

MONTHLY ACCOUNT STATEMENT

Murrieta Consolidated | Account | As of February 29, 2024

CHANDLER ASSET MANAGEMENT | chandlerasset.com

Chandler Team:

Custodian:

US Bank

PORTFOLIO SUMMARY



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Portfolio Characteristics

Average Modified Duration	1.69
Average Coupon	2.75%
Average Purchase YTM	3.43%
Average Market YTM	5.04%
Average Quality	AA
Average Final Maturity	1.89
Average Life	1.82

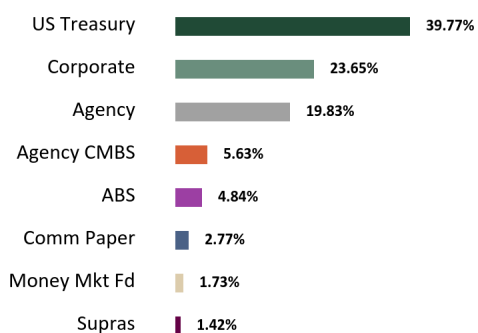
Account Summary

	Beg. Values as of 02/01/2024	End Values as of 02/29/2024
Market Value	143,392,762.77	143,025,851.18
Accrued Interest	870,485.40	862,121.81
Total Market Value	144,263,248.17	143,887,972.99
Income Earned	449,217.37	384,250.30
Cont/WD	0.00	0.00
Par	145,986,169.72	146,440,647.21
Book Value	144,475,808.85	144,870,029.42
Cost Value	144,159,819.84	144,400,780.87

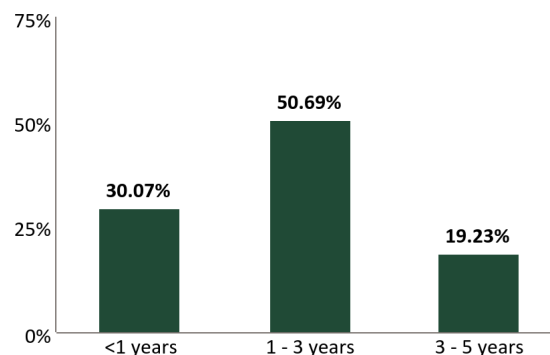
Top Issuers

United States	39.77%
Federal Home Loan Banks	11.66%
Farm Credit System	6.79%
FHLMC	5.63%
U.S. Bancorp	2.42%
Toyota Motor Corporation	2.17%
Royal Bank of Canada	1.54%
COÖPERATIEVE RABOBANK U.A., NEW YORK	1.40%

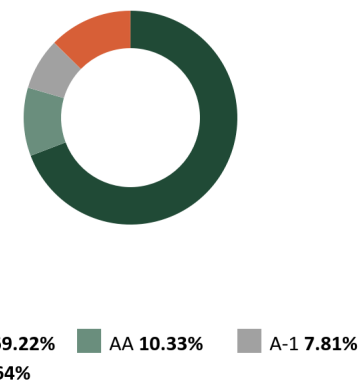
Sector Allocation



Maturity Distribution



Credit Quality



*See Footnote

The credit quality is a weighted average calculation of the highest of S&P, Moody's' and Fitch

Execution Time: 03/06/2024 11:38:59 AM

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STATEMENT OF COMPLIANCE



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Rules Name	Limit	Actual	Compliance Status	Notes
AGENCY MORTGAGE SECURITIES (CMOS)				
Max % (MV)	20.0	0.0	Compliant	
Max % Issuer (MV)	30.0	0.0	Compliant	
Max Maturity (Years)	5.0	0.0	Compliant	
ASSET-BACKED SECURITIES (ABS)				
Max % (MV)	20.0	4.8	Compliant	
Max % Issuer (MV)	5.0	0.9	Compliant	
Max Maturity (Years)	5	4	Compliant	
Min Rating (AA- by 1)	0.0	0.0	Compliant	
BANKERS' ACCEPTANCES				
Max % (MV)	30.0	0.0	Compliant	
Max % Issuer (MV)	5.0	0.0	Compliant	
Max Maturity (Days)	180	0.0	Compliant	
Min Rating (A-1 by 1 or A- by 1)	0.0	0.0	Compliant	
CERTIFICATE OF DEPOSIT PLACEMENT SERVICE (CDARS)				
Max % (MV)	30.0	0.0	Compliant	
Max Maturity (Years)	5.0	0.0	Compliant	
COLLATERALIZED TIME DEPOSITS (NON-NEGOTIABLE CD/TD)				
Max % (MV)	20.0	0.0	Compliant	
Max % Issuer (MV)	5.0	0.0	Compliant	
Max Maturity (Years)	5.0	0.0	Compliant	
COMMERCIAL PAPER				
Max % (MV)	40.0	2.8	Compliant	
Max % Issuer (MV)	5.0	1.4	Compliant	
Max Maturity (Days)	270	82	Compliant	
Min Rating (A-1 by 1 or A- by 1)	0.0	0.0	Compliant	
CORPORATE MEDIUM TERM NOTES				
Max % (MV)	30.0	23.7	Compliant	
Max % Issuer (MV)	5.0	1.5	Compliant	
Max Maturity (Years)	5	4	Compliant	
Min Rating (A- by 1)	0.0	0.0	Compliant	
FDIC INSURED TIME DEPOSITS (NON-NEGOTIABLE CD/ TD)				

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Rules Name	Limit	Actual	Compliance Status	Notes
Max % (MV)	20.0	0.0	Compliant	
Max Maturity (Years)	5	0.0	Compliant	
FEDERAL AGENCIES				
Max % (MV)	100.0	19.9	Compliant	
Max % Issuer (MV)	30.0	11.7	Compliant	
Max Callables (MV)	20.0	0.0	Compliant	
Max Maturity (Years)	5	4	Compliant	
LOCAL AGENCY INVESTMENT FUND (LAIF)				
Max Concentration (MV)	75.0	0.0	Compliant	
MONEY MARKET MUTUAL FUNDS				
Max % (MV)	20.0	1.7	Compliant	
Max % Issuer (MV)	10.0	1.7	Compliant	
Min Rating (AAA by 2)	0.0	0.0	Compliant	
MUNICIPAL SECURITIES (CA, LOCAL AGENCY)				
Max % (MV)	30.0	0.0	Compliant	
Max % Issuer (MV)	5.0	0.0	Compliant	
Max Maturity (Years)	5	0.0	Compliant	
Min Rating (A- by 1)	0.0	0.0	Compliant	
MUTUAL FUNDS				
Max % (MV)	20.0	0.0	Compliant	
Max % Issuer (MV)	10.0	0.0	Compliant	
Min Rating (AAA by 2)	0.0	0.0	Compliant	
NEGOTIABLE CERTIFICATES OF DEPOSIT (NCD)				
Max % (MV)	30.0	1.4	Compliant	
Max % Issuer (MV)	5.0	1.4	Compliant	
Max Maturity (Years)	5	0.0	Compliant	
Min Rating (A-1 by 1 or A- by 1 if > FDIC Limit)	0.0	0.0	Compliant	
REPURCHASE AGREEMENTS				
Max % (MV)	20.0	0.0	Compliant	
Max Maturity (Years)	1.0	0.0	Compliant	
SUPRANATIONAL OBLIGATIONS				
Max % (MV)	30.0	1.4	Compliant	
Max % Issuer (MV)	10.0	1.1	Compliant	
Max Maturity (Years)	5	4	Compliant	

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Rules Name	Limit	Actual	Compliance Status	Notes
Min Rating (AA- by 1)	0.0	0.0	Compliant	
U.S. TREASURIES				
Max % (MV)	100.0	39.7	Compliant	
Max Maturity (Years)	5	3	Compliant	

RECONCILIATION SUMMARY



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Maturities / Calls

Month to Date	(4,645,000.00)
Fiscal Year to Date	(12,010,000.00)

Principal Paydowns

Month to Date	(259,801.07)
Fiscal Year to Date	(976,141.88)

Purchases

Month to Date	9,628,344.90
Fiscal Year to Date	23,667,773.36

Sales

Month to Date	(2,895,930.88)
Fiscal Year to Date	(8,572,089.87)

Interest Received

Month to Date	333,959.28
Fiscal Year to Date	618,321.52

Purchased / Sold Interest

Month to Date	(8,383.33)
Fiscal Year to Date	(10,447.91)

Accrual Activity Summary

	Month to Date	Fiscal Year to Date (01/01/2024)
Beginning Book Value	144,475,808.85	144,195,059.78
Maturities/Calls	(4,645,000.00)	(12,010,000.00)
Principal Paydowns	(259,801.07)	(976,141.88)
Purchases	9,628,344.90	23,667,773.36
Sales	(2,895,930.88)	(8,572,089.87)
Change in Cash, Payables, Receivables	(1,500,491.71)	(1,569,004.85)
Amortization/Accretion	67,037.94	134,296.06
Realized Gain (Loss)	61.39	136.83
Ending Book Value	144,870,029.42	144,870,029.42

Fair Market Activity Summary

	Month to Date	Fiscal Year to Date (01/01/2024)
Beginning Market Value	143,392,762.77	142,893,927.50
Maturities/Calls	(4,645,000.00)	(12,010,000.00)
Principal Paydowns	(259,801.07)	(976,141.88)
Purchases	9,628,344.90	23,667,773.36
Sales	(2,895,930.88)	(8,572,089.87)
Change in Cash, Payables, Receivables	(1,500,491.71)	(1,569,004.85)
Amortization/Accretion	67,037.94	134,296.06
Change in Net Unrealized Gain (Loss)	(761,132.16)	(543,045.96)
Realized Gain (Loss)	61.39	136.83
Ending Market Value	143,025,851.18	143,025,851.18

HOLDINGS REPORT



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Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
ABS									
05601XAC3	BMWLT 2022-1 A3 1.03 03/25/2025	20,795.84	01/11/2022 1.04%	20,792.73 20,794.56	99.70 2.74%	20,733.32 3.81	0.01% (61.24)	NA/AAA AAA	1.07 0.07
43813GAC5	HAROT 2021-1 A3 0.27 04/21/2025	24,509.47	02/17/2021 0.37%	24,509.03 24,509.32	99.25 4.44%	24,324.96 1.84	0.02% (184.37)	Aaa/NA AAA	1.14 0.21
89240BAC2	TAOT 2021-A A3 0.26 05/15/2025	93,400.54	02/02/2021 0.26%	93,383.20 93,394.62	99.32 4.42%	92,767.93 10.79	0.06% (626.69)	Aaa/NA AAA	1.21 0.19
02582JIT8	AMXCA 2022-2 A 3.39 05/15/2025	905,000.00	05/17/2022 3.39%	904,799.81 904,861.00	97.85 5.28%	885,562.23 1,363.53	0.62% (19,298.77)	NA/AAA AAA	1.21 1.60
47788UAC6	JDOT 2021 A3 0.36 09/15/2025	73,505.21	03/02/2021 1.11%	73,491.08 73,499.61	98.53 5.21%	72,424.53 11.76	0.05% (1,075.07)	Aaa/NA AAA	1.54 0.32
44933LAC7	HART 2021-A A3 0.38 09/15/2025	86,082.82	04/20/2021 0.58%	86,073.76 86,079.12	99.01 4.11%	85,233.76 14.54	0.06% (845.36)	NA/AAA AAA	1.54 0.30
05593AAC3	BMWLT 2023-1 A3 5.16 11/25/2025	155,000.00	02/07/2023 5.43%	154,996.31 154,997.36	99.76 5.58%	154,633.84 133.30	0.11% (363.52)	Aaa/AAA NA	1.74 0.72
44934KAC8	HART 2021-B A3 0.38 01/15/2026	324,099.24	07/20/2021 0.60%	324,027.72 324,065.23	98.30 0.38%	318,580.51 54.74	0.22% (5,484.72)	NA/AAA AAA	1.88 0.52
43815GAC3	HAROT 2021-4 A3 0.88 01/21/2026	195,646.27	11/16/2021 0.42%	195,605.03 195,625.04	97.34 4.75%	190,446.99 47.82	0.13% (5,178.05)	Aaa/NA AAA	1.90 0.71
47789QAC4	JDOT 2021-B A3 0.52 03/16/2026	204,465.86	07/13/2021 0.52%	204,447.62 204,456.89	97.50 5.17%	199,350.48 47.25	0.14% (5,106.41)	Aaa/NA AAA	2.04 0.56
43815PAC3	HAROT 2022-2 A3 3.73 07/20/2026	365,000.00	08/15/2022 3.87%	364,978.25 364,985.33	98.53 5.11%	359,648.15 491.63	0.25% (5,337.18)	NA/AAA AAA	2.39 1.12
05602RAD3	BMWOT 2022-A A3 3.21 08/25/2026	298,209.45	05/10/2022 3.63%	298,193.94 298,199.53	98.45 4.80%	293,599.52 159.54	0.21% (4,600.01)	Aaa/AAA NA	2.49 0.98
47787JAC2	JDOT 2022 A3 0.36 09/15/2026	299,646.55	03/10/2022 2.34%	299,580.27 299,605.46	97.82 5.11%	293,120.36 308.97	0.20% (6,485.10)	Aaa/NA AAA	2.54 0.81
362554AC1	GMCAR 2021-4 A3 0.68 09/16/2026	157,437.12	10/13/2021 0.68%	157,433.10 157,434.83	96.95 4.25%	152,629.28 44.61	0.11% (4,805.55)	Aaa/AAA NA	2.55 0.90
380146AC4	GMCAR 2022-1 A3 1.23 11/16/2026	158,108.35	01/11/2022 1.24%	158,094.61 158,099.92	97.19 4.37%	153,664.10 83.01	0.11% (4,435.82)	NA/AAA AAA	2.71 0.95
379929AD4	GMALT 2023-3 A3 5.38 11/20/2026	280,000.00	08/08/2023 5.38%	279,966.43 279,969.44	100.21 5.38%	280,599.62 460.29	0.20% 630.18	NA/AAA AAA	2.73 1.55
36269FAD8	GMALT 2024-1 A3 5.09 03/22/2027	455,000.00	02/08/2024 5.09%	454,943.13 454,943.13	99.77 5.30%	453,933.48 1,029.31	0.32% (1,009.65)	NA/AAA AAA	3.06 1.98

HOLDINGS REPORT



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Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
36265WAD5	GMCAR 2022-3 A3 3.64 04/16/2027	320,000.00	07/06/2022 3.93%	319,997.79 319,998.43	98.39 4.83%	314,845.76 485.33	0.22% (5,152.67)	Aaa/NA AAA	3.13 1.43
437918AC9	HAROT 2024-1 A3 5.21 08/15/2028	1,250,000.00	02/13/2024 5.21%	1,249,945.63 1,249,945.63	99.95 5.32%	1,249,378.25 1,809.03	0.87% (567.38)	Aaa/AAA NA	4.46 2.80
161571HT4	CHAIT 2023-1 A 5.16 09/15/2028	1,320,000.00	09/07/2023 5.17%	1,319,634.10 1,319,649.52	100.59 5.00%	1,327,777.84 3,027.20	0.93% 8,128.31	NR/AAA AAA	4.54 2.32
Total ABS		6,985,906.71	3.80%	6,984,893.54 6,985,113.98	99.12 4.87%	6,923,254.91 9,588.31	4.84% (61,859.07)	Aaa/AAA AAA	3.03 1.67

AGENCY									
3130A1XJ2	FEDERAL HOME LOAN BANKS 2.875 06/14/2024	2,000,000.00	09/13/2019 1.76%	2,101,140.00 2,006,117.34	99.28 5.38%	1,985,540.04 12,298.61	1.39% (20,577.30)	Aaa/AA+ AA+	0.29 0.28
3135GOV75	FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.75 07/02/2024	2,000,000.00	10/21/2019 1.66%	2,007,660.00 2,000,549.06	98.79 5.50%	1,975,747.00 5,736.11	1.38% (24,802.06)	Aaa/AA+ AA+	0.34 0.33
3130AQF40	FEDERAL HOME LOAN BANKS 1.0 12/20/2024	1,400,000.00	12/21/2021 1.03%	1,398,768.00 1,399,668.91	96.78 5.23%	1,354,886.47 2,761.11	0.95% (44,782.44)	Aaa/AA+ AA+	0.81 0.78
3133ENKS8	FEDERAL FARM CREDIT BANKS FUNDING CORP 1.125 01/06/2025	755,000.00	01/06/2022 1.20%	753,301.25 754,515.76	96.70 5.22%	730,066.67 1,297.66	0.51% (24,449.09)	Aaa/AA+ AA+	0.85 0.82
3133ENPG9	FEDERAL FARM CREDIT BANKS FUNDING CORP 1.75 02/14/2025	1,200,000.00	02/25/2022 1.82%	1,197,456.00 1,199,177.08	96.91 5.21%	1,162,975.28 991.67	0.81% (36,201.80)	Aaa/AA+ AA+	0.96 0.92
3133EPW68	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.125 01/22/2026	1,400,000.00	01/24/2024 4.40%	1,392,860.00 1,392,860.00	98.93 4.72%	1,384,960.37 6,256.25	0.97% (7,899.63)	Aaa/AA+ AA+	1.90 1.79
3130AWLZ1	FEDERAL HOME LOAN BANKS 4.75 06/12/2026	2,000,000.00	08/16/2023 4.78%	1,998,620.00 1,998,883.94	100.33 4.59%	2,006,639.90 20,847.22	1.40% 7,755.96	Aaa/AA+ AA+	2.28 2.12
3133EPZY4	FEDERAL FARM CREDIT BANKS FUNDING CORP 5.0 07/30/2026	2,000,000.00	11/09/2023 4.85%	2,007,480.00 2,007,480.00	101.02 4.54%	2,020,308.28 8,611.11	1.41% 12,828.28	Aaa/AA+ AA+	2.42 2.24
3133EPSW6	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.5 08/14/2026	2,405,000.00	08/09/2023 4.58%	2,399,468.50 2,400,477.90	99.96 4.53%	2,404,111.93 5,110.62	1.68% 3,634.03	Aaa/AA+ AA+	2.46 2.29
3130AWTQ3	FEDERAL HOME LOAN BANKS 4.625 09/11/2026	4,500,000.00	-- 4.81%	4,476,030.00 4,479,729.72	100.29 4.50%	4,513,216.05 119,671.88	3.16% 33,486.33	Aaa/AA+ AA+	2.53 2.30
3130AXU63	FEDERAL HOME LOAN BANKS 4.625 11/17/2026	1,750,000.00	11/30/2023 4.53%	1,754,427.50 1,754,427.50	100.42 4.42%	1,757,399.65 23,381.94	1.23% 2,972.15	Aaa/AA+ AA+	2.72 2.49
3130AYPNO	FEDERAL HOME LOAN BANKS 4.125 01/15/2027	2,000,000.00	01/30/2024 4.21%	1,995,560.00 1,995,560.00	99.19 4.49%	1,983,821.06 7,333.33	1.39% (11,738.94)	Aaa/AA+ AA+	2.88 2.67
3130AVVX7	FEDERAL HOME LOAN BANKS 3.75 06/09/2028	1,120,000.00	06/07/2023 4.00%	1,107,243.20 1,109,100.51	97.72 4.37%	1,094,410.52 9,566.67	0.77% (14,689.99)	Aaa/AA+ AA+	4.28 3.87

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3130AWC24	FEDERAL HOME LOAN BANKS 4.0 06/09/2028	2,000,000.00	07/06/2023 4.49%	1,956,940.00 1,962,574.24	98.81 4.33%	1,976,113.54 18,222.22	1.38% 13,539.30	Aaa/AA+ AA+	4.28 3.85
3133EPWK7	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.5 09/22/2028	2,000,000.00	10/12/2023 4.71%	1,981,460.00 1,982,868.75	100.46 4.41%	2,009,291.44 39,750.00	1.40% 26,422.69	Aaa/AA+ AA+	4.56 4.00
Total Agency		28,530,000.00	3.82%	28,528,414.45 28,443,990.72	99.42 4.71%	28,359,488.20 281,836.41	19.83% (84,502.51)	Aaa/AA+ AA+	2.34 2.14
AGENCY CMBS									
3137BM7C4	FHMS K-051 A2 3.308 09/25/2025	1,223,000.00	06/23/2022 3.33%	1,220,420.23 1,221,577.90	97.43 5.13%	1,191,621.73 3,371.40	0.83% (29,956.17)	Aaa/AA+ AAA	1.57 1.37
3137BSP72	FHMS K-058 A2 2.653 08/25/2026	2,000,000.00	02/09/2023 4.33%	1,890,546.88 1,915,658.75	95.04 4.87%	1,900,855.60 4,421.67	1.33% (14,803.15)	Aaa/AA+ AAA	2.49 2.31
3137BTUM1	FHMS K-061 A2 3.347 11/25/2026	895,278.72	09/22/2022 4.31%	863,139.61 872,377.46	96.13 4.98%	860,649.96 2,497.08	0.60% (11,727.49)	Aaa/AA+ AAA	2.74 2.42
3137BVZ82	FHMS K-063 A2 3.43 01/25/2027	862,000.00	-- 4.08%	839,600.51 845,843.72	96.53 4.83%	832,126.96 2,463.88	0.58% (13,716.76)	Aaa/AA+ AAA	2.91 2.57
3137F1G44	FHMS K-065 A2 3.243 04/25/2027	1,000,000.00	09/19/2022 4.06%	965,468.75 974,561.42	95.86 4.71%	958,578.20 2,702.50	0.67% (15,983.22)	Aaa/AA+ AAA	3.15 2.85
3137FBU79	FHMS K-069 A2 3.187 09/25/2027	1,250,000.00	05/18/2023 4.19%	1,200,732.43 1,206,788.37	95.15 4.77%	1,189,406.38 3,319.79	0.83% (17,381.99)	Aaa/AAA AA+	3.57 3.19
3137F4X72	FHMS K-075 A2 3.65 02/25/2028	1,165,000.00	09/14/2023 4.89%	1,107,478.13 1,110,109.14	96.08 4.76%	1,119,347.03 3,543.54	0.78% 9,237.89	Aaa/AA+ AAA	3.99 3.60
Total Agency CMBS		8,395,278.72	4.18%	8,087,386.54 8,146,916.76	95.92 4.87%	8,052,585.86 22,319.87	5.63% (94,330.91)	Aaa/AA+ AAA	2.87 2.58
CASH									
CCYUSD	Payable	(1,502,410.00)	-- 0.00%	(1,502,410.00) (1,502,410.00)	1.00 0.00%	(1,502,410.00) 0.00	(1.05%) 0.00	Aaa/AAA AAA	0.00 0.00
CCYUSD	Receivable	299.52	-- 0.00%	299.52 299.52	1.00 0.00%	299.52 0.00	0.00% 0.00	Aaa/AAA AAA	0.00 0.00
CCYUSD	Receivable	7,641.55	-- 0.00%	7,641.55 7,641.55	1.00 0.00%	7,641.55 0.00	0.01% 0.00	Aaa/AAA AAA	0.00 0.00
Total Cash		(1,494,468.93)	0.00%	(1,494,468.93)	1.00 0.00%	(1,494,468.93) 0.00	(1.04%) 0.00	Aaa/AAA AAA	0.00 0.00

HOLDINGS REPORT



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Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
COMMERCIAL PAPER									
62479LDC6	MUFG Bank, Ltd., New York Branch 04/12/2024	2,000,000.00	09/13/2023 5.82%	1,933,886.67 1,986,840.00	99.37 5.54%	1,987,356.00 0.00	1.39% 516.00	P-1/A-1 NA	0.12 0.11
89233GEM4	Toyota Motor Credit Corporation 05/21/2024	2,000,000.00	10/02/2023 5.81%	1,927,876.67 1,974,710.00	98.78 5.32%	1,975,660.00 0.00	1.38% 950.00	P-1/A-1+ F1	0.22 0.22
Total Commercial Paper		4,000,000.00	5.81%	3,861,763.34 3,961,550.00	99.08 5.43%	3,963,016.00 0.00	2.77% 1,466.00	P-1/AA- A+	0.17 0.16
CORPORATE									
166764BT6	CHEVRON CORP 2.895 03/03/2024	900,000.00	11/04/2019 1.91%	935,334.00 900,000.00	100.00 9.07%	900,000.00 12,882.75	0.63% 0.00	Aa2/AA- NA	0.01 0.01
808513BN4	CHARLES SCHWAB CORP 0.75 03/18/2024	575,000.00	03/16/2021 0.77%	574,712.50 574,995.54	99.80 7.08%	573,821.26 1,952.60	0.40% (1,174.28)	A2/A- A	0.05 0.05
023135BW5	AMAZON.COM INC 0.45 05/12/2024	805,000.00	05/10/2021 0.50%	803,824.70 804,922.79	99.06 5.77%	797,467.63 1,096.81	0.56% (7,455.16)	A1/AA AA-	0.20 0.20
91324PEB4	UNITEDHEALTH GROUP INC 0.55 05/15/2024	425,000.00	11/08/2021 0.78%	422,560.50 424,800.48	99.01 5.70%	420,810.07 688.26	0.29% (3,990.40)	A2/A+ A	0.21 0.20
24422EVQ9	JOHN DEERE CAPITAL CORP 0.45 06/07/2024	760,000.00	06/07/2021 0.49%	759,050.00 759,914.82	98.71 5.67%	750,189.89 798.00	0.52% (9,724.93)	A1/A A+	0.27 0.26
06051GJY6	BANK OF AMERICA CORP 5.76005 06/14/2024	960,000.00	06/07/2021 0.52%	960,064.00 960,000.00	99.98 5.51%	959,760.00 11,980.90	0.67% (240.00)	A1/A- AA-	0.29 0.01
89236TJH9	TOYOTA MOTOR CREDIT CORP 0.5 06/18/2024	1,140,000.00	06/15/2021 0.54%	1,138,643.40 1,139,865.08	98.55 5.75%	1,123,492.21 1,155.83	0.79% (16,372.88)	A1/A+ A+	0.30 0.29
79466LAG9	SALESFORCE INC 0.625 07/15/2024	200,000.00	06/29/2021 0.64%	199,898.00 199,987.38	98.26 5.61%	196,519.84 159.72	0.14% (3,467.53)	A2/A+ NA	0.38 0.36
91159HHX1	US BANCORP 2.4 07/30/2024	1,000,000.00	11/09/2021 0.80%	1,041,550.00 1,005,155.84	98.68 5.75%	986,752.96 2,066.67	0.69% (18,402.88)	A3/A A	0.42 0.40
69371RR40	PACCAR FINANCIAL CORP 0.5 08/09/2024	245,000.00	08/03/2021 0.52%	244,867.70 244,980.57	97.92 5.66%	239,909.97 74.86	0.17% (5,070.60)	A1/A+ NA	0.44 0.43
78016EYM3	ROYAL BANK OF CANADA 1.6 01/21/2025	1,000,000.00	01/12/2022 1.60%	1,000,000.00 1,000,000.00	96.71 5.53%	967,138.01 1,777.78	0.68% (32,861.99)	A1/A AA-	0.90 0.86
06406RBC0	BANK OF NEW YORK MELLON CORP 3.35 04/25/2025	900,000.00	04/19/2022 3.35%	899,874.00 899,951.67	97.79 5.39%	880,135.36 10,552.50	0.62% (19,816.31)	A1/A AA-	1.15 1.10
14913R2V8	CATERPILLAR FINANCIAL SERVICES CORP 3.4 05/13/2025	480,000.00	05/10/2022 3.44%	479,390.40 479,756.38	97.89 5.19%	469,878.14 4,896.00	0.33% (9,878.24)	A2/A A+	1.20 1.14

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438516CB0	HONEYWELL INTERNATIONAL INC 1.35 06/01/2025	1,000,000.00	03/09/2022 2.31%	970,280.00 988,470.25	95.57 5.06%	955,736.32 3,375.00	0.67% (32,733.93)	A2/A A	1.25 1.21
89115A2A9	TORONTO-DOMINION BANK 3.766 06/06/2025	1,000,000.00	06/02/2022 3.70%	1,001,830.00 1,000,772.82	98.21 5.24%	982,077.94 8,891.94	0.69% (18,694.88)	A1/A NA	1.27 1.20
63743HFE7	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 3.45 06/15/2025	1,105,000.00	-- 3.61%	1,099,973.65 1,102,817.74	97.72 5.34%	1,079,815.53 8,048.08	0.75% (23,002.21)	A2/A- A	1.29 1.23
14913R2Z9	CATERPILLAR FINANCIAL SERVICES CORP 3.65 08/12/2025	1,375,000.00	08/08/2022 3.69%	1,373,336.25 1,374,196.97	97.99 5.14%	1,347,388.69 2,648.78	0.94% (26,808.27)	A2/A A+	1.45 1.38
26442UAA2	DUKE ENERGY PROGRESS LLC 3.25 08/15/2025	1,000,000.00	06/23/2022 3.57%	990,710.00 995,683.60	97.52 5.07%	975,219.62 1,444.44	0.68% (20,463.98)	Aa3/A WR	1.46 1.40
437076CR1	HOME DEPOT INC 4.0 09/15/2025	1,000,000.00	09/14/2022 4.13%	996,380.00 998,133.64	98.42 4.99%	984,236.54 18,444.44	0.69% (13,897.10)	A2/A A	1.54 1.44
023135CN4	AMAZON.COM INC 4.6 12/01/2025	425,000.00	11/29/2022 4.60%	424,974.50 424,985.11	99.56 4.85%	423,110.14 4,887.50	0.30% (1,874.97)	A1/AA AA-	1.76 1.64
857477BR3	STATE STREET CORP 1.746 02/06/2026	335,000.00	02/02/2022 1.75%	335,000.00 335,000.00	96.40 5.79%	322,940.30 406.19	0.23% (12,059.70)	A1/A AA-	1.94 0.90
037833BY5	APPLE INC 3.25 02/23/2026	1,000,000.00	02/22/2023 4.72%	959,390.00 973,050.74	97.02 4.81%	970,188.55 722.22	0.68% (2,862.19)	Aaa/AA+ NA	1.99 1.88
57629W6F2	MASSMUTUAL GLOBAL FUNDING II 4.5 04/10/2026	750,000.00	04/04/2023 4.52%	749,482.50 749,635.76	98.83 5.08%	741,246.81 13,218.75	0.52% (8,388.95)	Aa3/AA+ AA+	2.11 1.95
00440EAV9	CHUBB INA HOLDINGS INC 3.35 05/03/2026	1,000,000.00	09/13/2023 5.23%	954,220.00 962,223.16	96.41 5.05%	964,132.89 10,980.56	0.67% 1,909.73	A3/A A	2.18 2.04
58989V2F0	MET TOWER GLOBAL FUNDING 5.4 06/20/2026	1,000,000.00	06/12/2023 5.38%	1,000,440.00 1,000,337.63	100.50 5.17%	1,005,010.01 10,650.00	0.70% 4,672.38	Aa3/AA- AA-	2.31 2.12
61747YET8	MORGAN STANLEY 4.679 07/17/2026	1,000,000.00	09/14/2022 4.68%	994,030.00 996,298.60	98.93 6.10%	989,273.01 5,718.78	0.69% (7,025.59)	A1/A- A+	2.38 1.31
69371RS56	PACCAR FINANCIAL CORP 5.05 08/10/2026	1,450,000.00	-- 4.99%	1,451,925.00 1,451,966.88	100.35 4.88%	1,455,030.02 4,271.46	1.02% 3,063.14	A1/A+ NA	2.45 2.27
06428CAA2	BANK OF AMERICA NA 5.526 08/18/2026	1,000,000.00	09/13/2023 5.57%	998,810.00 998,997.19	100.99 4.98%	1,009,889.38 1,995.50	0.71% 10,892.19	Aa1/A+ AA	2.47 2.20
713448FW3	PEPSICO INC 5.125 11/10/2026	510,000.00	11/08/2023 5.13%	509,862.30 509,876.37	100.63 4.85%	513,235.40 8,059.06	0.36% 3,359.03	A1/A+ NA	2.70 2.38
48125LRU8	JPMORGAN CHASE BANK NA 5.11 12/08/2026	1,575,000.00	-- 5.08%	1,576,460.00 1,576,460.00	100.13 4.97%	1,577,053.09 18,555.69	1.10% 593.09	Aa2/A+ AA	2.77 2.45

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24422EXF1	JOHN DEERE CAPITAL CORP 4.5 01/08/2027	1,000,000.00	01/10/2024 4.52%	999,460.00 999,460.00	99.23 4.78%	992,278.84 6,625.00	0.69% (7,181.16)	A1/A A+	2.86 2.63
78016HZT0	ROYAL BANK OF CANADA 4.875 01/19/2027	1,245,000.00	01/10/2024 4.88%	1,244,688.75 1,244,688.75	99.54 5.03%	1,239,271.64 7,080.94	0.87% (5,417.11)	A1/A AA-	2.89 2.64
17275RBQ4	CISCO SYSTEMS INC 4.8 02/26/2027	1,500,000.00	02/29/2024 4.78%	1,500,810.00 1,500,810.00	100.08 4.80%	1,501,247.98 1,600.00	1.05% 437.98	A1/AA- NA	2.99 2.75
665859AW4	NORTHERN TRUST CORP 4.0 05/10/2027	1,000,000.00	09/14/2022 4.23%	990,460.00 993,450.74	97.16 4.90%	971,585.93 12,333.33	0.68% (21,864.81)	A2/A+ A+	3.19 2.92
009158AY2	AIR PRODUCTS AND CHEMICALS INC 1.85 05/15/2027	1,500,000.00	02/09/2024 4.71%	1,371,945.00 1,371,945.00	91.42 4.79%	1,371,303.42 8,170.83	0.96% (641.58)	A2/A NA	3.21 3.03
74456QBU9	PUBLIC SERVICE ELECTRIC AND GAS CO 3.7 05/01/2028	750,000.00	06/22/2023 4.79%	715,005.00 719,925.25	95.65 4.91%	717,381.13 9,250.00	0.50% (2,544.12)	A1/A WR	4.17 3.75
341081GN1	FLORIDA POWER & LIGHT CO 4.4 05/15/2028	1,500,000.00	05/22/2023 4.64%	1,484,025.00 1,486,502.97	98.18 4.77%	1,472,774.54 19,433.33	1.03% (13,728.44)	Aa2/A+ AA-	4.21 3.74
Total Corporate		34,410,000.00	3.59%	34,153,267.15 34,150,019.72	98.35 5.30%	33,827,303.08 236,894.54	23.65% (322,716.64)	A1/A A+	1.89 1.70

MONEY MARKET FUND									
31846V567	FIRST AMER:GVT OBLG Z	72,842.81	-- 5.17%	72,842.81 72,842.81	1.00 5.17%	72,842.81 0.00	0.05% 0.00	Aaa/ AAAm AAA	0.00 0.00
31846V567	FIRST AMER:GVT OBLG Z	2,406,087.90	-- 5.17%	2,406,087.90 2,406,087.90	1.00 5.17%	2,406,087.90 0.00	1.68% 0.00	Aaa/ AAAm AAA	0.00 0.00
Total Money Market Fund		2,478,930.71	5.17%	2,478,930.71 2,478,930.71	1.00 5.17%	2,478,930.71 0.00	1.73% 0.00	Aaa/ AAAm AAA	0.00 0.00

NEGOTIABLE CD									
21684XH82	COÖPERATIEVE RABOBANK U.A., NEW YORK BRANCH 5.9 09/06/2024	2,000,000.00	09/13/2023 5.90%	1,999,872.84 1,999,932.86	100.33 5.13%	2,006,582.00 57,688.89	1.40% 6,649.14	P-1/A-1 F1+	0.52 0.51
Total Negotiable CD		2,000,000.00	09/13/2023 5.90%	1,999,872.84 1,999,932.86	100.33 5.13%	2,006,582.00 57,688.89	1.40% 6,649.14	P-1/A-1 F1+	0.52 0.51

SUPRANATIONAL

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4581X0DZ8	INTER-AMERICAN DEVELOPMENT BANK 0.5 09/23/2024	1,585,000.00	09/15/2021 0.52%	1,583,827.10 1,584,779.55	97.36 5.51%	1,543,129.31 3,478.19	1.08% (41,650.24)	Aaa/AAA NA	0.57 0.54
459058KT9	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 3.5 07/12/2028	500,000.00	07/24/2023 4.26%	483,115.00 485,154.61	96.43 4.44%	482,146.72 2,381.94	0.34% (3,007.90)	Aaa/AAA NA	4.37 3.97
Total Supranational		2,085,000.00	1.41%	2,066,942.10 2,069,934.16	97.14 5.26%	2,025,276.02 5,860.14	1.42% (44,658.13)	Aaa/AAA NA	1.47 1.36

US TREASURY									
912797GQ4	UNITED STATES TREASURY 03/07/2024	2,500,000.00	09/13/2023 5.53%	2,435,620.66 2,497,792.71	99.91 4.89%	2,497,806.78 0.00	1.75% 14.07	P-1/A-1+ F1+	0.02 0.02
91282CBR1	UNITED STATES TREASURY 0.25 03/15/2024	2,000,000.00	06/28/2021 0.40%	1,991,875.00 1,999,885.10	99.80 6.72%	1,996,047.26 2,307.69	1.40% (3,837.84)	Aaa/AA+ AA+	0.04 0.04
91282CBV2	UNITED STATES TREASURY 0.375 04/15/2024	1,100,000.00	04/28/2021 0.36%	1,100,644.53 1,100,026.81	99.39 5.84%	1,093,242.62 1,555.33	0.76% (6,784.18)	Aaa/AA+ AA+	0.13 0.12
91282CCC3	UNITED STATES TREASURY 0.25 05/15/2024	1,000,000.00	05/12/2021 0.36%	996,875.00 999,785.76	98.96 5.65%	989,570.31 734.89	0.69% (10,215.45)	Aaa/AA+ AA+	0.21 0.20
912797GB7	UNITED STATES TREASURY 07/11/2024	2,750,000.00	01/16/2024 5.20%	2,682,875.25 2,699,656.44	98.11 4.91%	2,698,101.09 0.00	1.89% (1,555.34)	P-1/A-1+ F1+	0.36 0.35
91282CCT6	UNITED STATES TREASURY 0.375 08/15/2024	2,000,000.00	08/26/2021 0.46%	1,995,234.38 1,999,265.81	97.80 5.40%	1,955,937.50 309.07	1.37% (43,328.31)	Aaa/AA+ AA+	0.46 0.45
91282CCX7	UNITED STATES TREASURY 0.375 09/15/2024	1,800,000.00	09/10/2021 0.44%	1,796,484.38 1,799,364.88	97.41 5.43%	1,753,453.12 3,115.38	1.23% (45,911.76)	Aaa/AA+ AA+	0.54 0.52
912828YM6	UNITED STATES TREASURY 1.5 10/31/2024	1,700,000.00	09/24/2021 0.55%	1,749,273.44 1,710,639.57	97.59 5.29%	1,659,027.35 8,546.70	1.16% (51,612.23)	Aaa/AA+ AA+	0.67 0.64
91282CDH1	UNITED STATES TREASURY 0.75 11/15/2024	2,000,000.00	11/29/2021 0.81%	1,996,328.13 1,999,120.25	96.96 5.25%	1,939,296.88 4,409.34	1.36% (59,823.37)	Aaa/AA+ AA+	0.71 0.69
91282CDN8	UNITED STATES TREASURY 1.0 12/15/2024	900,000.00	12/29/2021 0.99%	900,386.72 900,103.39	96.81 5.20%	871,312.50 1,893.44	0.61% (28,790.89)	Aaa/AA+ AA+	0.79 0.77
912828Z52	UNITED STATES TREASURY 1.375 01/31/2025	2,000,000.00	06/04/2021 0.51%	2,062,500.00 2,015,742.13	96.70 5.13%	1,933,906.24 2,266.48	1.35% (81,835.89)	Aaa/AA+ AA+	0.92 0.89
912828ZC7	UNITED STATES TREASURY 1.125 02/28/2025	1,200,000.00	02/09/2022 1.59%	1,183,359.38 1,194,562.67	96.21 5.09%	1,154,531.26 36.68	0.81% (40,031.41)	Aaa/AA+ AA+	1.00 0.97
912828ZF0	UNITED STATES TREASURY 0.5 03/31/2025	2,000,000.00	03/03/2021 0.54%	1,997,031.25 1,999,211.92	95.30 5.02%	1,906,093.76 4,180.33	1.33% (93,118.16)	Aaa/AA+ AA+	1.08 1.05

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912828ZL7	UNITED STATES TREASURY 0.375 04/30/2025	2,000,000.00	04/12/2021 0.66%	1,977,343.75 1,993,485.18	94.88 5.00%	1,897,578.12 2,513.74	1.33% (95,907.06)	Aaa/AA+ AA+	1.17 1.13
912828ZT0	UNITED STATES TREASURY 0.25 05/31/2025	1,800,000.00	10/14/2021 0.78%	1,765,757.81 1,788,206.62	94.39 4.98%	1,699,101.56 1,131.15	1.19% (89,105.06)	Aaa/AA+ AA+	1.25 1.22
91282CAB7	UNITED STATES TREASURY 0.25 07/31/2025	2,000,000.00	12/02/2021 1.06%	1,942,031.25 1,977,567.48	93.77 4.90%	1,875,468.76 412.09	1.31% (102,098.72)	Aaa/AA+ AA+	1.42 1.38
91282CAJ0	UNITED STATES TREASURY 0.25 08/31/2025	1,000,000.00	03/22/2022 2.42%	928,828.13 968,972.01	93.47 4.89%	934,726.56 6.79	0.65% (34,245.45)	Aaa/AA+ AA+	1.50 1.46
9128285C0	UNITED STATES TREASURY 3.0 09/30/2025	3,250,000.00	-- 2.90%	3,259,882.81 3,254,683.08	97.31 4.84%	3,162,656.25 40,758.20	2.21% (92,026.83)	Aaa/AA+ AA+	1.59 1.50
9128285J5	UNITED STATES TREASURY 3.0 10/31/2025	2,500,000.00	06/23/2022 3.02%	2,498,632.81 2,499,320.31	97.22 4.80%	2,430,468.75 25,137.36	1.70% (68,851.56)	Aaa/AA+ AA+	1.67 1.58
912828M56	UNITED STATES TREASURY 2.25 11/15/2025	2,500,000.00	06/23/2022 3.11%	2,431,152.34 2,465,354.08	95.96 4.79%	2,399,023.45 16,535.03	1.68% (66,330.63)	Aaa/AA+ AA+	1.71 1.63
9128285T3	UNITED STATES TREASURY 2.625 12/31/2025	2,500,000.00	09/14/2022 3.76%	2,412,792.97 2,451,430.83	96.42 4.73%	2,410,449.22 10,997.60	1.69% (40,981.61)	Aaa/AA+ AA+	1.84 1.75
9128286L9	UNITED STATES TREASURY 2.25 03/31/2026	2,500,000.00	09/14/2022 3.74%	2,377,832.03 2,428,192.07	95.38 4.65%	2,384,375.00 23,514.34	1.67% (43,817.07)	Aaa/AA+ AA+	2.08 1.98
912828U24	UNITED STATES TREASURY 2.0 11/15/2026	3,000,000.00	09/13/2023 4.66%	2,767,031.25 2,801,031.01	93.79 4.51%	2,813,789.07 17,637.36	1.97% 12,758.06	Aaa/AA+ AA+	2.71 2.57
912828YX2	UNITED STATES TREASURY 1.75 12/31/2026	1,750,000.00	12/27/2023 3.96%	1,641,240.23 1,641,240.23	92.91 4.48%	1,625,927.73 5,132.21	1.14% (15,312.50)	Aaa/AA+ AA+	2.84 2.70
91282CEF4	UNITED STATES TREASURY 2.5 03/31/2027	2,500,000.00	11/17/2022 4.02%	2,349,414.06 2,393,720.71	94.55 4.44%	2,363,867.20 26,127.05	1.65% (29,853.51)	Aaa/AA+ AA+	3.08 2.89
91282CEW7	UNITED STATES TREASURY 3.25 06/30/2027	1,300,000.00	12/12/2022 3.87%	1,266,687.50 1,275,597.59	96.52 4.41%	1,254,753.90 7,080.36	0.88% (20,843.69)	Aaa/AA+ AA+	3.33 3.10
91282CFB2	UNITED STATES TREASURY 2.75 07/31/2027	2,000,000.00	07/26/2023 4.30%	1,887,109.38 1,903,908.12	94.86 4.42%	1,897,187.50 4,532.97	1.33% (6,720.62)	Aaa/AA+ AA+	3.42 3.20
91282CFH9	UNITED STATES TREASURY 3.125 08/31/2027	2,500,000.00	01/24/2023 3.65%	2,445,117.19 2,458,225.00	95.96 4.41%	2,398,925.78 212.30	1.68% (59,299.22)	Aaa/AA+ AA+	3.50 3.26
91282CFM8	UNITED STATES TREASURY 4.125 09/30/2027	1,600,000.00	02/22/2023 4.19%	1,595,500.00 1,596,485.97	99.19 4.40%	1,587,062.50 27,590.16	1.11% (9,423.47)	Aaa/AA+ AA+	3.59 3.24
9128283F5	UNITED STATES TREASURY 2.25 11/15/2027	1,400,000.00	06/07/2023 4.05%	1,298,937.50 1,315,531.71	92.87 4.39%	1,300,195.32 9,259.62	0.91% (15,336.40)	Aaa/AA+ AA+	3.71 3.47
Total US Treasury		59,050,000.00	2.63%	57,733,779.13 58,128,109.44	96.37 4.92%	56,883,883.32 247,933.66	39.77% (1,244,226.11)	Aaa/AA+ AA+	1.61 1.52

HOLDINGS REPORT



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Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
Total Portfolio		146,440,647.21	3.43%	144,400,780.87	97.03	143,025,851.18	100.00%	Aa2/AA-	1.89
Total Market Value + Accrued				144,870,029.42	5.04%	862,121.81	(1,844,178.24)	AA	1.69
						143,887,972.99			

TRANSACTION LEDGER



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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	02/02/2024	31846V567	799,547.07	FIRST AMER:GVT OBLG Z	1.000	5.20%	(799,547.07)	0.00	(799,547.07)	0.00
Purchase	02/02/2024	31846V567	2,866.96	FIRST AMER:GVT OBLG Z	1.000	5.20%	(2,866.96)	0.00	(2,866.96)	0.00
Purchase	02/06/2024	31846V567	1,879,518.30	FIRST AMER:GVT OBLG Z	1.000	5.19%	(1,879,518.30)	0.00	(1,879,518.30)	0.00
Purchase	02/09/2024	31846V567	612.50	FIRST AMER:GVT OBLG Z	1.000	5.19%	(612.50)	0.00	(612.50)	0.00
Purchase	02/12/2024	31846V567	61,706.25	FIRST AMER:GVT OBLG Z	1.000	5.19%	(61,706.25)	0.00	(61,706.25)	0.00
Purchase	02/13/2024	009158AY2	1,500,000.00	AIR PRODUCTS AND CHEMICALS INC 1.85 05/15/2027	91.463	4.71%	(1,371,945.00)	(6,783.33)	(1,378,728.33)	0.00
Purchase	02/14/2024	31846V567	64,612.50	FIRST AMER:GVT OBLG Z	1.000	5.19%	(64,612.50)	0.00	(64,612.50)	0.00
Purchase	02/15/2024	36269FAD8	455,000.00	GMALT 2024-1 A3 5.09 03/22/2027	99.988	5.09%	(454,943.13)	0.00	(454,943.13)	0.00
Purchase	02/16/2024	31846V567	11,428.55	FIRST AMER:GVT OBLG Z	1.000	5.19%	(11,428.55)	0.00	(11,428.55)	0.00
Purchase	02/16/2024	31846V567	11,679.53	FIRST AMER:GVT OBLG Z	1.000	5.19%	(11,679.53)	0.00	(11,679.53)	0.00
Purchase	02/20/2024	31846V567	30,019.87	FIRST AMER:GVT OBLG Z	1.000	5.13%	(30,019.87)	0.00	(30,019.87)	0.00
Purchase	02/21/2024	31846V567	25,725.25	FIRST AMER:GVT OBLG Z	1.000	5.19%	(25,725.25)	0.00	(25,725.25)	0.00
Purchase	02/21/2024	437918AC9	1,250,000.00	HAROT 2024-1 A3 5.21 08/15/2028	99.996	5.21%	(1,249,945.63)	0.00	(1,249,945.63)	0.00
Purchase	02/23/2024	31846V567	2,038,550.00	FIRST AMER:GVT OBLG Z	1.000	5.18%	(2,038,550.00)	0.00	(2,038,550.00)	0.00
Purchase	02/26/2024	31846V567	53,356.41	FIRST AMER:GVT OBLG Z	1.000	5.18%	(53,356.41)	0.00	(53,356.41)	0.00
Purchase	02/26/2024	31846V567	24,015.45	FIRST AMER:GVT OBLG Z	1.000	5.18%	(24,015.45)	0.00	(24,015.45)	0.00
Purchase	02/29/2024	31846V567	47,062.50	FIRST AMER:GVT OBLG Z	1.000	5.20%	(47,062.50)	0.00	(47,062.50)	0.00
Purchase	03/04/2024	17275RBQ4	1,500,000.00	CISCO SYSTEMS INC 4.8 02/26/2027	100.054	4.78%	(1,500,810.00)	(1,600.00)	(1,502,410.00)	0.00
Total Purchase			9,755,701.14				(9,628,344.90)	(8,383.33)	(9,636,728.23)	0.00
TOTAL ACQUISITIONS			9,755,701.14				(9,628,344.90)	(8,383.33)	(9,636,728.23)	0.00
DISPOSITIONS										
Sale	02/13/2024	31846V567	(1,378,728.33)	FIRST AMER:GVT OBLG Z	1.000	5.19%	1,378,728.33	0.00	1,378,728.33	(0.00)
Sale	02/15/2024	31846V567	(267,256.92)	FIRST AMER:GVT OBLG Z	1.000	5.19%	267,256.92	0.00	267,256.92	0.00
Sale	02/21/2024	31846V567	(1,249,945.63)	FIRST AMER:GVT OBLG Z	1.000	5.19%	1,249,945.63	0.00	1,249,945.63	0.00
Total Sale			(2,895,930.88)				2,895,930.88	0.00	2,895,930.88	(0.00)

TRANSACTION LEDGER



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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
TOTAL DISPOSITIONS			(2,895,930.88)				2,895,930.88	0.00	2,895,930.88	(0.00)
OTHER TRANSACTIONS										
Coupon	02/01/2024	3137BM7C4	0.00	FHMS K-051 A2 3.308 09/25/2025		3.30%	3,371.40	0.00	3,371.40	0.00
Coupon	02/01/2024	3137BSP72	0.00	FHMS K-058 A2 2.653 08/25/2026		4.27%	4,421.67	0.00	4,421.67	0.00
Coupon	02/01/2024	3137BTUM1	0.00	FHMS K-061 A2 3.347 11/25/2026		4.23%	2,501.80	0.00	2,501.80	0.00
Coupon	02/01/2024	3137BVZ82	0.00	FHMS K-063 A2 3.43 01/25/2027		4.02%	2,463.88	0.00	2,463.88	0.00
Coupon	02/01/2024	3137F1G44	0.00	FHMS K-065 A2 3.243 04/25/2027		4.02%	2,702.50	0.00	2,702.50	0.00
Coupon	02/01/2024	3137FBU79	0.00	FHMS K-069 A2 3.187 09/25/2027		4.15%	3,319.79	0.00	3,319.79	0.00
Coupon	02/01/2024	3137F4X72	0.00	FHMS K-075 A2 3.65 02/25/2028		4.86%	3,543.54	0.00	3,543.54	0.00
Coupon	02/02/2024	69371RR24	0.00	PACCAR FINANCIAL CORP 0.35 02/02/2024		0.35%	1,391.25	0.00	1,391.25	0.00
Coupon	02/06/2024	594918BX1	0.00	MICROSOFT CORP 2.875 02/06/2024		2.88%	26,593.75	0.00	26,593.75	0.00
Coupon	02/06/2024	857477BR3	0.00	STATE STREET CORP 1.746 02/06/2026		1.75%	2,924.55	0.00	2,924.55	0.00
Coupon	02/09/2024	69371RR40	0.00	PACCAR FINANCIAL CORP 0.5 08/09/2024		0.52%	612.50	0.00	612.50	0.00
Coupon	02/10/2024	69371RS56	0.00	PACCAR FINANCIAL CORP 5.05 08/10/2026		4.99%	36,612.50	0.00	36,612.50	0.00
Coupon	02/12/2024	14913R2Z9	0.00	CATERPILLAR FINANCIAL SERVICES CORP 3.65 08/12/2025		3.69%	25,093.75	0.00	25,093.75	0.00
Coupon	02/14/2024	3133ENPG9	0.00	FEDERAL FARM CREDIT BANKS FUNDING CORP 1.75 02/14/2025		1.82%	10,500.00	0.00	10,500.00	0.00

TRANSACTION LEDGER



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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Coupon	02/14/2024	3133EPSW6	0.00	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.5 08/14/2026		4.58%	54,112.50	0.00	54,112.50	0.00
Coupon	02/15/2024	26442UAA2	0.00	DUKE ENERGY PROGRESS LLC 3.25 08/15/2025		3.57%	16,250.00	0.00	16,250.00	0.00
Coupon	02/15/2024	89240BAC2	0.00	TAOT 2021-A A3 0.26 05/15/2025		0.26%	27.17	0.00	27.17	0.00
Coupon	02/15/2024	47788UAC6	0.00	JDOT 2021 A3 0.36 09/15/2025		0.36%	25.91	0.00	25.91	0.00
Coupon	02/15/2024	44933LAC7	0.00	HART 2021-A A3 0.38 09/15/2025		0.38%	33.29	0.00	33.29	0.00
Coupon	02/15/2024	47789QAC4	0.00	JDOT 2021-B A3 0.52 03/16/2026		0.52%	100.29	0.00	100.29	0.00
Coupon	02/15/2024	44934KAC8	0.00	HART 2021-B A3 0.38 01/15/2026		0.38%	116.26	0.00	116.26	0.00
Coupon	02/15/2024	91282CCT6	0.00	UNITED STATES TREASURY 0.375 08/15/2024		0.46%	3,750.00	0.00	3,750.00	0.00
Coupon	02/15/2024	47787JAC2	0.00	JDOT 2022 A3 0.36 09/15/2026		2.33%	626.88	0.00	626.88	0.00
Coupon	02/15/2024	161571HT4	0.00	CHAIT 2023-1 A 5.16 09/15/2028		5.17%	5,676.00	0.00	5,676.00	0.00
Coupon	02/15/2024	02582JIT8	0.00	AMXCA 2022-2 A 3.39 05/15/2025		3.40%	2,556.63	0.00	2,556.63	0.00
Coupon	02/16/2024	362554AC1	0.00	GMCAR 2021-4 A3 0.68 09/16/2026		0.68%	95.64	0.00	95.64	0.00
Coupon	02/16/2024	380146AC4	0.00	GMCAR 2022-1 A3 1.23 11/16/2026		1.26%	177.07	0.00	177.07	0.00
Coupon	02/16/2024	36265WAD5	0.00	GMCAR 2022-3 A3 3.64 04/16/2027		3.64%	970.67	0.00	970.67	0.00
Coupon	02/18/2024	43815PAC3	0.00	HAROT 2022-2 A3 3.73 07/20/2026		3.73%	1,134.54	0.00	1,134.54	0.00
Coupon	02/18/2024	06428CAA2	0.00	BANK OF AMERICA NA 5.526 08/18/2026		5.57%	27,630.00	0.00	27,630.00	0.00
Coupon	02/20/2024	379929AD4	0.00	GMALT 2023-3 A3 5.38 11/20/2026		5.38%	1,255.33	0.00	1,255.33	0.00

TRANSACTION LEDGER



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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Coupon	02/21/2024	43813GAC5	0.00	HAROT 2021-1 A3 0.27 04/21/2025		0.27%	7.43	0.00	7.43	0.00
Coupon	02/21/2024	43815GAC3	0.00	HAROT 2021-4 A3 0.88 01/21/2026		0.89%	155.99	0.00	155.99	0.00
Coupon	02/23/2024	037833BY5	0.00	APPLE INC 3.25 02/23/2026		4.72%	16,250.00	0.00	16,250.00	0.00
Coupon	02/23/2024	3133EKMx1	0.00	FEDERAL FARM CREDIT BANKS FUNDING CORP 2.23 02/23/2024		2.23%	22,300.00	0.00	22,300.00	0.00
Coupon	02/25/2024	05601XAC3	0.00	BMWLT 2022-1 A3 1.03 03/25/2025		1.10%	46.83	0.00	46.83	0.00
Coupon	02/25/2024	05602RAD3	0.00	BMWOT 2022-A A3 3.21 08/25/2026		3.21%	856.19	0.00	856.19	0.00
Coupon	02/25/2024	05593AAC3	0.00	BMWLT 2023-1 A3 5.16 11/25/2025		5.16%	666.50	0.00	666.50	0.00
Coupon	02/29/2024	912828ZC7	0.00	UNITED STATES TREASURY 1.125 02/28/2025		1.59%	6,750.00	0.00	6,750.00	0.00
Coupon	02/29/2024	91282CAJ0	0.00	UNITED STATES TREASURY 0.25 08/31/2025		2.42%	1,250.00	0.00	1,250.00	0.00
Coupon	02/29/2024	91282CFH9	0.00	UNITED STATES TREASURY 3.125 08/31/2027		3.65%	39,062.50	0.00	39,062.50	0.00
Total Coupon			0.00				327,936.50	0.00	327,936.50	0.00
Custody Fee	02/26/2024	CCYUSD	(373.00)	Cash		0.00%	(373.00)	0.00	(373.00)	0.00
Total Custody Fee			(373.00)				(373.00)	0.00	(373.00)	0.00
Dividend	02/29/2024	31846V567	0.00	FIRST AMER:GVT OBLG Z		5.20%	352.91	0.00	352.91	0.00
Total Dividend			0.00				352.91	0.00	352.91	0.00
Maturity	02/02/2024	69371RR24	(795,000.00)	PACCAR FINANCIAL CORP 0.35 02/02/2024	100.000	0.35%	795,000.00	0.00	795,000.00	0.00
Maturity	02/06/2024	594918BX1	(1,850,000.00)	MICROSOFT CORP 2.875 02/06/2024	100.000	2.88%	1,850,000.00	0.00	1,850,000.00	0.00
Maturity	02/23/2024	3133EKMx1	(2,000,000.00)	FEDERAL FARM CREDIT BANKS FUNDING CORP 2.23 02/23/2024	100.000	2.23%	2,000,000.00	0.00	2,000,000.00	0.00
Total Maturity			(4,645,000.00)				4,645,000.00	0.00	4,645,000.00	0.00

TRANSACTION LEDGER



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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Principal Paydown	02/01/2024	3137BTUM1	1,690.87	FHMS K-061 A2 3.347 11/25/2026		4.25%	1,690.87	--	1,690.87	43.26
Principal Paydown	02/15/2024	89240BAC2	31,984.37	TAOT 2021-A A3 0.26 05/15/2025		0.26%	31,984.37	--	31,984.37	2.02
Principal Paydown	02/15/2024	47788UAC6	12,877.99	JDOT 2021 A3 0.36 09/15/2025		0.36%	12,877.99	--	12,877.99	0.98
Principal Paydown	02/15/2024	44933LAC7	19,044.19	HART 2021-A A3 0.38 09/15/2025		0.38%	19,044.19	--	19,044.19	0.82
Principal Paydown	02/15/2024	44934KAC8	43,034.12	HART 2021-B A3 0.38 01/15/2026		0.38%	43,034.12	--	43,034.12	4.52
Principal Paydown	02/15/2024	47789QAC4	26,979.28	JDOT 2021-B A3 0.52 03/16/2026		0.52%	26,979.28	--	26,979.28	1.19
Principal Paydown	02/15/2024	47787JAC2	24,603.83	JDOT 2022 A3 0.36 09/15/2026		2.33%	24,603.83	--	24,603.83	3.38
Principal Paydown	02/16/2024	362554AC1	11,332.91	GMCAR 2021-4 A3 0.68 09/16/2026		0.68%	11,332.91	--	11,332.91	0.17
Principal Paydown	02/16/2024	380146AC4	10,531.79	GMCAR 2022-1 A3 1.23 11/16/2026		1.26%	10,531.79	--	10,531.79	0.56
Principal Paydown	02/21/2024	43813GAC5	8,493.73	HAROT 2021-1 A3 0.27 04/21/2025		0.27%	8,493.73	--	8,493.73	0.05
Principal Paydown	02/21/2024	43815GAC3	17,068.10	HAROT 2021-4 A3 0.88 01/21/2026		0.89%	17,068.10	--	17,068.10	1.85
Principal Paydown	02/25/2024	05601XAC3	30,296.54	BMWLT 2022-1 A3 1.03 03/25/2025		1.10%	30,296.54	--	30,296.54	1.87
Principal Paydown	02/25/2024	05602RAD3	21,863.35	BMWOT 2022-A A3 3.21 08/25/2026		3.21%	21,863.35	--	21,863.35	0.73
Total Principal Paydown			259,801.07				259,801.07	--	259,801.07	61.39
TOTAL OTHER TRANSACTIONS			(4,385,571.93)				5,232,717.48	0.00	5,232,717.48	61.39

INCOME EARNED



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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
31846V567			324,160.45 5,050,701.14 (2,895,930.88) 2,478,930.71	0.00 5,864.88 0.00 5,864.88	0.00 0.00 0.00 5,864.88	5,864.88
		2,478,930.71	324,160.45 5,050,701.14 (2,895,930.88) 2,478,930.71	0.00 5,864.88 0.00 5,864.88	0.00 0.00 0.00 5,864.88	
Total		2,478,930.71	2,478,930.71	5,864.88	5,864.88	5,864.88
CASH & EQUIVALENTS						
60934N104	FEDERATED HRMS GV O INST	0.00	0.00 0.00 0.00 0.00	0.00 157.90 0.00 157.90	0.00 0.00 0.00 157.90	157.90
CCYUSD	Payable	(1,502,410.00)	0.00 0.00 0.00 (1,502,410.00)	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
CCYUSD	Receivable	7,941.07	6,022.78 0.00 0.00 7,941.07	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
Total Cash & Equivalents		(1,494,468.93)	6,022.78 0.00 0.00 (1,494,468.93)	0.00 157.90 0.00 157.90	0.00 0.00 0.00 157.90	157.90
FIXED INCOME						
00440EAV9	CHUBB INA HOLDINGS INC 3.35 05/03/2026	09/13/2023 09/15/2023 1,000,000.00	960,841.66 0.00 0.00 962,223.16	8,188.89 0.00 10,980.56 2,791.67	1,381.50 0.00 1,381.50 4,173.17	4,173.17
009158AY2	AIR PRODUCTS AND CHEMICALS INC 1.85 05/15/2027	02/09/2024 02/13/2024 1,500,000.00	0.00 1,371,945.00 0.00 1,371,945.00	0.00 (6,783.33) 8,170.83 1,387.50	0.00 0.00 0.00 1,387.50	1,387.50

INCOME EARNED



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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
023135BW5	AMAZON.COM INC 0.45 05/12/2024	05/10/2021 05/12/2021 805,000.00	804,891.69 0.00 0.00 804,922.79	794.94 0.00 1,096.81 301.88	31.10 0.00 31.10 332.97	332.97
023135CN4	AMAZON.COM INC 4.6 12/01/2025	11/29/2022 12/01/2022 425,000.00	424,984.43 0.00 0.00 424,985.11	3,258.33 0.00 4,887.50 1,629.17	0.67 0.00 0.67 1,629.84	1,629.84
02582JYT8	AMXCA 2022-2 A 3.39 05/15/2025	05/17/2022 05/24/2022 905,000.00	904,861.00 0.00 0.00 904,861.00	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 3.25 02/23/2026	02/22/2023 02/28/2023 1,000,000.00	971,971.28 0.00 0.00 973,050.74	14,263.89 16,250.00 722.22 2,708.33	1,079.46 0.00 1,079.46 3,787.79	3,787.79
05593AAC3	BMWLT 2023-1 A3 5.16 11/25/2025	02/07/2023 02/15/2023 155,000.00	154,997.36 0.00 0.00 154,997.36	133.30 666.50 133.30 666.50	0.00 0.00 0.00 666.50	666.50
05601XAC3	BMWLT 2022-1 A3 1.03 03/25/2025	01/11/2022 01/19/2022 20,795.84	51,089.22 0.00 (30,294.67) 20,794.56	9.37 46.83 3.81 41.28	0.00 0.00 0.00 41.28	41.28
05602RAD3	BMWOT 2022-A A3 3.21 08/25/2026	05/10/2022 05/18/2022 298,209.45	320,062.15 0.00 (21,862.62) 298,199.53	171.24 856.19 159.54 844.49	0.00 0.00 0.00 844.49	844.49
06051GJY6	BANK OF AMERICA CORP 5.76005 06/14/2024	06/07/2021 06/14/2021 960,000.00	960,000.00 0.00 0.00 960,000.00	7,520.14 0.00 11,980.90 4,460.76	0.00 0.00 0.00 4,460.76	4,460.76
06406RBCO	BANK OF NEW YORK MELLON CORP 3.35 04/25/2025	04/19/2022 04/26/2022 900,000.00	899,948.33 0.00 0.00 899,951.67	8,040.00 0.00 10,552.50 2,512.50	3.34 0.00 3.34 2,515.84	2,515.84

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06428CAA2	BANK OF AMERICA NA 5.526 08/18/2026	09/13/2023 09/15/2023 1,000,000.00	998,964.88 0.00 0.00 998,997.19	25,020.50 27,630.00 1,995.50 4,605.00	32.31 0.00 32.31 4,637.31	4,637.31
14913R2V8	CATERPILLAR FINANCIAL SERVICES CORP 3.4 05/13/2025	05/10/2022 05/13/2022 480,000.00	479,740.25 0.00 0.00 479,756.38	3,536.00 0.00 4,896.00 1,360.00	16.13 0.00 16.13 1,376.13	1,376.13
14913R2Z9	CATERPILLAR FINANCIAL SERVICES CORP 3.65 08/12/2025	08/08/2022 08/12/2022 1,375,000.00	1,374,152.94 0.00 0.00 1,374,196.97	23,560.24 25,093.75 2,648.78 4,182.29	44.02 0.00 44.02 4,226.31	4,226.31
161571HT4	CHAIT 2023-1 A 5.16 09/15/2028	09/07/2023 09/15/2023 1,320,000.00	1,319,649.52 0.00 0.00 1,319,649.52	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 2.895 03/03/2024	11/04/2019 11/04/2019 900,000.00	900,000.00 0.00 0.00 900,000.00	10,711.50 0.00 12,882.75 2,171.25	0.00 0.00 0.00 2,171.25	2,171.25
17275RBQ4	CISCO SYSTEMS INC 4.8 02/26/2027	02/29/2024 03/04/2024 1,500,000.00	0.00 1,500,810.00 0.00 1,500,810.00	0.00 (1,600.00) 1,600.00 0.00	0.00 0.00 0.00 0.00	0.00
21684XH82	COÖPERATIEVE RABOBANK U.A., NEW YORK BRANCH 5.9 09/06/2024	09/13/2023 09/14/2023 2,000,000.00	1,999,922.56 0.00 0.00 1,999,932.86	48,183.33 0.00 57,688.89 9,505.56	10.30 0.00 10.30 9,515.86	9,515.86
24422EVQ9	JOHN DEERE CAPITAL CORP 0.45 06/07/2024	06/07/2021 06/10/2021 760,000.00	759,889.62 0.00 0.00 759,914.82	513.00 0.00 798.00 285.00	25.21 0.00 25.21 310.21	310.21
24422EXF1	JOHN DEERE CAPITAL CORP 4.5 01/08/2027	01/10/2024 01/17/2024 1,000,000.00	999,460.00 0.00 0.00 999,460.00	2,875.00 0.00 6,625.00 3,750.00	0.00 0.00 0.00 3,750.00	3,750.00

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26442UAA2	DUKE ENERGY PROGRESS LLC 3.25 08/15/2025	06/23/2022 06/27/2022 1,000,000.00	995,448.31 0.00 0.00 995,683.60	14,986.11 16,250.00 1,444.44 2,708.33	235.29 0.00 235.29 2,943.63	2,943.63
3130A1XJ2	FEDERAL HOME LOAN BANKS 2.875 06/14/2024	09/13/2019 09/13/2019 2,000,000.00	2,007,806.89 0.00 0.00 2,006,117.34	7,506.94 0.00 12,298.61 4,791.67	0.00 (1,689.55) (1,689.55) 3,102.12	3,102.12
3130AQF40	FEDERAL HOME LOAN BANKS 1.0 12/20/2024	12/21/2021 12/22/2021 1,400,000.00	1,399,636.26 0.00 0.00 1,399,668.91	1,594.44 0.00 2,761.11 1,166.67	32.66 0.00 32.66 1,199.32	1,199.32
3130AVVX7	FEDERAL HOME LOAN BANKS 3.75 06/09/2028	06/07/2023 06/09/2023 1,120,000.00	1,108,898.02 0.00 0.00 1,109,100.51	6,066.67 0.00 9,566.67 3,500.00	202.49 0.00 202.49 3,702.49	3,702.49
3130AWC24	FEDERAL HOME LOAN BANKS 4.0 06/09/2028	07/06/2023 07/10/2023 2,000,000.00	1,961,878.95 0.00 0.00 1,962,574.24	11,555.56 0.00 18,222.22 6,666.67	695.29 0.00 695.29 7,361.96	7,361.96
3130AWLZ1	FEDERAL HOME LOAN BANKS 4.75 06/12/2026	08/16/2023 08/17/2023 2,000,000.00	1,998,845.09 0.00 0.00 1,998,883.94	12,930.56 0.00 20,847.22 7,916.67	38.85 0.00 38.85 7,955.52	7,955.52
3130AWTQ3	FEDERAL HOME LOAN BANKS 4.625 09/11/2026	4,500,000.00	4,479,093.53 0.00 0.00 4,479,729.72	102,328.12 0.00 119,671.88 17,343.75	636.19 0.00 636.19 17,979.94	17,979.94
3130AXU63	FEDERAL HOME LOAN BANKS 4.625 11/17/2026	11/30/2023 12/01/2023 1,750,000.00	1,754,427.50 0.00 0.00 1,754,427.50	16,637.15 0.00 23,381.94 6,744.79	0.00 0.00 0.00 6,744.79	6,744.79
3130AYPNO	FEDERAL HOME LOAN BANKS 4.125 01/15/2027	01/30/2024 01/31/2024 2,000,000.00	1,995,560.00 0.00 0.00 1,995,560.00	458.33 0.00 7,333.33 6,875.00	0.00 0.00 0.00 6,875.00	6,875.00

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3133EKM1	FEDERAL FARM CREDIT BANKS FUNDING CORP 2.23 02/23/2024	07/16/2019 07/16/2019 0.00	2,000,298.30 0.00 (2,000,000.00) 0.00	19,574.44 22,300.00 0.00 2,725.56	0.00 (298.30) (298.30) 2,427.25	2,427.25
3133ENKS8	FEDERAL FARM CREDIT BANKS FUNDING CORP 1.125 01/06/2025	01/06/2022 01/11/2022 755,000.00	754,470.60 0.00 0.00 754,515.76	589.84 0.00 1,297.66 707.81	45.15 0.00 45.15 752.97	752.97
3133ENPG9	FEDERAL FARM CREDIT BANKS FUNDING CORP 1.75 02/14/2025	02/25/2022 02/28/2022 1,200,000.00	1,199,108.89 0.00 0.00 1,199,177.08	9,741.67 10,500.00 991.67 1,750.00	68.18 0.00 68.18 1,818.18	1,818.18
3133EPSW6	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.5 08/14/2026	08/09/2023 08/14/2023 2,405,000.00	2,400,331.54 0.00 0.00 2,400,477.90	50,204.38 54,112.50 5,110.62 9,018.75	146.36 0.00 146.36 9,165.11	9,165.11
3133EPW68	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.125 01/22/2026	01/24/2024 01/25/2024 1,400,000.00	1,392,860.00 0.00 0.00 1,392,860.00	1,443.75 0.00 6,256.25 4,812.50	0.00 0.00 0.00 4,812.50	4,812.50
3133EPWK7	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.5 09/22/2028	10/12/2023 10/16/2023 2,000,000.00	1,982,570.55 0.00 0.00 1,982,868.75	32,250.00 0.00 39,750.00 7,500.00	298.20 0.00 298.20 7,798.20	7,798.20
3133EPZY4	FEDERAL FARM CREDIT BANKS FUNDING CORP 5.0 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	277.78 0.00 8,611.11 8,333.33	0.00 0.00 0.00 8,333.33	8,333.33
3135G0V75	FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.75 07/02/2024	10/21/2019 10/21/2019 2,000,000.00	2,000,678.51 0.00 0.00 2,000,549.06	2,819.44 0.00 5,736.11 2,916.67	0.00 (129.45) (129.45) 2,787.21	2,787.21
3137BM7C4	FHMS K-051 A2 3.308 09/25/2025	06/23/2022 06/28/2022 1,223,000.00	1,221,577.90 0.00 0.00 1,221,577.90	3,371.40 3,371.40 3,371.40 3,371.40	0.00 0.00 0.00 3,371.40	3,371.40

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3137BSP72	FHMS K-058 A2 2.653 08/25/2026	02/09/2023 02/14/2023 2,000,000.00	1,915,658.75 0.00 0.00 1,915,658.75	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	FHMS K-061 A2 3.347 11/25/2026	09/22/2022 09/27/2022 895,278.72	874,025.07 0.00 (1,647.61) 872,377.46	2,501.80 2,501.80 2,497.08 2,497.08	0.00 0.00 0.00 2,497.08	2,497.08
3137BVZ82	FHMS K-063 A2 3.43 01/25/2027	862,000.00	845,843.72 0.00 0.00 845,843.72	2,463.88 2,463.88 2,463.88 2,463.88	0.00 0.00 0.00 2,463.88	2,463.88
3137F1G44	FHMS K-065 A2 3.243 04/25/2027	09/19/2022 09/22/2022 1,000,000.00	974,561.42 0.00 0.00 974,561.42	2,702.50 2,702.50 2,702.50 2,702.50	0.00 0.00 0.00 2,702.50	2,702.50
3137F4X72	FHMS K-075 A2 3.65 02/25/2028	09/14/2023 09/19/2023 1,165,000.00	1,110,109.14 0.00 0.00 1,110,109.14	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	FHMS K-069 A2 3.187 09/25/2027	05/18/2023 05/23/2023 1,250,000.00	1,206,788.37 0.00 0.00 1,206,788.37	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 & LIGHT CO 4.4 05/15/2028	05/22/2023 05/24/2023 1,500,000.00	1,486,248.14 0.00 0.00 1,486,502.97	13,933.33 0.00 19,433.33 5,500.00	254.83 0.00 254.83 5,754.83	5,754.83
362554AC1	GMCAR 2021-4 A3 0.68 09/16/2026	10/13/2021 10/21/2021 157,437.12	168,767.57 0.00 (11,332.74) 157,434.83	47.82 95.64 44.61 92.43	0.00 0.00 0.00 92.43	92.43
36265WAD5	GMCAR 2022-3 A3 3.64 04/16/2027	07/06/2022 07/13/2022 320,000.00	319,998.43 0.00 0.00 319,998.43	485.33 970.67 485.33 970.67	0.00 0.00 0.00 970.67	970.67

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36269FAD8	GMALT 2024-1 A3 5.09 03/22/2027	02/08/2024 02/15/2024 455,000.00	0.00 454,943.13 0.00 454,943.13	0.00 0.00 1,029.31 1,029.31	0.00 0.00 0.00 1,029.31	1,029.31
379929AD4	GMALT 2023-3 A3 5.38 11/20/2026	08/08/2023 08/16/2023 280,000.00	279,969.44 0.00 0.00 279,969.44	460.29 1,255.33 460.29 1,255.33	0.00 0.00 0.00 1,255.33	1,255.33
380146AC4	GMCAR 2022-1 A3 1.23 11/16/2026	01/11/2022 01/19/2022 158,108.35	168,631.15 0.00 (10,531.23) 158,099.92	88.54 177.07 83.01 171.54	0.00 0.00 0.00 171.54	171.54
437076CR1	HOME DEPOT INC 4.0 09/15/2025	09/14/2022 09/19/2022 1,000,000.00	998,037.51 0.00 0.00 998,133.64	15,111.11 0.00 18,444.44 3,333.33	96.14 0.00 96.14 3,429.47	3,429.47
437918AC9	HAROT 2024-1 A3 5.21 08/15/2028	02/13/2024 02/21/2024 1,250,000.00	0.00 1,249,945.63 0.00 1,249,945.63	0.00 0.00 1,809.03 1,809.03	0.00 0.00 0.00 1,809.03	1,809.03
43813GAC5	HAROT 2021-1 A3 0.27 04/21/2025	02/17/2021 02/24/2021 24,509.47	33,003.00 0.00 (8,493.68) 24,509.32	2.48 7.43 1.84 6.79	0.00 0.00 0.00 6.79	6.79
43815GAC3	HAROT 2021-4 A3 0.88 01/21/2026	11/16/2021 11/24/2021 195,646.27	212,691.29 0.00 (17,066.25) 195,625.04	52.00 155.99 47.82 151.82	0.00 0.00 0.00 151.82	151.82
43815PAC3	HAROT 2022-2 A3 3.73 07/20/2026	08/15/2022 08/24/2022 365,000.00	364,985.33 0.00 0.00 364,985.33	491.63 1,134.54 491.63 1,134.54	0.00 0.00 0.00 1,134.54	1,134.54
438516CB0	HONEYWELL INTERNATIONAL INC 1.35 06/01/2025	03/09/2022 03/11/2022 1,000,000.00	987,738.61 0.00 0.00 988,470.25	2,250.00 0.00 3,375.00 1,125.00	731.65 0.00 731.65 1,856.65	1,856.65

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44933LAC7	HART 2021-A A3 0.38 09/15/2025	04/20/2021 04/28/2021 86,082.82	105,122.49 0.00 (19,043.37) 86,079.12	17.75 33.29 14.54 30.07	0.00 0.00 0.00 30.07	30.07
44934KAC8	HART 2021-B A3 0.38 01/15/2026	07/20/2021 07/28/2021 324,099.24	367,094.83 0.00 (43,029.60) 324,065.23	62.00 116.26 54.74 108.99	0.00 0.00 0.00 108.99	108.99
4581X0DZ8	INTER-AMERICAN DEVELOPMENT BANK 0.5 09/23/2024	09/15/2021 09/23/2021 1,585,000.00	1,584,748.51 0.00 0.00 1,584,779.55	2,817.78 0.00 3,478.19 660.42	31.03 0.00 31.03 691.45	691.45
459058KT9	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 3.5 07/12/2028	07/24/2023 07/26/2023 500,000.00	484,884.53 0.00 0.00 485,154.61	923.61 0.00 2,381.94 1,458.33	270.09 0.00 270.09 1,728.42	1,728.42
47787JAC2	JDOT 2022 A3 0.36 09/15/2026	03/10/2022 03/16/2022 299,646.55	324,205.92 0.00 (24,600.45) 299,605.46	334.34 626.88 308.97 601.51	0.00 0.00 0.00 601.51	601.51
47788UAC6	JDOT 2021 A3 0.36 09/15/2025	03/02/2021 03/10/2021 73,505.21	86,376.62 0.00 (12,877.01) 73,499.61	13.82 25.91 11.76 23.85	0.00 0.00 0.00 23.85	23.85
47789QAC4	JDOT 2021-B A3 0.52 03/16/2026	07/13/2021 07/21/2021 204,465.86	231,434.98 0.00 (26,978.09) 204,456.89	53.49 100.29 47.25 94.05	0.00 0.00 0.00 94.05	94.05
48125LRU8	JPMORGAN CHASE BANK NA 5.11 12/08/2026	12/08/2023 1,575,000.00	1,576,460.00 0.00 0.00 1,576,460.00	11,848.81 0.00 18,555.69 6,706.88	0.00 0.00 0.00 6,706.88	6,706.88
57629W6F2	MASSMUTUAL GLOBAL FUNDING II 4.5 04/10/2026	04/04/2023 04/12/2023 750,000.00	749,622.05 0.00 0.00 749,635.76	10,406.25 0.00 13,218.75 2,812.50	13.72 0.00 13.72 2,826.22	2,826.22

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58989V2F0	MET TOWER GLOBAL FUNDING 5.4 06/20/2026	06/12/2023 06/20/2023 1,000,000.00	1,000,349.27 0.00 0.00 1,000,337.63	6,150.00 0.00 10,650.00 4,500.00	0.00 (11.64) (11.64) 4,488.36	4,488.36
594918BX1	MICROSOFT CORP 2.875 02/06/2024	07/18/2019 07/18/2019 0.00	1,850,000.00 0.00 (1,850,000.00) 0.00	25,855.03 26,593.75 0.00 738.72	0.00 0.00 0.00 738.72	738.72
61747YET8	MORGAN STANLEY 4.679 07/17/2026	09/14/2022 09/16/2022 1,000,000.00	996,174.94 0.00 0.00 996,298.60	1,819.61 0.00 5,718.78 3,899.17	123.66 0.00 123.66 4,022.83	4,022.83
62479LDC6	MUFG Bank, Ltd., New York Branch 04/12/2024	09/13/2023 09/14/2023 2,000,000.00	1,977,753.33 0.00 0.00 1,986,840.00	0.00 0.00 0.00 0.00	9,086.67 0.00 9,086.67 9,086.67	9,086.67
63743HFE7	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 3.45 06/15/2025	1,105,000.00	1,102,683.38 0.00 0.00 1,102,817.74	4,871.21 0.00 8,048.08 3,176.88	134.36 0.00 134.36 3,311.24	3,311.24
665859AW4	NORTHERN TRUST CORP 4.0 05/10/2027	09/14/2022 09/16/2022 1,000,000.00	993,287.71 0.00 0.00 993,450.74	9,000.00 0.00 12,333.33 3,333.33	163.03 0.00 163.03 3,496.36	3,496.36
69371RR24	PACCAR FINANCIAL CORP 0.35 02/02/2024	01/28/2021 02/02/2021 0.00	794,999.16 0.00 (795,000.00) 0.00	1,383.52 1,391.25 0.00 7.73	0.84 0.00 0.84 8.57	8.57
69371RR40	PACCAR FINANCIAL CORP 0.5 08/09/2024	08/03/2021 08/09/2021 245,000.00	244,977.06 0.00 0.00 244,980.57	585.28 612.50 74.86 102.08	3.50 0.00 3.50 105.58	105.58
69371RS56	PACCAR FINANCIAL CORP 5.05 08/10/2026	1,450,000.00	1,451,960.93 0.00 0.00 1,451,966.88	34,781.88 36,612.50 4,271.46 6,102.08	5.95 0.00 5.95 6,108.04	6,108.04

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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
713448FW3	PEPSICO INC 5.125 11/10/2026	11/08/2023 11/10/2023 510,000.00	509,872.73 0.00 0.00 509,876.37	5,880.94 0.00 8,059.06 2,178.12	3.64 0.00 3.64 2,181.77	2,181.77
74456QBU9	PUBLIC SERVICE ELECTRIC AND GAS CO 3.7 05/01/2028	06/22/2023 06/26/2023 750,000.00	719,352.20 0.00 0.00 719,925.25	6,937.50 0.00 9,250.00 2,312.50	573.04 0.00 573.04 2,885.54	2,885.54
78016EYM3	ROYAL BANK OF CANADA 1.6 01/21/2025	01/12/2022 01/21/2022 1,000,000.00	1,000,000.00 0.00 0.00 1,000,000.00	444.44 0.00 1,777.78 1,333.33	0.00 0.00 0.00 1,333.33	1,333.33
78016HZT0	ROYAL BANK OF CANADA 4.875 01/19/2027	01/10/2024 01/19/2024 1,245,000.00	1,244,688.75 0.00 0.00 1,244,688.75	2,023.12 0.00 7,080.94 5,057.81	0.00 0.00 0.00 5,057.81	5,057.81
79466LAG9	SALESFORCE INC 0.625 07/15/2024	06/29/2021 07/12/2021 200,000.00	199,984.69 0.00 0.00 199,987.38	55.56 0.00 159.72 104.17	2.69 0.00 2.69 106.86	106.86
808513BN4	CHARLES SCHWAB CORP 0.75 03/18/2024	03/16/2021 03/18/2021 575,000.00	574,987.93 0.00 0.00 574,995.54	1,593.23 0.00 1,952.60 359.38	7.61 0.00 7.61 366.98	366.98
857477BR3	STATE STREET CORP 1.746 02/06/2026	02/02/2022 02/07/2022 335,000.00	335,000.00 0.00 0.00 335,000.00	2,843.31 2,924.55 406.19 487.42	0.00 0.00 0.00 487.42	487.42
89115A2A9	TORONTO-DOMINION BANK 3.766 06/06/2025	06/02/2022 06/08/2022 1,000,000.00	1,000,821.33 0.00 0.00 1,000,772.82	5,753.61 0.00 8,891.94 3,138.33	0.00 (48.51) (48.51) 3,089.82	3,089.82
89233GEM4	Toyota Motor Credit Corporation 05/21/2024	10/02/2023 10/03/2023 2,000,000.00	1,965,655.56 0.00 0.00 1,974,710.00	0.00 0.00 0.00 0.00	9,054.44 0.00 9,054.44 9,054.44	9,054.44

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89236TJH9	TOYOTA MOTOR CREDIT CORP 0.5 06/18/2024	06/15/2021 06/18/2021 1,140,000.00	1,139,829.19 0.00 0.00 1,139,865.08	680.83 0.00 1,155.83 475.00	35.90 0.00 35.90 510.90	510.90
89240BAC2	TAOT 2021-A A3 0.26 05/15/2025	02/02/2021 02/08/2021 93,400.54	125,376.97 0.00 (31,982.35) 93,394.62	14.49 27.17 10.79 23.47	0.00 0.00 0.00 23.47	23.47
91159HHX1	US BANCORP 2.4 07/30/2024	11/09/2021 11/12/2021 1,000,000.00	1,006,412.30 0.00 0.00 1,005,155.84	66.67 0.00 2,066.67 2,000.00	0.00 (1,256.47) (1,256.47) 743.53	743.53
912797GB7	UNITED STATES TREASURY 07/11/2024	01/16/2024 01/17/2024 2,750,000.00	2,688,596.11 0.00 0.00 2,699,656.44	0.00 0.00 0.00 0.00	11,060.33 0.00 11,060.33 11,060.33	11,060.33
912797GQ4	UNITED STATES TREASURY 03/07/2024	09/13/2023 09/14/2023 2,500,000.00	2,487,124.13 0.00 0.00 2,497,792.71	0.00 0.00 0.00 0.00	10,668.58 0.00 10,668.58 10,668.58	10,668.58
9128283F5	UNITED STATES TREASURY 2.25 11/15/2027	06/07/2023 06/09/2023 1,400,000.00	1,313,722.57 0.00 0.00 1,315,531.71	6,750.00 0.00 9,259.62 2,509.62	1,809.14 0.00 1,809.14 4,318.76	4,318.76
9128285C0	UNITED STATES TREASURY 3.0 09/30/2025	3,250,000.00	3,254,918.04 0.00 0.00 3,254,683.08	33,032.79 0.00 40,758.20 7,725.41	0.00 (234.96) (234.96) 7,490.45	7,490.45
9128285J5	UNITED STATES TREASURY 3.0 10/31/2025	06/23/2022 06/24/2022 2,500,000.00	2,499,287.95 0.00 0.00 2,499,320.31	19,162.09 0.00 25,137.36 5,975.27	32.37 0.00 32.37 6,007.64	6,007.64
9128285T3	UNITED STATES TREASURY 2.625 12/31/2025	09/14/2022 09/15/2022 2,500,000.00	2,449,328.58 0.00 0.00 2,451,430.83	5,769.23 0.00 10,997.60 5,228.37	2,102.25 0.00 2,102.25 7,330.61	7,330.61

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9128286L9	UNITED STATES TREASURY 2.25 03/31/2026	09/14/2022 09/15/2022 2,500,000.00	2,425,452.03 0.00 0.00 2,428,192.07	19,057.38 0.00 23,514.34 4,456.97	2,740.04 0.00 2,740.04 7,197.01	7,197.01
912828M56	UNITED STATES TREASURY 2.25 11/15/2025	06/23/2022 06/24/2022 2,500,000.00	2,463,743.93 0.00 0.00 2,465,354.08	12,053.57 0.00 16,535.03 4,481.46	1,610.15 0.00 1,610.15 6,091.60	6,091.60
912828U24	UNITED STATES TREASURY 2.0 11/15/2026	09/13/2023 09/14/2023 3,000,000.00	2,795,196.73 0.00 0.00 2,801,031.01	12,857.14 0.00 17,637.36 4,780.22	5,834.28 0.00 5,834.28 10,614.50	10,614.50
912828YM6	UNITED STATES TREASURY 1.5 10/31/2024	09/24/2021 09/27/2021 1,700,000.00	1,711,904.11 0.00 0.00 1,710,639.57	6,515.11 0.00 8,546.70 2,031.59	0.00 (1,264.54) (1,264.54) 767.05	767.05
912828YX2	UNITED STATES TREASURY 1.75 12/31/2026	12/27/2023 12/28/2023 1,750,000.00	1,641,240.23 0.00 0.00 1,641,240.23	2,692.31 0.00 5,132.21 2,439.90	0.00 0.00 0.00 2,439.90	2,439.90
912828Z52	UNITED STATES TREASURY 1.375 01/31/2025	06/04/2021 06/07/2021 2,000,000.00	2,017,100.82 0.00 0.00 2,015,742.13	75.55 0.00 2,266.48 2,190.93	0.00 (1,358.70) (1,358.70) 832.24	832.24
912828ZC7	UNITED STATES TREASURY 1.125 02/28/2025	02/09/2022 02/10/2022 1,200,000.00	1,194,129.48 0.00 0.00 1,194,562.67	5,711.54 6,750.00 36.68 1,075.15	433.19 0.00 433.19 1,508.34	1,508.34
912828ZF0	UNITED STATES TREASURY 0.5 03/31/2025	03/03/2021 03/04/2021 2,000,000.00	1,999,154.07 0.00 0.00 1,999,211.92	3,387.98 0.00 4,180.33 792.35	57.86 0.00 57.86 850.21	850.21
912828ZL7	UNITED STATES TREASURY 0.375 04/30/2025	04/12/2021 04/13/2021 2,000,000.00	1,993,040.64 0.00 0.00 1,993,485.18	1,916.21 0.00 2,513.74 597.53	444.54 0.00 444.54 1,042.07	1,042.07

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912828ZT0	UNITED STATES TREASURY 0.25 05/31/2025	10/14/2021 10/15/2021 1,800,000.00	1,787,456.60 0.00 0.00 1,788,206.62	774.59 0.00 1,131.15 356.56	750.02 0.00 750.02 1,106.58	1,106.58
91282CAB7	UNITED STATES TREASURY 0.25 07/31/2025	12/02/2021 12/03/2021 2,000,000.00	1,976,309.18 0.00 0.00 1,977,567.48	13.74 0.00 412.09 398.35	1,258.30 0.00 1,258.30 1,656.66	1,656.66
91282CAJ0	UNITED STATES TREASURY 0.25 08/31/2025	03/22/2022 03/23/2022 1,000,000.00	967,330.02 0.00 0.00 968,972.01	1,057.69 1,250.00 6.79 199.10	1,641.99 0.00 1,641.99 1,841.09	1,841.09
91282CBR1	UNITED STATES TREASURY 0.25 03/15/2024	06/28/2021 06/29/2021 2,000,000.00	1,999,647.10 0.00 0.00 1,999,885.10	1,909.34 0.00 2,307.69 398.35	238.00 0.00 238.00 636.36	636.36
91282CBV2	UNITED STATES TREASURY 0.375 04/15/2024	04/28/2021 04/29/2021 1,100,000.00	1,100,044.08 0.00 0.00 1,100,026.81	1,228.48 0.00 1,555.33 326.84	0.00 (17.27) (17.27) 309.57	309.57
91282CCC3	UNITED STATES TREASURY 0.25 05/15/2024	05/12/2021 05/17/2021 1,000,000.00	999,702.92 0.00 0.00 999,785.76	535.71 0.00 734.89 199.18	82.84 0.00 82.84 282.01	282.01
91282CCT6	UNITED STATES TREASURY 0.375 08/15/2024	08/26/2021 08/27/2021 2,000,000.00	1,999,138.32 0.00 0.00 1,999,265.81	3,464.67 3,750.00 309.07 594.39	127.49 0.00 127.49 721.89	721.89
91282CCX7	UNITED STATES TREASURY 0.375 09/15/2024	09/10/2021 09/15/2021 1,800,000.00	1,799,271.86 0.00 0.00 1,799,364.88	2,577.61 0.00 3,115.38 537.77	93.02 0.00 93.02 630.80	630.80
91282CDH1	UNITED STATES TREASURY 0.75 11/15/2024	11/29/2021 11/30/2021 2,000,000.00	1,999,021.74 0.00 0.00 1,999,120.25	3,214.29 0.00 4,409.34 1,195.06	98.51 0.00 98.51 1,293.56	1,293.56

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91282CDN8	UNITED STATES TREASURY 1.0 12/15/2024	12/29/2021 12/30/2021 900,000.00	900,113.76 0.00 0.00 900,103.39	1,180.33 0.00 1,893.44 713.11	0.00 (10.37) (10.37) 702.74	702.74
91282CEF4	UNITED STATES TREASURY 2.5 03/31/2027	11/17/2022 11/18/2022 2,500,000.00	2,390,981.07 0.00 0.00 2,393,720.71	21,174.86 0.00 26,127.05 4,952.19	2,739.64 0.00 2,739.64 7,691.83	7,691.83
91282CEW7	UNITED STATES TREASURY 3.25 06/30/2027	12/12/2022 12/13/2022 1,300,000.00	1,275,015.62 0.00 0.00 1,275,597.59	3,714.29 0.00 7,080.36 3,366.07	581.97 0.00 581.97 3,948.04	3,948.04
91282CFB2	UNITED STATES TREASURY 2.75 07/31/2027	07/26/2023 07/27/2023 2,000,000.00	1,901,673.43 0.00 0.00 1,903,908.12	151.10 0.00 4,532.97 4,381.87	2,234.69 0.00 2,234.69 6,616.56	6,616.56
91282CFH9	UNITED STATES TREASURY 3.125 08/31/2027	01/24/2023 01/25/2023 2,500,000.00	2,457,277.05 0.00 0.00 2,458,225.00	33,052.88 39,062.50 212.30 6,221.91	947.95 0.00 947.95 7,169.86	7,169.86
91282CFM8	UNITED STATES TREASURY 4.125 09/30/2027	02/22/2023 02/28/2023 1,600,000.00	1,596,408.06 0.00 0.00 1,596,485.97	22,360.66 0.00 27,590.16 5,229.51	77.91 0.00 77.91 5,307.42	5,307.42
91324PEB4	UNITEDHEALTH GROUP INC 0.55 05/15/2024	11/08/2021 11/10/2021 425,000.00	424,723.33 0.00 0.00 424,800.48	493.47 0.00 688.26 194.79	77.15 0.00 77.15 271.94	271.94
Total Fixed Income	145,456,185.43		144,145,625.62 4,577,643.76 (4,904,739.68) 143,885,567.64	870,485.40 319,553.17 862,121.81 311,189.57	73,357.71 (6,319.77) 67,037.94 378,227.52	378,227.52
TOTAL PORTFOLIO	146,440,647.21		144,475,808.85 9,628,344.90 (7,800,670.56) 144,870,029.42	870,485.40 325,575.95 862,121.81 317,212.35	73,357.71 (6,319.77) 67,037.94 384,250.30	384,250.30

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
MARCH 2024							
03/01/2024	Dividend	31846V567	0.00		7,641.55		7,641.55
03/01/2024	Dividend	31846V567	0.00		299.52		299.52
03/04/2024	Coupon	166764BT6	0.00	CHEVRON CORP 2.895 03/03/2024		13,027.50	13,027.50
03/04/2024	Maturity	166764BT6	(900,000.00)	CHEVRON CORP 2.895 03/03/2024	900,000.00		900,000.00
03/07/2024	Final Maturity	912797GQ4	2,500,000.00	UNITED STATES TREASURY 03/07/2024	2,500,000.00		2,500,000.00
03/11/2024	Coupon	3130AWTQ3	4,500,000.00	FEDERAL HOME LOAN BANKS 4.625 09/11/2026		125,453.12	125,453.12
03/15/2024	Coupon	02582JIT8	905,000.00	AMXCA 2022-2 A 3.39 05/15/2025		2,556.62	2,556.62
03/15/2024	Coupon	161571HT4	1,320,000.00	CHAIT 2023-1 A 5.16 09/15/2028		5,676.00	5,676.00
03/15/2024	Coupon	437076CR1	1,000,000.00	HOME DEPOT INC 4.0 09/15/2025		20,000.00	20,000.00
03/15/2024	Coupon	437918AC9	1,250,000.00	HAROT 2024-1 A3 5.21 08/15/2028		4,341.67	4,341.67
03/15/2024	Coupon	44933LAC7	86,082.82	HART 2021-A A3 0.38 09/15/2025		27.26	27.26
03/15/2024	Principal Paydown	44933LAC7	86,082.82	HART 2021-A A3 0.38 09/15/2025	17,257.71		17,257.71
03/15/2024	Coupon	44934KAC8	324,099.24	HART 2021-B A3 0.38 01/15/2026		159.35	159.35
03/15/2024	Principal Paydown	44934KAC8	324,099.24	HART 2021-B A3 0.38 01/15/2026	39,663.08		39,663.08
03/15/2024	Coupon	47787JAC2	299,646.55	JDOT 2022 A3 0.36 09/15/2026		582.74	582.74
03/15/2024	Principal Paydown	47787JAC2	299,646.55	JDOT 2022 A3 0.36 09/15/2026	17,040.29		17,040.29
03/15/2024	Coupon	47788UAC6	73,505.21	JDOT 2021 A3 0.36 09/15/2025		22.05	22.05
03/15/2024	Principal Paydown	47788UAC6	73,505.21	JDOT 2021 A3 0.36 09/15/2025	8,290.85		8,290.85
03/15/2024	Coupon	47789QAC4	204,465.86	JDOT 2021-B A3 0.52 03/16/2026		88.60	88.60
03/15/2024	Principal Paydown	47789QAC4	204,465.86	JDOT 2021-B A3 0.52 03/16/2026	18,569.44		18,569.44
03/15/2024	Coupon	89240BAC2	93,400.54	TAOT 2021-A A3 0.26 05/15/2025		20.24	20.24
03/15/2024	Principal Paydown	89240BAC2	93,400.54	TAOT 2021-A A3 0.26 05/15/2025	29,631.89		29,631.89
03/15/2024	Coupon	91282CBR1	2,000,000.00	UNITED STATES TREASURY 0.25 03/15/2024		2,500.00	2,500.00
03/15/2024	Final Maturity	91282CBR1	2,000,000.00	UNITED STATES TREASURY 0.25 03/15/2024	2,000,000.00		2,000,000.00
03/15/2024	Coupon	91282CCX7	1,800,000.00	UNITED STATES TREASURY 0.375 09/15/2024		3,375.00	3,375.00
03/18/2024	Coupon	06051GJY6	960,000.00	BANK OF AMERICA CORP 5.76113 06/14/2024		13,833.00	13,833.00
03/18/2024	Coupon	362554AC1	157,437.12	GMCAR 2021-4 A3 0.68 09/16/2026		89.24	89.24
03/18/2024	Principal Paydown	362554AC1	157,437.12	GMCAR 2021-4 A3 0.68 09/16/2026	10,890.28		10,890.28
03/18/2024	Coupon	36265WAD5	320,000.00	GMCAR 2022-3 A3 3.64 04/16/2027		970.67	970.67
03/18/2024	Coupon	380146AC4	158,108.35	GMCAR 2022-1 A3 1.23 11/16/2026		165.38	165.38
03/18/2024	Principal Paydown	380146AC4	158,108.35	GMCAR 2022-1 A3 1.23 11/16/2026	10,791.49		10,791.49

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
03/18/2024	Coupon	43815PAC3	365,000.00	HAROT 2022-2 A3 3.73 07/20/2026		1,134.54	1,134.54
03/18/2024	Coupon	808513BN4	575,000.00	CHARLES SCHWAB CORP 0.75 03/18/2024		2,156.25	2,156.25
03/18/2024	Final Maturity	808513BN4	575,000.00	CHARLES SCHWAB CORP 0.75 03/18/2024	575,000.00		575,000.00
03/20/2024	Coupon	36269FAD8	455,000.00	GMALT 2024-1 A3 5.09 03/22/2027		2,251.62	2,251.62
03/20/2024	Coupon	379929AD4	280,000.00	GMALT 2023-3 A3 5.38 11/20/2026		1,255.33	1,255.33
03/21/2024	Coupon	43813GAC5	24,509.47	HAROT 2021-1 A3 0.27 04/21/2025		6.03	6.03
03/21/2024	Principal Paydown	43813GAC5	24,509.47	HAROT 2021-1 A3 0.27 04/21/2025	7,579.19		7,579.19
03/21/2024	Coupon	43815GAC3	195,646.27	HAROT 2021-4 A3 0.88 01/21/2026		143.47	143.47
03/21/2024	Principal Paydown	43815GAC3	195,646.27	HAROT 2021-4 A3 0.88 01/21/2026	16,331.58		16,331.58
03/22/2024	Coupon	3133EPWK7	2,000,000.00	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.5 09/22/2028		45,000.00	45,000.00
03/25/2024	Coupon	05593AAC3	155,000.00	BMWLT 2023-1 A3 5.16 11/25/2025		666.50	666.50
03/25/2024	Coupon	05601XAC3	20,795.84	BMWLT 2022-1 A3 1.03 03/25/2025		19.06	19.06
03/25/2024	Effective Maturity	05601XAC3	20,795.84	BMWLT 2022-1 A3 1.03 03/25/2025	20,795.84		20,795.84
03/25/2024	Coupon	05602RAD3	298,209.45	BMWOT 2022-A A3 3.21 08/25/2026		802.52	802.52
03/25/2024	Principal Paydown	05602RAD3	298,209.45	BMWOT 2022-A A3 3.21 08/25/2026	19,815.56		19,815.56
03/25/2024	Coupon	3137BM7C4	1,223,000.00	FHMS K-051 A2 3.308 09/25/2025		3,371.40	3,371.40
03/25/2024	Coupon	3137BSP72	2,000,000.00	FHMS K-058 A2 2.653 08/25/2026		4,421.67	4,421.67
03/25/2024	Coupon	3137BTUM1	895,278.72	FHMS K-061 A2 3.347 11/25/2026		2,497.08	2,497.08
03/25/2024	Coupon	3137BVZ82	862,000.00	FHMS K-063 A2 3.43 01/25/2027		2,463.89	2,463.89
03/25/2024	Coupon	3137F1G44	1,000,000.00	FHMS K-065 A2 3.243 04/25/2027		2,702.50	2,702.50
03/25/2024	Coupon	3137F4X72	1,165,000.00	FHMS K-075 A2 3.65 02/25/2028		3,543.54	3,543.54
03/25/2024	Coupon	3137FBU79	1,250,000.00	FHMS K-069 A2 3.187 09/25/2027		3,319.79	3,319.79
03/25/2024	Coupon	4581X0DZ8	1,585,000.00	INTER-AMERICAN DEVELOPMENT BANK 0.5 09/23/2024		3,962.50	3,962.50
March 2024 Total					6,199,598.26	272,606.14	6,472,204.40
APRIL 2024							
04/01/2024	Coupon	9128285C0	3,250,000.00	UNITED STATES TREASURY 3.0 09/30/2025		48,750.00	48,750.00
04/01/2024	Coupon	9128286L9	2,500,000.00	UNITED STATES TREASURY 2.25 03/31/2026		28,125.00	28,125.00
04/01/2024	Coupon	912828ZF0	2,000,000.00	UNITED STATES TREASURY 0.5 03/31/2025		5,000.00	5,000.00
04/01/2024	Coupon	91282CEF4	2,500,000.00	UNITED STATES TREASURY 2.5 03/31/2027		31,250.00	31,250.00
04/01/2024	Coupon	91282CFM8	1,600,000.00	UNITED STATES TREASURY 4.125 09/30/2027		33,000.00	33,000.00

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04/10/2024	Coupon	57629W6F2	750,000.00	MASSMUTUAL GLOBAL FUNDING II 4.5 04/10/2026		16,875.00	16,875.00
04/12/2024	Final Maturity	62479LDC6	2,000,000.00	MUFG Bank, Ltd., New York Branch 04/12/2024	2,000,000.00		2,000,000.00
04/15/2024	Coupon	02582JIT8	905,000.00	AMXCA 2022-2 A 3.39 05/15/2025		2,556.62	2,556.62
04/15/2024	Coupon	161571HT4	1,320,000.00	CHAIT 2023-1 A 5.16 09/15/2028		5,676.00	5,676.00
04/15/2024	Coupon	437918AC9	1,250,000.00	HAROT 2024-1 A3 5.21 08/15/2028		5,427.08	5,427.08
04/15/2024	Coupon	44933LAC7	86,082.82	HART 2021-A A3 0.38 09/15/2025		21.79	21.79
04/15/2024	Principal Paydown	44933LAC7	86,082.82	HART 2021-A A3 0.38 09/15/2025	17,758.31		17,758.31
04/15/2024	Coupon	44934KAC8	324,099.24	HART 2021-B A3 0.38 01/15/2026		139.85	139.85
04/15/2024	Principal Paydown	44934KAC8	324,099.24	HART 2021-B A3 0.38 01/15/2026	40,341.25		40,341.25
04/15/2024	Coupon	47787JAC2	299,646.55	JDOT 2022 A3 0.36 09/15/2026		549.80	549.80
04/15/2024	Principal Paydown	47787JAC2	299,646.55	JDOT 2022 A3 0.36 09/15/2026	20,577.91		20,577.91
04/15/2024	Coupon	47788UAC6	73,505.21	JDOT 2021 A3 0.36 09/15/2025		19.56	19.56
04/15/2024	Principal Paydown	47788UAC6	73,505.21	JDOT 2021 A3 0.36 09/15/2025	10,728.33		10,728.33
04/15/2024	Coupon	47789QAC4	204,465.86	JDOT 2021-B A3 0.52 03/16/2026		80.56	80.56
04/15/2024	Principal Paydown	47789QAC4	204,465.86	JDOT 2021-B A3 0.52 03/16/2026	23,988.60		23,988.60
04/15/2024	Coupon	89240BAC2	93,400.54	TAOT 2021-A A3 0.26 05/15/2025		13.82	13.82
04/15/2024	Principal Paydown	89240BAC2	93,400.54	TAOT 2021-A A3 0.26 05/15/2025	30,019.11		30,019.11
04/15/2024	Coupon	91282CBV2	1,100,000.00	UNITED STATES TREASURY 0.375 04/15/2024		2,062.50	2,062.50
04/15/2024	Final Maturity	91282CBV2	1,100,000.00	UNITED STATES TREASURY 0.375 04/15/2024	1,100,000.00		1,100,000.00
04/16/2024	Coupon	362554AC1	157,437.12	GMCAR 2021-4 A3 0.68 09/16/2026		83.07	83.07
04/16/2024	Principal Paydown	362554AC1	157,437.12	GMCAR 2021-4 A3 0.68 09/16/2026	10,810.36		10,810.36
04/16/2024	Coupon	36265WAD5	320,000.00	GMCAR 2022-3 A3 3.64 04/16/2027		970.67	970.67
04/16/2024	Coupon	380146AC4	158,108.35	GMCAR 2022-1 A3 1.23 11/16/2026		154.04	154.04
04/16/2024	Principal Paydown	380146AC4	158,108.35	GMCAR 2022-1 A3 1.23 11/16/2026	11,074.25		11,074.25
04/18/2024	Coupon	43815PAC3	365,000.00	HAROT 2022-2 A3 3.73 07/20/2026		1,134.54	1,134.54
04/22/2024	Coupon	36269FAD8	455,000.00	GMALT 2024-1 A3 5.09 03/22/2027		1,929.96	1,929.96
04/22/2024	Coupon	379929AD4	280,000.00	GMALT 2023-3 A3 5.38 11/20/2026		1,255.33	1,255.33
04/22/2024	Coupon	43813GAC5	24,509.47	HAROT 2021-1 A3 0.27 04/21/2025		4.32	4.32
04/22/2024	Principal Paydown	43813GAC5	24,509.47	HAROT 2021-1 A3 0.27 04/21/2025	7,679.72		7,679.72
04/22/2024	Coupon	43815GAC3	195,646.27	HAROT 2021-4 A3 0.88 01/21/2026		131.50	131.50
04/22/2024	Principal Paydown	43815GAC3	195,646.27	HAROT 2021-4 A3 0.88 01/21/2026	16,751.11		16,751.11

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04/25/2024	Coupon	05593AAC3	155,000.00	BMWLT 2023-1 A3 5.16 11/25/2025		666.50	666.50
04/25/2024	Principal Paydown	05593AAC3	155,000.00	BMWLT 2023-1 A3 5.16 11/25/2025	10,569.06		10,569.06
04/25/2024	Coupon	05602RAD3	298,209.45	BMWOT 2022-A A3 3.21 08/25/2026		749.51	749.51
04/25/2024	Principal Paydown	05602RAD3	298,209.45	BMWOT 2022-A A3 3.21 08/25/2026	20,593.24		20,593.24
04/25/2024	Coupon	06406RBC0	900,000.00	BANK OF NEW YORK MELLON CORP 3.35 04/25/2025		15,075.00	15,075.00
04/25/2024	Coupon	3137BM7C4	1,223,000.00	FHMS K-051 A2 3.308 09/25/2025		3,371.40	3,371.40
04/25/2024	Coupon	3137BSP72	2,000,000.00	FHMS K-058 A2 2.653 08/25/2026		4,421.67	4,421.67
04/25/2024	Coupon	3137BTUM1	895,278.72	FHMS K-061 A2 3.347 11/25/2026		2,491.75	2,491.75
04/25/2024	Principal Paydown	3137BTUM1	895,278.72	FHMS K-061 A2 3.347 11/25/2026	1,701.08		1,701.08
04/25/2024	Coupon	3137BVZ82	862,000.00	FHMS K-063 A2 3.43 01/25/2027		2,463.88	2,463.88
04/25/2024	Coupon	3137F1G44	1,000,000.00	FHMS K-065 A2 3.243 04/25/2027		2,702.50	2,702.50
04/25/2024	Coupon	3137F4X72	1,165,000.00	FHMS K-075 A2 3.65 02/25/2028		3,543.54	3,543.54
04/25/2024	Coupon	3137FBU79	1,250,000.00	FHMS K-069 A2 3.187 09/25/2027		3,319.79	3,319.79
04/30/2024	Coupon	9128285J5	2,500,000.00	UNITED STATES TREASURY 3.0 10/31/2025		37,500.00	37,500.00
04/30/2024	Coupon	912828YM6	1,700,000.00	UNITED STATES TREASURY 1.5 10/31/2024		12,750.00	12,750.00
04/30/2024	Coupon	912828ZL7	2,000,000.00	UNITED STATES TREASURY 0.375 04/30/2025		3,750.00	3,750.00
April 2024 Total					3,322,592.32	278,016.57	3,600,608.89
MAY 2024							
05/01/2024	Coupon	74456QBU9	750,000.00	PUBLIC SERVICE ELECTRIC AND GAS CO 3.7 05/01/2028		13,875.00	13,875.00
05/03/2024	Coupon	00440EAV9	1,000,000.00	CHUBB INA HOLDINGS INC 3.35 05/03/2026		16,750.00	16,750.00
05/10/2024	Coupon	665859AW4	1,000,000.00	NORTHERN TRUST CORP 4.0 05/10/2027		20,000.00	20,000.00
05/10/2024	Coupon	713448FW3	510,000.00	PEPSICO INC 5.125 11/10/2026		13,068.75	13,068.75
05/13/2024	Coupon	023135BW5	805,000.00	AMAZON.COM INC 0.45 05/12/2024		1,811.25	1,811.25
05/13/2024	Final Maturity	023135BW5	805,000.00	AMAZON.COM INC 0.45 05/12/2024	805,000.00		805,000.00
05/13/2024	Coupon	14913R2V8	480,000.00	CATERPILLAR FINANCIAL SERVICES CORP 3.4 05/13/2025		8,160.00	8,160.00
05/15/2024	Coupon	009158AY2	1,500,000.00	AIR PRODUCTS AND CHEMICALS INC 1.85 05/15/2027		13,875.00	13,875.00
05/15/2024	Coupon	02582JIT8	905,000.00	AMXCA 2022-2 A 3.39 05/15/2025		2,556.62	2,556.62
05/15/2024	Coupon	161571HT4	1,320,000.00	CHAIT 2023-1 A 5.16 09/15/2028		5,676.00	5,676.00

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05/15/2024	Coupon	341081GN1	1,500,000.00	FLORIDA POWER & LIGHT CO 4.4 05/15/2028		33,000.00	33,000.00
05/15/2024	Coupon	437918AC9	1,250,000.00	HAROT 2024-1 A3 5.21 08/15/2028		5,427.08	5,427.08
05/15/2024	Coupon	44933LAC7	86,082.82	HART 2021-A A3 0.38 09/15/2025		16.17	16.17
05/15/2024	Principal Paydown	44933LAC7	86,082.82	HART 2021-A A3 0.38 09/15/2025	17,005.00		17,005.00
05/15/2024	Coupon	44934KAC8	324,099.24	HART 2021-B A3 0.38 01/15/2026		120.01	120.01
05/15/2024	Principal Paydown	44934KAC8	324,099.24	HART 2021-B A3 0.38 01/15/2026	38,509.91		38,509.91
05/15/2024	Coupon	47787JAC2	299,646.55	JDOT 2022 A3 0.36 09/15/2026		510.01	510.01
05/15/2024	Principal Paydown	47787JAC2	299,646.55	JDOT 2022 A3 0.36 09/15/2026	19,962.02		19,962.02
05/15/2024	Coupon	47788UAC6	73,505.21	JDOT 2021 A3 0.36 09/15/2025		16.35	16.35
05/15/2024	Principal Paydown	47788UAC6	73,505.21	JDOT 2021 A3 0.36 09/15/2025	10,656.68		10,656.68
05/15/2024	Coupon	47789QAC4	204,465.86	JDOT 2021-B A3 0.52 03/16/2026		70.16	70.16
05/15/2024	Principal Paydown	47789QAC4	204,465.86	JDOT 2021-B A3 0.52 03/16/2026	24,010.85		24,010.85
05/15/2024	Coupon	89240BAC2	93,400.54	TAOT 2021-A A3 0.26 05/15/2025		7.31	7.31
05/15/2024	Principal Paydown	89240BAC2	93,400.54	TAOT 2021-A A3 0.26 05/15/2025	28,340.34		28,340.34
05/15/2024	Coupon	9128283F5	1,400,000.00	UNITED STATES TREASURY 2.25 11/15/2027		15,750.00	15,750.00
05/15/2024	Coupon	912828M56	2,500,000.00	UNITED STATES TREASURY 2.25 11/15/2025		28,125.00	28,125.00
05/15/2024	Coupon	912828U24	3,000,000.00	UNITED STATES TREASURY 2.0 11/15/2026		30,000.00	30,000.00
05/15/2024	Coupon	91282CCC3	1,000,000.00	UNITED STATES TREASURY 0.25 05/15/2024		1,250.00	1,250.00
05/15/2024	Final Maturity	91282CCC3	1,000,000.00	UNITED STATES TREASURY 0.25 05/15/2024	1,000,000.00		1,000,000.00
05/15/2024	Coupon	91282CDH1	2,000,000.00	UNITED STATES TREASURY 0.75 11/15/2024		7,500.00	7,500.00
05/15/2024	Coupon	91324PEB4	425,000.00	UNITEDHEALTH GROUP INC 0.55 05/15/2024		1,168.75	1,168.75
05/15/2024	Final Maturity	91324PEB4	425,000.00	UNITEDHEALTH GROUP INC 0.55 05/15/2024	425,000.00		425,000.00
05/16/2024	Coupon	362554AC1	157,437.12	GMCAR 2021-4 A3 0.68 09/16/2026		76.94	76.94
05/16/2024	Principal Paydown	362554AC1	157,437.12	GMCAR 2021-4 A3 0.68 09/16/2026	10,376.37		10,376.37
05/16/2024	Coupon	36265WAD5	320,000.00	GMCAR 2022-3 A3 3.64 04/16/2027		970.67	970.67
05/16/2024	Coupon	380146AC4	158,108.35	GMCAR 2022-1 A3 1.23 11/16/2026		142.42	142.42
05/16/2024	Principal Paydown	380146AC4	158,108.35	GMCAR 2022-1 A3 1.23 11/16/2026	10,372.33		10,372.33
05/17/2024	Coupon	3130AXU63	1,750,000.00	FEDERAL HOME LOAN BANKS 4.625 11/17/2026		40,468.75	40,468.75
05/20/2024	Coupon	36269FAD8	455,000.00	GMALT 2024-1 A3 5.09 03/22/2027		1,929.96	1,929.96
05/20/2024	Coupon	379929AD4	280,000.00	GMALT 2023-3 A3 5.38 11/20/2026		1,255.33	1,255.33
05/20/2024	Coupon	43815PAC3	365,000.00	HAROT 2022-2 A3 3.73 07/20/2026		1,134.54	1,134.54
05/20/2024	Principal Paydown	43815PAC3	365,000.00	HAROT 2022-2 A3 3.73 07/20/2026	15,501.00		15,501.00

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05/21/2024	Coupon	43813GAC5	24,509.47	HAROT 2021-1 A3 0.27 04/21/2025		2.60	2.60
05/21/2024	Principal Paydown	43813GAC5	24,509.47	HAROT 2021-1 A3 0.27 04/21/2025	7,454.32		7,454.32
05/21/2024	Coupon	43815GAC3	195,646.27	HAROT 2021-4 A3 0.88 01/21/2026		119.21	119.21
05/21/2024	Principal Paydown	43815GAC3	195,646.27	HAROT 2021-4 A3 0.88 01/21/2026	16,070.49		16,070.49
05/21/2024	Final Maturity	89233GEM4	2,000,000.00	Toyota Motor Credit Corporation 05/21/2024	2,000,000.00		2,000,000.00
05/27/2024	Coupon	05593AAC3	155,000.00	BMWLT 2023-1 A3 5.16 11/25/2025		621.05	621.05
05/27/2024	Principal Paydown	05593AAC3	155,000.00	BMWLT 2023-1 A3 5.16 11/25/2025	21,694.74		21,694.74
05/27/2024	Coupon	05602RAD3	298,209.45	BMWOT 2022-A A3 3.21 08/25/2026		694.42	694.42
05/27/2024	Principal Paydown	05602RAD3	298,209.45	BMWOT 2022-A A3 3.21 08/25/2026	19,729.73		19,729.73
05/27/2024	Coupon	3137BM7C4	1,223,000.00	FHMS K-051 A2 3.308 09/25/2025		3,371.40	3,371.40
05/27/2024	Coupon	3137BSP72	2,000,000.00	FHMS K-058 A2 2.653 08/25/2026		4,421.67	4,421.67
05/27/2024	Coupon	3137BTUM1	895,278.72	FHMS K-061 A2 3.347 11/25/2026		2,487.00	2,487.00
05/27/2024	Principal Paydown	3137BTUM1	895,278.72	FHMS K-061 A2 3.347 11/25/2026	1,813.59		1,813.59
05/27/2024	Coupon	3137BVZ82	862,000.00	FHMS K-063 A2 3.43 01/25/2027		2,463.88	2,463.88
05/27/2024	Coupon	3137F1G44	1,000,000.00	FHMS K-065 A2 3.243 04/25/2027		2,702.50	2,702.50
05/27/2024	Coupon	3137F4X72	1,165,000.00	FHMS K-075 A2 3.65 02/25/2028		3,543.54	3,543.54
05/27/2024	Coupon	3137FBU79	1,250,000.00	FHMS K-069 A2 3.187 09/25/2027		3,319.79	3,319.79
05/31/2024	Coupon	912828ZT0	1,800,000.00	UNITED STATES TREASURY 0.25 05/31/2025		2,250.00	2,250.00
May 2024 Total					4,471,497.41	290,709.16	4,762,206.57
JUNE 2024							
06/03/2024	Coupon	023135CN4	425,000.00	AMAZON.COM INC 4.6 12/01/2025		9,775.00	9,775.00
06/03/2024	Coupon	438516CB0	1,000,000.00	HONEYWELL INTERNATIONAL INC 1.35 06/01/2025		6,750.00	6,750.00
06/06/2024	Coupon	89115A2A9	1,000,000.00	TORONTO-DOMINION BANK 3.766 06/06/2025		18,830.00	18,830.00
06/07/2024	Coupon	24422EVQ9	760,000.00	JOHN DEERE CAPITAL CORP 0.45 06/07/2024		1,710.00	1,710.00
06/07/2024	Final Maturity	24422EVQ9	760,000.00	JOHN DEERE CAPITAL CORP 0.45 06/07/2024	760,000.00		760,000.00
06/10/2024	Coupon	3130AVVX7	1,120,000.00	FEDERAL HOME LOAN BANKS 3.75 06/09/2028		21,000.00	21,000.00
06/10/2024	Coupon	3130AWC24	2,000,000.00	FEDERAL HOME LOAN BANKS 4.0 06/09/2028		40,000.00	40,000.00
06/10/2024	Coupon	48125LRU8	1,575,000.00	JPMORGAN CHASE BANK NA 5.11 12/08/2026		40,241.25	40,241.25
06/12/2024	Coupon	3130AWLZ1	2,000,000.00	FEDERAL HOME LOAN BANKS 4.75 06/12/2026		47,500.00	47,500.00
06/14/2024	Coupon	06051GJY6	960,000.00	BANK OF AMERICA CORP 5.76113 06/14/2024		13,812.98	13,812.98
06/14/2024	Final Maturity	06051GJY6	960,000.00	BANK OF AMERICA CORP 5.76113 06/14/2024	960,000.00		960,000.00

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06/14/2024	Coupon	3130A1XJ2	2,000,000.00	FEDERAL HOME LOAN BANKS 2.875 06/14/2024		28,750.00	28,750.00
06/14/2024	Final Maturity	3130A1XJ2	2,000,000.00	FEDERAL HOME LOAN BANKS 2.875 06/14/2024	2,000,000.00		2,000,000.00
06/17/2024	Coupon	02582JIT8	905,000.00	AMXCA 2022-2 A 3.39 05/15/2025		2,556.62	2,556.62
06/17/2024	Coupon	161571HT4	1,320,000.00	CHAIT 2023-1 A 5.16 09/15/2028		5,676.00	5,676.00
06/17/2024	Coupon	362554AC1	157,437.12	GMCAR 2021-4 A3 0.68 09/16/2026		71.06	71.06
06/17/2024	Principal Paydown	362554AC1	157,437.12	GMCAR 2021-4 A3 0.68 09/16/2026	10,110.35		10,110.35
06/17/2024	Coupon	36265WAD5	320,000.00	GMCAR 2022-3 A3 3.64 04/16/2027		970.67	970.67
06/17/2024	Principal Paydown	36265WAD5	320,000.00	GMCAR 2022-3 A3 3.64 04/16/2027	19,706.36		19,706.36
06/17/2024	Coupon	380146AC4	158,108.35	GMCAR 2022-1 A3 1.23 11/16/2026		131.53	131.53
06/17/2024	Principal Paydown	380146AC4	158,108.35	GMCAR 2022-1 A3 1.23 11/16/2026	10,165.43		10,165.43
06/17/2024	Coupon	437918AC9	1,250,000.00	HAROT 2024-1 A3 5.21 08/15/2028		5,427.08	5,427.08
06/17/2024	Coupon	44933LAC7	86,082.82	HART 2021-A A3 0.38 09/15/2025		10.79	10.79
06/17/2024	Principal Paydown	44933LAC7	86,082.82	HART 2021-A A3 0.38 09/15/2025	16,617.18		16,617.18
06/17/2024	Coupon	44934KAC8	324,099.24	HART 2021-B A3 0.38 01/15/2026		101.08	101.08
06/17/2024	Principal Paydown	44934KAC8	324,099.24	HART 2021-B A3 0.38 01/15/2026	37,652.02		37,652.02
06/17/2024	Coupon	47787JAC2	299,646.55	JDOT 2022 A3 0.36 09/15/2026		471.42	471.42
06/17/2024	Principal Paydown	47787JAC2	299,646.55	JDOT 2022 A3 0.36 09/15/2026	16,585.86		16,585.86
06/17/2024	Coupon	47788UAC6	73,505.21	JDOT 2021 A3 0.36 09/15/2025		13.15	13.15
06/17/2024	Principal Paydown	47788UAC6	73,505.21	JDOT 2021 A3 0.36 09/15/2025	8,881.77		8,881.77
06/17/2024	Coupon	47789QAC4	204,465.86	JDOT 2021-B A3 0.52 03/16/2026		59.76	59.76
06/17/2024	Principal Paydown	47789QAC4	204,465.86	JDOT 2021-B A3 0.52 03/16/2026	13,767.63		13,767.63
06/17/2024	Coupon	63743HFE7	1,105,000.00	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 3.45 06/15/2025		19,061.25	19,061.25
06/17/2024	Coupon	89240BAC2	93,400.54	TAOT 2021-A A3 0.26 05/15/2025		1.17	1.17
06/17/2024	Effective Maturity	89240BAC2	93,400.54	TAOT 2021-A A3 0.26 05/15/2025	5,409.20		5,409.20
06/17/2024	Coupon	91282CDN8	900,000.00	UNITED STATES TREASURY 1.0 12/15/2024		4,500.00	4,500.00
06/18/2024	Coupon	43815PAC3	365,000.00	HAROT 2022-2 A3 3.73 07/20/2026		1,086.36	1,086.36
06/18/2024	Principal Paydown	43815PAC3	365,000.00	HAROT 2022-2 A3 3.73 07/20/2026	24,716.26		24,716.26
06/18/2024	Coupon	89236TJH9	1,140,000.00	TOYOTA MOTOR CREDIT CORP 0.5 06/18/2024		2,850.00	2,850.00
06/18/2024	Final Maturity	89236TJH9	1,140,000.00	TOYOTA MOTOR CREDIT CORP 0.5 06/18/2024	1,140,000.00		1,140,000.00
06/20/2024	Coupon	3130AQF40	1,400,000.00	FEDERAL HOME LOAN BANKS 1.0 12/20/2024		7,000.00	7,000.00
06/20/2024	Coupon	36269FAD8	455,000.00	GMALT 2024-1 A3 5.09 03/22/2027		1,929.96	1,929.96

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06/20/2024	Coupon	379929AD4	280,000.00	GMALT 2023-3 A3 5.38 11/20/2026		1,255.33	1,255.33
06/20/2024	Coupon	58989V2F0	1,000,000.00	MET TOWER GLOBAL FUNDING 5.4 06/20/2026		27,000.00	27,000.00
06/21/2024	Coupon	43813GAC5	24,509.47	HAROT 2021-1 A3 0.27 04/21/2025		0.92	0.92
06/21/2024	Effective Maturity	43813GAC5	24,509.47	HAROT 2021-1 A3 0.27 04/21/2025	4,079.11		4,079.11
06/21/2024	Coupon	43815GAC3	195,646.27	HAROT 2021-4 A3 0.88 01/21/2026		107.43	107.43
06/21/2024	Principal Paydown	43815GAC3	195,646.27	HAROT 2021-4 A3 0.88 01/21/2026	15,722.39		15,722.39
06/25/2024	Coupon	05593AAC3	155,000.00	BMWLT 2023-1 A3 5.16 11/25/2025		527.77	527.77
06/25/2024	Principal Paydown	05593AAC3	155,000.00	BMWLT 2023-1 A3 5.16 11/25/2025	21,331.68		21,331.68
06/25/2024	Coupon	05602RAD3	298,209.45	BMWOT 2022-A A3 3.21 08/25/2026		641.65	641.65
06/25/2024	Principal Paydown	05602RAD3	298,209.45	BMWOT 2022-A A3 3.21 08/25/2026	18,474.61		18,474.61
06/25/2024	Coupon	3137BM7C4	1,223,000.00	FHMS K-051 A2 3.308 09/25/2025		3,371.40	3,371.40
06/25/2024	Coupon	3137BSP72	2,000,000.00	FHMS K-058 A2 2.653 08/25/2026		4,421.67	4,421.67
06/25/2024	Coupon	3137BTUM1	895,278.72	FHMS K-061 A2 3.347 11/25/2026		2,481.95	2,481.95
06/25/2024	Principal Paydown	3137BTUM1	895,278.72	FHMS K-061 A2 3.347 11/25/2026	1,710.98		1,710.98
06/25/2024	Coupon	3137BVZ82	862,000.00	FHMS K-063 A2 3.43 01/25/2027		2,463.88	2,463.88
06/25/2024	Coupon	3137F1G44	1,000,000.00	FHMS K-065 A2 3.243 04/25/2027		2,702.50	2,702.50
06/25/2024	Coupon	3137F4X72	1,165,000.00	FHMS K-075 A2 3.65 02/25/2028		3,543.54	3,543.54
06/25/2024	Coupon	3137FBU79	1,250,000.00	FHMS K-069 A2 3.187 09/25/2027		3,319.79	3,319.79
June 2024 Total					5,084,930.85	332,124.95	5,417,055.81
JULY 2024							
07/01/2024	Coupon	9128285T3	2,500,000.00	UNITED STATES TREASURY 2.625 12/31/2025		32,812.50	32,812.50
07/01/2024	Coupon	912828YX2	1,750,000.00	UNITED STATES TREASURY 1.75 12/31/2026		15,312.50	15,312.50
07/01/2024	Coupon	91282CEW7	1,300,000.00	UNITED STATES TREASURY 3.25 06/30/2027		21,125.00	21,125.00
07/02/2024	Coupon	3135G0V75	2,000,000.00	FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.75 07/02/2024		17,500.00	17,500.00
07/02/2024	Final Maturity	3135G0V75	2,000,000.00	FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.75 07/02/2024	2,000,000.00		2,000,000.00
07/08/2024	Coupon	24422EXF1	1,000,000.00	JOHN DEERE CAPITAL CORP 4.5 01/08/2027		22,500.00	22,500.00
07/08/2024	Coupon	3133ENKS8	755,000.00	FEDERAL FARM CREDIT BANKS FUNDING CORP 1.125 01/06/2025		4,246.88	4,246.88
07/11/2024	Final Maturity	912797GB7	2,750,000.00	UNITED STATES TREASURY 07/11/2024	2,750,000.00		2,750,000.00

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07/12/2024	Coupon	459058KT9	500,000.00	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 3.5 07/12/2028		8,750.00	8,750.00
07/15/2024	Coupon	02582JIT8	905,000.00	AMXCA 2022-2 A 3.39 05/15/2025		2,556.62	2,556.62
07/15/2024	Coupon	161571HT4	1,320,000.00	CHAIT 2023-1 A 5.16 09/15/2028		5,676.00	5,676.00
07/15/2024	Coupon	3130AYPN0	2,000,000.00	FEDERAL HOME LOAN BANKS 4.125 01/15/2027		38,041.67	38,041.67
07/15/2024	Coupon	437918AC9	1,250,000.00	HAROT 2024-1 A3 5.21 08/15/2028		5,427.08	5,427.08
07/15/2024	Coupon	44933LAC7	86,082.82	HART 2021-A A3 0.38 09/15/2025		5.52	5.52
07/15/2024	Principal Paydown	44933LAC7	86,082.82	HART 2021-A A3 0.38 09/15/2025	16,187.47		16,187.47
07/15/2024	Coupon	44934KAC8	324,099.24	HART 2021-B A3 0.38 01/15/2026		82.57	82.57
07/15/2024	Principal Paydown	44934KAC8	324,099.24	HART 2021-B A3 0.38 01/15/2026	36,683.13		36,683.13
07/15/2024	Coupon	47787JAC2	299,646.55	JDOT 2022 A3 0.36 09/15/2026		439.35	439.35
07/15/2024	Principal Paydown	47787JAC2	299,646.55	JDOT 2022 A3 0.36 09/15/2026	19,547.02		19,547.02
07/15/2024	Coupon	47788UAC6	73,505.21	JDOT 2021 A3 0.36 09/15/2025		10.48	10.48
07/15/2024	Principal Paydown	47788UAC6	73,505.21	JDOT 2021 A3 0.36 09/15/2025	9,175.65		9,175.65
07/15/2024	Coupon	47789QAC4	204,465.86	JDOT 2021-B A3 0.52 03/16/2026		53.79	53.79
07/15/2024	Principal Paydown	47789QAC4	204,465.86	JDOT 2021-B A3 0.52 03/16/2026	10,586.61		10,586.61
07/15/2024	Coupon	79466LAG9	200,000.00	SALESFORCE INC 0.625 07/15/2024		625.00	625.00
07/15/2024	Final Maturity	79466LAG9	200,000.00	SALESFORCE INC 0.625 07/15/2024	200,000.00		200,000.00
07/16/2024	Coupon	362554AC1	157,437.12	GMCAR 2021-4 A3 0.68 09/16/2026		65.34	65.34
07/16/2024	Principal Paydown	362554AC1	157,437.12	GMCAR 2021-4 A3 0.68 09/16/2026	9,823.96		9,823.96
07/16/2024	Coupon	36265WAD5	320,000.00	GMCAR 2022-3 A3 3.64 04/16/2027		910.89	910.89
07/16/2024	Principal Paydown	36265WAD5	320,000.00	GMCAR 2022-3 A3 3.64 04/16/2027	17,915.61		17,915.61
07/16/2024	Coupon	380146AC4	158,108.35	GMCAR 2022-1 A3 1.23 11/16/2026		120.85	120.85
07/16/2024	Principal Paydown	380146AC4	158,108.35	GMCAR 2022-1 A3 1.23 11/16/2026	9,911.53		9,911.53
07/17/2024	Coupon	61747YET8	1,000,000.00	MORGAN STANLEY 4.679 07/17/2026		23,395.00	23,395.00
07/18/2024	Coupon	43815PAC3	365,000.00	HAROT 2022-2 A3 3.73 07/20/2026		1,009.53	1,009.53
07/18/2024	Principal Paydown	43815PAC3	365,000.00	HAROT 2022-2 A3 3.73 07/20/2026	24,065.45		24,065.45
07/19/2024	Coupon	78016HZT0	1,245,000.00	ROYAL BANK OF CANADA 4.875 01/19/2027		30,346.88	30,346.88
07/22/2024	Coupon	3133EPW68	1,400,000.00	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.125 01/22/2026		28,875.00	28,875.00
07/22/2024	Coupon	36269FAD8	455,000.00	GMALT 2024-1 A3 5.09 03/22/2027		1,929.96	1,929.96
07/22/2024	Coupon	379929AD4	280,000.00	GMALT 2023-3 A3 5.38 11/20/2026		1,255.33	1,255.33

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07/22/2024	Coupon	43815GAC3	195,646.27	HAROT 2021-4 A3 0.88 01/21/2026		95.90	95.90
07/22/2024	Principal Paydown	43815GAC3	195,646.27	HAROT 2021-4 A3 0.88 01/21/2026	13,638.59		13,638.59
07/22/2024	Coupon	78016EYM3	1,000,000.00	ROYAL BANK OF CANADA 1.6 01/21/2025		8,000.00	8,000.00
07/25/2024	Coupon	05593AAC3	155,000.00	BMWLT 2023-1 A3 5.16 11/25/2025		436.04	436.04
07/25/2024	Principal Paydown	05593AAC3	155,000.00	BMWLT 2023-1 A3 5.16 11/25/2025	20,052.76		20,052.76
07/25/2024	Coupon	05602RAD3	298,209.45	BMWOT 2022-A A3 3.21 08/25/2026		592.23	592.23
07/25/2024	Principal Paydown	05602RAD3	298,209.45	BMWOT 2022-A A3 3.21 08/25/2026	18,111.80		18,111.80
07/25/2024	Coupon	3137BM7C4	1,223,000.00	FHMS K-051 A2 3.308 09/25/2025		3,371.40	3,371.40
07/25/2024	Coupon	3137BSP72	2,000,000.00	FHMS K-058 A2 2.653 08/25/2026		4,421.67	4,421.67
07/25/2024	Coupon	3137BTUM1	895,278.72	FHMS K-061 A2 3.347 11/25/2026		2,477.17	2,477.17
07/25/2024	Principal Paydown	3137BTUM1	895,278.72	FHMS K-061 A2 3.347 11/25/2026	1,822.98		1,822.98
07/25/2024	Coupon	3137BVZ82	862,000.00	FHMS K-063 A2 3.43 01/25/2027		2,463.88	2,463.88
07/25/2024	Coupon	3137F1G44	1,000,000.00	FHMS K-065 A2 3.243 04/25/2027		2,702.50	2,702.50
07/25/2024	Coupon	3137F4X72	1,165,000.00	FHMS K-075 A2 3.65 02/25/2028		3,543.54	3,543.54
07/25/2024	Coupon	3137FBU79	1,250,000.00	FHMS K-069 A2 3.187 09/25/2027		3,319.79	3,319.79
07/25/2024	Principal Paydown	3137FBU79	1,250,000.00	FHMS K-069 A2 3.187 09/25/2027	440.48		440.48
07/30/2024	Coupon	3133EPZY4	2,000,000.00	FEDERAL FARM CREDIT BANKS FUNDING CORP 5.0 07/30/2026		50,000.00	50,000.00
07/30/2024	Coupon	91159HHX1	1,000,000.00	US BANCORP 2.4 07/30/2024		12,000.00	12,000.00
07/30/2024	Final Maturity	91159HHX1	1,000,000.00	US BANCORP 2.4 07/30/2024	1,000,000.00		1,000,000.00
07/31/2024	Coupon	91282Z52	2,000,000.00	UNITED STATES TREASURY 1.375 01/31/2025		13,750.00	13,750.00
07/31/2024	Coupon	91282CAB7	2,000,000.00	UNITED STATES TREASURY 0.25 07/31/2025		2,500.00	2,500.00
07/31/2024	Coupon	91282CFB2	2,000,000.00	UNITED STATES TREASURY 2.75 07/31/2027		27,500.00	27,500.00
July 2024 Total					6,157,963.06	400,247.87	6,558,210.93
AUGUST 2024							
08/06/2024	Coupon	857477BR3	335,000.00	STATE STREET CORP 1.746 02/06/2026		2,924.55	2,924.55
08/09/2024	Coupon	69371RR40	245,000.00	PACCAR FINANCIAL CORP 0.5 08/09/2024		612.50	612.50
08/09/2024	Final Maturity	69371RR40	245,000.00	PACCAR FINANCIAL CORP 0.5 08/09/2024	245,000.00		245,000.00
08/12/2024	Coupon	14913R2Z9	1,375,000.00	CATERPILLAR FINANCIAL SERVICES CORP 3.65 08/12/2025		25,093.75	25,093.75
08/12/2024	Coupon	69371RS56	1,450,000.00	PACCAR FINANCIAL CORP 5.05 08/10/2026		36,612.50	36,612.50

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08/14/2024	Coupon	3133ENPG9	1,200,000.00	FEDERAL FARM CREDIT BANKS FUNDING CORP 1.75 02/14/2025		10,500.00	10,500.00
08/14/2024	Coupon	3133EPSW6	2,405,000.00	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.5 08/14/2026		54,112.50	54,112.50
08/15/2024	Coupon	02582JIT8	905,000.00	AMXCA 2022-2 A 3.39 05/15/2025		2,556.62	2,556.62
08/15/2024	Coupon	161571HT4	1,320,000.00	CHAIT 2023-1 A 5.16 09/15/2028		5,676.00	5,676.00
08/15/2024	Coupon	26442UAA2	1,000,000.00	DUKE ENERGY PROGRESS LLC 3.25 08/15/2025		16,250.00	16,250.00
08/15/2024	Coupon	437918AC9	1,250,000.00	HAROT 2024-1 A3 5.21 08/15/2028		5,427.08	5,427.08
08/15/2024	Coupon	44933LAC7	86,082.82	HART 2021-A A3 0.38 09/15/2025		0.40	0.40
08/15/2024	Effective Maturity	44933LAC7	86,082.82	HART 2021-A A3 0.38 09/15/2025	1,257.15		1,257.15
08/15/2024	Coupon	44934KAC8	324,099.24	HART 2021-B A3 0.38 01/15/2026		64.53	64.53
08/15/2024	Principal Paydown	44934KAC8	324,099.24	HART 2021-B A3 0.38 01/15/2026	35,506.41		35,506.41
08/15/2024	Coupon	47787JAC2	299,646.55	JDOT 2022 A3 0.36 09/15/2026		401.56	401.56
08/15/2024	Principal Paydown	47787JAC2	299,646.55	JDOT 2022 A3 0.36 09/15/2026	17,357.13		17,357.13
08/15/2024	Coupon	47788UAC6	73,505.21	JDOT 2021 A3 0.36 09/15/2025		7.73	7.73
08/15/2024	Principal Paydown	47788UAC6	73,505.21	JDOT 2021 A3 0.36 09/15/2025	10,358.57		10,358.57
08/15/2024	Coupon	47789QAC4	204,465.86	JDOT 2021-B A3 0.52 03/16/2026		49.20	49.20
08/15/2024	Principal Paydown	47789QAC4	204,465.86	JDOT 2021-B A3 0.52 03/16/2026	11,159.18		11,159.18
08/15/2024	Coupon	91282CCT6	2,000,000.00	UNITED STATES TREASURY 0.375 08/15/2024		3,750.00	3,750.00
08/15/2024	Final Maturity	91282CCT6	2,000,000.00	UNITED STATES TREASURY 0.375 08/15/2024	2,000,000.00		2,000,000.00
08/16/2024	Coupon	362554AC1	157,437.12	GMCAR 2021-4 A3 0.68 09/16/2026		59.77	59.77
08/16/2024	Principal Paydown	362554AC1	157,437.12	GMCAR 2021-4 A3 0.68 09/16/2026	9,524.57		9,524.57
08/16/2024	Coupon	36265WAD5	320,000.00	GMCAR 2022-3 A3 3.64 04/16/2027		856.55	856.55
08/16/2024	Principal Paydown	36265WAD5	320,000.00	GMCAR 2022-3 A3 3.64 04/16/2027	19,351.52		19,351.52
08/16/2024	Coupon	380146AC4	158,108.35	GMCAR 2022-1 A3 1.23 11/16/2026		110.45	110.45
08/16/2024	Principal Paydown	380146AC4	158,108.35	GMCAR 2022-1 A3 1.23 11/16/2026	9,412.15		9,412.15
08/19/2024	Coupon	06428CAA2	1,000,000.00	BANK OF AMERICA NA 5.526 08/18/2026		27,630.00	27,630.00
08/19/2024	Coupon	43815PAC3	365,000.00	HAROT 2022-2 A3 3.73 07/20/2026		934.73	934.73
08/19/2024	Principal Paydown	43815PAC3	365,000.00	HAROT 2022-2 A3 3.73 07/20/2026	23,267.85		23,267.85
08/20/2024	Coupon	36269FAD8	455,000.00	GMALT 2024-1 A3 5.09 03/22/2027		1,929.96	1,929.96
08/20/2024	Coupon	379929AD4	280,000.00	GMALT 2023-3 A3 5.38 11/20/2026		1,255.33	1,255.33
08/21/2024	Coupon	43815GAC3	195,646.27	HAROT 2021-4 A3 0.88 01/21/2026		85.90	85.90

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08/21/2024	Principal Paydown	43815GAC3	195,646.27	HAROT 2021-4 A3 0.88 01/21/2026	13,195.91		13,195.91
08/23/2024	Coupon	037833BY5	1,000,000.00	APPLE INC 3.25 02/23/2026		16,250.00	16,250.00
08/26/2024	Coupon	05593AAC3	155,000.00	BMWLT 2023-1 A3 5.16 11/25/2025		349.81	349.81
08/26/2024	Principal Paydown	05593AAC3	155,000.00	BMWLT 2023-1 A3 5.16 11/25/2025	17,555.58		17,555.58
08/26/2024	Coupon	05602RAD3	298,209.45	BMWOT 2022-A A3 3.21 08/25/2026		543.78	543.78
08/26/2024	Principal Paydown	05602RAD3	298,209.45	BMWOT 2022-A A3 3.21 08/25/2026	17,632.54		17,632.54
08/26/2024	Coupon	17275RBQ4	1,500,000.00	CISCO SYSTEMS INC 4.8 02/26/2027		36,000.00	36,000.00
08/26/2024	Coupon	3137BM7C4	1,223,000.00	FHMS K-051 A2 3.308 09/25/2025		3,371.40	3,371.40
08/26/2024	Principal Paydown	3137BM7C4	1,223,000.00	FHMS K-051 A2 3.308 09/25/2025	29,400.37		29,400.37
08/26/2024	Coupon	3137BSP72	2,000,000.00	FHMS K-058 A2 2.653 08/25/2026		4,421.67	4,421.67
08/26/2024	Coupon	3137BTUM1	895,278.72	FHMS K-061 A2 3.347 11/25/2026		2,472.09	2,472.09
08/26/2024	Principal Paydown	3137BTUM1	895,278.72	FHMS K-061 A2 3.347 11/25/2026	1,720.91		1,720.91
08/26/2024	Coupon	3137BVZ82	862,000.00	FHMS K-063 A2 3.43 01/25/2027		2,463.88	2,463.88
08/26/2024	Coupon	3137F1G44	1,000,000.00	FHMS K-065 A2 3.243 04/25/2027		2,702.50	2,702.50
08/26/2024	Coupon	3137F4X72	1,165,000.00	FHMS K-075 A2 3.65 02/25/2028		3,543.54	3,543.54
08/26/2024	Coupon	3137FBU79	1,250,000.00	FHMS K-069 A2 3.187 09/25/2027		3,318.62	3,318.62
08/26/2024	Principal Paydown	3137FBU79	1,250,000.00	FHMS K-069 A2 3.187 09/25/2027	1,966.43		1,966.43
August 2024 Total					2,463,666.30	272,338.91	2,736,005.21
SEPTEMBER 2024							
09/03/2024	Coupon	912828ZC7	1,200,000.00	UNITED STATES TREASURY 1.125 02/28/2025		6,750.00	6,750.00
09/03/2024	Coupon	91282CAJ0	1,000,000.00	UNITED STATES TREASURY 0.25 08/31/2025		1,250.00	1,250.00
09/03/2024	Coupon	91282CFH9	2,500,000.00	UNITED STATES TREASURY 3.125 08/31/2027		39,062.50	39,062.50
09/06/2024	Coupon	21684XH82	2,000,000.00	COÖPERATIEVE RABOBANK U.A., NEW YORK BRANCH 5.9 09/06/2024		119,638.89	119,638.89
09/06/2024	Final Maturity	21684XH82	2,000,000.00	COÖPERATIEVE RABOBANK U.A., NEW YORK BRANCH 5.9 09/06/2024	2,000,000.00		2,000,000.00
09/11/2024	Coupon	3130AWTQ3	4,500,000.00	FEDERAL HOME LOAN BANKS 4.625 09/11/2026		104,062.50	104,062.50
09/16/2024	Coupon	02582JIT8	905,000.00	AMXCA 2022-2 A 3.39 05/15/2025		2,556.62	2,556.62
09/16/2024	Coupon	161571HT4	1,320,000.00	CHAIT 2023-1 A 5.16 09/15/2028		5,676.00	5,676.00
09/16/2024	Coupon	362554AC1	157,437.12	GMCAR 2021-4 A3 0.68 09/16/2026		54.37	54.37
09/16/2024	Principal Paydown	362554AC1	157,437.12	GMCAR 2021-4 A3 0.68 09/16/2026	9,317.81		9,317.81
09/16/2024	Coupon	36265WAD5	320,000.00	GMCAR 2022-3 A3 3.64 04/16/2027		797.85	797.85

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
09/16/2024	Principal Paydown	36265WAD5	320,000.00	GMCAR 2022-3 A3 3.64 04/16/2027	18,907.86		18,907.86
09/16/2024	Coupon	380146AC4	158,108.35	GMCAR 2022-1 A3 1.23 11/16/2026		100.56	100.56
09/16/2024	Principal Paydown	380146AC4	158,108.35	GMCAR 2022-1 A3 1.23 11/16/2026	9,194.11		9,194.11
09/16/2024	Coupon	437076CR1	1,000,000.00	HOME DEPOT INC 4.0 09/15/2025		20,000.00	20,000.00
09/16/2024	Coupon	437918AC9	1,250,000.00	HAROT 2024-1 A3 5.21 08/15/2028		5,427.08	5,427.08
09/16/2024	Coupon	44934KAC8	324,099.24	HART 2021-B A3 0.38 01/15/2026		47.07	47.07
09/16/2024	Principal Paydown	44934KAC8	324,099.24	HART 2021-B A3 0.38 01/15/2026	34,647.18		34,647.18
09/16/2024	Coupon	47787JAC2	299,646.55	JDOT 2022 A3 0.36 09/15/2026		368.01	368.01
09/16/2024	Principal Paydown	47787JAC2	299,646.55	JDOT 2022 A3 0.36 09/15/2026	17,078.36		17,078.36
09/16/2024	Coupon	47788UAC6	73,505.21	JDOT 2021 A3 0.36 09/15/2025		4.62	4.62
09/16/2024	Principal Paydown	47788UAC6	73,505.21	JDOT 2021 A3 0.36 09/15/2025	10,660.64		10,660.64
09/16/2024	Coupon	47789QAC4	204,465.86	JDOT 2021-B A3 0.52 03/16/2026		44.37	44.37
09/16/2024	Principal Paydown	47789QAC4	204,465.86	JDOT 2021-B A3 0.52 03/16/2026	10,986.17		10,986.17
09/16/2024	Coupon	91282CCX7	1,800,000.00	UNITED STATES TREASURY 0.375 09/15/2024		3,375.00	3,375.00
09/16/2024	Final Maturity	91282CCX7	1,800,000.00	UNITED STATES TREASURY 0.375 09/15/2024	1,800,000.00		1,800,000.00
09/18/2024	Coupon	43815PAC3	365,000.00	HAROT 2022-2 A3 3.73 07/20/2026		862.41	862.41
09/18/2024	Principal Paydown	43815PAC3	365,000.00	HAROT 2022-2 A3 3.73 07/20/2026	22,689.50		22,689.50
09/20/2024	Coupon	36269FAD8	455,000.00	GMALT 2024-1 A3 5.09 03/22/2027		1,929.96	1,929.96
09/20/2024	Coupon	379929AD4	280,000.00	GMALT 2023-3 A3 5.38 11/20/2026		1,255.33	1,255.33
09/23/2024	Coupon	3133EPWK7	2,000,000.00	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.5 09/22/2028		45,000.00	45,000.00
09/23/2024	Coupon	43815GAC3	195,646.27	HAROT 2021-4 A3 0.88 01/21/2026		76.22	76.22
09/23/2024	Principal Paydown	43815GAC3	195,646.27	HAROT 2021-4 A3 0.88 01/21/2026	12,859.38		12,859.38
09/23/2024	Coupon	4581X0DZ8	1,585,000.00	INTER-AMERICAN DEVELOPMENT BANK 0.5 09/23/2024		3,962.50	3,962.50
09/23/2024	Final Maturity	4581X0DZ8	1,585,000.00	INTER-AMERICAN DEVELOPMENT BANK 0.5 09/23/2024	1,585,000.00		1,585,000.00
09/25/2024	Coupon	05593AAC3	155,000.00	BMWLT 2023-1 A3 5.16 11/25/2025		274.32	274.32
09/25/2024	Principal Paydown	05593AAC3	155,000.00	BMWLT 2023-1 A3 5.16 11/25/2025	16,087.30		16,087.30
09/25/2024	Coupon	05602RAD3	298,209.45	BMWOT 2022-A A3 3.21 08/25/2026		496.61	496.61
09/25/2024	Principal Paydown	05602RAD3	298,209.45	BMWOT 2022-A A3 3.21 08/25/2026	16,290.19		16,290.19
09/25/2024	Coupon	3137BM7C4	1,223,000.00	FHMS K-051 A2 3.308 09/25/2025		3,290.36	3,290.36

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
09/25/2024	Principal Paydown	3137BM7C4	1,223,000.00	FHMS K-051 A2 3.308 09/25/2025	2,420.69		2,420.69
09/25/2024	Coupon	3137BSP72	2,000,000.00	FHMS K-058 A2 2.653 08/25/2026		4,421.67	4,421.67
09/25/2024	Coupon	3137BTUM1	895,278.72	FHMS K-061 A2 3.347 11/25/2026		2,467.29	2,467.29
09/25/2024	Principal Paydown	3137BTUM1	895,278.72	FHMS K-061 A2 3.347 11/25/2026	1,725.72		1,725.72
09/25/2024	Coupon	3137BVZ82	862,000.00	FHMS K-063 A2 3.43 01/25/2027		2,463.88	2,463.88
09/25/2024	Coupon	3137F1G44	1,000,000.00	FHMS K-065 A2 3.243 04/25/2027		2,702.50	2,702.50
09/25/2024	Coupon	3137F4X72	1,165,000.00	FHMS K-075 A2 3.65 02/25/2028		3,543.54	3,543.54
09/25/2024	Coupon	3137FBU79	1,250,000.00	FHMS K-069 A2 3.187 09/25/2027		3,313.40	3,313.40
09/25/2024	Principal Paydown	3137FBU79	1,250,000.00	FHMS K-069 A2 3.187 09/25/2027	1,972.91		1,972.91
09/30/2024	Coupon	9128285C0	3,250,000.00	UNITED STATES TREASURY 3.0 09/30/2025		48,750.00	48,750.00
09/30/2024	Coupon	9128286L9	2,500,000.00	UNITED STATES TREASURY 2.25 03/31/2026		28,125.00	28,125.00
09/30/2024	Coupon	912828ZF0	2,000,000.00	UNITED STATES TREASURY 0.5 03/31/2025		5,000.00	5,000.00
09/30/2024	Coupon	91282CEF4	2,500,000.00	UNITED STATES TREASURY 2.5 03/31/2027		31,250.00	31,250.00
09/30/2024	Coupon	91282CFM8	1,600,000.00	UNITED STATES TREASURY 4.125 09/30/2027		33,000.00	33,000.00
September 2024 Total					5,569,837.82	531,400.44	6,101,238.26
OCTOBER 2024							
10/10/2024	Coupon	57629W6F2	750,000.00	MASSMUTUAL GLOBAL FUNDING II 4.5 04/10/2026		16,875.00	16,875.00
10/15/2024	Coupon	02582JIT8	905,000.00	AMXCA 2022-2 A 3.39 05/15/2025		2,556.62	2,556.62
10/15/2024	Coupon	161571HT4	1,320,000.00	CHAIT 2023-1 A 5.16 09/15/2028		5,676.00	5,676.00
10/15/2024	Coupon	437918AC9	1,250,000.00	HAROT 2024-1 A3 5.21 08/15/2028		5,427.08	5,427.08
10/15/2024	Coupon	44934KAC8	324,099.24	HART 2021-B A3 0.38 01/15/2026		30.04	30.04
10/15/2024	Principal Paydown	44934KAC8	324,099.24	HART 2021-B A3 0.38 01/15/2026	33,386.87		33,386.87
10/15/2024	Coupon	47787JAC2	299,646.55	JDOT 2022 A3 0.36 09/15/2026		334.99	334.99
10/15/2024	Principal Paydown	47787JAC2	299,646.55	JDOT 2022 A3 0.36 09/15/2026	19,044.77		19,044.77
10/15/2024	Coupon	47788UAC6	73,505.21	JDOT 2021 A3 0.36 09/15/2025		1.43	1.43
10/15/2024	Effective Maturity	47788UAC6	73,505.21	JDOT 2021 A3 0.36 09/15/2025	4,752.71		4,752.71
10/15/2024	Coupon	47789QAC4	204,465.86	JDOT 2021-B A3 0.52 03/16/2026		39.61	39.61
10/15/2024	Principal Paydown	47789QAC4	204,465.86	JDOT 2021-B A3 0.52 03/16/2026	11,456.18		11,456.18
10/16/2024	Coupon	362554AC1	157,437.12	GMCAR 2021-4 A3 0.68 09/16/2026		49.09	49.09
10/16/2024	Principal Paydown	362554AC1	157,437.12	GMCAR 2021-4 A3 0.68 09/16/2026	8,990.51		8,990.51
10/16/2024	Coupon	36265WAD5	320,000.00	GMCAR 2022-3 A3 3.64 04/16/2027		740.49	740.49

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
10/16/2024	Principal Paydown	36265WAD5	320,000.00	GMCAR 2022-3 A3 3.64 04/16/2027	18,119.88		18,119.88
10/16/2024	Coupon	380146AC4	158,108.35	GMCAR 2022-1 A3 1.23 11/16/2026		90.91	90.91
10/16/2024	Principal Paydown	380146AC4	158,108.35	GMCAR 2022-1 A3 1.23 11/16/2026	8,824.91		8,824.91
10/18/2024	Coupon	43815PAC3	365,000.00	HAROT 2022-2 A3 3.73 07/20/2026		791.88	791.88
10/18/2024	Principal Paydown	43815PAC3	365,000.00	HAROT 2022-2 A3 3.73 07/20/2026	21,826.51		21,826.51
10/21/2024	Coupon	36269FAD8	455,000.00	GMALT 2024-1 A3 5.09 03/22/2027		1,929.96	1,929.96
10/21/2024	Coupon	379929AD4	280,000.00	GMALT 2023-3 A3 5.38 11/20/2026		1,255.33	1,255.33
10/21/2024	Coupon	43815GAC3	195,646.27	HAROT 2021-4 A3 0.88 01/21/2026		66.79	66.79
10/21/2024	Principal Paydown	43815GAC3	195,646.27	HAROT 2021-4 A3 0.88 01/21/2026	12,395.01		12,395.01
10/25/2024	Coupon	05593AAC3	155,000.00	BMWLT 2023-1 A3 5.16 11/25/2025		205.15	205.15
10/25/2024	Principal Paydown	05593AAC3	155,000.00	BMWLT 2023-1 A3 5.16 11/25/2025	15,153.82		15,153.82
10/25/2024	Coupon	05602RAD3	298,209.45	BMWOT 2022-A A3 3.21 08/25/2026		453.04	453.04
10/25/2024	Principal Paydown	05602RAD3	298,209.45	BMWOT 2022-A A3 3.21 08/25/2026	15,717.51		15,717.51
10/25/2024	Coupon	06406RBC0	900,000.00	BANK OF NEW YORK MELLON CORP 3.35 04/25/2025		15,075.00	15,075.00
10/25/2024	Coupon	3137BM7C4	1,223,000.00	FHMS K-051 A2 3.308 09/25/2025		3,283.68	3,283.68
10/25/2024	Principal Paydown	3137BM7C4	1,223,000.00	FHMS K-051 A2 3.308 09/25/2025	2,582.24		2,582.24
10/25/2024	Coupon	3137BSP72	2,000,000.00	FHMS K-058 A2 2.653 08/25/2026		4,421.67	4,421.67
10/25/2024	Coupon	3137BTUM1	895,278.72	FHMS K-061 A2 3.347 11/25/2026		2,462.48	2,462.48
10/25/2024	Principal Paydown	3137BTUM1	895,278.72	FHMS K-061 A2 3.347 11/25/2026	1,836.98		1,836.98
10/25/2024	Coupon	3137BVZ82	862,000.00	FHMS K-063 A2 3.43 01/25/2027		2,463.88	2,463.88
10/25/2024	Coupon	3137F1G44	1,000,000.00	FHMS K-065 A2 3.243 04/25/2027		2,702.50	2,702.50
10/25/2024	Coupon	3137F4X72	1,165,000.00	FHMS K-075 A2 3.65 02/25/2028		3,543.54	3,543.54
10/25/2024	Coupon	3137FBU79	1,250,000.00	FHMS K-069 A2 3.187 09/25/2027		3,308.16	3,308.16
10/25/2024	Principal Paydown	3137FBU79	1,250,000.00	FHMS K-069 A2 3.187 09/25/2027	2,115.94		2,115.94
10/31/2024	Coupon	9128285J5	2,500,000.00	UNITED STATES TREASURY 3.0 10/31/2025		37,500.00	37,500.00
10/31/2024	Coupon	912828YM6	1,700,000.00	UNITED STATES TREASURY 1.5 10/31/2024		12,750.00	12,750.00
10/31/2024	Final Maturity	912828YM6	1,700,000.00	UNITED STATES TREASURY 1.5 10/31/2024	1,700,000.00		1,700,000.00
10/31/2024	Coupon	912828ZL7	2,000,000.00	UNITED STATES TREASURY 0.375 04/30/2025		3,750.00	3,750.00
October 2024 Total					1,876,203.83	127,784.31	2,003,988.14
NOVEMBER 2024							

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11/01/2024	Coupon	74456QBU9	750,000.00	PUBLIC SERVICE ELECTRIC AND GAS CO 3.7 05/01/2028		13,875.00	13,875.00
11/04/2024	Coupon	00440EAV9	1,000,000.00	CHUBB INA HOLDINGS INC 3.35 05/03/2026		16,750.00	16,750.00
11/12/2024	Coupon	665859AW4	1,000,000.00	NORTHERN TRUST CORP 4.0 05/10/2027		20,000.00	20,000.00
11/12/2024	Coupon	713448FW3	510,000.00	PEPSICO INC 5.125 11/10/2026		13,068.75	13,068.75
11/13/2024	Coupon	14913R2V8	480,000.00	CATERPILLAR FINANCIAL SERVICES CORP 3.4 05/13/2025		8,160.00	8,160.00
11/15/2024	Coupon	009158AY2	1,500,000.00	AIR PRODUCTS AND CHEMICALS INC 1.85 05/15/2027		13,875.00	13,875.00
11/15/2024	Coupon	02582JIT8	905,000.00	AMXCA 2022-2 A 3.39 05/15/2025		2,556.62	2,556.62
11/15/2024	Coupon	161571HT4	1,320,000.00	CHAIT 2023-1 A 5.16 09/15/2028		5,676.00	5,676.00
11/15/2024	Coupon	341081GN1	1,500,000.00	FLORIDA POWER & LIGHT CO 4.4 05/15/2028		33,000.00	33,000.00
11/15/2024	Coupon	437918AC9	1,250,000.00	HAROT 2024-1 A3 5.21 08/15/2028		5,427.08	5,427.08
11/15/2024	Coupon	44934KAC8	324,099.24	HART 2021-B A3 0.38 01/15/2026		13.62	13.62
11/15/2024	Effective Maturity	44934KAC8	324,099.24	HART 2021-B A3 0.38 01/15/2026	27,709.39		27,709.39
11/15/2024	Coupon	47787JAC2	299,646.55	JDOT 2022 A3 0.36 09/15/2026		298.17	298.17
11/15/2024	Principal Paydown	47787JAC2	299,646.55	JDOT 2022 A3 0.36 09/15/2026	20,539.11		20,539.11
11/15/2024	Coupon	47789QAC4	204,465.86	JDOT 2021-B A3 0.52 03/16/2026		34.64	34.64
11/15/2024	Principal Paydown	47789QAC4	204,465.86	JDOT 2021-B A3 0.52 03/16/2026	13,612.25		13,612.25
11/15/2024	Coupon	9128283F5	1,400,000.00	UNITED STATES TREASURY 2.25 11/15/2027		15,750.00	15,750.00
11/15/2024	Coupon	912828M56	2,500,000.00	UNITED STATES TREASURY 2.25 11/15/2025		28,125.00	28,125.00
11/15/2024	Coupon	912828U24	3,000,000.00	UNITED STATES TREASURY 2.0 11/15/2026		30,000.00	30,000.00
11/15/2024	Coupon	91282CDH1	2,000,000.00	UNITED STATES TREASURY 0.75 11/15/2024		7,500.00	7,500.00
11/15/2024	Final Maturity	91282CDH1	2,000,000.00	UNITED STATES TREASURY 0.75 11/15/2024	2,000,000.00		2,000,000.00
11/18/2024	Coupon	3130AXU63	1,750,000.00	FEDERAL HOME LOAN BANKS 4.625 11/17/2026		40,468.75	40,468.75
11/18/2024	Coupon	362554AC1	157,437.12	GMCAR 2021-4 A3 0.68 09/16/2026		44.00	44.00
11/18/2024	Principal Paydown	362554AC1	157,437.12	GMCAR 2021-4 A3 0.68 09/16/2026	8,797.92		8,797.92
11/18/2024	Coupon	36265WAD5	320,000.00	GMCAR 2022-3 A3 3.64 04/16/2027		685.53	685.53
11/18/2024	Principal Paydown	36265WAD5	320,000.00	GMCAR 2022-3 A3 3.64 04/16/2027	17,707.82		17,707.82
11/18/2024	Coupon	380146AC4	158,108.35	GMCAR 2022-1 A3 1.23 11/16/2026		81.64	81.64
11/18/2024	Principal Paydown	380146AC4	158,108.35	GMCAR 2022-1 A3 1.23 11/16/2026	8,621.69		8,621.69
11/18/2024	Coupon	43815PAC3	365,000.00	HAROT 2022-2 A3 3.73 07/20/2026		724.03	724.03

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11/18/2024	Principal Paydown	43815PAC3	365,000.00	HAROT 2022-2 A3 3.73 07/20/2026	21,291.14		21,291.14
11/20/2024	Coupon	36269FAD8	455,000.00	GMALT 2024-1 A3 5.09 03/22/2027		1,929.96	1,929.96
11/20/2024	Coupon	379929AD4	280,000.00	GMALT 2023-3 A3 5.38 11/20/2026		1,255.33	1,255.33
11/21/2024	Coupon	43815GAC3	195,646.27	HAROT 2021-4 A3 0.88 01/21/2026		57.70	57.70
11/21/2024	Principal Paydown	43815GAC3	195,646.27	HAROT 2021-4 A3 0.88 01/21/2026	12,085.41		12,085.41
11/25/2024	Coupon	05593AAC3	155,000.00	BMWLT 2023-1 A3 5.16 11/25/2025		139.99	139.99
11/25/2024	Principal Paydown	05593AAC3	155,000.00	BMWLT 2023-1 A3 5.16 11/25/2025	16,031.00		16,031.00
11/25/2024	Coupon	05602RAD3	298,209.45	BMWOT 2022-A A3 3.21 08/25/2026		410.99	410.99
11/25/2024	Principal Paydown	05602RAD3	298,209.45	BMWOT 2022-A A3 3.21 08/25/2026	15,368.75		15,368.75
11/25/2024	Coupon	3137BM7C4	1,223,000.00	FHMS K-051 A2 3.308 09/25/2025		3,276.56	3,276.56
11/25/2024	Principal Paydown	3137BM7C4	1,223,000.00	FHMS K-051 A2 3.308 09/25/2025	2,438.56		2,438.56
11/25/2024	Coupon	3137BSP72	2,000,000.00	FHMS K-058 A2 2.653 08/25/2026		4,421.67	4,421.67
11/25/2024	Coupon	3137BTUM1	895,278.72	FHMS K-061 A2 3.347 11/25/2026		2,457.35	2,457.35
11/25/2024	Principal Paydown	3137BTUM1	895,278.72	FHMS K-061 A2 3.347 11/25/2026	1,735.72		1,735.72
11/25/2024	Coupon	3137BVZ82	862,000.00	FHMS K-063 A2 3.43 01/25/2027		2,463.88	2,463.88
11/25/2024	Coupon	3137F1G44	1,000,000.00	FHMS K-065 A2 3.243 04/25/2027		2,702.50	2,702.50
11/25/2024	Coupon	3137F4X72	1,165,000.00	FHMS K-075 A2 3.65 02/25/2028		3,543.54	3,543.54
11/25/2024	Coupon	3137FBU79	1,250,000.00	FHMS K-069 A2 3.187 09/25/2027		3,302.54	3,302.54
11/25/2024	Principal Paydown	3137FBU79	1,250,000.00	FHMS K-069 A2 3.187 09/25/2027	1,986.40		1,986.40
November 2024 Total					2,167,925.15	282,075.86	2,450,001.01
DECEMBER 2024							
12/02/2024	Coupon	023135CN4	425,000.00	AMAZON.COM INC 4.6 12/01/2025		9,775.00	9,775.00
12/02/2024	Coupon	438516CB0	1,000,000.00	HONEYWELL INTERNATIONAL INC 1.35 06/01/2025		6,750.00	6,750.00
12/02/2024	Coupon	912828ZT0	1,800,000.00	UNITED STATES TREASURY 0.25 05/31/2025		2,250.00	2,250.00
12/06/2024	Coupon	89115A2A9	1,000,000.00	TORONTO-DOMINION BANK 3.766 06/06/2025		18,830.00	18,830.00
12/09/2024	Coupon	3130AVVX7	1,120,000.00	FEDERAL HOME LOAN BANKS 3.75 06/09/2028		21,000.00	21,000.00
12/09/2024	Coupon	3130AWC24	2,000,000.00	FEDERAL HOME LOAN BANKS 4.0 06/09/2028		40,000.00	40,000.00
12/09/2024	Coupon	48125LRU8	1,575,000.00	JPMORGAN CHASE BANK NA 5.11 12/08/2026		40,241.25	40,241.25
12/12/2024	Coupon	3130AWLZ1	2,000,000.00	FEDERAL HOME LOAN BANKS 4.75 06/12/2026		47,500.00	47,500.00
12/16/2024	Coupon	02582JIT8	905,000.00	AMXCA 2022-2 A 3.39 05/15/2025		2,556.62	2,556.62
12/16/2024	Coupon	161571HT4	1,320,000.00	CHAIT 2023-1 A 5.16 09/15/2028		5,676.00	5,676.00

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
12/16/2024	Coupon	362554AC1	157,437.12	GMCAR 2021-4 A3 0.68 09/16/2026		39.01	39.01
12/16/2024	Principal Paydown	362554AC1	157,437.12	GMCAR 2021-4 A3 0.68 09/16/2026	8,406.77		8,406.77
12/16/2024	Coupon	36265WAD5	320,000.00	GMCAR 2022-3 A3 3.64 04/16/2027		631.82	631.82
12/16/2024	Principal Paydown	36265WAD5	320,000.00	GMCAR 2022-3 A3 3.64 04/16/2027	16,734.67		16,734.67
12/16/2024	Coupon	380146AC4	158,108.35	GMCAR 2022-1 A3 1.23 11/16/2026		72.59	72.59
12/16/2024	Principal Paydown	380146AC4	158,108.35	GMCAR 2022-1 A3 1.23 11/16/2026	8,173.35		8,173.35
12/16/2024	Coupon	437918AC9	1,250,000.00	HAROT 2024-1 A3 5.21 08/15/2028		5,427.08	5,427.08
12/16/2024	Coupon	47787JAC2	299,646.55	JDOT 2022 A3 0.36 09/15/2026		258.46	258.46
12/16/2024	Principal Paydown	47787JAC2	299,646.55	JDOT 2022 A3 0.36 09/15/2026	14,507.36		14,507.36
12/16/2024	Coupon	47789QAC4	204,465.86	JDOT 2021-B A3 0.52 03/16/2026		28.74	28.74
12/16/2024	Principal Paydown	47789QAC4	204,465.86	JDOT 2021-B A3 0.52 03/16/2026	9,720.85		9,720.85
12/16/2024	Coupon	63743HFE7	1,105,000.00	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 3.45 06/15/2025		19,061.25	19,061.25
12/16/2024	Coupon	91282CDN8	900,000.00	UNITED STATES TREASURY 1.0 12/15/2024		4,500.00	4,500.00
12/16/2024	Final Maturity	91282CDN8	900,000.00	UNITED STATES TREASURY 1.0 12/15/2024	900,000.00		900,000.00
12/18/2024	Coupon	43815PAC3	365,000.00	HAROT 2022-2 A3 3.73 07/20/2026		657.85	657.85
12/18/2024	Principal Paydown	43815PAC3	365,000.00	HAROT 2022-2 A3 3.73 07/20/2026	20,304.44		20,304.44
12/20/2024	Coupon	3130AQF40	1,400,000.00	FEDERAL HOME LOAN BANKS 1.0 12/20/2024		7,000.00	7,000.00
12/20/2024	Final Maturity	3130AQF40	1,400,000.00	FEDERAL HOME LOAN BANKS 1.0 12/20/2024	1,400,000.00		1,400,000.00
12/20/2024	Coupon	36269FAD8	455,000.00	GMALT 2024-1 A3 5.09 03/22/2027		1,929.96	1,929.96
12/20/2024	Coupon	379929AD4	280,000.00	GMALT 2023-3 A3 5.38 11/20/2026		1,255.33	1,255.33
12/20/2024	Coupon	58989V2F0	1,000,000.00	MET TOWER GLOBAL FUNDING 5.4 06/20/2026		27,000.00	27,000.00
12/23/2024	Coupon	43815GAC3	195,646.27	HAROT 2021-4 A3 0.88 01/21/2026		48.84	48.84
12/23/2024	Principal Paydown	43815GAC3	195,646.27	HAROT 2021-4 A3 0.88 01/21/2026	11,578.93		11,578.93
12/25/2024	Coupon	05593AAC3	155,000.00	BMWLT 2023-1 A3 5.16 11/25/2025		71.05	71.05
12/25/2024	Principal Paydown	05593AAC3	155,000.00	BMWLT 2023-1 A3 5.16 11/25/2025	16,509.12		16,509.12
12/25/2024	Coupon	05602RAD3	298,209.45	BMWOT 2022-A A3 3.21 08/25/2026		369.88	369.88
12/25/2024	Principal Paydown	05602RAD3	298,209.45	BMWOT 2022-A A3 3.21 08/25/2026	14,664.31		14,664.31
12/25/2024	Coupon	3137BM7C4	1,223,000.00	FHMS K-051 A2 3.308 09/25/2025		3,269.84	3,269.84
12/25/2024	Principal Paydown	3137BM7C4	1,223,000.00	FHMS K-051 A2 3.308 09/25/2025	2,599.56		2,599.56
12/25/2024	Coupon	3137BSP72	2,000,000.00	FHMS K-058 A2 2.653 08/25/2026		4,421.67	4,421.67
12/25/2024	Coupon	3137BTUM1	895,278.72	FHMS K-061 A2 3.347 11/25/2026		2,452.51	2,452.51

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
12/25/2024	Principal Paydown	3137BTUM1	895,278.72	FHMS K-061 A2 3.347 11/25/2026	1,846.47		1,846.47
12/25/2024	Coupon	3137BVZ82	862,000.00	FHMS K-063 A2 3.43 01/25/2027		2,463.88	2,463.88
12/25/2024	Coupon	3137F1G44	1,000,000.00	FHMS K-065 A2 3.243 04/25/2027		2,702.50	2,702.50
12/25/2024	Coupon	3137F4X72	1,165,000.00	FHMS K-075 A2 3.65 02/25/2028		3,543.54	3,543.54
12/25/2024	Coupon	3137FBU79	1,250,000.00	FHMS K-069 A2 3.187 09/25/2027		3,297.26	3,297.26
12/25/2024	Principal Paydown	3137FBU79	1,250,000.00	FHMS K-069 A2 3.187 09/25/2027	2,128.99		2,128.99
12/31/2024	Coupon	9128285T3	2,500,000.00	UNITED STATES TREASURY 2.625 12/31/2025		32,812.50	32,812.50
12/31/2024	Coupon	912828YX2	1,750,000.00	UNITED STATES TREASURY 1.75 12/31/2026		15,312.50	15,312.50
12/31/2024	Coupon	91282CEW7	1,300,000.00	UNITED STATES TREASURY 3.25 06/30/2027		21,125.00	21,125.00
December 2024 Total					2,427,174.83	354,331.95	2,781,506.79
JANUARY 2025							
01/06/2025	Coupon	3133ENKS8	755,000.00	FEDERAL FARM CREDIT BANKS FUNDING CORP 1.125 01/06/2025		4,246.88	4,246.88
01/06/2025	Final Maturity	3133ENKS8	755,000.00	FEDERAL FARM CREDIT BANKS FUNDING CORP 1.125 01/06/2025	755,000.00		755,000.00
01/08/2025	Coupon	24422EXF1	1,000,000.00	JOHN DEERE CAPITAL CORP 4.5 01/08/2027		22,500.00	22,500.00
01/13/2025	Coupon	459058KT9	500,000.00	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 3.5 07/12/2028		8,750.00	8,750.00
01/15/2025	Coupon	02582JIT8	905,000.00	AMXCA 2022-2 A 3.39 05/15/2025		2,556.62	2,556.62
01/15/2025	Coupon	161571HT4	1,320,000.00	CHAIT 2023-1 A 5.16 09/15/2028		5,676.00	5,676.00
01/15/2025	Coupon	3130AYPN0	2,000,000.00	FEDERAL HOME LOAN BANKS 4.125 01/15/2027		41,250.00	41,250.00
01/15/2025	Coupon	437918AC9	1,250,000.00	HAROT 2024-1 A3 5.21 08/15/2028		5,427.08	5,427.08
01/15/2025	Coupon	47787JAC2	299,646.55	JDOT 2022 A3 0.36 09/15/2026		230.41	230.41
01/15/2025	Principal Paydown	47787JAC2	299,646.55	JDOT 2022 A3 0.36 09/15/2026	17,180.17		17,180.17
01/15/2025	Coupon	47789QAC4	204,465.86	JDOT 2021-B A3 0.52 03/16/2026		24.53	24.53
01/15/2025	Principal Paydown	47789QAC4	204,465.86	JDOT 2021-B A3 0.52 03/16/2026	17,573.53		17,573.53
01/16/2025	Coupon	362554AC1	157,437.12	GMCAR 2021-4 A3 0.68 09/16/2026		34.25	34.25
01/16/2025	Principal Paydown	362554AC1	157,437.12	GMCAR 2021-4 A3 0.68 09/16/2026	8,273.62		8,273.62
01/16/2025	Coupon	36265WAD5	320,000.00	GMCAR 2022-3 A3 3.64 04/16/2027		581.05	581.05
01/16/2025	Principal Paydown	36265WAD5	320,000.00	GMCAR 2022-3 A3 3.64 04/16/2027	16,444.15		16,444.15
01/16/2025	Coupon	380146AC4	158,108.35	GMCAR 2022-1 A3 1.23 11/16/2026		64.01	64.01
01/16/2025	Principal Paydown	380146AC4	158,108.35	GMCAR 2022-1 A3 1.23 11/16/2026	8,024.85		8,024.85

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
01/17/2025	Coupon	61747YET8	1,000,000.00	MORGAN STANLEY 4.679 07/17/2026		23,395.00	23,395.00
01/20/2025	Coupon	379929AD4	280,000.00	GMALT 2023-3 A3 5.38 11/20/2026		1,255.33	1,255.33
01/20/2025	Coupon	43815PAC3	365,000.00	HAROT 2022-2 A3 3.73 07/20/2026		594.74	594.74
01/20/2025	Principal Paydown	43815PAC3	365,000.00	HAROT 2022-2 A3 3.73 07/20/2026	19,891.32		19,891.32
01/21/2025	Coupon	36269FAD8	455,000.00	GMALT 2024-1 A3 5.09 03/22/2027		1,929.96	1,929.96
01/21/2025	Coupon	43815GAC3	195,646.27	HAROT 2021-4 A3 0.88 01/21/2026		40.35	40.35
01/21/2025	Principal Paydown	43815GAC3	195,646.27	HAROT 2021-4 A3 0.88 01/21/2026	11,334.18		11,334.18
01/21/2025	Coupon	78016EYM3	1,000,000.00	ROYAL BANK OF CANADA 1.6 01/21/2025		8,000.00	8,000.00
01/21/2025	Final Maturity	78016EYM3	1,000,000.00	ROYAL BANK OF CANADA 1.6 01/21/2025	1,000,000.00		1,000,000.00
01/21/2025	Coupon	78016HZT0	1,245,000.00	ROYAL BANK OF CANADA 4.875 01/19/2027		30,346.88	30,346.88
01/22/2025	Coupon	3133EPW68	1,400,000.00	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.125 01/22/2026		28,875.00	28,875.00
01/27/2025	Coupon	05593AAC3	155,000.00	BMWLT 2023-1 A3 5.16 11/25/2025		0.06	0.06
01/27/2025	Effective Maturity	05593AAC3	155,000.00	BMWLT 2023-1 A3 5.16 11/25/2025	14.92		14.92
01/27/2025	Coupon	05602RAD3	298,209.45	BMWOT 2022-A A3 3.21 08/25/2026		330.65	330.65
01/27/2025	Principal Paydown	05602RAD3	298,209.45	BMWOT 2022-A A3 3.21 08/25/2026	14,388.88		14,388.88
01/27/2025	Coupon	3137BM7C4	1,223,000.00	FHMS K-051 A2 3.308 09/25/2025		3,262.68	3,262.68
01/27/2025	Principal Paydown	3137BM7C4	1,223,000.00	FHMS K-051 A2 3.308 09/25/2025	2,456.56		2,456.56
01/27/2025	Coupon	3137BSP72	2,000,000.00	FHMS K-058 A2 2.653 08/25/2026		4,421.67	4,421.67
01/27/2025	Coupon	3137BTUM1	895,278.72	FHMS K-061 A2 3.347 11/25/2026		2,447.36	2,447.36
01/27/2025	Principal Paydown	3137BTUM1	895,278.72	FHMS K-061 A2 3.347 11/25/2026	1,745.76		1,745.76
01/27/2025	Coupon	3137BVZ82	862,000.00	FHMS K-063 A2 3.43 01/25/2027		2,463.88	2,463.88
01/27/2025	Coupon	3137F1G44	1,000,000.00	FHMS K-065 A2 3.243 04/25/2027		2,702.50	2,702.50
01/27/2025	Coupon	3137F4X72	1,165,000.00	FHMS K-075 A2 3.65 02/25/2028		3,543.54	3,543.54
01/27/2025	Coupon	3137FBU79	1,250,000.00	FHMS K-069 A2 3.187 09/25/2027		3,291.61	3,291.61
01/27/2025	Principal Paydown	3137FBU79	1,250,000.00	FHMS K-069 A2 3.187 09/25/2027	1,999.97		1,999.97
January 2025 Total					1,874,327.90	208,242.04	2,082,569.94
Grand Total			454,593,887.32		41,615,717.73	3,349,878.21	44,965,595.94

IMPORTANT DISCLOSURES



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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.

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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.

BENCHMARK INDEX & DISCLOSURES



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Benchmark	Disclosure
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