



City of Corona Investment Portfolio Report Month Ending February 29, 2024

In accordance with the City Investment Policy, a monthly investment report shall be filed with the City Council which provides a clear picture of the status of the current investments. The report for the month ending February 29, 2024 has been prepared by Chandler Asset Management. We hereby certify that this report accurately reflects all pooled investments and is in compliance with the City's Investment Policy. Combined with anticipated revenues, the portfolio contains sufficient investment liquidity to meet budgeted expenditures for the next six months.

SUBMITTED BY:

DocuSigned by:

Chad Willardson

AC0F98BDE62B7FC...
Chad T. Willardson
City Treasurer

DocuSigned by:

Brett Channing

B677851CB5E54C9...
Brett Channing
Assistant City Manager

DocuSigned by:

Kim Sitton

9496702330D64D5...
Kim Sitton
Finance Director

REVIEWED BY:

DocuSigned by:

Christine Thompson

C477487B2FB3438...
Christine Thompson
Accounting Manager

Investment Summary

	City's Investment	Pension Trust	Total Investment
Beginning balance January 31, 2024	\$ 525,731,363	\$ 33,228,917	\$ 558,960,281
Acquisitions / Additions:			
Agency Notes	14,560,564		14,560,564
US Corporate Notes	8,102,376		8,102,376
LAIF	25,400,000		25,400,000
Money Market Fund	42,096,788	6,068,151	48,164,939
	<u>\$ 90,159,728</u>	<u>6,068,151</u>	<u>\$ 96,227,879</u>
Dispositions / Withdrawals:			
Agency Notes	-		-
US Corporate Notes	1,640,565		1,640,565
LAIF	37,700,000		37,700,000
Money Market Fund	41,899,027		41,899,027
	<u>\$ 81,239,592</u>		<u>\$ 81,239,592</u>
Gain/(Loss) on Dispositions	\$ (19,941,436)		\$ (19,941,436)
Ending balance, February 29, 2024	<u>\$ 514,710,064</u>	<u>\$ 39,297,068</u>	<u>\$ 554,007,132</u>



MONTHLY ACCOUNT STATEMENT

City of Corona Cons Account | Account #10003 | As of February 29, 2024

CHANDLER ASSET MANAGEMENT | chandlerasset.com

Chandler Team:

For questions about your account, please call (800) 317-4747,
or contact clientservice@chandlerasset.com

Custodian:

PORTFOLIO SUMMARY



Portfolio Characteristics

Average Modified Duration	1.81
Average Coupon	2.21%
Average Purchase YTM	3.43%
Average Market YTM	4.79%
Average Quality	AA+
Average Final Maturity	2.07
Average Life	2.01

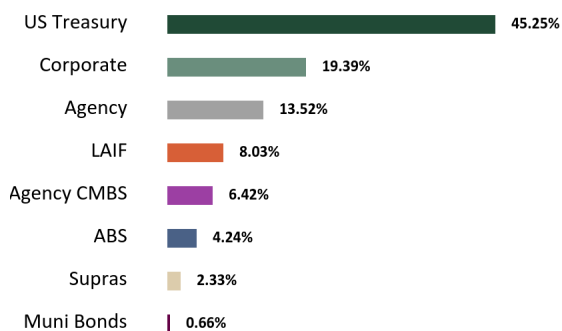
Account Summary

	Beg. Values as of 02/01/2024	End Values as of 02/29/2024
Market Value	519,186,010.43	505,440,407.45
Accrued Interest	1,683,024.05	1,720,324.80
Total Market Value	520,869,034.48	507,160,732.24
Income Earned	1,339,221.60	757,437.16
Cont/WD	16,600,000.00	(12,300,000.00)
Par	530,986,103.97	519,526,323.45
Book Value	525,731,363.44	514,710,063.99
Cost Value	525,731,363.44	514,710,063.99

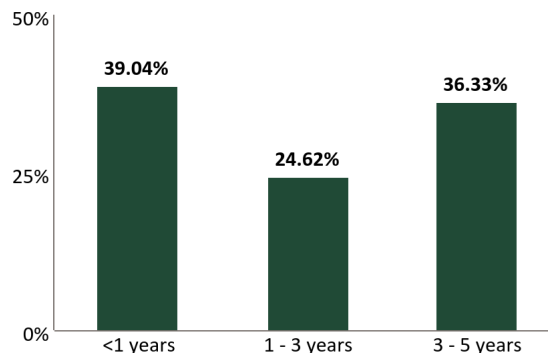
Top Issuers

United States	45.25%
FHLMC	10.01%
LAIF	8.03%
FNMA	5.97%
Federal Home Loan Banks	3.27%
Inter-American Development Bank	1.17%
International Bank for Recon and Dev	1.16%
Bank of America Corporation	1.13%

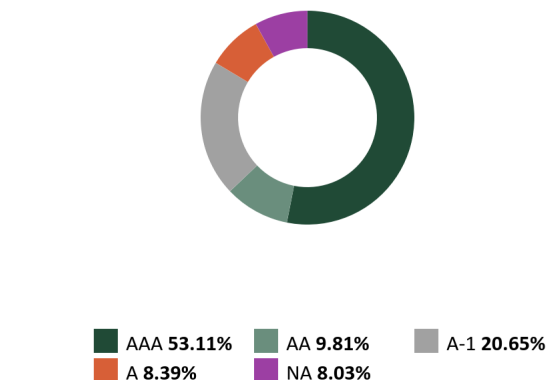
Sector Allocation



Maturity Distribution



Credit Quality



*See Footnote

STATEMENT OF COMPLIANCE



Rules Name	Limit	Actual	Compliance Status	Notes
AGENCY MORTGAGE SECURITIES (CMOS)				
Max % (MV; Agencies & Agency CMOs)	100.0	13.5	Compliant	
Max Maturity (Years)	5.0	0.0	Compliant	
ASSET-BACKED SECURITIES (ABS)				
Max % (MV)	20.0	4.2	Compliant	
Max % Issuer (MV)	5.0	0.7	Compliant	
Max Maturity (Years)	5	4	Compliant	
Min Rating (AA- by 1)	0.0	0.0	Compliant	
BANKERS' ACCEPTANCES				
Max % (MV)	20.0	0.0	Compliant	
Max % Issuer (MV)	25.0	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	
COLLATERALIZED TIME DEPOSITS (NON-NEGOTIABLE CD/TD)				
Max % Issuer (MV)	5.0	0.0	Compliant	
COMMERCIAL PAPER				
Max % (MV)	40.0	0.0	Compliant	
Max % Issuer (MV)	5.0	0.0	Compliant	
Max Maturity (Days)	270	0.0	Compliant	
Min Rating (A-1 by 1 or A- by 1)	0.0	0.0	Compliant	
CORPORATE MEDIUM TERM NOTES				
Max % (MV)	30.0	19.5	Compliant	
Max % Issuer (MV)	5.0	1.1	Compliant	
Max Maturity (Years)	5	4	Compliant	
Min Rating (A- by 1)	0.0	0.0	Compliant	
FEDERAL AGENCIES				
Max % (MV; Agencies & Agency CMOs)	100.0	13.5	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	40.6	Compliant	
MONEY MARKET MUTUAL FUNDS				
Max % (MV)	20.0	0.1	Compliant	

STATEMENT OF COMPLIANCE



Rules Name	Limit	Actual	Compliance Status	Notes
Max % Issuer (MV)	20.0	0.1	Compliant	
Min Rating (AAA by 2)	0.0	0.0	Compliant	
MORTGAGE-BACKED SECURITIES (NON-AGENCY)				
Max % (MV)	20.0	0.0	Compliant	
Max % Issuer (MV)	5.0	0.0	Compliant	
Max Maturity (Years)	5.0	0.0	Compliant	
Min Rating (AA by 1)	0.0	0.0	Compliant	
MUNICIPAL SECURITIES (CA, LOCAL AGENCY)				
Max % (MV)	25.0	0.7	Compliant	
Max % Issuer (MV)	5.0	0.7	Compliant	
Max Maturity (Years)	5	0.0	Compliant	
Min Rating (A- by 1)	0.0	0.0	Compliant	
MUNICIPAL SECURITIES (CA, OTHER STATES)				
Max % (MV)	25.0	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)	10.0	0.0	Compliant	
Min Rating (AAA by 2)	0.0	0.0	Compliant	
NEGOTIABLE CERTIFICATES OF DEPOSIT (NCD)				
Max % (MV)	20.0	0.0	Compliant	
Max % Issuer (MV)	5.0	0.0	Compliant	
Max Maturity (Years)	3	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)	10.0	0.0	Compliant	
Max % Issuer (MV)	5.0	0.0	Compliant	
Max Maturity (Days)	14.0	0.0	Compliant	
SUPRANATIONAL OBLIGATIONS				
Max % (MV)	30.0	2.3	Compliant	
Max % Issuer (MV)	10.0	1.2	Compliant	
Max Maturity (Years)	5	2	Compliant	
Min Rating (AA- by 1)	0.0	0.0	Compliant	

STATEMENT OF COMPLIANCE



Rules Name	Limit	Actual	Compliance Status	Notes
U.S. TREASURIES				
Max % (MV)	100.0	45.2	Compliant	
Max Maturity (Years)	5	5	Compliant	

RECONCILIATION SUMMARY



Maturities / Calls

Month to Date	(20,500,000.00)
Fiscal Year to Date	(20,500,000.00)

Principal Paydowns

Month to Date	(1,640,564.74)
Fiscal Year to Date	(4,385,492.26)

Purchases

Month to Date	90,159,728.23
Fiscal Year to Date	153,737,317.22

Sales

Month to Date	(79,599,027.07)
Fiscal Year to Date	(122,537,678.79)

Interest Received

Month to Date	733,108.27
Fiscal Year to Date	1,976,518.09

Purchased / Sold Interest

Month to Date	(12,971.85)
Fiscal Year to Date	37,628.08

Accrual Activity Summary

	Month to Date	Fiscal Year to Date (01/01/2024)
Beginning Book Value	525,731,363.44	508,497,142.47
Maturities/Calls	(20,500,000.00)	(20,500,000.00)
Principal Paydowns	(1,640,564.74)	(4,385,492.26)
Purchases	90,159,728.23	153,737,317.22
Sales	(79,599,027.07)	(122,537,678.79)
Change in Cash, Payables, Receivables	28,022.97	(407,020.19)
Amortization/Accretion	0.00	0.00
Realized Gain (Loss)	530,541.16	305,795.54
Ending Book Value	514,710,063.99	514,710,063.99

Fair Market Activity Summary

	Month to Date	Fiscal Year to Date (01/01/2024)
Beginning Market Value	519,186,010.43	500,526,321.19
Maturities/Calls	(20,500,000.00)	(20,500,000.00)
Principal Paydowns	(1,640,564.74)	(4,385,492.26)
Purchases	90,159,728.23	153,737,317.22
Sales	(79,599,027.07)	(122,537,678.79)
Change in Cash, Payables, Receivables	28,022.97	(407,020.19)
Amortization/Accretion	0.00	0.00
Change in Net Unrealized Gain (Loss)	(2,724,303.53)	(1,298,835.27)
Realized Gain (Loss)	530,541.16	305,795.54
Ending Market Value	505,440,407.45	505,440,407.45

HOLDINGS REPORT



Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
ABS									
44891WAC3	HALST 2022-A A3 1.16 01/15/2025	250,465.73	01/11/2022 1.16%	250,460.19 250,460.19	99.82 3.70%	250,010.13 129.13	0.05% (450.06)	Aaa/AAA NA	0.88 0.08
89238LAC4	TLOT 2022-A A3 1.96 02/20/2025	941,184.23	02/23/2022 1.96%	941,036.09 941,036.09	99.54 5.74%	936,827.77 563.66	0.19% (4,208.32)	NA/AAA AAA	0.98 0.14
36265MAC9	GMALT 2022-1 A3 1.9 03/20/2025	560,715.74	02/15/2022 1.90%	560,710.92 560,710.92	99.67 5.41%	558,884.11 325.53	0.11% (1,826.81)	Aaa/NA AAA	1.05 0.12
05601XAC3	BMWLT 2022-1 A3 1.03 03/25/2025	63,987.21	01/11/2022 1.10%	63,977.64 63,977.64	99.70 5.55%	63,794.83 11.73	0.01% (182.81)	NA/AAA AAA	1.07 0.07
43813GAC5	HAROT 2021-1 A3 0.27 04/21/2025	75,489.18	02/17/2021 0.27%	75,487.80 75,487.80	99.25 5.17%	74,920.86 5.66	0.01% (566.94)	Aaa/NA AAA	1.14 0.21
44891RAC4	HART 2020-C A3 0.38 05/15/2025	51,339.04	10/20/2020 0.39%	51,327.22 51,327.22	99.80 4.93%	51,235.96 8.67	0.01% (91.26)	NA/AAA AAA	1.21 0.06
89240BAC2	TAOT 2021-A A3 0.26 05/15/2025	289,952.21	02/02/2021 0.26%	289,898.40 289,898.40	99.32 5.43%	287,988.37 33.51	0.06% (1,910.03)	Aaa/NA AAA	1.21 0.19
02582JIT8	AMXCA 2022-2 A 3.39 05/15/2025	2,765,000.00	05/17/2022 3.39%	2,764,388.38 2,764,388.38	97.85 5.28%	2,705,612.78 4,165.93	0.54% (58,775.60)	NA/AAA AAA	1.21 1.60
44933LAC7	HART 2021-A A3 0.38 09/15/2025	268,258.08	04/20/2021 0.38%	268,229.86 268,229.86	99.01 5.21%	265,612.17 45.31	0.05% (2,617.69)	NA/AAA AAA	1.54 0.30
43815GAC3	HAROT 2021-4 A3 0.88 01/21/2026	607,689.17	11/16/2021 0.89%	607,561.07 607,561.07	97.34 5.59%	591,539.90 148.55	0.12% (16,021.18)	Aaa/NA AAA	1.90 0.71
47789QAC4	JDOT 2021-B A3 0.52 03/16/2026	635,568.59	07/13/2021 0.52%	635,511.89 635,511.89	97.50 5.43%	619,667.74 146.89	0.12% (15,844.15)	Aaa/NA AAA	2.04 0.56
89238JAC9	TAOT 2021-D A3 0.71 04/15/2026	580,108.17	11/09/2021 0.71%	580,095.82 580,095.82	97.43 5.42%	565,190.17 183.06	0.11% (14,905.65)	NA/AAA AAA	2.13 0.74
44935FAD6	HART 2021-C A3 0.74 05/15/2026	425,961.09	11/09/2021 0.75%	425,866.01 425,866.01	97.64 5.43%	415,926.85 140.09	0.08% (9,939.16)	NA/AAA AAA	2.21 0.71
43815BAC4	HAROT 2022-1 A3 1.88 05/15/2026	1,408,486.40	02/15/2022 1.88%	1,408,274.56 1,408,274.56	97.57 5.58%	1,374,270.88 1,176.87	0.27% (34,003.68)	Aaa/AAA NA	2.21 0.86
05602RAD3	BMWOT 2022-A A3 3.21 08/25/2026	907,408.75	05/10/2022 3.21%	907,361.57 907,361.57	98.45 5.43%	893,381.39 485.46	0.18% (13,980.17)	Aaa/AAA NA	2.49 0.98
47787JAC2	JDOT 2022 A3 0.36 09/15/2026	738,153.69	03/10/2022 2.33%	737,990.41 737,990.41	97.82 5.47%	722,077.00 761.12	0.14% (15,913.41)	Aaa/NA AAA	2.54 0.81
362554AC1	GMCAR 2021-4 A3 0.68 09/16/2026	491,203.80	10/13/2021 0.68%	491,191.27 491,191.27	96.95 5.33%	476,203.37 139.17	0.09% (14,987.90)	Aaa/AAA NA	2.55 0.90

HOLDINGS REPORT



Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
448977AD0	HART 2022-A A3 2.22 10/15/2026	1,155,778.85	03/09/2022 2.22%	1,155,734.36 1,155,734.36	97.76 5.53%	1,129,889.41 1,140.37	0.22% (25,844.95)	NA/AAA AAA	2.63 0.95
380146AC4	GMCAR 2022-1 A3 1.23 11/16/2026	485,355.86	01/11/2022 1.26%	485,313.69 485,313.69	97.19 5.50%	471,713.04 254.81	0.09% (13,600.64)	NA/AAA AAA	2.71 0.95
47800CAC0	JDOT 2023 A3 5.01 11/15/2027	1,880,000.00	02/22/2023 5.01%	1,879,657.46 1,879,657.46	99.70 5.26%	1,874,308.86 4,186.13	0.37% (5,348.60)	Aaa/NA AAA	3.71 1.86
437918AC9	HAROT 2024-1 A3 5.21 08/15/2028	3,435,000.00	02/13/2024 5.21%	3,434,850.58 3,434,850.58	99.95 5.29%	3,433,291.43 4,971.21	0.68% (1,559.15)	Aaa/AAA NA	4.46 2.80
161571HT4	CHAIT 2023-1 A 5.16 09/15/2028	3,645,000.00	09/07/2023 5.17%	3,643,989.61 3,643,989.61	100.59 4.97%	3,666,477.43 8,359.20	0.73% 22,487.82	NR/AAA AAA	4.54 2.32
Total ABS		21,662,105.79	3.31%	21,658,914.80	98.94 5.30%	21,428,824.44 27,382.06	4.24% (230,090.36)	Aaa/AAA AAA	2.89 1.51

AGENCY									
3130A1XJ2	FEDERAL HOME LOAN BANKS 2.875 06/14/2024	5,500,000.00	-- 1.95%	5,740,000.40 5,740,000.40	99.28 5.36%	5,460,235.11 33,821.18	1.08% (279,765.29)	Aaa/AA+ AA+	0.29 0.28
3130A2UW4	FEDERAL HOME LOAN BANKS 2.875 09/13/2024	4,000,000.00	09/13/2019 1.79%	4,206,760.00 4,206,760.00	98.74 5.27%	3,949,619.64 53,666.67	0.78% (257,140.36)	Aaa/AA+ AA+	0.54 0.51
3135G0W66	FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.625 10/15/2024	3,500,000.00	-- 1.22%	3,564,275.00 3,564,275.00	97.80 5.24%	3,422,848.10 21,486.11	0.68% (141,426.90)	Aaa/AA+ AA+	0.63 0.60
3130AQF40	FEDERAL HOME LOAN BANKS 1.0 12/20/2024	4,300,000.00	12/21/2021 1.02%	4,297,205.00 4,297,205.00	96.78 5.12%	4,161,437.02 8,480.56	0.82% (135,767.98)	Aaa/AA+ AA+	0.81 0.78
3135G0X24	FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.625 01/07/2025	4,220,000.00	-- 1.31%	4,282,878.20 4,282,878.20	97.10 5.13%	4,097,790.53 10,286.25	0.81% (185,087.67)	Aaa/AA+ AA+	0.86 0.82
3137EAEP0	FEDERAL HOME LOAN MORTGAGE CORP 1.5 02/12/2025	6,575,000.00	02/13/2020 1.52%	6,569,937.25 6,569,937.25	96.68 5.11%	6,356,907.25 5,205.21	1.26% (213,030.00)	Aaa/AA+ AA+	0.96 0.92
3135G03U5	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.625 04/22/2025	5,270,000.00	04/22/2020 0.67%	5,259,143.80 5,259,143.80	95.24 4.94%	5,019,301.94 11,802.60	0.99% (239,841.86)	Aaa/AA+ AA+	1.15 1.11
3135G04Z3	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.5 06/17/2025	6,200,000.00	-- 0.51%	6,196,731.90 6,196,731.90	94.63 4.81%	5,867,315.07 6,372.22	1.16% (329,416.83)	Aaa/AA+ AA+	1.30 1.26
3137EAEU9	FEDERAL HOME LOAN MORTGAGE CORP 0.375 07/21/2025	6,300,000.00	-- 0.45%	6,277,899.60 6,277,899.60	94.15 4.76%	5,931,609.83 2,625.00	1.17% (346,289.77)	Aaa/AA+ AA+	1.39 1.35
3135G05X7	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.375 08/25/2025	6,285,000.00	-- 0.46%	6,260,439.20 6,260,439.20	93.69 4.81%	5,888,724.78 392.81	1.17% (371,714.42)	Aaa/AA+ AA+	1.49 1.44
3137EAEX3	FEDERAL HOME LOAN MORTGAGE CORP 0.375 09/23/2025	6,295,000.00	-- 0.44%	6,276,346.05 6,276,346.05	93.41 4.79%	5,879,855.77 10,360.52	1.16% (396,490.28)	Aaa/AA+ AA+	1.57 1.52

HOLDINGS REPORT



Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
3135G06G3	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.5 11/07/2025	6,300,000.00	-- 0.57%	6,279,895.00 6,279,895.00	93.23 4.72%	5,873,485.46 9,975.00	1.16% (406,409.54)	Aaa/AA+ AA+	1.69 1.64
880591EZ1	TENNESSEE VALLEY AUTHORITY 3.875 03/15/2028	3,500,000.00	05/04/2023 3.56%	3,548,755.00 3,548,755.00	98.45 4.30%	3,445,857.03 62,538.19	0.68% (102,897.97)	Aaa/AA+ AA+	4.04 3.63
3130AWN63	FEDERAL HOME LOAN BANKS 4.0 06/30/2028	3,000,000.00	08/21/2023 4.53%	2,931,360.00 2,931,360.00	99.03 4.25%	2,970,774.60 20,333.33	0.59% 39,414.60	Aaa/AA+ AA+	4.33 3.91
Total Agency		71,245,000.00	1.24%	71,691,626.40	95.95 4.91%	68,325,762.12 257,345.66	13.52% (3,365,864.28)	Aaa/AA+ AA+	1.39 1.32

AGENCY CMBS

3137BSP72	FHMS K-058 A2 2.653 08/25/2026	1,500,000.00	11/12/2021 1.37%	1,586,425.78 1,586,425.78	95.04 4.78%	1,425,641.70 3,316.25	0.28% (160,784.08)	Aaa/AA+ AAA	2.49 2.31
3137BSRE5	FHMS K-059 A2 3.12 09/25/2026	3,000,000.00	02/18/2022 2.09%	3,128,437.50 3,128,437.50	96.04 4.78%	2,881,146.60 7,800.00	0.57% (247,290.90)	Aaa/AAA AAA	2.57 2.33
3137FBBX3	FHMS K-068 A2 3.244 08/25/2027	2,650,000.00	11/02/2022 4.67%	2,482,408.20 2,482,408.20	95.44 4.67%	2,529,234.20 7,163.83	0.50% 46,826.00	Aaa/AA+ AA+	3.49 3.16
3137FEBQ2	FHMS K-072 A2 3.444 12/25/2027	4,690,000.00	07/20/2023 4.56%	4,471,072.27 4,471,072.27	95.57 4.72%	4,482,305.70 13,460.30	0.89% 11,233.42	Aaa/AA+ AAA	3.82 3.43
3137F4D41	FHMS K-074 A2 3.6 01/25/2028	3,000,000.00	03/16/2023 4.22%	2,911,054.69 2,911,054.69	95.98 4.73%	2,879,406.00 9,000.00	0.57% (31,648.69)	Aaa/AA+ AAA	3.91 3.49
3137FETN0	FHMS K-073 A2 3.35 01/25/2028	6,000,000.00	-- 4.42%	5,707,999.69 5,707,999.69	95.17 4.72%	5,710,222.80 16,750.00	1.13% 2,223.11	Aaa/AA+ AAA	3.91 3.49
3137FG6X8	FHMS K-077 A2 3.85 05/25/2028	5,320,000.00	-- 4.17%	5,229,125.01 5,229,125.01	96.61 4.73%	5,139,647.74 17,068.33	1.02% (89,477.27)	Aaa/AA+ AAA	4.24 3.75
3137FGR31	FHMS K-078 A2 3.854 06/25/2028	1,997,000.00	06/22/2023 4.30%	1,951,677.46 1,951,677.46	96.61 4.73%	1,929,355.42 6,413.70	0.38% (22,322.04)	Aaa/AA+ AAA	4.32 3.78
3137FJEH8	FHMS K-081 A2 3.9 08/25/2028	3,148,000.00	09/05/2023 4.79%	3,015,685.63 3,015,685.63	96.63 4.73%	3,041,800.96 10,231.00	0.60% 26,115.33	Aaa/AA+ AAA	4.49 4.00
3137FJKE8	FHMS K-082 A2 3.92 09/25/2028	2,500,000.00	11/28/2023 4.68%	2,411,328.13 2,411,328.13	96.69 4.72%	2,417,352.25 8,166.67	0.48% 6,024.12	Aaa/AA+ AAA	4.57 4.03
Total Agency CMBS		33,805,000.00	4.11%	32,895,214.36	95.95 4.73%	32,436,113.37 99,370.08	6.42% (459,100.99)	Aaa/AA+ AAA	3.86 3.45

CASH

CCYUSD	Receivable	197.44	-- 0.00%	197.44 197.44	1.00 0.00%	197.44 0.00	0.00% 0.00	Aaa/AAA AAA	0.00 0.00
--------	------------	--------	-------------	------------------	---------------	----------------	---------------	----------------	--------------

HOLDINGS REPORT



Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
CCYUSD	Receivable	36,551.88	-- 0.00%	36,551.88 36,551.88	1.00 0.00%	36,551.88 0.00	0.01% 0.00	Aaa/AAA AAA	0.00 0.00
CCYUSD	Receivable	130,711.01	-- 0.00%	130,711.01 130,711.01	1.00 0.00%	130,711.01 0.00	0.03% 0.00	Aaa/AAA AAA	0.00 0.00
Total Cash		167,460.33	0.00%	167,460.33	1.00 0.00%	167,460.33	0.03% 0.00	Aaa/AAA AAA	0.00 0.00

CORPORATE

14913Q3B3	CATERPILLAR FINANCIAL SERVICES CORP 2.15 11/08/2024	2,593,000.00	-- 1.88%	2,624,484.21 2,624,484.21	97.83 5.38%	2,536,787.88 17,499.15	0.50% (87,696.33)	A2/A A+	0.69 0.66
74153WCQ0	PRICOA GLOBAL FUNDING I 1.15 12/06/2024	1,975,000.00	12/01/2021 1.19%	1,972,965.75 1,972,965.75	96.87 5.36%	1,913,138.58 5,362.67	0.38% (59,827.17)	Aa3/AA- AA-	0.77 0.74
89236TJT3	TOYOTA MOTOR CREDIT CORP 1.45 01/13/2025	2,700,000.00	01/10/2022 1.50%	2,696,382.00 2,696,382.00	96.81 5.24%	2,613,760.73 5,220.00	0.52% (82,621.27)	A1/A+ A+	0.87 0.84
64952WEK5	NEW YORK LIFE GLOBAL FUNDING 1.45 01/14/2025	3,745,000.00	01/11/2022 1.49%	3,740,955.40 3,740,955.40	96.72 5.33%	3,622,230.40 7,089.49	0.72% (118,725.00)	Aaa/AA+ AAA	0.88 0.84
78016EZ59	ROYAL BANK OF CANADA 3.375 04/14/2025	1,270,000.00	04/07/2022 3.39%	1,269,530.10 1,269,530.10	97.95 5.27%	1,244,007.76 16,311.56	0.25% (25,522.34)	A1/A AA-	1.12 1.07
06367WB85	BANK OF MONTREAL 1.85 05/01/2025	2,761,000.00	07/23/2021 0.85%	2,862,660.02 2,862,660.02	96.10 5.32%	2,653,297.95 17,026.17	0.52% (209,362.07)	A2/A- AA-	1.17 1.12
63743HFE7	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 3.45 06/15/2025	940,000.00	04/27/2022 3.46%	939,746.20 939,746.20	97.72 5.29%	918,576.10 6,846.33	0.18% (21,170.10)	A2/A- A	1.29 1.23
46647PCK0	JPMORGAN CHASE & CO 0.969 06/23/2025	1,565,000.00	-- 0.95%	1,565,968.20 1,565,968.20	98.46 5.92%	1,540,867.51 2,864.47	0.30% (25,100.69)	A1/A- AA-	1.31 0.31
40139LBC6	GUARDIAN LIFE GLOBAL FUNDING 0.875 12/10/2025	3,000,000.00	-- 1.12%	2,969,700.00 2,969,700.00	92.46 5.37%	2,773,831.89 5,906.25	0.55% (195,868.11)	Aa1/AA+ NA	1.78 1.71
66815L2A6	NORTHWESTERN MUTUAL GLOBAL FUNDING 0.8 01/14/2026	1,870,000.00	12/06/2021 1.47%	1,820,388.90 1,820,388.90	92.41 5.10%	1,728,054.62 1,953.11	0.34% (92,334.28)	Aaa/AA+ AAA	1.88 1.81
46647PBK1	JPMORGAN CHASE & CO 2.083 04/22/2026	1,000,000.00	05/20/2021 1.11%	1,037,330.00 1,037,330.00	96.21 5.53%	962,116.42 7,464.08	0.19% (75,213.58)	A1/A- AA-	2.15 1.10
6174468Q5	MORGAN STANLEY 2.188 04/28/2026	1,600,000.00	05/18/2022 3.86%	1,511,376.00 1,511,376.00	96.24 5.57%	1,539,770.98 11,961.07	0.30% 28,394.98	A1/A- A+	2.16 1.11
023135BX3	AMAZON.COM INC 1.0 05/12/2026	4,865,000.00	05/10/2021 1.09%	4,843,983.20 4,843,983.20	92.05 4.85%	4,478,099.15 14,730.14	0.89% (365,884.05)	A1/AA AA-	2.20 2.12

HOLDINGS REPORT



Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
91324PEC2	UNITEDHEALTH GROUP INC 1.15 05/15/2026	805,000.00	-- 1.08%	807,605.05 807,605.05	92.10 4.97%	741,366.74 2,725.82	0.15% (66,238.31)	A2/A+ A	2.21 2.12
89236TJK2	TOYOTA MOTOR CREDIT CORP 1.125 06/18/2026	3,325,000.00	06/15/2021 1.13%	3,323,537.00 3,323,537.00	91.77 4.95%	3,051,375.81 7,585.16	0.60% (272,161.19)	A1/A+ A+	2.30 2.21
06051GJD2	BANK OF AMERICA CORP 1.319 06/19/2026	3,000,000.00	-- 1.25%	3,007,920.00 3,007,920.00	94.65 5.62%	2,839,533.24 7,914.00	0.56% (168,386.76)	A1/A- AA-	2.30 1.25
57629WDE7	MASSMUTUAL GLOBAL FUNDING II 1.2 07/16/2026	2,272,000.00	08/10/2021 1.21%	2,271,369.92 2,271,369.92	91.08 5.23%	2,069,381.72 3,408.00	0.41% (201,988.20)	Aa3/AA+ AA+	2.38 2.28
58989V2D5	MET TOWER GLOBAL FUNDING 1.25 09/14/2026	1,715,000.00	09/07/2021 1.27%	1,713,422.20 1,713,422.20	90.66 5.22%	1,554,852.00 9,944.62	0.31% (158,570.20)	Aa3/AA- AA-	2.54 2.42
931142ERO	WALMART INC 1.05 09/17/2026	785,000.00	09/08/2021 1.09%	783,516.35 783,516.35	91.36 4.69%	717,144.17 3,754.92	0.14% (66,372.18)	Aa2/AA AA	2.55 2.45
59217GER6	METROPOLITAN LIFE GLOBAL FUNDING I 1.875 01/11/2027	2,485,000.00	01/03/2022 1.90%	2,482,167.10 2,482,167.10	91.24 5.20%	2,267,423.24 6,471.35	0.45% (214,743.86)	Aa3/AA- AA-	2.87 2.72
808513BY0	CHARLES SCHWAB CORP 2.45 03/03/2027	1,300,000.00	03/09/2022 2.73%	1,282,866.00 1,282,866.00	92.69 5.10%	1,205,012.03 15,748.06	0.24% (77,853.97)	A2/A- A	3.01 2.80
89114Tzt2	TORONTO-DOMINION BANK 2.8 03/10/2027	1,900,000.00	03/09/2022 2.97%	1,884,933.00 1,884,933.00	93.79 5.03%	1,782,090.03 25,270.00	0.35% (102,842.97)	A1/A NA	3.03 2.81
06051GHT9	BANK OF AMERICA CORP 3.559 04/23/2027	3,000,000.00	-- 4.38%	2,906,255.64 2,906,255.64	96.18 5.46%	2,885,461.92 37,962.67	0.57% (20,793.72)	A1/A- AA-	3.15 2.00
665859AW4	NORTHERN TRUST CORP 4.0 05/10/2027	1,345,000.00	05/05/2022 4.04%	1,342,821.10 1,342,821.10	97.16 4.97%	1,306,783.08 16,588.33	0.26% (36,038.02)	A2/A+ A+	3.19 2.92
91324PEG3	UNITEDHEALTH GROUP INC 3.7 05/15/2027	1,365,000.00	05/17/2022 3.69%	1,365,638.40 1,365,638.40	96.84 4.77%	1,321,817.12 14,870.92	0.26% (43,821.28)	A2/A+ A	3.21 2.95
22160KAM7	COSTCO WHOLESALE CORP 3.0 05/18/2027	2,500,000.00	07/15/2022 3.53%	2,441,975.00 2,441,975.00	95.41 4.55%	2,385,141.95 21,458.33	0.47% (56,833.05)	Aa3/A+ WR	3.22 2.99
89115A2C5	TORONTO-DOMINION BANK 4.108 06/08/2027	1,400,000.00	08/26/2022 4.18%	1,395,310.00 1,395,310.00	97.17 5.05%	1,360,365.68 13,259.71	0.27% (34,944.32)	A1/A NA	3.27 2.99
756109AU8	REALTY INCOME CORP 3.65 01/15/2028	4,500,000.00	-- 5.00%	4,242,810.00 4,242,810.00	94.83 5.14%	4,267,283.31 20,987.50	0.84% 24,473.31	A3/A- WR	3.88 3.53
24422EWR6	JOHN DEERE CAPITAL CORP 4.75 01/20/2028	2,450,000.00	01/23/2023 4.40%	2,487,705.50 2,487,705.50	99.89 4.78%	2,447,346.92 13,253.82	0.48% (40,358.58)	A1/A A+	3.89 3.49
91324PEP3	UNITEDHEALTH GROUP INC 5.25 02/15/2028	1,500,000.00	02/16/2023 4.75%	1,532,220.00 1,532,220.00	101.68 4.77%	1,525,139.90 3,500.00	0.30% (7,080.10)	A2/A+ A	3.96 3.47
57636QAW4	MASTERCARD INC 4.875 03/09/2028	2,090,000.00	03/06/2023 4.90%	2,087,972.70 2,087,972.70	101.12 4.56%	2,113,356.38 48,679.58	0.42% 25,383.68	Aa3/A+ NA	4.02 3.47

HOLDINGS REPORT



Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
037833ET3	APPLE INC 4.0 05/10/2028	1,650,000.00	05/08/2023 4.01%	1,649,083.50 1,649,083.50	97.84 4.57%	1,614,310.98 20,350.00	0.32% (34,772.52)	Aaa/AA+ NA	4.19 3.77
58933YBH7	MERCK & CO INC 4.05 05/17/2028	1,975,000.00	05/08/2023 4.05%	1,975,392.25 1,975,392.25	98.02 4.57%	1,935,845.21 23,107.50	0.38% (39,547.04)	A1/A+ NA	4.21 3.78
74340XCG4	PROLOGIS LP 4.875 06/15/2028	4,000,000.00	-- 5.11%	3,959,713.70 3,959,713.70	99.88 4.91%	3,995,094.20 41,166.67	0.79% 35,380.50	A3/A NA	4.29 3.79
78016HZS2	ROYAL BANK OF CANADA 5.2 08/01/2028	3,500,000.00	09/12/2023 5.50%	3,454,675.00 3,454,675.00	100.64 5.04%	3,522,373.05 15,166.67	0.70% 67,698.05	A1/A AA-	4.42 3.89
69371RS64	PACCAR FINANCIAL CORP 4.95 08/10/2028	1,670,000.00	08/03/2023 4.99%	1,667,361.40 1,667,361.40	100.73 4.77%	1,682,165.43 4,822.12	0.33% 14,804.03	A1/A+ NA	4.45 3.94
74456QBX3	PUBLIC SERVICE ELECTRIC AND GAS CO 3.65 09/01/2028	3,000,000.00	09/12/2023 5.15%	2,805,270.00 2,805,270.00	95.27 4.83%	2,858,150.82 54,750.00	0.57% 52,880.82	A1/A WR	4.51 4.08
26442CAX2	DUKE ENERGY CAROLINAS LLC 3.95 11/15/2028	3,280,000.00	12/06/2023 4.81%	3,156,836.00 3,156,836.00	96.33 4.83%	3,159,715.28 38,148.22	0.63% 2,879.28	Aa3/A NA	4.71 4.18
66815L2Q1	NORTHWESTERN MUTUAL GLOBAL FUNDING 4.71 01/10/2029	2,400,000.00	-- 4.67%	2,404,556.16 2,404,556.16	98.51 5.06%	2,364,338.78 16,014.00	0.47% (40,217.38)	Aaa/AA+ AAA	4.87 4.26
57629W5B2	MASSMUTUAL GLOBAL FUNDING II 4.85 01/17/2029	2,140,000.00	01/09/2024 4.85%	2,139,721.80 2,139,721.80	98.96 5.09%	2,117,696.62 12,685.44	0.42% (22,025.18)	Aa3/AA+ AA+	4.88 4.27
46647PAM8	JPMORGAN CHASE & CO 3.509 01/23/2029	3,300,000.00	01/18/2024 5.07%	3,116,157.00 3,116,157.00	94.19 5.17%	3,108,220.00 12,223.02	0.61% (7,937.00)	A1/A- AA-	4.90 3.56
61747YFA8	MORGAN STANLEY 5.123 02/01/2029	2,650,000.00	02/13/2024 5.31%	2,632,165.50 2,632,165.50	99.34 5.31%	2,632,636.33 11,313.29	0.52% 470.83	A1/A- A+	4.93 3.49
532457CK2	ELI LILLY AND CO 4.5 02/09/2029	2,710,000.00	02/07/2024 4.51%	2,708,211.40 2,708,211.40	99.43 4.63%	2,694,488.39 7,452.50	0.53% (13,723.01)	A1/A+ NA	4.95 4.37
17275RBR2	CISCO SYSTEMS INC 4.85 02/26/2029	1,960,000.00	02/21/2024 4.86%	1,959,314.00 1,959,314.00	100.15 4.81%	1,963,026.61 1,320.28	0.39% 3,712.61	A1/AA- NA	4.99 4.38
Total Corporate		101,856,000.00	3.29%	100,843,972.65	96.32 5.07%	98,013,476.90 652,136.99	19.39% (2,830,495.75)	A1/A+ AA-	3.14 2.71
LAIF									
90LAIF\$00	State Pool	40,593,518.58	-- 3.96%	40,593,518.58 40,593,518.58	1.00 3.96%	40,593,518.58 0.00	8.03% 0.00	NA/NA NA	0.00 0.00
Total LAIF		40,593,518.58	3.96%	40,593,518.58	1.00 3.96%	40,593,518.58 0.00	8.03% 0.00	NA/NA NA	0.00 0.00

HOLDINGS REPORT



Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
MONEY MARKET FUND									
60934N807	FEDERATED HRMS GV O SVC	50,072.43	-- 4.97%	50,072.43 50,072.43	1.00 4.97%	50,072.43 0.00	0.01% (0.00)	Aaa/ AAAm AA	0.00 0.00
60934N807	FEDERATED HRMS GV O SVC	627,166.32	-- 4.97%	627,166.32 627,166.32	1.00 4.97%	627,166.32 0.00	0.12% 0.00	Aaa/ AAAm AA	0.00 0.00
Total Money Market Fund		677,238.74	4.97%	677,238.74 677,238.74	1.00 4.97%	677,238.74 0.00	0.13% (0.00)	Aaa/ AAAm AA	0.00 0.00
MUNICIPAL BONDS									
13063DRK6	CALIFORNIA ST 2.4 10/01/2024	3,385,000.00	10/16/2019 1.91%	3,462,753.45 3,462,753.45	98.32 5.34%	3,328,030.45 33,850.00	0.66% (134,723.00)	Aa2/AA- AA	0.59 0.56
Total Municipal Bonds		3,385,000.00	10/16/2019 1.91%	3,462,753.45 3,462,753.45	98.32 5.34%	3,328,030.45 33,850.00	0.66% (134,723.00)	Aa2/AA- AA	0.59 0.56
SUPRANATIONAL									
459058JL8	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 0.5 10/28/2025	6,300,000.00	-- 0.59%	6,272,360.85 6,272,360.85	93.18 4.81%	5,870,372.51 10,762.50	1.16% (401,988.34)	Aaa/AAA NA	1.66 1.61
4581X0DV7	INTER-AMERICAN DEVELOPMENT BANK 0.875 04/20/2026	6,390,000.00	04/13/2021 0.97%	6,360,733.80 6,360,733.80	92.39 4.65%	5,903,859.54 20,345.94	1.17% (456,874.26)	Aaa/AAA NA	2.14 2.06
Total Supranational		12,690,000.00	0.78%	12,633,094.65 12,633,094.65	92.79 4.73%	11,774,232.04 31,108.44	2.33% (858,862.61)	Aaa/AAA NA	1.90 1.84
US TREASURY									
912797GX9	UNITED STATES TREASURY 03/14/2024	22,350,000.00	09/14/2023 5.52%	21,756,086.43 21,756,086.43	99.81 5.05%	22,307,438.45 0.00	4.41% 551,352.02	P-1/A-1+ F1+	0.04 0.04
912797HF7	UNITED STATES TREASURY 04/11/2024	26,000,000.00	10/31/2023 5.52%	25,379,900.00 25,379,900.00	99.40 5.17%	25,843,653.42 0.00	5.11% 463,753.42	P-1/A-1+ F1+	0.11 0.11
912797FH5	UNITED STATES TREASURY 05/16/2024	26,000,000.00	10/31/2023 5.46%	25,256,214.46 25,256,214.46	98.89 4.90%	25,712,546.86 0.00	5.09% 456,332.40	P-1/A-1+ F1+	0.21 0.21

HOLDINGS REPORT



Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
912797FS1	UNITED STATES TREASURY 06/13/2024	31,000,000.00	12/15/2023 5.31%	30,218,896.44 30,218,896.44	98.49 5.04%	30,532,520.00 0.00	6.04% 313,623.56	P-1/A-1+ F1+	0.29 0.28
912828D56	UNITED STATES TREASURY 2.375 08/15/2024	5,000,000.00	12/12/2019 1.75%	5,140,234.38 5,140,234.38	98.68 5.29%	4,934,179.70 4,893.54	0.98% (206,054.68)	Aaa/AA+ AA+	0.46 0.45
9128283D0	UNITED STATES TREASURY 2.25 10/31/2024	4,000,000.00	11/07/2019 1.77%	4,090,468.75 4,090,468.75	98.07 5.23%	3,922,656.24 30,164.84	0.78% (167,812.51)	Aaa/AA+ AA+	0.67 0.64
912828ZC7	UNITED STATES TREASURY 1.125 02/28/2025	7,000,000.00	03/18/2020 0.81%	7,108,007.81 7,108,007.81	96.21 5.06%	6,734,765.66 213.99	1.33% (373,242.15)	Aaa/AA+ AA+	1.00 0.97
91282CAB7	UNITED STATES TREASURY 0.25 07/31/2025	5,975,000.00	03/12/2021 0.72%	5,854,566.41 5,854,566.41	93.77 4.84%	5,602,962.92 1,231.11	1.11% (251,603.49)	Aaa/AA+ AA+	1.42 1.38
91282CAM3	UNITED STATES TREASURY 0.25 09/30/2025	3,200,000.00	03/29/2021 0.74%	3,130,375.00 3,130,375.00	93.16 4.78%	2,981,249.98 3,344.26	0.59% (149,125.02)	Aaa/AA+ AA+	1.59 1.54
91282CAT8	UNITED STATES TREASURY 0.25 10/31/2025	6,000,000.00	02/19/2021 0.53%	5,923,125.00 5,923,125.00	92.85 4.76%	5,571,093.72 5,027.47	1.10% (352,031.28)	Aaa/AA+ AA+	1.67 1.62
91282CAZ4	UNITED STATES TREASURY 0.375 11/30/2025	3,800,000.00	03/26/2021 0.77%	3,731,867.19 3,731,867.19	92.77 4.72%	3,525,390.64 3,581.97	0.70% (206,476.55)	Aaa/AA+ AA+	1.75 1.70
91282CCW9	UNITED STATES TREASURY 0.75 08/31/2026	1,570,000.00	09/23/2021 0.90%	1,558,899.61 1,558,899.61	91.22 4.50%	1,432,134.38 32.00	0.28% (126,765.24)	Aaa/AA+ AA+	2.50 2.42
91282CCZ2	UNITED STATES TREASURY 0.875 09/30/2026	3,130,000.00	10/18/2021 1.19%	3,083,172.27 3,083,172.27	91.33 4.46%	2,858,570.31 11,448.87	0.57% (224,601.96)	Aaa/AA+ AA+	2.59 2.49
91282CDG3	UNITED STATES TREASURY 1.125 10/31/2026	3,120,000.00	11/15/2021 1.25%	3,100,987.50 3,100,987.50	91.65 4.48%	2,859,553.13 11,764.29	0.57% (241,434.37)	Aaa/AA+ AA+	2.67 2.56
91282CET4	UNITED STATES TREASURY 2.625 05/31/2027	2,400,000.00	06/09/2022 3.07%	2,351,156.25 2,351,156.25	94.66 4.41%	2,271,750.00 15,836.07	0.45% (79,406.25)	Aaa/AA+ AA+	3.25 3.04
91282CEW7	UNITED STATES TREASURY 3.25 06/30/2027	6,650,000.00	-- 3.12%	6,690,380.86 6,690,380.86	96.52 4.38%	6,418,548.81 36,218.75	1.27% (271,832.05)	Aaa/AA+ AA+	3.33 3.10
91282CFB2	UNITED STATES TREASURY 2.75 07/31/2027	1,300,000.00	08/22/2022 3.12%	1,277,960.94 1,277,960.94	94.86 4.38%	1,233,171.88 2,946.43	0.24% (44,789.06)	Aaa/AA+ AA+	3.42 3.20
91282CFH9	UNITED STATES TREASURY 3.125 08/31/2027	3,450,000.00	-- 3.45%	3,399,517.58 3,399,517.58	95.96 4.38%	3,310,517.57 292.97	0.65% (89,000.01)	Aaa/AA+ AA+	3.50 3.26
91282CFM8	UNITED STATES TREASURY 4.125 09/30/2027	2,800,000.00	-- 4.37%	2,770,000.01 2,770,000.01	99.19 4.37%	2,777,359.37 48,282.79	0.55% 7,359.36	Aaa/AA+ AA+	3.59 3.24
91282CFZ9	UNITED STATES TREASURY 3.875 11/30/2027	4,600,000.00	-- 3.74%	4,628,085.94 4,628,085.94	98.34 4.36%	4,523,632.82 44,806.01	0.89% (104,453.12)	Aaa/AA+ AA+	3.75 3.41
91282CGC9	UNITED STATES TREASURY 3.875 12/31/2027	7,000,000.00	-- 3.78%	7,028,945.31 7,028,945.31	98.33 4.35%	6,882,968.75 45,456.73	1.36% (145,976.56)	Aaa/AA+ AA+	3.84 3.50

HOLDINGS REPORT



Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
91282CGH8	UNITED STATES TREASURY 3.5 01/31/2028	7,000,000.00	02/16/2023 4.05%	6,828,007.81 6,828,007.81	97.00 4.34%	6,789,726.58 20,192.31	1.34% (38,281.23)	Aaa/AA+ AA+	3.92 3.60
91282CGP0	UNITED STATES TREASURY 4.0 02/29/2028	7,000,000.00	02/23/2023 4.16%	6,949,960.94 6,949,960.94	98.77 4.34%	6,913,867.17 760.87	1.37% (36,093.77)	Aaa/AA+ AA+	4.00 3.65
91282CHE4	UNITED STATES TREASURY 3.625 05/31/2028	7,000,000.00	06/14/2023 4.00%	6,884,335.94 6,884,335.94	97.35 4.31%	6,814,335.92 63,784.15	1.35% (70,000.02)	Aaa/AA+ AA+	4.25 3.85
91282CHX2	UNITED STATES TREASURY 4.375 08/31/2028	1,900,000.00	09/25/2023 4.62%	1,879,960.94 1,879,960.94	100.32 4.30%	1,906,085.93 225.88	0.38% 26,124.99	Aaa/AA+ AA+	4.50 4.04
91282CJA0	UNITED STATES TREASURY 4.625 09/30/2028	5,800,000.00	10/04/2023 4.77%	5,763,296.88 5,763,296.88	101.36 4.30%	5,878,617.20 112,137.30	1.16% 115,320.32	Aaa/AA+ AA+	4.59 4.02
91282CJF9	UNITED STATES TREASURY 4.875 10/31/2028	2,000,000.00	10/27/2023 4.79%	2,007,578.13 2,007,578.13	102.45 4.29%	2,048,906.24 32,678.57	0.41% 41,328.11	Aaa/AA+ AA+	4.67 4.08
91282CJN2	UNITED STATES TREASURY 4.375 11/30/2028	3,400,000.00	12/28/2023 3.83%	3,482,875.00 3,482,875.00	100.42 4.27%	3,414,343.75 37,390.71	0.68% (68,531.25)	Aaa/AA+ AA+	4.75 4.20
91282CJR3	UNITED STATES TREASURY 3.75 12/31/2028	11,000,000.00	-- 3.99%	10,883,007.81 10,883,007.81	97.73 4.27%	10,749,921.82 69,127.75	2.13% (133,085.99)	Aaa/AA+ AA+	4.84 4.34
91282CJW2	UNITED STATES TREASURY 4.0 01/31/2029	5,000,000.00	02/13/2024 4.26%	4,943,164.06 4,943,164.06	98.84 4.26%	4,942,187.50 16,483.52	0.98% (976.56)	Aaa/AA+ AA+	4.92 4.40
91282CKD2	UNITED STATES TREASURY 4.25 02/28/2029	7,000,000.00	02/27/2024 4.30%	6,985,234.38 6,985,234.38	100.02 4.25%	7,001,093.75 808.42	1.39% 15,859.37	Aaa/AA+ AA+	5.00 4.46
Total US Treasury		233,445,000.00	4.13%	230,086,270.03	4.75%	228,695,750.47 619,131.56	45.25% (1,390,519.55)	Aaa/AA+ AA+	1.88 1.72
Total Portfolio		519,526,323.45	3.43%	514,710,063.99	4.79%	505,440,407.45 1,720,324.80	100.00% (9,269,656.54)	Aa2/AA AA+	2.07 1.81
Total Market Value + Accrued						507,160,732.24			

TRANSACTION LEDGER



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	02/01/2024	60934N807	96,561.11	FEDERATED HRMS GV O SVC	1.000	5.00%	(96,561.11)	0.00	(96,561.11)	0.00
Purchase	02/02/2024	60934N807	8,521.47	FEDERATED HRMS GV O SVC	1.000	4.98%	(8,521.47)	0.00	(8,521.47)	0.00
Purchase	02/02/2024	60934N807	208.80	FEDERATED HRMS GV O SVC	1.000	4.98%	(208.80)	0.00	(208.80)	0.00
Purchase	02/05/2024		5,200,000.00	State Pool	1.000	0.00%	(5,200,000.00)	0.00	(5,200,000.00)	0.00
Purchase	02/05/2024		5,300,000.00	State Pool	1.000	0.00%	(5,300,000.00)	0.00	(5,300,000.00)	0.00
Purchase	02/06/2024		600,000.00	State Pool	1.000	0.00%	(600,000.00)	0.00	(600,000.00)	0.00
Purchase	02/08/2024	60934N807	20,500,000.00	FEDERATED HRMS GV O SVC	1.000	4.96%	(20,500,000.00)	0.00	(20,500,000.00)	0.00
Purchase	02/08/2024	60934N807	19,969,634.25	FEDERATED HRMS GV O SVC	1.000	4.97%	(19,969,634.25)	0.00	(19,969,634.25)	0.00
Purchase	02/08/2024	60934N807	530,365.75	FEDERATED HRMS GV O SVC	1.000	4.97%	(530,365.75)	0.00	(530,365.75)	0.00
Purchase	02/09/2024	532457CK2	2,710,000.00	ELI LILLY AND CO 4.5 02/09/2029	99.934	4.51%	(2,708,211.40)	0.00	(2,708,211.40)	0.00
Purchase	02/12/2024		800,000.00	State Pool	1.000	0.00%	(800,000.00)	0.00	(800,000.00)	0.00
Purchase	02/12/2024	60934N807	90,645.00	FEDERATED HRMS GV O SVC	1.000	4.96%	(90,645.00)	0.00	(90,645.00)	0.00
Purchase	02/14/2024	91282CJW2	5,000,000.00	UNITED STATES TREASURY 4.0 01/31/2029	98.863	4.26%	(4,943,164.06)	(7,692.31)	(4,950,856.37)	0.00
Purchase	02/15/2024	60934N807	134,814.02	FEDERATED HRMS GV O SVC	1.000	4.96%	(134,814.02)	0.00	(134,814.02)	0.00
Purchase	02/15/2024	61747YFA8	2,650,000.00	MORGAN STANLEY 5.123 02/01/2029	99.327	5.28%	(2,632,165.50)	(5,279.54)	(2,637,445.04)	0.00
Purchase	02/16/2024	60934N807	3,861.12	FEDERATED HRMS GV O SVC	1.000	4.96%	(3,861.12)	0.00	(3,861.12)	0.00
Purchase	02/16/2024	60934N807	67,688.82	FEDERATED HRMS GV O SVC	1.000	4.96%	(67,688.82)	0.00	(67,688.82)	0.00
Purchase	02/20/2024	60934N807	3,354.26	FEDERATED HRMS GV O SVC	1.000	4.94%	(3,354.26)	0.00	(3,354.26)	0.00
Purchase	02/20/2024	60934N807	576,722.47	FEDERATED HRMS GV O SVC	1.000	4.94%	(576,722.47)	0.00	(576,722.47)	0.00
Purchase	02/21/2024	60934N807	507.39	FEDERATED HRMS GV O SVC	1.000	4.96%	(507.39)	0.00	(507.39)	0.00
Purchase	02/21/2024	437918AC9	3,435,000.00	HAROT 2024-1 A3 5.21 08/15/2028	99.996	5.21%	(3,434,850.58)	0.00	(3,434,850.58)	0.00
Purchase	02/26/2024		2,000,000.00	State Pool	1.000	0.00%	(2,000,000.00)	0.00	(2,000,000.00)	0.00
Purchase	02/26/2024	17275RBR2	1,960,000.00	CISCO SYSTEMS INC 4.85 02/26/2029	99.965	4.86%	(1,959,314.00)	0.00	(1,959,314.00)	0.00
Purchase	02/26/2024	60934N807	113,903.85	FEDERATED HRMS GV O SVC	1.000	4.97%	(113,903.85)	0.00	(113,903.85)	0.00
Purchase	02/27/2024		7,000,000.00	State Pool	1.000	0.00%	(7,000,000.00)	0.00	(7,000,000.00)	0.00
Purchase	02/27/2024		4,500,000.00	State Pool	1.000	0.00%	(4,500,000.00)	0.00	(4,500,000.00)	0.00

TRANSACTION LEDGER



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	02/29/2024	91282CKD2	7,000,000.00	UNITED STATES TREASURY 4.25 02/28/2029	99.789	4.30%	(6,985,234.38)	0.00	(6,985,234.38)	0.00
Total Purchase			90,251,788.31				(90,159,728.23)	(12,971.85)	(90,172,700.08)	0.00
TOTAL ACQUISITIONS			90,251,788.31				(90,159,728.23)	(12,971.85)	(90,172,700.08)	0.00

DISPOSITIONS										
Sale	02/01/2024		(1,900,000.00)	State Pool	1.000	0.00%	1,900,000.00	0.00	1,900,000.00	0.00
Sale	02/01/2024		(1,900,000.00)	State Pool	1.000	0.00%	1,900,000.00	0.00	1,900,000.00	0.00
Sale	02/07/2024		(5,400,000.00)	State Pool	1.000	0.00%	5,400,000.00	0.00	5,400,000.00	0.00
Sale	02/07/2024		(5,000,000.00)	State Pool	1.000	0.00%	5,000,000.00	0.00	5,000,000.00	0.00
Sale	02/08/2024		(1,900,000.00)	State Pool	1.000	0.00%	1,900,000.00	0.00	1,900,000.00	0.00
Sale	02/08/2024	60934N807	(20,500,000.00)	FEDERATED HRMS GV O SVC	1.000	4.97%	20,500,000.00	0.00	20,500,000.00	0.00
Sale	02/09/2024	60934N807	(2,708,211.40)	FEDERATED HRMS GV O SVC	1.000	4.96%	2,708,211.40	0.00	2,708,211.40	(0.00)
Sale	02/14/2024		(4,000,000.00)	State Pool	1.000	0.00%	4,000,000.00	0.00	4,000,000.00	0.00
Sale	02/14/2024		(3,000,000.00)	State Pool	1.000	0.00%	3,000,000.00	0.00	3,000,000.00	0.00
Sale	02/14/2024	60934N807	(4,950,856.37)	FEDERATED HRMS GV O SVC	1.000	4.97%	4,950,856.37	0.00	4,950,856.37	0.00
Sale	02/15/2024		(3,600,000.00)	State Pool	1.000	0.00%	3,600,000.00	0.00	3,600,000.00	0.00
Sale	02/15/2024		(1,500,000.00)	State Pool	1.000	0.00%	1,500,000.00	0.00	1,500,000.00	0.00
Sale	02/15/2024	60934N807	(1,880,214.00)	FEDERATED HRMS GV O SVC	1.000	4.96%	1,880,214.00	0.00	1,880,214.00	0.00
Sale	02/20/2024		(500,000.00)	State Pool	1.000	0.00%	500,000.00	0.00	500,000.00	0.00
Sale	02/20/2024		(500,000.00)	State Pool	1.000	0.00%	500,000.00	0.00	500,000.00	0.00
Sale	02/21/2024		(650,000.00)	State Pool	1.000	0.00%	650,000.00	0.00	650,000.00	0.00
Sale	02/21/2024		(650,000.00)	State Pool	1.000	0.00%	650,000.00	0.00	650,000.00	0.00
Sale	02/21/2024	60934N807	(3,355,675.34)	FEDERATED HRMS GV O SVC	1.000	4.96%	3,355,675.34	0.00	3,355,675.34	0.00
Sale	02/22/2024		(1,150,000.00)	State Pool	1.000	0.00%	1,150,000.00	0.00	1,150,000.00	0.00
Sale	02/22/2024		(1,150,000.00)	State Pool	1.000	0.00%	1,150,000.00	0.00	1,150,000.00	0.00
Sale	02/26/2024	60934N807	(1,799,566.83)	FEDERATED HRMS GV O SVC	1.000	4.97%	1,799,566.83	0.00	1,799,566.83	0.00
Sale	02/28/2024		(2,300,000.00)	State Pool	1.000	0.00%	2,300,000.00	0.00	2,300,000.00	0.00
Sale	02/29/2024		(2,600,000.00)	State Pool	1.000	0.00%	2,600,000.00	0.00	2,600,000.00	0.00
Sale	02/29/2024	60934N807	(5,242,282.86)	FEDERATED HRMS GV O SVC	1.000	4.97%	5,242,282.86	0.00	5,242,282.86	0.00
Sale	02/29/2024	60934N807	(1,462,220.27)	FEDERATED HRMS GV O SVC	1.000	4.97%	1,462,220.27	0.00	1,462,220.27	0.00
Total Sale			(79,599,027.07)				79,599,027.07	0.00	79,599,027.07	0.00

TRANSACTION LEDGER



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
TOTAL DISPOSITIONS			(79,599,027.07)				79,599,027.07	0.00	79,599,027.07	0.00
OTHER TRANSACTIONS										
Cash Transfer	02/01/2024	CCYUSD	(3,800,000.00)	Cash		0.00%	(3,800,000.00)	0.00	(3,800,000.00)	0.00
Cash Transfer	02/05/2024	CCYUSD	10,500,000.00	Cash		0.00%	10,500,000.00	0.00	10,500,000.00	0.00
Cash Transfer	02/06/2024	CCYUSD	600,000.00	Cash		0.00%	600,000.00	0.00	600,000.00	0.00
Cash Transfer	02/07/2024	CCYUSD	(10,400,000.00)	Cash		0.00%	(10,400,000.00)	0.00	(10,400,000.00)	0.00
Cash Transfer	02/08/2024	CCYUSD	(1,900,000.00)	Cash		0.00%	(1,900,000.00)	0.00	(1,900,000.00)	0.00
Cash Transfer	02/12/2024	CCYUSD	800,000.00	Cash		0.00%	800,000.00	0.00	800,000.00	0.00
Cash Transfer	02/14/2024	CCYUSD	(7,000,000.00)	Cash		0.00%	(7,000,000.00)	0.00	(7,000,000.00)	0.00
Cash Transfer	02/15/2024	CCYUSD	(5,100,000.00)	Cash		0.00%	(5,100,000.00)	0.00	(5,100,000.00)	0.00
Cash Transfer	02/20/2024	CCYUSD	(1,000,000.00)	Cash		0.00%	(1,000,000.00)	0.00	(1,000,000.00)	0.00
Cash Transfer	02/21/2024	CCYUSD	(1,300,000.00)	Cash		0.00%	(1,300,000.00)	0.00	(1,300,000.00)	0.00
Cash Transfer	02/22/2024	CCYUSD	(2,300,000.00)	Cash		0.00%	(2,300,000.00)	0.00	(2,300,000.00)	0.00
Cash Transfer	02/26/2024	CCYUSD	2,000,000.00	Cash		0.00%	2,000,000.00	0.00	2,000,000.00	0.00
Cash Transfer	02/27/2024	CCYUSD	11,500,000.00	Cash		0.00%	11,500,000.00	0.00	11,500,000.00	0.00
Cash Transfer	02/28/2024	CCYUSD	(2,300,000.00)	Cash		0.00%	(2,300,000.00)	0.00	(2,300,000.00)	0.00
Cash Transfer	02/29/2024	CCYUSD	(2,600,000.00)	Cash		0.00%	(2,600,000.00)	0.00	(2,600,000.00)	0.00
Total Cash Transfer			(12,300,000.00)				(12,300,000.00)	0.00	(12,300,000.00)	0.00
Coupon	02/01/2024	3137BSP72	0.00	FHMS K-058 A2 2.653 08/25/2026		1.37%	3,316.25	0.00	3,316.25	0.00
Coupon	02/01/2024	3137BSRE5	0.00	FHMS K-059 A2 3.12 09/25/2026		2.09%	7,800.00	0.00	7,800.00	0.00
Coupon	02/01/2024	3137FBBX3	0.00	FHMS K-068 A2 3.244 08/25/2027		4.67%	7,163.83	0.00	7,163.83	0.00
Coupon	02/01/2024	3137FEBQ2	0.00	FHMS K-072 A2 3.444 12/25/2027		4.56%	13,460.30	0.00	13,460.30	0.00
Coupon	02/01/2024	3137FETN0	0.00	FHMS K-073 A2 3.35 01/25/2028		4.42%	16,750.00	0.00	16,750.00	0.00
Coupon	02/01/2024	3137F4D41	0.00	FHMS K-074 A2 3.6 01/25/2028		4.22%	9,000.00	0.00	9,000.00	0.00
Coupon	02/01/2024	3137FGR31	0.00	FHMS K-078 A2 3.854 06/25/2028		4.36%	6,413.70	0.00	6,413.70	0.00

TRANSACTION LEDGER



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Coupon	02/01/2024	3137FJEH8	0.00	FHMS K-081 A2 3.9 08/25/2028		4.87%	10,231.00	0.00	10,231.00	0.00
Coupon	02/01/2024	3137FJKE8	0.00	FHMS K-082 A2 3.92 09/25/2028		4.71%	8,166.67	0.00	8,166.67	0.00
Coupon	02/01/2024	3137FG6X8	0.00	FHMS K-077 A2 3.85 05/25/2028		4.22%	17,068.33	0.00	17,068.33	0.00
Coupon	02/01/2024	78016HZS2	0.00	ROYAL BANK OF CANADA 5.2 08/01/2028		5.50%	96,561.11	0.00	96,561.11	0.00
Coupon	02/10/2024	69371RS64	0.00	PACCAR FINANCIAL CORP 4.95 08/10/2028		4.99%	41,332.50	0.00	41,332.50	0.00
Coupon	02/12/2024	3137EAEP0	0.00	FEDERAL HOME LOAN MORTGAGE CORP 1.5 02/12/2025		1.52%	49,312.50	0.00	49,312.50	0.00
Coupon	02/15/2024	44891RAC4	0.00	HART 2020-C A3 0.38 05/15/2025		0.39%	35.01	0.00	35.01	0.00
Coupon	02/15/2024	89240BAC2	0.00	TAOT 2021-A A3 0.26 05/15/2025		0.26%	84.34	0.00	84.34	0.00
Coupon	02/15/2024	44933LAC7	0.00	HART 2021-A A3 0.38 09/15/2025		0.38%	103.74	0.00	103.74	0.00
Coupon	02/15/2024	47789QAC4	0.00	JDOT 2021-B A3 0.52 03/16/2026		0.52%	311.75	0.00	311.75	0.00
Coupon	02/15/2024	89238JAC9	0.00	TAOT 2021-D A3 0.71 04/15/2026		0.71%	372.39	0.00	372.39	0.00
Coupon	02/15/2024	44935FAD6	0.00	HART 2021-C A3 0.74 05/15/2026		0.75%	286.90	0.00	286.90	0.00
Coupon	02/15/2024	44891WAC3	0.00	HALST 2022-A A3 1.16 01/15/2025		1.16%	366.81	0.00	366.81	0.00
Coupon	02/15/2024	43815BAC4	0.00	HAROT 2022-1 A3 1.88 05/15/2026		1.88%	2,364.38	0.00	2,364.38	0.00
Coupon	02/15/2024	448977AD0	0.00	HART 2022-A A3 2.22 10/15/2026		2.22%	2,279.96	0.00	2,279.96	0.00
Coupon	02/15/2024	47787JAC2	0.00	JDOT 2022 A3 0.36 09/15/2026		2.33%	1,544.27	0.00	1,544.27	0.00
Coupon	02/15/2024	47800CAC0	0.00	JDOT 2023 A3 5.01 11/15/2027		5.01%	7,849.00	0.00	7,849.00	0.00
Coupon	02/15/2024	161571HT4	0.00	CHAIT 2023-1 A 5.16 09/15/2028		5.17%	15,673.50	0.00	15,673.50	0.00

TRANSACTION LEDGER



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Coupon	02/15/2024	912828D56	0.00	UNITED STATES TREASURY 2.375 08/15/2024		1.75%	59,375.00	0.00	59,375.00	0.00
Coupon	02/15/2024	91324PEP3	0.00	UNITEDHEALTH GROUP INC 5.25 02/15/2028		4.75%	39,375.00	0.00	39,375.00	0.00
Coupon	02/15/2024	02582JIT8	0.00	AMXCA 2022-2 A 3.39 05/15/2025		3.40%	7,811.13	0.00	7,811.13	0.00
Coupon	02/16/2024	362554AC1	0.00	GMCAR 2021-4 A3 0.68 09/16/2026		0.68%	298.39	0.00	298.39	0.00
Coupon	02/16/2024	380146AC4	0.00	GMCAR 2022-1 A3 1.23 11/16/2026		1.26%	543.57	0.00	543.57	0.00
Coupon	02/20/2024	36265MAC9	0.00	GMALT 2022-1 A3 1.9 03/20/2025		1.90%	1,293.06	0.00	1,293.06	0.00
Coupon	02/20/2024	89238LAC4	0.00	TLOT 2022-A A3 1.96 02/20/2025		1.96%	2,061.20	0.00	2,061.20	0.00
Coupon	02/21/2024	43813GAC5	0.00	HAROT 2021-1 A3 0.27 04/21/2025		0.27%	22.87	0.00	22.87	0.00
Coupon	02/21/2024	43815GAC3	0.00	HAROT 2021-4 A3 0.88 01/21/2026		0.89%	484.52	0.00	484.52	0.00
Coupon	02/25/2024	05601XAC3	0.00	BMWLT 2022-1 A3 1.03 03/25/2025		1.10%	144.11	0.00	144.11	0.00
Coupon	02/25/2024	05602RAD3	0.00	BMWOT 2022-A A3 3.21 08/25/2026		3.21%	2,605.28	0.00	2,605.28	0.00
Coupon	02/25/2024	3135G05X7	0.00	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.375 08/25/2025		0.46%	11,784.38	0.00	11,784.38	0.00
Coupon	02/29/2024	912828ZC7	0.00	UNITED STATES TREASURY 1.125 02/28/2025		0.81%	39,375.00	0.00	39,375.00	0.00
Coupon	02/29/2024	91282CCW9	0.00	UNITED STATES TREASURY 0.75 08/31/2026		0.90%	5,887.50	0.00	5,887.50	0.00
Coupon	02/29/2024	91282CFH9	0.00	UNITED STATES TREASURY 3.125 08/31/2027		3.45%	53,906.25	0.00	53,906.25	0.00
Coupon	02/29/2024	91282CGP0	0.00	UNITED STATES TREASURY 4.0 02/29/2028		4.16%	140,000.00	0.00	140,000.00	0.00
Coupon	02/29/2024	91282CHX2	0.00	UNITED STATES TREASURY 4.375 08/31/2028		4.62%	41,562.50	0.00	41,562.50	0.00

TRANSACTION LEDGER



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Total Coupon			0.00				724,378.00	0.00	724,378.00	0.00
Dividend	02/29/2024	60934N807	0.00	FEDERATED HRMS GV O SVC		4.97%	92.21	0.00	92.21	0.00
Total Dividend			0.00				92.21	0.00	92.21	0.00
Maturity	02/08/2024	912797GM3	(20,500,000.00)	UNITED STATES TREASURY 02/08/2024	100.000	0.00%	20,500,000.00	0.00	20,500,000.00	530,365.75
Total Maturity			(20,500,000.00)				20,500,000.00	0.00	20,500,000.00	530,365.75
Principal Paydown	02/15/2024	89240BAC2	99,292.14	TAOT 2021-A A3 0.26 05/15/2025		0.26%	99,292.14	--	99,292.14	18.43
Principal Paydown	02/15/2024	44933LAC7	59,347.01	HART 2021-A A3 0.38 09/15/2025		0.38%	59,347.01	--	59,347.01	6.24
Principal Paydown	02/15/2024	44891RAC4	59,222.64	HART 2020-C A3 0.38 05/15/2025		0.39%	59,222.64	--	59,222.64	13.64
Principal Paydown	02/15/2024	47789QAC4	83,863.30	JDOT 2021-B A3 0.52 03/16/2026		0.52%	83,863.30	--	83,863.30	7.48
Principal Paydown	02/15/2024	89238JAC9	49,287.12	TAOT 2021-D A3 0.71 04/15/2026		0.71%	49,287.12	--	49,287.12	1.05
Principal Paydown	02/15/2024	44935FAD6	39,287.65	HART 2021-C A3 0.74 05/15/2026		0.75%	39,287.65	--	39,287.65	8.77
Principal Paydown	02/15/2024	44891WAC3	128,996.98	HALST 2022-A A3 1.16 01/15/2025		1.16%	128,996.98	--	128,996.98	2.85
Principal Paydown	02/15/2024	43815BAC4	100,695.13	HAROT 2022-1 A3 1.88 05/15/2026		1.88%	100,695.13	--	100,695.13	15.14
Principal Paydown	02/15/2024	448977AD0	76,629.64	HART 2022-A A3 2.22 10/15/2026		2.22%	76,629.64	--	76,629.64	2.95
Principal Paydown	02/15/2024	47787JAC2	60,609.43	JDOT 2022 A3 0.36 09/15/2026		2.33%	60,609.43	--	60,609.43	13.41
Principal Paydown	02/16/2024	362554AC1	35,358.66	GMCAR 2021-4 A3 0.68 09/16/2026		0.68%	35,358.66	--	35,358.66	0.90
Principal Paydown	02/16/2024	380146AC4	32,330.16	GMCAR 2022-1 A3 1.23 11/16/2026		1.26%	32,330.16	--	32,330.16	2.81
Principal Paydown	02/20/2024	36265MAC9	255,948.68	GMALT 2022-1 A3 1.9 03/20/2025		1.90%	255,948.68	--	255,948.68	2.20
Principal Paydown	02/20/2024	89238LAC4	320,773.79	TLOT 2022-A A3 1.96 02/20/2025		1.96%	320,773.79	--	320,773.79	50.49

TRANSACTION LEDGER



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Principal Paydown	02/21/2024	43813GAC5	26,160.68	HAROT 2021-1 A3 0.27 04/21/2025		0.27%	26,160.68	--	26,160.68	0.48
Principal Paydown	02/21/2024	43815GAC3	53,014.56	HAROT 2021-4 A3 0.88 01/21/2026		0.89%	53,014.56	--	53,014.56	11.17
Principal Paydown	02/25/2024	05601XAC3	93,220.12	BMWLT 2022-1 A3 1.03 03/25/2025		1.10%	93,220.12	--	93,220.12	13.94
Principal Paydown	02/25/2024	05602RAD3	66,527.05	BMWOT 2022-A A3 3.21 08/25/2026		3.21%	66,527.05	--	66,527.05	3.46
Total Principal Paydown			1,640,564.74				1,640,564.74	--	1,640,564.74	175.41
Wire Transfer	02/15/2024	CCYUSD	(366.81)	Cash	1.000	0.00%	(366.81)	0.00	(366.81)	0.00
Wire Transfer	02/16/2024	CCYUSD	366.81	Cash	1.000	0.00%	366.81	0.00	366.81	0.00
TOTAL OTHER TRANSACTIONS			(31,159,435.26)				10,565,034.95	0.00	10,565,034.95	530,541.16

INCOME EARNED



Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
60934N807			479,477.50 42,096,788.31 (41,899,027.07) 677,238.74	0.00 8,730.27 0.00 8,730.27	0.00 0.00 0.00 8,730.27	8,730.27
Total		677,238.74	479,477.50 42,096,788.31 (41,899,027.07) 677,238.74	0.00 8,730.27 0.00 8,730.27	0.00 0.00 0.00 8,730.27	8,730.27
CASH & EQUIVALENTS						
CCYUSD	Receivable		139,437.36 0.00 0.00 167,460.33	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
Total Cash & Equivalents		167,460.33	139,437.36 0.00 0.00 167,460.33	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
FIXED INCOME						
023135BX3	AMAZON.COM INC 1.0 05/12/2026	05/10/2021 05/12/2021 4,865,000.00	4,843,983.20 0.00 0.00 4,843,983.20	10,675.97 0.00 14,730.14 4,054.17	0.00 0.00 0.00 4,054.17	4,054.17
02582JJT8	AMXCA 2022-2 A 3.39 05/15/2025	05/17/2022 05/24/2022 2,765,000.00	2,764,388.38 0.00 0.00 2,764,388.38	4,165.93 7,811.13 4,165.93 7,811.13	0.00 0.00 0.00 7,811.13	7,811.13
037833ET3	APPLE INC 4.0 05/10/2028	05/08/2023 05/10/2023 1,650,000.00	1,649,083.50 0.00 0.00 1,649,083.50	14,850.00 0.00 20,350.00 5,500.00	0.00 0.00 0.00 5,500.00	5,500.00
05601XAC3	BMWLT 2022-1 A3 1.03 03/25/2025	01/11/2022 01/19/2022 63,987.21	157,183.83 0.00 (93,206.18) 63,977.64	28.82 144.11 11.73 127.02	0.00 0.00 0.00 127.02	127.02

INCOME EARNED



Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
05602RAD3	BMWOT 2022-A A3 3.21 08/25/2026	05/10/2022 05/18/2022 907,408.75	973,885.16 0.00 (66,523.59) 907,361.57	521.06 2,605.28 485.46 2,569.69	0.00 0.00 0.00 2,569.69	2,569.69
06051GHT9	BANK OF AMERICA CORP 3.559 04/23/2027	3,000,000.00	2,906,255.64 0.00 0.00 2,906,255.64	29,065.17 0.00 37,962.67 8,897.50	0.00 0.00 0.00 8,897.50	8,897.50
06051GJD2	BANK OF AMERICA CORP 1.319 06/19/2026	3,000,000.00	3,007,920.00 0.00 0.00 3,007,920.00	4,616.50 0.00 7,914.00 3,297.50	0.00 0.00 0.00 3,297.50	3,297.50
06367WB85	BANK OF MONTREAL 1.85 05/01/2025	07/23/2021 07/27/2021 2,761,000.00	2,862,660.02 0.00 0.00 2,862,660.02	12,769.62 0.00 17,026.17 4,256.54	0.00 0.00 0.00 4,256.54	4,256.54
13063DRK6	CALIFORNIA ST 2.4 10/01/2024	10/16/2019 10/24/2019 3,385,000.00	3,462,753.45 0.00 0.00 3,462,753.45	27,080.00 0.00 33,850.00 6,770.00	0.00 0.00 0.00 6,770.00	6,770.00
14913Q3B3	CATERPILLAR FINANCIAL SERVICES CORP 2.15 11/08/2024	2,593,000.00	2,624,484.21 0.00 0.00 2,624,484.21	12,853.36 0.00 17,499.15 4,645.79	0.00 0.00 0.00 4,645.79	4,645.79
161571HT4	CHAIT 2023-1 A 5.16 09/15/2028	09/07/2023 09/15/2023 3,645,000.00	3,643,989.61 0.00 0.00 3,643,989.61	8,359.20 15,673.50 8,359.20 15,673.50	0.00 0.00 0.00 15,673.50	15,673.50
17275RBR2	CISCO SYSTEMS INC 4.85 02/26/2029	02/21/2024 02/26/2024 1,960,000.00	1,959,314.00 0.00 1,959,314.00	0.00 0.00 1,320.28 1,320.28	0.00 0.00 0.00 1,320.28	1,320.28
22160KAM7	COSTCO WHOLESALE CORP 3.0 05/18/2027	07/15/2022 07/19/2022 2,500,000.00	2,441,975.00 0.00 0.00 2,441,975.00	15,208.33 0.00 21,458.33 6,250.00	0.00 0.00 0.00 6,250.00	6,250.00

INCOME EARNED



Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
24422EWR6	JOHN DEERE CAPITAL CORP 4.75 01/20/2028	01/23/2023 01/25/2023 2,450,000.00	2,487,705.50 0.00 0.00 2,487,705.50	3,555.90 0.00 13,253.82 9,697.92	0.00 0.00 0.00 9,697.92	9,697.92
26442CAX2	DUKE ENERGY CAROLINAS LLC 3.95 11/15/2028	12/06/2023 12/08/2023 3,280,000.00	3,156,836.00 0.00 0.00 3,156,836.00	27,351.56 0.00 38,148.22 10,796.67	0.00 0.00 0.00 10,796.67	10,796.67
3130A1XJ2	FEDERAL HOME LOAN BANKS 2.875 06/14/2024	5,500,000.00	5,740,000.40 0.00 0.00 5,740,000.40	20,644.10 0.00 33,821.18 13,177.08	0.00 0.00 0.00 13,177.08	13,177.08
3130A2UW4	FEDERAL HOME LOAN BANKS 2.875 09/13/2024	09/13/2019 09/16/2019 4,000,000.00	4,206,760.00 0.00 0.00 4,206,760.00	44,083.33 0.00 53,666.67 9,583.33	0.00 0.00 0.00 9,583.33	9,583.33
3130AQF40	FEDERAL HOME LOAN BANKS 1.0 12/20/2024	12/21/2021 12/22/2021 4,300,000.00	4,297,205.00 0.00 0.00 4,297,205.00	4,897.22 0.00 8,480.56 3,583.33	0.00 0.00 0.00 3,583.33	3,583.33
3130AWN63	FEDERAL HOME LOAN BANKS 4.0 06/30/2028	08/21/2023 08/23/2023 3,000,000.00	2,931,360.00 0.00 0.00 2,931,360.00	10,333.33 0.00 20,333.33 10,000.00	0.00 0.00 0.00 10,000.00	10,000.00
3135G03U5	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.625 04/22/2025	04/22/2020 04/24/2020 5,270,000.00	5,259,143.80 0.00 0.00 5,259,143.80	9,057.81 0.00 11,802.60 2,744.79	0.00 0.00 0.00 2,744.79	2,744.79
3135G04Z3	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.5 06/17/2025	6,200,000.00	6,196,731.90 0.00 0.00 6,196,731.90	3,788.89 0.00 6,372.22 2,583.33	0.00 0.00 0.00 2,583.33	2,583.33
3135G05X7	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.375 08/25/2025	6,285,000.00	6,260,439.20 0.00 0.00 6,260,439.20	10,213.12 11,784.38 392.81 1,964.07	0.00 0.00 0.00 1,964.07	1,964.07

INCOME EARNED



Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
3135G06G3	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.5 11/07/2025	6,300,000.00	6,279,895.00 0.00 0.00 6,279,895.00	7,350.00 0.00 9,975.00 2,625.00	0.00 0.00 0.00 2,625.00	2,625.00
3135G0W66	FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.625 10/15/2024	3,500,000.00	3,564,275.00 0.00 0.00 3,564,275.00	16,746.53 0.00 21,486.11 4,739.58	0.00 0.00 0.00 4,739.58	4,739.58
3135G0X24	FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.625 01/07/2025	4,220,000.00	4,282,878.20 0.00 0.00 4,282,878.20	4,571.67 0.00 10,286.25 5,714.58	0.00 0.00 0.00 5,714.58	5,714.58
3137BSP72	FHMS K-058 A2 2.653 08/25/2026	11/12/2021 11/17/2021 1,500,000.00	1,586,425.78 0.00 0.00 1,586,425.78	3,316.25 3,316.25 3,316.25 3,316.25	0.00 0.00 0.00 3,316.25	3,316.25
3137BSRE5	FHMS K-059 A2 3.12 09/25/2026	02/18/2022 02/24/2022 3,000,000.00	3,128,437.50 0.00 0.00 3,128,437.50	7,800.00 7,800.00 7,800.00 7,800.00	0.00 0.00 0.00 7,800.00	7,800.00
3137EAEP0	FEDERAL HOME LOAN MORTGAGE CORP 1.5 02/12/2025	02/13/2020 02/14/2020 6,575,000.00	6,569,937.25 0.00 0.00 6,569,937.25	46,298.96 49,312.50 5,205.21 8,218.75	0.00 0.00 0.00 8,218.75	8,218.75
3137EAEU9	FEDERAL HOME LOAN MORTGAGE CORP 0.375 07/21/2025	6,300,000.00	6,277,899.60 0.00 0.00 6,277,899.60	656.25 0.00 2,625.00 1,968.75	0.00 0.00 0.00 1,968.75	1,968.75
3137EAEX3	FEDERAL HOME LOAN MORTGAGE CORP 0.375 09/23/2025	6,295,000.00	6,276,346.05 0.00 0.00 6,276,346.05	8,393.33 0.00 10,360.52 1,967.19	0.00 0.00 0.00 1,967.19	1,967.19
3137F4D41	FHMS K-074 A2 3.6 01/25/2028	03/16/2023 03/21/2023 3,000,000.00	2,911,054.69 0.00 0.00 2,911,054.69	9,000.00 9,000.00 9,000.00 9,000.00	0.00 0.00 0.00 9,000.00	9,000.00

INCOME EARNED



Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
3137FBBX3	FHMS K-068 A2 3.244 08/25/2027	11/02/2022 11/07/2022 2,650,000.00	2,482,408.20 0.00 0.00 2,482,408.20	7,163.83 7,163.83 7,163.83 7,163.83	0.00 0.00 0.00 7,163.83	7,163.83
3137FEBQ2	FHMS K-072 A2 3.444 12/25/2027	07/20/2023 07/25/2023 4,690,000.00	4,471,072.27 0.00 0.00 4,471,072.27	13,460.30 13,460.30 13,460.30 13,460.30	0.00 0.00 0.00 13,460.30	13,460.30
3137FETN0	FHMS K-073 A2 3.35 01/25/2028	6,000,000.00	5,707,999.69 0.00 0.00 5,707,999.69	16,750.00 16,750.00 16,750.00 16,750.00	0.00 0.00 0.00 16,750.00	16,750.00
3137FG6X8	FHMS K-077 A2 3.85 05/25/2028	5,320,000.00	5,229,125.01 0.00 0.00 5,229,125.01	17,068.33 17,068.33 17,068.33 17,068.33	0.00 0.00 0.00 17,068.33	17,068.33
3137FGR31	FHMS K-078 A2 3.854 06/25/2028	06/22/2023 06/27/2023 1,997,000.00	1,951,677.46 0.00 0.00 1,951,677.46	6,413.70 6,413.70 6,413.70 6,413.70	0.00 0.00 0.00 6,413.70	6,413.70
3137FJEH8	FHMS K-081 A2 3.9 08/25/2028	09/05/2023 09/08/2023 3,148,000.00	3,015,685.63 0.00 0.00 3,015,685.63	10,231.00 10,231.00 10,231.00 10,231.00	0.00 0.00 0.00 10,231.00	10,231.00
3137FJKE8	FHMS K-082 A2 3.92 09/25/2028	11/28/2023 12/01/2023 2,500,000.00	2,411,328.13 0.00 0.00 2,411,328.13	8,166.67 8,166.67 8,166.67 8,166.67	0.00 0.00 0.00 8,166.67	8,166.67
362554AC1	GMCAR 2021-4 A3 0.68 09/16/2026	10/13/2021 10/21/2021 491,203.80	526,549.03 0.00 (35,357.76) 491,191.27	149.19 298.39 139.17 288.37	0.00 0.00 0.00 288.37	288.37
36265MAC9	GMALT 2022-1 A3 1.9 03/20/2025	02/15/2022 02/23/2022 560,715.74	816,657.40 0.00 (255,946.48) 560,710.92	474.12 1,293.06 325.53 1,144.47	0.00 0.00 0.00 1,144.47	1,144.47

INCOME EARNED



Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
380146AC4	GMCAR 2022-1 A3 1.23 11/16/2026	01/11/2022 01/19/2022 485,355.86	517,641.04 0.00 (32,327.35) 485,313.69	271.79 543.57 254.81 526.60	0.00 0.00 0.00 526.60	526.60
40139LBC6	GUARDIAN LIFE GLOBAL FUNDING 0.875 12/10/2025	3,000,000.00	2,969,700.00 0.00 0.00 2,969,700.00	3,718.75 0.00 5,906.25 2,187.50	0.00 0.00 0.00 2,187.50	2,187.50
437918AC9	HAROT 2024-1 A3 5.21 08/15/2028	02/13/2024 02/21/2024 3,435,000.00	0.00 3,434,850.58 0.00 3,434,850.58	0.00 0.00 4,971.21 4,971.21	0.00 0.00 0.00 4,971.21	4,971.21
43813GAC5	HAROT 2021-1 A3 0.27 04/21/2025	02/17/2021 02/24/2021 75,489.18	101,648.01 0.00 (26,160.20) 75,487.80	7.62 22.87 5.66 20.91	0.00 0.00 0.00 20.91	20.91
43815BAC4	HAROT 2022-1 A3 1.88 05/15/2026	02/15/2022 02/23/2022 1,408,486.40	1,508,954.54 0.00 (100,679.99) 1,408,274.56	1,261.00 2,364.38 1,176.87 2,280.24	0.00 0.00 0.00 2,280.24	2,280.24
43815GAC3	HAROT 2021-4 A3 0.88 01/21/2026	11/16/2021 11/24/2021 607,689.17	660,564.46 0.00 (53,003.39) 607,561.07	161.51 484.52 148.55 471.56	0.00 0.00 0.00 471.56	471.56
44891RAC4	HART 2020-C A3 0.38 05/15/2025	10/20/2020 10/28/2020 51,339.04	110,536.22 0.00 (59,209.00) 51,327.22	18.67 35.01 8.67 25.01	0.00 0.00 0.00 25.01	25.01
44891WAC3	HALST 2022-A A3 1.16 01/15/2025	01/11/2022 01/19/2022 250,465.73	379,454.32 0.00 (128,994.13) 250,460.19	195.63 366.81 129.13 300.30	0.00 0.00 0.00 300.30	300.30
448977AD0	HART 2022-A A3 2.22 10/15/2026	03/09/2022 03/16/2022 1,155,778.85	1,232,361.05 0.00 (76,626.69) 1,155,734.36	1,215.98 2,279.96 1,140.37 2,204.35	0.00 0.00 0.00 2,204.35	2,204.35

INCOME EARNED



Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
44933LAC7	HART 2021-A A3 0.38 09/15/2025	04/20/2021 04/28/2021 268,258.08	327,570.63 0.00 (59,340.77) 268,229.86	55.33 103.74 45.31 93.72	0.00 0.00 0.00 93.72	93.72
44935FAD6	HART 2021-C A3 0.74 05/15/2026	11/09/2021 11/17/2021 425,961.09	465,144.89 0.00 (39,278.88) 425,866.01	153.02 286.90 140.09 273.98	0.00 0.00 0.00 273.98	273.98
4581X0DV7	INTER-AMERICAN DEVELOPMENT BANK 0.875 04/20/2026	04/13/2021 04/20/2021 6,390,000.00	6,360,733.80 0.00 0.00 6,360,733.80	15,686.56 0.00 20,345.94 4,659.38	0.00 0.00 0.00 4,659.38	4,659.38
459058JL8	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 0.5 10/28/2025	6,300,000.00	6,272,360.85 0.00 0.00 6,272,360.85	8,137.50 0.00 10,762.50 2,625.00	0.00 0.00 0.00 2,625.00	2,625.00
46647PAM8	JPMORGAN CHASE & CO 3.509 01/23/2029	01/18/2024 01/23/2024 3,300,000.00	3,116,157.00 0.00 0.00 3,116,157.00	2,573.27 0.00 12,223.02 9,649.75	0.00 0.00 0.00 9,649.75	9,649.75
46647PBK1	JPMORGAN CHASE & CO 2.083 04/22/2026	05/20/2021 05/24/2021 1,000,000.00	1,037,330.00 0.00 0.00 1,037,330.00	5,728.25 0.00 7,464.08 1,735.83	0.00 0.00 0.00 1,735.83	1,735.83
46647PCK0	JPMORGAN CHASE & CO 0.969 06/23/2025	1,565,000.00	1,565,968.20 0.00 0.00 1,565,968.20	1,600.73 0.00 2,864.47 1,263.74	0.00 0.00 0.00 1,263.74	1,263.74
47787JAC2	JDOT 2022 A3 0.36 09/15/2026	03/10/2022 03/16/2022 738,153.69	798,586.43 0.00 (60,596.02) 737,990.41	823.61 1,544.27 761.12 1,481.78	0.00 0.00 0.00 1,481.78	1,481.78
47789QAC4	JDOT 2021-B A3 0.52 03/16/2026	07/13/2021 07/21/2021 635,568.59	719,367.71 0.00 (83,855.82) 635,511.89	166.27 311.75 146.89 292.37	0.00 0.00 0.00 292.37	292.37

INCOME EARNED



Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
47800CAC0	JDOT 2023 A3 5.01 11/15/2027	02/22/2023 03/02/2023 1,880,000.00	1,879,657.46 0.00 0.00 1,879,657.46	4,186.13 7,849.00 4,186.13 7,849.00	0.00 0.00 0.00 7,849.00	7,849.00
532457CK2	ELI LILLY AND CO 4.5 02/09/2029	02/07/2024 02/09/2024 2,710,000.00	0.00 2,708,211.40 0.00 2,708,211.40	0.00 0.00 7,452.50 7,452.50	0.00 0.00 0.00 7,452.50	7,452.50
57629W5B2	MASSMUTUAL GLOBAL FUNDING II 4.85 01/17/2029	01/09/2024 01/17/2024 2,140,000.00	2,139,721.80 0.00 0.00 2,139,721.80	4,036.28 0.00 12,685.44 8,649.17	0.00 0.00 0.00 8,649.17	8,649.17
57629WDE7	MASSMUTUAL GLOBAL FUNDING II 1.2 07/16/2026	08/10/2021 08/12/2021 2,272,000.00	2,271,369.92 0.00 0.00 2,271,369.92	1,136.00 0.00 3,408.00 2,272.00	0.00 0.00 0.00 2,272.00	2,272.00
57636QAW4	MASTERCARD INC 4.875 03/09/2028	03/06/2023 03/09/2023 2,090,000.00	2,087,972.70 0.00 0.00 2,087,972.70	40,188.96 0.00 48,679.58 8,490.62	0.00 0.00 0.00 8,490.62	8,490.62
58933YBH7	MERCK & CO INC 4.05 05/17/2028	05/08/2023 05/17/2023 1,975,000.00	1,975,392.25 0.00 0.00 1,975,392.25	16,441.88 0.00 23,107.50 6,665.62	0.00 0.00 0.00 6,665.62	6,665.62
58989V2D5	MET TOWER GLOBAL FUNDING 1.25 09/14/2026	09/07/2021 09/14/2021 1,715,000.00	1,713,422.20 0.00 0.00 1,713,422.20	8,158.16 0.00 9,944.62 1,786.46	0.00 0.00 0.00 1,786.46	1,786.46
59217GER6	METROPOLITAN LIFE GLOBAL FUNDING I 1.875 01/11/2027	01/03/2022 01/11/2022 2,485,000.00	2,482,167.10 0.00 0.00 2,482,167.10	2,588.54 0.00 6,471.35 3,882.81	0.00 0.00 0.00 3,882.81	3,882.81
6174468Q5	MORGAN STANLEY 2.188 04/28/2026	05/18/2022 05/20/2022 1,600,000.00	1,511,376.00 0.00 0.00 1,511,376.00	9,043.73 0.00 11,961.07 2,917.33	0.00 0.00 0.00 2,917.33	2,917.33

INCOME EARNED



Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
61747YFA8	MORGAN STANLEY 5.123 02/01/2029	02/13/2024 02/15/2024 2,650,000.00	0.00 2,632,165.50 0.00 2,632,165.50	0.00 (5,279.54) 11,313.29 6,033.75	0.00 0.00 0.00 6,033.75	6,033.75
63743HFE7	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 3.45 06/15/2025	04/27/2022 05/04/2022 940,000.00	939,746.20 0.00 0.00 939,746.20	4,143.83 0.00 6,846.33 2,702.50	0.00 0.00 0.00 2,702.50	2,702.50
64952WEK5	NEW YORK LIFE GLOBAL FUNDING 1.45 01/14/2025	01/11/2022 01/14/2022 3,745,000.00	3,740,955.40 0.00 0.00 3,740,955.40	2,564.28 0.00 7,089.49 4,525.21	0.00 0.00 0.00 4,525.21	4,525.21
665859AW4	NORTHERN TRUST CORP 4.0 05/10/2027	05/05/2022 05/10/2022 1,345,000.00	1,342,821.10 0.00 0.00 1,342,821.10	12,105.00 0.00 16,588.33 4,483.33	0.00 0.00 0.00 4,483.33	4,483.33
66815L2A6	NORTHWESTERN MUTUAL GLOBAL FUNDING 0.8 01/14/2026	12/06/2021 12/08/2021 1,870,000.00	1,820,388.90 0.00 0.00 1,820,388.90	706.44 0.00 1,953.11 1,246.67	0.00 0.00 0.00 1,246.67	1,246.67
66815L2Q1	NORTHWESTERN MUTUAL GLOBAL FUNDING 4.71 01/10/2029	01/10/2024 2,400,000.00	2,404,556.16 0.00 0.00 2,404,556.16	6,594.00 0.00 16,014.00 9,420.00	0.00 0.00 0.00 9,420.00	9,420.00
69371RS64	PACCAR FINANCIAL CORP 4.95 08/10/2028	08/03/2023 08/10/2023 1,670,000.00	1,667,361.40 0.00 0.00 1,667,361.40	39,265.88 41,332.50 4,822.12 6,888.75	0.00 0.00 0.00 6,888.75	6,888.75
74153WCQ0	PRICOA GLOBAL FUNDING I 1.15 12/06/2024	12/01/2021 12/08/2021 1,975,000.00	1,972,965.75 0.00 0.00 1,972,965.75	3,469.97 0.00 5,362.67 1,892.71	0.00 0.00 0.00 1,892.71	1,892.71
74340XCG4	PROLOGIS LP 4.875 06/15/2028	4,000,000.00	3,959,713.70 0.00 0.00 3,959,713.70	24,916.67 0.00 41,166.67 16,250.00	0.00 0.00 0.00 16,250.00	16,250.00

INCOME EARNED



Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
74456QBX3	PUBLIC SERVICE ELECTRIC AND GAS CO 3.65 09/01/2028	09/12/2023 09/14/2023 3,000,000.00	2,805,270.00 0.00 0.00 2,805,270.00	45,625.00 0.00 54,750.00 9,125.00	0.00 0.00 0.00 9,125.00	9,125.00
756109AU8	REALTY INCOME CORP 3.65 01/15/2028	4,500,000.00	4,242,810.00 0.00 0.00 4,242,810.00	7,300.00 0.00 20,987.50 13,687.50	0.00 0.00 0.00 13,687.50	13,687.50
78016EZ59	ROYAL BANK OF CANADA 3.375 04/14/2025	04/07/2022 04/14/2022 1,270,000.00	1,269,530.10 0.00 0.00 1,269,530.10	12,739.69 0.00 16,311.56 3,571.88	0.00 0.00 0.00 3,571.88	3,571.88
78016HZS2	ROYAL BANK OF CANADA 5.2 08/01/2028	09/12/2023 09/14/2023 3,500,000.00	3,454,675.00 0.00 0.00 3,454,675.00	96,561.11 96,561.11 15,166.67 15,166.67	0.00 0.00 0.00 15,166.67	15,166.67
808513BY0	CHARLES SCHWAB CORP 2.45 03/03/2027	03/09/2022 03/11/2022 1,300,000.00	1,282,866.00 0.00 0.00 1,282,866.00	13,093.89 0.00 15,748.06 2,654.17	0.00 0.00 0.00 2,654.17	2,654.17
880591EZ1	TENNESSEE VALLEY AUTHORITY 3.875 03/15/2028	05/04/2023 05/05/2023 3,500,000.00	3,548,755.00 0.00 0.00 3,548,755.00	51,236.11 0.00 62,538.19 11,302.08	0.00 0.00 0.00 11,302.08	11,302.08
89114TZZ2	TORONTO-DOMINION BANK 2.8 03/10/2027	03/09/2022 03/11/2022 1,900,000.00	1,884,933.00 0.00 0.00 1,884,933.00	20,836.67 0.00 25,270.00 4,433.33	0.00 0.00 0.00 4,433.33	4,433.33
89115A2C5	TORONTO-DOMINION BANK 4.108 06/08/2027	08/26/2022 08/30/2022 1,400,000.00	1,395,310.00 0.00 0.00 1,395,310.00	8,467.04 0.00 13,259.71 4,792.67	0.00 0.00 0.00 4,792.67	4,792.67
89236TJK2	TOYOTA MOTOR CREDIT CORP 1.125 06/18/2026	06/15/2021 06/18/2021 3,325,000.00	3,323,537.00 0.00 0.00 3,323,537.00	4,467.97 0.00 7,585.16 3,117.19	0.00 0.00 0.00 3,117.19	3,117.19

INCOME EARNED



Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
89236TJT3	TOYOTA MOTOR CREDIT CORP 1.45 01/13/2025	01/10/2022 01/13/2022 2,700,000.00	2,696,382.00 0.00 0.00 2,696,382.00	1,957.50 0.00 5,220.00 3,262.50	0.00 0.00 0.00 3,262.50	3,262.50
89238JAC9	TAOT 2021-D A3 0.71 04/15/2026	11/09/2021 11/15/2021 580,108.17	629,381.89 0.00 (49,286.07) 580,095.82	198.61 372.39 183.06 356.84	0.00 0.00 0.00 356.84	356.84
89238LAC4	TLOT 2022-A A3 1.96 02/20/2025	02/23/2022 02/28/2022 941,184.23	1,261,759.39 0.00 (320,723.30) 941,036.09	755.77 2,061.20 563.66 1,869.09	0.00 0.00 0.00 1,869.09	1,869.09
89240BAC2	TAOT 2021-A A3 0.26 05/15/2025	02/02/2021 02/08/2021 289,952.21	389,172.11 0.00 (99,273.71) 289,898.40	44.98 84.34 33.51 72.87	0.00 0.00 0.00 72.87	72.87
912797FH5	UNITED STATES TREASURY 05/16/2024	10/31/2023 11/01/2023 26,000,000.00	25,256,214.46 0.00 0.00 25,256,214.46	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
912797FS1	UNITED STATES TREASURY 06/13/2024	12/15/2023 12/18/2023 31,000,000.00	30,218,896.44 0.00 0.00 30,218,896.44	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
912797GM3	UNITED STATES TREASURY 02/08/2024	08/14/2023 08/15/2023 0.00	19,969,634.25 0.00 (19,969,634.25) 0.00	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
912797GX9	UNITED STATES TREASURY 03/14/2024	09/14/2023 09/15/2023 22,350,000.00	21,756,086.43 0.00 0.00 21,756,086.43	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
912797HF7	UNITED STATES TREASURY 04/11/2024	10/31/2023 11/01/2023 26,000,000.00	25,379,900.00 0.00 0.00 25,379,900.00	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00

INCOME EARNED



Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
9128283D0	UNITED STATES TREASURY 2.25 10/31/2024	11/07/2019 11/08/2019 4,000,000.00	4,090,468.75 0.00 0.00 4,090,468.75	22,994.51 0.00 30,164.84 7,170.33	0.00 0.00 0.00 7,170.33	7,170.33
912828D56	UNITED STATES TREASURY 2.375 08/15/2024	12/12/2019 12/13/2019 5,000,000.00	5,140,234.38 0.00 0.00 5,140,234.38	54,857.34 59,375.00 4,893.54 9,411.21	0.00 0.00 0.00 9,411.21	9,411.21
912828ZC7	UNITED STATES TREASURY 1.125 02/28/2025	03/18/2020 03/19/2020 7,000,000.00	7,108,007.81 0.00 0.00 7,108,007.81	33,317.31 39,375.00 213.99 6,271.69	0.00 0.00 0.00 6,271.69	6,271.69
91282CAB7	UNITED STATES TREASURY 0.25 07/31/2025	03/12/2021 03/15/2021 5,975,000.00	5,854,566.41 0.00 0.00 5,854,566.41	41.04 0.00 1,231.11 1,190.08	0.00 0.00 0.00 1,190.08	1,190.08
91282CAM3	UNITED STATES TREASURY 0.25 09/30/2025	03/29/2021 03/30/2021 3,200,000.00	3,130,375.00 0.00 0.00 3,130,375.00	2,710.38 0.00 3,344.26 633.88	0.00 0.00 0.00 633.88	633.88
91282CAT8	UNITED STATES TREASURY 0.25 10/31/2025	02/19/2021 02/22/2021 6,000,000.00	5,923,125.00 0.00 0.00 5,923,125.00	3,832.42 0.00 5,027.47 1,195.05	0.00 0.00 0.00 1,195.05	1,195.05
91282CAZ4	UNITED STATES TREASURY 0.375 11/30/2025	03/26/2021 03/29/2021 3,800,000.00	3,731,867.19 0.00 0.00 3,731,867.19	2,452.87 0.00 3,581.97 1,129.10	0.00 0.00 0.00 1,129.10	1,129.10
91282CCW9	UNITED STATES TREASURY 0.75 08/31/2026	09/23/2021 09/24/2021 1,570,000.00	1,558,899.61 0.00 0.00 1,558,899.61	4,981.73 5,887.50 32.00 937.77	0.00 0.00 0.00 937.77	937.77
91282CCZ2	UNITED STATES TREASURY 0.875 09/30/2026	10/18/2021 10/19/2021 3,130,000.00	3,083,172.27 0.00 0.00 3,083,172.27	9,278.83 0.00 11,448.87 2,170.05	0.00 0.00 0.00 2,170.05	2,170.05

INCOME EARNED



Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
91282CDG3	UNITED STATES TREASURY 1.125 10/31/2026	11/15/2021 11/17/2021 3,120,000.00	3,100,987.50 0.00 0.00 3,100,987.50	8,967.86 0.00 11,764.29 2,796.43	0.00 0.00 0.00 2,796.43	2,796.43
91282CET4	UNITED STATES TREASURY 2.625 05/31/2027	06/09/2022 06/10/2022 2,400,000.00	2,351,156.25 0.00 0.00 2,351,156.25	10,844.26 0.00 15,836.07 4,991.80	0.00 0.00 0.00 4,991.80	4,991.80
91282CEW7	UNITED STATES TREASURY 3.25 06/30/2027	6,650,000.00	6,690,380.86 0.00 0.00 6,690,380.86	19,000.00 0.00 36,218.75 17,218.75	0.00 0.00 0.00 17,218.75	17,218.75
91282CFB2	UNITED STATES TREASURY 2.75 07/31/2027	08/22/2022 08/23/2022 1,300,000.00	1,277,960.94 0.00 0.00 1,277,960.94	98.21 0.00 2,946.43 2,848.21	0.00 0.00 0.00 2,848.21	2,848.21
91282CFH9	UNITED STATES TREASURY 3.125 08/31/2027	3,450,000.00	3,399,517.58 0.00 0.00 3,399,517.58	45,612.98 53,906.25 292.97 8,586.24	0.00 0.00 0.00 8,586.24	8,586.24
91282CFM8	UNITED STATES TREASURY 4.125 09/30/2027	2,800,000.00	2,770,000.01 0.00 0.00 2,770,000.01	39,131.15 0.00 48,282.79 9,151.64	0.00 0.00 0.00 9,151.64	9,151.64
91282CFZ9	UNITED STATES TREASURY 3.875 11/30/2027	4,600,000.00	4,628,085.94 0.00 0.00 4,628,085.94	30,682.38 0.00 44,806.01 14,123.63	0.00 0.00 0.00 14,123.63	14,123.63
91282CGC9	UNITED STATES TREASURY 3.875 12/31/2027	7,000,000.00	7,028,945.31 0.00 0.00 7,028,945.31	23,846.15 0.00 45,456.73 21,610.58	0.00 0.00 0.00 21,610.58	21,610.58
91282CGH8	UNITED STATES TREASURY 3.5 01/31/2028	02/16/2023 02/17/2023 7,000,000.00	6,828,007.81 0.00 0.00 6,828,007.81	673.08 0.00 20,192.31 19,519.23	0.00 0.00 0.00 19,519.23	19,519.23

INCOME EARNED



Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
91282CGP0	UNITED STATES TREASURY 4.0 02/29/2028	02/23/2023 02/28/2023 7,000,000.00	6,949,960.94 0.00 0.00 6,949,960.94	118,461.54 140,000.00 760.87 22,299.33	0.00 0.00 0.00 22,299.33	22,299.33
91282CHE4	UNITED STATES TREASURY 3.625 05/31/2028	06/14/2023 06/20/2023 7,000,000.00	6,884,335.94 0.00 0.00 6,884,335.94	43,678.28 0.00 63,784.15 20,105.87	0.00 0.00 0.00 20,105.87	20,105.87
91282CHX2	UNITED STATES TREASURY 4.375 08/31/2028	09/25/2023 09/26/2023 1,900,000.00	1,879,960.94 0.00 0.00 1,879,960.94	35,168.27 41,562.50 225.88 6,620.11	0.00 0.00 0.00 6,620.11	6,620.11
91282CJAO	UNITED STATES TREASURY 4.625 09/30/2028	10/04/2023 10/05/2023 5,800,000.00	5,763,296.88 0.00 0.00 5,763,296.88	90,882.51 0.00 112,137.30 21,254.78	0.00 0.00 0.00 21,254.78	21,254.78
91282CJF9	UNITED STATES TREASURY 4.875 10/31/2028	10/27/2023 10/31/2023 2,000,000.00	2,007,578.13 0.00 0.00 2,007,578.13	24,910.71 0.00 32,678.57 7,767.86	0.00 0.00 0.00 7,767.86	7,767.86
91282CJN2	UNITED STATES TREASURY 4.375 11/30/2028	12/28/2023 12/29/2023 3,400,000.00	3,482,875.00 0.00 0.00 3,482,875.00	25,604.51 0.00 37,390.71 11,786.20	0.00 0.00 0.00 11,786.20	11,786.20
91282CJR3	UNITED STATES TREASURY 3.75 12/31/2028	11,000,000.00	10,883,007.81 0.00 0.00 10,883,007.81	36,263.74 0.00 69,127.75 32,864.01	0.00 0.00 0.00 32,864.01	32,864.01
91282CJW2	UNITED STATES TREASURY 4.0 01/31/2029	02/13/2024 02/14/2024 5,000,000.00	0.00 4,943,164.06 0.00 4,943,164.06	0.00 (7,692.31) 16,483.52 8,791.21	0.00 0.00 0.00 8,791.21	8,791.21
91282CKD2	UNITED STATES TREASURY 4.25 02/28/2029	02/27/2024 02/29/2024 7,000,000.00	0.00 6,985,234.38 0.00 6,985,234.38	0.00 0.00 808.42 808.42	0.00 0.00 0.00 808.42	808.42

INCOME EARNED



Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
91324PEC2	UNITEDHEALTH GROUP INC 1.15 05/15/2026	805,000.00	807,605.05 0.00 0.00 807,605.05	1,954.36 0.00 2,725.82 771.46	0.00 0.00 0.00 771.46	771.46
91324PEG3	UNITEDHEALTH GROUP INC 3.7 05/15/2027	05/17/2022 05/20/2022 1,365,000.00	1,365,638.40 0.00 0.00 1,365,638.40	10,662.17 0.00 14,870.92 4,208.75	0.00 0.00 0.00 4,208.75	4,208.75
91324PEP3	UNITEDHEALTH GROUP INC 5.25 02/15/2028	02/16/2023 02/21/2023 1,500,000.00	1,532,220.00 0.00 0.00 1,532,220.00	36,312.50 39,375.00 3,500.00 6,562.50	0.00 0.00 0.00 6,562.50	6,562.50
931142ERO	WALMART INC 1.05 09/17/2026	09/08/2021 09/17/2021 785,000.00	783,516.35 0.00 0.00 783,516.35	3,068.04 0.00 3,754.92 686.88	0.00 0.00 0.00 686.88	686.88
Total Fixed Income	478,088,105.79		472,218,930.00 22,662,939.92 (21,610,023.58) 473,271,846.34	1,683,024.05 711,406.15 1,720,324.80 748,706.89	0.00 0.00 0.00 748,706.89	748,706.89
LAIF						
90LAIF\$00	State Pool	40,593,518.58	52,893,518.58 25,400,000.00 (37,700,000.00) 40,593,518.58	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
Total LAIF	40,593,518.58		52,893,518.58 25,400,000.00 (37,700,000.00) 40,593,518.58	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
TOTAL PORTFOLIO	519,526,323.45		525,731,363.44 90,159,728.23 (101,209,050.65) 514,710,063.99	1,683,024.05 720,136.42 1,720,324.80 757,437.16	0.00 0.00 0.00 757,437.16	757,437.16

CASH FLOW REPORT



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
MARCH 2024							
03/01/2024	Wire Transfer	CCYUSD	0.00		(36,551.88)		(36,551.88)
03/01/2024	Dividend	60934N807	0.00		36,551.88		36,551.88
03/01/2024	Wire Transfer	CCYUSD	0.00		(197.44)		(197.44)
03/01/2024	Dividend	60934N807	0.00		197.44		197.44
03/01/2024	Coupon	74456QBX3	0.00	PUBLIC SERVICE ELECTRIC AND GAS CO 3.65 09/01/2028		54,750.00	54,750.00
03/04/2024	Wire Transfer	CCYUSD	0.00		36,749.32		36,749.32
03/04/2024	Coupon	808513BY0	0.00	CHARLES SCHWAB CORP 2.45 03/03/2027		15,925.00	15,925.00
03/11/2024	Coupon	57636QAW4	0.00	MASTERCARD INC 4.875 03/09/2028		50,943.75	50,943.75
03/11/2024	Coupon	89114T2T2	0.00	TORONTO-DOMINION BANK 2.8 03/10/2027		26,600.00	26,600.00
03/13/2024	Coupon	3130A2UW4	0.00	FEDERAL HOME LOAN BANKS 2.875 09/13/2024		57,500.00	57,500.00
03/14/2024	Coupon	58989V2D5	0.00	MET TOWER GLOBAL FUNDING 1.25 09/14/2026		10,718.75	10,718.75
03/14/2024	Maturity	912797GX9	(22,350,000.00)	UNITED STATES TREASURY 03/14/2024	22,350,000.00		22,350,000.00
03/15/2024	Coupon	02582JIT8	0.00	AMXCA 2022-2 A 3.39 05/15/2025		7,811.13	7,811.13
03/15/2024	Coupon	161571HT4	0.00	CHAIT 2023-1 A 5.16 09/15/2028		15,673.50	15,673.50
03/15/2024	Coupon	44891WAC3	0.00	HALST 2022-A A3 1.16 01/15/2025		242.12	242.12
03/15/2024	Principal Paydown	44891WAC3	(127,954.03)	HALST 2022-A A3 1.16 01/15/2025	127,954.03		127,954.03
03/15/2024	Coupon	43815BAC4	0.00	HAROT 2022-1 A3 1.88 05/15/2026		2,206.63	2,206.63
03/15/2024	Principal Paydown	43815BAC4	(99,096.84)	HAROT 2022-1 A3 1.88 05/15/2026	99,096.84		99,096.84
03/15/2024	Coupon	437918AC9	0.00	HAROT 2024-1 A3 5.21 08/15/2028		11,930.90	11,930.90
03/15/2024	Coupon	44891RAC4	0.00	HART 2020-C A3 0.38 05/15/2025		16.26	16.26
03/15/2024	Principal Paydown	44891RAC4	(51,339.04)	HART 2020-C A3 0.38 05/15/2025	51,339.04		51,339.04
03/15/2024	Coupon	44933LAC7	0.00	HART 2021-A A3 0.38 09/15/2025		84.95	84.95
03/15/2024	Principal Paydown	44933LAC7	(56,959.26)	HART 2021-A A3 0.38 09/15/2025	56,959.26		56,959.26
03/15/2024	Coupon	44935FAD6	0.00	HART 2021-C A3 0.74 05/15/2026		262.68	262.68
03/15/2024	Principal Paydown	44935FAD6	(37,456.20)	HART 2021-C A3 0.74 05/15/2026	37,456.20		37,456.20
03/15/2024	Coupon	448977AD0	0.00	HART 2022-A A3 2.22 10/15/2026		2,138.19	2,138.19
03/15/2024	Principal Paydown	448977AD0	(74,533.64)	HART 2022-A A3 2.22 10/15/2026	74,533.64		74,533.64
03/15/2024	Coupon	47789QAC4	0.00	JDOT 2021-B A3 0.52 03/16/2026		275.41	275.41
03/15/2024	Principal Paydown	47789QAC4	(57,708.03)	JDOT 2021-B A3 0.52 03/16/2026	57,708.02		57,708.02
03/15/2024	Coupon	47787JAC2	0.00	JDOT 2022 A3 0.36 09/15/2026		1,427.10	1,427.10

CASH FLOW REPORT



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
03/15/2024	Principal Paydown	47787JAC2	(36,860.48)	JDOT 2022 A3 0.36 09/15/2026	36,860.48		36,860.48
03/15/2024	Coupon	47800CAC0	0.00	JDOT 2023 A3 5.01 11/15/2027		7,849.00	7,849.00
03/15/2024	Coupon	89240BAC2	0.00	TAOT 2021-A A3 0.26 05/15/2025		62.82	62.82
03/15/2024	Principal Paydown	89240BAC2	(90,815.54)	TAOT 2021-A A3 0.26 05/15/2025	90,815.53		90,815.53
03/15/2024	Coupon	89238JAC9	0.00	TAOT 2021-D A3 0.71 04/15/2026		343.23	343.23
03/15/2024	Principal Paydown	89238JAC9	(46,389.23)	TAOT 2021-D A3 0.71 04/15/2026	46,389.23		46,389.23
03/15/2024	Coupon	880591EZ1	0.00	TENNESSEE VALLEY AUTHORITY 3.875 03/15/2028		67,812.50	67,812.50
03/20/2024	Coupon	36265MAC9	560,715.74	GMALT 2022-1 A3 1.9 03/20/2025		887.80	887.80
03/20/2024	Principal Paydown	36265MAC9	560,715.74	GMALT 2022-1 A3 1.9 03/20/2025	283,751.50		283,751.50
03/20/2024	Coupon	89238LAC4	941,184.23	TLOT 2022-A A3 1.96 02/20/2025		1,537.27	1,537.27
03/20/2024	Principal Paydown	89238LAC4	941,184.23	TLOT 2022-A A3 1.96 02/20/2025	361,508.56		361,508.56
03/21/2024	Coupon	43813GAC5	75,489.18	HAROT 2021-1 A3 0.27 04/21/2025		18.57	18.57
03/21/2024	Principal Paydown	43813GAC5	75,489.18	HAROT 2021-1 A3 0.27 04/21/2025	23,343.90		23,343.90
03/21/2024	Coupon	43815GAC3	607,689.17	HAROT 2021-4 A3 0.88 01/21/2026		445.64	445.64
03/21/2024	Principal Paydown	43815GAC3	607,689.17	HAROT 2021-4 A3 0.88 01/21/2026	50,726.89		50,726.89
03/25/2024	Coupon	05601XAC3	63,987.21	BMWLT 2022-1 A3 1.03 03/25/2025		58.65	58.65
03/25/2024	Effective Maturity	05601XAC3	63,987.21	BMWLT 2022-1 A3 1.03 03/25/2025	63,987.21		63,987.21
03/25/2024	Coupon	05602RAD3	907,408.75	BMWOT 2022-A A3 3.21 08/25/2026		2,441.95	2,441.95
03/25/2024	Principal Paydown	05602RAD3	907,408.75	BMWOT 2022-A A3 3.21 08/25/2026	60,295.93		60,295.93
03/25/2024	Coupon	3137BSP72	1,500,000.00	FHMS K-058 A2 2.653 08/25/2026		3,316.25	3,316.25
03/25/2024	Coupon	3137BSRE5	3,000,000.00	FHMS K-059 A2 3.12 09/25/2026		7,800.00	7,800.00
03/25/2024	Coupon	3137EAEX3	6,295,000.00	FEDERAL HOME LOAN MORTGAGE CORP 0.375 09/23/2025		11,803.12	11,803.12
03/25/2024	Coupon	3137F4D41	3,000,000.00	FHMS K-074 A2 3.6 01/25/2028		9,000.00	9,000.00
03/25/2024	Coupon	3137FBBX3	2,650,000.00	FHMS K-068 A2 3.244 08/25/2027		7,163.83	7,163.83
03/25/2024	Coupon	3137FEBQ2	4,690,000.00	FHMS K-072 A2 3.444 12/25/2027		13,460.30	13,460.30
03/25/2024	Coupon	3137FETN0	6,000,000.00	FHMS K-073 A2 3.35 01/25/2028		16,750.00	16,750.00
03/25/2024	Coupon	3137FG6X8	5,320,000.00	FHMS K-077 A2 3.85 05/25/2028		17,068.33	17,068.33
03/25/2024	Coupon	3137FGR31	1,997,000.00	FHMS K-078 A2 3.854 06/25/2028		6,413.70	6,413.70
03/25/2024	Coupon	3137FJEH8	3,148,000.00	FHMS K-081 A2 3.9 08/25/2028		10,231.00	10,231.00
03/25/2024	Coupon	3137FJKE8	2,500,000.00	FHMS K-082 A2 3.92 09/25/2028		8,166.67	8,166.67

CASH FLOW REPORT



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
March 2024 Total					23,909,475.58	451,137.00	24,360,612.59
APRIL 2024							
04/01/2024	Coupon	13063DRK6	3,385,000.00	CALIFORNIA ST 2.4 10/01/2024		40,620.00	40,620.00
04/01/2024	Coupon	91282CAM3	3,200,000.00	UNITED STATES TREASURY 0.25 09/30/2025		4,000.00	4,000.00
04/01/2024	Coupon	91282CCZ2	3,130,000.00	UNITED STATES TREASURY 0.875 09/30/2026		13,693.75	13,693.75
04/01/2024	Coupon	91282CFM8	2,800,000.00	UNITED STATES TREASURY 4.125 09/30/2027		57,750.00	57,750.00
04/01/2024	Coupon	91282CJA0	5,800,000.00	UNITED STATES TREASURY 4.625 09/30/2028		134,125.00	134,125.00
04/11/2024	Final Maturity	912797HF7	26,000,000.00	UNITED STATES TREASURY 04/11/2024	26,000,000.00		26,000,000.00
04/15/2024	Coupon	02582JIT8	2,765,000.00	AMXCA 2022-2 A 3.39 05/15/2025		7,811.12	7,811.12
04/15/2024	Coupon	161571HT4	3,645,000.00	CHAIT 2023-1 A 5.16 09/15/2028		15,673.50	15,673.50
04/15/2024	Coupon	3135G0W66	3,500,000.00	FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.625 10/15/2024		28,437.50	28,437.50
04/15/2024	Coupon	437918AC9	3,435,000.00	HAROT 2024-1 A3 5.21 08/15/2028		14,913.62	14,913.62
04/15/2024	Coupon	43815BAC4	1,309,389.55	HAROT 2022-1 A3 1.88 05/15/2026		2,051.38	2,051.38
04/15/2024	Principal Paydown	43815BAC4	1,309,389.55	HAROT 2022-1 A3 1.88 05/15/2026	97,711.67		97,711.67
04/15/2024	Coupon	44891WAC3	122,511.70	HALST 2022-A A3 1.16 01/15/2025		118.43	118.43
04/15/2024	Effective Maturity	44891WAC3	122,511.70	HALST 2022-A A3 1.16 01/15/2025	122,511.70		122,511.70
04/15/2024	Coupon	448977AD0	1,081,245.22	HART 2022-A A3 2.22 10/15/2026		2,000.30	2,000.30
04/15/2024	Principal Paydown	448977AD0	1,081,245.22	HART 2022-A A3 2.22 10/15/2026	78,500.80		78,500.80
04/15/2024	Coupon	44933LAC7	211,298.82	HART 2021-A A3 0.38 09/15/2025		66.91	66.91
04/15/2024	Principal Paydown	44933LAC7	211,298.82	HART 2021-A A3 0.38 09/15/2025	54,914.00		54,914.00
04/15/2024	Coupon	44935FAD6	388,504.89	HART 2021-C A3 0.74 05/15/2026		239.58	239.58
04/15/2024	Principal Paydown	44935FAD6	388,504.89	HART 2021-C A3 0.74 05/15/2026	37,898.03		37,898.03
04/15/2024	Coupon	47787JAC2	701,293.20	JDOT 2022 A3 0.36 09/15/2026		1,354.38	1,354.38
04/15/2024	Principal Paydown	47787JAC2	701,293.20	JDOT 2022 A3 0.36 09/15/2026	50,691.92		50,691.92
04/15/2024	Coupon	47789QAC4	577,860.56	JDOT 2021-B A3 0.52 03/16/2026		250.41	250.41
04/15/2024	Principal Paydown	47789QAC4	577,860.56	JDOT 2021-B A3 0.52 03/16/2026	73,604.22		73,604.22
04/15/2024	Coupon	47800CAC0	1,880,000.00	JDOT 2023 A3 5.01 11/15/2027		7,849.00	7,849.00
04/15/2024	Coupon	78016EZ59	1,270,000.00	ROYAL BANK OF CANADA 3.375 04/14/2025		21,431.25	21,431.25
04/15/2024	Coupon	89238JAC9	533,718.94	TAOT 2021-D A3 0.71 04/15/2026		315.78	315.78
04/15/2024	Principal Paydown	89238JAC9	533,718.94	TAOT 2021-D A3 0.71 04/15/2026	50,888.37		50,888.37
04/15/2024	Coupon	89240BAC2	199,136.68	TAOT 2021-A A3 0.26 05/15/2025		42.89	42.89

CASH FLOW REPORT



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
04/15/2024	Principal Paydown	89240BAC2	199,136.68	TAOT 2021-A A3 0.26 05/15/2025	93,191.18		93,191.18
04/15/2024	Dividend	90LAIF\$00	40,593,518.58	State Pool	130,711.01		130,711.01
04/16/2024	Coupon	362554AC1	455,686.34	GMCAR 2021-4 A3 0.68 09/16/2026		259.18	259.18
04/16/2024	Principal Paydown	362554AC1	455,686.34	GMCAR 2021-4 A3 0.68 09/16/2026	33,728.33		33,728.33
04/16/2024	Coupon	380146AC4	453,170.75	GMCAR 2022-1 A3 1.23 11/16/2026		472.88	472.88
04/16/2024	Principal Paydown	380146AC4	453,170.75	GMCAR 2022-1 A3 1.23 11/16/2026	33,995.38		33,995.38
04/22/2024	Coupon	3135G03U5	5,270,000.00	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.625 04/22/2025		16,468.75	16,468.75
04/22/2024	Coupon	36265MAC9	560,715.74	GMALT 2022-1 A3 1.9 03/20/2025		438.53	438.53
04/22/2024	Effective Maturity	36265MAC9	560,715.74	GMALT 2022-1 A3 1.9 03/20/2025	276,964.24		276,964.24
04/22/2024	Coupon	43813GAC5	75,489.18	HAROT 2021-1 A3 0.27 04/21/2025		13.31	13.31
04/22/2024	Principal Paydown	43813GAC5	75,489.18	HAROT 2021-1 A3 0.27 04/21/2025	23,653.54		23,653.54
04/22/2024	Coupon	43815GAC3	607,689.17	HAROT 2021-4 A3 0.88 01/21/2026		408.44	408.44
04/22/2024	Principal Paydown	43815GAC3	607,689.17	HAROT 2021-4 A3 0.88 01/21/2026	52,029.97		52,029.97
04/22/2024	Coupon	4581X0DV7	6,390,000.00	INTER-AMERICAN DEVELOPMENT BANK 0.875 04/20/2026		27,956.25	27,956.25
04/22/2024	Coupon	46647PBK1	1,000,000.00	JPMORGAN CHASE & CO 2.083 04/22/2026		10,415.00	10,415.00
04/22/2024	Coupon	89238LAC4	941,184.23	TLOT 2022-A A3 1.96 02/20/2025		946.80	946.80
04/22/2024	Principal Paydown	89238LAC4	941,184.23	TLOT 2022-A A3 1.96 02/20/2025	351,641.20		351,641.20
04/23/2024	Coupon	06051GHT9	3,000,000.00	BANK OF AMERICA CORP 3.559 04/23/2027		53,385.00	53,385.00
04/25/2024	Coupon	05602RAD3	907,408.75	BMWOT 2022-A A3 3.21 08/25/2026		2,280.66	2,280.66
04/25/2024	Principal Paydown	05602RAD3	907,408.75	BMWOT 2022-A A3 3.21 08/25/2026	62,662.30		62,662.30
04/25/2024	Coupon	3137BSP72	1,500,000.00	FHMS K-058 A2 2.653 08/25/2026		3,316.25	3,316.25
04/25/2024	Coupon	3137BSRE5	3,000,000.00	FHMS K-059 A2 3.12 09/25/2026		7,800.00	7,800.00
04/25/2024	Coupon	3137F4D41	3,000,000.00	FHMS K-074 A2 3.6 01/25/2028		9,000.00	9,000.00
04/25/2024	Coupon	3137FBBX3	2,650,000.00	FHMS K-068 A2 3.244 08/25/2027		7,163.83	7,163.83
04/25/2024	Coupon	3137FEBQ2	4,690,000.00	FHMS K-072 A2 3.444 12/25/2027		13,460.30	13,460.30
04/25/2024	Coupon	3137FETN0	6,000,000.00	FHMS K-073 A2 3.35 01/25/2028		16,750.00	16,750.00
04/25/2024	Coupon	3137FG6X8	5,320,000.00	FHMS K-077 A2 3.85 05/25/2028		17,068.33	17,068.33
04/25/2024	Coupon	3137FGR31	1,997,000.00	FHMS K-078 A2 3.854 06/25/2028		6,413.70	6,413.70
04/25/2024	Coupon	3137FJEH8	3,148,000.00	FHMS K-081 A2 3.9 08/25/2028		10,231.00	10,231.00
04/25/2024	Coupon	3137FJKE8	2,500,000.00	FHMS K-082 A2 3.92 09/25/2028		8,166.67	8,166.67

CASH FLOW REPORT



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
04/29/2024	Coupon	459058JL8	6,300,000.00	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 0.5 10/28/2025		15,750.00	15,750.00
04/29/2024	Coupon	6174468Q5	1,600,000.00	MORGAN STANLEY 2.188 04/28/2026		17,504.00	17,504.00
04/30/2024	Coupon	9128283D0	4,000,000.00	UNITED STATES TREASURY 2.25 10/31/2024		45,000.00	45,000.00
04/30/2024	Coupon	91282CAT8	6,000,000.00	UNITED STATES TREASURY 0.25 10/31/2025		7,500.00	7,500.00
04/30/2024	Coupon	91282CDG3	3,120,000.00	UNITED STATES TREASURY 1.125 10/31/2026		17,550.00	17,550.00
04/30/2024	Coupon	91282CJF9	2,000,000.00	UNITED STATES TREASURY 4.875 10/31/2028		48,750.00	48,750.00
April 2024 Total					27,625,297.87	717,213.69	28,342,511.56
MAY 2024							
05/01/2024	Coupon	06367WB85	2,761,000.00	BANK OF MONTREAL 1.85 05/01/2025		25,539.25	25,539.25
05/07/2024	Coupon	3135G06G3	6,300,000.00	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.5 11/07/2025		15,750.00	15,750.00
05/08/2024	Coupon	14913Q3B3	2,593,000.00	CATERPILLAR FINANCIAL SERVICES CORP 2.15 11/08/2024		27,874.75	27,874.75
05/10/2024	Coupon	037833ET3	1,650,000.00	APPLE INC 4.0 05/10/2028		33,000.00	33,000.00
05/10/2024	Coupon	665859AW4	1,345,000.00	NORTHERN TRUST CORP 4.0 05/10/2027		26,900.00	26,900.00
05/13/2024	Coupon	023135BX3	4,865,000.00	AMAZON.COM INC 1.0 05/12/2026		24,325.00	24,325.00
05/15/2024	Coupon	02582JIT8	2,765,000.00	AMXCA 2022-2 A 3.39 05/15/2025		7,811.12	7,811.12
05/15/2024	Coupon	161571HT4	3,645,000.00	CHAIT 2023-1 A 5.16 09/15/2028		15,673.50	15,673.50
05/15/2024	Coupon	26442CAX2	3,280,000.00	DUKE ENERGY CAROLINAS LLC 3.95 11/15/2028		64,780.00	64,780.00
05/15/2024	Coupon	437918AC9	3,435,000.00	HAROT 2024-1 A3 5.21 08/15/2028		14,913.62	14,913.62
05/15/2024	Coupon	43815BAC4	1,309,389.55	HAROT 2022-1 A3 1.88 05/15/2026		1,898.30	1,898.30
05/15/2024	Principal Paydown	43815BAC4	1,309,389.55	HAROT 2022-1 A3 1.88 05/15/2026	93,968.20		93,968.20
05/15/2024	Coupon	448977AD0	1,081,245.22	HART 2022-A A3 2.22 10/15/2026		1,855.08	1,855.08
05/15/2024	Principal Paydown	448977AD0	1,081,245.22	HART 2022-A A3 2.22 10/15/2026	74,968.70		74,968.70
05/15/2024	Coupon	44933LAC7	211,298.82	HART 2021-A A3 0.38 09/15/2025		49.52	49.52
05/15/2024	Principal Paydown	44933LAC7	211,298.82	HART 2021-A A3 0.38 09/15/2025	52,781.86		52,781.86
05/15/2024	Coupon	44935FAD6	388,504.89	HART 2021-C A3 0.74 05/15/2026		216.21	216.21
05/15/2024	Principal Paydown	44935FAD6	388,504.89	HART 2021-C A3 0.74 05/15/2026	36,308.80		36,308.80
05/15/2024	Coupon	47787JAC2	701,293.20	JDOT 2022 A3 0.36 09/15/2026		1,256.37	1,256.37
05/15/2024	Principal Paydown	47787JAC2	701,293.20	JDOT 2022 A3 0.36 09/15/2026	49,174.74		49,174.74
05/15/2024	Coupon	47789QAC4	577,860.56	JDOT 2021-B A3 0.52 03/16/2026		218.51	218.51

CASH FLOW REPORT



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
05/15/2024	Principal Paydown	47789QAC4	577,860.56	JDOT 2021-B A3 0.52 03/16/2026	74,718.04		74,718.04
05/15/2024	Coupon	47800CAC0	1,880,000.00	JDOT 2023 A3 5.01 11/15/2027		7,849.00	7,849.00
05/15/2024	Coupon	89238JAC9	533,718.94	TAOT 2021-D A3 0.71 04/15/2026		285.67	285.67
05/15/2024	Principal Paydown	89238JAC9	533,718.94	TAOT 2021-D A3 0.71 04/15/2026	48,802.91		48,802.91
05/15/2024	Coupon	89240BAC2	199,136.68	TAOT 2021-A A3 0.26 05/15/2025		22.70	22.70
05/15/2024	Principal Paydown	89240BAC2	199,136.68	TAOT 2021-A A3 0.26 05/15/2025	87,979.64		87,979.64
05/15/2024	Coupon	91324PEC2	805,000.00	UNITEDHEALTH GROUP INC 1.15 05/15/2026		4,628.75	4,628.75
05/15/2024	Coupon	91324PEG3	1,365,000.00	UNITEDHEALTH GROUP INC 3.7 05/15/2027		25,252.50	25,252.50
05/16/2024	Coupon	362554AC1	455,686.34	GMCAR 2021-4 A3 0.68 09/16/2026		240.07	240.07
05/16/2024	Principal Paydown	362554AC1	455,686.34	GMCAR 2021-4 A3 0.68 09/16/2026	32,374.29		32,374.29
05/16/2024	Coupon	380146AC4	453,170.75	GMCAR 2022-1 A3 1.23 11/16/2026		437.19	437.19
05/16/2024	Principal Paydown	380146AC4	453,170.75	GMCAR 2022-1 A3 1.23 11/16/2026	31,840.65		31,840.65
05/16/2024	Final Maturity	912797FH5	26,000,000.00	UNITED STATES TREASURY 05/16/2024	26,000,000.00		26,000,000.00
05/17/2024	Coupon	58933YBH7	1,975,000.00	MERCK & CO INC 4.05 05/17/2028		39,993.75	39,993.75
05/20/2024	Coupon	22160KAM7	2,500,000.00	COSTCO WHOLESALE CORP 3.0 05/18/2027		37,500.00	37,500.00
05/20/2024	Coupon	89238LAC4	941,184.23	TLOT 2022-A A3 1.96 02/20/2025		372.46	372.46
05/20/2024	Effective Maturity	89238LAC4	941,184.23	TLOT 2022-A A3 1.96 02/20/2025	228,034.47		228,034.47
05/21/2024	Coupon	43813GAC5	75,489.18	HAROT 2021-1 A3 0.27 04/21/2025		7.99	7.99
05/21/2024	Principal Paydown	43813GAC5	75,489.18	HAROT 2021-1 A3 0.27 04/21/2025	22,959.32		22,959.32
05/21/2024	Coupon	43815GAC3	607,689.17	HAROT 2021-4 A3 0.88 01/21/2026		370.28	370.28
05/21/2024	Principal Paydown	43815GAC3	607,689.17	HAROT 2021-4 A3 0.88 01/21/2026	49,915.91		49,915.91
05/27/2024	Coupon	05602RAD3	907,408.75	BMWOT 2022-A A3 3.21 08/25/2026		2,113.04	2,113.04
05/27/2024	Principal Paydown	05602RAD3	907,408.75	BMWOT 2022-A A3 3.21 08/25/2026	60,034.75		60,034.75
05/27/2024	Coupon	3137BSP72	1,500,000.00	FHMS K-058 A2 2.653 08/25/2026		3,316.25	3,316.25
05/27/2024	Coupon	3137BSRE5	3,000,000.00	FHMS K-059 A2 3.12 09/25/2026		7,800.00	7,800.00
05/27/2024	Coupon	3137F4D41	3,000,000.00	FHMS K-074 A2 3.6 01/25/2028		9,000.00	9,000.00
05/27/2024	Coupon	3137FBBX3	2,650,000.00	FHMS K-068 A2 3.244 08/25/2027		7,163.83	7,163.83
05/27/2024	Coupon	3137FEBQ2	4,690,000.00	FHMS K-072 A2 3.444 12/25/2027		13,460.30	13,460.30
05/27/2024	Coupon	3137FETN0	6,000,000.00	FHMS K-073 A2 3.35 01/25/2028		16,750.00	16,750.00
05/27/2024	Coupon	3137FG6X8	5,320,000.00	FHMS K-077 A2 3.85 05/25/2028		17,068.33	17,068.33
05/27/2024	Coupon	3137FGR31	1,997,000.00	FHMS K-078 A2 3.854 06/25/2028		6,413.70	6,413.70
05/27/2024	Coupon	3137FJEH8	3,148,000.00	FHMS K-081 A2 3.9 08/25/2028		10,231.00	10,231.00

CASH FLOW REPORT



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
05/27/2024	Coupon	3137FJKE8	2,500,000.00	FHMS K-082 A2 3.92 09/25/2028		8,166.67	8,166.67
05/31/2024	Coupon	91282CAZ4	3,800,000.00	UNITED STATES TREASURY 0.375 11/30/2025		7,125.00	7,125.00
05/31/2024	Coupon	91282CET4	2,400,000.00	UNITED STATES TREASURY 2.625 05/31/2027		31,500.00	31,500.00
05/31/2024	Coupon	91282CFZ9	4,600,000.00	UNITED STATES TREASURY 3.875 11/30/2027		89,125.00	89,125.00
05/31/2024	Coupon	91282CHE4	7,000,000.00	UNITED STATES TREASURY 3.625 05/31/2028		126,875.00	126,875.00
05/31/2024	Coupon	91282CJN2	3,400,000.00	UNITED STATES TREASURY 4.375 11/30/2028		74,375.00	74,375.00
May 2024 Total					26,943,862.28	809,504.72	27,753,367.00
JUNE 2024							
06/06/2024	Coupon	74153WCQ0	1,975,000.00	PRICOA GLOBAL FUNDING I 1.15 12/06/2024		11,356.25	11,356.25
06/10/2024	Coupon	40139LBC6	3,000,000.00	GUARDIAN LIFE GLOBAL FUNDING 0.875 12/10/2025		13,125.00	13,125.00
06/10/2024	Coupon	89115A2C5	1,400,000.00	TORONTO-DOMINION BANK 4.108 06/08/2027		28,756.00	28,756.00
06/13/2024	Final Maturity	912797FS1	31,000,000.00	UNITED STATES TREASURY 06/13/2024	31,000,000.00		31,000,000.00
06/14/2024	Coupon	3130A1XJ2	5,500,000.00	FEDERAL HOME LOAN BANKS 2.875 06/14/2024		79,062.50	79,062.50
06/14/2024	Final Maturity	3130A1XJ2	5,500,000.00	FEDERAL HOME LOAN BANKS 2.875 06/14/2024	5,500,000.00		5,500,000.00
06/17/2024	Coupon	02582JIT8	2,765,000.00	AMXCA 2022-2 A 3.39 05/15/2025		7,811.12	7,811.12
06/17/2024	Coupon	161571HT4	3,645,000.00	CHAIT 2023-1 A 5.16 09/15/2028		15,673.50	15,673.50
06/17/2024	Coupon	3135G04Z3	6,200,000.00	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.5 06/17/2025		15,500.00	15,500.00
06/17/2024	Coupon	362554AC1	455,686.34	GMCAR 2021-4 A3 0.68 09/16/2026		221.72	221.72
06/17/2024	Principal Paydown	362554AC1	455,686.34	GMCAR 2021-4 A3 0.68 09/16/2026	31,544.30		31,544.30
06/17/2024	Coupon	380146AC4	453,170.75	GMCAR 2022-1 A3 1.23 11/16/2026		403.75	403.75
06/17/2024	Principal Paydown	380146AC4	453,170.75	GMCAR 2022-1 A3 1.23 11/16/2026	31,205.50		31,205.50
06/17/2024	Coupon	437918AC9	3,435,000.00	HAROT 2024-1 A3 5.21 08/15/2028		14,913.62	14,913.62
06/17/2024	Coupon	43815BAC4	1,309,389.55	HAROT 2022-1 A3 1.88 05/15/2026		1,751.08	1,751.08
06/17/2024	Principal Paydown	43815BAC4	1,309,389.55	HAROT 2022-1 A3 1.88 05/15/2026	91,959.27		91,959.27
06/17/2024	Coupon	448977AD0	1,081,245.22	HART 2022-A A3 2.22 10/15/2026		1,716.39	1,716.39
06/17/2024	Principal Paydown	448977AD0	1,081,245.22	HART 2022-A A3 2.22 10/15/2026	73,436.03		73,436.03
06/17/2024	Coupon	44933LAC7	211,298.82	HART 2021-A A3 0.38 09/15/2025		32.81	32.81
06/17/2024	Principal Paydown	44933LAC7	211,298.82	HART 2021-A A3 0.38 09/15/2025	51,571.41		51,571.41
06/17/2024	Coupon	44935FAD6	388,504.89	HART 2021-C A3 0.74 05/15/2026		193.82	193.82
06/17/2024	Principal Paydown	44935FAD6	388,504.89	HART 2021-C A3 0.74 05/15/2026	35,491.66		35,491.66

CASH FLOW REPORT



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
06/17/2024	Coupon	47787JAC2	701,293.20	JDOT 2022 A3 0.36 09/15/2026		1,161.30	1,161.30
06/17/2024	Principal Paydown	47787JAC2	701,293.20	JDOT 2022 A3 0.36 09/15/2026	40,857.84		40,857.84
06/17/2024	Coupon	47789QAC4	577,860.56	JDOT 2021-B A3 0.52 03/16/2026		186.13	186.13
06/17/2024	Principal Paydown	47789QAC4	577,860.56	JDOT 2021-B A3 0.52 03/16/2026	42,858.69		42,858.69
06/17/2024	Coupon	47800CAC0	1,880,000.00	JDOT 2023 A3 5.01 11/15/2027		7,849.00	7,849.00
06/17/2024	Coupon	63743HFE7	940,000.00	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 3.45 06/15/2025		16,215.00	16,215.00
06/17/2024	Coupon	74340XCG4	4,000,000.00	PROLOGIS LP 4.875 06/15/2028		97,500.00	97,500.00
06/17/2024	Coupon	89238JAC9	533,718.94	TAOT 2021-D A3 0.71 04/15/2026		256.80	256.80
06/17/2024	Principal Paydown	89238JAC9	533,718.94	TAOT 2021-D A3 0.71 04/15/2026	44,936.28		44,936.28
06/17/2024	Coupon	89240BAC2	199,136.68	TAOT 2021-A A3 0.26 05/15/2025		3.64	3.64
06/17/2024	Effective Maturity	89240BAC2	199,136.68	TAOT 2021-A A3 0.26 05/15/2025	16,792.29		16,792.29
06/18/2024	Coupon	89236TJK2	3,325,000.00	TOYOTA MOTOR CREDIT CORP 1.125 06/18/2026		18,703.12	18,703.12
06/20/2024	Coupon	06051GJD2	3,000,000.00	BANK OF AMERICA CORP 1.319 06/19/2026		19,785.00	19,785.00
06/20/2024	Coupon	3130AQF40	4,300,000.00	FEDERAL HOME LOAN BANKS 1.0 12/20/2024		21,500.00	21,500.00
06/21/2024	Coupon	43813GAC5	75,489.18	HAROT 2021-1 A3 0.27 04/21/2025		2.83	2.83
06/21/2024	Effective Maturity	43813GAC5	75,489.18	HAROT 2021-1 A3 0.27 04/21/2025	12,563.67		12,563.67
06/21/2024	Coupon	43815GAC3	607,689.17	HAROT 2021-4 A3 0.88 01/21/2026		333.68	333.68
06/21/2024	Principal Paydown	43815GAC3	607,689.17	HAROT 2021-4 A3 0.88 01/21/2026	48,834.71		48,834.71
06/24/2024	Coupon	46647PCK0	1,565,000.00	JPMORGAN CHASE & CO 0.969 06/23/2025		7,582.42	7,582.42
06/25/2024	Coupon	05602RAD3	907,408.75	BMWOT 2022-A A3 3.21 08/25/2026		1,952.44	1,952.44
06/25/2024	Principal Paydown	05602RAD3	907,408.75	BMWOT 2022-A A3 3.21 08/25/2026	56,215.61		56,215.61
06/25/2024	Coupon	3137BSP72	1,500,000.00	FHMS K-058 A2 2.653 08/25/2026		3,316.25	3,316.25
06/25/2024	Coupon	3137BSRE5	3,000,000.00	FHMS K-059 A2 3.12 09/25/2026		7,800.00	7,800.00
06/25/2024	Coupon	3137F4D41	3,000,000.00	FHMS K-074 A2 3.6 01/25/2028		9,000.00	9,000.00
06/25/2024	Coupon	3137FBBX3	2,650,000.00	FHMS K-068 A2 3.244 08/25/2027		7,163.83	7,163.83
06/25/2024	Coupon	3137FEBQ2	4,690,000.00	FHMS K-072 A2 3.444 12/25/2027		13,460.30	13,460.30
06/25/2024	Coupon	3137FETN0	6,000,000.00	FHMS K-073 A2 3.35 01/25/2028		16,750.00	16,750.00
06/25/2024	Coupon	3137FG6X8	5,320,000.00	FHMS K-077 A2 3.85 05/25/2028		17,068.33	17,068.33
06/25/2024	Coupon	3137FGR31	1,997,000.00	FHMS K-078 A2 3.854 06/25/2028		6,413.70	6,413.70
06/25/2024	Coupon	3137FJEH8	3,148,000.00	FHMS K-081 A2 3.9 08/25/2028		10,231.00	10,231.00
06/25/2024	Coupon	3137FJKE8	2,500,000.00	FHMS K-082 A2 3.92 09/25/2028		8,166.67	8,166.67

CASH FLOW REPORT



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
June 2024 Total					37,078,267.25	482,919.02	37,561,186.27
JULY 2024							
07/01/2024	Coupon	3130AWN63	3,000,000.00	FEDERAL HOME LOAN BANKS 4.0 06/30/2028		60,000.00	60,000.00
07/01/2024	Coupon	91282CEW7	6,650,000.00	UNITED STATES TREASURY 3.25 06/30/2027		108,062.50	108,062.50
07/01/2024	Coupon	91282CGC9	7,000,000.00	UNITED STATES TREASURY 3.875 12/31/2027		135,625.00	135,625.00
07/01/2024	Coupon	91282CJR3	11,000,000.00	UNITED STATES TREASURY 3.75 12/31/2028		206,250.00	206,250.00
07/08/2024	Coupon	3135G0X24	4,220,000.00	FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.625 01/07/2025		34,287.50	34,287.50
07/10/2024	Coupon	66815L2Q1	2,400,000.00	NORTHWESTERN MUTUAL GLOBAL FUNDING 4.71 01/10/2029		56,520.00	56,520.00
07/11/2024	Coupon	59217GER6	2,485,000.00	METROPOLITAN LIFE GLOBAL FUNDING I 1.875 01/11/2027		23,296.88	23,296.88
07/15/2024	Coupon	02582JIT8	2,765,000.00	AMXCA 2022-2 A 3.39 05/15/2025		7,811.12	7,811.12
07/15/2024	Coupon	161571HT4	3,645,000.00	CHAIT 2023-1 A 5.16 09/15/2028		15,673.50	15,673.50
07/15/2024	Coupon	437918AC9	3,435,000.00	HAROT 2024-1 A3 5.21 08/15/2028		14,913.62	14,913.62
07/15/2024	Coupon	43815BAC4	1,309,389.55	HAROT 2022-1 A3 1.88 05/15/2026		1,607.01	1,607.01
07/15/2024	Principal Paydown	43815BAC4	1,309,389.55	HAROT 2022-1 A3 1.88 05/15/2026	89,688.26		89,688.26
07/15/2024	Coupon	448977AD0	1,081,245.22	HART 2022-A A3 2.22 10/15/2026		1,580.53	1,580.53
07/15/2024	Principal Paydown	448977AD0	1,081,245.22	HART 2022-A A3 2.22 10/15/2026	71,522.76		71,522.76
07/15/2024	Coupon	44933LAC7	211,298.82	HART 2021-A A3 0.38 09/15/2025		16.48	16.48
07/15/2024	Principal Paydown	44933LAC7	211,298.82	HART 2021-A A3 0.38 09/15/2025	50,213.85		50,213.85
07/15/2024	Coupon	44935FAD6	388,504.89	HART 2021-C A3 0.74 05/15/2026		171.93	171.93
07/15/2024	Principal Paydown	44935FAD6	388,504.89	HART 2021-C A3 0.74 05/15/2026	33,848.34		33,848.34
07/15/2024	Coupon	47787JAC2	701,293.20	JDOT 2022 A3 0.36 09/15/2026		1,082.31	1,082.31
07/15/2024	Principal Paydown	47787JAC2	701,293.20	JDOT 2022 A3 0.36 09/15/2026	48,152.41		48,152.41
07/15/2024	Coupon	47789QAC4	577,860.56	JDOT 2021-B A3 0.52 03/16/2026		167.56	167.56
07/15/2024	Principal Paydown	47789QAC4	577,860.56	JDOT 2021-B A3 0.52 03/16/2026	32,957.61		32,957.61
07/15/2024	Coupon	47800CAC0	1,880,000.00	JDOT 2023 A3 5.01 11/15/2027		7,849.00	7,849.00
07/15/2024	Coupon	64952WEK5	3,745,000.00	NEW YORK LIFE GLOBAL FUNDING 1.45 01/14/2025		27,151.25	27,151.25
07/15/2024	Coupon	66815L2A6	1,870,000.00	NORTHWESTERN MUTUAL GLOBAL FUNDING 0.8 01/14/2026		7,480.00	7,480.00
07/15/2024	Coupon	756109AU8	4,500,000.00	REALTY INCOME CORP 3.65 01/15/2028		82,125.00	82,125.00

CASH FLOW REPORT



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
07/15/2024	Coupon	89236TJT3	2,700,000.00	TOYOTA MOTOR CREDIT CORP 1.45 01/13/2025		19,575.00	19,575.00
07/15/2024	Coupon	89238JAC9	533,718.94	TAOT 2021-D A3 0.71 04/15/2026		230.21	230.21
07/15/2024	Principal Paydown	89238JAC9	533,718.94	TAOT 2021-D A3 0.71 04/15/2026	41,009.17		41,009.17
07/16/2024	Coupon	362554AC1	455,686.34	GMCAR 2021-4 A3 0.68 09/16/2026		203.85	203.85
07/16/2024	Principal Paydown	362554AC1	455,686.34	GMCAR 2021-4 A3 0.68 09/16/2026	30,650.76		30,650.76
07/16/2024	Coupon	380146AC4	453,170.75	GMCAR 2022-1 A3 1.23 11/16/2026		370.99	370.99
07/16/2024	Principal Paydown	380146AC4	453,170.75	GMCAR 2022-1 A3 1.23 11/16/2026	30,426.09		30,426.09
07/16/2024	Coupon	57629WDE7	2,272,000.00	MASSMUTUAL GLOBAL FUNDING II 1.2 07/16/2026		13,632.00	13,632.00
07/17/2024	Coupon	57629W5B2	2,140,000.00	MASSMUTUAL GLOBAL FUNDING II 4.85 01/17/2029		51,895.00	51,895.00
07/22/2024	Coupon	24422EWR6	2,450,000.00	JOHN DEERE CAPITAL CORP 4.75 01/20/2028		58,187.50	58,187.50
07/22/2024	Coupon	3137EAEU9	6,300,000.00	FEDERAL HOME LOAN MORTGAGE CORP 0.375 07/21/2025		11,812.50	11,812.50
07/22/2024	Coupon	43815GAC3	607,689.17	HAROT 2021-4 A3 0.88 01/21/2026		297.87	297.87
07/22/2024	Principal Paydown	43815GAC3	607,689.17	HAROT 2021-4 A3 0.88 01/21/2026	42,362.30		42,362.30
07/23/2024	Coupon	46647PAM8	3,300,000.00	JPMORGAN CHASE & CO 3.509 01/23/2029		57,898.50	57,898.50
07/25/2024	Coupon	05602RAD3	907,408.75	BMWOT 2022-A A3 3.21 08/25/2026		1,802.07	1,802.07
07/25/2024	Principal Paydown	05602RAD3	907,408.75	BMWOT 2022-A A3 3.21 08/25/2026	55,111.63		55,111.63
07/25/2024	Coupon	3137BSP72	1,500,000.00	FHMS K-058 A2 2.653 08/25/2026		3,316.25	3,316.25
07/25/2024	Coupon	3137BSRE5	3,000,000.00	FHMS K-059 A2 3.12 09/25/2026		7,800.00	7,800.00
07/25/2024	Coupon	3137F4D41	3,000,000.00	FHMS K-074 A2 3.6 01/25/2028		9,000.00	9,000.00
07/25/2024	Coupon	3137FBBX3	2,650,000.00	FHMS K-068 A2 3.244 08/25/2027		7,163.83	7,163.83
07/25/2024	Coupon	3137FEBQ2	4,690,000.00	FHMS K-072 A2 3.444 12/25/2027		13,460.30	13,460.30
07/25/2024	Coupon	3137FETN0	6,000,000.00	FHMS K-073 A2 3.35 01/25/2028		16,750.00	16,750.00
07/25/2024	Coupon	3137FG6X8	5,320,000.00	FHMS K-077 A2 3.85 05/25/2028		17,068.33	17,068.33
07/25/2024	Coupon	3137FGR31	1,997,000.00	FHMS K-078 A2 3.854 06/25/2028		6,413.70	6,413.70
07/25/2024	Coupon	3137FJEH8	3,148,000.00	FHMS K-081 A2 3.9 08/25/2028		10,231.00	10,231.00
07/25/2024	Coupon	3137FJKE8	2,500,000.00	FHMS K-082 A2 3.92 09/25/2028		8,166.67	8,166.67
07/31/2024	Coupon	91282CAB7	5,975,000.00	UNITED STATES TREASURY 0.25 07/31/2025		7,468.75	7,468.75
07/31/2024	Coupon	91282CFB2	1,300,000.00	UNITED STATES TREASURY 2.75 07/31/2027		17,875.00	17,875.00
07/31/2024	Coupon	91282CGH8	7,000,000.00	UNITED STATES TREASURY 3.5 01/31/2028		122,500.00	122,500.00

CASH FLOW REPORT



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
07/31/2024	Coupon	91282CJW2	5,000,000.00	UNITED STATES TREASURY 4.0 01/31/2029		100,000.00	100,000.00
July 2024 Total					525,943.20	1,354,790.50	1,880,733.70
AUGUST 2024							
08/01/2024	Coupon	61747YFA8	2,650,000.00	MORGAN STANLEY 5.123 02/01/2029		67,879.75	67,879.75
08/01/2024	Coupon	78016HZS2	3,500,000.00	ROYAL BANK OF CANADA 5.2 08/01/2028		91,000.00	91,000.00
08/09/2024	Coupon	532457CK2	2,710,000.00	ELI LILLY AND CO 4.5 02/09/2029		60,975.00	60,975.00
08/12/2024	Coupon	3137EAEP0	6,575,000.00	FEDERAL HOME LOAN MORTGAGE CORP 1.5 02/12/2025		49,312.50	49,312.50
08/12/2024	Coupon	69371RS64	1,670,000.00	PACCAR FINANCIAL CORP 4.95 08/10/2028		41,332.50	41,332.50
08/15/2024	Coupon	02582JIT8	2,765,000.00	AMXCA 2022-2 A 3.39 05/15/2025		7,811.12	7,811.12
08/15/2024	Coupon	161571HT4	3,645,000.00	CHAIT 2023-1 A 5.16 09/15/2028		15,673.50	15,673.50
08/15/2024	Coupon	437918AC9	3,435,000.00	HAROT 2024-1 A3 5.21 08/15/2028		14,913.62	14,913.62
08/15/2024	Coupon	43815BAC4	1,309,389.55	HAROT 2022-1 A3 1.88 05/15/2026		1,466.50	1,466.50
08/15/2024	Principal Paydown	43815BAC4	1,309,389.55	HAROT 2022-1 A3 1.88 05/15/2026	86,760.23		86,760.23
08/15/2024	Coupon	448977AD0	1,081,245.22	HART 2022-A A3 2.22 10/15/2026		1,448.21	1,448.21
08/15/2024	Principal Paydown	448977AD0	1,081,245.22	HART 2022-A A3 2.22 10/15/2026	69,167.84		69,167.84
08/15/2024	Coupon	44933LAC7	211,298.82	HART 2021-A A3 0.38 09/15/2025		0.58	0.58
08/15/2024	Effective Maturity	44933LAC7	211,298.82	HART 2021-A A3 0.38 09/15/2025	1,817.71		1,817.71
08/15/2024	Coupon	44935FAD6	388,504.89	HART 2021-C A3 0.74 05/15/2026		151.06	151.06
08/15/2024	Principal Paydown	44935FAD6	388,504.89	HART 2021-C A3 0.74 05/15/2026	32,689.27		32,689.27
08/15/2024	Coupon	47787JAC2	701,293.20	JDOT 2022 A3 0.36 09/15/2026		989.21	989.21
08/15/2024	Principal Paydown	47787JAC2	701,293.20	JDOT 2022 A3 0.36 09/15/2026	42,757.82		42,757.82
08/15/2024	Coupon	47789QAC4	577,860.56	JDOT 2021-B A3 0.52 03/16/2026		153.28	153.28
08/15/2024	Principal Paydown	47789QAC4	577,860.56	JDOT 2021-B A3 0.52 03/16/2026	34,739.41		34,739.41
08/15/2024	Coupon	47800CAC0	1,880,000.00	JDOT 2023 A3 5.01 11/15/2027		7,849.00	7,849.00
08/15/2024	Coupon	89238JAC9	533,718.94	TAOT 2021-D A3 0.71 04/15/2026		205.95	205.95
08/15/2024	Principal Paydown	89238JAC9	533,718.94	TAOT 2021-D A3 0.71 04/15/2026	39,699.49		39,699.49
08/15/2024	Coupon	912828D56	5,000,000.00	UNITED STATES TREASURY 2.375 08/15/2024		59,375.00	59,375.00
08/15/2024	Final Maturity	912828D56	5,000,000.00	UNITED STATES TREASURY 2.375 08/15/2024	5,000,000.00		5,000,000.00
08/15/2024	Coupon	91324PEP3	1,500,000.00	UNITEDHEALTH GROUP INC 5.25 02/15/2028		39,375.00	39,375.00
08/16/2024	Coupon	362554AC1	455,686.34	GMCAR 2021-4 A3 0.68 09/16/2026		186.48	186.48
08/16/2024	Principal Paydown	362554AC1	455,686.34	GMCAR 2021-4 A3 0.68 09/16/2026	29,716.66		29,716.66

CASH FLOW REPORT



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
08/16/2024	Coupon	380146AC4	453,170.75	GMCAR 2022-1 A3 1.23 11/16/2026		339.04	339.04
08/16/2024	Principal Paydown	380146AC4	453,170.75	GMCAR 2022-1 A3 1.23 11/16/2026	28,893.12		28,893.12
08/21/2024	Coupon	43815GAC3	607,689.17	HAROT 2021-4 A3 0.88 01/21/2026		266.80	266.80
08/21/2024	Principal Paydown	43815GAC3	607,689.17	HAROT 2021-4 A3 0.88 01/21/2026	40,987.31		40,987.31
08/26/2024	Coupon	05602RAD3	907,408.75	BMWOT 2022-A A3 3.21 08/25/2026		1,654.64	1,654.64
08/26/2024	Principal Paydown	05602RAD3	907,408.75	BMWOT 2022-A A3 3.21 08/25/2026	53,653.31		53,653.31
08/26/2024	Coupon	17275RBR2	1,960,000.00	CISCO SYSTEMS INC 4.85 02/26/2029		47,530.00	47,530.00
08/26/2024	Coupon	3135G05X7	6,285,000.00	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.375 08/25/2025		11,784.38	11,784.38
08/26/2024	Coupon	3137BSP72	1,500,000.00	FHMS K-058 A2 2.653 08/25/2026		3,316.25	3,316.25
08/26/2024	Coupon	3137BSRE5	3,000,000.00	FHMS K-059 A2 3.12 09/25/2026		7,800.00	7,800.00
08/26/2024	Coupon	3137F4D41	3,000,000.00	FHMS K-074 A2 3.6 01/25/2028		9,000.00	9,000.00
08/26/2024	Coupon	3137FBBX3	2,650,000.00	FHMS K-068 A2 3.244 08/25/2027		7,163.83	7,163.83
08/26/2024	Coupon	3137FEBQ2	4,690,000.00	FHMS K-072 A2 3.444 12/25/2027		13,460.30	13,460.30
08/26/2024	Coupon	3137FETN0	6,000,000.00	FHMS K-073 A2 3.35 01/25/2028		16,750.00	16,750.00
08/26/2024	Coupon	3137FG6X8	5,320,000.00	FHMS K-077 A2 3.85 05/25/2028		17,068.33	17,068.33
08/26/2024	Coupon	3137FGR31	1,997,000.00	FHMS K-078 A2 3.854 06/25/2028		6,413.70	6,413.70
08/26/2024	Coupon	3137FJEH8	3,148,000.00	FHMS K-081 A2 3.9 08/25/2028		10,231.00	10,231.00
08/26/2024	Coupon	3137FJKE8	2,500,000.00	FHMS K-082 A2 3.92 09/25/2028		8,166.67	8,166.67
August 2024 Total					5,460,882.18	621,043.20	6,081,925.38
SEPTEMBER 2024							
09/03/2024	Coupon	74456QBX3	3,000,000.00	PUBLIC SERVICE ELECTRIC AND GAS CO 3.65 09/01/2028		54,750.00	54,750.00
09/03/2024	Coupon	808513BY0	1,300,000.00	CHARLES SCHWAB CORP 2.45 03/03/2027		15,925.00	15,925.00
09/03/2024	Coupon	912828ZC7	7,000,000.00	UNITED STATES TREASURY 1.125 02/28/2025		39,375.00	39,375.00
09/03/2024	Coupon	91282CCW9	1,570,000.00	UNITED STATES TREASURY 0.75 08/31/2026		5,887.50	5,887.50
09/03/2024	Coupon	91282CFH9	3,450,000.00	UNITED STATES TREASURY 3.125 08/31/2027		53,906.25	53,906.25
09/03/2024	Coupon	91282CGP0	7,000,000.00	UNITED STATES TREASURY 4.0 02/29/2028		140,000.00	140,000.00
09/03/2024	Coupon	91282CHX2	1,900,000.00	UNITED STATES TREASURY 4.375 08/31/2028		41,562.50	41,562.50
09/03/2024	Coupon	91282CKD2	7,000,000.00	UNITED STATES TREASURY 4.25 02/28/2029		148,750.00	148,750.00
09/09/2024	Coupon	57636QAW4	2,090,000.00	MASTERCARD INC 4.875 03/09/2028		50,943.75	50,943.75
09/10/2024	Coupon	89114TZT2	1,900,000.00	TORONTO-DOMINION BANK 2.8 03/10/2027		26,600.00	26,600.00

CASH FLOW REPORT



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
09/13/2024	Coupon	3130A2UW4	4,000,000.00	FEDERAL HOME LOAN BANKS 2.875 09/13/2024		57,500.00	57,500.00
09/13/2024	Final Maturity	3130A2UW4	4,000,000.00	FEDERAL HOME LOAN BANKS 2.875 09/13/2024	4,000,000.00		4,000,000.00
09/16/2024	Coupon	02582JIT8	2,765,000.00	AMXCA 2022-2 A 3.39 05/15/2025		7,811.12	7,811.12
09/16/2024	Coupon	161571HT4	3,645,000.00	CHAIT 2023-1 A 5.16 09/15/2028		15,673.50	15,673.50
09/16/2024	Coupon	362554AC1	455,686.34	GMCAR 2021-4 A3 0.68 09/16/2026		169.64	169.64
09/16/2024	Principal Paydown	362554AC1	455,686.34	GMCAR 2021-4 A3 0.68 09/16/2026	29,071.56		29,071.56
09/16/2024	Coupon	380146AC4	453,170.75	GMCAR 2022-1 A3 1.23 11/16/2026		308.70	308.70
09/16/2024	Principal Paydown	380146AC4	453,170.75	GMCAR 2022-1 A3 1.23 11/16/2026	28,223.78		28,223.78
09/16/2024	Coupon	437918AC9	3,435,000.00	HAROT 2024-1 A3 5.21 08/15/2028		14,913.62	14,913.62
09/16/2024	Coupon	43815BAC4	1,309,389.55	HAROT 2022-1 A3 1.88 05/15/2026		1,330.57	1,330.57
09/16/2024	Principal Paydown	43815BAC4	1,309,389.55	HAROT 2022-1 A3 1.88 05/15/2026	84,571.47		84,571.47
09/16/2024	Coupon	448977AD0	1,081,245.22	HART 2022-A A3 2.22 10/15/2026		1,320.25	1,320.25
09/16/2024	Principal Paydown	448977AD0	1,081,245.22	HART 2022-A A3 2.22 10/15/2026	67,538.38		67,538.38
09/16/2024	Coupon	44935FAD6	388,504.89	HART 2021-C A3 0.74 05/15/2026		130.90	130.90
09/16/2024	Principal Paydown	44935FAD6	388,504.89	HART 2021-C A3 0.74 05/15/2026	31,905.63		31,905.63
09/16/2024	Coupon	47787JAC2	701,293.20	JDOT 2022 A3 0.36 09/15/2026		906.55	906.55
09/16/2024	Principal Paydown	47787JAC2	701,293.20	JDOT 2022 A3 0.36 09/15/2026	42,071.08		42,071.08
09/16/2024	Coupon	47789QAC4	577,860.56	JDOT 2021-B A3 0.52 03/16/2026		138.23	138.23
09/16/2024	Principal Paydown	47789QAC4	577,860.56	JDOT 2021-B A3 0.52 03/16/2026	34,200.59		34,200.59
09/16/2024	Coupon	47800CAC0	1,880,000.00	JDOT 2023 A3 5.01 11/15/2027		7,849.00	7,849.00
09/16/2024	Coupon	58989V2D5	1,715,000.00	MET TOWER GLOBAL FUNDING 1.25 09/14/2026		10,718.75	10,718.75
09/16/2024	Coupon	880591EZ1	3,500,000.00	TENNESSEE VALLEY AUTHORITY 3.875 03/15/2028		67,812.50	67,812.50
09/16/2024	Coupon	89238JAC9	533,718.94	TAOT 2021-D A3 0.71 04/15/2026		182.46	182.46
09/16/2024	Principal Paydown	89238JAC9	533,718.94	TAOT 2021-D A3 0.71 04/15/2026	38,753.13		38,753.13
09/17/2024	Coupon	931142ER0	785,000.00	WALMART INC 1.05 09/17/2026		4,121.25	4,121.25
09/23/2024	Coupon	3137EAEX3	6,295,000.00	FEDERAL HOME LOAN MORTGAGE CORP 0.375 09/23/2025		11,803.12	11,803.12
09/23/2024	Coupon	43815GAC3	607,689.17	HAROT 2021-4 A3 0.88 01/21/2026		236.74	236.74
09/23/2024	Principal Paydown	43815GAC3	607,689.17	HAROT 2021-4 A3 0.88 01/21/2026	39,942.01		39,942.01
09/23/2024	Coupon	46647PCK0	1,565,000.00	JPMORGAN CHASE & CO 0.969 06/23/2025		23,121.08	23,121.08
09/25/2024	Coupon	05602RAD3	907,408.75	BMWOT 2022-A A3 3.21 08/25/2026		1,511.12	1,511.12

CASH FLOW REPORT



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
09/25/2024	Principal Paydown	05602RAD3	907,408.75	BMWOT 2022-A A3 3.21 08/25/2026	49,568.73		49,568.73
09/25/2024	Coupon	3137BSP72	1,500,000.00	FHMS K-058 A2 2.653 08/25/2026		3,316.25	3,316.25
09/25/2024	Coupon	3137BSRE5	3,000,000.00	FHMS K-059 A2 3.12 09/25/2026		7,800.00	7,800.00
09/25/2024	Coupon	3137F4D41	3,000,000.00	FHMS K-074 A2 3.6 01/25/2028		9,000.00	9,000.00
09/25/2024	Coupon	3137FBBX3	2,650,000.00	FHMS K-068 A2 3.244 08/25/2027		7,163.83	7,163.83
09/25/2024	Coupon	3137FEBQ2	4,690,000.00	FHMS K-072 A2 3.444 12/25/2027		13,460.30	13,460.30
09/25/2024	Coupon	3137FETN0	6,000,000.00	FHMS K-073 A2 3.35 01/25/2028		16,750.00	16,750.00
09/25/2024	Coupon	3137FG6X8	5,320,000.00	FHMS K-077 A2 3.85 05/25/2028		17,068.33	17,068.33
09/25/2024	Coupon	3137FGR31	1,997,000.00	FHMS K-078 A2 3.854 06/25/2028		6,413.70	6,413.70
09/25/2024	Coupon	3137FJEH8	3,148,000.00	FHMS K-081 A2 3.9 08/25/2028		10,231.00	10,231.00
09/25/2024	Coupon	3137FJKE8	2,500,000.00	FHMS K-082 A2 3.92 09/25/2028		8,166.67	8,166.67
09/30/2024	Coupon	91282CAM3	3,200,000.00	UNITED STATES TREASURY 0.25 09/30/2025		4,000.00	4,000.00
09/30/2024	Coupon	91282CCZ2	3,130,000.00	UNITED STATES TREASURY 0.875 09/30/2026		13,693.75	13,693.75
09/30/2024	Coupon	91282CFM8	2,800,000.00	UNITED STATES TREASURY 4.125 09/30/2027		57,750.00	57,750.00
09/30/2024	Coupon	91282CJA0	5,800,000.00	UNITED STATES TREASURY 4.625 09/30/2028		134,125.00	134,125.00
September 2024 Total					4,445,846.35	1,114,197.94	5,560,044.30
OCTOBER 2024							
10/01/2024	Coupon	13063DRK6	3,385,000.00	CALIFORNIA ST 2.4 10/01/2024		40,620.00	40,620.00
10/01/2024	Final Maturity	13063DRK6	3,385,000.00	CALIFORNIA ST 2.4 10/01/2024	3,385,000.00		3,385,000.00
10/15/2024	Coupon	02582JIT8	2,765,000.00	AMXCA 2022-2 A 3.39 05/15/2025		7,811.12	7,811.12
10/15/2024	Coupon	161571HT4	3,645,000.00	CHAIT 2023-1 A 5.16 09/15/2028		15,673.50	15,673.50
10/15/2024	Coupon	3135G0W66	3,500,000.00	FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.625 10/15/2024		28,437.50	28,437.50
10/15/2024	Final Maturity	3135G0W66	3,500,000.00	FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.625 10/15/2024	3,500,000.00		3,500,000.00
10/15/2024	Coupon	437918AC9	3,435,000.00	HAROT 2024-1 A3 5.21 08/15/2028		14,913.62	14,913.62
10/15/2024	Coupon	43815BAC4	1,309,389.55	HAROT 2022-1 A3 1.88 05/15/2026		1,198.08	1,198.08
10/15/2024	Principal Paydown	43815BAC4	1,309,389.55	HAROT 2022-1 A3 1.88 05/15/2026	81,465.26		81,465.26
10/15/2024	Coupon	448977AD0	1,081,245.22	HART 2022-A A3 2.22 10/15/2026		1,195.30	1,195.30
10/15/2024	Principal Paydown	448977AD0	1,081,245.22	HART 2022-A A3 2.22 10/15/2026	62,859.88		62,859.88
10/15/2024	Coupon	44935FAD6	388,504.89	HART 2021-C A3 0.74 05/15/2026		111.22	111.22
10/15/2024	Principal Paydown	44935FAD6	388,504.89	HART 2021-C A3 0.74 05/15/2026	30,705.10		30,705.10

CASH FLOW REPORT



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
10/15/2024	Coupon	47787JAC2	701,293.20	JDOT 2022 A3 0.36 09/15/2026		825.21	825.21
10/15/2024	Principal Paydown	47787JAC2	701,293.20	JDOT 2022 A3 0.36 09/15/2026	46,915.15		46,915.15
10/15/2024	Coupon	47789QAC4	577,860.56	JDOT 2021-B A3 0.52 03/16/2026		123.41	123.41
10/15/2024	Principal Paydown	47789QAC4	577,860.56	JDOT 2021-B A3 0.52 03/16/2026	35,663.19		35,663.19
10/15/2024	Coupon	47800CAC0	1,880,000.00	JDOT 2023 A3 5.01 11/15/2027		7,849.00	7,849.00
10/15/2024	Coupon	78016EZ59	1,270,000.00	ROYAL BANK OF CANADA 3.375 04/14/2025		21,431.25	21,431.25
10/15/2024	Coupon	89238JAC9	533,718.94	TAOT 2021-D A3 0.71 04/15/2026		159.53	159.53
10/15/2024	Principal Paydown	89238JAC9	533,718.94	TAOT 2021-D A3 0.71 04/15/2026	37,347.06		37,347.06
10/16/2024	Coupon	362554AC1	455,686.34	GMCAR 2021-4 A3 0.68 09/16/2026		153.16	153.16
10/16/2024	Principal Paydown	362554AC1	455,686.34	GMCAR 2021-4 A3 0.68 09/16/2026	28,050.40		28,050.40
10/16/2024	Coupon	380146AC4	453,170.75	GMCAR 2022-1 A3 1.23 11/16/2026		279.07	279.07
10/16/2024	Principal Paydown	380146AC4	453,170.75	GMCAR 2022-1 A3 1.23 11/16/2026	27,090.43		27,090.43
10/21/2024	Coupon	43815GAC3	607,689.17	HAROT 2021-4 A3 0.88 01/21/2026		207.45	207.45
10/21/2024	Principal Paydown	43815GAC3	607,689.17	HAROT 2021-4 A3 0.88 01/21/2026	38,499.66		38,499.66
10/21/2024	Coupon	4581X0DV7	6,390,000.00	INTER-AMERICAN DEVELOPMENT BANK 0.875 04/20/2026		27,956.25	27,956.25
10/22/2024	Coupon	3135G03U5	5,270,000.00	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.625 04/22/2025		16,468.75	16,468.75
10/22/2024	Coupon	46647PBK1	1,000,000.00	JPMORGAN CHASE & CO 2.083 04/22/2026		10,415.00	10,415.00
10/23/2024	Coupon	06051GHT9	3,000,000.00	BANK OF AMERICA CORP 3.559 04/23/2027		53,385.00	53,385.00
10/25/2024	Coupon	05602RAD3	907,408.75	BMWOT 2022-A A3 3.21 08/25/2026		1,378.52	1,378.52
10/25/2024	Principal Paydown	05602RAD3	907,408.75	BMWOT 2022-A A3 3.21 08/25/2026	47,826.13		47,826.13
10/25/2024	Coupon	3137BSP72	1,500,000.00	FHMS K-058 A2 2.653 08/25/2026		3,316.25	3,316.25
10/25/2024	Coupon	3137BSRE5	3,000,000.00	FHMS K-059 A2 3.12 09/25/2026		7,800.00	7,800.00
10/25/2024	Coupon	3137F4D41	3,000,000.00	FHMS K-074 A2 3.6 01/25/2028		9,000.00	9,000.00
10/25/2024	Coupon	3137FBBX3	2,650,000.00	FHMS K-068 A2 3.244 08/25/2027		7,163.83	7,163.83
10/25/2024	Coupon	3137FEBQ2	4,690,000.00	FHMS K-072 A2 3.444 12/25/2027		13,460.30	13,460.30
10/25/2024	Coupon	3137FETN0	6,000,000.00	FHMS K-073 A2 3.35 01/25/2028		16,750.00	16,750.00
10/25/2024	Coupon	3137FG6X8	5,320,000.00	FHMS K-077 A2 3.85 05/25/2028		17,068.33	17,068.33
10/25/2024	Coupon	3137FGR31	1,997,000.00	FHMS K-078 A2 3.854 06/25/2028		6,413.70	6,413.70
10/25/2024	Coupon	3137FJEH8	3,148,000.00	FHMS K-081 A2 3.9 08/25/2028		10,231.00	10,231.00
10/25/2024	Coupon	3137FJKE8	2,500,000.00	FHMS K-082 A2 3.92 09/25/2028		8,166.67	8,166.67

CASH FLOW REPORT



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
10/28/2024	Coupon	459058JL8	6,300,000.00	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 0.5 10/28/2025		15,750.00	15,750.00
10/28/2024	Coupon	6174468Q5	1,600,000.00	MORGAN STANLEY 2.188 04/28/2026		17,504.00	17,504.00
10/31/2024	Coupon	9128283D0	4,000,000.00	UNITED STATES TREASURY 2.25 10/31/2024		45,000.00	45,000.00
10/31/2024	Final Maturity	9128283D0	4,000,000.00	UNITED STATES TREASURY 2.25 10/31/2024	4,000,000.00		4,000,000.00
10/31/2024	Coupon	91282CAT8	6,000,000.00	UNITED STATES TREASURY 0.25 10/31/2025		7,500.00	7,500.00
10/31/2024	Coupon	91282CDG3	3,120,000.00	UNITED STATES TREASURY 1.125 10/31/2026		17,550.00	17,550.00
10/31/2024	Coupon	91282CJF9	2,000,000.00	UNITED STATES TREASURY 4.875 10/31/2028		48,750.00	48,750.00
October 2024 Total					11,321,422.25	502,016.05	11,823,438.30
NOVEMBER 2024							
11/01/2024	Coupon	06367WB85	2,761,000.00	BANK OF MONTREAL 1.85 05/01/2025		25,539.25	25,539.25
11/07/2024	Coupon	3135G06G3	6,300,000.00	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.5 11/07/2025		15,750.00	15,750.00
11/08/2024	Coupon	14913Q3B3	2,593,000.00	CATERPILLAR FINANCIAL SERVICES CORP 2.15 11/08/2024		27,874.75	27,874.75
11/08/2024	Final Maturity	14913Q3B3	2,593,000.00	CATERPILLAR FINANCIAL SERVICES CORP 2.15 11/08/2024	2,593,000.00		2,593,000.00
11/12/2024	Coupon	023135BX3	4,865,000.00	AMAZON.COM INC 1.0 05/12/2026		24,325.00	24,325.00
11/12/2024	Coupon	037833ET3	1,650,000.00	APPLE INC 4.0 05/10/2028		33,000.00	33,000.00
11/12/2024	Coupon	665859AW4	1,345,000.00	NORTHERN TRUST CORP 4.0 05/10/2027		26,900.00	26,900.00
11/15/2024	Coupon	02582JIT8	2,765,000.00	AMXCA 2022-2 A 3.39 05/15/2025		7,811.12	7,811.12
11/15/2024	Coupon	161571HT4	3,645,000.00	CHAIT 2023-1 A 5.16 09/15/2028		15,673.50	15,673.50
11/15/2024	Coupon	26442CAX2	3,280,000.00	DUKE ENERGY CAROLINAS LLC 3.95 11/15/2028		64,780.00	64,780.00
11/15/2024	Coupon	437918AC9	3,435,000.00	HAROT 2024-1 A3 5.21 08/15/2028		14,913.62	14,913.62
11/15/2024	Coupon	43815BAC4	1,309,389.55	HAROT 2022-1 A3 1.88 05/15/2026		1,070.45	1,070.45
11/15/2024	Principal Paydown	43815BAC4	1,309,389.55	HAROT 2022-1 A3 1.88 05/15/2026	74,639.24		74,639.24
11/15/2024	Coupon	448977AD0	1,081,245.22	HART 2022-A A3 2.22 10/15/2026		1,079.01	1,079.01
11/15/2024	Principal Paydown	448977AD0	1,081,245.22	HART 2022-A A3 2.22 10/15/2026	61,260.19		61,260.19
11/15/2024	Coupon	44935FAD6	388,504.89	HART 2021-C A3 0.74 05/15/2026		92.29	92.29
11/15/2024	Principal Paydown	44935FAD6	388,504.89	HART 2021-C A3 0.74 05/15/2026	29,982.48		29,982.48
11/15/2024	Coupon	47787JAC2	701,293.20	JDOT 2022 A3 0.36 09/15/2026		734.51	734.51
11/15/2024	Principal Paydown	47787JAC2	701,293.20	JDOT 2022 A3 0.36 09/15/2026	50,596.33		50,596.33

CASH FLOW REPORT



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
11/15/2024	Coupon	47789QAC4	577,860.56	JDOT 2021-B A3 0.52 03/16/2026		107.95	107.95
11/15/2024	Principal Paydown	47789QAC4	577,860.56	JDOT 2021-B A3 0.52 03/16/2026	42,373.64		42,373.64
11/15/2024	Coupon	47800CAC0	1,880,000.00	JDOT 2023 A3 5.01 11/15/2027		7,849.00	7,849.00
11/15/2024	Coupon	89238JAC9	533,718.94	TAOT 2021-D A3 0.71 04/15/2026		137.43	137.43
11/15/2024	Principal Paydown	89238JAC9	533,718.94	TAOT 2021-D A3 0.71 04/15/2026	36,479.14		36,479.14
11/15/2024	Coupon	91324PEC2	805,000.00	UNITEDHEALTH GROUP INC 1.15 05/15/2026		4,628.75	4,628.75
11/15/2024	Coupon	91324PEG3	1,365,000.00	UNITEDHEALTH GROUP INC 3.7 05/15/2027		25,252.50	25,252.50
11/18/2024	Coupon	22160KAM7	2,500,000.00	COSTCO WHOLESALE CORP 3.0 05/18/2027		37,500.00	37,500.00
11/18/2024	Coupon	362554AC1	455,686.34	GMCAR 2021-4 A3 0.68 09/16/2026		137.27	137.27
11/18/2024	Principal Paydown	362554AC1	455,686.34	GMCAR 2021-4 A3 0.68 09/16/2026	27,449.51		27,449.51
11/18/2024	Coupon	380146AC4	453,170.75	GMCAR 2022-1 A3 1.23 11/16/2026		250.62	250.62
11/18/2024	Principal Paydown	380146AC4	453,170.75	GMCAR 2022-1 A3 1.23 11/16/2026	26,466.57		26,466.57
11/18/2024	Coupon	58933YBH7	1,975,000.00	MERCK & CO INC 4.05 05/17/2028		39,993.75	39,993.75
11/21/2024	Coupon	43815GAC3	607,689.17	HAROT 2021-4 A3 0.88 01/21/2026		179.22	179.22
11/21/2024	Principal Paydown	43815GAC3	607,689.17	HAROT 2021-4 A3 0.88 01/21/2026	37,538.03		37,538.03
11/25/2024	Coupon	05602RAD3	907,408.75	BMWOT 2022-A A3 3.21 08/25/2026		1,250.59	1,250.59
11/25/2024	Principal Paydown	05602RAD3	907,408.75	BMWOT 2022-A A3 3.21 08/25/2026	46,764.90		46,764.90
11/25/2024	Coupon	3137BSP72	1,500,000.00	FHMS K-058 A2 2.653 08/25/2026		3,316.25	3,316.25
11/25/2024	Coupon	3137BSRE5	3,000,000.00	FHMS K-059 A2 3.12 09/25/2026		7,800.00	7,800.00
11/25/2024	Coupon	3137F4D41	3,000,000.00	FHMS K-074 A2 3.6 01/25/2028		9,000.00	9,000.00
11/25/2024	Coupon	3137FBBX3	2,650,000.00	FHMS K-068 A2 3.244 08/25/2027		7,163.83	7,163.83
11/25/2024	Coupon	3137FEBQ2	4,690,000.00	FHMS K-072 A2 3.444 12/25/2027		13,460.30	13,460.30
11/25/2024	Coupon	3137FETN0	6,000,000.00	FHMS K-073 A2 3.35 01/25/2028		16,750.00	16,750.00
11/25/2024	Coupon	3137FG6X8	5,320,000.00	FHMS K-077 A2 3.85 05/25/2028		17,068.33	17,068.33
11/25/2024	Coupon	3137FGR31	1,997,000.00	FHMS K-078 A2 3.854 06/25/2028		6,413.70	6,413.70
11/25/2024	Coupon	3137FJEH8	3,148,000.00	FHMS K-081 A2 3.9 08/25/2028		10,231.00	10,231.00
11/25/2024	Coupon	3137FJKE8	2,500,000.00	FHMS K-082 A2 3.92 09/25/2028		8,166.67	8,166.67
November 2024 Total					3,026,550.05	476,200.68	3,502,750.73
DECEMBER 2024							
12/02/2024	Coupon	91282CAZ4	3,800,000.00	UNITED STATES TREASURY 0.375 11/30/2025		7,125.00	7,125.00
12/02/2024	Coupon	91282CET4	2,400,000.00	UNITED STATES TREASURY 2.625 05/31/2027		31,500.00	31,500.00
12/02/2024	Coupon	91282CFZ9	4,600,000.00	UNITED STATES TREASURY 3.875 11/30/2027		89,125.00	89,125.00

CASH FLOW REPORT



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
12/02/2024	Coupon	91282CHE4	7,000,000.00	UNITED STATES TREASURY 3.625 05/31/2028		126,875.00	126,875.00
12/02/2024	Coupon	91282CJN2	3,400,000.00	UNITED STATES TREASURY 4.375 11/30/2028		74,375.00	74,375.00
12/06/2024	Coupon	74153WCQ0	1,975,000.00	PRICOA GLOBAL FUNDING I 1.15 12/06/2024		11,356.25	11,356.25
12/06/2024	Final Maturity	74153WCQ0	1,975,000.00	PRICOA GLOBAL FUNDING I 1.15 12/06/2024	1,975,000.00		1,975,000.00
12/09/2024	Coupon	89115A2C5	1,400,000.00	TORONTO-DOMINION BANK 4.108 06/08/2027		28,756.00	28,756.00
12/10/2024	Coupon	40139LBC6	3,000,000.00	GUARDIAN LIFE GLOBAL FUNDING 0.875 12/10/2025		13,125.00	13,125.00
12/16/2024	Coupon	02582JIT8	2,765,000.00	AMXCA 2022-2 A 3.39 05/15/2025		7,811.12	7,811.12
12/16/2024	Coupon	161571HT4	3,645,000.00	CHAIT 2023-1 A 5.16 09/15/2028		15,673.50	15,673.50
12/16/2024	Coupon	362554AC1	455,686.34	GMCAR 2021-4 A3 0.68 09/16/2026		121.71	121.71
12/16/2024	Principal Paydown	362554AC1	455,686.34	GMCAR 2021-4 A3 0.68 09/16/2026	26,229.13		26,229.13
12/16/2024	Coupon	380146AC4	453,170.75	GMCAR 2022-1 A3 1.23 11/16/2026		222.83	222.83
12/16/2024	Principal Paydown	380146AC4	453,170.75	GMCAR 2022-1 A3 1.23 11/16/2026	25,090.30		25,090.30
12/16/2024	Coupon	437918AC9	3,435,000.00	HAROT 2024-1 A3 5.21 08/15/2028		14,913.62	14,913.62
12/16/2024	Coupon	43815BAC4	1,309,389.55	HAROT 2022-1 A3 1.88 05/15/2026		953.51	953.51
12/16/2024	Principal Paydown	43815BAC4	1,309,389.55	HAROT 2022-1 A3 1.88 05/15/2026	71,300.00		71,300.00
12/16/2024	Coupon	448977AD0	1,081,245.22	HART 2022-A A3 2.22 10/15/2026		965.68	965.68
12/16/2024	Principal Paydown	448977AD0	1,081,245.22	HART 2022-A A3 2.22 10/15/2026	58,265.32		58,265.32
12/16/2024	Coupon	44935FAD6	388,504.89	HART 2021-C A3 0.74 05/15/2026		73.80	73.80
12/16/2024	Principal Paydown	44935FAD6	388,504.89	HART 2021-C A3 0.74 05/15/2026	28,598.24		28,598.24
12/16/2024	Coupon	47787JAC2	701,293.20	JDOT 2022 A3 0.36 09/15/2026		636.69	636.69
12/16/2024	Principal Paydown	47787JAC2	701,293.20	JDOT 2022 A3 0.36 09/15/2026	35,737.65		35,737.65
12/16/2024	Coupon	47789QAC4	577,860.56	JDOT 2021-B A3 0.52 03/16/2026		89.59	89.59
12/16/2024	Principal Paydown	47789QAC4	577,860.56	JDOT 2021-B A3 0.52 03/16/2026	30,261.24		30,261.24
12/16/2024	Coupon	47800CAC0	1,880,000.00	JDOT 2023 A3 5.01 11/15/2027		7,849.00	7,849.00
12/16/2024	Coupon	63743HFE7	940,000.00	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 3.45 06/15/2025		16,215.00	16,215.00
12/16/2024	Coupon	74340XCG4	4,000,000.00	PROLOGIS LP 4.875 06/15/2028		97,500.00	97,500.00
12/16/2024	Coupon	89238JAC9	533,718.94	TAOT 2021-D A3 0.71 04/15/2026		115.85	115.85
12/16/2024	Principal Paydown	89238JAC9	533,718.94	TAOT 2021-D A3 0.71 04/15/2026	34,890.66		34,890.66
12/17/2024	Coupon	3135G04Z3	6,200,000.00	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.5 06/17/2025		15,500.00	15,500.00

CASH FLOW REPORT



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
12/18/2024	Coupon	89236TJK2	3,325,000.00	TOYOTA MOTOR CREDIT CORP 1.125 06/18/2026		18,703.12	18,703.12
12/19/2024	Coupon	06051GJD2	3,000,000.00	BANK OF AMERICA CORP 1.319 06/19/2026		19,785.00	19,785.00
12/20/2024	Coupon	3130AQF40	4,300,000.00	FEDERAL HOME LOAN BANKS 1.0 12/20/2024		21,500.00	21,500.00
12/20/2024	Final Maturity	3130AQF40	4,300,000.00	FEDERAL HOME LOAN BANKS 1.0 12/20/2024	4,300,000.00		4,300,000.00
12/23/2024	Coupon	43815GAC3	607,689.17	HAROT 2021-4 A3 0.88 01/21/2026		151.69	151.69
12/23/2024	Principal Paydown	43815GAC3	607,689.17	HAROT 2021-4 A3 0.88 01/21/2026	35,964.86		35,964.86
12/23/2024	Coupon	46647PCK0	1,565,000.00	JPMORGAN CHASE & CO 0.969 06/23/2025		23,121.08	23,121.08
12/25/2024	Coupon	05602RAD3	907,408.75	BMWOT 2022-A A3 3.21 08/25/2026		1,125.49	1,125.49
12/25/2024	Principal Paydown	05602RAD3	907,408.75	BMWOT 2022-A A3 3.21 08/25/2026	44,621.40		44,621.40
12/25/2024	Coupon	3137BSP72	1,500,000.00	FHMS K-058 A2 2.653 08/25/2026		3,316.25	3,316.25
12/25/2024	Coupon	3137BSRE5	3,000,000.00	FHMS K-059 A2 3.12 09/25/2026		7,800.00	7,800.00
12/25/2024	Coupon	3137F4D41	3,000,000.00	FHMS K-074 A2 3.6 01/25/2028		9,000.00	9,000.00
12/25/2024	Coupon	3137FBBX3	2,650,000.00	FHMS K-068 A2 3.244 08/25/2027		7,163.83	7,163.83
12/25/2024	Coupon	3137FEBQ2	4,690,000.00	FHMS K-072 A2 3.444 12/25/2027		13,460.30	13,460.30
12/25/2024	Coupon	3137FETN0	6,000,000.00	FHMS K-073 A2 3.35 01/25/2028		16,750.00	16,750.00
12/25/2024	Coupon	3137FG6X8	5,320,000.00	FHMS K-077 A2 3.85 05/25/2028		17,068.33	17,068.33
12/25/2024	Coupon	3137FGR31	1,997,000.00	FHMS K-078 A2 3.854 06/25/2028		6,413.70	6,413.70
12/25/2024	Coupon	3137FJEH8	3,148,000.00	FHMS K-081 A2 3.9 08/25/2028		10,231.00	10,231.00
12/25/2024	Coupon	3137FJKE8	2,500,000.00	FHMS K-082 A2 3.92 09/25/2028		8,166.67	8,166.67
12/30/2024	Coupon	3130AWN63	3,000,000.00	FEDERAL HOME LOAN BANKS 4.0 06/30/2028		60,000.00	60,000.00
12/31/2024	Coupon	91282CEW7	6,650,000.00	UNITED STATES TREASURY 3.25 06/30/2027		108,062.50	108,062.50
12/31/2024	Coupon	91282CGC9	7,000,000.00	UNITED STATES TREASURY 3.875 12/31/2027		135,625.00	135,625.00
12/31/2024	Coupon	91282CJR3	11,000,000.00	UNITED STATES TREASURY 3.75 12/31/2028		206,250.00	206,250.00
December 2024 Total					6,665,958.81	1,254,573.14	7,920,531.95
JANUARY 2025							
01/07/2025	Coupon	3135G0X24	4,220,000.00	FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.625 01/07/2025		34,287.50	34,287.50
01/07/2025	Final Maturity	3135G0X24	4,220,000.00	FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.625 01/07/2025	4,220,000.00		4,220,000.00
01/10/2025	Coupon	66815L2Q1	2,400,000.00	NORTHWESTERN MUTUAL GLOBAL FUNDING 4.71 01/10/2029		56,520.00	56,520.00

CASH FLOW REPORT



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
01/13/2025	Coupon	59217GER6	2,485,000.00	METROPOLITAN LIFE GLOBAL FUNDING I 1.875 01/11/2027		23,296.88	23,296.88
01/13/2025	Coupon	89236TJT3	2,700,000.00	TOYOTA MOTOR CREDIT CORP 1.45 01/13/2025		19,575.00	19,575.00
01/13/2025	Final Maturity	89236TJT3	2,700,000.00	TOYOTA MOTOR CREDIT CORP 1.45 01/13/2025	2,700,000.00		2,700,000.00
01/14/2025	Coupon	64952WEK5	3,745,000.00	NEW YORK LIFE GLOBAL FUNDING 1.45 01/14/2025		27,151.25	27,151.25
01/14/2025	Final Maturity	64952WEK5	3,745,000.00	NEW YORK LIFE GLOBAL FUNDING 1.45 01/14/2025	3,745,000.00		3,745,000.00
01/14/2025	Coupon	66815L2A6	1,870,000.00	NORTHWESTERN MUTUAL GLOBAL FUNDING 0.8 01/14/2026		7,480.00	7,480.00
01/15/2025	Coupon	02582JIT8	2,765,000.00	AMXCA 2022-2 A 3.39 05/15/2025		7,811.12	7,811.12
01/15/2025	Coupon	161571HT4	3,645,000.00	CHAIT 2023-1 A 5.16 09/15/2028		15,673.50	15,673.50
01/15/2025	Coupon	437918AC9	3,435,000.00	HAROT 2024-1 A3 5.21 08/15/2028		14,913.62	14,913.62
01/15/2025	Coupon	43815BAC4	1,309,389.55	HAROT 2022-1 A3 1.88 05/15/2026		841.81	841.81
01/15/2025	Principal Paydown	43815BAC4	1,309,389.55	HAROT 2022-1 A3 1.88 05/15/2026	69,825.59		69,825.59
01/15/2025	Coupon	448977AD0	1,081,245.22	HART 2022-A A3 2.22 10/15/2026		857.89	857.89
01/15/2025	Principal Paydown	448977AD0	1,081,245.22	HART 2022-A A3 2.22 10/15/2026	57,206.83		57,206.83
01/15/2025	Coupon	44935FAD6	388,504.89	HART 2021-C A3 0.74 05/15/2026		56.16	56.16
01/15/2025	Principal Paydown	44935FAD6	388,504.89	HART 2021-C A3 0.74 05/15/2026	28,052.57		28,052.57
01/15/2025	Coupon	47787JAC2	701,293.20	JDOT 2022 A3 0.36 09/15/2026		567.60	567.60
01/15/2025	Principal Paydown	47787JAC2	701,293.20	JDOT 2022 A3 0.36 09/15/2026	42,321.89		42,321.89
01/15/2025	Coupon	47789QAC4	577,860.56	JDOT 2021-B A3 0.52 03/16/2026		76.48	76.48
01/15/2025	Principal Paydown	47789QAC4	577,860.56	JDOT 2021-B A3 0.52 03/16/2026	54,702.54		54,702.54
01/15/2025	Coupon	47800CAC0	1,880,000.00	JDOT 2023 A3 5.01 11/15/2027		7,849.00	7,849.00
01/15/2025	Principal Paydown	47800CAC0	1,880,000.00	JDOT 2023 A3 5.01 11/15/2027	86,108.46		86,108.46
01/15/2025	Coupon	756109AU8	4,500,000.00	REALTY INCOME CORP 3.65 01/15/2028		82,125.00	82,125.00
01/15/2025	Coupon	89238JAC9	533,718.94	TAOT 2021-D A3 0.71 04/15/2026		95.21	95.21
01/15/2025	Principal Paydown	89238JAC9	533,718.94	TAOT 2021-D A3 0.71 04/15/2026	34,231.94		34,231.94
01/16/2025	Coupon	362554AC1	455,686.34	GMCAR 2021-4 A3 0.68 09/16/2026		106.85	106.85
01/16/2025	Principal Paydown	362554AC1	455,686.34	GMCAR 2021-4 A3 0.68 09/16/2026	25,813.68		25,813.68
01/16/2025	Coupon	380146AC4	453,170.75	GMCAR 2022-1 A3 1.23 11/16/2026		196.49	196.49
01/16/2025	Principal Paydown	380146AC4	453,170.75	GMCAR 2022-1 A3 1.23 11/16/2026	24,634.41		24,634.41

CASH FLOW REPORT



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
01/16/2025	Coupon	57629WDE7	2,272,000.00	MASSMUTUAL GLOBAL FUNDING II 1.2 07/16/2026		13,632.00	13,632.00
01/17/2025	Coupon	57629W5B2	2,140,000.00	MASSMUTUAL GLOBAL FUNDING II 4.85 01/17/2029		51,895.00	51,895.00
01/21/2025	Coupon	24422EWR6	2,450,000.00	JOHN DEERE CAPITAL CORP 4.75 01/20/2028		58,187.50	58,187.50
01/21/2025	Coupon	3137EAEU9	6,300,000.00	FEDERAL HOME LOAN MORTGAGE CORP 0.375 07/21/2025		11,812.50	11,812.50
01/21/2025	Coupon	43815GAC3	607,689.17	HAROT 2021-4 A3 0.88 01/21/2026		125.32	125.32
01/21/2025	Principal Paydown	43815GAC3	607,689.17	HAROT 2021-4 A3 0.88 01/21/2026	35,204.64		35,204.64
01/23/2025	Coupon	46647PAM8	3,300,000.00	JPMORGAN CHASE & CO 3.509 01/23/2029		57,898.50	57,898.50
01/27/2025	Coupon	05602RAD3	907,408.75	BMWOT 2022-A A3 3.21 08/25/2026		1,006.13	1,006.13
01/27/2025	Principal Paydown	05602RAD3	907,408.75	BMWOT 2022-A A3 3.21 08/25/2026	43,783.32		43,783.32
01/27/2025	Coupon	3137BSP72	1,500,000.00	FHMS K-058 A2 2.653 08/25/2026		3,316.25	3,316.25
01/27/2025	Coupon	3137BSRE5	3,000,000.00	FHMS K-059 A2 3.12 09/25/2026		7,800.00	7,800.00
01/27/2025	Coupon	3137F4D41	3,000,000.00	FHMS K-074 A2 3.6 01/25/2028		9,000.00	9,000.00
01/27/2025	Coupon	3137FBBX3	2,650,000.00	FHMS K-068 A2 3.244 08/25/2027		7,163.83	7,163.83
01/27/2025	Coupon	3137FEBQ2	4,690,000.00	FHMS K-072 A2 3.444 12/25/2027		13,460.30	13,460.30
01/27/2025	Coupon	3137FETN0	6,000,000.00	FHMS K-073 A2 3.35 01/25/2028		16,750.00	16,750.00
01/27/2025	Coupon	3137FG6X8	5,320,000.00	FHMS K-077 A2 3.85 05/25/2028		17,068.33	17,068.33
01/27/2025	Coupon	3137FGR31	1,997,000.00	FHMS K-078 A2 3.854 06/25/2028		6,413.70	6,413.70
01/27/2025	Coupon	3137FJEH8	3,148,000.00	FHMS K-081 A2 3.9 08/25/2028		10,231.00	10,231.00
01/27/2025	Coupon	3137FJKE8	2,500,000.00	FHMS K-082 A2 3.92 09/25/2028		8,166.67	8,166.67
January 2025 Total					11,166,885.87	593,408.39	11,760,294.26
Grand Total					158,170,391.69	8,377,004.33	166,547,396.02

IMPORTANT DISCLOSURES



City of Corona Cons Account | Account #10003 | As of February 29, 2024

Chandler Asset Management, Inc. (“Chandler”) is an SEC registered investment adviser. For additional information about our firm, please see our current disclosures (Form ADV). To obtain a copy of our current disclosures, you may contact your client service representative by calling the number on the front of this statement or you may visit our website at www.chandlerasset.com.

Information contained in this monthly statement is and is provided for informational purposes only and should not be construed as specific investment or legal advice. The information contained herein was obtained from sources believed to be reliable as of the date of this statement, but may become outdated or superseded at any time without notice.

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

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

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

Source ice Data Indices, LLC (“ICE”), used with permission. ICE PERMITS USE OF THE ICE INDICES AND RELATED DATA ON AN “AS IS” BASIS; ICE, ITS AFFILIATES AND THEIR RESPECTIVE THIRD PARTY SUPPLIERS DISCLAIM ANY AND ALL WARRANTIES AND REPRESENTATIONS, EXPRESS AND/OR IMPLIED, INCLUDING ANY WARRANTIES OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE, INCLUDING THE INDICES, INDEX DATA AND ANY DATA INCLUDED IN, RELATED TO, OR DERIVED THEREFROM. NEITHER ICE DATA, ITS AFFILIATES OR THEIR RESPECTIVE THIRD PARTY PROVIDERS GUARANTEE THE QUALITY, ADEQUACY, ACCURACY, TIMELINESS OR COMPLETENESS OF THE INDICES OR THE INDEX DATA OR ANY COMPONENT THEREOF, AND THE INDICES AND INDEX DATA AND ALL COMPONENTS THEREOF ARE PROVIDED ON AN “AS IS” BASIS AND LICENSEE’S USE IS AT LICENSEE’S OWN RISK. ICE DATA, ITS AFFILIATES AND THEIR RESPECTIVE THIRD PARTY DO NOT SPONSOR, ENDORSE, OR RECOMMEND CHANDLER, OR ANY OF ITS PRODUCTS OR SERVICES.

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

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

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

BENCHMARK INDEX & DISCLOSURES



Benchmark	Disclosure
-----------	------------



Corona Supplemental

As of 02/29/2024

City of Corona ConsAgg (362432)

Dated: 03/20/2024

Security Type	Original Units	Market Value	Book Value	% of Market Value	Years to Final Maturity	Days to Final Maturity	Yield to Maturity
ABS	35,690,000.01	21,428,824.44	21,658,914.80	4.24%	2.89	1056	5.28
Agency	71,245,000.00	68,325,762.12	71,691,626.40	13.52%	1.39	508	4.91
Agency CMBS	33,805,000.00	32,436,113.37	32,895,214.36	6.42%	3.86	1410	---
Cash	167,460.33	167,460.33	167,460.33	0.03%	0.00	0	0.00
Corporate	101,856,000.00	98,013,476.90	100,843,972.65	19.39%	3.14	1146	5.13
LAIF	40,593,518.58	40,593,518.58	40,593,518.58	8.03%	0.00	0	---
Money Market Fund	677,238.74	677,238.74	677,238.74	0.13%	0.00	0	---
Municipal Bonds	3,385,000.00	3,328,030.45	3,462,753.45	0.66%	0.59	215	5.34
Supranational	12,690,000.00	11,774,232.04	12,633,094.65	2.33%	1.90	694	4.73
US Treasury	233,445,000.00	228,695,750.47	230,086,270.03	45.25%	1.88	687	4.75
---	533,554,217.66	505,440,407.45	514,710,063.99	100.00%	2.07	755	4.87

* Grouped by: Security Type. * Groups Sorted by: Security Type. * Weighted by: Market Value. * Holdings Displayed by: Position by Account.



MONTHLY ACCOUNT STATEMENT

City of Corona Pension Stabilization Trust | Account #10952 | As of February 29, 2024

CHANDLER ASSET MANAGEMENT | chandlerasset.com

Chandler Team:

For questions about your account, please call (800) 317-4747,
or contact clientservice@chandlerasset.com

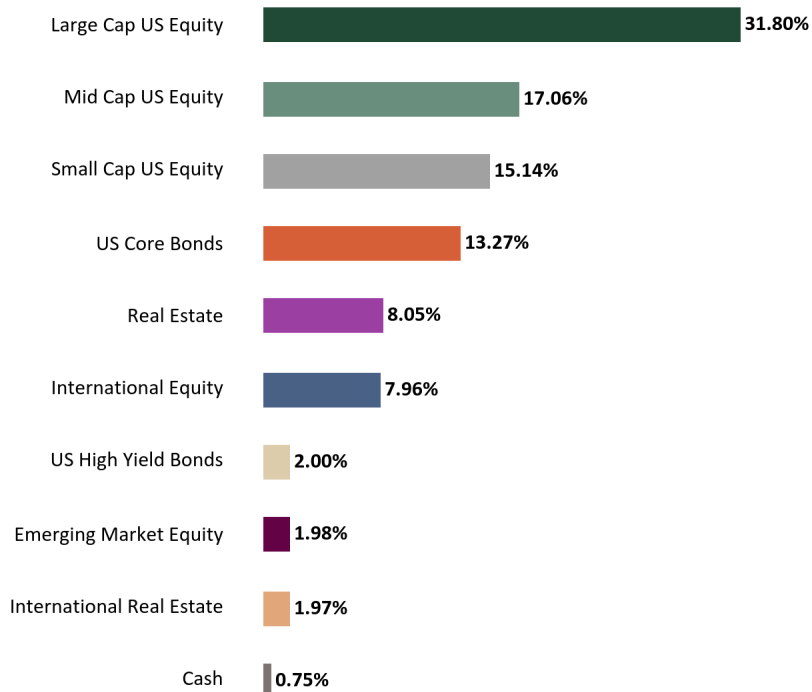
Custodian:

Charles Schwab Inc.

PORTFOLIO SUMMARY



Asset Allocation



Account Summary

	Beg. Values as of 02/01/2024	End Values as of 02/29/2024
Market Value	37,424,024.23	44,942,610.61
Accrued Interest	0.00	0.00
Total Market Value	37,424,024.23	44,942,610.61
Income Earned	0.00	18,049.08
Cont/WD	0.00	6,050,000.00
Par	543,159.63	781,973.16
Book Value	33,228,917.25	39,297,068.06
Cost Value	33,228,917.25	39,297,068.06
TOP ISSUERS		
iShares Trust - iShares Core S&P 500		31.80%
iShares Trust - iShares Core S&P Mid		17.06%
Vanguard Index Funds - Vanguard Smal		15.14%
Vanguard Bond Index Funds - Vanguard		13.27%
Vanguard Specialized Funds - Vanguar		8.05%
Vanguard Tax-Managed Funds - Vanguar		7.96%
Total		93.30%

Performance Review

Total Rate of Return	1M	3M	YTD	1YR	2YRS	3YRS	5YRS	10YRS	Since Inception (08/01/22)
Corona Pension Trust	3.63%	9.22%	2.71%	15.17%	--	--	--	--	11.84%
Benchmark Return*	1.42%	6.40%	2.04%	14.15%	--	--	--	--	7.19%

*Periods over 1 year are annualized.

Benchmark: 35% S&P 500 TR, 50% ICE Corp Gov & Mtg Index, 15% MSCI EAFE TR Secondary Benchmark:

STATEMENT OF COMPLIANCE



Rules Name	Limit	Actual	Compliance Status	Notes
CASH EQUIVALENTS				
Max % (MV; Cash & Fixed Income)	30.0	16.0	Compliant	
Min % (MV; Cash & Fixed Income)	10.0	16.0	Compliant	
COMMODITIES				
Max % (MV)	5.0	0.0	Compliant	
Min % (MV)	0.0	0.0	Compliant	
EQUITIES				
Max % (MV)	80.0	74.0	Compliant	
Min % (MV)	50.0	74.0	Compliant	
FIXED INCOME				
Max % (MV; Cash & Fixed Income)	30.0	16.0	Compliant	
Min % (MV; Cash & Fixed Income)	10.0	16.0	Compliant	
Min Rating (BBB- by 1)	0.0	0.0	Compliant	
REITS				
Max % (MV)	15.0	10.0	Compliant	
Min % (MV)	0.0	10.0	Compliant	

HOLDINGS REPORT



Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
CASH									
CCYUSD	Payable	(582,957.60)	-- 0.00%	(582,957.60) (582,957.60)	1.00 0.00%	(582,957.60) 0.00	(1.30%) 0.00	Aaa/AAA AAA	0.00 0.00
CCYUSD	Cash	921,325.76	-- 0.00%	921,325.76 921,325.76	1.00 0.00%	921,325.76 0.00	2.05% 0.00	Aaa/AAA AAA	0.00 0.00
Total Cash		338,368.16	0.00%	338,368.16 338,368.16	1.00 0.00%	338,368.16 0.00	0.75% 0.00	Aaa/AAA AAA	0.00 0.00
EMERGING MARKET EQUITY									
922042858	VANGUARD EM ST I ETF	21,720.00	-- 0.00%	850,866.94 850,866.94	41.02	890,954.40 0.00	1.98% 40,087.46	NA/NA NA	
Total Emerging Market Equity		21,720.00	0.00%	850,866.94 850,866.94	41.02	890,954.40 0.00	1.98% 40,087.46	NA/NA NA	
INTERNATIONAL EQUITY									
921943858	VANGUARD DEV MKT ETF	73,510.00	-- 0.00%	3,003,801.33 3,003,801.33	48.68	3,578,466.80 0.00	7.96% 574,665.47	NA/NA NA	
Total International Equity		73,510.00	0.00%	3,003,801.33 3,003,801.33	48.68	3,578,466.80 0.00	7.96% 574,665.47	NA/NA NA	
INTERNATIONAL REAL ESTATE									
922042676	VANGUARD GXUS RE ETF	21,975.00	-- 0.00%	910,782.06 910,782.06	40.23	884,054.25 0.00	1.97% (26,727.81)	NA/NA NA	
Total International Real Estate		21,975.00	0.00%	910,782.06 910,782.06	40.23	884,054.25 0.00	1.97% (26,727.81)	NA/NA NA	
LARGE CAP US EQUITY									
464287200	ISHARES:CORE S&P 500	28,000.00	-- 0.00%	11,285,226.17 11,285,226.17	510.45	14,292,600.00 0.00	31.80% 3,007,373.83	NA/NA NA	
Total Large Cap US Equity		28,000.00	0.00%	11,285,226.17 11,285,226.17	510.45	14,292,600.00 0.00	31.80% 3,007,373.83	NA/NA NA	

HOLDINGS REPORT



Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
MID CAP US EQUITY									
464287507	ISHARES:CORE S&P MD-CP	133,000.00	-- 0.00%	6,472,932.34 6,472,932.34	57.66	7,668,780.00 0.00	17.06% 1,195,847.66	NA/NA NA	
Total Mid Cap US Equity		133,000.00	0.00%	6,472,932.34 6,472,932.34	57.66	7,668,780.00 0.00	17.06% 1,195,847.66	NA/NA NA	
REAL ESTATE									
922908553	VANGUARD RE IDX ETF	42,300.00	-- 0.00%	3,679,441.82 3,679,441.82	85.55	3,618,765.00 0.00	8.05% (60,676.82)	NA/NA NA	
Total Real Estate		42,300.00	0.00%	3,679,441.82 3,679,441.82	85.55	3,618,765.00 0.00	8.05% (60,676.82)	NA/NA NA	
SMALL CAP US EQUITY									
922908751	VANGUARD S-C ID ETF	31,000.00	-- 0.00%	5,865,003.48 5,865,003.48	219.56	6,806,360.00 0.00	15.14% 941,356.52	NA/NA NA	
Total Small Cap US Equity		31,000.00	0.00%	5,865,003.48 5,865,003.48	219.56	6,806,360.00 0.00	15.14% 941,356.52	NA/NA NA	
US CORE BONDS									
921937835	VANGUARD TOT BD ETF	82,600.00	-- 0.00%	6,015,576.98 6,015,576.98	72.22	5,965,372.00 0.00	13.27% (50,204.98)	NA/NA NA	
Total US Core Bonds		82,600.00	0.00%	6,015,576.98 6,015,576.98	72.22	5,965,372.00 0.00	13.27% (50,204.98)	NA/NA NA	
US HIGH YIELD BONDS									
78468R622	SPDR BBG HIGH YIELD BD	9,500.00	-- 0.00%	875,068.78 875,068.78	94.62	898,890.00 0.00	2.00% 23,821.22	NA/NA NA	
Total US High Yield Bonds		9,500.00	0.00%	875,068.78 875,068.78	94.62	898,890.00 0.00	2.00% 23,821.22	NA/NA NA	
Total Portfolio		781,973.16	0.00%	39,297,068.06 39,297,068.06	229.28 0.00%	44,942,610.61 0.00	100.00% 5,645,542.55	Aaa/AAA AAA	0.00 0.00

HOLDINGS REPORT



Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
Total Market Value + Accrued						44,942,610.61			

TRANSACTION LEDGER



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	02/27/2024	922908751	3,100.00	VANGUARD S-C ID ETF	216.000		(669,600.00)	0.00	(669,600.00)	0.00
Purchase	02/27/2024	464287507	13,500.00	ISHARES:CORE S&P MD-CP	56.910		(768,281.08)	0.00	(768,281.08)	0.00
Purchase	02/27/2024	922908553	8,600.00	VANGUARD RE IDX ETF	85.050		(731,429.14)	0.00	(731,429.14)	0.00
Purchase	02/27/2024	921937835	16,000.00	VANGUARD TOT BD ETF	72.050		(1,152,798.40)	0.00	(1,152,798.40)	0.00
Purchase	02/28/2024	922042858	5,000.00	VANGUARD EM ST I ETF	41.435		(207,175.00)	0.00	(207,175.00)	0.00
Purchase	02/28/2024	922042676	3,900.00	VANGUARD GXUS RE ETF	40.410		(157,598.61)	0.00	(157,598.61)	0.00
Purchase	02/28/2024	78468R622	2,100.00	SPDR BBG HIGH YIELD BD	94.457		(198,360.33)	0.00	(198,360.33)	0.00
Purchase	02/29/2024	464287200	3,000.00	ISHARES:CORE S&P 500	507.979		(1,523,937.12)	0.00	(1,523,937.12)	0.00
Purchase	03/01/2024	921943858	12,000.00	VANGUARD DEV MKT ETF	48.580		(582,957.60)	0.00	(582,957.60)	0.00
Total Purchase			67,200.00				(5,992,137.28)	0.00	(5,992,137.28)	0.00
TOTAL ACQUISITIONS			67,200.00				(5,992,137.28)	0.00	(5,992,137.28)	0.00
OTHER TRANSACTIONS										
Cash Transfer	02/15/2024	CCYUSD	6,050,000.00	Cash		0.00%	6,050,000.00	0.00	6,050,000.00	0.00
Total Cash Transfer			6,050,000.00				6,050,000.00	0.00	6,050,000.00	0.00
Equity Dividend	02/06/2024	921937835	0.00	VANGUARD TOT BD ETF			14,111.21	0.00	14,111.21	0.00
Equity Dividend	02/07/2024	78468R622	0.00	SPDR BBG HIGH YIELD BD			3,937.87	0.00	3,937.87	0.00
Total Equity Dividend			0.00				18,049.08	0.00	18,049.08	0.00
Other Income	02/15/2024	CCYUSD	7.02	Cash		0.00%	7.02	0.00	7.02	0.00
Other Income	02/15/2024	CCYUSD	94.71	Cash		0.00%	94.71	0.00	94.71	0.00
Total Other Income			101.73				101.73	0.00	101.73	0.00
Stock Split	02/22/2024	464287507	4,880.00	ISHARES:CORE S&P MD-CP			0.00	0.00	0.00	0.00
Stock Split	02/22/2024	464287507	23,600.00	ISHARES:CORE S&P MD-CP			0.00	0.00	0.00	0.00
Stock Split	02/22/2024	464287507	27,640.00	ISHARES:CORE S&P MD-CP			0.00	0.00	0.00	0.00
Stock Split	02/22/2024	464287507	18,380.00	ISHARES:CORE S&P MD-CP			0.00	0.00	0.00	0.00
Stock Split	02/22/2024	464287507	18,700.00	ISHARES:CORE S&P MD-CP			0.00	0.00	0.00	0.00
Stock Split	02/22/2024	464287507	2,400.00	ISHARES:CORE S&P MD-CP			0.00	0.00	0.00	0.00
Total Stock Split			95,600.00				0.00	0.00	0.00	0.00

TRANSACTION LEDGER



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
TOTAL OTHER TRANSACTIONS			6,145,701.73				6,068,150.81	0.00	6,068,150.81	0.00

INCOME EARNED



Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
CASH & EQUIVALENTS						
			262,354.63	0.00	0.00	
CCYUSD	Cash		0.00	0.00	0.00	0.00
		921,325.76	0.00	0.00	0.00	
			921,325.76	0.00	0.00	
			0.00	0.00	0.00	
CCYUSD	Payable		0.00	0.00	0.00	0.00
		(582,957.60)	0.00	0.00	0.00	
			(582,957.60)	0.00	0.00	
			262,354.63	0.00	0.00	
			0.00	0.00	0.00	
			0.00	0.00	0.00	
Total Cash & Equivalents		338,368.16	338,368.16	0.00	0.00	0.00
EQUITY						
			9,761,289.05	0.00	0.00	
464287200	ISHARES: CORE S&P 500		1,523,937.12	0.00	0.00	0.00
		28,000.00	0.00	0.00	0.00	
			11,285,226.17	0.00	0.00	
			5,704,651.26	0.00	0.00	
464287507	ISHARES: CORE S&P MD-CP		768,281.08	0.00	0.00	0.00
		133,000.00	0.00	0.00	0.00	
			6,472,932.34	0.00	0.00	
			676,708.45	0.00	0.00	
78468R622	SPDR BBG HIGH YIELD BD		198,360.33	3,937.87	0.00	3,937.87
		9,500.00	0.00	0.00	0.00	
			875,068.78	3,937.87	3,937.87	
			4,862,778.58	0.00	0.00	
921937835	VANGUARD TOT BD ETF		1,152,798.40	14,111.21	0.00	14,111.21
		82,600.00	0.00	0.00	0.00	
			6,015,576.98	14,111.21	14,111.21	
			2,420,843.73	0.00	0.00	
921943858	VANGUARD DEV MKT ETF		582,957.60	0.00	0.00	0.00
		73,510.00	0.00	0.00	0.00	
			3,003,801.33	0.00	0.00	

INCOME EARNED



Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
922042676	VANGUARD GXUS RE ETF	21,975.00	753,183.45 157,598.61 0.00 910,782.06	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
922042858	VANGUARD EM ST I ETF	21,720.00	643,691.94 207,175.00 0.00 850,866.94	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
922908553	VANGUARD RE IDX ETF	42,300.00	2,948,012.68 731,429.14 0.00 3,679,441.82	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
922908751	VANGUARD S-C ID ETF	31,000.00	5,195,403.48 669,600.00 0.00 5,865,003.48	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
Total Equity		443,605.00	32,966,562.62 5,992,137.28 0.00 38,958,699.90	0.00 18,049.08 0.00 18,049.08	0.00 0.00 0.00 18,049.08	18,049.08
TOTAL PORTFOLIO		781,973.16	33,228,917.25 5,992,137.28 0.00 39,297,068.06	0.00 18,049.08 0.00 18,049.08	0.00 0.00 0.00 18,049.08	18,049.08

CASH FLOW REPORT



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
MARCH 2024							
03/06/2024	Equity Dividend	921937835	0.00	VANGUARD TOT BD ETF	16,711.71		16,711.71
03/07/2024	Equity Dividend	78468R622	0.00	SPDR BBG HIGH YIELD BD	5,022.60		5,022.60
03/15/2024	Other Income	CCYUSD	0.00		935.78		935.78
03/15/2024	Other Income	CCYUSD	0.00		61.56		61.56
March 2024 Total					22,731.65		22,731.65
Grand Total			0.00		22,731.65		22,731.65

IMPORTANT DISCLOSURES



City of Corona Pension Stabilization Trust | Account #10952 | As of February 29, 2024

Chandler Asset Management, Inc. (“Chandler”) is an SEC registered investment adviser. For additional information about our firm, please see our current disclosures (Form ADV). To obtain a copy of our current disclosures, you may contact your client service representative by calling the number on the front of this statement or you may visit our website at www.chandlerasset.com.

Information contained in this monthly statement is and is provided for informational purposes only and should not be construed as specific investment or legal advice. The information contained herein was obtained from sources believed to be reliable as of the date of this statement, but may become outdated or superseded at any time without notice.

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

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

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

Source ice Data Indices, LLC (“ICE”), used with permission. ICE PERMITS USE OF THE ICE INDICES AND RELATED DATA ON AN “AS IS” BASIS; ICE, ITS AFFILIATES AND THEIR RESPECTIVE THIRD PARTY SUPPLIERS DISCLAIM ANY AND ALL WARRANTIES AND REPRESENTATIONS, EXPRESS AND/OR IMPLIED, INCLUDING ANY WARRANTIES OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE, INCLUDING THE INDICES, INDEX DATA AND ANY DATA INCLUDED IN, RELATED TO, OR DERIVED THEREFROM. NEITHER ICE DATA, ITS AFFILIATES OR THEIR RESPECTIVE THIRD PARTY PROVIDERS GUARANTEE THE QUALITY, ADEQUACY, ACCURACY, TIMELINESS OR COMPLETENESS OF THE INDICES OR THE INDEX DATA OR ANY COMPONENT THEREOF, AND THE INDICES AND INDEX DATA AND ALL COMPONENTS THEREOF ARE PROVIDED ON AN “AS IS” BASIS AND LICENSEE’S USE IS AT LICENSEE’S OWN RISK. ICE DATA, ITS AFFILIATES AND THEIR RESPECTIVE THIRD PARTY DO NOT SPONSOR, ENDORSE, OR RECOMMEND CHANDLER, OR ANY OF ITS PRODUCTS OR SERVICES.

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

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

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

BENCHMARK INDEX & DISCLOSURES



Benchmark	Disclosure
35% S&P 500 TR, 50% ICE Corp Gov & Mtg Index, 15% MSCI EAFE TR	<p>The S&P 500 is a market value weighted index of 500 large-capitalization stocks. The 500 companies included in the index capture approximately 80% of available US market capitalization.</p>
	<p>The MSCI EAFE International Equity Index is a market capitalization weighted index that captures international equity performance of large- and mid-cap stocks in the developed stock markets of Europe, Australasia, and the Far East.</p>
	<p>The ICE BofA US Corporate, Government & Mortgage Index tracks the performance of US dollar denominated investment grade debt publicly issued in the US domestic market, including US Treasuries, quasi-governments, corporates, covered bonds and residential mortgage pass-throughs. Non-residential mortgage collateralized debt such as commercial mortgage backed securities and asset backed securities are excluded from this index, as are all collateralized mortgage obligations. Most qualifying securities must have an investment grade rating (based on an average of Moody's, S&P and Fitch). They must also have at least one year remaining term to final maturity, at least 18 months to final maturity at point of issuance and a fixed coupon schedule. Amounts outstanding for qualifying US Treasuries must be at least \$1 billion; US agencies, foreign governments, supranationals, corporates and covered bonds must have at least \$250 million outstanding. Qualifying residential mortgage pass-through securities include fixed rate securities publicly issued by US agencies. 30-year, 20-year and 15-year fixed rate mortgage pools must have at least one year remaining term to final maturity and a minimum amount outstanding of at least \$5 billion per generic coupon and \$250 million per production year within each generic coupon.</p>