



Murrieta Consolidated - Account

MONTHLY ACCOUNT STATEMENT

JANUARY 1, 2024 THROUGH JANUARY 31, 2024

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 CHARACTERISTICS

Average Modified Duration	1.68
Average Coupon	2.95%
Average Purchase YTM	3.26%
Average Market YTM	4.61%
Average S&P/Moody Rating	AA/Aa1
Average Final Maturity	1.89 yrs
Average Life	1.79 yrs

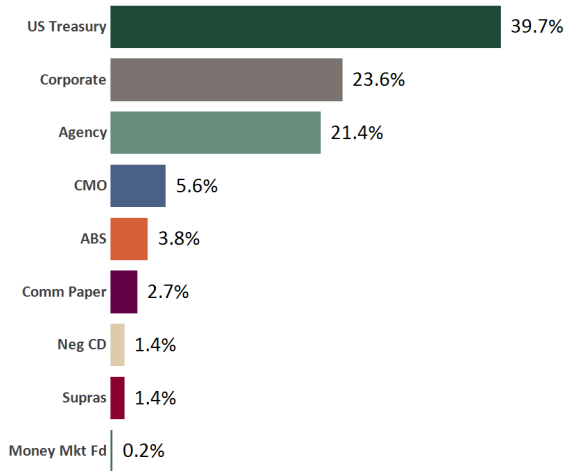
ACCOUNT SUMMARY

	Beg. Values as of 12/31/23	End Values as of 1/31/24
Market Value	142,742,654	143,246,023
Accrued Interest	913,373	1,009,309
Total Market Value	143,656,027	144,255,333
Income Earned	349,149	352,148
Cont/WD		
Par	145,687,912	145,980,147
Book Value	143,955,742	144,153,797
Cost Value	143,955,742	144,153,797

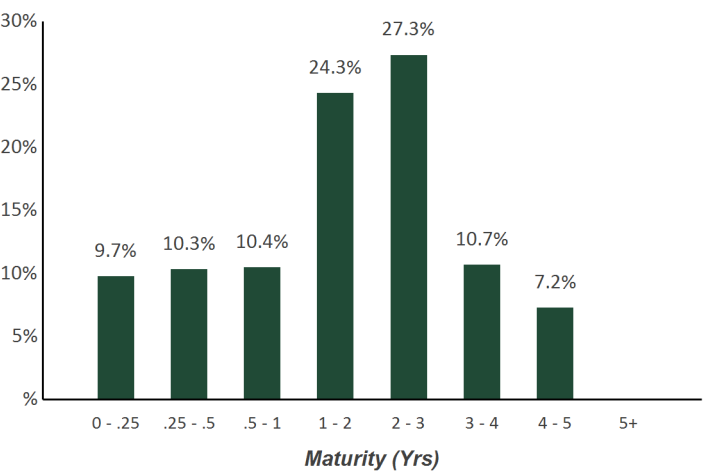
TOP ISSUERS

Government of United States	39.7%
Federal Home Loan Bank	11.8%
Federal Farm Credit Bank	8.3%
Federal Home Loan Mortgage Corp	5.6%
Toyota Motor Corp	2.1%
Paccar Financial	1.8%
Royal Bank of Canada	1.5%
Cooperatieve Rabobank UA	1.4%
Total	72.3%

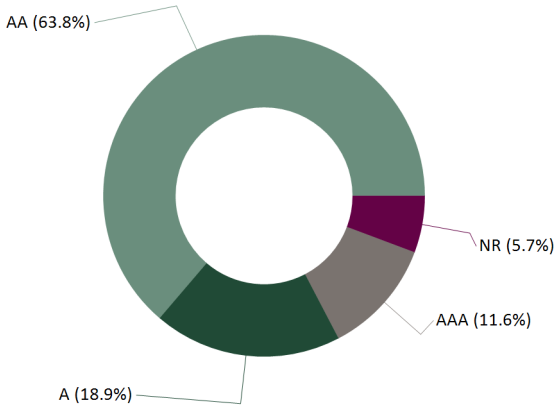
SECTOR ALLOCATION



MATURITY DISTRIBUTION



CREDIT QUALITY (S&P)



Statement of Compliance

As of January 31, 2024



Murrieta Consolidated

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

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

Reconciliation Summary

As of January 31, 2024



BOOK VALUE RECONCILIATION		
BEGINNING BOOK VALUE		\$143,955,742.23
<u>Acquisition</u>		
+ Security Purchases	\$8,315,444.00	
+ Money Market Fund Purchases	\$8,296,453.05	
+ Money Market Contributions	\$0.00	
+ Security Contributions	\$0.00	
+ Security Transfers	\$0.00	
Total Acquisitions		\$16,611,897.05
<u>Dispositions</u>		
- Security Sales	\$0.00	
- Money Market Fund Sales	\$8,317,508.58	
- MMF Withdrawals	\$369.00	
- Security Withdrawals	\$0.00	
- Security Transfers	\$0.00	
- Other Dispositions	\$0.00	
- Maturities	\$7,321,835.94	
- Calls	\$0.00	
- Principal Paydowns	\$716,340.81	
Total Dispositions		\$16,356,054.33
<u>Amortization/Accretion</u>		
+/- Net Accretion	\$0.00	
		\$0.00
<u>Gain/Loss on Dispositions</u>		
+/- Realized Gain/Loss	(\$57,787.82)	
		(\$57,787.82)
ENDING BOOK VALUE		\$144,153,797.13

Holdings Report

As of January 31, 2024



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									
05601XAC3	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 3/25/2025	51,092.39	01/11/2022 1.11%	51,084.75 51,084.75	99.57 5.54%	50,874.74 9.37	0.04% (210.01)	NR / AAA AAA	1.15 0.10
43813GAC5	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025	33,003.21	02/17/2021 0.27%	33,002.61 33,002.61	99.04 5.83%	32,687.77 2.48	0.02% (314.84)	Aaa / NR AAA	1.22 0.17
89240BAC2	Toyota Auto Receivables Owners 2021- A A3 0.26% Due 5/15/2025	125,384.91	02/02/2021 0.27%	125,361.64 125,361.64	99.11 5.84%	124,269.74 14.49	0.09% (1,091.90)	Aaa / NR AAA	1.29 0.16
47788UAC6	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	86,383.21	03/02/2021 0.37%	86,366.61 86,366.61	98.38 5.45%	84,986.91 13.82	0.06% (1,379.70)	Aaa / NR AAA	1.62 0.32
44933LAC7	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	105,127.01	04/20/2021 0.38%	105,115.95 105,115.95	98.83 5.51%	103,892.71 17.75	0.07% (1,223.24)	NR / AAA AAA	1.62 0.23
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	99.84 5.43%	154,754.64 133.30	0.11% (241.67)	Aaa / AAA NR	1.82 0.73
44934KAC8	Hyundai Auto Receivables Trust 2021-B A3 0.38% Due 1/15/2026	367,133.37	07/20/2021 0.39%	367,052.35 367,052.35	98.13 5.51%	360,264.67 62.00	0.25% (6,787.68)	NR / AAA AAA	1.96 0.36
43815GAC3	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	212,714.37	11/16/2021 0.89%	212,669.54 212,669.54	97.36 5.43%	207,099.99 52.00	0.14% (5,569.55)	Aaa / NR AAA	1.98 0.58
47789QAC4	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	231,445.15	07/13/2021 0.52%	231,424.50 231,424.50	97.46 5.42%	225,575.47 53.49	0.16% (5,849.03)	Aaa / NR AAA	2.12 0.52
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	98.66 5.18%	360,116.30 491.63	0.25% (4,861.95)	NR / AAA AAA	2.47 0.94
05602RAD3	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026	320,072.80	05/10/2022 3.23%	320,056.15 320,056.15	98.44 5.51%	315,067.18 171.24	0.22% (4,988.97)	Aaa / AAA NR	2.57 0.69
362554AC1	GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026	168,770.01	10/13/2021 0.68%	168,765.71 168,765.71	96.77 5.75%	163,311.48 47.82	0.11% (5,454.23)	Aaa / AAA NR	2.63 0.64
47787JAC2	John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026	324,250.38	03/10/2022 2.34%	324,178.66 324,178.66	97.86 5.30%	317,325.04 334.34	0.22% (6,853.62)	Aaa / NR AAA	2.63 0.72
380146AC4	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	168,640.15	01/11/2022 1.27%	168,625.49 168,625.49	97.25 5.41%	164,004.40 88.54	0.11% (4,621.09)	NR / AAA AAA	2.79 0.66



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									
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	100.63 5.01%	281,771.56 460.29	0.20% 1,805.13	NR / AAA AAA	2.81 1.45
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	98.55 5.12%	315,350.40 485.33	0.22% (4,647.39)	Aaa / NR AAA	3.21 1.00
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	98.18 4.90%	888,572.44 1,363.53	0.62% (16,227.37)	NR / AAA AAA	3.29 1.23
161571HT4	Chase Issuance Trust 23-A1 A 5.16% Due 9/15/2028	1,320,000.00	09/07/2023 5.23%	1,319,634.10 1,319,634.10	101.59 4.56%	1,341,017.04 3,027.20	0.93% 21,382.94	NR / AAA AAA	4.63 2.40
Total ABS		5,539,016.96	3.18%	5,538,076.65 5,538,076.65	5.10%	5,490,942.48 6,828.62	3.81% (47,134.17)	Aaa / AAA AAA	3.06 1.20

AGENCY									
3133EKMx1	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	99.81 5.25%	1,996,258.00 19,574.44	1.40% (26,562.00)	Aaa / AA+ AA+	0.06 0.06
3130A1XJ2	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	99.17 5.16%	1,983,316.00 7,506.94	1.38% (117,824.00)	Aaa / AA+ NR	0.37 0.36
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	98.56 5.26%	1,971,162.00 2,819.44	1.37% (36,498.00)	Aaa / AA+ AA+	0.42 0.41
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	96.70 4.85%	1,353,770.60 1,594.44	0.94% (44,997.40)	Aaa / AA+ NR	0.89 0.86
3133ENKS8	FFCB Note 1.125% Due 1/6/2025	755,000.00	01/06/2022 1.20%	753,301.25 753,301.25	96.68 4.82%	729,912.11 589.84	0.51% (23,389.14)	Aaa / AA+ AA+	0.93 0.91
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	96.96 4.79%	1,163,551.20 9,741.67	0.81% (33,904.80)	Aaa / AA+ AA+	1.04 1.00
3133EPW68	FFCB Note 4.125% Due 1/22/2026	1,400,000.00	01/24/2024 4.40%	1,392,860.00 1,392,860.00	99.63 4.32%	1,394,848.00 1,443.75	0.97% 1,988.00	Aaa / AA+ NR	1.98 1.86
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	101.35 4.14%	2,026,946.00 12,930.56	1.41% 28,326.00	Aaa / AA+ NR	2.36 2.21
3133EPZY4	FFCB Note 5% Due 7/30/2026	2,000,000.00	11/09/2023 4.85%	2,007,480.00 2,007,480.00	102.05 4.13%	2,040,904.00 277.78	1.41% 33,424.00	Aaa / AA+ NR	2.50 2.33
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	100.91 4.12%	2,426,863.86 50,204.38	1.72% 27,395.36	Aaa / AA+ AA+	2.54 2.33

Holdings Report

As of January 31, 2024



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									
3130AWTQ3	FHLB Note 4.625% Due 9/11/2026	4,500,000.00	Various 4.81%	4,476,030.00 4,476,030.00	101.18 4.14%	4,552,947.00 102,328.13	3.23% 76,917.00	Aaa / AA+ NR	2.61 2.39
3130AXU63	Federal Home Loan Banks Note 4.625% Due 11/17/2026	1,750,000.00	11/30/2023 4.53%	1,754,427.50 1,754,427.50	101.44 4.07%	1,775,172.00 16,637.15	1.24% 20,744.50	Aaa / AA+ NR	2.80 2.58
3130AYPN0	FHLB Note 4.125% Due 1/15/2027	2,000,000.00	01/30/2024 4.21%	1,995,560.00 1,995,560.00	100.19 4.05%	2,003,800.00 458.33	1.39% 8,240.00	Aaa / AA+ NR	2.96 2.76
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	99.25 3.94%	1,111,586.56 6,066.67	0.77% 4,343.36	Aaa / AA+ NR	4.36 3.96
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	100.24 3.94%	2,004,804.00 11,555.56	1.40% 47,864.00	Aaa / AA+ NR	4.36 3.94
3133EPWK7	FFCB Note 4.5% Due 9/22/2028	2,000,000.00	10/12/2023 4.71%	1,981,460.00 1,981,460.00	102.73 3.85%	2,054,522.00 32,250.00	1.45% 73,062.00	Aaa / AA+ AA+	4.65 4.10
Total Agency		30,530,000.00	3.68%	30,551,234.45 30,551,234.45	4.38%	30,590,363.33 275,979.08	21.40% 39,128.88	Aaa / AA+ AA+	2.28 2.09
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	97.64 4.83%	1,194,188.57 3,371.40	0.83% (26,231.66)	NR / NR AAA	1.65 1.43
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	95.57 4.48%	1,911,492.00 4,421.67	1.33% 20,945.12	NR / NR AAA	2.57 2.38
3137BTUM1	FHLMC K061 A2 3.347% Due 11/25/2026	896,969.59	09/22/2022 4.37%	864,769.79 864,769.79	96.84 4.57%	868,607.41 2,501.80	0.60% 3,837.62	NR / NR AAA	2.82 2.48
3137BVZ82	FHLMC K063 3.43% Due 1/25/2027	862,000.00	Various 4.09%	839,600.51 839,600.51	97.25 4.42%	838,279.48 2,463.89	0.58% (1,321.03)	NR / NR AAA	2.99 2.64
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	96.59 4.38%	965,869.00 2,702.50	0.67% 400.25	NR / NR AAA	3.23 2.92
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	96.04 4.38%	1,200,515.00 3,319.79	0.83% (217.43)	NR / AAA NR	3.65 3.26
3137F4X72	FHLMC K075 A2 3.65% Due 2/25/2028	1,165,000.00	09/14/2023 4.92%	1,107,478.13 1,107,478.13	97.25 4.37%	1,132,960.17 3,543.54	0.79% 25,482.04	NR / NR AAA	4.07 3.67
Total CMO		8,396,969.59	4.26%	8,089,016.72 8,089,016.72	4.49%	8,111,911.63 22,324.59	5.64% 22,894.91	NR / AAA AAA	2.95 2.65

Holdings Report

As of January 31, 2024



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
COMMERCIAL PAPER									
62479LDC6	MUFG Bank Ltd Discount CP 5.64% Due 4/12/2024	2,000,000.00	09/13/2023 5.89%	1,933,886.67 1,933,886.67	96.69 5.89%	1,933,886.67 43,866.66	1.37% 0.00	P-1 / A-1 NR	0.20 0.19
89233GEM4	Toyota Motor Credit Discount CP 5.62% Due 5/21/2024	2,000,000.00	10/02/2023 5.87%	1,927,876.67 1,927,876.67	96.39 5.87%	1,927,876.67 37,778.89	1.36% 0.00	P-1 / A-1+ F-1	0.30 0.30
Total Commercial Paper		4,000,000.00	5.88%	3,861,763.34 3,861,763.34	5.88%	3,861,763.34 81,645.55	2.73% 0.00	Aaa / AA+ AA	0.25 0.24
CORPORATE									
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	100.00 0.35%	795,000.00 1,383.52	0.55% 922.20	A1 / A+ NR	0.01 0.00
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	99.97 4.55%	1,849,419.10 25,855.03	1.30% (64,942.40)	Aaa / AAA NR	0.02 0.01
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	99.76 5.55%	897,830.10 10,711.50	0.63% (37,503.90)	Aa2 / AA- NR	0.09 0.09
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	99.40 5.37%	571,543.68 1,593.23	0.40% (3,168.82)	A2 / A- A	0.13 0.13
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	98.63 5.41%	793,950.57 794.94	0.55% (9,874.13)	A1 / AA AA-	0.28 0.28
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	98.65 5.30%	419,246.35 493.47	0.29% (3,314.15)	A2 / A+ A	0.29 0.28
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	98.36 5.22%	747,532.20 513.00	0.52% (11,517.80)	A2 / A A+	0.35 0.34
06051GJY6	Bank of America Corp Callable Note Cont 6/14/2023 5.72% Due 6/14/2024	960,000.00	06/07/2021 2.22%	960,064.00 960,064.00	99.96 5.87%	959,579.52 7,474.13	0.67% (484.48)	A1 / A- AA-	0.37 0.12
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	98.15 5.45%	1,118,943.06 680.83	0.78% (19,700.34)	A1 / A+ A+	0.38 0.37
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	97.87 5.41%	195,745.20 55.56	0.14% (4,152.80)	A2 / A+ NR	0.45 0.44

Holdings Report

As of January 31, 2024



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									
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	98.52 5.45%	985,159.00 66.67	0.68% (56,391.00)	A3 / A A	0.50 0.49
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	97.49 5.44%	238,853.69 585.28	0.17% (6,014.01)	A1 / A+ NR	0.52 0.51
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	96.67 5.16%	966,650.00 444.44	0.67% (33,350.00)	A1 / A AA-	0.98 0.94
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	98.06 4.99%	882,495.90 8,040.00	0.62% (17,378.10)	A1 / A AA-	1.23 1.18
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	98.37 4.72%	472,179.36 3,536.00	0.33% (7,211.04)	A2 / A A+	1.28 1.23
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	95.81 4.62%	958,112.00 2,250.00	0.67% (12,168.00)	A2 / A A	1.33 1.29
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	98.51 4.92%	985,147.00 5,753.61	0.69% (16,683.00)	A1 / A NR	1.35 1.29
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	98.08 4.91%	1,083,788.42 4,871.21	0.75% (16,185.23)	A2 / A- A	1.37 1.31
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	98.54 4.65%	1,354,938.75 23,560.24	0.96% (18,397.50)	A2 / A A+	1.53 1.44
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	97.84 4.72%	978,380.00 14,986.11	0.69% (12,330.00)	Aa3 / A NR	1.54 1.46
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	99.15 4.55%	991,491.00 15,111.11	0.70% (4,889.00)	A2 / A A	1.62 1.53
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	100.23 4.46%	425,979.20 3,258.33	0.30% 1,004.70	A1 / AA AA-	1.84 1.73
857477BR3	State Street Bank Callable Note Cont 2/6/2025 1.746% Due 2/6/2026	335,000.00	02/02/2022 3.05%	335,000.00 335,000.00	96.47 5.35%	323,173.50 2,843.31	0.23% (11,826.50)	A1 / A AA-	2.02 0.98
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	97.67 4.44%	976,730.00 14,263.89	0.69% 17,340.00	Aaa / AA+ NR	2.07 1.94

Holdings Report

As of January 31, 2024



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									
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	99.70 4.64%	747,778.50 10,406.25	0.53% (1,704.00)	Aa3 / AA+ AA+	2.19 2.04
00440EAV9	Chubb INA Holdings Inc Callable Note Cont 2/3/2026 3.35% Due 5/3/2026	1,000,000.00	09/13/2023 5.23%	954,220.00 954,220.00	97.15 4.69%	971,460.00 8,188.89	0.68% 17,240.00	A3 / A A	2.25 2.12
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	101.38 4.78%	1,013,768.00 6,150.00	0.71% 13,328.00	Aa3 / AA- AA-	2.39 2.21
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	99.33 5.15%	993,252.00 1,819.61	0.69% (778.00)	A1 / A- A+	2.46 1.39
69371RS56	Paccar Financial Corp Note 5.05% Due 8/10/2026	1,450,000.00	Various 4.99%	1,451,925.00 1,451,925.00	101.40 4.46%	1,470,243.45 34,781.88	1.04% 18,318.45	A1 / A+ NR	2.53 2.30
06428CAA2	Bank Of America NA Callable Note cont 7/17/2026 5.526% Due 8/18/2026	1,000,000.00	09/13/2023 5.57%	998,810.00 998,810.00	101.97 4.66%	1,019,743.00 25,020.50	0.72% 20,933.00	Aa1 / A+ AA	2.55 2.23
713448FW3	Pepsico Inc. Callable Note Cont 10/10/2026 5.125% Due 11/10/2026	510,000.00	11/08/2023 5.13%	509,862.30 509,862.30	101.87 4.38%	519,514.56 5,880.94	0.36% 9,652.26	A1 / A+ NR	2.78 2.47
48125LRU8	JP Morgan Chase Bank Callable Note Cont 11/08/2026 5.11% Due 12/8/2026	1,575,000.00	Various 5.08%	1,576,460.00 1,576,460.00	101.28 4.61%	1,595,134.80 11,848.82	1.11% 18,674.80	Aa2 / A+ AA	2.85 2.54
24422EXF1	John Deere Capital Corp 4.5% Due 1/8/2027	1,000,000.00	01/10/2024 4.52%	999,460.00 999,460.00	100.16 4.44%	1,001,564.00 2,875.00	0.70% 2,104.00	A2 / A A+	2.94 2.72
78016HZT0	ROYAL BANK OF CANADA Note 4.875% Due 1/19/2027	1,245,000.00	01/10/2024 4.88%	1,244,688.75 1,244,688.75	100.52 4.68%	1,251,469.02 2,023.13	0.87% 6,780.27	A1 / A AA-	2.97 2.73
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	98.57 4.47%	985,730.00 9,000.00	0.69% (4,730.00)	A2 / A+ A+	3.27 3.01
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	97.03 4.47%	727,693.50 6,937.50	0.51% 12,688.50	A1 / A NR	4.25 3.84
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	100.26 4.33%	1,503,853.50 13,933.33	1.05% 19,828.50	Aa2 / A+ AA-	4.29 3.70

Holdings Report

As of January 31, 2024



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
Total Corporate		34,055,000.00	3.40%	33,988,951.45 33,988,951.45	4.73%	33,773,071.93 287,991.26	23.61% (215,879.52)	A1 / A+ A+	1.72 1.54
MONEY MARKET FUND									
31846V567	First American Govt Obligation MMKT Class-Z	72,791.07	Various 5.21%	72,791.07 72,791.07	1.00 5.21%	72,791.07 0.00	0.05% 0.00	Aaa / AAA AAA	0.00 0.00
31846V567	First American Govt Obligation MMKT Class-Z	251,369.38	Various 5.21%	251,369.38 251,369.38	1.00 5.21%	251,369.38 0.00	0.17% 0.00	Aaa / AAA AAA	0.00 0.00
Total Money Market Fund		324,160.45	5.21%	324,160.45 324,160.45	5.21%	324,160.45 0.00	0.22% 0.00	Aaa / AAA AAA	0.00 0.00
NEGOTIABLE CD									
21684XH82	Cooperative Rabobank UA Yankee CD 5.9% Due 9/6/2024	2,000,000.00	09/13/2023 5.90%	1,999,872.84 1,999,872.84	100.42 5.06%	2,008,432.00 48,183.33	1.43% 8,559.16	P-1 / A-1 F-1+	0.60 0.59
Total Negotiable CD		2,000,000.00	5.90%	1,999,872.84 1,999,872.84	5.06%	2,008,432.00 48,183.33	1.43% 8,559.16	Aaa / AA AAA	0.60 0.59
SUPRANATIONAL									
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	97.06 5.19%	1,538,462.82 2,817.78	1.07% (45,364.28)	Aaa / AAA NR	0.65 0.63
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	97.93 4.01%	489,633.00 923.61	0.34% 6,518.00	Aaa / AAA NR	4.45 4.06
Total Supranational		2,085,000.00	1.40%	2,066,942.10 2,066,942.10	4.91%	2,028,095.82 3,741.39	1.41% (38,846.28)	Aaa / AAA NR	1.56 1.46
US TREASURY									
912797GQ4	US Treasury Bill 5.298% Due 3/7/2024	2,500,000.00	09/13/2023 5.51%	2,435,620.66 2,435,620.66	97.42 5.51%	2,435,620.66 51,503.47	1.72% 0.00	P-1 / A-1+ F-1+	0.10 0.10
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	99.40 5.24%	1,988,006.00 1,909.34	1.38% (3,869.00)	Aaa / AA+ AA+	0.12 0.12
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	99.00 5.32%	1,088,957.10 1,228.48	0.76% (11,687.43)	Aaa / AA+ AA+	0.21 0.20

Holdings Report

As of January 31, 2024



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									
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	98.58 5.25%	985,781.00 535.71	0.68% (11,094.00)	Aaa / AA+ AA+	0.29 0.28
912797GB7	US Treasury Bill 4.993% Due 7/11/2024	2,750,000.00	01/16/2024 5.19%	2,682,875.25 2,682,875.25	97.56 5.19%	2,682,875.25 5,720.86	1.86% 0.00	P-1 / A-1+ F-1+	0.44 0.43
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	97.54 5.05%	1,950,704.00 3,464.67	1.35% (44,530.38)	Aaa / AA+ AA+	0.54 0.53
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	97.18 5.04%	1,749,304.80 2,577.61	1.21% (47,179.58)	Aaa / AA+ AA+	0.62 0.60
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	97.52 4.92%	1,657,831.50 6,515.11	1.15% (91,441.94)	Aaa / AA+ AA+	0.75 0.73
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	96.81 4.92%	1,936,172.00 3,214.29	1.34% (60,156.13)	Aaa / AA+ AA+	0.79 0.77
91282CDN8	US Treasury Note 1% Due 12/15/2024	900,000.00	12/29/2021 0.99%	900,386.72 900,386.72	96.75 4.86%	870,714.90 1,180.33	0.60% (29,671.82)	Aaa / AA+ AA+	0.87 0.85
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	96.75 4.74%	1,935,000.00 75.55	1.34% (127,500.00)	Aaa / AA+ AA+	1.00 0.97
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	96.30 4.68%	1,155,562.80 5,711.54	0.81% (27,796.58)	Aaa / AA+ AA+	1.08 1.05
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	95.40 4.60%	1,908,046.00 3,387.98	1.33% (88,985.25)	Aaa / AA+ AA+	1.16 1.13
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	94.97 4.57%	1,899,454.00 1,916.21	1.32% (77,889.75)	Aaa / AA+ AA+	1.25 1.22
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	94.54 4.52%	1,701,774.00 774.59	1.18% (63,983.81)	Aaa / AA+ AA+	1.33 1.30
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	94.01 4.42%	1,880,156.00 13.74	1.30% (61,875.25)	Aaa / AA+ AA+	1.50 1.47
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	93.74 4.40%	937,383.00 1,057.69	0.65% 8,554.87	Aaa / AA+ AA+	1.58 1.54
9128285C0	US Treasury Note 3% Due 9/30/2025	3,250,000.00	Various 2.90%	3,259,882.81 3,259,882.81	97.86 4.34%	3,180,557.25 33,032.79	2.23% (79,325.56)	Aaa / AA+ AA+	1.67 1.59
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	97.81 4.31%	2,445,312.50 19,162.09	1.71% (53,320.31)	Aaa / AA+ AA+	1.75 1.67

Holdings Report

As of January 31, 2024



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									
912828M56	US Treasury Note 2.25% Due 11/15/2025	2,500,000.00	06/23/2022	2,431,152.34	96.52	2,412,890.00	1.68%	Aaa / AA+	1.79
			3.11%	2,431,152.34	4.29%	12,053.57	(18,262.34)	AA+	1.72
9128285T3	US Treasury Note 2.625% Due 12/31/2025	2,500,000.00	09/14/2022	2,412,792.97	97.05	2,426,367.50	1.69%	Aaa / AA+	1.92
			3.76%	2,412,792.97	4.24%	5,769.23	13,574.53	AA+	1.84
9128286L9	US Treasury Note 2.25% Due 3/31/2026	2,500,000.00	09/14/2022	2,377,832.03	96.10	2,402,442.50	1.68%	Aaa / AA+	2.16
			3.74%	2,377,832.03	4.15%	19,057.38	24,610.47	AA+	2.06
912828U24	US Treasury Note 2% Due 11/15/2026	3,000,000.00	09/13/2023	2,767,031.25	94.68	2,840,508.00	1.98%	Aaa / AA+	2.79
			4.66%	2,767,031.25	4.03%	12,857.14	73,476.75	AA+	2.66
912828YX2	US Treasury Note 1.75% Due 12/31/2026	1,750,000.00	12/27/2023	1,641,240.23	93.88	1,642,880.75	1.14%	Aaa / AA+	2.92
			3.96%	1,641,240.23	4.00%	2,692.31	1,640.52	AA+	2.79
91282CEF4	US Treasury Note 2.5% Due 3/31/2027	2,500,000.00	11/17/2022	2,349,414.06	95.66	2,391,407.50	1.67%	Aaa / AA+	3.16
			4.02%	2,349,414.06	3.97%	21,174.86	41,993.44	AA+	2.97
91282CEW7	US Treasury Note 3.25% Due 6/30/2027	1,300,000.00	12/12/2022	1,266,687.50	97.77	1,270,952.80	0.88%	Aaa / AA+	3.41
			3.87%	1,266,687.50	3.96%	3,714.29	4,265.30	AA+	3.19
91282CFB2	US Treasury Note 2.75% Due 7/31/2027	2,000,000.00	07/26/2023	1,887,109.38	96.09	1,921,718.00	1.33%	Aaa / AA+	3.50
			4.30%	1,887,109.38	3.96%	151.10	34,608.62	AA+	3.29
91282CFH9	US Treasury Note 3.125% Due 8/31/2027	2,500,000.00	01/24/2023	2,445,117.19	97.25	2,431,347.50	1.71%	Aaa / AA+	3.58
			3.65%	2,445,117.19	3.95%	33,052.88	(13,769.69)	AA+	3.30
91282CFM8	US Treasury Note 4.125% Due 9/30/2027	1,600,000.00	02/22/2023	1,595,500.00	100.61	1,609,750.40	1.13%	Aaa / AA+	3.67
			4.19%	1,595,500.00	3.94%	22,360.66	14,250.40	AA+	3.33
9128283F5	US Treasury Note 2.25% Due 11/15/2027	1,400,000.00	06/07/2023	1,298,937.50	94.13	1,317,804.60	0.92%	Aaa / AA+	3.79
			4.05%	1,298,937.50	3.93%	6,750.00	18,867.10	AA+	3.56
Total US Treasury		59,050,000.00	2.60%	57,733,779.13	4.52%	57,057,282.31	39.75%	Aaa / AA+	1.70
				57,733,779.13		282,615.47	(676,496.82)	AA+	1.61
TOTAL PORTFOLIO		145,980,147.00	3.26%	144,153,797.13	4.61%	143,246,023.29	100.00%	Aa1 / AA	1.89
				144,153,797.13		1,009,309.29	(907,773.84)	AA+	1.68
TOTAL MARKET VALUE PLUS ACCRUED						144,255,332.58			



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	01/02/2024	31846V567	17,500.00	First American Govt Obligation MMKT Class-Z	1.000	5.23%	17,500.00	0.00	17,500.00	0.00
Purchase	01/02/2024	31846V567	4,884.58	First American Govt Obligation MMKT Class-Z	1.000	5.23%	4,884.58	0.00	4,884.58	0.00
Purchase	01/02/2024	31846V567	401.34	First American Govt Obligation MMKT Class-Z	1.000	5.23%	401.34	0.00	401.34	0.00
Purchase	01/06/2024	31846V567	4,246.88	First American Govt Obligation MMKT Class-Z	1.000	5.23%	4,246.88	0.00	4,246.88	0.00
Purchase	01/09/2024	31846V567	2,500,000.00	First American Govt Obligation MMKT Class-Z	1.000	5.23%	2,500,000.00	0.00	2,500,000.00	0.00
Purchase	01/12/2024	31846V567	8,750.00	First American Govt Obligation MMKT Class-Z	1.000	5.23%	8,750.00	0.00	8,750.00	0.00
Purchase	01/15/2024	31846V567	1,875.00	First American Govt Obligation MMKT Class-Z	1.000	5.23%	1,875.00	0.00	1,875.00	0.00
Purchase	01/15/2024	31846V567	2,000,000.00	First American Govt Obligation MMKT Class-Z	1.000	5.23%	2,000,000.00	0.00	2,000,000.00	0.00
Purchase	01/16/2024	31846V567	970.67	First American Govt Obligation MMKT Class-Z	1.000	5.23%	970.67	0.00	970.67	0.00
Purchase	01/16/2024	31846V567	5,676.00	First American Govt Obligation MMKT Class-Z	1.000	5.23%	5,676.00	0.00	5,676.00	0.00
Purchase	01/16/2024	31846V567	2,556.63	First American Govt Obligation MMKT Class-Z	1.000	5.23%	2,556.63	0.00	2,556.63	0.00
Purchase	01/16/2024	31846V567	11,440.80	First American Govt Obligation MMKT Class-Z	1.000	5.23%	11,440.80	0.00	11,440.80	0.00
Purchase	01/16/2024	31846V567	10,847.97	First American Govt Obligation MMKT Class-Z	1.000	5.23%	10,847.97	0.00	10,847.97	0.00
Purchase	01/16/2024	31846V567	19,269.31	First American Govt Obligation MMKT Class-Z	1.000	5.23%	19,269.31	0.00	19,269.31	0.00
Purchase	01/16/2024	31846V567	44,424.79	First American Govt Obligation MMKT Class-Z	1.000	5.23%	44,424.79	0.00	44,424.79	0.00
Purchase	01/16/2024	31846V567	22,886.54	First American Govt Obligation MMKT Class-Z	1.000	5.23%	22,886.54	0.00	22,886.54	0.00

Transaction Ledger

As of January 31, 2024



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	01/16/2024	31846V567	14,784.12	First American Govt Obligation MMKT Class-Z	1.000	5.23%	14,784.12	0.00	14,784.12	0.00
Purchase	01/16/2024	31846V567	21,526.30	First American Govt Obligation MMKT Class-Z	1.000	5.23%	21,526.30	0.00	21,526.30	0.00
Purchase	01/16/2024	31846V567	44,185.64	First American Govt Obligation MMKT Class-Z	1.000	5.23%	44,185.64	0.00	44,185.64	0.00
Purchase	01/16/2024	31846V567	30,850.01	First American Govt Obligation MMKT Class-Z	1.000	5.23%	30,850.01	0.00	30,850.01	0.00
Purchase	01/17/2024	24422EXF1	1,000,000.00	John Deere Capital Corp 4.5% Due 1/8/2027	99.946	4.52%	999,460.00	1,125.00	1,000,585.00	0.00
Purchase	01/17/2024	31846V567	25,341.25	First American Govt Obligation MMKT Class-Z	1.000	5.23%	25,341.25	0.00	25,341.25	0.00
Purchase	01/17/2024	31846V567	865,000.00	First American Govt Obligation MMKT Class-Z	1.000	5.23%	865,000.00	0.00	865,000.00	0.00
Purchase	01/17/2024	912797GB7	2,750,000.00	US Treasury Bill 4.993% Due 7/11/2024	97.559	5.19%	2,682,875.25	0.00	2,682,875.25	0.00
Purchase	01/18/2024	31846V567	1,134.54	First American Govt Obligation MMKT Class-Z	1.000	5.23%	1,134.54	0.00	1,134.54	0.00
Purchase	01/19/2024	78016HZT0	1,245,000.00	ROYAL BANK OF CANADA Note 4.875% Due 1/19/2027	99.975	4.88%	1,244,688.75	0.00	1,244,688.75	0.00
Purchase	01/21/2024	31846V567	8,000.00	First American Govt Obligation MMKT Class-Z	1.000	5.23%	8,000.00	0.00	8,000.00	0.00
Purchase	01/22/2024	31846V567	1,255.33	First American Govt Obligation MMKT Class-Z	1.000	5.23%	1,255.33	0.00	1,255.33	0.00
Purchase	01/22/2024	31846V567	8,583.73	First American Govt Obligation MMKT Class-Z	1.000	5.23%	8,583.73	0.00	8,583.73	0.00
Purchase	01/22/2024	31846V567	17,316.44	First American Govt Obligation MMKT Class-Z	1.000	5.23%	17,316.44	0.00	17,316.44	0.00
Purchase	01/22/2024	31846V567	416,286.50	First American Govt Obligation MMKT Class-Z	1.000	5.23%	416,286.50	0.00	416,286.50	0.00
Purchase	01/25/2024	3133EPW68	1,400,000.00	FFCB Note 4.125% Due 1/22/2026	99.490	4.40%	1,392,860.00	481.25	1,393,341.25	0.00

Transaction Ledger

As of January 31, 2024



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	01/25/2024	31846V567	3,371.40	First American Govt Obligation MMKT Class-Z	1.000	5.23%	3,371.40	0.00	3,371.40	0.00
Purchase	01/25/2024	31846V567	4,421.67	First American Govt Obligation MMKT Class-Z	1.000	5.23%	4,421.67	0.00	4,421.67	0.00
Purchase	01/25/2024	31846V567	2,463.88	First American Govt Obligation MMKT Class-Z	1.000	5.23%	2,463.88	0.00	2,463.88	0.00
Purchase	01/25/2024	31846V567	2,702.50	First American Govt Obligation MMKT Class-Z	1.000	5.23%	2,702.50	0.00	2,702.50	0.00
Purchase	01/25/2024	31846V567	3,543.54	First American Govt Obligation MMKT Class-Z	1.000	5.23%	3,543.54	0.00	3,543.54	0.00
Purchase	01/25/2024	31846V567	3,319.79	First American Govt Obligation MMKT Class-Z	1.000	5.23%	3,319.79	0.00	3,319.79	0.00
Purchase	01/25/2024	31846V567	666.50	First American Govt Obligation MMKT Class-Z	1.000	5.23%	666.50	0.00	666.50	0.00
Purchase	01/25/2024	31846V567	33,486.09	First American Govt Obligation MMKT Class-Z	1.000	5.23%	33,486.09	0.00	33,486.09	0.00
Purchase	01/25/2024	31846V567	22,541.61	First American Govt Obligation MMKT Class-Z	1.000	5.23%	22,541.61	0.00	22,541.61	0.00
Purchase	01/25/2024	31846V567	4,191.70	First American Govt Obligation MMKT Class-Z	1.000	5.23%	4,191.70	0.00	4,191.70	0.00
Purchase	01/30/2024	31846V567	37,000.00	First American Govt Obligation MMKT Class-Z	1.000	5.21%	37,000.00	0.00	37,000.00	0.00
Purchase	01/31/2024	3130AYPN0	2,000,000.00	FHLB Note 4.125% Due 1/15/2027	99.778	4.21%	1,995,560.00	458.33	1,996,018.33	0.00
Purchase	01/31/2024	31846V567	68,750.00	First American Govt Obligation MMKT Class-Z	1.000	5.21%	68,750.00	0.00	68,750.00	0.00
Purchase	01/31/2024	31846V567	2,000,000.00	First American Govt Obligation MMKT Class-Z	1.000	5.21%	2,000,000.00	0.00	2,000,000.00	0.00
Subtotal			16,691,453.05				16,611,897.05	2,064.58	16,613,961.63	0.00
Short Sale	01/17/2024	31846V567	-1,000,585.00	First American Govt Obligation MMKT Class-Z	1.000		-1,000,585.00	0.00	-1,000,585.00	0.00

Transaction Ledger

As of January 31, 2024



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Short Sale	01/19/2024	31846V567	-1,244,688.75	First American Govt Obligation MMKT Class-Z	1.000		-1,244,688.75	0.00	-1,244,688.75	0.00
Short Sale	01/31/2024	31846V567	-1,996,018.33	First American Govt Obligation MMKT Class-Z	1.000		-1,996,018.33	0.00	-1,996,018.33	0.00
Subtotal			-4,241,292.08				-4,241,292.08	0.00	-4,241,292.08	0.00
TOTAL ACQUISITIONS			12,450,160.97				12,370,604.97	2,064.58	12,372,669.55	0.00
DISPOSITIONS										
Closing Purchase	01/17/2024	31846V567	-1,000,585.00	First American Govt Obligation MMKT Class-Z	1.000		-1,000,585.00	0.00	-1,000,585.00	0.00
Closing Purchase	01/19/2024	31846V567	-1,244,688.75	First American Govt Obligation MMKT Class-Z	1.000		-1,244,688.75	0.00	-1,244,688.75	0.00
Closing Purchase	01/31/2024	31846V567	-1,996,018.33	First American Govt Obligation MMKT Class-Z	1.000		-1,996,018.33	0.00	-1,996,018.33	0.00
Subtotal			-4,241,292.08				-4,241,292.08	0.00	-4,241,292.08	0.00
Sale	01/17/2024	31846V567	2,682,875.25	First American Govt Obligation MMKT Class-Z	1.000	5.23%	2,682,875.25	0.00	2,682,875.25	0.00
Sale	01/17/2024	31846V567	1,000,585.00	First American Govt Obligation MMKT Class-Z	1.000	5.23%	1,000,585.00	0.00	1,000,585.00	0.00
Sale	01/19/2024	31846V567	1,244,688.75	First American Govt Obligation MMKT Class-Z	1.000	5.23%	1,244,688.75	0.00	1,244,688.75	0.00
Sale	01/25/2024	31846V567	1,393,341.25	First American Govt Obligation MMKT Class-Z	1.000	5.23%	1,393,341.25	0.00	1,393,341.25	0.00
Sale	01/31/2024	31846V567	1,996,018.33	First American Govt Obligation MMKT Class-Z	1.000	5.21%	1,996,018.33	0.00	1,996,018.33	0.00
Subtotal			8,317,508.58				8,317,508.58	0.00	8,317,508.58	0.00
Paydown	01/16/2024	02582JIT8	0.00	American Express Credit Trust 2022-2 A 3.39% Due 5/17/2027	100.000		0.00	2,556.63	2,556.63	0.00
Paydown	01/16/2024	161571HT4	0.00	Chase Issuance Trust 23-A1 A 5.16% Due 9/15/2028	100.000		0.00	5,676.00	5,676.00	0.00

Transaction Ledger

As of January 31, 2024



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



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
DISPOSITIONS										
Paydown	01/22/2024	43815GAC3	17,147.87	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	100.000		17,147.87	168.57	17,316.44	3.61
Paydown	01/22/2024	92348KAV5	415,000.00	Verizon Master Trust 2022-5 A1A 3.72% Due 7/20/2027	100.000		415,000.00	1,286.50	416,286.50	18.26
Paydown	01/25/2024	05593AAC3	0.00	BMW Vehicle Lease Trust 2023-1 A3 5.16% Due 11/25/2025	100.000		0.00	666.50	666.50	0.00
Paydown	01/25/2024	05601XAC3	33,408.63	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 3/25/2025	100.000		33,408.63	77.46	33,486.09	4.99
Paydown	01/25/2024	05602RAD3	21,627.56	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026	100.000		21,627.56	914.05	22,541.61	1.12
Paydown	01/25/2024	3137BM7C4	0.00	FHLMC K051 A2 3.308% Due 9/25/2025	100.000		0.00	3,371.40	3,371.40	0.00
Paydown	01/25/2024	3137BSP72	0.00	FHLMC K058 A2 2.653% Due 8/25/2026	100.000		0.00	4,421.67	4,421.67	0.00
Paydown	01/25/2024	3137BTUM1	1,685.20	FHLMC K061 A2 3.347% Due 11/25/2026	100.000		1,685.20	2,506.50	4,191.70	60.50
Paydown	01/25/2024	3137BVZ82	0.00	FHLMC K063 3.43% Due 1/25/2027	100.000		0.00	2,463.88	2,463.88	0.00
Paydown	01/25/2024	3137F1G44	0.00	FHLMC K065 A2 3.243% Due 4/25/2027	100.000		0.00	2,702.50	2,702.50	0.00
Paydown	01/25/2024	3137F4X72	0.00	FHLMC K075 A2 3.65% Due 2/25/2028	100.000		0.00	3,543.54	3,543.54	0.00
Paydown	01/25/2024	3137FBU79	0.00	FHLMC K069 A2 3.187% Due 9/25/2027	100.000		0.00	3,319.79	3,319.79	0.00
Subtotal			716,340.81				716,340.81	38,363.19	754,704.00	120.36
Maturity	01/09/2024	912797HY6	2,500,000.00	US Treasury Bill 5.313% Due 1/9/2024	100.000		2,456,835.94	43,164.06	2,500,000.00	0.00
Maturity	01/15/2024	91282CBE0	2,000,000.00	US Treasury Note 0.125% Due 1/15/2024	100.000		2,000,000.00	0.00	2,000,000.00	7,109.37
Maturity	01/17/2024	24422EVN6	865,000.00	John Deere Capital Corp Note 0.45% Due 1/17/2024	100.000		865,000.00	0.00	865,000.00	614.15

Transaction Ledger

As of January 31, 2024



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
DISPOSITIONS										
Maturity	01/31/2024	9128285Z9	2,000,000.00	US Treasury Note 2.5% Due 1/31/2024	100.000		2,000,000.00	0.00	2,000,000.00	-65,631.70
Subtotal			7,365,000.00				7,321,835.94	43,164.06	7,365,000.00	-57,908.18
Security Withdrawal	01/29/2024	31846V567	369.00	First American Govt Obligation MMKT Class-Z	1.000		369.00	0.00	369.00	0.00
Subtotal			369.00				369.00	0.00	369.00	0.00
TOTAL DISPOSITIONS			12,157,926.31				12,114,762.25	81,527.25	12,196,289.50	-57,787.82

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



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
OTHER TRANSACTIONS										
Interest	01/30/2024	91159HHX1	1,000,000.00	US Bancorp Callable Note Cont 6/28/2024 2.4% Due 7/30/2024	0.000		12,000.00	0.00	12,000.00	0.00
Interest	01/31/2024	9128285Z9	2,000,000.00	US Treasury Note 2.5% Due 1/31/2024	0.000		25,000.00	0.00	25,000.00	0.00
Interest	01/31/2024	912828Z52	2,000,000.00	US Treasury Note 1.375% Due 1/31/2025	0.000		13,750.00	0.00	13,750.00	0.00
Interest	01/31/2024	91282CAB7	2,000,000.00	US Treasury Note 0.25% Due 7/31/2025	0.000		2,500.00	0.00	2,500.00	0.00
Interest	01/31/2024	91282CFB2	2,000,000.00	US Treasury Note 2.75% Due 7/31/2027	0.000		27,500.00	0.00	27,500.00	0.00
Subtotal			19,320,000.00				171,463.13	0.00	171,463.13	0.00
Dividend	01/02/2024	31846V567	255,264.98	First American Govt Obligation MMKT Class-Z	0.000		401.34	0.00	401.34	0.00
Dividend	01/02/2024	31846V567	90,320.00	First American Govt Obligation MMKT Class-Z	0.000		4,884.58	0.00	4,884.58	0.00
Subtotal			345,584.98				5,285.92	0.00	5,285.92	0.00
TOTAL OTHER TRANSACTIONS			19,665,584.98				176,749.05	0.00	176,749.05	0.00

Income Earned

As of January 31, 2024



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						
00440EAV9	Chubb INA Holdings Inc Callable Note Cont 2/3/2026 3.35% Due 05/03/2026	09/13/2023 09/15/2023 1,000,000.00	954,220.00 0.00 0.00 954,220.00	5,397.22 0.00 8,188.89 2,791.67	0.00 0.00 0.00 2,791.67	2,791.67
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	493.06 0.00 794.94 301.88	0.00 0.00 0.00 301.88	301.88
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	1,629.17 0.00 3,258.33 1,629.16	0.00 0.00 0.00 1,629.16	1,629.16
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	11,555.56 0.00 14,263.89 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 51,092.39	84,488.39 0.00 33,403.64 51,084.75	15.49 77.46 9.37 71.34	0.00 0.00 0.00 71.34	71.34
05602RAD3	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 08/25/2026	05/10/2022 05/18/2022 320,072.80	341,682.59 0.00 21,626.44 320,056.15	182.81 914.05 171.24 902.48	0.00 0.00 0.00 902.48	902.48
06051GJY6	Bank of America Corp Callable Note Cont 6/14/2023 5.72% Due 06/14/2024	06/07/2021 06/14/2021 960,000.00	960,064.00 0.00 0.00 960,064.00	2,745.60 0.00 7,474.13 4,728.53	0.00 0.00 0.00 4,728.53	4,728.53

Income Earned

As of January 31, 2024



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
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	5,527.50 0.00 8,040.00 2,512.50	0.00 0.00 0.00 2,512.50	2,512.50
06428CAA2	Bank Of America NA Callable Note cont 7/17/2026 5.526% Due 08/18/2026	09/13/2023 09/15/2023 1,000,000.00	998,810.00 0.00 0.00 998,810.00	20,415.50 0.00 25,020.50 4,605.00	0.00 0.00 0.00 4,605.00	4,605.00
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	2,176.00 0.00 3,536.00 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	19,377.95 0.00 23,560.24 4,182.29	0.00 0.00 0.00 4,182.29	4,182.29
161571HT4	Chase Issuance Trust 23-A1 A 5.16% Due 09/15/2028	09/07/2023 09/15/2023 1,320,000.00	1,319,634.10 0.00 0.00 1,319,634.10	3,027.20 5,676.00 3,027.20 5,676.00	0.00 0.00 0.00 5,676.00	5,676.00
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	8,540.25 0.00 10,711.50 2,171.25	0.00 0.00 0.00 2,171.25	2,171.25
24422EVN6	John Deere Capital Corp Note Due 01/17/2024	03/01/2021 03/04/2021 0.00	864,385.85 0.00 864,385.85 0.00	1,773.25 1,946.25 0.00 173.00	0.00 0.00 0.00 173.00	173.00
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	228.00 0.00 513.00 285.00	0.00 0.00 0.00 285.00	285.00
24422EXF1	John Deere Capital Corp 4.5% Due 01/08/2027	01/10/2024 01/17/2024 1,000,000.00	0.00 999,460.00 0.00 999,460.00	0.00 (1,125.00) 2,875.00 1,750.00	0.00 0.00 0.00 1,750.00	1,750.00

Income Earned

As of January 31, 2024



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
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	12,277.78 0.00 14,986.11 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	2,715.28 0.00 7,506.94 4,791.66	0.00 0.00 0.00 4,791.66	4,791.66
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	427.78 0.00 1,594.44 1,166.66	0.00 0.00 0.00 1,166.66	1,166.66
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	2,566.67 0.00 6,066.67 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	4,888.89 0.00 11,555.56 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	1,998,620.00 0.00 0.00 1,998,620.00	5,013.89 0.00 12,930.56 7,916.67	0.00 0.00 0.00 7,916.67	7,916.67
3130AWTQ3	FHLB Note 4.625% Due 09/11/2026	Various Various 4,500,000.00	4,476,030.00 0.00 0.00 4,476,030.00	84,984.38 0.00 102,328.13 17,343.75	0.00 0.00 0.00 17,343.75	17,343.75
3130AXU63	Federal Home Loan Banks Note 4.625% Due 11/17/2026	11/30/2023 12/01/2023 1,750,000.00	1,754,427.50 0.00 0.00 1,754,427.50	9,892.36 0.00 16,637.15 6,744.79	0.00 0.00 0.00 6,744.79	6,744.79
3130AYPN0	FHLB Note 4.125% Due 01/15/2027	01/30/2024 01/31/2024 2,000,000.00	0.00 1,995,560.00 0.00 1,995,560.00	0.00 (458.33) 458.33 0.00	0.00 0.00 0.00 0.00	0.00

Income Earned

As of January 31, 2024



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
3133EKMx1	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	15,857.78 0.00 19,574.44 3,716.66	0.00 0.00 0.00 3,716.66	3,716.66
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	4,128.91 4,246.88 589.84 707.81	0.00 0.00 0.00 707.81	707.81
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	7,991.67 0.00 9,741.67 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	2,399,468.50 0.00 0.00 2,399,468.50	41,185.63 0.00 50,204.38 9,018.75	0.00 0.00 0.00 9,018.75	9,018.75
3133EPW68	FFCB Note 4.125% Due 01/22/2026	01/24/2024 01/25/2024 1,400,000.00	0.00 1,392,860.00 0.00 1,392,860.00	0.00 (481.25) 1,443.75 962.50	0.00 0.00 0.00 962.50	962.50
3133EPWK7	FFCB Note 4.5% Due 09/22/2028	10/12/2023 10/16/2023 2,000,000.00	1,981,460.00 0.00 0.00 1,981,460.00	24,750.00 0.00 32,250.00 7,500.00	0.00 0.00 0.00 7,500.00	7,500.00
3133EPZY4	FFCB Note 5% Due 07/30/2026	11/09/2023 11/10/2023 2,000,000.00	2,007,480.00 0.00 0.00 2,007,480.00	16,944.44 25,000.00 277.78 8,333.34	0.00 0.00 0.00 8,333.34	8,333.34
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	17,402.78 17,500.00 2,819.44 2,916.66	0.00 0.00 0.00 2,916.66	2,916.66
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

Income Earned

As of January 31, 2024



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
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 896,969.59	866,394.49 0.00 1,624.70 864,769.79	2,506.50 2,506.50 2,501.80 2,501.80	0.00 0.00 0.00 2,501.80	2,501.80
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
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
3137F4X72	FHLMC K075 A2 3.65% Due 02/25/2028	09/14/2023 09/19/2023 1,165,000.00	1,107,478.13 0.00 0.00 1,107,478.13	3,543.54 3,543.54 3,543.54 3,543.54	0.00 0.00 0.00 3,543.54	3,543.54
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	8,433.33 0.00 13,933.33 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 168,770.01	180,104.16 0.00 11,338.45 168,765.71	51.03 102.06 47.82 98.85	0.00 0.00 0.00 98.85	98.85
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

Income Earned

As of January 31, 2024



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
379929AD4	GM Financial Auto Leasing 2023-3 A3 5.38% Due 11/20/2026	08/08/2023 08/16/2023 280,000.00	279,966.43 0.00 0.00 279,966.43	460.29 1,255.33 460.29 1,255.33	0.00 0.00 0.00 1,255.33	1,255.33
380146AC4	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	01/11/2022 01/19/2022 168,640.15	179,284.26 0.00 10,658.77 168,625.49	94.13 188.27 88.54 182.68	0.00 0.00 0.00 182.68	182.68
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	11,777.78 0.00 15,111.11 3,333.33	0.00 0.00 0.00 3,333.33	3,333.33
43813GAC5	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 04/21/2025	02/17/2021 02/24/2021 33,003.21	41,576.83 0.00 8,574.22 33,002.61	3.12 9.35 2.48 8.71	0.00 0.00 0.00 8.71	8.71
43815GAC3	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 01/21/2026	11/16/2021 11/24/2021 212,714.37	229,813.80 0.00 17,144.26 212,669.54	56.19 168.57 52.00 164.38	0.00 0.00 0.00 164.38	164.38
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	1,125.00 0.00 2,250.00 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 105,127.01	124,343.86 0.00 19,227.91 105,115.95	21.00 39.38 17.75 36.13	0.00 0.00 0.00 36.13	36.13
44934KAC8	Hyundai Auto Receivables Trust 2021-B A3 0.38% Due 01/15/2026	07/20/2021 07/28/2021 367,133.37	411,337.07 0.00 44,284.72 367,052.35	69.49 130.29 62.00 122.80	0.00 0.00 0.00 122.80	122.80

Income Earned

As of January 31, 2024



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
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	2,157.36 0.00 2,817.78 660.42	0.00 0.00 0.00 660.42	660.42
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	8,215.28 8,750.00 923.61 1,458.33	0.00 0.00 0.00 1,458.33	1,458.33
47787JAC2	John Deere Owner Trust 2022-A A3 2.32% Due 09/16/2026	03/10/2022 03/16/2022 324,250.38	346,390.45 0.00 22,211.79 324,178.66	357.25 669.84 334.34 646.93	0.00 0.00 0.00 646.93	646.93
47788UAC6	John Deere Owner Trust 2021-A A3 0.36% Due 09/15/2025	03/02/2021 03/10/2021 86,383.21	101,117.56 0.00 14,750.95 86,366.61	16.18 30.34 13.82 27.98	0.00 0.00 0.00 27.98	27.98
47789QAC4	John Deere Owner Trust 2021-B A3 0.52% Due 03/16/2026	07/13/2021 07/21/2021 231,445.15	252,839.32 0.00 21,414.82 231,424.50	58.44 109.57 53.49 104.62	0.00 0.00 0.00 104.62	104.62
48125LRU8	JP Morgan Chase Bank Callable Note Cont 11/08/2026 5.11% Due 12/08/2026	Various 12/08/2023 1,575,000.00	1,576,460.00 0.00 0.00 1,576,460.00	5,141.94 0.00 11,848.82 6,706.88	0.00 0.00 0.00 6,706.88	6,706.88
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	7,593.75 0.00 10,406.25 2,812.50	0.00 0.00 0.00 2,812.50	2,812.50
58769KAD6	Mercedes-Benz Auto Lease Trust 2021-B A3 Due 11/15/2024	06/22/2021 06/29/2021 0.00	44,167.59 0.00 44,167.59 0.00	7.85 14.72 0.00 6.87	0.00 0.00 0.00 6.87	6.87
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	1,650.00 0.00 6,150.00 4,500.00	0.00 0.00 0.00 4,500.00	4,500.00

Income Earned

As of January 31, 2024



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
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	21,422.74 0.00 25,855.03 4,432.29	0.00 0.00 0.00 4,432.29	4,432.29
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	21,315.44 23,395.00 1,819.61 3,899.17	0.00 0.00 0.00 3,899.17	3,899.17
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	1,694.34 0.00 4,871.21 3,176.87	0.00 0.00 0.00 3,176.87	3,176.87
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	5,666.67 0.00 9,000.00 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	1,151.65 0.00 1,383.52 231.87	0.00 0.00 0.00 231.87	231.87
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	483.19 0.00 585.28 102.09	0.00 0.00 0.00 102.09	102.09
69371RS56	Paccar Financial Corp Note 5.05% Due 08/10/2026	Various Various 1,450,000.00	1,451,925.00 0.00 0.00 1,451,925.00	28,679.80 0.00 34,781.88 6,102.08	0.00 0.00 0.00 6,102.08	6,102.08
713448FW3	Pepsico Inc. Callable Note Cont 10/10/2026 5.125% Due 11/10/2026	11/08/2023 11/10/2023 510,000.00	509,862.30 0.00 0.00 509,862.30	3,702.81 0.00 5,880.94 2,178.13	0.00 0.00 0.00 2,178.13	2,178.13
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	4,625.00 0.00 6,937.50 2,312.50	0.00 0.00 0.00 2,312.50	2,312.50

Income Earned

As of January 31, 2024



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
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	7,111.11 8,000.00 444.44 1,333.33	0.00 0.00 0.00 1,333.33	1,333.33
78016HZT0	ROYAL BANK OF CANADA Note 4.875% Due 01/19/2027	01/10/2024 01/19/2024 1,245,000.00	0.00 1,244,688.75 0.00 1,244,688.75	0.00 0.00 2,023.13 2,023.13	0.00 0.00 0.00 2,023.13	2,023.13
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	576.39 625.00 55.56 104.17	0.00 0.00 0.00 104.17	104.17
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	1,233.85 0.00 1,593.23 359.38	0.00 0.00 0.00 359.38	359.38
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	2,355.89 0.00 2,843.31 487.42	0.00 0.00 0.00 487.42	487.42
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	2,615.28 0.00 5,753.61 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	205.83 0.00 680.83 475.00	0.00 0.00 0.00 475.00	475.00
89240BAC2	Toyota Auto Receivables Owners 2021-A A3 0.26% Due 05/15/2025	02/02/2021 02/08/2021 125,384.91	156,172.09 0.00 30,810.45 125,361.64	18.05 33.84 14.49 30.28	0.00 0.00 0.00 30.28	30.28
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	10,066.67 12,000.00 66.67 2,000.00	0.00 0.00 0.00 2,000.00	2,000.00

Income Earned

As of January 31, 2024



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	4,067.31 0.00 6,750.00 2,682.69	0.00 0.00 0.00 2,682.69	2,682.69
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	24,774.59 0.00 33,032.79 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	12,774.73 0.00 19,162.09 6,387.36	0.00 0.00 0.00 6,387.36	6,387.36
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	180.29 0.00 5,769.23 5,588.94	0.00 0.00 0.00 5,588.94	5,588.94
9128285Z9	US Treasury Note Due 01/31/2024	09/13/2019 09/13/2019 0.00	2,065,631.70 0.00 2,065,631.70 0.00	20,923.91 25,000.00 0.00 4,076.09	0.00 0.00 0.00 4,076.09	4,076.09
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	14,293.03 0.00 19,057.38 4,764.35	0.00 0.00 0.00 4,764.35	4,764.35
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	7,263.05 0.00 12,053.57 4,790.52	0.00 0.00 0.00 4,790.52	4,790.52
912828U24	US Treasury Note 2% Due 11/15/2026	09/13/2023 09/14/2023 3,000,000.00	2,767,031.25 0.00 0.00 2,767,031.25	7,747.25 0.00 12,857.14 5,109.89	0.00 0.00 0.00 5,109.89	5,109.89
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	4,343.41 0.00 6,515.11 2,171.70	0.00 0.00 0.00 2,171.70	2,171.70

Income Earned

As of January 31, 2024



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
912828YX2	US Treasury Note 1.75% Due 12/31/2026	12/27/2023 12/28/2023 1,750,000.00	1,641,240.23 0.00 0.00 1,641,240.23	84.13 0.00 2,692.31 2,608.18	0.00 0.00 0.00 2,608.18	2,608.18
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	11,508.15 13,750.00 75.55 2,317.40	0.00 0.00 0.00 2,317.40	2,317.40
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	4,561.81 0.00 5,711.54 1,149.73	0.00 0.00 0.00 1,149.73	1,149.73
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	2,540.98 0.00 3,387.98 847.00	0.00 0.00 0.00 847.00	847.00
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	1,277.47 0.00 1,916.21 638.74	0.00 0.00 0.00 638.74	638.74
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	393.44 0.00 774.59 381.15	0.00 0.00 0.00 381.15	381.15
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	2,092.39 2,500.00 13.74 421.35	0.00 0.00 0.00 421.35	421.35
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	844.78 0.00 1,057.69 212.91	0.00 0.00 0.00 212.91	212.91
91282CBE0	US Treasury Note Due 01/15/2024	01/12/2021 01/15/2021 0.00	1,992,890.63 0.00 1,992,890.63 0.00	1,154.89 1,250.00 0.00 95.11	0.00 0.00 0.00 95.11	95.11

Income Earned

As of January 31, 2024



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
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	1,483.52 0.00 1,909.34 425.82	0.00 0.00 0.00 425.82	425.82
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	879.10 0.00 1,228.48 349.38	0.00 0.00 0.00 349.38	349.38
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	322.80 0.00 535.71 212.91	0.00 0.00 0.00 212.91	212.91
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	2,832.88 0.00 3,464.67 631.79	0.00 0.00 0.00 631.79	631.79
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	2,002.75 0.00 2,577.61 574.86	0.00 0.00 0.00 574.86	574.86
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	1,936.81 0.00 3,214.29 1,277.48	0.00 0.00 0.00 1,277.48	1,277.48
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	418.03 0.00 1,180.33 762.30	0.00 0.00 0.00 762.30	762.30
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	15,881.15 0.00 21,174.86 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	116.07 0.00 3,714.29 3,598.22	0.00 0.00 0.00 3,598.22	3,598.22

Income Earned

As of January 31, 2024



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
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	23,016.30 27,500.00 151.10 4,634.80	0.00 0.00 0.00 4,634.80	4,634.80
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	26,399.38 0.00 33,052.88 6,653.50	0.00 0.00 0.00 6,653.50	6,653.50
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	16,770.49 0.00 22,360.66 5,590.17	0.00 0.00 0.00 5,590.17	5,590.17
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	298.68 0.00 493.47 194.79	0.00 0.00 0.00 194.79	194.79
92348KAV5	Verizon Master Trust 2022-5 A1A Due 07/20/2027	08/02/2022 08/11/2022 0.00	414,981.74 0.00 414,981.74 0.00	471.72 1,286.50 0.00 814.78	0.00 0.00 0.00 814.78	814.78
			132,856,064.47	732,785.29	0.00	
			5,632,568.75	207,761.74	0.00	
			5,639,128.63	822,256.08	0.00	
Total Fixed Income		134,405,986.55	132,849,504.59	297,232.53	297,232.53	297,232.53

CASH & EQUIVALENT

21684XH82	Cooperative Rabobank UA Yankee CD 5.9% Due 09/06/2024	09/13/2023 09/14/2023 2,000,000.00	1,999,872.84 0.00 0.00 1,999,872.84	38,022.22 0.00 48,183.33 10,161.11	0.00 0.00 0.00 10,161.11	10,161.11
31846V567	First American Govt Obligation MMKT Class-Z	Various Various 324,160.45	345,584.98 4,055,160.97 4,076,585.50 324,160.45	0.00 5,285.92 0.00 5,285.92	0.00 0.00 0.00 5,285.92	5,285.92

Income Earned

As of January 31, 2024



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
62479LDC6	MUFG Bank Ltd Discount CP 5.64% Due 04/12/2024	09/13/2023 09/14/2023 2,000,000.00	1,933,886.67 0.00 0.00 1,933,886.67	34,153.33 0.00 43,866.66 9,713.33	0.00 0.00 0.00 9,713.33	9,713.33
89233GEM4	Toyota Motor Credit Discount CP 5.62% Due 05/21/2024	10/02/2023 10/03/2023 2,000,000.00	1,927,876.67 0.00 0.00 1,927,876.67	28,100.00 0.00 37,778.89 9,678.89	0.00 0.00 0.00 9,678.89	9,678.89
912797GB7	US Treasury Bill 4.993% Due 07/11/2024	01/16/2024 01/17/2024 2,750,000.00	0.00 2,682,875.25 0.00 2,682,875.25	0.00 0.00 5,720.86 5,720.86	0.00 0.00 0.00 5,720.86	5,720.86
912797GQ4	US Treasury Bill 5.298% Due 03/07/2024	09/13/2023 09/14/2023 2,500,000.00	2,435,620.66 0.00 0.00 2,435,620.66	40,099.13 0.00 51,503.47 11,404.34	0.00 0.00 0.00 11,404.34	11,404.34
912797HY6	US Treasury Bill Due 01/09/2024	09/13/2023 09/14/2023 0.00	2,456,835.94 0.00 2,456,835.94 0.00	40,212.67 43,164.06 0.00 2,951.39	0.00 0.00 0.00 2,951.39	2,951.39
			11,099,677.76 6,738,036.22 6,533,421.44	180,587.35 48,449.98 187,053.21	0.00 0.00 0.00	
Total Cash & Equivalent		11,574,160.45	11,304,292.54	54,915.84	54,915.84	54,915.84
			143,955,742.23 12,370,604.97 12,172,550.07	913,372.64 256,211.72 1,009,309.29	0.00 0.00 0.00	
TOTAL PORTFOLIO		145,980,147.00	144,153,797.13	352,148.37	352,148.37	352,148.37

Cash Flow Report

As of January 31, 2024



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
02/02/2024	Maturity	69371RR24	795,000.00	Paccar Financial Corp Note	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	1,450,000.00	Paccar Financial Corp Note 5.05% Due 8/10/2026	0.00	36,612.50	36,612.50
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	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	367,133.37	Hyundai Auto Receivables Trust 2021-B A3 0.38% Due 1/15/2026	45,876.95	116.26	45,993.21
02/15/2024	Paydown	47787JAC2	324,250.38	John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026	16,015.75	626.88	16,642.63
02/15/2024	Paydown	44933LAC7	105,127.01	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	26,268.94	33.29	26,302.23
02/15/2024	Paydown	47788UAC6	86,383.21	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	9,585.67	25.91	9,611.58
02/15/2024	Paydown	161571HT4	1,320,000.00	Chase Issuance Trust 23-A1 A 5.16% Due 9/15/2028	0.00	5,676.00	5,676.00

Cash Flow Report

As of January 31, 2024



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
02/15/2024	Paydown	47789QAC4	231,445.15	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	16,521.95	100.29	16,622.24
02/15/2024	Paydown	89240BAC2	125,384.91	Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025	62,682.27	27.17	62,709.44
02/16/2024	Paydown	362554AC1	168,770.01	GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026	12,036.72	95.64	12,132.36
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	168,640.15	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	10,197.80	177.07	10,374.87
02/18/2024	Interest	06428CAA2	1,000,000.00	Bank Of America NA Callable Note cont 7/17/2026 5.526% Due 8/18/2026	0.00	27,630.00	27,630.00
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
02/19/2024	Paydown	3137F4X72	0.00	FHLMC K075 A2 3.65% Due 2/25/2028	0.00	3,543.54	3,543.54
02/19/2024	Paydown	3137BVZ82	0.00	FHLMC K063 3.43% Due 1/25/2027	0.00	2,463.88	2,463.88
02/19/2024	Paydown	3137FBU79	0.00	FHLMC K069 A2 3.187% Due 9/25/2027	0.00	3,319.79	3,319.79
02/19/2024	Paydown	3137BTUM1	0.00	FHLMC K061 A2 3.347% Due 11/25/2026	1,685.20	2,506.50	4,191.70
02/19/2024	Paydown	3137BM7C4	0.00	FHLMC K051 A2 3.308% Due 9/25/2025	0.00	3,371.40	3,371.40
02/19/2024	Paydown	3137BSP72	0.00	FHLMC K058 A2 2.653% Due 8/25/2026	0.00	4,421.67	4,421.67
02/19/2024	Paydown	3137F1G44	0.00	FHLMC K065 A2 3.243% Due 4/25/2027	0.00	2,702.50	2,702.50
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	212,714.37	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	16,339.75	155.99	16,495.74
02/21/2024	Paydown	43813GAC5	33,003.21	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025	16,499.61	7.43	16,507.04

Cash Flow Report

As of January 31, 2024



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
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
02/23/2024	Maturity	3133EKM1	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	51,092.39	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 3/25/2025	25,490.33	46.83	25,537.16
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	320,072.80	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026	43,439.53	856.19	44,295.72
02/25/2024	Paydown	3137BTUM1	896,969.59	FHLMC K061 A2 3.347% Due 11/25/2026	0.00	2,501.80	2,501.80
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
02/25/2024	Paydown	3137F4X72	1,165,000.00	FHLMC K075 A2 3.65% Due 2/25/2028	0.00	3,543.54	3,543.54
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					4,947,640.47	350,265.79	5,297,906.26
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

Cash Flow Report

As of January 31, 2024



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
03/07/2024	Maturity	912797GQ4	2,500,000.00	US Treasury Bill 5.298% Due 3/7/2024	2,435,620.66	64,379.34	2,500,000.00
03/11/2024	Interest	3130AWTQ3	4,500,000.00	FHLB Note 4.625% Due 9/11/2026	0.00	125,453.13	125,453.13
03/14/2024	Interest	06051GJY6	960,000.00	Bank of America Corp Callable Note Cont 6/14/2023 5.72% Due 6/14/2024	0.00	13,880.54	13,880.54
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
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	105,127.01	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	26,277.48	24.97	26,302.45
03/15/2024	Paydown	47787JAC2	324,250.38	John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026	16,036.30	595.92	16,632.22
03/15/2024	Paydown	47789QAC4	231,445.15	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	16,523.47	93.13	16,616.60
03/15/2024	Paydown	89240BAC2	125,384.91	Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025	62,702.64	13.59	62,716.23
03/15/2024	Paydown	44934KAC8	367,133.37	Hyundai Auto Receivables Trust 2021-B A3 0.38% Due 1/15/2026	45,881.16	101.73	45,982.89
03/15/2024	Paydown	161571HT4	1,320,000.00	Chase Issuance Trust 23-A1 A 5.16% Due 9/15/2028	0.00	5,676.00	5,676.00
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	86,383.21	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	9,588.78	23.04	9,611.82
03/16/2024	Paydown	362554AC1	168,770.01	GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026	12,039.53	88.82	12,128.35
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
03/16/2024	Paydown	380146AC4	168,640.15	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	10,242.51	166.36	10,408.87

Cash Flow Report

As of January 31, 2024



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
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
03/21/2024	Paydown	43813GAC5	33,003.21	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025	16,503.60	3.71	16,507.31
03/21/2024	Paydown	43815GAC3	212,714.37	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	16,343.56	144.01	16,487.57
03/22/2024	Interest	3133EPWK7	2,000,000.00	FFCB Note 4.5% Due 9/22/2028	0.00	45,000.00	45,000.00
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	51,092.39	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 3/25/2025	25,602.06	23.47	25,625.53
03/25/2024	Paydown	05602RAD3	320,072.80	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026	40,392.65	739.99	41,132.64
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	3137BTUM1	896,969.59	FHLMC K061 A2 3.347% Due 11/25/2026	0.00	2,501.80	2,501.80
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	3137F4X72	1,165,000.00	FHLMC K075 A2 3.65% Due 2/25/2028	0.00	3,543.54	3,543.54

Cash Flow Report

As of January 31, 2024



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
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	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	9128285C0	3,250,000.00	US Treasury Note 3% Due 9/30/2025	0.00	48,750.00	48,750.00
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					6,227,923.18	476,462.26	6,704,385.44
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
04/12/2024	Maturity	62479LDC6	2,000,000.00	MUFG Bank Ltd Discount CP 5.64% Due 4/12/2024	1,933,886.67	66,113.33	2,000,000.00
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	44934KAC8	367,133.37	Hyundai Auto Receivables Trust 2021-B A3 0.38% Due 1/15/2026	45,885.36	87.20	45,972.56
04/15/2024	Paydown	47787JAC2	324,250.38	John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026	16,056.88	564.92	16,621.80
04/15/2024	Paydown	44933LAC7	105,127.01	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	26,286.02	16.65	26,302.67
04/15/2024	Paydown	47789QAC4	231,445.15	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	16,524.98	85.97	16,610.95
04/15/2024	Paydown	161571HT4	1,320,000.00	Chase Issuance Trust 23-A1 A 5.16% Due 9/15/2028	0.00	5,676.00	5,676.00
04/15/2024	Paydown	47788UAC6	86,383.21	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	9,591.90	20.16	9,612.06
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

Cash Flow Report

As of January 31, 2024



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
04/16/2024	Paydown	362554AC1	168,770.01	GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026	12,042.35	81.99	12,124.34
04/16/2024	Paydown	380146AC4	168,640.15	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	10,287.40	155.61	10,443.01
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
04/21/2024	Paydown	43815GAC3	212,714.37	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	16,347.38	132.02	16,479.40
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	896,969.59	FHLMC K061 A2 3.347% Due 11/25/2026	0.00	2,501.80	2,501.80
04/25/2024	Paydown	3137F4X72	1,165,000.00	FHLMC K075 A2 3.65% Due 2/25/2028	0.00	3,543.54	3,543.54
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	05602RAD3	320,072.80	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026	37,339.88	631.94	37,971.82
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
04/25/2024	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
04/30/2024	Interest	9128285J5	2,500,000.00	US Treasury Note 3% Due 10/31/2025	0.00	37,500.00	37,500.00

Cash Flow Report

As of January 31, 2024



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
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
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
APR 2024					3,260,721.83	190,426.97	3,451,148.80
05/01/2024	Interest	74456QBU9	750,000.00	Public Service EI & Gas Callable Note Cont 02/01/28 3.7% Due 5/1/2028	0.00	13,875.00	13,875.00
05/03/2024	Interest	00440EAV9	1,000,000.00	Chubb INA Holdings Inc Callable Note Cont 2/3/2026 3.35% Due 5/3/2026	0.00	16,750.00	16,750.00
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
05/10/2024	Interest	713448FW3	510,000.00	Pepsico Inc. Callable Note Cont 10/10/2026 5.125% Due 11/10/2026	0.00	13,068.75	13,068.75
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	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	Interest	912828U24	3,000,000.00	US Treasury Note 2% Due 11/15/2026	0.00	30,000.00	30,000.00
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	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	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

Cash Flow Report

As of January 31, 2024



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
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	161571HT4	1,320,000.00	Chase Issuance Trust 23-A1 A 5.16% Due 9/15/2028	0.00	5,676.00	5,676.00
05/15/2024	Paydown	44934KAC8	367,133.37	Hyundai Auto Receivables Trust 2021-B A3 0.38% Due 1/15/2026	45,889.57	72.67	45,962.24
05/15/2024	Paydown	47788UAC6	86,383.21	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	9,595.01	17.29	9,612.30
05/15/2024	Paydown	47789QAC4	231,445.15	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	16,526.49	78.81	16,605.30
05/15/2024	Paydown	44933LAC7	105,127.01	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	26,294.56	8.33	26,302.89
05/15/2024	Paydown	47787JAC2	324,250.38	John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026	16,077.49	533.87	16,611.36
05/16/2024	Paydown	380146AC4	168,640.15	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	10,332.49	144.81	10,477.30
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	362554AC1	168,770.01	GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026	12,045.15	75.17	12,120.32
05/17/2024	Interest	3130AXU63	1,750,000.00	Federal Home Loan Banks Note 4.625% Due 11/17/2026	0.00	40,468.75	40,468.75
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
05/21/2024	Maturity	89233GEM4	2,000,000.00	Toyota Motor Credit Discount CP 5.62% Due 5/21/2024	1,927,876.67	72,123.33	2,000,000.00
05/21/2024	Paydown	43815GAC3	212,714.37	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	16,351.19	120.03	16,471.22
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	3137F4X72	1,165,000.00	FHLMC K075 A2 3.65% Due 2/25/2028	0.00	3,543.54	3,543.54

Cash Flow Report

As of January 31, 2024



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
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	3137BVZ82	862,000.00	FHLMC K063 3.43% Due 1/25/2027	0.00	2,463.89	2,463.89
05/25/2024	Paydown	05602RAD3	320,072.80	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026	34,281.22	532.06	34,813.28
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	896,969.59	FHLMC K061 A2 3.347% Due 11/25/2026	0.00	2,501.80	2,501.80
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
05/31/2024	Interest	912828ZT0	1,800,000.00	US Treasury Note 0.25% Due 5/31/2025	0.00	2,250.00	2,250.00
MAY 2024					4,381,802.79	341,296.47	4,723,099.26
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
06/08/2024	Interest	48125LRU8	1,575,000.00	JP Morgan Chase Bank Callable Note Cont 11/08/2026 5.11% Due 12/8/2026	0.00	40,241.25	40,241.25
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
06/09/2024	Interest	3130AWC24	2,000,000.00	FHLB Note 4% Due 6/9/2028	0.00	40,000.00	40,000.00
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

Cash Flow Report

As of January 31, 2024



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
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 5.72% Due 6/14/2024	960,000.00	14,057.60	974,057.60
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	86,383.21	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	9,598.13	14.41	9,612.54
06/15/2024	Paydown	161571HT4	1,320,000.00	Chase Issuance Trust 23-A1 A 5.16% Due 9/15/2028	0.00	5,676.00	5,676.00
06/15/2024	Paydown	47789QAC4	231,445.15	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	16,528.01	71.65	16,599.66
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	367,133.37	Hyundai Auto Receivables Trust 2021-B A3 0.38% Due 1/15/2026	45,893.77	58.14	45,951.91
06/15/2024	Paydown	47787JAC2	324,250.38	John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026	16,098.12	502.79	16,600.91
06/16/2024	Paydown	380146AC4	168,640.15	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	10,377.78	133.96	10,511.74
06/16/2024	Paydown	362554AC1	168,770.01	GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026	12,047.97	68.34	12,116.31
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
06/18/2024	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

Cash Flow Report

As of January 31, 2024



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
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
06/21/2024	Paydown	43815GAC3	212,714.37	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	16,355.01	108.04	16,463.05
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	3137F4X72	1,165,000.00	FHLMC K075 A2 3.65% Due 2/25/2028	0.00	3,543.54	3,543.54
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	320,072.80	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026	31,216.66	440.36	31,657.02
06/25/2024	Paydown	3137BTUM1	896,969.59	FHLMC K061 A2 3.347% Due 11/25/2026	0.00	2,501.80	2,501.80
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	91282CEW7	1,300,000.00	US Treasury Note 3.25% Due 6/30/2027	0.00	21,125.00	21,125.00
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	912828YX2	1,750,000.00	US Treasury Note 1.75% Due 12/31/2026	0.00	15,312.50	15,312.50
JUN 2024					5,069,942.95	393,973.14	5,463,916.09
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

Cash Flow Report

As of January 31, 2024



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
07/08/2024	Interest	24422EXF1	1,000,000.00	John Deere Capital Corp 4.5% Due 1/8/2027	0.00	22,500.00	22,500.00
07/11/2024	Maturity	912797GB7	2,750,000.00	US Treasury Bill 4.993% Due 7/11/2024	2,682,875.25	67,124.75	2,750,000.00
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	Interest	3130AYPN0	2,000,000.00	FHLB Note 4.125% Due 1/15/2027	0.00	38,041.67	38,041.67
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	161571HT4	1,320,000.00	Chase Issuance Trust 23-A1 A 5.16% Due 9/15/2028	0.00	5,676.00	5,676.00
07/15/2024	Paydown	44934KAC8	367,133.37	Hyundai Auto Receivables Trust 2021-B A3 0.38% Due 1/15/2026	45,897.98	43.61	45,941.59
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	86,383.21	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	9,601.25	11.53	9,612.78
07/15/2024	Paydown	47787JAC2	324,250.38	John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026	16,118.78	471.67	16,590.45
07/15/2024	Paydown	47789QAC4	231,445.15	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	16,529.52	64.49	16,594.01
07/16/2024	Paydown	380146AC4	168,640.15	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	10,423.27	123.06	10,546.33
07/16/2024	Paydown	362554AC1	168,770.01	GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026	12,050.77	61.52	12,112.29
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
07/19/2024	Interest	78016HZT0	1,245,000.00	ROYAL BANK OF CANADA Note 4.875% Due 1/19/2027	0.00	30,346.88	30,346.88

Cash Flow Report

As of January 31, 2024



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
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	212,714.37	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	16,358.82	96.05	16,454.87
07/22/2024	Interest	3133EPW68	1,400,000.00	FFCB Note 4.125% Due 1/22/2026	0.00	28,875.00	28,875.00
07/25/2024	Paydown	3137BTUM1	896,969.59	FHLMC K061 A2 3.347% Due 11/25/2026	0.00	2,501.80	2,501.80
07/25/2024	Paydown	05602RAD3	320,072.80	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026	28,146.20	356.85	28,503.05
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	3137F4X72	1,165,000.00	FHLMC K075 A2 3.65% Due 2/25/2028	0.00	3,543.54	3,543.54
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
07/30/2024	Interest	3133EPZY4	2,000,000.00	FFCB Note 5% Due 7/30/2026	0.00	50,000.00	50,000.00
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	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

Cash Flow Report

As of January 31, 2024



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
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
JUL 2024					6,089,948.06	390,506.36	6,480,454.42
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	1,450,000.00	Paccar Financial Corp Note 5.05% Due 8/10/2026	0.00	36,612.50	36,612.50
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	44934KAC8	367,133.37	Hyundai Auto Receivables Trust 2021-B A3 0.38% Due 1/15/2026	45,902.19	29.07	45,931.26
08/15/2024	Paydown	47787JAC2	324,250.38	John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026	16,139.47	440.50	16,579.97
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	47788UAC6	86,383.21	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	9,604.37	8.65	9,613.02
08/15/2024	Paydown	161571HT4	1,320,000.00	Chase Issuance Trust 23-A1 A 5.16% Due 9/15/2028	0.00	5,676.00	5,676.00
08/15/2024	Paydown	47789QAC4	231,445.15	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	16,531.03	57.33	16,588.36
08/16/2024	Paydown	362554AC1	168,770.01	GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026	12,053.59	54.69	12,108.28

Cash Flow Report

As of January 31, 2024



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
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	380146AC4	168,640.15	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	10,468.96	112.12	10,581.08
08/18/2024	Interest	06428CAA2	1,000,000.00	Bank Of America NA Callable Note cont 7/17/2026 5.526% Due 8/18/2026	0.00	27,630.00	27,630.00
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
08/21/2024	Paydown	43815GAC3	212,714.37	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	16,362.64	84.05	16,446.69
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	05602RAD3	320,072.80	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026	25,069.81	281.56	25,351.37
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
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	896,969.59	FHLMC K061 A2 3.347% Due 11/25/2026	0.00	2,501.80	2,501.80
08/25/2024	Paydown	3137F4X72	1,165,000.00	FHLMC K075 A2 3.65% Due 2/25/2028	0.00	3,543.54	3,543.54
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
08/31/2024	Interest	912828ZC7	1,200,000.00	US Treasury Note 1.125% Due 2/28/2025	0.00	6,750.00	6,750.00

Cash Flow Report

As of January 31, 2024



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
08/31/2024	Interest	91282CAJ0	1,000,000.00	US Treasury Note 0.25% Due 8/31/2025	0.00	1,250.00	1,250.00
08/31/2024	Interest	91282CFH9	2,500,000.00	US Treasury Note 3.125% Due 8/31/2027	0.00	39,062.50	39,062.50
AUG 2024					2,565,518.26	275,810.29	2,841,328.55
09/06/2024	Maturity	21684XH82	2,000,000.00	Cooperative Rabobank UA Yankee CD 5.9% Due 9/6/2024	2,000,000.00	119,638.89	2,119,638.89
09/11/2024	Interest	3130AWTQ3	4,500,000.00	FHLB Note 4.625% Due 9/11/2026	0.00	104,062.50	104,062.50
09/15/2024	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
09/15/2024	Maturity	91282CCX7	1,800,000.00	US Treasury Note 0.375% Due 9/15/2024	1,800,000.00	3,375.00	1,803,375.00
09/15/2024	Paydown	47787JAC2	324,250.38	John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026	16,160.18	409.30	16,569.48
09/15/2024	Paydown	47789QAC4	231,445.15	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	16,532.56	50.16	16,582.72
09/15/2024	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
09/15/2024	Paydown	161571HT4	1,320,000.00	Chase Issuance Trust 23-A1 A 5.16% Due 9/15/2028	0.00	5,676.00	5,676.00
09/15/2024	Paydown	44934KAC8	367,133.37	Hyundai Auto Receivables Trust 2021-B A3 0.38% Due 1/15/2026	45,906.39	14.54	45,920.93
09/15/2024	Paydown	47788UAC6	86,383.21	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	9,607.49	5.77	9,613.26
09/16/2024	Paydown	36265WAD5	320,000.00	GM Financial Securitized Auto 2022-3 A3 3.64% Due 4/16/2027	17,577.88	706.61	18,284.49
09/16/2024	Paydown	362554AC1	168,770.01	GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026	12,056.40	47.86	12,104.26
09/16/2024	Paydown	380146AC4	168,640.15	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	10,514.84	101.13	10,615.97
09/18/2024	Paydown	43815PAC3	365,000.00	Honda Auto Receivables 2022-2 A3 3.73% Due 7/20/2026	19,196.59	776.83	19,973.42

Cash Flow Report

As of January 31, 2024



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
09/20/2024	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
09/21/2024	Paydown	43815GAC3	212,714.37	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	16,366.46	72.05	16,438.51
09/22/2024	Interest	3133EPWK7	2,000,000.00	FFCB Note 4.5% Due 9/22/2028	0.00	45,000.00	45,000.00
09/23/2024	Maturity	4581X0DZ8	1,585,000.00	Inter-American Dev Bank Note 0.5% Due 9/23/2024	1,585,000.00	3,962.50	1,588,962.50
09/25/2024	Paydown	05593AAC3	155,000.00	BMW Vehicle Lease Trust 2023-1 A3 5.16% Due 11/25/2025	15,410.35	469.22	15,879.57
09/25/2024	Paydown	3137F4X72	1,165,000.00	FHLMC K075 A2 3.65% Due 2/25/2028	0.00	3,543.54	3,543.54
09/25/2024	Paydown	3137FBU79	1,250,000.00	FHLMC K069 A2 3.187% Due 9/25/2027	31,032.96	3,237.64	34,270.60
09/25/2024	Paydown	3137BVZ82	862,000.00	FHLMC K063 3.43% Due 1/25/2027	0.00	2,463.89	2,463.89
09/25/2024	Paydown	05602RAD3	320,072.80	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026	21,987.49	214.50	22,201.99
09/25/2024	Paydown	3137BM7C4	1,223,000.00	FHLMC K051 A2 3.308% Due 9/25/2025	85,688.36	3,136.01	88,824.37
09/25/2024	Paydown	3137BSP72	2,000,000.00	FHLMC K058 A2 2.653% Due 8/25/2026	0.00	4,421.67	4,421.67
09/25/2024	Paydown	3137BTUM1	896,969.59	FHLMC K061 A2 3.347% Due 11/25/2026	0.00	2,501.80	2,501.80
09/25/2024	Paydown	3137F1G44	1,000,000.00	FHLMC K065 A2 3.243% Due 4/25/2027	0.00	2,702.50	2,702.50
09/30/2024	Interest	9128285C0	3,250,000.00	US Treasury Note 3% Due 9/30/2025	0.00	48,750.00	48,750.00
09/30/2024	Interest	9128286L9	2,500,000.00	US Treasury Note 2.25% Due 3/31/2026	0.00	28,125.00	28,125.00
09/30/2024	Interest	91282CFM8	1,600,000.00	US Treasury Note 4.125% Due 9/30/2027	0.00	33,000.00	33,000.00
09/30/2024	Interest	912828ZF0	2,000,000.00	US Treasury Note 0.5% Due 3/31/2025	0.00	5,000.00	5,000.00

Cash Flow Report

As of January 31, 2024



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
09/30/2024	Interest	91282CEF4	2,500,000.00	US Treasury Note 2.5% Due 3/31/2027	0.00	31,250.00	31,250.00
SEP 2024					5,703,037.95	476,526.87	6,179,564.82
10/10/2024	Interest	57629W6F2	750,000.00	Mass Mutual Global funding Note 4.5% Due 4/10/2026	0.00	16,875.00	16,875.00
10/15/2024	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
10/15/2024	Paydown	161571HT4	1,320,000.00	Chase Issuance Trust 23-A1 A 5.16% Due 9/15/2028	0.00	5,676.00	5,676.00
10/15/2024	Paydown	47789QAC4	231,445.15	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	16,534.07	43.00	16,577.07
10/15/2024	Paydown	47787JAC2	324,250.38	John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026	16,180.92	378.06	16,558.98
10/15/2024	Paydown	47788UAC6	86,383.21	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	9,610.62	2.88	9,613.50
10/16/2024	Paydown	362554AC1	168,770.01	GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026	12,059.21	41.03	12,100.24
10/16/2024	Paydown	36265WAD5	320,000.00	GM Financial Securitized Auto 2022-3 A3 3.64% Due 4/16/2027	17,634.07	653.29	18,287.36
10/16/2024	Paydown	380146AC4	168,640.15	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	10,560.94	90.08	10,651.02
10/18/2024	Paydown	43815PAC3	365,000.00	Honda Auto Receivables 2022-2 A3 3.73% Due 7/20/2026	19,201.23	717.16	19,918.39
10/20/2024	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
10/21/2024	Paydown	43815GAC3	212,714.37	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	16,370.28	60.05	16,430.33
10/25/2024	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
10/25/2024	Paydown	3137BSP72	2,000,000.00	FHLMC K058 A2 2.653% Due 8/25/2026	0.00	4,421.67	4,421.67
10/25/2024	Paydown	3137F4X72	1,165,000.00	FHLMC K075 A2 3.65% Due 2/25/2028	0.00	3,543.54	3,543.54

Cash Flow Report

As of January 31, 2024



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
10/25/2024	Paydown	05593AAC3	155,000.00	BMW Vehicle Lease Trust 2023-1 A3 5.16% Due 11/25/2025	15,469.43	402.96	15,872.39
10/25/2024	Paydown	05602RAD3	320,072.80	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026	18,899.23	155.68	19,054.91
10/25/2024	Paydown	3137BM7C4	1,223,000.00	FHLMC K051 A2 3.308% Due 9/25/2025	85,987.83	2,899.80	88,887.63
10/25/2024	Paydown	3137BTUM1	896,969.59	FHLMC K061 A2 3.347% Due 11/25/2026	0.00	2,501.80	2,501.80
10/25/2024	Paydown	3137BVZ82	862,000.00	FHLMC K063 3.43% Due 1/25/2027	0.00	2,463.89	2,463.89
10/25/2024	Paydown	3137F1G44	1,000,000.00	FHLMC K065 A2 3.243% Due 4/25/2027	0.00	2,702.50	2,702.50
10/25/2024	Paydown	3137FBU79	1,250,000.00	FHLMC K069 A2 3.187% Due 9/25/2027	31,135.29	3,155.23	34,290.52
10/31/2024	Interest	912828J5	2,500,000.00	US Treasury Note 3% Due 10/31/2025	0.00	37,500.00	37,500.00
10/31/2024	Interest	912828ZL7	2,000,000.00	US Treasury Note 0.375% Due 4/30/2025	0.00	3,750.00	3,750.00
10/31/2024	Maturity	912828YM6	1,700,000.00	US Treasury Note 1.5% Due 10/31/2024	1,700,000.00	12,750.00	1,712,750.00
OCT 2024					1,969,643.12	119,670.58	2,089,313.70
11/01/2024	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
11/03/2024	Interest	00440EAV9	1,000,000.00	Chubb INA Holdings Inc Callable Note Cont 2/3/2026 3.35% Due 5/3/2026	0.00	16,750.00	16,750.00
11/10/2024	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
11/10/2024	Interest	713448FW3	510,000.00	Pepsico Inc. Callable Note Cont 10/10/2026 5.125% Due 11/10/2026	0.00	13,068.75	13,068.75
11/13/2024	Interest	14913R2V8	480,000.00	Caterpillar Financial Service Note 3.4% Due 5/13/2025	0.00	8,160.00	8,160.00

Cash Flow Report

As of January 31, 2024



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
11/15/2024	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
11/15/2024	Interest	9128283F5	1,400,000.00	US Treasury Note 2.25% Due 11/15/2027	0.00	15,750.00	15,750.00
11/15/2024	Interest	912828M56	2,500,000.00	US Treasury Note 2.25% Due 11/15/2025	0.00	28,125.00	28,125.00
11/15/2024	Interest	912828U24	3,000,000.00	US Treasury Note 2% Due 11/15/2026	0.00	30,000.00	30,000.00
11/15/2024	Maturity	91282CDH1	2,000,000.00	US Treasury Note 0.75% Due 11/15/2024	2,000,000.00	7,500.00	2,007,500.00
11/15/2024	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
11/15/2024	Paydown	161571HT4	1,320,000.00	Chase Issuance Trust 23-A1 A 5.16% Due 9/15/2028	0.00	5,676.00	5,676.00
11/15/2024	Paydown	47787JAC2	324,250.38	John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026	16,201.68	346.78	16,548.46
11/15/2024	Paydown	47789QAC4	231,445.15	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	16,535.59	35.83	16,571.42
11/16/2024	Paydown	380146AC4	168,640.15	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	10,607.23	79.00	10,686.23
11/16/2024	Paydown	362554AC1	168,770.01	GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026	12,062.03	34.19	12,096.22
11/16/2024	Paydown	36265WAD5	320,000.00	GM Financial Securitized Auto 2022-3 A3 3.64% Due 4/16/2027	17,690.44	599.80	18,290.24
11/17/2024	Interest	3130AXU63	1,750,000.00	Federal Home Loan Banks Note 4.625% Due 11/17/2026	0.00	40,468.75	40,468.75
11/18/2024	Paydown	43815PAC3	365,000.00	Honda Auto Receivables 2022-2 A3 3.73% Due 7/20/2026	19,205.87	657.47	19,863.34
11/20/2024	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
11/21/2024	Paydown	43815GAC3	212,714.37	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	16,374.09	48.05	16,422.14

Cash Flow Report

As of January 31, 2024



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
11/25/2024	Paydown	3137F4X72	1,165,000.00	FHLMC K075 A2 3.65% Due 2/25/2028	0.00	3,543.54	3,543.54
11/25/2024	Paydown	05593AAC3	155,000.00	BMW Vehicle Lease Trust 2023-1 A3 5.16% Due 11/25/2025	15,528.75	336.44	15,865.19
11/25/2024	Paydown	3137BTUM1	896,969.59	FHLMC K061 A2 3.347% Due 11/25/2026	0.00	2,501.80	2,501.80
11/25/2024	Paydown	3137BVZ82	862,000.00	FHLMC K063 3.43% Due 1/25/2027	0.00	2,463.89	2,463.89
11/25/2024	Paydown	3137FBU79	1,250,000.00	FHLMC K069 A2 3.187% Due 9/25/2027	31,237.95	3,072.54	34,310.49
11/25/2024	Paydown	05602RAD3	320,072.80	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026	15,805.02	105.13	15,910.15
11/25/2024	Paydown	3137BM7C4	1,223,000.00	FHLMC K051 A2 3.308% Due 9/25/2025	86,288.36	2,662.76	88,951.12
11/25/2024	Paydown	3137BSP72	2,000,000.00	FHLMC K058 A2 2.653% Due 8/25/2026	0.00	4,421.67	4,421.67
11/25/2024	Paydown	3137F1G44	1,000,000.00	FHLMC K065 A2 3.243% Due 4/25/2027	0.00	2,702.50	2,702.50
11/30/2024	Interest	912828ZT0	1,800,000.00	US Treasury Note 0.25% Due 5/31/2025	0.00	2,250.00	2,250.00
NOV 2024					2,257,537.01	262,046.85	2,519,583.86
12/01/2024	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
12/01/2024	Interest	023135CN4	425,000.00	Amazon.com Inc Note 4.6% Due 12/1/2025	0.00	9,775.00	9,775.00
12/06/2024	Interest	89115A2A9	1,000,000.00	Toronto-Dominion Bank Note 3.766% Due 6/6/2025	0.00	18,830.00	18,830.00
12/08/2024	Interest	48125LRU8	1,575,000.00	JP Morgan Chase Bank Callable Note Cont 11/08/2026 5.11% Due 12/8/2026	0.00	40,241.25	40,241.25
12/09/2024	Interest	3130AVVX7	1,120,000.00	FHLB Note 3.75% Due 6/9/2028	0.00	21,000.00	21,000.00
12/09/2024	Interest	3130AWC24	2,000,000.00	FHLB Note 4% Due 6/9/2028	0.00	40,000.00	40,000.00

Cash Flow Report

As of January 31, 2024



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
12/12/2024	Interest	3130AWLZ1	2,000,000.00	FHLB Note 4.75% Due 6/12/2026	0.00	47,500.00	47,500.00
12/15/2024	Interest	63743HFE7	1,105,000.00	National Rural Utilities Note 3.45% Due 6/15/2025	0.00	19,061.25	19,061.25
12/15/2024	Maturity	91282CDN8	900,000.00	US Treasury Note 1% Due 12/15/2024	900,000.00	4,500.00	904,500.00
12/15/2024	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
12/15/2024	Paydown	47787JAC2	324,250.38	John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026	16,222.48	315.45	16,537.93
12/15/2024	Paydown	47789QAC4	231,445.15	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	16,537.10	28.67	16,565.77
12/15/2024	Paydown	161571HT4	1,320,000.00	Chase Issuance Trust 23-A1 A 5.16% Due 9/15/2028	0.00	5,676.00	5,676.00
12/16/2024	Paydown	36265WAD5	320,000.00	GM Financial Securitized Auto 2022-3 A3 3.64% Due 4/16/2027	17,746.99	546.14	18,293.13
12/16/2024	Paydown	362554AC1	168,770.01	GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026	12,064.84	27.36	12,092.20
12/16/2024	Paydown	380146AC4	168,640.15	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	10,653.72	67.86	10,721.58
12/18/2024	Paydown	43815PAC3	365,000.00	Honda Auto Receivables 2022-2 A3 3.73% Due 7/20/2026	19,210.51	597.78	19,808.29
12/20/2024	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
12/20/2024	Maturity	3130AQF40	1,400,000.00	FHLB Note 1% Due 12/20/2024	1,400,000.00	7,000.00	1,407,000.00
12/20/2024	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
12/21/2024	Paydown	43815GAC3	212,714.37	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	16,377.91	36.04	16,413.95
12/25/2024	Paydown	3137BSP72	2,000,000.00	FHLMC K058 A2 2.653% Due 8/25/2026	0.00	4,421.67	4,421.67
12/25/2024	Paydown	3137F4X72	1,165,000.00	FHLMC K075 A2 3.65% Due 2/25/2028	0.00	3,543.54	3,543.54

Cash Flow Report

As of January 31, 2024



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
12/25/2024	Paydown	05593AAC3	155,000.00	BMW Vehicle Lease Trust 2023-1 A3 5.16% Due 11/25/2025	15,588.29	269.66	15,857.95
12/25/2024	Paydown	3137BTUM1	896,969.59	FHLMC K061 A2 3.347% Due 11/25/2026	0.00	2,501.80	2,501.80
12/25/2024	Paydown	3137FBU79	1,250,000.00	FHLMC K069 A2 3.187% Due 9/25/2027	31,340.97	2,989.57	34,330.54
12/25/2024	Paydown	05602RAD3	320,072.80	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026	12,704.84	62.85	12,767.69
12/25/2024	Paydown	3137BM7C4	1,223,000.00	FHLMC K051 A2 3.308% Due 9/25/2025	86,589.94	2,424.89	89,014.83
12/25/2024	Paydown	3137BVZ82	862,000.00	FHLMC K063 3.43% Due 1/25/2027	0.00	2,463.89	2,463.89
12/25/2024	Paydown	3137F1G44	1,000,000.00	FHLMC K065 A2 3.243% Due 4/25/2027	0.00	2,702.50	2,702.50
12/31/2024	Interest	912828YX2	1,750,000.00	US Treasury Note 1.75% Due 12/31/2026	0.00	15,312.50	15,312.50
12/31/2024	Interest	9128285T3	2,500,000.00	US Treasury Note 2.625% Due 12/31/2025	0.00	32,812.50	32,812.50
12/31/2024	Interest	91282CEW7	1,300,000.00	US Treasury Note 3.25% Due 6/30/2027	0.00	21,125.00	21,125.00
DEC 2024					2,555,037.59	343,395.13	2,898,432.72
01/06/2025	Maturity	3133ENKS8	755,000.00	FFCB Note 1.125% Due 1/6/2025	755,000.00	4,246.88	759,246.88
01/08/2025	Interest	24422EXF1	1,000,000.00	John Deere Capital Corp 4.5% Due 1/8/2027	0.00	22,500.00	22,500.00
01/12/2025	Interest	459058KT9	500,000.00	Intl. Bank Recon & Development Note 3.5% Due 7/12/2028	0.00	8,750.00	8,750.00
01/15/2025	Interest	3130AYPN0	2,000,000.00	FHLB Note 4.125% Due 1/15/2027	0.00	41,250.00	41,250.00
01/15/2025	Paydown	47787JAC2	324,250.38	John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026	16,243.29	284.09	16,527.38
01/15/2025	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

Cash Flow Report

As of January 31, 2024



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
01/15/2025	Paydown	47789QAC4	231,445.15	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	16,538.62	21.50	16,560.12
01/15/2025	Paydown	161571HT4	1,320,000.00	Chase Issuance Trust 23-A1 A 5.16% Due 9/15/2028	0.00	5,676.00	5,676.00
01/16/2025	Paydown	362554AC1	168,770.01	GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026	12,067.66	20.52	12,088.18
01/16/2025	Paydown	36265WAD5	320,000.00	GM Financial Securitized Auto 2022-3 A3 3.64% Due 4/16/2027	17,803.73	492.30	18,296.03
01/16/2025	Paydown	380146AC4	168,640.15	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	10,700.43	56.67	10,757.10
01/17/2025	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
01/18/2025	Paydown	43815PAC3	365,000.00	Honda Auto Receivables 2022-2 A3 3.73% Due 7/20/2026	19,215.16	538.06	19,753.22
01/19/2025	Interest	78016HZT0	1,245,000.00	ROYAL BANK OF CANADA Note 4.875% Due 1/19/2027	0.00	30,346.88	30,346.88
01/20/2025	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
01/21/2025	Maturity	78016EYM3	1,000,000.00	Royal Bank of Canada Note 1.6% Due 1/21/2025	1,000,000.00	8,000.00	1,008,000.00
01/21/2025	Paydown	43815GAC3	212,714.37	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	16,381.74	24.03	16,405.77
01/22/2025	Interest	3133EPW68	1,400,000.00	FFCB Note 4.125% Due 1/22/2026	0.00	28,875.00	28,875.00
01/25/2025	Paydown	3137F4X72	1,165,000.00	FHLMC K075 A2 3.65% Due 2/25/2028	0.00	3,543.54	3,543.54
01/25/2025	Paydown	05593AAC3	155,000.00	BMW Vehicle Lease Trust 2023-1 A3 5.16% Due 11/25/2025	15,648.06	202.63	15,850.69
01/25/2025	Paydown	05602RAD3	320,072.80	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026	9,598.70	28.86	9,627.56
01/25/2025	Paydown	3137BTUM1	896,969.59	FHLMC K061 A2 3.347% Due 11/25/2026	0.00	2,501.80	2,501.80
01/25/2025	Paydown	3137BVZ82	862,000.00	FHLMC K063 3.43% Due 1/25/2027	0.00	2,463.89	2,463.89

Cash Flow Report

As of January 31, 2024



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
01/25/2025	Paydown	3137FBU79	1,250,000.00	FHLMC K069 A2 3.187% Due 9/25/2027	31,444.31	2,906.34	34,350.65
01/25/2025	Paydown	3137BM7C4	1,223,000.00	FHLMC K051 A2 3.308% Due 9/25/2025	86,892.57	2,186.19	89,078.76
01/25/2025	Paydown	3137BSP72	2,000,000.00	FHLMC K058 A2 2.653% Due 8/25/2026	0.00	4,421.67	4,421.67
01/25/2025	Paydown	3137F1G44	1,000,000.00	FHLMC K065 A2 3.243% Due 4/25/2027	0.00	2,702.50	2,702.50
01/30/2025	Interest	3133EPZY4	2,000,000.00	FFCB Note 5% Due 7/30/2026	0.00	50,000.00	50,000.00
JAN 2025					2,007,534.27	249,246.31	2,256,780.58
TOTAL					47,036,287.48	3,869,627.02	50,905,914.50



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

Valuation: Prices are provided by IDC, an independent pricing source. In the event IDC does not provide a price or if the price provided is not reflective of fair market value, Chandler will obtain pricing from an alternative approved third party pricing source in accordance with our written valuation policy and procedures. Our valuation procedures are also disclosed in Item 5 of our Form ADV Part 2A.

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

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Index returns assume reinvestment of all distributions. Historical performance results for investment indexes generally do not reflect the deduction of transaction and/or custodial charges or the deduction of an investment management fee, the incurrence of which would have the effect of decreasing historical performance results. It is not possible to invest directly in an index.

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

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