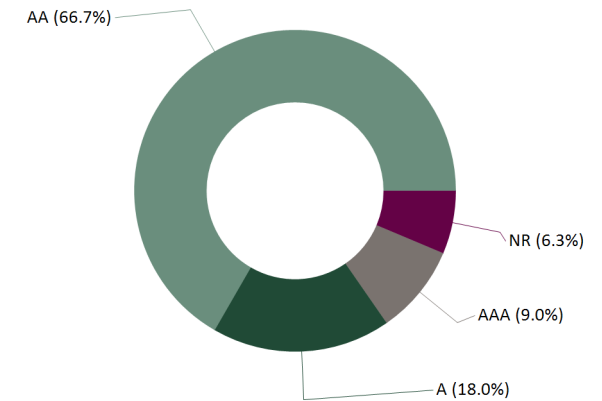
SECTOR ALLOCATION



MATURITY DISTRIBUTION



CREDIT QUALITY (S&P)



PERFORMANCE REVIEW

TOTAL RATE OF RETURN	1M	3M	YTD	1YR	Annualized				
					2YRS	3YRS	5YRS	10YRS	1/31/2020
City of Murrieta	0.34%	0.55%	2.23%	2.02%	-0.82%	-0.45%	N/A	N/A	0.32%
ICE BofA 1-3 Yr US Treasury Index	0.39%	0.26%	1.73%	1.27%	-1.31%	-0.82%	N/A	N/A	-0.01%

Statement of Compliance

As of August 31, 2023



City of Murrieta

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 sunsetting 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
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.	<i>Complies</i>
Local Agency Investment Fund (LAIF)	Maximum amount permitted by LAIF, pursuant to California Government Code; Not used by investment adviser	<i>Complies</i>
Repurchase Agreements	20% max; 1 year max maturity; 102% collateralized; Not used by investment adviser	<i>Complies</i>
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	<i>Complies</i>
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	<i>Complies</i>



BOOK VALUE RECONCILIATION		
BEGINNING BOOK VALUE		\$123,037,991.52
<u>Acquisition</u>		
+ Security Purchases	\$5,127,829.93	
+ Money Market Fund Purchases	\$5,552,171.66	
+ Money Market Contributions	\$2,377,288.85	
+ Security Contributions	\$0.00	
+ Security Transfers	\$0.00	
Total Acquisitions		\$13,057,290.44
<u>Dispositions</u>		
- Security Sales	\$3,053,935.80	
- Money Market Fund Sales	\$5,137,593.82	
- MMF Withdrawals	\$2,377,606.85	
- Security Withdrawals	\$0.00	
- Security Transfers	\$0.00	
- Other Dispositions	\$0.00	
- Maturities	\$1,880,000.00	
- Calls	\$0.00	
- Principal Paydowns	\$384,320.70	
Total Dispositions		\$12,833,457.17
<u>Amortization/Accretion</u>		
+/- Net Accretion	\$45.82	
		\$45.82
<u>Gain/Loss on Dispositions</u>		
+/- Realized Gain/Loss	(\$115,333.50)	
		(\$115,333.50)
ENDING BOOK VALUE		\$123,146,537.11

CASH TRANSACTION SUMMARY		
BEGINNING BALANCE		\$221,560.33
<u>Acquisition</u>		
Contributions	\$2,377,288.85	
Security Sale Proceeds	\$3,053,935.80	
Accrued Interest Received	\$1,883.89	
Interest Received	\$230,673.75	
Dividend Received	\$1,357.52	
Principal on Maturities	\$1,880,000.00	
Interest on Maturities	\$0.00	
Calls/Redemption (Principal)	\$0.00	
Interest from Calls/Redemption	\$0.00	
Principal Paydown	\$384,320.70	
Total Acquisitions	\$7,929,460.51	
<u>Dispositions</u>		
Withdrawals	\$2,377,606.85	
Security Purchase	\$5,127,829.93	
Accrued Interest Paid	\$9,763.89	
Total Dispositions	\$7,515,200.67	
ENDING BOOK VALUE		\$635,820.17

Holdings Report

As of August 31, 2023



CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
ABS									
89237VAB5	Toyota Auto Receivables Trust 2020-C A3 0.44% Due 10/15/2024	24,269.80	07/21/2020 0.44%	24,267.94 24,267.94	99.65 6.90%	24,185.70 4.75	0.02% (82.24)	Aaa / AAA NR	1.13 0.05
36262XAC8	GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024	302,993.27	08/10/2021 0.39%	302,989.15 302,989.15	99.11 6.07%	300,311.48 36.11	0.25% (2,677.67)	NR / AAA AAA	1.14 0.15
47787NAC3	John Deere Owner Trust 2020-B A3 0.51% Due 11/15/2024	10,699.82	07/14/2020 0.52%	10,698.19 10,698.19	99.61 6.34%	10,657.97 2.43	0.01% (40.22)	Aaa / NR AAA	1.21 0.07
58769KAD6	Mercedes-Benz Auto Lease Trust 2021-B A3 0.4% Due 11/15/2024	239,027.62	06/22/2021 0.40%	239,009.58 239,009.58	98.86 5.84%	236,302.71 42.49	0.20% (2,706.87)	NR / AAA AAA	1.21 0.21
09690AAC7	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	86,096.34	09/08/2021 0.34%	86,087.45 86,087.45	99.23 5.88%	85,434.52 4.74	0.07% (652.93)	Aaa / NR AAA	1.32 0.14
89236XAC0	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	50,956.20	10/06/2020 0.36%	50,946.71 50,946.71	99.29 6.19%	50,595.37 7.93	0.04% (351.34)	NR / AAA AAA	1.38 0.12
05601XAC3	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 3/25/2025	206,924.61	01/11/2022 1.11%	206,893.67 206,893.67	98.67 5.94%	204,171.06 37.94	0.17% (2,722.61)	NR / AAA AAA	1.57 0.27
43813GAC5	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025	79,845.98	02/17/2021 0.27%	79,844.52 79,844.52	98.13 5.87%	78,350.62 5.99	0.07% (1,493.90)	Aaa / NR AAA	1.64 0.33
89240BAC2	Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025	291,265.96	02/02/2021 0.27%	291,211.90 291,211.90	98.09 6.22%	285,709.19 33.66	0.24% (5,502.71)	Aaa / NR AAA	1.71 0.32
47788UAC6	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	169,423.26	03/02/2021 0.37%	169,390.70 169,390.70	97.45 6.14%	165,109.75 27.11	0.14% (4,280.95)	Aaa / NR AAA	2.04 0.44
44933LAC7	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	208,790.10	04/20/2021 0.38%	208,768.13 208,768.13	97.81 5.87%	204,215.51 35.26	0.17% (4,552.62)	NR / AAA AAA	2.04 0.40
05593AAC3	BMW Vehicle Lease Trust 2023-1 A3 5.16% Due 11/25/2025	155,000.00	02/07/2023 5.22%	154,996.31 154,996.31	99.34 5.81%	153,982.58 133.30	0.13% (1,013.73)	Aaa / AAA NR	2.24 1.10
44934KAC8	Hyundai Auto Receivables Trust 2021-B A3 0.38% Due 1/15/2026	597,562.92	07/20/2021 0.39%	597,431.04 597,431.04	97.12 5.91%	580,344.74 100.92	0.48% (17,086.30)	NR / AAA AAA	2.38 0.52

Holdings Report

As of August 31, 2023



CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
ABS									
43815GAC3	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	302,241.44	11/16/2021 0.89%	302,177.74 302,177.74	96.23 6.20%	290,857.21 73.88	0.24% (11,320.53)	Aaa / NR AAA	2.39 0.71
47789QAC4	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	322,473.91	07/13/2021 0.52%	322,445.15 322,445.15	96.42 5.86%	310,919.02 74.53	0.26% (11,526.13)	Aaa / NR AAA	2.54 0.67
43815PAC3	Honda Auto Receivables 2022-2 A3 3.73% Due 7/20/2026	365,000.00	08/15/2022 3.76%	364,978.25 364,978.25	97.59 5.59%	356,196.20 491.63	0.30% (8,782.05)	NR / AAA AAA	2.89 1.32
05602RAD3	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026	350,000.00	05/10/2022 3.23%	349,981.80 349,981.80	97.47 5.83%	341,148.50 187.25	0.28% (8,833.30)	Aaa / AAA NR	2.99 0.98
362554AC1	GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026	228,674.90	10/13/2021 0.68%	228,669.08 228,669.08	95.84 6.19%	219,170.49 64.79	0.18% (9,498.59)	Aaa / AAA NR	3.05 0.75
47787JAC2	John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026	410,000.00	03/10/2022 2.34%	409,909.31 409,909.31	96.82 5.91%	396,946.01 422.76	0.33% (12,963.30)	Aaa / NR AAA	3.05 0.89
380146AC4	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	215,000.00	01/11/2022 1.27%	214,981.32 214,981.32	96.06 5.99%	206,518.25 112.88	0.17% (8,463.07)	NR / AAA AAA	3.21 0.84
379929AD4	GM Financial Auto Leasing 2023-3 A3 5.38% Due 11/20/2026	280,000.00	08/08/2023 5.45%	279,966.43 279,966.43	99.97 5.46%	279,923.56 627.67	0.23% (42.87)	NR / AAA AAA	3.22 1.82
36265WAD5	GM Financial Securitized Auto 2022-3 A3 3.64% Due 4/16/2027	320,000.00	07/06/2022 3.67%	319,997.79 319,997.79	97.52 5.53%	312,069.76 485.33	0.26% (7,928.03)	Aaa / NR AAA	3.63 1.34
02582JIT8	American Express Credit Trust 2022-2 A 3.39% Due 5/17/2027	905,000.00	05/17/2022 3.42%	904,799.81 904,799.81	96.75 5.46%	875,561.26 1,363.53	0.73% (29,238.55)	NR / AAA AAA	3.71 1.60
92348KAV5	Verizon Master Trust 2022-5 A1A 3.72% Due 7/20/2027	415,000.00	08/02/2022 3.75%	414,981.74 414,981.74	99.17 5.09%	411,540.98 471.72	0.34% (3,440.76)	NR / AAA AAA	3.89 0.93
Total ABS		6,536,246.13	2.06%	6,535,423.71 6,535,423.71	5.79%	6,380,222.44 4,848.60	5.31% (155,201.27)	Aaa / AAA AAA	2.70 0.87
AGENCY									
3135G0U43	FNMA Note 2.875% Due 9/12/2023	1,000,000.00	06/26/2019 1.86%	1,040,880.00 1,040,880.00	99.92 5.38%	999,213.00 13,496.53	0.84% (41,667.00)	Aaa / AA+ AA+	0.03 0.03
3137EAEY1	FHLMC Note 0.125% Due 10/16/2023	1,575,000.00	10/14/2020 0.25%	1,569,125.25 1,569,125.25	99.38 5.09%	1,565,283.83 738.28	1.30% (3,841.42)	Aaa / AA+ AA+	0.13 0.12

Holdings Report

As of August 31, 2023



CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
AGENCY									
3133EHN25	FFCB Note 2.2% Due 11/1/2023	2,000,000.00	06/20/2019 1.83%	2,031,280.00 2,031,280.00	99.42 5.65%	1,988,474.00 14,666.67	1.67% (42,806.00)	Aaa / AA+ AA+	0.17 0.17
3137EAF2	FHLMC Note 0.25% Due 12/4/2023	1,465,000.00	12/02/2020 0.28%	1,463,549.65 1,463,549.65	98.55 5.95%	1,443,753.11 885.10	1.20% (19,796.54)	Aaa / AA+ AA+	0.26 0.25
3133EKM1	FFCB Note 2.23% Due 2/23/2024	2,000,000.00	07/16/2019 1.97%	2,022,820.00 2,022,820.00	98.48 5.50%	1,969,500.00 991.11	1.64% (53,320.00)	Aaa / AA+ AA+	0.48 0.47
3130A1X2	FHLB Note 2.875% Due 6/14/2024	2,000,000.00	09/13/2019 1.76%	2,101,140.00 2,101,140.00	98.13 5.33%	1,962,530.00 12,298.61	1.64% (138,610.00)	Aaa / AA+ NR	0.79 0.76
3135G0V75	FNMA Note 1.75% Due 7/2/2024	2,000,000.00	10/21/2019 1.66%	2,007,660.00 2,007,660.00	96.95 5.53%	1,938,926.00 5,736.11	1.62% (68,734.00)	Aaa / AA+ AA+	0.84 0.81
3130AQF40	FHLB Note 1% Due 12/20/2024	1,400,000.00	12/21/2021 1.03%	1,398,768.00 1,398,768.00	94.71 5.25%	1,325,905.00 2,761.11	1.11% (72,863.00)	Aaa / AA+ AAA	1.31 1.26
3133ENKS8	FFCB Note 1.125% Due 1/6/2025	755,000.00	01/06/2022 1.20%	753,301.25 753,301.25	94.66 5.28%	714,710.94 1,297.66	0.60% (38,590.31)	Aaa / AA+ AA+	1.35 1.30
3133ENPG9	FFCB Note 1.75% Due 2/14/2025	1,200,000.00	02/25/2022 1.82%	1,197,456.00 1,197,456.00	95.31 5.14%	1,143,721.20 991.67	0.95% (53,734.80)	Aaa / AA+ AA+	1.46 1.40
3130AWLZ1	FHLB Note 4.75% Due 6/12/2026	2,000,000.00	08/16/2023 4.78%	1,998,620.00 1,998,620.00	100.30 4.63%	2,006,016.00 13,458.33	1.68% 7,396.00	Aaa / AA+ AA+	2.78 2.56
3133EPSW6	FFCB Note 4.5% Due 8/14/2026	2,405,000.00	08/09/2023 4.58%	2,399,468.50 2,399,468.50	99.67 4.62%	2,397,101.98 5,110.63	2.00% (2,366.52)	Aaa / AA+ NR	2.96 2.70
3130AVVX7	FHLB Note 3.75% Due 6/9/2028	1,120,000.00	06/07/2023 4.00%	1,107,243.20 1,107,243.20	97.52 4.33%	1,092,206.08 13,766.67	0.92% (15,037.12)	Aaa / AA+ NR	4.78 4.26
3130AWC24	FHLB Note 4% Due 6/9/2028	2,000,000.00	07/06/2023 4.49%	1,956,940.00 1,956,940.00	98.80 4.28%	1,975,978.00 20,000.00	1.66% 19,038.00	Aaa / AA+ NR	4.78 4.26
Total Agency		22,920,000.00	2.42%	23,048,251.85 23,048,251.85	5.12%	22,523,319.14 106,198.48	18.84% (524,932.71)	Aaa / AA+ AA+	1.64 1.50
CMO									
3137BM7C4	FHLMC K051 A2 3.308% Due 9/25/2025	1,223,000.00	06/23/2022 3.33%	1,220,420.23 1,220,420.23	96.27 5.30%	1,177,371.09 3,371.40	0.98% (43,049.14)	NR / NR AAA	2.07 1.81
3137BSP72	FHLMC K058 A2 2.653% Due 8/25/2026	2,000,000.00	02/09/2023 4.35%	1,890,546.88 1,890,546.88	93.54 5.02%	1,870,898.00 4,421.67	1.56% (19,648.88)	NR / NR AAA	2.99 2.75

Holdings Report

As of August 31, 2023



CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
CMO									
3137BTUM1	FHLMC K061 A2 3.347% Due 11/25/2026	900,000.00	09/22/2022 4.37%	867,691.41 867,691.41	94.91 5.13%	854,167.50 2,510.25	0.71% (13,523.91)	NR / NR AAA	3.24 2.82
3137BVZ82	FHLMC K063 3.43% Due 1/25/2027	862,000.00	Various 4.09%	839,600.51 839,600.51	95.23 5.00%	820,856.74 2,463.89	0.69% (18,743.77)	NR / NR AAA	3.41 3.00
3137F1G44	FHLMC K065 A2 3.243% Due 4/25/2027	1,000,000.00	09/19/2022 4.08%	965,468.75 965,468.75	94.35 4.97%	943,536.00 2,702.50	0.79% (21,932.75)	NR / NR AAA	3.65 3.27
3137FBU79	FHLMC K069 A2 3.187% Due 9/25/2027	1,250,000.00	05/18/2023 4.65%	1,200,732.43 1,200,732.43	93.76 4.93%	1,172,022.50 3,319.79	0.98% (28,709.93)	NR / AAA NR	4.07 3.60
Total CMO		7,235,000.00	4.16%	6,984,460.21 6,984,460.21	5.06%	6,838,851.83 18,789.50	5.71% (145,608.38)	NR / AAA AAA	3.19 2.84
CORPORATE									
717081EN9	Pfizer Inc. Callable Note Cont 8/15/2023 3.2% Due 9/15/2023	1,250,000.00	06/26/2019 2.24%	1,298,250.00 1,298,250.00	99.93 5.05%	1,249,067.50 18,444.44	1.06% (49,182.50)	A1 / A+ A	0.04 0.04
24422EVN6	John Deere Capital Corp Note 0.45% Due 1/17/2024	865,000.00	03/01/2021 0.47%	864,385.85 864,385.85	98.17 5.38%	849,187.80 475.75	0.71% (15,198.05)	A2 / A A+	0.38 0.37
69371RR24	Paccar Financial Corp Note 0.35% Due 2/2/2024	795,000.00	01/28/2021 0.39%	794,077.80 794,077.80	97.89 5.49%	778,248.56 224.15	0.65% (15,829.24)	A1 / A+ NR	0.42 0.41
594918BX1	Microsoft Callable Note Cont 12/6/2023 2.875% Due 2/6/2024	1,850,000.00	07/18/2019 2.07%	1,914,361.50 1,914,361.50	98.96 5.34%	1,830,686.00 3,693.58	1.53% (83,675.50)	Aaa / AAA NR	0.44 0.42
166764BT6	Chevron Corp Callable Note Cont 1/3/2024 2.895% Due 3/3/2024	900,000.00	11/04/2019 1.94%	935,334.00 935,334.00	98.66 5.62%	887,932.80 12,882.75	0.75% (47,401.20)	Aa2 / AA- NR	0.51 0.48
808513BN4	Charles Schwab Corp Callable Note Cont 2/18/2024 0.75% Due 3/18/2024	575,000.00	03/16/2021 0.77%	574,712.50 574,712.50	97.36 5.72%	559,824.60 1,952.60	0.47% (14,887.90)	A2 / A- A	0.55 0.53
023135BW5	Amazon.com Inc Note 0.45% Due 5/12/2024	805,000.00	05/10/2021 0.50%	803,824.70 803,824.70	96.67 5.38%	778,166.13 1,096.81	0.65% (25,658.57)	A1 / AA AA-	0.70 0.68
91324PEB4	United Health Group Inc Callable Note Cont 5/15/2022 0.55% Due 5/15/2024	425,000.00	11/08/2021 0.78%	422,560.50 422,560.50	96.57 5.57%	410,436.10 688.26	0.34% (12,124.40)	A2 / A+ A	0.71 0.69
24422EVQ9	John Deere Capital Corp Note 0.45% Due 6/7/2024	760,000.00	06/07/2021 0.49%	759,050.00 759,050.00	96.27 5.49%	731,642.12 798.00	0.61% (27,407.88)	A2 / A A+	0.77 0.75

Holdings Report

As of August 31, 2023



CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
CORPORATE									
06051GJY6	Bank of America Corp Callable Note Cont 6/14/2023 5.47% Due 6/14/2024	960,000.00	06/07/2021 2.14%	960,064.00 960,064.00	99.68 5.92%	956,951.04 11,523.46	0.81% (3,112.96)	A1 / A- AA-	0.79 0.04
89236TJH9	Toyota Motor Credit Corp Note 0.5% Due 6/18/2024	1,140,000.00	06/15/2021 0.54%	1,138,643.40 1,138,643.40	96.06 5.63%	1,095,046.38 1,155.83	0.91% (43,597.02)	A1 / A+ A+	0.80 0.77
79466LAG9	Salesforce.com Inc Callable Note Cont 7/15/2022 0.625% Due 7/15/2024	200,000.00	06/29/2021 0.64%	199,898.00 199,898.00	95.88 5.53%	191,760.80 159.72	0.16% (8,137.20)	A2 / A+ NR	0.87 0.85
91159HHX1	US Bancorp Callable Note Cont 6/28/2024 2.4% Due 7/30/2024	1,000,000.00	11/09/2021 0.85%	1,041,550.00 1,041,550.00	97.06 5.73%	970,618.00 2,066.67	0.81% (70,932.00)	A3 / A A	0.92 0.89
69371RR40	Paccar Financial Corp Note 0.5% Due 8/9/2024	245,000.00	08/03/2021 0.52%	244,867.70 244,867.70	95.48 5.51%	233,920.86 74.86	0.19% (10,946.84)	A1 / A+ NR	0.94 0.91
78016EYM3	Royal Bank of Canada Note 1.6% Due 1/21/2025	1,000,000.00	01/12/2022 1.60%	1,000,000.00 1,000,000.00	94.80 5.54%	947,980.00 1,777.78	0.79% (52,020.00)	A1 / A AA-	1.39 1.34
06406RBC0	Bank of NY Mellon Corp Callable Note Cont 3/25/2025 3.35% Due 4/25/2025	900,000.00	04/19/2022 3.35%	899,874.00 899,874.00	96.40 5.66%	867,617.10 10,552.50	0.73% (32,256.90)	A1 / A AA-	1.65 1.56
14913R2V8	Caterpillar Financial Service Note 3.4% Due 5/13/2025	480,000.00	05/10/2022 3.44%	479,390.40 479,390.40	96.88 5.34%	465,015.36 4,896.00	0.39% (14,375.04)	A2 / A A+	1.70 1.61
438516CB0	Honeywell Intl Callable Note Cont 5/1/2025 1.35% Due 6/1/2025	1,000,000.00	03/09/2022 2.31%	970,280.00 970,280.00	93.73 5.14%	937,290.00 3,375.00	0.78% (32,990.00)	A2 / A A	1.75 1.69
89115A2A9	Toronto-Dominion Bank Note 3.766% Due 6/6/2025	1,000,000.00	06/02/2022 3.70%	1,001,830.00 1,001,830.00	97.08 5.53%	970,750.00 8,891.94	0.82% (31,080.00)	A1 / A NR	1.77 1.66
63743HFE7	National Rural Utilities Note 3.45% Due 6/15/2025	1,105,000.00	Various 3.61%	1,099,973.65 1,099,973.65	96.42 5.58%	1,065,397.91 8,048.09	0.89% (34,575.74)	A2 / A- A	1.79 1.69
14913R2Z9	Caterpillar Financial Service Note 3.65% Due 8/12/2025	1,375,000.00	08/08/2022 3.69%	1,373,336.25 1,373,336.25	97.12 5.23%	1,335,339.50 2,648.78	1.11% (37,996.75)	A2 / A A+	1.95 1.85
26442UAA2	Duke Energy Progress LLC Callable Note Cont 5/15/25 3.25% Due 8/15/2025	1,000,000.00	06/23/2022 3.57%	990,710.00 990,710.00	96.30 5.26%	963,024.00 1,444.44	0.80% (27,686.00)	Aa3 / A NR	1.96 1.86
437076CR1	Home Depot Callable Note Cont 8/15/2025 4% Due 9/15/2025	1,000,000.00	09/14/2022 4.13%	996,380.00 996,380.00	97.91 5.09%	979,141.00 18,444.44	0.83% (17,239.00)	A2 / A A	2.04 1.89

Holdings Report

As of August 31, 2023



CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
CORPORATE									
023135CN4	Amazon.com Inc Note 4.6% Due 12/1/2025	425,000.00	11/29/2022 4.60%	424,974.50 424,974.50	99.25 4.95%	421,814.20 4,887.50	0.36% (3,160.30)	A1 / AA AA-	2.25 2.09
857477BR3	State Street Bank Callable Note Cont 2/6/2025 1.746% Due 2/6/2026	335,000.00	02/02/2022 3.04%	335,000.00 335,000.00	94.49 5.80%	316,555.57 406.19	0.26% (18,444.43)	A1 / A AA-	2.44 1.38
037833BY5	Apple Inc Callable Note Cont 11/23/2025 3.25% Due 2/23/2026	1,000,000.00	02/22/2023 4.72%	959,390.00 959,390.00	96.15 4.92%	961,520.00 722.22	0.80% 2,130.00	Aaa / AA+ NR	2.48 2.34
57629W6F2	Mass Mutual Global funding Note 4.5% Due 4/10/2026	750,000.00	04/04/2023 4.52%	749,482.50 749,482.50	98.21 5.24%	736,545.75 13,031.25	0.62% (12,936.75)	Aa3 / AA+ AA+	2.61 2.38
58989V2F0	Met Tower Global Funding Note 5.4% Due 6/20/2026	1,000,000.00	06/12/2023 5.38%	1,000,440.00 1,000,440.00	99.80 5.47%	998,044.00 10,650.00	0.84% (2,396.00)	Aa3 / AA- AA-	2.81 2.54
61747YET8	Morgan Stanley Callable Note Cont 7/17/2025 4.679% Due 7/17/2026	1,000,000.00	09/14/2022 5.44%	994,030.00 994,030.00	97.91 5.86%	979,093.00 5,718.78	0.82% (14,937.00)	A1 / A- A+	2.88 1.76
69371RS56	Paccar Financial Corp Note 5.05% Due 8/10/2026	450,000.00	08/03/2023 5.07%	449,775.00 449,775.00	100.25 4.96%	451,137.15 1,325.63	0.38% 1,362.15	A1 / A+ NR	2.95 2.70
665859AW4	Northern Trust Company Callable Note Cont 4/10/2027 4% Due 5/10/2027	1,000,000.00	09/14/2022 4.23%	990,460.00 990,460.00	96.03 5.19%	960,339.00 12,333.33	0.81% (30,121.00)	A2 / A+ A+	3.69 3.33
74456QBU9	Public Service EI & Gas Callable Note Cont 02/01/28 3.7% Due 5/1/2028	750,000.00	06/22/2023 4.79%	715,005.00 715,005.00	94.86 4.95%	711,421.50 9,250.00	0.60% (3,583.50)	A1 / A NR	4.67 4.16
341081GN1	Florida Power and Light Callable Note Cont 3/15/2028 4.4% Due 5/15/2028	1,500,000.00	05/22/2023 4.64%	1,484,025.00 1,484,025.00	97.82 4.92%	1,467,319.50 18,883.33	1.24% (16,705.50)	Aa2 / A+ AA-	4.71 4.14
Total Corporate		28,840,000.00	2.85%	28,865,936.25 28,865,936.25	5.37%	28,058,833.23 192,524.08	23.52% (807,103.02)	A1 / A+ A+	1.74 1.54

Holdings Report

As of August 31, 2023



CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
MONEY MARKET FUND									
31846V567	First American Govt Obligation MMKT Class-Z	635,820.17	Various 5.21%	635,820.17 635,820.17	1.00 5.21%	635,820.17 0.00	0.53% 0.00	Aaa / AAA AAA	0.00 0.00
Total Money Market Fund		635,820.17	5.21%	635,820.17 635,820.17	5.21%	635,820.17 0.00	0.53% 0.00	Aaa / AAA AAA	0.00 0.00
SUPRANATIONAL									
459058JM6	Intl. Bank Recon & Development Note 0.25% Due 11/24/2023	750,000.00	11/17/2020 0.32%	748,387.50 748,387.50	98.87 5.22%	741,507.75 505.21	0.62% (6,879.75)	Aaa / AAA AAA	0.23 0.23
4581X0DZ8	Inter-American Dev Bank Note 0.5% Due 9/23/2024	1,585,000.00	09/15/2021 0.52%	1,583,827.10 1,583,827.10	94.98 5.43%	1,505,413.98 3,478.19	1.26% (78,413.12)	Aaa / AAA NR	1.07 1.03
459058KT9	Intl. Bank Recon & Development Note 3.5% Due 7/12/2028	500,000.00	07/24/2023 4.26%	483,115.00 483,115.00	96.17 4.38%	480,829.50 2,381.94	0.40% (2,285.50)	Aaa / AAA NR	4.87 4.39
Total Supranational		2,835,000.00	1.11%	2,815,329.60 2,815,329.60	5.19%	2,727,751.23 6,365.34	2.28% (87,578.37)	Aaa / AAA AAA	1.51 1.41
US TREASURY									
91282CBA8	US Treasury Note 0.125% Due 12/15/2023	2,000,000.00	01/06/2021 0.20%	1,995,781.25 1,995,781.25	98.52 5.30%	1,970,468.00 532.79	1.64% (25,313.25)	Aaa / AA+ AA+	0.29 0.29
91282CBE0	US Treasury Note 0.125% Due 1/15/2024	2,000,000.00	01/12/2021 0.24%	1,992,890.63 1,992,890.63	98.09 5.37%	1,961,718.00 326.09	1.63% (31,172.63)	Aaa / AA+ AA+	0.38 0.36
9128285Z9	US Treasury Note 2.5% Due 1/31/2024	2,000,000.00	09/13/2019 1.72%	2,065,631.70 2,065,631.70	98.80 5.45%	1,975,938.00 4,347.83	1.65% (89,693.70)	Aaa / AA+ AA+	0.42 0.41
91282CBR1	US Treasury Note 0.25% Due 3/15/2024	2,000,000.00	06/28/2021 0.40%	1,991,875.00 1,991,875.00	97.29 5.40%	1,945,860.00 2,309.78	1.62% (46,015.00)	Aaa / AA+ AA+	0.54 0.53
91282CBV2	US Treasury Note 0.375% Due 4/15/2024	1,100,000.00	04/28/2021 0.36%	1,100,644.53 1,100,644.53	96.91 5.49%	1,066,012.20 1,566.60	0.89% (34,632.33)	Aaa / AA+ AA+	0.62 0.61
91282CCC3	US Treasury Note 0.25% Due 5/15/2024	1,000,000.00	05/12/2021 0.36%	996,875.00 996,875.00	96.43 5.48%	964,258.00 740.49	0.80% (32,617.00)	Aaa / AA+ AA+	0.71 0.69

Holdings Report

As of August 31, 2023



CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
US TREASURY									
91282CCT6	US Treasury Note 0.375% Due 8/15/2024	2,000,000.00	08/26/2021 0.46%	1,995,234.38 1,995,234.38	95.34 5.45%	1,906,718.00 346.47	1.59% (88,516.38)	Aaa / AA+ AA+	0.96 0.93
91282CCX7	US Treasury Note 0.375% Due 9/15/2024	1,800,000.00	09/10/2021 0.44%	1,796,484.38 1,796,484.38	95.01 5.37%	1,710,210.60 3,118.21	1.43% (86,273.78)	Aaa / AA+ AA+	1.04 1.01
912828YM6	US Treasury Note 1.5% Due 10/31/2024	1,700,000.00	09/24/2021 0.55%	1,749,273.44 1,749,273.44	95.78 5.28%	1,628,214.10 8,592.39	1.36% (121,059.34)	Aaa / AA+ AA+	1.17 1.12
91282CDH1	US Treasury Note 0.75% Due 11/15/2024	2,000,000.00	11/29/2021 0.81%	1,996,328.13 1,996,328.13	94.79 5.26%	1,895,860.00 4,442.93	1.58% (100,468.13)	Aaa / AA+ AA+	1.21 1.17
91282CDN8	US Treasury Note 1% Due 12/15/2024	900,000.00	12/29/2021 0.99%	900,386.72 900,386.72	94.80 5.22%	853,207.20 1,918.03	0.71% (47,179.52)	Aaa / AA+ AA+	1.29 1.25
912828Z52	US Treasury Note 1.375% Due 1/31/2025	2,000,000.00	06/04/2021 0.51%	2,062,500.00 2,062,500.00	94.89 5.16%	1,897,890.00 2,391.30	1.58% (164,610.00)	Aaa / AA+ AA+	1.42 1.37
912828ZC7	US Treasury Note 1.125% Due 2/28/2025	1,200,000.00	02/09/2022 1.59%	1,183,359.38 1,183,359.38	94.32 5.10%	1,131,890.40 37.09	0.94% (51,468.98)	Aaa / AA+ AA+	1.50 1.45
912828ZF0	US Treasury Note 0.5% Due 3/31/2025	2,000,000.00	03/03/2021 0.54%	1,997,031.25 1,997,031.25	93.15 5.06%	1,862,968.00 4,207.65	1.55% (134,063.25)	Aaa / AA+ AA+	1.58 1.54
912828ZL7	US Treasury Note 0.375% Due 4/30/2025	2,000,000.00	04/12/2021 0.66%	1,977,343.75 1,977,343.75	92.67 5.02%	1,853,360.00 2,527.17	1.54% (123,983.75)	Aaa / AA+ AA+	1.67 1.62
912828ZT0	US Treasury Note 0.25% Due 5/31/2025	1,800,000.00	10/14/2021 0.78%	1,765,757.81 1,765,757.81	92.15 4.99%	1,658,671.20 1,143.44	1.38% (107,086.61)	Aaa / AA+ AA+	1.75 1.70
91282CAB7	US Treasury Note 0.25% Due 7/31/2025	2,000,000.00	12/02/2021 1.06%	1,942,031.25 1,942,031.25	91.61 4.89%	1,832,110.00 434.78	1.53% (109,921.25)	Aaa / AA+ AA+	1.92 1.87
91282CAJ0	US Treasury Note 0.25% Due 8/31/2025	1,000,000.00	03/22/2022 2.42%	928,828.13 928,828.13	91.30 4.87%	913,047.00 6.87	0.76% (15,781.13)	Aaa / AA+ AA+	2.00 1.95
9128285C0	US Treasury Note 3% Due 9/30/2025	3,250,000.00	Various 2.90%	3,259,882.81 3,259,882.81	96.39 4.84%	3,132,694.50 41,024.59	2.64% (127,188.31)	Aaa / AA+ AA+	2.08 1.96
9128285J5	US Treasury Note 3% Due 10/31/2025	2,500,000.00	06/23/2022 3.02%	2,498,632.81 2,498,632.81	96.33 4.80%	2,408,202.50 25,271.74	2.03% (90,430.31)	Aaa / AA+ AA+	2.17 2.04
912828M56	US Treasury Note 2.25% Due 11/15/2025	2,500,000.00	06/23/2022 3.11%	2,431,152.34 2,431,152.34	94.74 4.79%	2,368,457.50 16,661.01	1.99% (62,694.84)	Aaa / AA+ AA+	2.21 2.10
9128285T3	US Treasury Note 2.625% Due 12/31/2025	2,500,000.00	09/14/2022 3.76%	2,412,792.97 2,412,792.97	95.40 4.73%	2,385,057.50 11,234.71	1.99% (27,735.47)	Aaa / AA+ AA+	2.34 2.21

Holdings Report

As of August 31, 2023



CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
US TREASURY									
9128286L9	US Treasury Note 2.25% Due 3/31/2026	2,500,000.00	09/14/2022 3.74%	2,377,832.03 2,377,832.03	94.29 4.62%	2,357,130.00 23,668.03	1.98% (20,702.03)	Aaa / AA+ AA+	2.58 2.44
91282CEF4	US Treasury Note 2.5% Due 3/31/2027	2,500,000.00	11/17/2022 4.02%	2,349,414.06 2,349,414.06	93.70 4.42%	2,342,577.50 26,297.81	1.97% (6,836.56)	Aaa / AA+ AA+	3.58 3.33
91282CEW7	US Treasury Note 3.25% Due 6/30/2027	1,300,000.00	12/12/2022 3.87%	1,266,687.50 1,266,687.50	96.00 4.39%	1,248,000.00 7,233.02	1.04% (18,687.50)	Aaa / AA+ AA+	3.83 3.53
91282CFB2	US Treasury Note 2.75% Due 7/31/2027	2,000,000.00	07/26/2023 4.30%	1,887,109.38 1,887,109.38	94.14 4.40%	1,882,734.00 4,782.61	1.57% (4,375.38)	Aaa / AA+ AA+	3.92 3.64
91282CFH9	US Treasury Note 3.125% Due 8/31/2027	2,500,000.00	01/24/2023 3.65%	2,445,117.19 2,445,117.19	95.42 4.39%	2,385,547.50 214.63	1.99% (59,569.69)	Aaa / AA+ AA+	4.00 3.70
91282CFM8	US Treasury Note 4.125% Due 9/30/2027	1,600,000.00	02/22/2023 4.19%	1,595,500.00 1,595,500.00	99.07 4.37%	1,585,187.20 27,770.49	1.34% (10,312.80)	Aaa / AA+ AA+	4.08 3.65
9128283F5	US Treasury Note 2.25% Due 11/15/2027	1,400,000.00	06/07/2023 4.05%	1,298,937.50 1,298,937.50	91.96 4.36%	1,287,398.00 9,330.16	1.08% (11,539.50)	Aaa / AA+ AA+	4.21 3.91
Total US Treasury		55,050,000.00	1.99%	54,261,315.32 54,261,315.32	4.95%	52,411,386.90 232,478.71	43.82% (1,849,928.42)	Aaa / AA+ AA+	1.96 1.85
TOTAL PORTFOLIO		124,052,066.30	2.39%	123,146,537.11 123,146,537.11	5.14%	119,576,184.94 561,204.71	100.00% (3,570,352.17)	Aa1 / AA AA+	1.94 1.70
TOTAL MARKET VALUE PLUS ACCRUED						120,137,389.65			

Transaction Ledger

As of August 31, 2023



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	08/01/2023	60934N104	1,357.52	Federated Investors Government Obligations Fund	1.000	5.11%	1,357.52	0.00	1,357.52	0.00
Purchase	08/02/2023	60934N104	1,391.25	Federated Investors Government Obligations Fund	1.000	5.11%	1,391.25	0.00	1,391.25	0.00
Purchase	08/06/2023	60934N104	29,518.30	Federated Investors Government Obligations Fund	1.000	5.11%	29,518.30	0.00	29,518.30	0.00
Purchase	08/07/2023	60934N104	196,935.22	Federated Investors Government Obligations Fund	1.000	5.11%	196,935.22	0.00	196,935.22	0.00
Purchase	08/09/2023	60934N104	612.50	Federated Investors Government Obligations Fund	1.000	5.11%	612.50	0.00	612.50	0.00
Purchase	08/10/2023	69371RS56	450,000.00	Paccar Financial Corp Note 5.05% Due 8/10/2026	99.950	5.07%	449,775.00	0.00	449,775.00	0.00
Purchase	08/11/2023	60934N104	2,858,884.47	Federated Investors Government Obligations Fund	1.000	5.11%	2,858,884.47	0.00	2,858,884.47	0.00
Purchase	08/12/2023	60934N104	25,093.75	Federated Investors Government Obligations Fund	1.000	5.11%	25,093.75	0.00	25,093.75	0.00
Purchase	08/14/2023	3133EPSW6	2,405,000.00	FFCB Note 4.5% Due 8/14/2026	99.770	4.58%	2,399,468.50	0.00	2,399,468.50	0.00
Purchase	08/14/2023	60934N104	10,500.00	Federated Investors Government Obligations Fund	1.000	5.11%	10,500.00	0.00	10,500.00	0.00
Purchase	08/15/2023	60934N104	1,880,000.00	Federated Investors Government Obligations Fund	1.000	5.11%	1,880,000.00	0.00	1,880,000.00	0.00
Purchase	08/15/2023	60934N104	49,140.00	Federated Investors Government Obligations Fund	1.000	5.11%	49,140.00	0.00	49,140.00	0.00
Purchase	08/15/2023	60934N104	792.67	Federated Investors Government Obligations Fund	1.000	5.11%	792.67	0.00	792.67	0.00
Purchase	08/15/2023	60934N104	2,556.63	Federated Investors Government Obligations Fund	1.000	5.11%	2,556.63	0.00	2,556.63	0.00
Purchase	08/15/2023	60934N104	22,318.27	Federated Investors Government Obligations Fund	1.000	5.11%	22,318.27	0.00	22,318.27	0.00
Purchase	08/15/2023	60934N104	50,579.53	Federated Investors Government Obligations Fund	1.000	5.11%	50,579.53	0.00	50,579.53	0.00

Transaction Ledger

As of August 31, 2023



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	08/15/2023	60934N104	6,146.99	Federated Investors Government Obligations Fund	1.000	5.11%	6,146.99	0.00	6,146.99	0.00
Purchase	08/15/2023	60934N104	18,451.01	Federated Investors Government Obligations Fund	1.000	5.11%	18,451.01	0.00	18,451.01	0.00
Purchase	08/15/2023	60934N104	20,883.72	Federated Investors Government Obligations Fund	1.000	5.11%	20,883.72	0.00	20,883.72	0.00
Purchase	08/15/2023	60934N104	41,448.72	Federated Investors Government Obligations Fund	1.000	5.11%	41,448.72	0.00	41,448.72	0.00
Purchase	08/15/2023	60934N104	15,637.38	Federated Investors Government Obligations Fund	1.000	5.11%	15,637.38	0.00	15,637.38	0.00
Purchase	08/15/2023	60934N104	16,142.70	Federated Investors Government Obligations Fund	1.000	5.11%	16,142.70	0.00	16,142.70	0.00
Purchase	08/15/2023	60934N104	36,547.82	Federated Investors Government Obligations Fund	1.000	5.11%	36,547.82	0.00	36,547.82	0.00
Purchase	08/16/2023	31846V567	970.67	First American Govt Obligation MMKT Class-Z	1.000	5.14%	970.67	0.00	970.67	0.00
Purchase	08/16/2023	31846V567	225.75	First American Govt Obligation MMKT Class-Z	1.000	5.14%	225.75	0.00	225.75	0.00
Purchase	08/16/2023	31846V567	13,012.71	First American Govt Obligation MMKT Class-Z	1.000	5.14%	13,012.71	0.00	13,012.71	0.00
Purchase	08/16/2023	379929AD4	280,000.00	GM Financial Auto Leasing 2023-3 A3 5.38% Due 11/20/2026	99.988	5.45%	279,966.43	0.00	279,966.43	0.00
Purchase	08/17/2023	3130AWLZ1	2,000,000.00	FHLB Note 4.75% Due 6/12/2026	99.931	4.78%	1,998,620.00	9,763.89	2,008,383.89	0.00
Purchase	08/18/2023	31846V567	1,134.54	First American Govt Obligation MMKT Class-Z	1.000	5.14%	1,134.54	0.00	1,134.54	0.00
Purchase	08/21/2023	31846V567	63,726.46	First American Govt Obligation MMKT Class-Z	1.000	5.14%	63,726.46	0.00	63,726.46	0.00
Purchase	08/21/2023	31846V567	10,331.15	First American Govt Obligation MMKT Class-Z	1.000	5.14%	10,331.15	0.00	10,331.15	0.00
Purchase	08/21/2023	31846V567	19,712.26	First American Govt Obligation MMKT Class-Z	1.000	5.14%	19,712.26	0.00	19,712.26	0.00

Transaction Ledger

As of August 31, 2023



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	08/21/2023	31846V567	1,286.50	First American Govt Obligation MMKT Class-Z	1.000	5.14%	1,286.50	0.00	1,286.50	0.00
Purchase	08/23/2023	31846V567	38,550.00	First American Govt Obligation MMKT Class-Z	1.000	5.14%	38,550.00	0.00	38,550.00	0.00
Purchase	08/25/2023	31846V567	2,702.50	First American Govt Obligation MMKT Class-Z	1.000	5.14%	2,702.50	0.00	2,702.50	0.00
Purchase	08/25/2023	31846V567	2,463.88	First American Govt Obligation MMKT Class-Z	1.000	5.14%	2,463.88	0.00	2,463.88	0.00
Purchase	08/25/2023	31846V567	2,510.25	First American Govt Obligation MMKT Class-Z	1.000	5.14%	2,510.25	0.00	2,510.25	0.00
Purchase	08/25/2023	31846V567	4,421.67	First American Govt Obligation MMKT Class-Z	1.000	5.14%	4,421.67	0.00	4,421.67	0.00
Purchase	08/25/2023	31846V567	3,371.40	First American Govt Obligation MMKT Class-Z	1.000	5.14%	3,371.40	0.00	3,371.40	0.00
Purchase	08/25/2023	31846V567	936.25	First American Govt Obligation MMKT Class-Z	1.000	5.14%	936.25	0.00	936.25	0.00
Purchase	08/25/2023	31846V567	666.50	First American Govt Obligation MMKT Class-Z	1.000	5.14%	666.50	0.00	666.50	0.00
Purchase	08/25/2023	31846V567	3,319.79	First American Govt Obligation MMKT Class-Z	1.000	5.14%	3,319.79	0.00	3,319.79	0.00
Purchase	08/25/2023	31846V567	27,751.06	First American Govt Obligation MMKT Class-Z	1.000	5.14%	27,751.06	0.00	27,751.06	0.00
Purchase	08/25/2023	31846V567	23,077.37	First American Govt Obligation MMKT Class-Z	1.000	5.14%	23,077.37	0.00	23,077.37	0.00
Purchase	08/31/2023	31846V567	47,062.50	First American Govt Obligation MMKT Class-Z	1.000	5.21%	47,062.50	0.00	47,062.50	0.00
Subtotal			10,687,171.66				10,680,001.59	9,763.89	10,689,765.48	0.00
Security Contribution	08/16/2023	31846V567	2,377,288.85	First American Govt Obligation MMKT Class-Z	1.000		2,377,288.85	0.00	2,377,288.85	0.00
Subtotal			2,377,288.85				2,377,288.85	0.00	2,377,288.85	0.00
Short Sale	08/10/2023	60934N104	-449,775.00	Federated Investors Government Obligations Fund	1.000		-449,775.00	0.00	-449,775.00	0.00

Transaction Ledger

As of August 31, 2023



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Short Sale	08/14/2023	60934N104	-2,399,468.50	Federated Investors Government Obligations Fund	1.000		-2,399,468.50	0.00	-2,399,468.50	0.00
Short Sale	08/16/2023	60934N104	-279,966.43	Federated Investors Government Obligations Fund	1.000		-279,966.43	0.00	-279,966.43	0.00
Subtotal			-3,129,209.93				-3,129,209.93	0.00	-3,129,209.93	0.00
TOTAL ACQUISITIONS			9,935,250.58				9,928,080.51	9,763.89	9,937,844.40	0.00
DISPOSITIONS										
Closing Purchase	08/10/2023	60934N104	-449,775.00	Federated Investors Government Obligations Fund	1.000		-449,775.00	0.00	-449,775.00	0.00
Closing Purchase	08/14/2023	60934N104	-2,399,468.50	Federated Investors Government Obligations Fund	1.000		-2,399,468.50	0.00	-2,399,468.50	0.00
Closing Purchase	08/16/2023	60934N104	-279,966.43	Federated Investors Government Obligations Fund	1.000		-279,966.43	0.00	-279,966.43	0.00
Subtotal			-3,129,209.93				-3,129,209.93	0.00	-3,129,209.93	0.00
Sale	08/07/2023	3135G06H1	200,000.00	FNMA Note 0.25% Due 11/27/2023	98.419	5.51%	196,838.00	97.22	196,935.22	-2,934.00
Sale	08/10/2023	60934N104	449,775.00	Federated Investors Government Obligations Fund	1.000	5.11%	449,775.00	0.00	449,775.00	0.00
Sale	08/11/2023	3135G06H1	845,000.00	FNMA Note 0.25% Due 11/27/2023	98.484	5.48%	832,189.80	434.24	832,624.04	-11,846.90
Sale	08/11/2023	3137EAEZ8	2,050,000.00	FHLMC Note 0.25% Due 11/6/2023	98.776	5.50%	2,024,908.00	1,352.43	2,026,260.43	-23,247.00
Sale	08/14/2023	60934N104	2,399,468.50	Federated Investors Government Obligations Fund	1.000	5.11%	2,399,468.50	0.00	2,399,468.50	0.00
Sale	08/16/2023	60934N104	279,966.43	Federated Investors Government Obligations Fund	1.000	5.11%	279,966.43	0.00	279,966.43	0.00
Sale	08/17/2023	31846V567	2,008,383.89	First American Govt Obligation MMKT Class-Z	1.000	5.14%	2,008,383.89	0.00	2,008,383.89	0.00
Subtotal			8,232,593.82				8,191,529.62	1,883.89	8,193,413.51	-38,027.90

Transaction Ledger

As of August 31, 2023



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
DISPOSITIONS										
Paydown	08/15/2023	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	08/15/2023	44933LAC7	22,245.11	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	100.000		22,245.11	73.16	22,318.27	0.00
Paydown	08/15/2023	44934KAC8	50,374.35	Hyundai Auto Receivables Trust 2021-B A3 0.38% Due 1/15/2026	100.000		50,374.35	205.18	50,579.53	0.00
Paydown	08/15/2023	47787JAC2	0.00	John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026	100.000		0.00	792.67	792.67	0.00
Paydown	08/15/2023	47787NAC3	6,139.83	John Deere Owner Trust 2020-B A3 0.51% Due 11/15/2024	100.000		6,139.83	7.16	6,146.99	0.00
Paydown	08/15/2023	47788UAC6	18,394.66	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	100.000		18,394.66	56.35	18,451.01	0.00
Paydown	08/15/2023	47789QAC4	20,735.00	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	100.000		20,735.00	148.72	20,883.72	0.00
Paydown	08/15/2023	58769KAD6	41,355.26	Mercedes-Benz Auto Lease Trust 2021- B A3 0.4% Due 11/15/2024	100.000		41,355.26	93.46	41,448.72	0.00
Paydown	08/15/2023	89236XAC0	15,617.96	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	100.000		15,617.96	19.42	15,637.38	0.00
Paydown	08/15/2023	89237VAB5	16,127.89	Toyota Auto Receivables Trust 2020-C A3 0.44% Due 10/15/2024	100.000		16,127.89	14.81	16,142.70	0.00
Paydown	08/15/2023	89240BAC2	36,476.81	Toyota Auto Receivables Owners 2021- A A3 0.26% Due 5/15/2025	100.000		36,476.81	71.01	36,547.82	0.00
Paydown	08/16/2023	362554AC1	12,875.83	GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026	100.000		12,875.83	136.88	13,012.71	0.00
Paydown	08/16/2023	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

Transaction Ledger

As of August 31, 2023



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
DISPOSITIONS										
Paydown	08/16/2023	380146AC4	0.00	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	100.000		0.00	225.75	225.75	0.00
Paydown	08/18/2023	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	08/21/2023	36262XAC8	63,607.31	GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024	100.000		63,607.31	119.15	63,726.46	0.00
Paydown	08/21/2023	43813GAC5	10,310.86	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025	100.000		10,310.86	20.29	10,331.15	0.00
Paydown	08/21/2023	43815GAC3	19,476.33	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	100.000		19,476.33	235.93	19,712.26	0.00
Paydown	08/21/2023	92348KAV5	0.00	Verizon Master Trust 2022-5 A1A 3.72% Due 7/20/2027	100.000		0.00	1,286.50	1,286.50	0.00
Paydown	08/25/2023	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	08/25/2023	05601XAC3	27,536.14	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 3/25/2025	100.000		27,536.14	214.92	27,751.06	0.00
Paydown	08/25/2023	05602RAD3	0.00	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026	100.000		0.00	936.25	936.25	0.00
Paydown	08/25/2023	09690AAC7	23,047.36	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	100.000		23,047.36	30.01	23,077.37	0.00
Paydown	08/25/2023	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	08/25/2023	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	08/25/2023	3137BTUM1	0.00	FHLMC K061 A2 3.347% Due 11/25/2026	100.000		0.00	2,510.25	2,510.25	0.00
Paydown	08/25/2023	3137BVZ82	0.00	FHLMC K063 3.43% Due 1/25/2027	100.000		0.00	2,463.88	2,463.88	0.00

Transaction Ledger

As of August 31, 2023



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
DISPOSITIONS										
Paydown	08/25/2023	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	08/25/2023	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			384,320.70				384,320.70	28,805.45	413,126.15	0.00
Maturity	08/15/2023	742718EB1	1,880,000.00	Procter & Gamble Co Note 3.1% Due 8/15/2023	100.000		1,880,000.00	0.00	1,880,000.00	-77,305.60
Subtotal			1,880,000.00				1,880,000.00	0.00	1,880,000.00	-77,305.60
Security Withdrawal	08/16/2023	60934N104	2,377,288.85	Federated Investors Government Obligations Fund	1.000		2,377,288.85	0.00	2,377,288.85	0.00
Security Withdrawal	08/28/2023	31846V567	318.00	First American Govt Obligation MMKT Class-Z	1.000		318.00	0.00	318.00	0.00
Subtotal			2,377,606.85				2,377,606.85	0.00	2,377,606.85	0.00
TOTAL DISPOSITIONS			9,745,311.44				9,704,247.24	30,689.34	9,734,936.58	-115,333.50
OTHER TRANSACTIONS										
Interest	08/02/2023	69371RR24	795,000.00	Paccar Financial Corp Note 0.35% Due 2/2/2024	0.000		1,391.25	0.00	1,391.25	0.00
Interest	08/06/2023	594918BX1	1,850,000.00	Microsoft Callable Note Cont 12/6/2023 2.875% Due 2/6/2024	0.000		26,593.75	0.00	26,593.75	0.00
Interest	08/06/2023	857477BR3	335,000.00	State Street Bank Callable Note Cont 2/6/2025 1.746% Due 2/6/2026	0.000		2,924.55	0.00	2,924.55	0.00
Interest	08/09/2023	69371RR40	245,000.00	Paccar Financial Corp Note 0.5% Due 8/9/2024	0.000		612.50	0.00	612.50	0.00
Interest	08/12/2023	14913R2Z9	1,375,000.00	Caterpillar Financial Service Note 3.65% Due 8/12/2025	0.000		25,093.75	0.00	25,093.75	0.00
Interest	08/14/2023	3133ENPG9	1,200,000.00	FFCB Note 1.75% Due 2/14/2025	0.000		10,500.00	0.00	10,500.00	0.00

Transaction Ledger

As of August 31, 2023



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
OTHER TRANSACTIONS										
Interest	08/15/2023	26442UAA2	1,000,000.00	Duke Energy Progress LLC Callable Note Cont 5/15/25 3.25% Due 8/15/2025	0.000		16,250.00	0.00	16,250.00	0.00
Interest	08/15/2023	742718EB1	1,880,000.00	Procter & Gamble Co Note 3.1% Due 8/15/2023	0.000		29,140.00	0.00	29,140.00	0.00
Interest	08/15/2023	91282CCT6	2,000,000.00	US Treasury Note 0.375% Due 8/15/2024	0.000		3,750.00	0.00	3,750.00	0.00
Interest	08/23/2023	037833BY5	1,000,000.00	Apple Inc Callable Note Cont 11/23/2025 3.25% Due 2/23/2026	0.000		16,250.00	0.00	16,250.00	0.00
Interest	08/23/2023	3133EKMx1	2,000,000.00	FFCB Note 2.23% Due 2/23/2024	0.000		22,300.00	0.00	22,300.00	0.00
Interest	08/31/2023	912828ZC7	1,200,000.00	US Treasury Note 1.125% Due 2/28/2025	0.000		6,750.00	0.00	6,750.00	0.00
Interest	08/31/2023	91282CAJ0	1,000,000.00	US Treasury Note 0.25% Due 8/31/2025	0.000		1,250.00	0.00	1,250.00	0.00
Interest	08/31/2023	91282CFH9	2,500,000.00	US Treasury Note 3.125% Due 8/31/2027	0.000		39,062.50	0.00	39,062.50	0.00
Subtotal			18,380,000.00				201,868.30	0.00	201,868.30	0.00
Dividend	08/01/2023	60934N104	221,560.33	Federated Investors Government Obligations Fund	0.000		1,357.52	0.00	1,357.52	0.00
Subtotal			221,560.33				1,357.52	0.00	1,357.52	0.00
TOTAL OTHER TRANSACTIONS			18,601,560.33				203,225.82	0.00	203,225.82	0.00

Income Earned

As of August 31, 2023



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
FIXED INCOME						
023135BW5	Amazon.com Inc Note 0.45% Due 05/12/2024	05/10/2021 05/12/2021 805,000.00	803,824.70 0.00 0.00 803,824.70	794.94 0.00 1,096.81 301.87	0.00 0.00 0.00 301.87	301.87
023135CN4	Amazon.com Inc Note 4.6% Due 12/01/2025	11/29/2022 12/01/2022 425,000.00	424,974.50 0.00 0.00 424,974.50	3,258.33 0.00 4,887.50 1,629.17	0.00 0.00 0.00 1,629.17	1,629.17
02582JIT8	American Express Credit Trust 2022-2 A 3.39% Due 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
037833BY5	Apple Inc Callable Note Cont 11/23/2025 3.25% Due 02/23/2026	02/22/2023 02/28/2023 1,000,000.00	959,390.00 0.00 0.00 959,390.00	14,263.89 16,250.00 722.22 2,708.33	0.00 0.00 0.00 2,708.33	2,708.33
05593AAC3	BMW Vehicle Lease Trust 2023-1 A3 5.16% Due 11/25/2025	02/07/2023 02/15/2023 155,000.00	154,996.31 0.00 0.00 154,996.31	133.30 666.50 133.30 666.50	0.00 0.00 0.00 666.50	666.50
05601XAC3	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 03/25/2025	01/11/2022 01/19/2022 206,924.61	234,425.69 0.00 27,536.14 206,893.67	42.98 214.92 37.94 209.88	4.12 0.00 4.12 214.00	214.00
05602RAD3	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 08/25/2026	05/10/2022 05/18/2022 350,000.00	349,981.80 0.00 0.00 349,981.80	187.25 936.25 187.25 936.25	0.00 0.00 0.00 936.25	936.25
06051GJY6	Bank of America Corp Callable Note Cont 6/14/2023 5.47% Due 06/14/2024	06/07/2021 06/14/2021 960,000.00	960,064.00 0.00 0.00 960,064.00	7,001.60 0.00 11,523.46 4,521.86	0.00 0.00 0.00 4,521.86	4,521.86
06406RBC0	Bank of NY Mellon Corp Callable Note Cont 3/25/2025 3.35% Due 04/25/2025	04/19/2022 04/26/2022 900,000.00	899,874.00 0.00 0.00 899,874.00	8,040.00 0.00 10,552.50 2,512.50	0.00 0.00 0.00 2,512.50	2,512.50

Income Earned

As of August 31, 2023



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
09690AAC7	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	09/08/2021 09/15/2021 86,096.34	109,132.43 0.00 23,047.36 86,087.45	6.00 30.01 4.74 28.75	2.38 0.00 2.38 31.13	31.13
14913R2V8	Caterpillar Financial Service Note 3.4% Due 05/13/2025	05/10/2022 05/13/2022 480,000.00	479,390.40 0.00 0.00 479,390.40	3,536.00 0.00 4,896.00 1,360.00	0.00 0.00 0.00 1,360.00	1,360.00
14913R2Z9	Caterpillar Financial Service Note 3.65% Due 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	23,560.24 25,093.75 2,648.78 4,182.29	0.00 0.00 0.00 4,182.29	4,182.29
166764BT6	Chevron Corp Callable Note Cont 1/3/2024 2.895% Due 03/03/2024	11/04/2019 11/04/2019 900,000.00	935,334.00 0.00 0.00 935,334.00	10,711.50 0.00 12,882.75 2,171.25	0.00 0.00 0.00 2,171.25	2,171.25
24422EVN6	John Deere Capital Corp Note 0.45% Due 01/17/2024	03/01/2021 03/04/2021 865,000.00	864,385.85 0.00 0.00 864,385.85	151.38 0.00 475.75 324.37	0.00 0.00 0.00 324.37	324.37
24422EVQ9	John Deere Capital Corp Note 0.45% Due 06/07/2024	06/07/2021 06/10/2021 760,000.00	759,050.00 0.00 0.00 759,050.00	513.00 0.00 798.00 285.00	0.00 0.00 0.00 285.00	285.00
26442UAA2	Duke Energy Progress LLC Callable Note Cont 5/15/25 3.25% Due 08/15/2025	06/23/2022 06/27/2022 1,000,000.00	990,710.00 0.00 0.00 990,710.00	14,986.11 16,250.00 1,444.44 2,708.33	0.00 0.00 0.00 2,708.33	2,708.33
3130A1XJ2	FHLB Note 2.875% Due 06/14/2024	09/13/2019 09/13/2019 2,000,000.00	2,101,140.00 0.00 0.00 2,101,140.00	7,506.94 0.00 12,298.61 4,791.67	0.00 0.00 0.00 4,791.67	4,791.67
3130AQF40	FHLB Note 1% Due 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	1,594.44 0.00 2,761.11 1,166.67	0.00 0.00 0.00 1,166.67	1,166.67

Income Earned

As of August 31, 2023



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
3130AVVX7	FHLB Note 3.75% Due 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	10,266.67 0.00 13,766.67 3,500.00	0.00 0.00 0.00 3,500.00	3,500.00
3130AWC24	FHLB Note 4% Due 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	13,333.33 0.00 20,000.00 6,666.67	0.00 0.00 0.00 6,666.67	6,666.67
3130AWLZ1	FHLB Note 4.75% Due 06/12/2026	08/16/2023 08/17/2023 2,000,000.00	0.00 1,998,620.00 0.00 1,998,620.00	0.00 (9,763.89) 13,458.33 3,694.44	0.00 0.00 0.00 3,694.44	3,694.44
3133EHN25	FFCB Note 2.2% Due 11/01/2023	06/20/2019 06/20/2019 2,000,000.00	2,031,280.00 0.00 0.00 2,031,280.00	11,000.00 0.00 14,666.67 3,666.67	0.00 0.00 0.00 3,666.67	3,666.67
3133EKM1	FFCB Note 2.23% Due 02/23/2024	07/16/2019 07/16/2019 2,000,000.00	2,022,820.00 0.00 0.00 2,022,820.00	19,574.44 22,300.00 991.11 3,716.67	0.00 0.00 0.00 3,716.67	3,716.67
3133ENKS8	FFCB Note 1.125% Due 01/06/2025	01/06/2022 01/11/2022 755,000.00	753,301.25 0.00 0.00 753,301.25	589.84 0.00 1,297.66 707.82	0.00 0.00 0.00 707.82	707.82
3133ENPG9	FFCB Note 1.75% Due 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	9,741.67 10,500.00 991.67 1,750.00	0.00 0.00 0.00 1,750.00	1,750.00
3133EPSW6	FFCB Note 4.5% Due 08/14/2026	08/09/2023 08/14/2023 2,405,000.00	0.00 2,399,468.50 0.00 2,399,468.50	0.00 0.00 5,110.63 5,110.63	0.00 0.00 0.00 5,110.63	5,110.63
3135G06H1	FNMA Note Due 11/27/2023	11/23/2020 11/25/2020 0.00	1,043,808.70 0.00 1,043,808.70 0.00	464.44 531.46 0.00 67.02	0.00 0.00 0.00 67.02	67.02

Income Earned

As of August 31, 2023



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
3135G0U43	FNMA Note 2.875% Due 09/12/2023	06/26/2019 06/26/2019 1,000,000.00	1,040,880.00 0.00 0.00 1,040,880.00	11,100.69 0.00 13,496.53 2,395.84	0.00 0.00 0.00 2,395.84	2,395.84
3135G0V75	FNMA Note 1.75% Due 07/02/2024	10/21/2019 10/21/2019 2,000,000.00	2,007,660.00 0.00 0.00 2,007,660.00	2,819.44 0.00 5,736.11 2,916.67	0.00 0.00 0.00 2,916.67	2,916.67
3137BM7C4	FHLMC K051 A2 3.308% Due 09/25/2025	06/23/2022 06/28/2022 1,223,000.00	1,220,420.23 0.00 0.00 1,220,420.23	3,371.40 3,371.40 3,371.40 3,371.40	0.00 0.00 0.00 3,371.40	3,371.40
3137BSP72	FHLMC K058 A2 2.653% Due 08/25/2026	02/09/2023 02/14/2023 2,000,000.00	1,890,546.88 0.00 0.00 1,890,546.88	4,421.67 4,421.67 4,421.67 4,421.67	0.00 0.00 0.00 4,421.67	4,421.67
3137BTUM1	FHLMC K061 A2 3.347% Due 11/25/2026	09/22/2022 09/27/2022 900,000.00	867,691.41 0.00 0.00 867,691.41	2,510.25 2,510.25 2,510.25 2,510.25	0.00 0.00 0.00 2,510.25	2,510.25
3137BVZ82	FHLMC K063 3.43% Due 01/25/2027	Various Various 862,000.00	839,600.51 0.00 0.00 839,600.51	2,463.89 2,463.88 2,463.89 2,463.88	0.00 0.00 0.00 2,463.88	2,463.88
3137EAEY1	FHLMC Note 0.125% Due 10/16/2023	10/14/2020 10/16/2020 1,575,000.00	1,569,125.25 0.00 0.00 1,569,125.25	574.22 0.00 738.28 164.06	0.00 0.00 0.00 164.06	164.06
3137EAEZ8	FHLMC Note Due 11/06/2023	11/03/2020 11/05/2020 0.00	2,048,155.00 0.00 2,048,155.00 0.00	1,210.07 1,352.43 0.00 142.36	0.00 0.00 0.00 142.36	142.36
3137EAF2	FHLMC Note 0.25% Due 12/04/2023	12/02/2020 12/04/2020 1,465,000.00	1,463,549.65 0.00 0.00 1,463,549.65	579.90 0.00 885.10 305.20	0.00 0.00 0.00 305.20	305.20

Income Earned

As of August 31, 2023



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
3137F1G44	FHLMC K065 A2 3.243% Due 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
3137FBU79	FHLMC K069 A2 3.187% Due 09/25/2027	05/18/2023 05/23/2023 1,250,000.00	1,200,732.43 0.00 0.00 1,200,732.43	3,319.79 3,319.79 3,319.79 3,319.79	0.00 0.00 0.00 3,319.79	3,319.79
341081GN1	Florida Power and Light Callable Note Cont 3/15/2028 4.4% Due 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	13,383.33 0.00 18,883.33 5,500.00	0.00 0.00 0.00 5,500.00	5,500.00
362554AC1	GM Financial Securitized Term 2021-4 A3 0.68% Due 09/16/2026	10/13/2021 10/21/2021 228,674.90	241,544.58 0.00 12,875.83 228,669.08	68.44 136.88 64.79 133.23	0.33 0.00 0.33 133.56	133.56
36262XAC8	GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024	08/10/2021 08/18/2021 302,993.27	366,595.59 0.00 63,607.31 302,989.15	43.69 119.15 36.11 111.57	0.87 0.00 0.87 112.44	112.44
36265WAD5	GM Financial Securitized Auto 2022-3 A3 3.64% Due 04/16/2027	07/06/2022 07/13/2022 320,000.00	319,997.79 0.00 0.00 319,997.79	485.33 970.67 485.33 970.67	0.00 0.00 0.00 970.67	970.67
379929AD4	GM Financial Auto Leasing 2023-3 A3 5.38% Due 11/20/2026	08/08/2023 08/16/2023 280,000.00	0.00 279,966.43 0.00 279,966.43	0.00 0.00 627.67 627.67	0.00 0.00 0.00 627.67	627.67
380146AC4	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	01/11/2022 01/19/2022 215,000.00	214,981.32 0.00 0.00 214,981.32	112.88 225.75 112.88 225.75	0.00 0.00 0.00 225.75	225.75
437076CR1	Home Depot Callable Note Cont 8/15/2025 4% Due 09/15/2025	09/14/2022 09/19/2022 1,000,000.00	996,380.00 0.00 0.00 996,380.00	15,111.11 0.00 18,444.44 3,333.33	0.00 0.00 0.00 3,333.33	3,333.33

Income Earned

As of August 31, 2023



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
43813GAC5	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 04/21/2025	02/17/2021 02/24/2021 79,845.98	90,155.19 0.00 10,310.86 79,844.52	6.76 20.29 5.99 19.52	0.19 0.00 0.19 19.71	19.71
43815GAC3	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 01/21/2026	11/16/2021 11/24/2021 302,241.44	321,649.96 0.00 19,476.33 302,177.74	78.64 235.93 73.88 231.17	4.11 0.00 4.11 235.28	235.28
43815PAC3	Honda Auto Receivables 2022-2 A3 3.73% Due 07/20/2026	08/15/2022 08/24/2022 365,000.00	364,978.25 0.00 0.00 364,978.25	491.63 1,134.54 491.63 1,134.54	0.00 0.00 0.00 1,134.54	1,134.54
438516CB0	Honeywell Intl Callable Note Cont 5/1/2025 1.35% Due 06/01/2025	03/09/2022 03/11/2022 1,000,000.00	970,280.00 0.00 0.00 970,280.00	2,250.00 0.00 3,375.00 1,125.00	0.00 0.00 0.00 1,125.00	1,125.00
44933LAC7	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 09/15/2025	04/20/2021 04/28/2021 208,790.10	231,010.90 0.00 22,245.11 208,768.13	39.02 73.16 35.26 69.40	2.34 0.00 2.34 71.74	71.74
44934KAC8	Hyundai Auto Receivables Trust 2021-B A3 0.38% Due 01/15/2026	07/20/2021 07/28/2021 597,562.92	647,794.27 0.00 50,374.35 597,431.04	109.43 205.18 100.92 196.67	11.12 0.00 11.12 207.79	207.79
4581X0DZ8	Inter-American Dev Bank Note 0.5% Due 09/23/2024	09/15/2021 09/23/2021 1,585,000.00	1,583,827.10 0.00 0.00 1,583,827.10	2,817.78 0.00 3,478.19 660.41	0.00 0.00 0.00 660.41	660.41
459058JM6	Intl. Bank Recon & Development Note 0.25% Due 11/24/2023	11/17/2020 11/24/2020 750,000.00	748,387.50 0.00 0.00 748,387.50	348.96 0.00 505.21 156.25	0.00 0.00 0.00 156.25	156.25
459058KT9	Intl. Bank Recon & Development Note 3.5% Due 07/12/2028	07/24/2023 07/26/2023 500,000.00	483,115.00 0.00 0.00 483,115.00	923.61 0.00 2,381.94 1,458.33	0.00 0.00 0.00 1,458.33	1,458.33

Income Earned

As of August 31, 2023



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
47787JAC2	John Deere Owner Trust 2022-A A3 2.32% Due 09/16/2026	03/10/2022 03/16/2022 410,000.00	409,909.31 0.00 0.00 409,909.31	422.76 792.67 422.76 792.67	0.00 0.00 0.00 792.67	792.67
47787NAC3	John Deere Owner Trust 2020-B A3 0.51% Due 11/15/2024	07/14/2020 07/22/2020 10,699.82	16,837.08 0.00 6,139.83 10,698.19	3.82 7.16 2.43 5.77	0.94 0.00 0.94 6.71	6.71
47788UAC6	John Deere Owner Trust 2021-A A3 0.36% Due 09/15/2025	03/02/2021 03/10/2021 169,423.26	187,781.83 0.00 18,394.66 169,390.70	30.05 56.35 27.11 53.41	3.53 0.00 3.53 56.94	56.94
47789QAC4	John Deere Owner Trust 2021-B A3 0.52% Due 03/16/2026	07/13/2021 07/21/2021 322,473.91	343,178.30 0.00 20,735.00 322,445.15	79.32 148.72 74.53 143.93	1.85 0.00 1.85 145.78	145.78
57629W6F2	Mass Mutual Global funding Note 4.5% Due 04/10/2026	04/04/2023 04/12/2023 750,000.00	749,482.50 0.00 0.00 749,482.50	10,218.75 0.00 13,031.25 2,812.50	0.00 0.00 0.00 2,812.50	2,812.50
58769KAD6	Mercedes-Benz Auto Lease Trust 2021-B A3 0.4% Due 11/15/2024	06/22/2021 06/29/2021 239,027.62	280,361.72 0.00 41,355.26 239,009.58	49.85 93.46 42.49 86.10	3.12 0.00 3.12 89.22	89.22
58989V2F0	Met Tower Global Funding Note 5.4% Due 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	6,150.00 0.00 10,650.00 4,500.00	0.00 0.00 0.00 4,500.00	4,500.00
594918BX1	Microsoft Callable Note Cont 12/6/2023 2.875% Due 02/06/2024	07/18/2019 07/18/2019 1,850,000.00	1,914,361.50 0.00 0.00 1,914,361.50	25,855.03 26,593.75 3,693.58 4,432.30	0.00 0.00 0.00 4,432.30	4,432.30
61747YET8	Morgan Stanley Callable Note Cont 7/17/2025 4.679% Due 07/17/2026	09/14/2022 09/16/2022 1,000,000.00	994,030.00 0.00 0.00 994,030.00	1,819.61 0.00 5,718.78 3,899.17	0.00 0.00 0.00 3,899.17	3,899.17

Income Earned

As of August 31, 2023



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
63743HFE7	National Rural Utilities Note 3.45% Due 06/15/2025	Various Various 1,105,000.00	1,099,973.65 0.00 0.00 1,099,973.65	4,871.21 0.00 8,048.09 3,176.88	0.00 0.00 0.00 3,176.88	3,176.88
665859AW4	Northern Trust Company Callable Note Cont 4/10/2027 4% Due 05/10/2027	09/14/2022 09/16/2022 1,000,000.00	990,460.00 0.00 0.00 990,460.00	9,000.00 0.00 12,333.33 3,333.33	0.00 0.00 0.00 3,333.33	3,333.33
69371RR24	Paccar Financial Corp Note 0.35% Due 02/02/2024	01/28/2021 02/02/2021 795,000.00	794,077.80 0.00 0.00 794,077.80	1,383.52 1,391.25 224.15 231.88	0.00 0.00 0.00 231.88	231.88
69371RR40	Paccar Financial Corp Note 0.5% Due 08/09/2024	08/03/2021 08/09/2021 245,000.00	244,867.70 0.00 0.00 244,867.70	585.28 612.50 74.86 102.08	0.00 0.00 0.00 102.08	102.08
69371RS56	Paccar Financial Corp Note 5.05% Due 08/10/2026	08/03/2023 08/10/2023 450,000.00	0.00 449,775.00 0.00 449,775.00	0.00 0.00 1,325.63 1,325.63	0.00 0.00 0.00 1,325.63	1,325.63
717081EN9	Pfizer Inc. Callable Note Cont 8/15/2023 3.2% Due 09/15/2023	06/26/2019 06/26/2019 1,250,000.00	1,298,250.00 0.00 0.00 1,298,250.00	15,111.11 0.00 18,444.44 3,333.33	0.00 0.00 0.00 3,333.33	3,333.33
742718EB1	Procter & Gamble Co Note Due 08/15/2023	06/27/2019 06/27/2019 0.00	1,957,305.60 0.00 1,957,305.60 0.00	26,873.56 29,140.00 0.00 2,266.44	0.00 0.00 0.00 2,266.44	2,266.44
74456QBU9	Public Service El & Gas Callable Note Cont 02/01/28 3.7% Due 05/01/2028	06/22/2023 06/26/2023 750,000.00	715,005.00 0.00 0.00 715,005.00	6,937.50 0.00 9,250.00 2,312.50	0.00 0.00 0.00 2,312.50	2,312.50
78016EYM3	Royal Bank of Canada Note 1.6% Due 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	444.44 0.00 1,777.78 1,333.34	0.00 0.00 0.00 1,333.34	1,333.34

Income Earned

As of August 31, 2023



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
79466LAG9	Salesforce.com Inc Callable Note Cont 7/15/2022 0.625% Due 07/15/2024	06/29/2021 07/12/2021 200,000.00	199,898.00 0.00 0.00 199,898.00	55.56 0.00 159.72 104.16	0.00 0.00 0.00 104.16	104.16
808513BN4	Charles Schwab Corp Callable Note Cont 2/18/2024 0.75% Due 03/18/2024	03/16/2021 03/18/2021 575,000.00	574,712.50 0.00 0.00 574,712.50	1,593.23 0.00 1,952.60 359.37	0.00 0.00 0.00 359.37	359.37
857477BR3	State Street Bank Callable Note Cont 2/6/2025 1.746% Due 02/06/2026	02/02/2022 02/07/2022 335,000.00	335,000.00 0.00 0.00 335,000.00	2,843.31 2,924.55 406.19 487.43	0.00 0.00 0.00 487.43	487.43
89115A2A9	Toronto-Dominion Bank Note 3.766% Due 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	5,753.61 0.00 8,891.94 3,138.33	0.00 0.00 0.00 3,138.33	3,138.33
89236TJH9	Toyota Motor Credit Corp Note 0.5% Due 06/18/2024	06/15/2021 06/18/2021 1,140,000.00	1,138,643.40 0.00 0.00 1,138,643.40	680.83 0.00 1,155.83 475.00	0.00 0.00 0.00 475.00	475.00
89236XAC0	Toyota Auto Receivables 2020-D A3 0.35% Due 01/15/2025	10/06/2020 10/13/2020 50,956.20	66,561.76 0.00 15,617.96 50,946.71	10.36 19.42 7.93 16.99	2.91 0.00 2.91 19.90	19.90
89237VAB5	Toyota Auto Receivables Trust 2020-C A3 0.44% Due 10/15/2024	07/21/2020 07/27/2020 24,269.80	40,394.59 0.00 16,127.89 24,267.94	7.90 14.81 4.75 11.66	1.24 0.00 1.24 12.90	12.90
89240BAC2	Toyota Auto Receivables Owners 2021-A A3 0.26% Due 05/15/2025	02/02/2021 02/08/2021 291,265.96	327,681.94 0.00 36,476.81 291,211.90	37.87 71.01 33.66 66.80	6.77 0.00 6.77 73.57	73.57
91159HHX1	US Bancorp Callable Note Cont 6/28/2024 2.4% Due 07/30/2024	11/09/2021 11/12/2021 1,000,000.00	1,041,550.00 0.00 0.00 1,041,550.00	66.67 0.00 2,066.67 2,000.00	0.00 0.00 0.00 2,000.00	2,000.00

Income Earned

As of August 31, 2023



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
9128283F5	US Treasury Note 2.25% Due 11/15/2027	06/07/2023 06/09/2023 1,400,000.00	1,298,937.50 0.00 0.00 1,298,937.50	6,676.63 0.00 9,330.16 2,653.53	0.00 0.00 0.00 2,653.53	2,653.53
9128285C0	US Treasury Note 3% Due 09/30/2025	Various Various 3,250,000.00	3,259,882.81 0.00 0.00 3,259,882.81	32,766.39 0.00 41,024.59 8,258.20	0.00 0.00 0.00 8,258.20	8,258.20
9128285J5	US Treasury Note 3% Due 10/31/2025	06/23/2022 06/24/2022 2,500,000.00	2,498,632.81 0.00 0.00 2,498,632.81	18,953.80 0.00 25,271.74 6,317.94	0.00 0.00 0.00 6,317.94	6,317.94
9128285T3	US Treasury Note 2.625% Due 12/31/2025	09/14/2022 09/15/2022 2,500,000.00	2,412,792.97 0.00 0.00 2,412,792.97	5,706.52 0.00 11,234.71 5,528.19	0.00 0.00 0.00 5,528.19	5,528.19
9128285Z9	US Treasury Note 2.5% Due 01/31/2024	09/13/2019 09/13/2019 2,000,000.00	2,065,631.70 0.00 0.00 2,065,631.70	135.87 0.00 4,347.83 4,211.96	0.00 0.00 0.00 4,211.96	4,211.96
9128286L9	US Treasury Note 2.25% Due 03/31/2026	09/14/2022 09/15/2022 2,500,000.00	2,377,832.03 0.00 0.00 2,377,832.03	18,903.69 0.00 23,668.03 4,764.34	0.00 0.00 0.00 4,764.34	4,764.34
912828M56	US Treasury Note 2.25% Due 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	11,922.55 0.00 16,661.01 4,738.46	0.00 0.00 0.00 4,738.46	4,738.46
912828YM6	US Treasury Note 1.5% Due 10/31/2024	09/24/2021 09/27/2021 1,700,000.00	1,749,273.44 0.00 0.00 1,749,273.44	6,444.29 0.00 8,592.39 2,148.10	0.00 0.00 0.00 2,148.10	2,148.10
912828Z52	US Treasury Note 1.375% Due 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	74.73 0.00 2,391.30 2,316.57	0.00 0.00 0.00 2,316.57	2,316.57

Income Earned

As of August 31, 2023



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
912828ZC7	US Treasury Note 1.125% Due 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	5,649.46 6,750.00 37.09 1,137.63	0.00 0.00 0.00 1,137.63	1,137.63
912828ZF0	US Treasury Note 0.5% Due 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	3,360.66 0.00 4,207.65 846.99	0.00 0.00 0.00 846.99	846.99
912828ZL7	US Treasury Note 0.375% Due 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	1,895.38 0.00 2,527.17 631.79	0.00 0.00 0.00 631.79	631.79
912828ZT0	US Treasury Note 0.25% Due 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	762.30 0.00 1,143.44 381.14	0.00 0.00 0.00 381.14	381.14
91282CAB7	US Treasury Note 0.25% Due 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	13.59 0.00 434.78 421.19	0.00 0.00 0.00 421.19	421.19
91282CAJ0	US Treasury Note 0.25% Due 08/31/2025	03/22/2022 03/23/2022 1,000,000.00	928,828.13 0.00 0.00 928,828.13	1,046.20 1,250.00 6.87 210.67	0.00 0.00 0.00 210.67	210.67
91282CBA8	US Treasury Note 0.125% Due 12/15/2023	01/06/2021 01/07/2021 2,000,000.00	1,995,781.25 0.00 0.00 1,995,781.25	321.04 0.00 532.79 211.75	0.00 0.00 0.00 211.75	211.75
91282CBE0	US Treasury Note 0.125% Due 01/15/2024	01/12/2021 01/15/2021 2,000,000.00	1,992,890.63 0.00 0.00 1,992,890.63	115.49 0.00 326.09 210.60	0.00 0.00 0.00 210.60	210.60
91282CBR1	US Treasury Note 0.25% Due 03/15/2024	06/28/2021 06/29/2021 2,000,000.00	1,991,875.00 0.00 0.00 1,991,875.00	1,888.59 0.00 2,309.78 421.19	0.00 0.00 0.00 421.19	421.19

Income Earned

As of August 31, 2023



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
91282CBV2	US Treasury Note 0.375% Due 04/15/2024	04/28/2021 04/29/2021 1,100,000.00	1,100,644.53 0.00 0.00 1,100,644.53	1,217.21 0.00 1,566.60 349.39	0.00 0.00 0.00 349.39	349.39
91282CCC3	US Treasury Note 0.25% Due 05/15/2024	05/12/2021 05/17/2021 1,000,000.00	996,875.00 0.00 0.00 996,875.00	529.89 0.00 740.49 210.60	0.00 0.00 0.00 210.60	210.60
91282CCT6	US Treasury Note 0.375% Due 08/15/2024	08/26/2021 08/27/2021 2,000,000.00	1,995,234.38 0.00 0.00 1,995,234.38	3,459.94 3,750.00 346.47 636.53	0.00 0.00 0.00 636.53	636.53
91282CCX7	US Treasury Note 0.375% Due 09/15/2024	09/10/2021 09/15/2021 1,800,000.00	1,796,484.38 0.00 0.00 1,796,484.38	2,549.59 0.00 3,118.21 568.62	0.00 0.00 0.00 568.62	568.62
91282CDH1	US Treasury Note 0.75% Due 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	3,179.35 0.00 4,442.93 1,263.58	0.00 0.00 0.00 1,263.58	1,263.58
91282CDN8	US Treasury Note 1% Due 12/15/2024	12/29/2021 12/30/2021 900,000.00	900,386.72 0.00 0.00 900,386.72	1,155.74 0.00 1,918.03 762.29	0.00 0.00 0.00 762.29	762.29
91282CEF4	US Treasury Note 2.5% Due 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	21,004.10 0.00 26,297.81 5,293.71	0.00 0.00 0.00 5,293.71	5,293.71
91282CEW7	US Treasury Note 3.25% Due 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	3,673.91 0.00 7,233.02 3,559.11	0.00 0.00 0.00 3,559.11	3,559.11
91282CFB2	US Treasury Note 2.75% Due 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	149.46 0.00 4,782.61 4,633.15	0.00 0.00 0.00 4,633.15	4,633.15

Income Earned

As of August 31, 2023



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
91282CFH9	US Treasury Note 3.125% Due 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	32,693.61 39,062.50 214.63 6,583.52	0.00 0.00 0.00 6,583.52	6,583.52
91282CFM8	US Treasury Note 4.125% Due 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	22,180.33 0.00 27,770.49 5,590.16	0.00 0.00 0.00 5,590.16	5,590.16
91324PEB4	United Health Group Inc Callable Note Cont 5/15/2022 0.55% Due 05/15/2024	11/08/2021 11/10/2021 425,000.00	422,560.50 0.00 0.00 422,560.50	493.47 0.00 688.26 194.79	0.00 0.00 0.00 194.79	194.79
92348KAV5	Verizon Master Trust 2022-5 A1A 3.72% Due 07/20/2027	08/02/2022 08/11/2022 415,000.00	414,981.74 0.00 0.00 414,981.74	471.72 1,286.50 471.72 1,286.50	0.00 0.00 0.00 1,286.50	1,286.50
			122,816,431.19	564,246.90	45.82	
			5,127,829.93	222,793.75	0.00	
			5,433,590.00	561,204.71	45.82	
Total Fixed Income		123,416,246.13	122,510,716.94	219,751.56	219,797.38	219,797.38
CASH & EQUIVALENT						
31846V567	First American Govt Obligation MMKT Class-Z	Various Various 635,820.17	0.00 2,644,522.06 2,008,701.89 635,820.17	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00

Income Earned

As of August 31, 2023



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
60934N104	Federated Investors	Various	221,560.33	0.00	0.00	1,357.52
	Government Obligations Fund	Various	2,155,728.52	1,357.52	0.00	
		0.00	2,377,288.85	0.00	0.00	
			0.00	1,357.52	1,357.52	
			221,560.33	0.00	0.00	
			4,800,250.58	1,357.52	0.00	
			4,385,990.74	0.00	0.00	
Total Cash & Equivalent		635,820.17	635,820.17	1,357.52	1,357.52	1,357.52
			123,037,991.52	564,246.90	45.82	
			9,928,080.51	224,151.27	0.00	
			9,819,580.74	561,204.71	45.82	
TOTAL PORTFOLIO		124,052,066.30	123,146,537.11	221,109.08	221,154.90	221,154.90

Cash Flow Report

As of August 31, 2023



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
09/03/2023	Interest	166764BT6	900,000.00	Chevron Corp Callable Note Cont 1/3/2024 2.895% Due 3/3/2024	0.00	13,027.50	13,027.50
09/12/2023	Maturity	3135G0U43	1,000,000.00	FNMA Note 2.875% Due 9/12/2023	1,000,000.00	14,375.00	1,014,375.00
09/14/2023	Interest	06051GJY6	960,000.00	Bank of America Corp Callable Note Cont 6/14/2023 5.47% Due 6/14/2024	0.00	13,419.74	13,419.74
09/15/2023	Interest	437076CR1	1,000,000.00	Home Depot Callable Note Cont 8/15/2025 4% Due 9/15/2025	0.00	20,000.00	20,000.00
09/15/2023	Interest	91282CBR1	2,000,000.00	US Treasury Note 0.25% Due 3/15/2024	0.00	2,500.00	2,500.00
09/15/2023	Interest	91282CCX7	1,800,000.00	US Treasury Note 0.375% Due 9/15/2024	0.00	3,375.00	3,375.00
09/15/2023	Maturity	717081EN9	1,250,000.00	Pfizer Inc. Callable Note Cont 8/15/2023 3.2% Due 9/15/2023	1,250,000.00	20,000.00	1,270,000.00
09/15/2023	Paydown	89236XAC0	50,956.20	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	3,091.57	14.86	3,106.43
09/15/2023	Paydown	44934KAC8	597,562.92	Hyundai Auto Receivables Trust 2021-B A3 0.38% Due 1/15/2026	45,941.10	189.23	46,130.33
09/15/2023	Paydown	02582JIT8	905,000.00	American Express Credit Trust 2022-2 A 3.39% Due 5/17/2027	0.00	2,556.63	2,556.63
09/15/2023	Paydown	44933LAC7	208,790.10	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	23,168.75	66.12	23,234.87
09/15/2023	Paydown	47787NAC3	10,699.82	John Deere Owner Trust 2020-B A3 0.51% Due 11/15/2024	2,138.29	4.55	2,142.84
09/15/2023	Paydown	47789QAC4	322,473.91	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	16,958.31	139.74	17,098.05
09/15/2023	Paydown	89237VAB5	24,269.80	Toyota Auto Receivables Trust 2020-C A3 0.44% Due 10/15/2024	1,729.43	8.90	1,738.33
09/15/2023	Paydown	89240BAC2	291,265.96	Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025	41,568.87	63.11	41,631.98
09/15/2023	Paydown	47787JAC2	410,000.00	John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026	0.00	792.67	792.67
09/15/2023	Paydown	47788UAC6	169,423.26	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	12,076.11	50.83	12,126.94

Cash Flow Report

As of August 31, 2023



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
09/15/2023	Paydown	58769KAD6	239,027.62	Mercedes-Benz Auto Lease Trust 2021-B A3 0.4% Due 11/15/2024	47,796.76	79.68	47,876.44
09/16/2023	Paydown	362554AC1	228,674.90	GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026	12,010.27	129.58	12,139.85
09/16/2023	Paydown	380146AC4	215,000.00	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	9,796.52	225.75	10,022.27
09/16/2023	Paydown	36265WAD5	320,000.00	GM Financial Securitized Auto 2022-3 A3 3.64% Due 4/16/2027	0.00	970.67	970.67
09/18/2023	Interest	808513BN4	575,000.00	Charles Schwab Corp Callable Note Cont 2/18/2024 0.75% Due 3/18/2024	0.00	2,156.25	2,156.25
09/18/2023	Paydown	43815PAC3	365,000.00	Honda Auto Receivables 2022-2 A3 3.73% Due 7/20/2026	0.00	1,134.54	1,134.54
09/19/2023	Paydown	3137F1G44	0.00	FHLMC K065 A2 3.243% Due 4/25/2027	0.00	2,702.50	2,702.50
09/19/2023	Paydown	3137FBU79	0.00	FHLMC K069 A2 3.187% Due 9/25/2027	0.00	3,319.79	3,319.79
09/19/2023	Paydown	3137BM7C4	0.00	FHLMC K051 A2 3.308% Due 9/25/2025	0.00	3,371.40	3,371.40
09/19/2023	Paydown	3137BSP72	0.00	FHLMC K058 A2 2.653% Due 8/25/2026	0.00	4,421.67	4,421.67
09/19/2023	Paydown	3137BTUM1	0.00	FHLMC K061 A2 3.347% Due 11/25/2026	0.00	2,510.25	2,510.25
09/19/2023	Paydown	3137BVZ82	0.00	FHLMC K063 3.43% Due 1/25/2027	0.00	2,463.88	2,463.88
09/20/2023	Paydown	379929AD4	280,000.00	GM Financial Auto Leasing 2023-3 A3 5.38% Due 11/20/2026	0.00	1,422.71	1,422.71
09/20/2023	Paydown	36262XAC8	302,993.27	GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024	60,574.42	98.47	60,672.89
09/20/2023	Paydown	92348KAV5	415,000.00	Verizon Master Trust 2022-5 A1A 3.72% Due 7/20/2027	0.00	1,286.50	1,286.50
09/21/2023	Paydown	43815GAC3	302,241.44	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	16,757.92	221.64	16,979.56
09/21/2023	Paydown	43813GAC5	79,845.98	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025	11,398.30	17.97	11,416.27

Cash Flow Report

As of August 31, 2023



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
09/23/2023	Interest	4581X0DZ8	1,585,000.00	Inter-American Dev Bank Note 0.5% Due 9/23/2024	0.00	3,962.50	3,962.50
09/25/2023	Paydown	05602RAD3	350,000.00	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026	0.00	936.25	936.25
09/25/2023	Paydown	09690AAC7	86,096.34	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	21,516.28	23.68	21,539.96
09/25/2023	Paydown	3137BSP72	2,000,000.00	FHLMC K058 A2 2.653% Due 8/25/2026	0.00	4,421.67	4,421.67
09/25/2023	Paydown	3137F1G44	1,000,000.00	FHLMC K065 A2 3.243% Due 4/25/2027	0.00	2,702.50	2,702.50
09/25/2023	Paydown	05593AAC3	155,000.00	BMW Vehicle Lease Trust 2023-1 A3 5.16% Due 11/25/2025	0.00	666.50	666.50
09/25/2023	Paydown	05601XAC3	206,924.61	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 3/25/2025	29,174.20	189.68	29,363.88
09/25/2023	Paydown	3137BM7C4	1,223,000.00	FHLMC K051 A2 3.308% Due 9/25/2025	0.00	3,371.40	3,371.40
09/25/2023	Paydown	3137BTUM1	900,000.00	FHLMC K061 A2 3.347% Due 11/25/2026	0.00	2,510.25	2,510.25
09/25/2023	Paydown	3137BVZ82	862,000.00	FHLMC K063 3.43% Due 1/25/2027	0.00	2,463.89	2,463.89
09/25/2023	Paydown	3137FBU79	1,250,000.00	FHLMC K069 A2 3.187% Due 9/25/2027	0.00	3,319.79	3,319.79
09/30/2023	Interest	91282CFM8	1,600,000.00	US Treasury Note 4.125% Due 9/30/2027	0.00	33,000.00	33,000.00
09/30/2023	Interest	9128285C0	3,250,000.00	US Treasury Note 3% Due 9/30/2025	0.00	48,750.00	48,750.00
09/30/2023	Interest	9128286L9	2,500,000.00	US Treasury Note 2.25% Due 3/31/2026	0.00	28,125.00	28,125.00
09/30/2023	Interest	912828ZF0	2,000,000.00	US Treasury Note 0.5% Due 3/31/2025	0.00	5,000.00	5,000.00
09/30/2023	Interest	91282CEF4	2,500,000.00	US Treasury Note 2.5% Due 3/31/2027	0.00	31,250.00	31,250.00
SEP 2023					2,605,697.10	287,810.24	2,893,507.34

Cash Flow Report

As of August 31, 2023



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
10/10/2023	Interest	57629W6F2	750,000.00	Mass Mutual Global funding Note 4.5% Due 4/10/2026	0.00	16,687.50	16,687.50
10/15/2023	Interest	91282CBV2	1,100,000.00	US Treasury Note 0.375% Due 4/15/2024	0.00	2,062.50	2,062.50
10/15/2023	Paydown	02582JIT8	905,000.00	American Express Credit Trust 2022-2 A 3.39% Due 5/17/2027	0.00	2,556.63	2,556.63
10/15/2023	Paydown	47787NAC3	10,699.82	John Deere Owner Trust 2020-B A3 0.51% Due 11/15/2024	2,139.12	3.64	2,142.76
10/15/2023	Paydown	47788UAC6	169,423.26	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	12,080.05	47.20	12,127.25
10/15/2023	Paydown	47789QAC4	322,473.91	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	16,959.87	132.39	17,092.26
10/15/2023	Paydown	58769KAD6	239,027.62	Mercedes-Benz Auto Lease Trust 2021-B A3 0.4% Due 11/15/2024	47,801.15	63.74	47,864.89
10/15/2023	Paydown	89240BAC2	291,265.96	Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025	41,582.38	54.10	41,636.48
10/15/2023	Paydown	44933LAC7	208,790.10	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	23,176.29	58.78	23,235.07
10/15/2023	Paydown	44934KAC8	597,562.92	Hyundai Auto Receivables Trust 2021-B A3 0.38% Due 1/15/2026	45,945.31	174.68	46,119.99
10/15/2023	Paydown	47787JAC2	410,000.00	John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026	16,832.56	792.67	17,625.23
10/15/2023	Paydown	89236XAC0	50,956.20	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	3,080.39	13.96	3,094.35
10/15/2023	Paydown	89237VAB5	24,269.80	Toyota Auto Receivables Trust 2020-C A3 0.44% Due 10/15/2024	1,730.07	8.26	1,738.33
10/16/2023	Maturity	3137EAEY1	1,575,000.00	FHLMC Note 0.125% Due 10/16/2023	1,575,000.00	984.38	1,575,984.38
10/16/2023	Paydown	362554AC1	228,674.90	GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026	12,013.07	122.78	12,135.85
10/16/2023	Paydown	36265WAD5	320,000.00	GM Financial Securitized Auto 2022-3 A3 3.64% Due 4/16/2027	0.00	970.67	970.67
10/16/2023	Paydown	380146AC4	215,000.00	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	9,839.47	215.46	10,054.93

Cash Flow Report

As of August 31, 2023



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
10/18/2023	Paydown	43815PAC3	365,000.00	Honda Auto Receivables 2022-2 A3 3.73% Due 7/20/2026	0.00	1,134.54	1,134.54
10/20/2023	Paydown	92348KAV5	415,000.00	Verizon Master Trust 2022-5 A1A 3.72% Due 7/20/2027	0.00	1,286.50	1,286.50
10/20/2023	Paydown	379929AD4	280,000.00	GM Financial Auto Leasing 2023-3 A3 5.38% Due 11/20/2026	0.00	1,255.33	1,255.33
10/20/2023	Paydown	36262XAC8	302,993.27	GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024	60,586.53	78.79	60,665.32
10/21/2023	Paydown	43813GAC5	79,845.98	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025	11,401.06	15.40	11,416.46
10/21/2023	Paydown	43815GAC3	302,241.44	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	16,761.83	209.35	16,971.18
10/25/2023	Interest	06406RBC0	900,000.00	Bank of NY Mellon Corp Callable Note Cont 3/25/2025 3.35% Due 4/25/2025	0.00	15,075.00	15,075.00
10/25/2023	Paydown	3137FBU79	1,250,000.00	FHLMC K069 A2 3.187% Due 9/25/2027	0.00	3,319.79	3,319.79
10/25/2023	Paydown	05593AAC3	155,000.00	BMW Vehicle Lease Trust 2023-1 A3 5.16% Due 11/25/2025	0.00	666.50	666.50
10/25/2023	Paydown	3137F1G44	1,000,000.00	FHLMC K065 A2 3.243% Due 4/25/2027	0.00	2,702.50	2,702.50
10/25/2023	Paydown	05601XAC3	206,924.61	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 3/25/2025	29,302.08	162.94	29,465.02
10/25/2023	Paydown	09690AAC7	86,096.34	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	21,521.48	17.76	21,539.24
10/25/2023	Paydown	3137BTUM1	900,000.00	FHLMC K061 A2 3.347% Due 11/25/2026	0.00	2,510.25	2,510.25
10/25/2023	Paydown	3137BVZ82	862,000.00	FHLMC K063 3.43% Due 1/25/2027	0.00	2,463.89	2,463.89
10/25/2023	Paydown	05602RAD3	350,000.00	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026	37,103.41	936.25	38,039.66
10/25/2023	Paydown	3137BM7C4	1,223,000.00	FHLMC K051 A2 3.308% Due 9/25/2025	0.00	3,371.40	3,371.40

Cash Flow Report

As of August 31, 2023



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
10/25/2023	Paydown	3137BSP72	2,000,000.00	FHLMC K058 A2 2.653% Due 8/25/2026	0.00	4,421.67	4,421.67
10/31/2023	Interest	912828J5	2,500,000.00	US Treasury Note 3% Due 10/31/2025	0.00	37,500.00	37,500.00
10/31/2023	Interest	912828YM6	1,700,000.00	US Treasury Note 1.5% Due 10/31/2024	0.00	12,750.00	12,750.00
10/31/2023	Interest	912828ZL7	2,000,000.00	US Treasury Note 0.375% Due 4/30/2025	0.00	3,750.00	3,750.00
OCT 2023					1,984,856.12	118,577.20	2,103,433.32
11/01/2023	Interest	74456QBU9	750,000.00	Public Service El & Gas Callable Note Cont 02/01/28 3.7% Due 5/1/2028	0.00	13,875.00	13,875.00
11/01/2023	Maturity	3133EHN25	2,000,000.00	FFCB Note 2.2% Due 11/1/2023	2,000,000.00	22,000.00	2,022,000.00
11/10/2023	Interest	665859AW4	1,000,000.00	Northern Trust Company Callable Note Cont 4/10/2027 4% Due 5/10/2027	0.00	20,000.00	20,000.00
11/12/2023	Interest	023135BW5	805,000.00	Amazon.com Inc Note 0.45% Due 5/12/2024	0.00	1,811.25	1,811.25
11/13/2023	Interest	14913R2V8	480,000.00	Caterpillar Financial Service Note 3.4% Due 5/13/2025	0.00	8,160.00	8,160.00
11/15/2023	Interest	341081GN1	1,500,000.00	Florida Power and Light Callable Note Cont 3/15/2028 4.4% Due 5/15/2028	0.00	32,450.00	32,450.00
11/15/2023	Interest	91282CCC3	1,000,000.00	US Treasury Note 0.25% Due 5/15/2024	0.00	1,250.00	1,250.00
11/15/2023	Interest	91324PEB4	425,000.00	United Health Group Inc Callable Note Cont 5/15/2022 0.55% Due 5/15/2024	0.00	1,168.75	1,168.75
11/15/2023	Interest	912828M56	2,500,000.00	US Treasury Note 2.25% Due 11/15/2025	0.00	28,125.00	28,125.00
11/15/2023	Interest	9128283F5	1,400,000.00	US Treasury Note 2.25% Due 11/15/2027	0.00	15,750.00	15,750.00
11/15/2023	Interest	91282CDH1	2,000,000.00	US Treasury Note 0.75% Due 11/15/2024	0.00	7,500.00	7,500.00

Cash Flow Report

As of August 31, 2023



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
11/15/2023	Paydown	02582JIT8	905,000.00	American Express Credit Trust 2022-2 A 3.39% Due 5/17/2027	0.00	2,556.63	2,556.63
11/15/2023	Paydown	47787NAC3	10,699.82	John Deere Owner Trust 2020-B A3 0.51% Due 11/15/2024	2,139.96	2.73	2,142.69
11/15/2023	Paydown	47789QAC4	322,473.91	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	16,961.42	125.04	17,086.46
11/15/2023	Paydown	89237VAB5	24,269.80	Toyota Auto Receivables Trust 2020-C A3 0.44% Due 10/15/2024	1,730.70	7.63	1,738.33
11/15/2023	Paydown	89240BAC2	291,265.96	Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025	41,595.90	45.09	41,640.99
11/15/2023	Paydown	44934KAC8	597,562.92	Hyundai Auto Receivables Trust 2021-B A3 0.38% Due 1/15/2026	45,949.53	160.13	46,109.66
11/15/2023	Paydown	47788UAC6	169,423.26	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	12,083.97	43.58	12,127.55
11/15/2023	Paydown	47787JAC2	410,000.00	John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026	16,854.16	760.12	17,614.28
11/15/2023	Paydown	58769KAD6	239,027.62	Mercedes-Benz Auto Lease Trust 2021-B A3 0.4% Due 11/15/2024	47,805.52	47.81	47,853.33
11/15/2023	Paydown	89236XAC0	50,956.20	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	3,069.09	13.06	3,082.15
11/15/2023	Paydown	44933LAC7	208,790.10	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	23,183.82	51.44	23,235.26
11/16/2023	Paydown	362554AC1	228,674.90	GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026	12,015.87	115.97	12,131.84
11/16/2023	Paydown	36265WAD5	320,000.00	GM Financial Securitized Auto 2022-3 A3 3.64% Due 4/16/2027	0.00	970.67	970.67
11/16/2023	Paydown	380146AC4	215,000.00	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	9,882.59	205.13	10,087.72
11/18/2023	Paydown	43815PAC3	365,000.00	Honda Auto Receivables 2022-2 A3 3.73% Due 7/20/2026	0.00	1,134.54	1,134.54
11/20/2023	Paydown	36262XAC8	302,993.27	GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024	60,598.65	59.10	60,657.75
11/20/2023	Paydown	92348KAV5	415,000.00	Verizon Master Trust 2022-5 A1A 3.72% Due 7/20/2027	0.00	1,286.50	1,286.50

Cash Flow Report

As of August 31, 2023



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
11/20/2023	Paydown	379929AD4	280,000.00	GM Financial Auto Leasing 2023-3 A3 5.38% Due 11/20/2026	0.00	1,255.33	1,255.33
11/21/2023	Paydown	43815GAC3	302,241.44	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	16,765.74	197.06	16,962.80
11/21/2023	Paydown	43813GAC5	79,845.98	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025	11,403.81	12.84	11,416.65
11/24/2023	Maturity	459058JM6	750,000.00	Intl. Bank Recon & Development Note 0.25% Due 11/24/2023	750,000.00	937.50	750,937.50
11/25/2023	Paydown	05593AAC3	155,000.00	BMW Vehicle Lease Trust 2023-1 A3 5.16% Due 11/25/2025	0.00	666.50	666.50
11/25/2023	Paydown	3137BTUM1	900,000.00	FHLMC K061 A2 3.347% Due 11/25/2026	0.00	2,510.25	2,510.25
11/25/2023	Paydown	05602RAD3	350,000.00	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026	35,084.63	837.00	35,921.63
11/25/2023	Paydown	3137BSP72	2,000,000.00	FHLMC K058 A2 2.653% Due 8/25/2026	0.00	4,421.67	4,421.67
11/25/2023	Paydown	3137F1G44	1,000,000.00	FHLMC K065 A2 3.243% Due 4/25/2027	0.00	2,702.50	2,702.50
11/25/2023	Paydown	3137FBU79	1,250,000.00	FHLMC K069 A2 3.187% Due 9/25/2027	0.00	3,319.79	3,319.79
11/25/2023	Paydown	3137BM7C4	1,223,000.00	FHLMC K051 A2 3.308% Due 9/25/2025	0.00	3,371.40	3,371.40
11/25/2023	Paydown	3137BVZ82	862,000.00	FHLMC K063 3.43% Due 1/25/2027	0.00	2,463.89	2,463.89
11/25/2023	Paydown	05601XAC3	206,924.61	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 3/25/2025	29,430.52	136.08	29,566.60
11/25/2023	Paydown	09690AAC7	86,096.34	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	21,526.69	11.84	21,538.53
11/30/2023	Interest	912828ZT0	1,800,000.00	US Treasury Note 0.25% Due 5/31/2025	0.00	2,250.00	2,250.00
NOV 2023					3,158,082.57	184,768.82	3,342,851.39
12/01/2023	Interest	023135CN4	425,000.00	Amazon.com Inc Note 4.6% Due 12/1/2025	0.00	9,775.00	9,775.00

Cash Flow Report

As of August 31, 2023



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
12/01/2023	Interest	438516CB0	1,000,000.00	Honeywell Intl Callable Note Cont 5/1/2025 1.35% Due 6/1/2025	0.00	6,750.00	6,750.00
12/04/2023	Maturity	3137EAFA2	1,465,000.00	FHLMC Note 0.25% Due 12/4/2023	1,465,000.00	1,831.25	1,466,831.25
12/06/2023	Interest	89115A2A9	1,000,000.00	Toronto-Dominion Bank Note 3.766% Due 6/6/2025	0.00	18,830.00	18,830.00
12/07/2023	Interest	24422EVQ9	760,000.00	John Deere Capital Corp Note 0.45% Due 6/7/2024	0.00	1,710.00	1,710.00
12/09/2023	Interest	3130AVVX7	1,120,000.00	FHLB Note 3.75% Due 6/9/2028	0.00	25,200.00	25,200.00
12/09/2023	Interest	3130AWC24	2,000,000.00	FHLB Note 4% Due 6/9/2028	0.00	41,777.78	41,777.78
12/12/2023	Interest	3130AWLZ1	2,000,000.00	FHLB Note 4.75% Due 6/12/2026	0.00	40,111.11	40,111.11
12/14/2023	Interest	3130A1XJ2	2,000,000.00	FHLB Note 2.875% Due 6/14/2024	0.00	28,750.00	28,750.00
12/14/2023	Interest	06051GJY6	960,000.00	Bank of America Corp Callable Note Cont 6/14/2023 5.47% Due 6/14/2024	0.00	13,856.26	13,856.26
12/15/2023	Interest	91282CDN8	900,000.00	US Treasury Note 1% Due 12/15/2024	0.00	4,500.00	4,500.00
12/15/2023	Interest	63743HFE7	1,105,000.00	National Rural Utilities Note 3.45% Due 6/15/2025	0.00	19,061.25	19,061.25
12/15/2023	Maturity	91282CBA8	2,000,000.00	US Treasury Note 0.125% Due 12/15/2023	2,000,000.00	1,250.00	2,001,250.00
12/15/2023	Paydown	02582JIT8	905,000.00	American Express Credit Trust 2022-2 A 3.39% Due 5/17/2027	0.00	2,556.63	2,556.63
12/15/2023	Paydown	44933LAC7	208,790.10	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	23,191.35	44.10	23,235.45
12/15/2023	Paydown	44934KAC8	597,562.92	Hyundai Auto Receivables Trust 2021-B A3 0.38% Due 1/15/2026	45,953.74	145.58	46,099.32
12/15/2023	Paydown	47787NAC3	10,699.82	John Deere Owner Trust 2020-B A3 0.51% Due 11/15/2024	2,140.80	1.82	2,142.62
12/15/2023	Paydown	47788UAC6	169,423.26	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	12,087.90	39.95	12,127.85

Cash Flow Report

As of August 31, 2023



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
12/15/2023	Paydown	47789QAC4	322,473.91	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	16,962.98	117.69	17,080.67
12/15/2023	Paydown	89236XAC0	50,956.20	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	3,057.68	12.17	3,069.85
12/15/2023	Paydown	89237VAB5	24,269.80	Toyota Auto Receivables Trust 2020-C A3 0.44% Due 10/15/2024	1,731.33	7.00	1,738.33
12/15/2023	Paydown	89240BAC2	291,265.96	Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025	41,609.41	36.08	41,645.49
12/15/2023	Paydown	47787JAC2	410,000.00	John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026	16,875.79	727.54	17,603.33
12/15/2023	Paydown	58769KAD6	239,027.62	Mercedes-Benz Auto Lease Trust 2021-B A3 0.4% Due 11/15/2024	47,809.91	31.87	47,841.78
12/16/2023	Paydown	362554AC1	228,674.90	GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026	12,018.68	109.16	12,127.84
12/16/2023	Paydown	380146AC4	215,000.00	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	9,925.91	194.76	10,120.67
12/16/2023	Paydown	36265WAD5	320,000.00	GM Financial Securitized Auto 2022-3 A3 3.64% Due 4/16/2027	0.00	970.67	970.67
12/18/2023	Interest	89236TJH9	1,140,000.00	Toyota Motor Credit Corp Note 0.5% Due 6/18/2024	0.00	2,850.00	2,850.00
12/18/2023	Paydown	43815PAC3	365,000.00	Honda Auto Receivables 2022-2 A3 3.73% Due 7/20/2026	0.00	1,134.54	1,134.54
12/20/2023	Interest	58989V2F0	1,000,000.00	Met Tower Global Funding Note 5.4% Due 6/20/2026	0.00	27,000.00	27,000.00
12/20/2023	Interest	3130AQF40	1,400,000.00	FHLB Note 1% Due 12/20/2024	0.00	7,000.00	7,000.00
12/20/2023	Paydown	379929AD4	280,000.00	GM Financial Auto Leasing 2023-3 A3 5.38% Due 11/20/2026	0.00	1,255.33	1,255.33
12/20/2023	Paydown	92348KAV5	415,000.00	Verizon Master Trust 2022-5 A1A 3.72% Due 7/20/2027	0.00	1,286.50	1,286.50
12/20/2023	Paydown	36262XAC8	302,993.27	GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024	60,610.77	39.40	60,650.17
12/21/2023	Paydown	43813GAC5	79,845.98	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025	11,406.57	10.27	11,416.84

Cash Flow Report

As of August 31, 2023



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
12/21/2023	Paydown	43815GAC3	302,241.44	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	16,769.64	184.77	16,954.41
12/25/2023	Paydown	05601XAC3	206,924.61	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 3/25/2025	29,559.53	109.10	29,668.63
12/25/2023	Paydown	09690AAC7	86,096.34	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	21,531.89	5.92	21,537.81
12/25/2023	Paydown	3137BTUM1	900,000.00	FHLMC K061 A2 3.347% Due 11/25/2026	0.00	2,510.25	2,510.25
12/25/2023	Paydown	3137F1G44	1,000,000.00	FHLMC K065 A2 3.243% Due 4/25/2027	0.00	2,702.50	2,702.50
12/25/2023	Paydown	05593AAC3	155,000.00	BMW Vehicle Lease Trust 2023-1 A3 5.16% Due 11/25/2025	0.00	666.50	666.50
12/25/2023	Paydown	05602RAD3	350,000.00	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026	33,061.94	743.15	33,805.09
12/25/2023	Paydown	3137BM7C4	1,223,000.00	FHLMC K051 A2 3.308% Due 9/25/2025	0.00	3,371.40	3,371.40
12/25/2023	Paydown	3137BSP72	2,000,000.00	FHLMC K058 A2 2.653% Due 8/25/2026	0.00	4,421.67	4,421.67
12/25/2023	Paydown	3137FBU79	1,250,000.00	FHLMC K069 A2 3.187% Due 9/25/2027	0.00	3,319.79	3,319.79
12/25/2023	Paydown	3137BVZ82	862,000.00	FHLMC K063 3.43% Due 1/25/2027	0.00	2,463.89	2,463.89
12/31/2023	Interest	9128285T3	2,500,000.00	US Treasury Note 2.625% Due 12/31/2025	0.00	32,812.50	32,812.50
12/31/2023	Interest	91282CEW7	1,300,000.00	US Treasury Note 3.25% Due 6/30/2027	0.00	21,125.00	21,125.00
DEC 2023					3,871,305.82	333,410.15	4,204,715.97
01/02/2024	Interest	3135G0V75	2,000,000.00	FNMA Note 1.75% Due 7/2/2024	0.00	17,500.00	17,500.00
01/06/2024	Interest	3133ENKS8	755,000.00	FFCB Note 1.125% Due 1/6/2025	0.00	4,246.88	4,246.88
01/12/2024	Interest	459058KT9	500,000.00	Intl. Bank Recon & Development Note 3.5% Due 7/12/2028	0.00	8,750.00	8,750.00

Cash Flow Report

As of August 31, 2023



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
01/15/2024	Interest	79466LAG9	200,000.00	Salesforce.com Inc Callable Note Cont 7/15/2022 0.625% Due 7/15/2024	0.00	625.00	625.00
01/15/2024	Maturity	91282CBE0	2,000,000.00	US Treasury Note 0.125% Due 1/15/2024	2,000,000.00	1,250.00	2,001,250.00
01/15/2024	Paydown	44933LAC7	208,790.10	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	23,198.89	36.76	23,235.65
01/15/2024	Paydown	47787JAC2	410,000.00	John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026	16,897.45	694.91	17,592.36
01/15/2024	Paydown	89236XAC0	50,956.20	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	3,046.15	11.28	3,057.43
01/15/2024	Paydown	58769KAD6	239,027.62	Mercedes-Benz Auto Lease Trust 2021-B A3 0.4% Due 11/15/2024	47,814.29	15.94	47,830.23
01/15/2024	Paydown	47789QAC4	322,473.91	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	16,964.53	110.34	17,074.87
01/15/2024	Paydown	89237VAB5	24,269.80	Toyota Auto Receivables Trust 2020-C A3 0.44% Due 10/15/2024	1,731.97	6.36	1,738.33
01/15/2024	Paydown	89240BAC2	291,265.96	Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025	41,622.94	27.06	41,650.00
01/15/2024	Paydown	02582JIT8	905,000.00	American Express Credit Trust 2022-2 A 3.39% Due 5/17/2027	0.00	2,556.63	2,556.63
01/15/2024	Paydown	44934KAC8	597,562.92	Hyundai Auto Receivables Trust 2021-B A3 0.38% Due 1/15/2026	45,957.95	131.03	46,088.98
01/15/2024	Paydown	47787NAC3	10,699.82	John Deere Owner Trust 2020-B A3 0.51% Due 11/15/2024	2,141.64	0.91	2,142.55
01/15/2024	Paydown	47788UAC6	169,423.26	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	12,091.82	36.33	12,128.15
01/16/2024	Paydown	36265WAD5	320,000.00	GM Financial Securitized Auto 2022-3 A3 3.64% Due 4/16/2027	0.00	970.67	970.67
01/16/2024	Paydown	380146AC4	215,000.00	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	9,969.42	184.33	10,153.75
01/16/2024	Paydown	362554AC1	228,674.90	GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026	12,021.48	102.35	12,123.83
01/17/2024	Interest	61747YET8	1,000,000.00	Morgan Stanley Callable Note Cont 7/17/2025 4.679% Due 7/17/2026	0.00	23,395.00	23,395.00

Cash Flow Report

As of August 31, 2023



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
01/17/2024	Maturity	24422EVN6	865,000.00	John Deere Capital Corp Note 0.45% Due 1/17/2024	865,000.00	1,946.25	866,946.25
01/18/2024	Paydown	43815PAC3	365,000.00	Honda Auto Receivables 2022-2 A3 3.73% Due 7/20/2026	0.00	1,134.54	1,134.54
01/20/2024	Paydown	379929AD4	280,000.00	GM Financial Auto Leasing 2023-3 A3 5.38% Due 11/20/2026	0.00	1,255.33	1,255.33
01/20/2024	Paydown	36262XAC8	302,993.27	GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024	60,622.90	19.70	60,642.60
01/20/2024	Paydown	92348KAV5	415,000.00	Verizon Master Trust 2022-5 A1A 3.72% Due 7/20/2027	23,811.97	1,286.50	25,098.47
01/21/2024	Interest	78016EYM3	1,000,000.00	Royal Bank of Canada Note 1.6% Due 1/21/2025	0.00	8,000.00	8,000.00
01/21/2024	Paydown	43813GAC5	79,845.98	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025	11,409.33	7.70	11,417.03
01/21/2024	Paydown	43815GAC3	302,241.44	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	16,773.56	172.47	16,946.03
01/25/2024	Paydown	05593AAC3	155,000.00	BMW Vehicle Lease Trust 2023-1 A3 5.16% Due 11/25/2025	0.00	666.50	666.50
01/25/2024	Paydown	3137FBU79	1,250,000.00	FHLMC K069 A2 3.187% Due 9/25/2027	0.00	3,319.79	3,319.79
01/25/2024	Paydown	05602RAD3	350,000.00	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026	31,035.35	654.71	31,690.06
01/25/2024	Paydown	3137BM7C4	1,223,000.00	FHLMC K051 A2 3.308% Due 9/25/2025	0.00	3,371.40	3,371.40
01/25/2024	Paydown	3137BSP72	2,000,000.00	FHLMC K058 A2 2.653% Due 8/25/2026	0.00	4,421.67	4,421.67
01/25/2024	Paydown	3137BTUM1	900,000.00	FHLMC K061 A2 3.347% Due 11/25/2026	0.00	2,510.25	2,510.25
01/25/2024	Paydown	3137F1G44	1,000,000.00	FHLMC K065 A2 3.243% Due 4/25/2027	0.00	2,702.50	2,702.50
01/25/2024	Paydown	3137BVZ82	862,000.00	FHLMC K063 3.43% Due 1/25/2027	0.00	2,463.89	2,463.89
01/25/2024	Paydown	05601XAC3	206,924.61	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 3/25/2025	29,689.10	82.00	29,771.10

Cash Flow Report

As of August 31, 2023



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
01/30/2024	Interest	91159HHX1	1,000,000.00	US Bancorp Callable Note Cont 6/28/2024 2.4% Due 7/30/2024	0.00	12,000.00	12,000.00
01/31/2024	Interest	91282CAB7	2,000,000.00	US Treasury Note 0.25% Due 7/31/2025	0.00	2,500.00	2,500.00
01/31/2024	Interest	91282CFB2	2,000,000.00	US Treasury Note 2.75% Due 7/31/2027	0.00	27,500.00	27,500.00
01/31/2024	Interest	912828Z52	2,000,000.00	US Treasury Note 1.375% Due 1/31/2025	0.00	13,750.00	13,750.00
01/31/2024	Maturity	9128285Z9	2,000,000.00	US Treasury Note 2.5% Due 1/31/2024	2,000,000.00	25,000.00	2,025,000.00
JAN 2024					5,271,800.74	175,416.98	5,447,217.72
02/02/2024	Maturity	69371RR24	795,000.00	Paccar Financial Corp Note 0.35% Due 2/2/2024	795,000.00	1,391.25	796,391.25
02/06/2024	Interest	857477BR3	335,000.00	State Street Bank Callable Note Cont 2/6/2025 1.746% Due 2/6/2026	0.00	2,924.55	2,924.55
02/06/2024	Maturity	594918BX1	1,850,000.00	Microsoft Callable Note Cont 12/6/2023 2.875% Due 2/6/2024	1,850,000.00	26,593.75	1,876,593.75
02/09/2024	Interest	69371RR40	245,000.00	Paccar Financial Corp Note 0.5% Due 8/9/2024	0.00	612.50	612.50
02/10/2024	Interest	69371RS56	450,000.00	Paccar Financial Corp Note 5.05% Due 8/10/2026	0.00	11,362.50	11,362.50
02/12/2024	Interest	14913R2Z9	1,375,000.00	Caterpillar Financial Service Note 3.65% Due 8/12/2025	0.00	25,093.75	25,093.75
02/14/2024	Interest	3133ENPG9	1,200,000.00	FFCB Note 1.75% Due 2/14/2025	0.00	10,500.00	10,500.00
02/14/2024	Interest	3133EPSW6	2,405,000.00	FFCB Note 4.5% Due 8/14/2026	0.00	54,112.50	54,112.50
02/15/2024	Interest	26442UAA2	1,000,000.00	Duke Energy Progress LLC Callable Note Cont 5/15/25 3.25% Due 8/15/2025	0.00	16,250.00	16,250.00
02/15/2024	Interest	91282CCT6	2,000,000.00	US Treasury Note 0.375% Due 8/15/2024	0.00	3,750.00	3,750.00
02/15/2024	Paydown	44933LAC7	208,790.10	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	23,206.43	29.41	23,235.84

Cash Flow Report

As of August 31, 2023



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
02/15/2024	Paydown	47788UAC6	169,423.26	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	12,095.75	32.70	12,128.45
02/15/2024	Paydown	89236XAC0	50,956.20	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	3,034.51	10.39	3,044.90
02/15/2024	Paydown	47789QAC4	322,473.91	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	16,966.09	102.99	17,069.08
02/15/2024	Paydown	89240BAC2	291,265.96	Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025	41,636.46	18.05	41,654.51
02/15/2024	Paydown	02582JIT8	905,000.00	American Express Credit Trust 2022-2 A 3.39% Due 5/17/2027	0.00	2,556.63	2,556.63
02/15/2024	Paydown	44934KAC8	597,562.92	Hyundai Auto Receivables Trust 2021-B A3 0.38% Due 1/15/2026	45,962.17	116.47	46,078.64
02/15/2024	Paydown	47787JAC2	410,000.00	John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026	16,919.14	662.24	17,581.38
02/15/2024	Paydown	89237VAB5	24,269.80	Toyota Auto Receivables Trust 2020-C A3 0.44% Due 10/15/2024	1,732.60	5.73	1,738.33
02/16/2024	Paydown	362554AC1	228,674.90	GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026	12,024.28	95.54	12,119.82
02/16/2024	Paydown	36265WAD5	320,000.00	GM Financial Securitized Auto 2022-3 A3 3.64% Due 4/16/2027	0.00	970.67	970.67
02/16/2024	Paydown	380146AC4	215,000.00	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	10,013.11	173.87	10,186.98
02/18/2024	Paydown	43815PAC3	365,000.00	Honda Auto Receivables 2022-2 A3 3.73% Due 7/20/2026	0.00	1,134.54	1,134.54
02/20/2024	Paydown	92348KAV5	415,000.00	Verizon Master Trust 2022-5 A1A 3.72% Due 7/20/2027	23,885.79	1,212.68	25,098.47
02/20/2024	Paydown	379929AD4	280,000.00	GM Financial Auto Leasing 2023-3 A3 5.38% Due 11/20/2026	0.00	1,255.33	1,255.33
02/21/2024	Paydown	43815GAC3	302,241.44	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	16,777.47	160.17	16,937.64
02/21/2024	Paydown	43813GAC5	79,845.98	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025	11,412.08	5.14	11,417.22
02/23/2024	Interest	037833BY5	1,000,000.00	Apple Inc Callable Note Cont 11/23/2025 3.25% Due 2/23/2026	0.00	16,250.00	16,250.00

Cash Flow Report

As of August 31, 2023



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
02/23/2024	Maturity	3133EKMx1	2,000,000.00	FFCB Note 2.23% Due 2/23/2024	2,000,000.00	22,300.00	2,022,300.00
02/25/2024	Paydown	05601XAC3	206,924.61	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 3/25/2025	29,819.23	54.79	29,874.02
02/25/2024	Paydown	3137BM7C4	1,223,000.00	FHLMC K051 A2 3.308% Due 9/25/2025	0.00	3,371.40	3,371.40
02/25/2024	Paydown	3137BSP72	2,000,000.00	FHLMC K058 A2 2.653% Due 8/25/2026	0.00	4,421.67	4,421.67
02/25/2024	Paydown	3137F1G44	1,000,000.00	FHLMC K065 A2 3.243% Due 4/25/2027	0.00	2,702.50	2,702.50
02/25/2024	Paydown	05593AAC3	155,000.00	BMW Vehicle Lease Trust 2023-1 A3 5.16% Due 11/25/2025	0.00	666.50	666.50
02/25/2024	Paydown	05602RAD3	350,000.00	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026	29,004.85	571.69	29,576.54
02/25/2024	Paydown	3137BTUM1	900,000.00	FHLMC K061 A2 3.347% Due 11/25/2026	0.00	2,510.25	2,510.25
02/25/2024	Paydown	3137BVZ82	862,000.00	FHLMC K063 3.43% Due 1/25/2027	0.00	2,463.89	2,463.89
02/25/2024	Paydown	3137FBU79	1,250,000.00	FHLMC K069 A2 3.187% Due 9/25/2027	0.00	3,319.79	3,319.79
02/29/2024	Interest	91282CAJ0	1,000,000.00	US Treasury Note 0.25% Due 8/31/2025	0.00	1,250.00	1,250.00
02/29/2024	Interest	91282CFH9	2,500,000.00	US Treasury Note 3.125% Due 8/31/2027	0.00	39,062.50	39,062.50
02/29/2024	Interest	912828ZC7	1,200,000.00	US Treasury Note 1.125% Due 2/28/2025	0.00	6,750.00	6,750.00
FEB 2024					4,939,489.96	266,828.33	5,206,318.29
03/03/2024	Maturity	166764BT6	900,000.00	Chevron Corp Callable Note Cont 1/3/2024 2.895% Due 3/3/2024	900,000.00	13,027.50	913,027.50
03/14/2024	Interest	06051GJY6	960,000.00	Bank of America Corp Callable Note Cont 6/14/2023 5.47% Due 6/14/2024	0.00	13,856.26	13,856.26
03/15/2024	Interest	437076CR1	1,000,000.00	Home Depot Callable Note Cont 8/15/2025 4% Due 9/15/2025	0.00	20,000.00	20,000.00

Cash Flow Report

As of August 31, 2023



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
03/15/2024	Interest	91282CCX7	1,800,000.00	US Treasury Note 0.375% Due 9/15/2024	0.00	3,375.00	3,375.00
03/15/2024	Maturity	91282CBR1	2,000,000.00	US Treasury Note 0.25% Due 3/15/2024	2,000,000.00	2,500.00	2,002,500.00
03/15/2024	Paydown	44933LAC7	208,790.10	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	23,213.97	22.06	23,236.03
03/15/2024	Paydown	47787JAC2	410,000.00	John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026	16,940.85	629.53	17,570.38
03/15/2024	Paydown	47789QAC4	322,473.91	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	16,967.64	95.64	17,063.28
03/15/2024	Paydown	89237VAB5	24,269.80	Toyota Auto Receivables Trust 2020-C A3 0.44% Due 10/15/2024	1,733.24	5.09	1,738.33
03/15/2024	Paydown	89240BAC2	291,265.96	Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025	41,650.00	9.02	41,659.02
03/15/2024	Paydown	44934KAC8	597,562.92	Hyundai Auto Receivables Trust 2021-B A3 0.38% Due 1/15/2026	45,966.38	101.92	46,068.30
03/15/2024	Paydown	89236XAC0	50,956.20	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	3,022.75	9.50	3,032.25
03/15/2024	Paydown	02582JIT8	905,000.00	American Express Credit Trust 2022-2 A 3.39% Due 5/17/2027	0.00	2,556.63	2,556.63
03/15/2024	Paydown	47788UAC6	169,423.26	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	12,099.69	29.07	12,128.76
03/16/2024	Paydown	380146AC4	215,000.00	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	10,057.01	163.35	10,220.36
03/16/2024	Paydown	362554AC1	228,674.90	GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026	12,027.09	88.72	12,115.81
03/16/2024	Paydown	36265WAD5	320,000.00	GM Financial Securitized Auto 2022-3 A3 3.64% Due 4/16/2027	0.00	970.67	970.67
03/18/2024	Maturity	808513BN4	575,000.00	Charles Schwab Corp Callable Note Cont 2/18/2024 0.75% Due 3/18/2024	575,000.00	2,156.25	577,156.25
03/18/2024	Paydown	43815PAC3	365,000.00	Honda Auto Receivables 2022-2 A3 3.73% Due 7/20/2026	19,168.78	1,134.54	20,303.32
03/20/2024	Paydown	379929AD4	280,000.00	GM Financial Auto Leasing 2023-3 A3 5.38% Due 11/20/2026	0.00	1,255.33	1,255.33

Cash Flow Report

As of August 31, 2023



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
03/20/2024	Paydown	92348KAV5	415,000.00	Verizon Master Trust 2022-5 A1A 3.72% Due 7/20/2027	23,959.83	1,138.64	25,098.47
03/21/2024	Paydown	43815GAC3	302,241.44	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	16,781.38	147.87	16,929.25
03/21/2024	Paydown	43813GAC5	79,845.98	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025	11,414.84	2.57	11,417.41
03/23/2024	Interest	4581X0DZ8	1,585,000.00	Inter-American Dev Bank Note 0.5% Due 9/23/2024	0.00	3,962.50	3,962.50
03/25/2024	Paydown	05601XAC3	206,924.61	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 3/25/2025	29,949.95	27.45	29,977.40
03/25/2024	Paydown	05602RAD3	350,000.00	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026	26,970.42	494.10	27,464.52
03/25/2024	Paydown	3137BM7C4	1,223,000.00	FHLMC K051 A2 3.308% Due 9/25/2025	0.00	3,371.40	3,371.40
03/25/2024	Paydown	3137BSP72	2,000,000.00	FHLMC K058 A2 2.653% Due 8/25/2026	0.00	4,421.67	4,421.67
03/25/2024	Paydown	3137F1G44	1,000,000.00	FHLMC K065 A2 3.243% Due 4/25/2027	0.00	2,702.50	2,702.50
03/25/2024	Paydown	05593AAC3	155,000.00	BMW Vehicle Lease Trust 2023-1 A3 5.16% Due 11/25/2025	0.00	666.50	666.50
03/25/2024	Paydown	3137BVZ82	862,000.00	FHLMC K063 3.43% Due 1/25/2027	0.00	2,463.89	2,463.89
03/25/2024	Paydown	3137FBU79	1,250,000.00	FHLMC K069 A2 3.187% Due 9/25/2027	0.00	3,319.79	3,319.79
03/25/2024	Paydown	3137BTUM1	900,000.00	FHLMC K061 A2 3.347% Due 11/25/2026	0.00	2,510.25	2,510.25
03/31/2024	Interest	912828ZF0	2,000,000.00	US Treasury Note 0.5% Due 3/31/2025	0.00	5,000.00	5,000.00
03/31/2024	Interest	91282CEF4	2,500,000.00	US Treasury Note 2.5% Due 3/31/2027	0.00	31,250.00	31,250.00
03/31/2024	Interest	9128286L9	2,500,000.00	US Treasury Note 2.25% Due 3/31/2026	0.00	28,125.00	28,125.00
03/31/2024	Interest	9128285C0	3,250,000.00	US Treasury Note 3% Due 9/30/2025	0.00	48,750.00	48,750.00

Cash Flow Report

As of August 31, 2023



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
03/31/2024	Interest	91282CFM8	1,600,000.00	US Treasury Note 4.125% Due 9/30/2027	0.00	33,000.00	33,000.00
MAR 2024					3,786,923.82	233,340.21	4,020,264.03
04/10/2024	Interest	57629W6F2	750,000.00	Mass Mutual Global funding Note 4.5% Due 4/10/2026	0.00	16,875.00	16,875.00
04/15/2024	Maturity	91282CBV2	1,100,000.00	US Treasury Note 0.375% Due 4/15/2024	1,100,000.00	2,062.50	1,102,062.50
04/15/2024	Paydown	02582JIT8	905,000.00	American Express Credit Trust 2022-2 A 3.39% Due 5/17/2027	0.00	2,556.63	2,556.63
04/15/2024	Paydown	89237VAB5	24,269.80	Toyota Auto Receivables Trust 2020-C A3 0.44% Due 10/15/2024	1,733.87	4.46	1,738.33
04/15/2024	Paydown	47788UAC6	169,423.26	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	12,103.62	25.44	12,129.06
04/15/2024	Paydown	44933LAC7	208,790.10	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	23,221.52	14.71	23,236.23
04/15/2024	Paydown	47789QAC4	322,473.91	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	16,969.20	88.28	17,057.48
04/15/2024	Paydown	44934KAC8	597,562.92	Hyundai Auto Receivables Trust 2021-B A3 0.38% Due 1/15/2026	45,970.59	87.36	46,057.95
04/15/2024	Paydown	47787JAC2	410,000.00	John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026	16,962.59	596.78	17,559.37
04/15/2024	Paydown	89236XAC0	50,956.20	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	3,010.87	8.62	3,019.49
04/16/2024	Paydown	362554AC1	228,674.90	GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026	12,029.89	81.91	12,111.80
04/16/2024	Paydown	36265WAD5	320,000.00	GM Financial Securitized Auto 2022-3 A3 3.64% Due 4/16/2027	17,299.60	970.67	18,270.27
04/16/2024	Paydown	380146AC4	215,000.00	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	10,101.09	152.79	10,253.88
04/18/2024	Paydown	43815PAC3	365,000.00	Honda Auto Receivables 2022-2 A3 3.73% Due 7/20/2026	19,173.41	1,074.96	20,248.37
04/20/2024	Paydown	379929AD4	280,000.00	GM Financial Auto Leasing 2023-3 A3 5.38% Due 11/20/2026	0.00	1,255.33	1,255.33

Cash Flow Report

As of August 31, 2023



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
04/20/2024	Paydown	92348KAV5	415,000.00	Verizon Master Trust 2022-5 A1A 3.72% Due 7/20/2027	24,034.11	1,064.36	25,098.47
04/21/2024	Paydown	43815GAC3	302,241.44	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	16,785.30	135.56	16,920.86
04/25/2024	Interest	06406RBC0	900,000.00	Bank of NY Mellon Corp Callable Note Cont 3/25/2025 3.35% Due 4/25/2025	0.00	15,075.00	15,075.00
04/25/2024	Paydown	3137BTUM1	900,000.00	FHLMC K061 A2 3.347% Due 11/25/2026	0.00	2,510.25	2,510.25
04/25/2024	Paydown	3137FBU79	1,250,000.00	FHLMC K069 A2 3.187% Due 9/25/2027	0.00	3,319.79	3,319.79
04/25/2024	Paydown	05593AAC3	155,000.00	BMW Vehicle Lease Trust 2023-1 A3 5.16% Due 11/25/2025	0.00	666.50	666.50
04/25/2024	Paydown	3137BM7C4	1,223,000.00	FHLMC K051 A2 3.308% Due 9/25/2025	0.00	3,371.40	3,371.40
04/25/2024	Paydown	3137BSP72	2,000,000.00	FHLMC K058 A2 2.653% Due 8/25/2026	0.00	4,421.67	4,421.67
04/25/2024	Paydown	05602RAD3	350,000.00	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026	24,932.08	421.95	25,354.03
04/25/2024	Paydown	3137BVZ82	862,000.00	FHLMC K063 3.43% Due 1/25/2027	0.00	2,463.89	2,463.89
04/25/2024	Paydown	3137F1G44	1,000,000.00	FHLMC K065 A2 3.243% Due 4/25/2027	0.00	2,702.50	2,702.50
04/30/2024	Interest	912828YM6	1,700,000.00	US Treasury Note 1.5% Due 10/31/2024	0.00	12,750.00	12,750.00
04/30/2024	Interest	912828J5	2,500,000.00	US Treasury Note 3% Due 10/31/2025	0.00	37,500.00	37,500.00
04/30/2024	Interest	912828ZL7	2,000,000.00	US Treasury Note 0.375% Due 4/30/2025	0.00	3,750.00	3,750.00
APR 2024					1,344,327.74	116,008.31	1,460,336.05
05/01/2024	Interest	74456QBU9	750,000.00	Public Service El & Gas Callable Note Cont 02/01/28 3.7% Due 5/1/2028	0.00	13,875.00	13,875.00

Cash Flow Report

As of August 31, 2023



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
05/10/2024	Interest	665859AW4	1,000,000.00	Northern Trust Company Callable Note Cont 4/10/2027 4% Due 5/10/2027	0.00	20,000.00	20,000.00
05/12/2024	Maturity	023135BW5	805,000.00	Amazon.com Inc Note 0.45% Due 5/12/2024	805,000.00	1,811.25	806,811.25
05/13/2024	Interest	14913R2V8	480,000.00	Caterpillar Financial Service Note 3.4% Due 5/13/2025	0.00	8,160.00	8,160.00
05/15/2024	Interest	912828M56	2,500,000.00	US Treasury Note 2.25% Due 11/15/2025	0.00	28,125.00	28,125.00
05/15/2024	Interest	91282CDH1	2,000,000.00	US Treasury Note 0.75% Due 11/15/2024	0.00	7,500.00	7,500.00
05/15/2024	Interest	341081GN1	1,500,000.00	Florida Power and Light Callable Note Cont 3/15/2028 4.4% Due 5/15/2028	0.00	33,000.00	33,000.00
05/15/2024	Interest	9128283F5	1,400,000.00	US Treasury Note 2.25% Due 11/15/2027	0.00	15,750.00	15,750.00
05/15/2024	Maturity	91282CCC3	1,000,000.00	US Treasury Note 0.25% Due 5/15/2024	1,000,000.00	1,250.00	1,001,250.00
05/15/2024	Maturity	91324PEB4	425,000.00	United Health Group Inc Callable Note Cont 5/15/2022 0.55% Due 5/15/2024	425,000.00	1,168.75	426,168.75
05/15/2024	Paydown	47789QAC4	322,473.91	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	16,970.75	80.93	17,051.68
05/15/2024	Paydown	89237VAB5	24,269.80	Toyota Auto Receivables Trust 2020-C A3 0.44% Due 10/15/2024	1,734.51	3.82	1,738.33
05/15/2024	Paydown	02582JIT8	905,000.00	American Express Credit Trust 2022-2 A 3.39% Due 5/17/2027	0.00	2,556.63	2,556.63
05/15/2024	Paydown	44934KAC8	597,562.92	Hyundai Auto Receivables Trust 2021-B A3 0.38% Due 1/15/2026	45,974.80	72.81	46,047.61
05/15/2024	Paydown	47788UAC6	169,423.26	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	12,107.55	21.81	12,129.36
05/15/2024	Paydown	89236XAC0	50,956.20	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	2,998.87	7.74	3,006.61
05/15/2024	Paydown	44933LAC7	208,790.10	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	23,229.06	7.36	23,236.42

Cash Flow Report

As of August 31, 2023



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
05/15/2024	Paydown	47787JAC2	410,000.00	John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026	16,984.35	563.99	17,548.34
05/16/2024	Paydown	362554AC1	228,674.90	GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026	12,032.71	75.09	12,107.80
05/16/2024	Paydown	36265WAD5	320,000.00	GM Financial Securitized Auto 2022-3 A3 3.64% Due 4/16/2027	17,354.91	918.19	18,273.10
05/16/2024	Paydown	380146AC4	215,000.00	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	10,145.37	142.19	10,287.56
05/18/2024	Paydown	43815PAC3	365,000.00	Honda Auto Receivables 2022-2 A3 3.73% Due 7/20/2026	19,178.04	1,015.36	20,193.40
05/20/2024	Paydown	379929AD4	280,000.00	GM Financial Auto Leasing 2023-3 A3 5.38% Due 11/20/2026	0.00	1,255.33	1,255.33
05/20/2024	Paydown	92348KAV5	415,000.00	Verizon Master Trust 2022-5 A1A 3.72% Due 7/20/2027	24,108.61	989.86	25,098.47
05/21/2024	Paydown	43815GAC3	302,241.44	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	16,789.22	123.25	16,912.47
05/25/2024	Paydown	05593AAC3	155,000.00	BMW Vehicle Lease Trust 2023-1 A3 5.16% Due 11/25/2025	0.00	666.50	666.50
05/25/2024	Paydown	3137FBU79	1,250,000.00	FHLMC K069 A2 3.187% Due 9/25/2027	0.00	3,319.79	3,319.79
05/25/2024	Paydown	05602RAD3	350,000.00	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026	22,889.79	355.26	23,245.05
05/25/2024	Paydown	3137BM7C4	1,223,000.00	FHLMC K051 A2 3.308% Due 9/25/2025	0.00	3,371.40	3,371.40
05/25/2024	Paydown	3137BSP72	2,000,000.00	FHLMC K058 A2 2.653% Due 8/25/2026	0.00	4,421.67	4,421.67
05/25/2024	Paydown	3137BTUM1	900,000.00	FHLMC K061 A2 3.347% Due 11/25/2026	0.00	2,510.25	2,510.25
05/25/2024	Paydown	3137F1G44	1,000,000.00	FHLMC K065 A2 3.243% Due 4/25/2027	0.00	2,702.50	2,702.50
05/25/2024	Paydown	3137BVZ82	862,000.00	FHLMC K063 3.43% Due 1/25/2027	0.00	2,463.89	2,463.89
05/31/2024	Interest	912828ZT0	1,800,000.00	US Treasury Note 0.25% Due 5/31/2025	0.00	2,250.00	2,250.00

Cash Flow Report

As of August 31, 2023



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
MAY 2024					2,472,498.54	160,535.62	2,633,034.16
06/01/2024	Interest	438516CB0	1,000,000.00	Honeywell Intl Callable Note Cont 5/1/2025 1.35% Due 6/1/2025	0.00	6,750.00	6,750.00
06/01/2024	Interest	023135CN4	425,000.00	Amazon.com Inc Note 4.6% Due 12/1/2025	0.00	9,775.00	9,775.00
06/06/2024	Interest	89115A2A9	1,000,000.00	Toronto-Dominion Bank Note 3.766% Due 6/6/2025	0.00	18,830.00	18,830.00
06/07/2024	Maturity	24422EVQ9	760,000.00	John Deere Capital Corp Note 0.45% Due 6/7/2024	760,000.00	1,710.00	761,710.00
06/09/2024	Interest	3130AWC24	2,000,000.00	FHLB Note 4% Due 6/9/2028	0.00	40,000.00	40,000.00
06/09/2024	Interest	3130AVVX7	1,120,000.00	FHLB Note 3.75% Due 6/9/2028	0.00	21,000.00	21,000.00
06/12/2024	Interest	3130AWLZ1	2,000,000.00	FHLB Note 4.75% Due 6/12/2026	0.00	47,500.00	47,500.00
06/14/2024	Maturity	3130A1XJ2	2,000,000.00	FHLB Note 2.875% Due 6/14/2024	2,000,000.00	28,750.00	2,028,750.00
06/14/2024	Maturity	06051GJY6	960,000.00	Bank of America Corp Callable Note Cont 6/14/2023 5.47% Due 6/14/2024	960,000.00	14,008.53	974,008.53
06/15/2024	Interest	91282CDN8	900,000.00	US Treasury Note 1% Due 12/15/2024	0.00	4,500.00	4,500.00
06/15/2024	Interest	63743HFE7	1,105,000.00	National Rural Utilities Note 3.45% Due 6/15/2025	0.00	19,061.25	19,061.25
06/15/2024	Paydown	47788UAC6	169,423.26	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	12,111.49	18.18	12,129.67
06/15/2024	Paydown	89236XAC0	50,956.20	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	2,986.75	6.87	2,993.62
06/15/2024	Paydown	47789QAC4	322,473.91	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	16,972.31	73.58	17,045.89
06/15/2024	Paydown	02582JIT8	905,000.00	American Express Credit Trust 2022-2 A 3.39% Due 5/17/2027	0.00	2,556.63	2,556.63
06/15/2024	Paydown	44934KAC8	597,562.92	Hyundai Auto Receivables Trust 2021-B A3 0.38% Due 1/15/2026	45,979.02	58.25	46,037.27

Cash Flow Report

As of August 31, 2023



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06/15/2024	Paydown	47787JAC2	410,000.00	John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026	17,006.15	531.15	17,537.30
06/15/2024	Paydown	89237VAB5	24,269.80	Toyota Auto Receivables Trust 2020-C A3 0.44% Due 10/15/2024	1,735.15	3.18	1,738.33
06/16/2024	Paydown	362554AC1	228,674.90	GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026	12,035.51	68.27	12,103.78
06/16/2024	Paydown	36265WAD5	320,000.00	GM Financial Securitized Auto 2022-3 A3 3.64% Due 4/16/2027	17,410.38	865.55	18,275.93
06/16/2024	Paydown	380146AC4	215,000.00	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	10,189.84	131.53	10,321.37
06/18/2024	Maturity	89236TJH9	1,140,000.00	Toyota Motor Credit Corp Note 0.5% Due 6/18/2024	1,140,000.00	2,850.00	1,142,850.00
06/18/2024	Paydown	43815PAC3	365,000.00	Honda Auto Receivables 2022-2 A3 3.73% Due 7/20/2026	19,182.68	955.75	20,138.43
06/20/2024	Interest	58989V2F0	1,000,000.00	Met Tower Global Funding Note 5.4% Due 6/20/2026	0.00	27,000.00	27,000.00
06/20/2024	Interest	3130AQF40	1,400,000.00	FHLB Note 1% Due 12/20/2024	0.00	7,000.00	7,000.00
06/20/2024	Paydown	379929AD4	280,000.00	GM Financial Auto Leasing 2023-3 A3 5.38% Due 11/20/2026	0.00	1,255.33	1,255.33
06/20/2024	Paydown	92348KAV5	415,000.00	Verizon Master Trust 2022-5 A1A 3.72% Due 7/20/2027	24,183.35	915.12	25,098.47
06/21/2024	Paydown	43815GAC3	302,241.44	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	16,793.14	110.94	16,904.08
06/25/2024	Paydown	3137BM7C4	1,223,000.00	FHLMC K051 A2 3.308% Due 9/25/2025	0.00	3,371.40	3,371.40
06/25/2024	Paydown	3137BSP72	2,000,000.00	FHLMC K058 A2 2.653% Due 8/25/2026	0.00	4,421.67	4,421.67
06/25/2024	Paydown	05593AAC3	155,000.00	BMW Vehicle Lease Trust 2023-1 A3 5.16% Due 11/25/2025	15,234.44	666.50	15,900.94
06/25/2024	Paydown	05602RAD3	350,000.00	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026	20,843.57	294.03	21,137.60
06/25/2024	Paydown	3137BTUM1	900,000.00	FHLMC K061 A2 3.347% Due 11/25/2026	0.00	2,510.25	2,510.25

Cash Flow Report

As of August 31, 2023



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06/25/2024	Paydown	3137BVZ82	862,000.00	FHLMC K063 3.43% Due 1/25/2027	0.00	2,463.89	2,463.89
06/25/2024	Paydown	3137F1G44	1,000,000.00	FHLMC K065 A2 3.243% Due 4/25/2027	0.00	2,702.50	2,702.50
06/25/2024	Paydown	3137FBU79	1,250,000.00	FHLMC K069 A2 3.187% Due 9/25/2027	0.00	3,319.79	3,319.79
06/30/2024	Interest	9128285T3	2,500,000.00	US Treasury Note 2.625% Due 12/31/2025	0.00	32,812.50	32,812.50
06/30/2024	Interest	91282CEW7	1,300,000.00	US Treasury Note 3.25% Due 6/30/2027	0.00	21,125.00	21,125.00
JUN 2024					5,092,663.78	329,972.64	5,422,636.42
07/02/2024	Maturity	3135G0V75	2,000,000.00	FNMA Note 1.75% Due 7/2/2024	2,000,000.00	17,500.00	2,017,500.00
07/06/2024	Interest	3133ENKS8	755,000.00	FFCB Note 1.125% Due 1/6/2025	0.00	4,246.88	4,246.88
07/12/2024	Interest	459058KT9	500,000.00	Intl. Bank Recon & Development Note 3.5% Due 7/12/2028	0.00	8,750.00	8,750.00
07/15/2024	Maturity	79466LAG9	200,000.00	Salesforce.com Inc Callable Note Cont 7/15/2022 0.625% Due 7/15/2024	200,000.00	625.00	200,625.00
07/15/2024	Paydown	89236XAC0	50,956.20	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	2,974.51	6.00	2,980.51
07/15/2024	Paydown	44934KAC8	597,562.92	Hyundai Auto Receivables Trust 2021-B A3 0.38% Due 1/15/2026	45,983.23	43.69	46,026.92
07/15/2024	Paydown	47787JAC2	410,000.00	John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026	17,027.98	498.27	17,526.25
07/15/2024	Paydown	47789QAC4	322,473.91	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	16,973.87	66.22	17,040.09
07/15/2024	Paydown	89237VAB5	24,269.80	Toyota Auto Receivables Trust 2020-C A3 0.44% Due 10/15/2024	1,735.78	2.55	1,738.33
07/15/2024	Paydown	02582JIT8	905,000.00	American Express Credit Trust 2022-2 A 3.39% Due 5/17/2027	0.00	2,556.63	2,556.63
07/15/2024	Paydown	47788UAC6	169,423.26	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	12,115.42	14.55	12,129.97

Cash Flow Report

As of August 31, 2023



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
07/16/2024	Paydown	380146AC4	215,000.00	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	10,234.51	120.83	10,355.34
07/16/2024	Paydown	362554AC1	228,674.90	GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026	12,038.32	61.45	12,099.77
07/16/2024	Paydown	36265WAD5	320,000.00	GM Financial Securitized Auto 2022-3 A3 3.64% Due 4/16/2027	17,466.04	812.74	18,278.78
07/17/2024	Interest	61747YET8	1,000,000.00	Morgan Stanley Callable Note Cont 7/17/2025 4.679% Due 7/17/2026	0.00	23,395.00	23,395.00
07/18/2024	Paydown	43815PAC3	365,000.00	Honda Auto Receivables 2022-2 A3 3.73% Due 7/20/2026	19,187.32	896.12	20,083.44
07/20/2024	Paydown	92348KAV5	415,000.00	Verizon Master Trust 2022-5 A1A 3.72% Due 7/20/2027	24,258.32	840.15	25,098.47
07/20/2024	Paydown	379929AD4	280,000.00	GM Financial Auto Leasing 2023-3 A3 5.38% Due 11/20/2026	0.00	1,255.33	1,255.33
07/21/2024	Interest	78016EYM3	1,000,000.00	Royal Bank of Canada Note 1.6% Due 1/21/2025	0.00	8,000.00	8,000.00
07/21/2024	Paydown	43815GAC3	302,241.44	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	16,797.06	98.62	16,895.68
07/25/2024	Paydown	3137BTUM1	900,000.00	FHLMC K061 A2 3.347% Due 11/25/2026	0.00	2,510.25	2,510.25
07/25/2024	Paydown	05602RAD3	350,000.00	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026	18,793.40	238.27	19,031.67
07/25/2024	Paydown	3137BM7C4	1,223,000.00	FHLMC K051 A2 3.308% Due 9/25/2025	0.00	3,371.40	3,371.40
07/25/2024	Paydown	3137BSP72	2,000,000.00	FHLMC K058 A2 2.653% Due 8/25/2026	0.00	4,421.67	4,421.67
07/25/2024	Paydown	3137F1G44	1,000,000.00	FHLMC K065 A2 3.243% Due 4/25/2027	0.00	2,702.50	2,702.50
07/25/2024	Paydown	05593AAC3	155,000.00	BMW Vehicle Lease Trust 2023-1 A3 5.16% Due 11/25/2025	15,292.86	600.99	15,893.85
07/25/2024	Paydown	3137BVZ82	862,000.00	FHLMC K063 3.43% Due 1/25/2027	0.00	2,463.89	2,463.89
07/25/2024	Paydown	3137FBU79	1,250,000.00	FHLMC K069 A2 3.187% Due 9/25/2027	0.00	3,319.79	3,319.79

Cash Flow Report

As of August 31, 2023



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
07/30/2024	Maturity	91159HHX1	1,000,000.00	US Bancorp Callable Note Cont 6/28/2024 2.4% Due 7/30/2024	1,000,000.00	12,000.00	1,012,000.00
07/31/2024	Interest	912828Z52	2,000,000.00	US Treasury Note 1.375% Due 1/31/2025	0.00	13,750.00	13,750.00
07/31/2024	Interest	91282CAB7	2,000,000.00	US Treasury Note 0.25% Due 7/31/2025	0.00	2,500.00	2,500.00
07/31/2024	Interest	91282CFB2	2,000,000.00	US Treasury Note 2.75% Due 7/31/2027	0.00	27,500.00	27,500.00
JUL 2024					3,430,878.62	145,168.79	3,576,047.41
08/06/2024	Interest	857477BR3	335,000.00	State Street Bank Callable Note Cont 2/6/2025 1.746% Due 2/6/2026	0.00	2,924.55	2,924.55
08/09/2024	Maturity	69371RR40	245,000.00	Paccar Financial Corp Note 0.5% Due 8/9/2024	245,000.00	612.50	245,612.50
08/10/2024	Interest	69371RS56	450,000.00	Paccar Financial Corp Note 5.05% Due 8/10/2026	0.00	11,362.50	11,362.50
08/12/2024	Interest	14913R2Z9	1,375,000.00	Caterpillar Financial Service Note 3.65% Due 8/12/2025	0.00	25,093.75	25,093.75
08/14/2024	Interest	3133EPSW6	2,405,000.00	FFCB Note 4.5% Due 8/14/2026	0.00	54,112.50	54,112.50
08/14/2024	Interest	3133ENPG9	1,200,000.00	FFCB Note 1.75% Due 2/14/2025	0.00	10,500.00	10,500.00
08/15/2024	Interest	26442UAA2	1,000,000.00	Duke Energy Progress LLC Callable Note Cont 5/15/25 3.25% Due 8/15/2025	0.00	16,250.00	16,250.00
08/15/2024	Maturity	91282CCT6	2,000,000.00	US Treasury Note 0.375% Due 8/15/2024	2,000,000.00	3,750.00	2,003,750.00
08/15/2024	Paydown	47789QAC4	322,473.91	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	16,975.42	58.87	17,034.29
08/15/2024	Paydown	44934KAC8	597,562.92	Hyundai Auto Receivables Trust 2021-B A3 0.38% Due 1/15/2026	45,987.44	29.13	46,016.57
08/15/2024	Paydown	47787JAC2	410,000.00	John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026	17,049.83	465.35	17,515.18
08/15/2024	Paydown	89236XAC0	50,956.20	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	2,962.14	5.13	2,967.27

Cash Flow Report

As of August 31, 2023



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
08/15/2024	Paydown	47788UAC6	169,423.26	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	12,119.36	10.91	12,130.27
08/15/2024	Paydown	02582JIT8	905,000.00	American Express Credit Trust 2022-2 A 3.39% Due 5/17/2027	0.00	2,556.63	2,556.63
08/15/2024	Paydown	89237VAB5	24,269.80	Toyota Auto Receivables Trust 2020-C A3 0.44% Due 10/15/2024	1,736.42	1.91	1,738.33
08/16/2024	Paydown	380146AC4	215,000.00	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	10,279.36	110.09	10,389.45
08/16/2024	Paydown	36265WAD5	320,000.00	GM Financial Securitized Auto 2022-3 A3 3.64% Due 4/16/2027	17,521.87	759.76	18,281.63
08/16/2024	Paydown	362554AC1	228,674.90	GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026	12,041.13	54.63	12,095.76
08/18/2024	Paydown	43815PAC3	365,000.00	Honda Auto Receivables 2022-2 A3 3.73% Due 7/20/2026	19,191.95	836.48	20,028.43
08/20/2024	Paydown	379929AD4	280,000.00	GM Financial Auto Leasing 2023-3 A3 5.38% Due 11/20/2026	0.00	1,255.33	1,255.33
08/20/2024	Paydown	92348KAV5	415,000.00	Verizon Master Trust 2022-5 A1A 3.72% Due 7/20/2027	24,333.52	764.95	25,098.47
08/21/2024	Paydown	43815GAC3	302,241.44	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	16,800.97	86.31	16,887.28
08/23/2024	Interest	037833BY5	1,000,000.00	Apple Inc Callable Note Cont 11/23/2025 3.25% Due 2/23/2026	0.00	16,250.00	16,250.00
08/25/2024	Paydown	3137BSP72	2,000,000.00	FHLMC K058 A2 2.653% Due 8/25/2026	0.00	4,421.67	4,421.67
08/25/2024	Paydown	05593AAC3	155,000.00	BMW Vehicle Lease Trust 2023-1 A3 5.16% Due 11/25/2025	15,351.49	535.23	15,886.72
08/25/2024	Paydown	3137BTUM1	900,000.00	FHLMC K061 A2 3.347% Due 11/25/2026	0.00	2,510.25	2,510.25
08/25/2024	Paydown	3137FBU79	1,250,000.00	FHLMC K069 A2 3.187% Due 9/25/2027	30,930.97	3,319.79	34,250.76
08/25/2024	Paydown	05602RAD3	350,000.00	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026	16,739.27	188.00	16,927.27

Cash Flow Report

As of August 31, 2023



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
08/25/2024	Paydown	3137BM7C4	1,223,000.00	FHLMC K051 A2 3.308% Due 9/25/2025	85,389.92	3,371.40	88,761.32
08/25/2024	Paydown	3137BVZ82	862,000.00	FHLMC K063 3.43% Due 1/25/2027	0.00	2,463.89	2,463.89
08/25/2024	Paydown	3137F1G44	1,000,000.00	FHLMC K065 A2 3.243% Due 4/25/2027	0.00	2,702.50	2,702.50
AUG 2024					2,590,411.06	167,364.01	2,757,775.07
TOTAL					40,548,935.87	2,519,201.30	43,068,137.17



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