






City of Corona Investment Portfolio Report Month Ending May 31, 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 May 31, 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:

Signed by:

AC9F0B8DE6284FC...
Chad T. Willardson
 City Treasurer

DocuSigned by:

CF54B8BF37D643F...
Brett Channing
 Assistant City Manager

DocuSigned by:

9496702330D64D3...
Kim Sitton
 Finance Director

REVIEWED BY:

DocuSigned by:

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Christine Thompson
 Accounting Manager

Investment Summary

	City's Investment	Pension Trust	Total Investment
Beginning balance April 30, 2024	\$ 500,293,978	\$ 39,484,441	\$ 539,778,419
Acquisitions / Additions:			
Agency Notes	11,680,875		11,680,875
US Corporate Notes	13,615,312		13,615,312
LAIF	30,300,000		30,300,000
Money Market Fund	36,052,401	22,979	36,075,381
	\$ 91,648,588	22,979	\$ 91,671,567
Dispositions / Withdrawals:			
Agency Notes	-		-
US Corporate Notes	11,066,088		11,066,088
LAIF	27,500,000		27,500,000
Money Market Fund	22,197,794		22,197,794
	\$ 60,763,882		\$ 60,763,882
Gain/(Loss) on Dispositions	\$ (26,470,093)		\$ (26,470,093)
Ending balance, May 31, 2024	\$ 504,708,591	\$ 39,507,420	\$ 544,216,011



MONTHLY ACCOUNT STATEMENT

City of Corona Cons Account | Account #10003 | As of May 31, 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	2.11
Average Coupon	2.95%
Average Purchase YTM	3.47%
Average Market YTM	4.96%
Average Quality	AA+
Average Final Maturity	2.45
Average Life	2.35

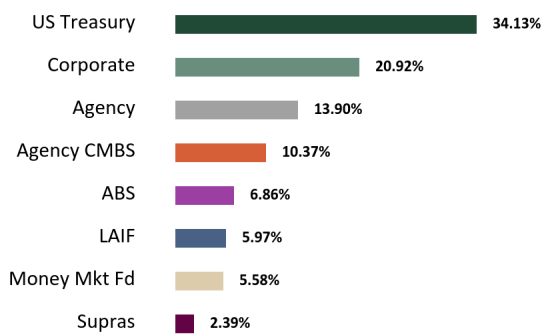
Account Summary

	Beg. Values as of 05/01/2024	End Values as of 05/31/2024
Market Value	487,791,876.02	494,459,413.17
Accrued Interest	2,309,818.57	2,410,126.35
Total Market Value	490,101,694.59	496,869,539.51
Income Earned	1,591,142.12	1,037,022.62
Cont/WD	(16,000,000.00)	2,800,000.00
Par	505,636,481.76	509,860,703.50
Book Value	500,293,977.70	504,708,590.83
Cost Value	500,293,977.70	504,708,590.83

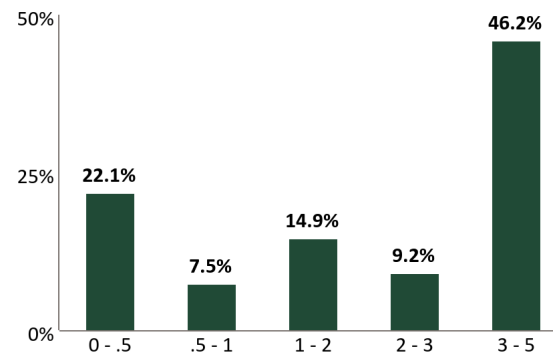
Top Issuers

United States	34.13%
FHLMC	14.07%
FNMA	6.15%
LAIF	5.97%
Federated Hermes, Inc.	5.58%
Federal Home Loan Banks	3.36%
Massachusetts Mutual Life Insurance	1.22%
Inter-American Development Bank	1.20%

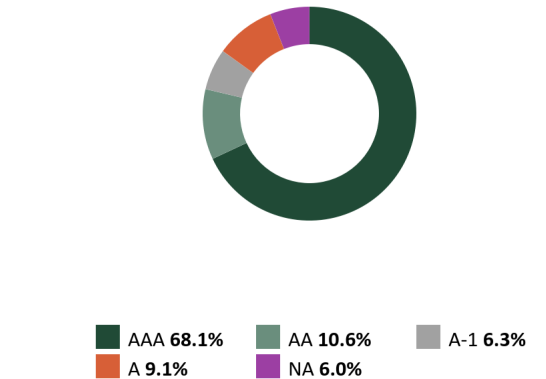
Sector Allocation



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	13.9	Compliant	
Max Maturity (Years)	5.0	0.0	Compliant	
ASSET-BACKED SECURITIES (ABS)				
Max % (MV)	20.0	6.8	Compliant	
Max % Issuer (MV)	5.0	1.2	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	21.0	Compliant	
Max % Issuer (MV)	5.0	1.2	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	13.9	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	29.5	Compliant	
MONEY MARKET MUTUAL FUNDS				
Max % (MV)	20.0	5.6	Compliant	

STATEMENT OF COMPLIANCE



Rules Name	Limit	Actual	Compliance Status	Notes
Max % Issuer (MV)	20.0	5.6	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	2.4	Compliant	
Max % Issuer (MV)	10.0	1.2	Compliant	
Max Maturity (Years)	5	1	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	34.2	Compliant	
Max Maturity (Years)	5	4	Compliant	

RECONCILIATION SUMMARY



Maturities / Calls

Month to Date	(26,000,000.00)
Fiscal Year to Date	(94,850,000.00)

Principal Paydowns

Month to Date	(1,060,381.88)
Fiscal Year to Date	(8,385,178.89)

Purchases

Month to Date	91,648,588.20
Fiscal Year to Date	416,665,784.59

Sales

Month to Date	(56,703,499.82)
Fiscal Year to Date	(314,868,692.35)

Interest Received

Month to Date	934,273.15
Fiscal Year to Date	4,640,538.96

Purchased / Sold Interest

Month to Date	2,441.69
Fiscal Year to Date	(26,617.27)

Accrual Activity Summary

	Month to Date	Fiscal Year to Date (01/01/2024)
Beginning Book Value	500,293,977.70	508,517,844.79
Maturities/Calls	(26,000,000.00)	(94,850,000.00)
Principal Paydowns	(1,060,381.88)	(8,385,178.89)
Purchases	91,648,588.20	416,665,784.59
Sales	(56,703,499.82)	(314,868,692.35)
Change in Cash, Payables, Receivables	(4,077,003.63)	(4,498,176.75)
Amortization/Accretion	0.00	0.00
Realized Gain (Loss)	606,910.26	2,127,009.44
Ending Book Value	504,708,590.83	504,708,590.83

Fair Market Activity Summary

	Month to Date	Fiscal Year to Date (01/01/2024)
Beginning Market Value	487,791,876.02	500,547,023.51
Maturities/Calls	(26,000,000.00)	(94,850,000.00)
Principal Paydowns	(1,060,381.88)	(8,385,178.89)
Purchases	91,648,588.20	416,665,784.59
Sales	(56,703,499.82)	(314,868,692.35)
Change in Cash, Payables, Receivables	(4,077,003.63)	(4,498,176.75)
Amortization/Accretion	0.00	0.00
Change in Net Unrealized Gain (Loss)	2,252,924.01	(2,278,356.38)
Realized Gain (Loss)	606,910.26	2,127,009.44
Ending Market Value	494,459,413.17	494,459,413.17

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									
89238LAC4	TLOT 2022-A A3 1.96 02/20/2025	38,811.67	02/23/2022 1.96%	38,805.56 38,805.56	99.81 5.41%	38,736.73 23.24	0.01% (68.82)	NA/AAA AAA	0.73 0.05
43813GAC5	HAROT 2021-1 A3 0.27 04/21/2025	1,549.82	02/17/2021 0.27%	1,549.79 1,549.79	99.69 5.61%	1,545.06 0.12	0.00% (4.73)	Aaa/NA AAA	0.89 0.06
89240BAC2	TAOT 2021-A A3 0.26 05/15/2025	22,696.95	02/02/2021 0.26%	22,692.73 22,692.73	99.95 1.42%	22,685.82 2.62	0.00% (6.91)	Aaa/NA AAA	0.96 0.04
44933LAC7	HART 2021-A A3 0.38 09/15/2025	97,939.76	04/20/2021 0.38%	97,929.46 97,929.46	99.60 5.44%	97,551.36 16.54	0.02% (378.10)	NA/AAA AAA	1.29 0.08
43815GAC3	HAROT 2021-4 A3 0.88 01/21/2026	457,569.46	11/16/2021 0.89%	457,473.00 457,473.00	97.83 5.79%	447,654.70 111.85	0.09% (9,818.30)	Aaa/NA AAA	1.64 0.44
47789QAC4	JDOT 2021-B A3 0.52 03/16/2026	431,293.91	07/13/2021 0.52%	431,255.43 431,255.43	97.95 5.63%	422,442.46 99.68	0.09% (8,812.97)	Aaa/NA AAA	1.79 0.40
89238JAC9	TAOT 2021-D A3 0.71 04/15/2026	441,407.62	11/09/2021 0.71%	441,398.22 441,398.22	97.84 5.63%	431,860.99 139.29	0.09% (9,537.23)	NA/AAA AAA	1.87 0.44
44935FAD6	HART 2021-C A3 0.74 05/15/2026	312,287.10	11/09/2021 0.75%	312,217.39 312,217.39	98.12 5.66%	306,411.51 102.71	0.06% (5,805.88)	NA/AAA AAA	1.96 0.38
43815BAC4	HAROT 2022-1 A3 1.88 05/15/2026	1,115,559.73	02/15/2022 1.88%	1,115,391.95 1,115,391.95	97.90 5.74%	1,092,111.23 932.11	0.22% (23,280.73)	Aaa/AAA NA	1.96 0.54
05602RAD3	BMWOT 2022-A A3 3.21 08/25/2026	723,366.04	05/10/2022 3.21%	723,328.43 723,328.43	98.46 5.96%	712,200.02 387.00	0.14% (11,128.41)	Aaa/AAA NA	2.24 0.56
47787JAC2	JDOT 2022 A3 0.36 09/15/2026	598,803.85	03/10/2022 2.33%	598,671.39 598,671.39	98.11 5.86%	587,479.69 617.43	0.12% (11,191.70)	Aaa/NA AAA	2.29 0.53
362554AC1	GMCAR 2021-4 A3 0.68 09/16/2026	383,978.04	10/13/2021 0.68%	383,968.25 383,968.25	97.48 5.84%	374,286.28 108.79	0.08% (9,681.97)	Aaa/AAA NA	2.30 0.49
448977AD0	HART 2022-A A3 2.22 10/15/2026	925,031.38	03/09/2022 2.22%	924,995.77 924,995.77	98.07 5.82%	907,219.07 912.70	0.18% (17,776.70)	NA/AAA AAA	2.38 0.53
380146AC4	GMCAR 2022-1 A3 1.26 11/16/2026	387,123.79	01/11/2022 1.26%	387,090.16 387,090.16	97.84 5.32%	378,743.26 203.24	0.08% (8,346.89)	NA/AAA AAA	2.46 0.53
05611UAD5	BMWLT 2024-1 A3 4.98 03/25/2027	1,800,000.00	03/25/2024 5.01%	1,798,382.81 1,798,382.81	99.29 5.45%	1,787,175.36 747.00	0.36% (11,207.45)	Aaa/AAA NA	2.82 1.66
44934FAD7	HALST 24B A3 5.41 05/17/2027	1,615,000.00	05/14/2024 5.41%	1,614,955.10 1,614,955.10	100.00 5.46%	1,614,955.10 2,184.29	0.33% 0.00	NA/AAA AAA	2.96 1.77
02582JIT8	AMXCA 2022-2 A 05/17/2027	2,765,000.00	05/17/2022 3.40%	2,764,388.38 2,764,388.38	98.05 5.54%	2,710,947.02 4,165.93	0.55% (53,441.37)	NA/AAA AAA	0.96 0.92

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
36269WAD1	GMALT 2024-2 A3 5.39 07/20/2027	1,495,000.00	05/07/2024 5.39%	1,494,913.14 1,494,913.14	99.99 5.45%	1,494,868.29 3,357.52	0.30% (44.85)	NA/AAA AAA	3.14 1.78
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	99.42 5.53%	1,869,045.99 4,186.13	0.38% (10,611.47)	Aaa/NA AAA	3.46 1.22
58770JAD6	MBALT 2024-A A3 5.32 01/18/2028	1,085,000.00	05/17/2024 5.32%	1,084,873.06 1,084,873.06	99.98 5.38%	1,084,741.12 1,282.71	0.22% (131.94)	Aaa/NA AAA	3.64 2.07
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	99.88 5.32%	3,431,023.99 7,953.93	0.69% (3,826.59)	Aaa/AAA NA	4.21 1.87
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	99.84 5.29%	3,639,030.58 8,359.20	0.74% (4,959.03)	NR/AAA AAA	4.29 2.11
05522RDH8	BACCT 2023-2 A 4.98 11/16/2026	2,000,000.00	03/25/2024 4.85%	2,006,484.38 2,006,484.38	99.64 5.18%	1,992,811.60 4,426.67	0.40% (13,672.78)	Aaa/NA AAA	2.46 2.26
437930AC4	HONDO-242-A3 5.27 11/20/2028	1,415,000.00	05/14/2024 5.27%	1,414,828.08 1,414,828.08	99.93 5.35%	1,414,065.39 2,071.40	0.29% (762.69)	NA/AAA AAA	4.47 2.09
36268GAD7	GMCAR 2024-1 A3 4.85 12/18/2028	1,985,000.00	03/25/2024 4.90%	1,980,890.43 1,980,890.43	99.09 5.38%	1,967,004.98 4,011.35	0.40% (13,885.45)	Aaa/NA AAA	4.55 1.85
448973AD9	HART 2024-A A3 4.99 02/15/2029	2,000,000.00	03/26/2024 4.98%	2,000,781.25 2,000,781.25	99.44 5.28%	1,988,703.20 4,435.56	0.40% (12,078.05)	NA/AAA AAA	4.71 2.29
02582JKH2	AMXCA 2024-1 A 5.23 04/16/2029	3,070,000.00	04/16/2024 5.23%	3,069,370.65 3,069,370.65	100.48 5.10%	3,084,589.25 7,136.04	0.62% 15,218.60	NA/AAA AAA	4.88 2.60
Total ABS		34,127,419.11	4.40%	34,125,132.47	99.34 5.41%	33,899,890.06 57,975.07	6.86% (225,242.40)	Aaa/AAA AAA	3.37 1.65

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	99.92 4.96%	5,495,724.08 73,352.43	1.11% (244,276.32)	Aaa/AA+ AA+	0.04 0.04
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	99.31 5.31%	3,972,394.88 24,916.67	0.80% (234,365.12)	Aaa/AA+ AA+	0.29 0.28
3135G0W66	FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.625 10/15/2024	3,500,000.00	-- 1.22%	3,564,275.00 3,564,275.00	98.64 5.35%	3,452,241.35 7,267.36	0.70% (112,033.66)	Aaa/AA+ AA+	0.38 0.36
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	97.73 5.22%	4,202,389.83 19,230.56	0.85% (94,815.17)	Aaa/AA+ AA+	0.56 0.54
3135G0X24	FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.625 01/07/2025	4,220,000.00	-- 1.31%	4,282,878.20 4,282,878.20	97.88 5.27%	4,130,347.70 27,430.00	0.84% (152,530.50)	Aaa/AA+ AA+	0.61 0.58

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
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	97.44 5.28%	6,406,880.27 29,861.46	1.30% (163,056.98)	Aaa/AA+ AA+	0.70 0.68
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	96.05 5.22%	5,061,655.82 3,568.23	1.02% (197,487.98)	Aaa/AA+ AA+	0.89 0.87
3135G04Z3	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.5 06/17/2025	6,200,000.00	-- 0.51%	6,196,731.90 6,196,731.90	95.36 5.12%	5,912,242.13 14,122.22	1.20% (284,489.77)	Aaa/AA+ AA+	1.05 1.01
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	94.83 5.10%	5,974,506.03 8,531.25	1.21% (303,393.57)	Aaa/AA+ AA+	1.14 1.11
3135G05X7	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.375 08/25/2025	6,285,000.00	-- 0.46%	6,260,439.20 6,260,439.20	94.43 5.09%	5,934,768.25 6,285.00	1.20% (325,670.95)	Aaa/AA+ AA+	1.24 1.20
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	94.09 5.09%	5,922,734.22 4,458.96	1.20% (353,611.83)	Aaa/AA+ AA+	1.31 1.28
3135G06G3	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.5 11/07/2025	6,300,000.00	-- 0.57%	6,279,895.00 6,279,895.00	93.81 5.03%	5,909,993.08 2,100.00	1.20% (369,901.92)	Aaa/AA+ AA+	1.44 1.39
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	97.29 4.66%	3,404,988.72 28,631.94	0.69% (143,766.28)	Aaa/AA+ AA+	3.79 3.45
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	97.99 4.55%	2,939,568.39 50,333.33	0.59% 8,208.39	Aaa/AA+ AA+	4.08 3.66
Total Agency		71,245,000.00	1.23%	71,691,626.40	96.50 5.11%	68,720,434.75 300,089.41	13.90% (2,971,191.65)	Aaa/AA+ AA+	1.14 1.08

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	94.82 5.12%	1,422,244.80 3,316.25	0.29% (164,180.98)	Aaa/AA+ AAA	2.24 2.08
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	95.71 5.11%	2,871,378.60 7,800.00	0.58% (257,058.90)	Aaa/AAA AAA	2.32 2.10
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	94.83 4.99%	2,512,925.31 7,163.83	0.51% 30,517.11	Aaa/AA+ AA+	3.24 2.93
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	95.04 4.97%	4,457,445.88 13,460.30	0.90% (13,626.39)	Aaa/AA+ AAA	3.57 3.21
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	95.43 4.97%	2,862,931.80 9,000.00	0.58% (48,122.89)	Aaa/AA+ AAA	3.65 3.27

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
3137FETNO	FHMS K-073 A2 3.35 01/25/2028	6,000,000.00	-- 4.42%	5,707,999.69 5,707,999.69	94.67 4.97%	5,680,144.80 16,750.00	1.15% (27,854.89)	Aaa/AA+ AAA	3.65 3.25
3137FG6X8	FHMS K-077 A2 3.85 05/25/2028	5,320,000.00	-- 4.17%	5,229,125.01 5,229,125.01	96.01 4.95%	5,107,588.89 17,068.33	1.03% (121,536.12)	Aaa/AA+ AAA	3.99 3.53
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	96.00 4.95%	1,917,166.73 6,413.70	0.39% (34,510.73)	Aaa/AA+ AAA	4.07 3.55
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	96.03 4.93%	3,022,970.25 10,231.00	0.61% 7,284.62	Aaa/AA+ AAA	4.24 3.78
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	96.08 4.92%	2,402,092.25 8,166.67	0.49% (9,235.88)	Aaa/AA+ AAA	4.32 3.81
3137H4BY5	FHMS K-746 A2 2.031 09/25/2028	5,000,000.00	03/21/2024 4.56%	4,480,468.75 4,480,468.75	88.79 4.96%	4,439,543.50 8,462.50	0.90% (40,925.25)	Aaa/AA+ AAA	4.32 3.98
3137H5YC5	FHMS K-748 A2 2.26 01/25/2029	8,000,000.00	-- 4.64%	7,168,164.07 7,168,164.07	89.13 4.94%	7,130,265.60 15,066.67	1.44% (37,898.47)	Aaa/AA+ AAA	4.65 4.22
3137FLMV3	FHMS K-090 A2 3.422 02/25/2029	4,950,000.00	05/30/2024 4.87%	4,637,144.53 4,637,144.53	93.86 4.89%	4,646,031.89 1,411.58	0.94% 8,887.36	Aaa/AAA AA+	4.74 4.21
3137FLYV0	FHMS K-092 A2 3.298 04/25/2029	3,000,000.00	04/19/2024 4.94%	2,775,468.75 2,775,468.75	93.22 4.87%	2,796,483.90 8,245.00	0.57% 21,015.15	Aaa/AA+ AAA	4.90 4.35
Total Agency CMBS		54,755,000.00	4.34%	51,956,460.46 51,956,460.46	93.71 4.96%	51,269,214.20 132,555.82	10.37% (687,246.26)	Aaa/AA+ AAA	3.99 3.58

CASH									
CCYUSD	Payable	(4,638,556.10)	-- 0.00%	(4,638,556.10) (4,638,556.10)	1.00 0.00%	(4,638,556.10) 0.00	(0.94%) 0.00	Aaa/AAA AAA	0.00 0.00
CCYUSD	Receivable	53,574.28	-- 0.00%	53,574.28 53,574.28	1.00 0.00%	53,574.28 0.00	0.01% 0.00	Aaa/AAA AAA	0.00 0.00
CCYUSD	Receivable	168,323.22	-- 0.00%	168,323.22 168,323.22	1.00 0.00%	168,323.22 0.00	0.03% 0.00	Aaa/AAA AAA	0.00 0.00
CCYUSD	Receivable	513,664.69	-- 0.00%	513,664.69 513,664.69	1.00 0.00%	513,664.69 0.00	0.10% 0.00	Aaa/AAA AAA	0.00 0.00
Total Cash		(3,902,993.91)	0.00%	(3,902,993.91) (3,902,993.91)	1.00 0.00%	(3,902,993.91) 0.00	(0.79%) 0.00	Aaa/AAA AAA	0.00 0.00

CORPORATE									
89236TJT3	TOYOTA MOTOR CREDIT CORP 1.45 01/13/2025	1,500,000.00	01/10/2022 1.50%	1,497,990.00 1,497,990.00	97.54 5.56%	1,463,133.72 8,337.50	0.30% (34,856.28)	A1/A+ A+	0.62 0.60

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
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	97.49 5.62%	3,651,044.20 20,665.12	0.74% (89,911.20)	Aaa/AA+ AAA	0.62 0.60
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	96.72 5.57%	2,670,401.95 4,256.54	0.54% (192,258.07)	A2/A- AA-	0.92 0.89
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	97.88 5.57%	920,118.47 14,953.83	0.19% (19,627.73)	A2/A- A	1.04 0.99
40139LBC6	GUARDIAN LIFE GLOBAL FUNDING 0.875 12/10/2025	3,000,000.00	-- 1.12%	2,969,700.00 2,969,700.00	93.35 5.48%	2,800,443.45 12,468.75	0.57% (169,256.55)	Aa1/AA+ NA	1.53 1.47
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	93.21 5.23%	1,742,994.16 5,693.11	0.35% (77,394.74)	Aaa/AA+ AAA	1.62 1.57
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	96.86 6.52%	968,587.52 2,256.58	0.20% (68,742.48)	A1/A- AA-	1.89 0.86
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	92.61 5.03%	4,505,417.44 2,567.64	0.91% (338,565.76)	A1/AA AA-	1.95 1.88
91324PEC2	UNITEDHEALTH GROUP INC 1.15 05/15/2026	805,000.00	-- 1.08%	807,605.05 807,605.05	92.63 5.16%	745,639.52 411.44	0.15% (61,965.53)	A2/A+ A	1.96 1.89
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	92.23 5.17%	3,066,643.54 16,936.72	0.62% (256,893.46)	A1/A+ A+	2.05 1.97
06051GJD2	BANK OF AMERICA CORP 1.319 06/19/2026	3,000,000.00	-- 1.25%	3,007,920.00 3,007,920.00	95.50 6.15%	2,865,100.71 17,806.50	0.58% (142,819.29)	A1/A- AA-	2.05 1.01
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	91.80 5.33%	2,085,743.19 10,224.00	0.42% (185,626.73)	Aa3/AA+ AA+	2.13 2.04
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	91.25 5.37%	1,564,919.77 4,585.24	0.32% (148,502.43)	Aa3/AA- AA-	2.29 2.19
931142ERO	WALMART INC 1.05 09/17/2026	785,000.00	09/08/2021 1.09%	783,516.35 783,516.35	91.79 4.87%	720,559.33 1,694.29	0.15% (62,957.02)	Aa2/AA AA	2.30 2.21
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	91.69 5.33%	2,278,405.62 18,119.79	0.46% (203,761.48)	Aa3/AA- AA-	2.62 2.47
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	92.92 5.24%	1,207,915.70 7,785.56	0.24% (74,950.30)	A2/A- A	2.76 2.59
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	93.71 5.26%	1,780,561.99 11,970.00	0.36% (104,371.01)	A1/A NA	2.77 2.60
06051GHT9	BANK OF AMERICA CORP 3.559 04/23/2027	3,000,000.00	-- 4.38%	2,906,255.64 2,906,255.64	96.47 5.93%	2,894,092.65 11,270.17	0.59% (12,162.99)	A1/A- AA-	2.90 1.79

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
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	97.30 5.00%	1,308,622.15 3,138.33	0.26% (34,198.95)	A2/A+ A+	2.94 2.73
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	96.53 4.98%	1,317,566.45 2,244.67	0.27% (48,071.95)	A2/A+ A	2.96 2.75
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	95.47 4.65%	2,386,832.58 2,708.33	0.48% (55,142.43)	Aa3/A+ WR	2.96 2.79
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	96.89 5.23%	1,356,504.10 27,637.71	0.27% (38,805.90)	A1/A NA	3.02 2.74
756109AU8	REALTY INCOME CORP 3.65 01/15/2028	4,500,000.00	-- 5.00%	4,242,810.00 4,242,810.00	94.88 5.22%	4,269,639.69 62,050.00	0.86% 26,829.69	A3/A- WR	3.63 3.29
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	99.37 4.94%	2,434,561.03 42,347.57	0.49% (53,144.47)	A1/A A+	3.64 3.24
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	101.00 4.95%	1,514,986.08 23,187.50	0.31% (17,233.92)	A2/A+ A	3.71 3.22
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	100.40 4.75%	2,098,448.70 23,207.71	0.42% 10,476.00	Aa3/A+ NA	3.77 3.31
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	97.64 4.66%	1,611,009.08 3,850.00	0.33% (38,074.42)	Aaa/AA+ NA	3.94 3.59
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	97.45 4.76%	1,924,653.54 3,110.63	0.39% (50,738.71)	A1/A+ NA	3.96 3.60
74340XCG4	PROLOGIS LP 4.875 06/15/2028	4,000,000.00	-- 5.11%	3,959,713.70 3,959,713.70	99.23 5.09%	3,969,167.76 89,916.67	0.80% 9,454.06	A3/A NA	4.04 3.54
78016HXS2	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	100.44 5.08%	3,515,528.59 60,666.67	0.71% 60,853.59	A1/A AA-	4.17 3.65
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	100.03 4.94%	1,670,550.32 25,488.38	0.34% 3,188.92	A1/A+ NA	4.19 3.69
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	94.79 5.02%	2,843,735.52 27,375.00	0.58% 38,465.52	A1/A WR	4.25 3.83
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	95.53 5.08%	3,133,244.60 5,758.22	0.63% (23,591.40)	Aa3/A NA	4.46 4.01
66815L2Q1	NORTHWESTERN MUTUAL GLOBAL FUNDING 4.71 01/10/2029	2,400,000.00	-- 4.67%	2,404,556.16 2,404,556.16	98.50 5.08%	2,364,009.79 44,274.00	0.48% (40,546.37)	Aaa/AA+ AAA	4.61 4.01
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	98.64 5.18%	2,110,883.33 38,632.94	0.43% (28,838.47)	Aa3/AA+ AA+	4.63 4.02

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
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	94.11 5.56%	3,105,759.56 41,172.27	0.63% (10,397.44)	A1/A- AA-	4.65 3.31
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 5.67%	2,632,510.95 45,253.17	0.53% 345.45	A1/A- A+	4.67 3.25
63743HFN7	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 4.85 02/07/2029	2,500,000.00	03/19/2024 5.02%	2,481,775.00 2,481,775.00	98.91 5.11%	2,472,794.93 39,069.44	0.50% (8,980.08)	A2/A- A	4.69 4.07
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	98.58 4.84%	2,671,558.87 37,940.00	0.54% (36,652.53)	A1/A+ NA	4.70 4.12
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	99.69 4.92%	1,953,962.44 25,085.28	0.40% (5,351.56)	A1/AA- NA	4.74 4.13
14913UAJ9	CATERPILLAR FINANCIAL SERVICES CORP 4.85 02/27/2029	2,500,000.00	03/19/2024 4.81%	2,504,150.00 2,504,150.00	99.67 4.93%	2,491,696.70 31,659.72	0.50% (12,453.30)	A2/A A+	4.74 4.14
26442UAH7	DUKE ENERGY PROGRESS LLC 3.45 03/15/2029	1,500,000.00	05/10/2024 5.07%	1,396,687.88 1,396,687.88	93.16 5.08%	1,397,425.73 10,925.00	0.28% 737.85	Aa3/A NA	4.79 4.30
89115A2Y7	TORONTO-DOMINION BANK 4.994 04/05/2029	2,330,000.00	03/26/2024 4.99%	2,330,000.00 2,330,000.00	98.64 5.31%	2,298,426.75 18,100.48	0.46% (31,573.25)	A1/A AA-	4.85 4.21
58989V2H6	MET TOWER GLOBAL FUNDING 5.25 04/12/2029	2,000,000.00	05/24/2024 5.27%	1,998,260.00 1,998,260.00	99.90 5.27%	1,998,022.66 14,291.67	0.40% (237.34)	Aa3/AA- AA-	4.87 4.21
74460DAD1	PUBLIC STORAGE OPERATING CO 3.385 05/01/2029	3,000,000.00	-- 5.21%	2,762,330.00 2,762,330.00	92.95 5.02%	2,788,517.82 8,462.50	0.56% 26,187.82	A2/A NA	4.92 4.43
57629W4T4	MASSMUTUAL GLOBAL FUNDING II 5.15 05/30/2029	1,850,000.00	05/22/2024 5.17%	1,848,464.50 1,848,464.50	99.77 5.20%	1,845,692.55 264.65	0.37% (2,771.95)	Aa3/AA+ AA+	5.00 4.36
Total Corporate		107,333,000.00	3.67%	106,022,923.77	96.44 5.22%	103,418,035.19 929,821.28	20.92% (2,604,888.58)	A1/A+ AA-	3.36 2.92
LAIF									
90LAIF\$00	Local Agency Investment Fund State Pool	29,522,134.61	-- 4.36%	29,522,134.61 29,522,134.61	1.00 4.36%	29,522,134.61 0.00	5.97% 0.00	NA/NA NA	0.00 0.00
Total LAIF		29,522,134.61	4.36%	29,522,134.61	1.00 4.36%	29,522,134.61 0.00	5.97% 0.00	NA/NA NA	0.00 0.00
MONEY MARKET FUND									

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
60934N807	FEDERATED HRMS GV O SVC	4,560,655.49	-- 4.95%	4,560,655.49 4,560,655.49	1.00 4.95%	4,560,655.49 0.00	0.92% 0.00	Aaa/ AAAm AAA	0.00 0.00
60934N807	FEDERATED HRMS GV O SVC	23,050,488.19	-- 4.96%	23,050,488.19 23,050,488.19	1.00 4.96%	23,050,488.19 0.00	4.66% 0.00	Aaa/ AAAm AAA	0.00 0.00
Total Money Market Fund		27,611,143.68	4.96%	27,611,143.68	1.00 4.96%	27,611,143.68 0.00	5.58% 0.00	Aaa/ AAAm AAA	0.00 0.00
MUNICIPAL BONDS									
13063DRK6	CALIFORNIA STATE 2.4 10/01/2024	3,385,000.00	10/16/2019 1.91%	3,462,753.45 3,462,753.45	98.99 5.46%	3,350,879.20 13,540.00	0.68% (111,874.25)	Aa2/AA- AA	0.34 0.33
Total Municipal Bonds		3,385,000.00	10/16/2019 1.91%	3,462,753.45 3,462,753.45	98.99 5.46%	3,350,879.20 13,540.00	0.68% (111,874.25)	Aa2/AA- AA	0.34 0.33
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	93.78 5.13%	5,908,119.15 2,887.50	1.19% (364,241.70)	Aaa/AAA NA	1.41 1.37
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	92.70 4.98%	5,923,510.13 6,367.81	1.20% (437,223.67)	Aaa/AAA NA	1.89 1.83
Total Supranational		12,690,000.00	0.78%	12,633,094.65 12,633,094.65	93.24 5.06%	11,831,629.27 9,255.31	2.39% (801,465.38)	Aaa/AAA NA	1.65 1.60
US TREASURY									
912797FS1	UNITED STATES TREASURY 06/13/2024	31,000,000.00	12/15/2023 5.31%	30,218,896.44 30,218,896.44	99.85 4.12%	30,954,662.50 0.00	6.26% 735,766.06	P-1/A-1+ F1+	0.04 0.04
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	99.39 5.27%	4,969,726.55 34,907.28	1.01% (170,507.83)	Aaa/AA+ AA+	0.21 0.21
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	98.75 5.32%	3,949,882.80 7,826.09	0.80% (140,585.95)	Aaa/AA+ AA+	0.42 0.41
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	97.03 5.21%	6,792,255.89 19,901.49	1.37% (315,751.92)	Aaa/AA+ AA+	0.75 0.73

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
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	94.59 5.08%	5,651,509.80 5,006.52	1.14% (203,056.61)	Aaa/AA+ AA+	1.17 1.14
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	93.88 5.05%	3,004,124.99 1,355.19	0.61% (126,250.01)	Aaa/AA+ AA+	1.33 1.30
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	93.54 5.04%	5,612,109.36 1,304.35	1.13% (311,015.64)	Aaa/AA+ AA+	1.42 1.38
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	93.38 5.01%	3,548,546.86 38.93	0.72% (183,320.33)	Aaa/AA+ AA+	1.50 1.46
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	91.46 4.80%	1,435,936.73 2,975.75	0.29% (122,962.88)	Aaa/AA+ AA+	2.25 2.18
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	91.51 4.76%	2,864,194.52 4,639.41	0.58% (218,977.75)	Aaa/AA+ AA+	2.33 2.26
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	91.77 4.77%	2,863,209.37 3,052.17	0.58% (237,778.13)	Aaa/AA+ AA+	2.42 2.33
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	94.33 4.67%	2,263,968.74 172.13	0.46% (87,187.51)	Aaa/AA+ AA+	3.00 2.83
91282CEW7	UNITED STATES TREASURY 3.25 06/30/2027	6,650,000.00	-- 3.12%	6,690,380.86 6,690,380.86	96.02 4.65%	6,385,558.63 90,843.75	1.29% (304,822.23)	Aaa/AA+ AA+	3.08 2.85
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	94.45 4.65%	1,227,890.63 11,982.14	0.25% (50,070.32)	Aaa/AA+ AA+	3.17 2.95
91282CFH9	UNITED STATES TREASURY 3.125 08/31/2027	3,450,000.00	-- 3.45%	3,399,517.58 3,399,517.58	95.46 4.64%	3,293,402.36 27,246.09	0.67% (106,115.22)	Aaa/AA+ AA+	3.25 3.02
91282CFM8	UNITED STATES TREASURY 4.125 09/30/2027	2,800,000.00	-- 4.37%	2,770,000.01 2,770,000.01	98.45 4.63%	2,756,578.13 19,565.57	0.56% (13,421.88)	Aaa/AA+ AA+	3.33 3.06
91282CFZ9	UNITED STATES TREASURY 3.875 11/30/2027	4,600,000.00	-- 3.74%	4,628,085.94 4,628,085.94	97.62 4.62%	4,490,570.32 487.02	0.91% (137,515.62)	Aaa/AA+ AA+	3.50 3.23
91282CGC9	UNITED STATES TREASURY 3.875 12/31/2027	7,000,000.00	-- 3.78%	7,028,945.31 7,028,945.31	97.61 4.61%	6,832,382.83 114,014.42	1.38% (196,562.48)	Aaa/AA+ AA+	3.59 3.25
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	96.32 4.60%	6,742,421.84 82,115.38	1.36% (85,585.97)	Aaa/AA+ AA+	3.67 3.35
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	97.97 4.59%	6,858,085.92 70,760.87	1.39% (91,875.02)	Aaa/AA+ AA+	3.75 3.40
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	96.59 4.57%	6,761,015.66 693.31	1.37% (123,320.28)	Aaa/AA+ AA+	4.00 3.67
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	99.30 4.56%	1,886,714.84 21,007.13	0.38% 6,753.90	Aaa/AA+ AA+	4.25 3.80

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
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	100.27 4.55%	5,815,632.80 45,441.26	1.18% 52,335.92	Aaa/AA+ AA+	4.33 3.86
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	101.29 4.55%	2,025,781.24 8,478.26	0.41% 18,203.11	Aaa/AA+ AA+	4.42 3.92
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	99.36 4.53%	3,378,351.55 406.42	0.68% (104,523.45)	Aaa/AA+ AA+	4.50 4.04
91282CJR3	UNITED STATES TREASURY 3.75 12/31/2028	11,000,000.00	-- 3.99%	10,883,007.81 10,883,007.81	96.79 4.53%	10,646,796.82 173,385.99	2.15% (236,210.99)	Aaa/AA+ AA+	4.59 4.09
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	97.81 4.52%	4,890,429.70 67,032.97	0.99% (52,734.36)	Aaa/AA+ AA+	4.67 4.15
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	98.89 4.51%	6,922,070.33 75,183.42	1.40% (63,164.05)	Aaa/AA+ AA+	4.75 4.21
91282CKG5	UNITED STATES TREASURY 4.125 03/31/2029	7,000,000.00	04/10/2024 4.62%	6,848,515.63 6,848,515.63	98.30 4.52%	6,881,328.16 48,913.93	1.39% 32,812.53	Aaa/AA+ AA+	4.83 4.30
91282CKP5	UNITED STATES TREASURY 4.625 04/30/2029	7,000,000.00	-- 4.48%	7,043,730.48 7,043,730.48	100.48 4.51%	7,033,906.25 28,152.17	1.42% (9,824.23)	Aaa/AA+ AA+	4.91 4.34
Total US Treasury		173,095,000.00	3.56%	171,586,315.25	97.54 4.61%	168,739,046.11 966,889.45	34.13% (2,847,269.14)	Aaa/AA+ AA+	2.65 2.41
Total Portfolio		509,860,703.50	3.47%	504,708,590.83	86.41 4.96%	494,459,413.17 2,410,126.35	100.00% (10,249,177.66)	Aa2/AA AA+	2.45 2.11
Total Market Value + Accrued						496,869,539.51			

TRANSACTION LEDGER



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	05/01/2024	60934N807	25,539.25	FEDERATED HRMS GV O SVC	1.000	4.97%	(25,539.25)	0.00	(25,539.25)	0.00
Purchase	05/02/2024	60934N807	50,655.65	FEDERATED HRMS GV O SVC	1.000	4.96%	(50,655.65)	0.00	(50,655.65)	0.00
Purchase	05/02/2024	60934N807	204.73	FEDERATED HRMS GV O SVC	1.000	4.96%	(204.73)	0.00	(204.73)	0.00
Purchase	05/03/2024	74460DAD1	2,000,000.00	PUBLIC STORAGE OPERATING CO 3.385 05/01/2029	91.655	5.31%	(1,833,100.00)	(376.11)	(1,833,476.11)	0.00
Purchase	05/06/2024	90LAIF\$00	1,400,000.00	Local Agency Investment Fund State Pool	1.000	4.30%	(1,400,000.00)	0.00	(1,400,000.00)	0.00
Purchase	05/06/2024	91282CKP5	2,500,000.00	UNITED STATES TREASURY 4.625 04/30/2029	100.730	4.46%	(2,518,261.72)	(1,885.19)	(2,520,146.91)	0.00
Purchase	05/06/2024	91282CKP5	2,500,000.00	UNITED STATES TREASURY 4.625 04/30/2029	100.547	4.50%	(2,513,671.88)	(1,885.19)	(2,515,557.07)	0.00
Purchase	05/07/2024	90LAIF\$00	1,300,000.00	Local Agency Investment Fund State Pool	1.000	4.31%	(1,300,000.00)	0.00	(1,300,000.00)	0.00
Purchase	05/07/2024	60934N807	15,750.00	FEDERATED HRMS GV O SVC	1.000	4.96%	(15,750.00)	0.00	(15,750.00)	0.00
Purchase	05/08/2024	60934N807	27,874.75	FEDERATED HRMS GV O SVC	1.000	4.96%	(27,874.75)	0.00	(27,874.75)	0.00
Purchase	05/10/2024	91282CKP5	2,000,000.00	UNITED STATES TREASURY 4.625 04/30/2029	100.590	4.49%	(2,011,796.88)	(2,513.59)	(2,014,310.47)	0.00
Purchase	05/10/2024	60934N807	59,900.00	FEDERATED HRMS GV O SVC	1.000	4.96%	(59,900.00)	0.00	(59,900.00)	0.00
Purchase	05/13/2024	90LAIF\$00	1,500,000.00	Local Agency Investment Fund State Pool	1.000	4.29%	(1,500,000.00)	0.00	(1,500,000.00)	0.00
Purchase	05/13/2024	60934N807	24,325.00	FEDERATED HRMS GV O SVC	1.000	4.96%	(24,325.00)	0.00	(24,325.00)	0.00
Purchase	05/13/2024	74460DAD1	1,000,000.00	PUBLIC STORAGE OPERATING CO 3.385 05/01/2029	92.923	5.01%	(929,230.00)	(1,128.33)	(930,358.33)	0.00
Purchase	05/14/2024	90LAIF\$00	200,000.00	Local Agency Investment Fund State Pool	1.000	4.27%	(200,000.00)	0.00	(200,000.00)	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	05/14/2024	26442UAH7	916,000.00	DUKE ENERGY PROGRESS LLC 3.45 03/15/2029	93.139	5.07%	(853,153.24)	(5,179.22)	(858,332.46)	0.00
Purchase	05/14/2024	26442UAH7	584,000.00	DUKE ENERGY PROGRESS LLC 3.45 03/15/2029	93.071	5.08%	(543,534.64)	(3,302.03)	(546,836.67)	0.00
Purchase	05/15/2024	60934N807	538,530.02	FEDERATED HRMS GV O SVC	1.000	4.96%	(538,530.02)	0.00	(538,530.02)	0.00
Purchase	05/15/2024	60934N807	173,154.35	FEDERATED HRMS GV O SVC	1.000	4.96%	(173,154.35)	0.00	(173,154.35)	0.00
Purchase	05/16/2024	60934N807	26,000,000.00	FEDERATED HRMS GV O SVC	1.000	4.96%	(26,000,000.00)	0.00	(26,000,000.00)	0.00
Purchase	05/16/2024	36269WAD1	1,495,000.00	GMALT 2024-2 A3 5.39 07/20/2027	99.994	5.39%	(1,494,913.14)	0.00	(1,494,913.14)	0.00
Purchase	05/17/2024	60934N807	39,993.75	FEDERATED HRMS GV O SVC	1.000	4.96%	(39,993.75)	0.00	(39,993.75)	0.00
Purchase	05/20/2024	90LAIF\$00	1,300,000.00	Local Agency Investment Fund State Pool	1.000	4.36%	(1,300,000.00)	0.00	(1,300,000.00)	0.00
Purchase	05/20/2024	60934N807	320,703.49	FEDERATED HRMS GV O SVC	1.000	4.96%	(320,703.49)	0.00	(320,703.49)	0.00
Purchase	05/20/2024	60934N807	38,086.80	FEDERATED HRMS GV O SVC	1.000	4.96%	(38,086.80)	0.00	(38,086.80)	0.00
Purchase	05/21/2024	90LAIF\$00	300,000.00	Local Agency Investment Fund State Pool	1.000	4.37%	(300,000.00)	0.00	(300,000.00)	0.00
Purchase	05/21/2024	60934N807	4,327,601.54	FEDERATED HRMS GV O SVC	1.000	4.96%	(4,327,601.54)	0.00	(4,327,601.54)	0.00
Purchase	05/21/2024	60934N807	377.32	FEDERATED HRMS GV O SVC	1.000	4.96%	(377.32)	0.00	(377.32)	0.00
Purchase	05/21/2024	437930AC4	1,415,000.00	HONDO-242-A3 5.27 11/20/2028	99.988	5.27%	(1,414,828.08)	0.00	(1,414,828.08)	0.00
Purchase	05/22/2024	44934FAD7	1,615,000.00	HALST 24B A3 5.41 05/17/2027	99.997	5.41%	(1,614,955.10)	0.00	(1,614,955.10)	0.00
Purchase	05/23/2024	58770JAD6	1,085,000.00	MBALT 2024-A A3 5.32 01/18/2028	99.988	5.32%	(1,084,873.06)	0.00	(1,084,873.06)	0.00
Purchase	05/28/2024	90LAIF\$00	24,300,000.00	Local Agency Investment Fund State Pool	1.000	4.37%	(24,300,000.00)	0.00	(24,300,000.00)	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	05/28/2024	60934N807	140,710.99	FEDERATED HRMS GV O SVC	1.000	4.97%	(140,710.99)	0.00	(140,710.99)	0.00
Purchase	05/28/2024	60934N807	60,466.62	FEDERATED HRMS GV O SVC	1.000	4.97%	(60,466.62)	0.00	(60,466.62)	0.00
Purchase	05/29/2024	58989V2H6	2,000,000.00	MET TOWER GLOBAL FUNDING 5.25 04/12/2029	99.913	5.27%	(1,998,260.00)	(13,708.33)	(2,011,968.33)	0.00
Purchase	05/30/2024	57629W4T4	1,850,000.00	MASSMUTUAL GLOBAL FUNDING II 5.15 05/30/2029	99.917	5.17%	(1,848,464.50)	0.00	(1,848,464.50)	0.00
Purchase	05/31/2024	60934N807	3,879,527.17	FEDERATED HRMS GV O SVC	1.000	4.98%	(3,879,527.17)	0.00	(3,879,527.17)	0.00
Purchase	05/31/2024	60934N807	329,000.00	FEDERATED HRMS GV O SVC	1.000	4.98%	(329,000.00)	0.00	(329,000.00)	0.00
Purchase	06/04/2024	3137FLMV3	4,950,000.00	FHMS K-090 A2 3.422 02/25/2029	93.680	4.87%	(4,637,144.53)	(1,411.57)	(4,638,556.10)	0.00
Total Purchase			92,262,401.43				(91,648,588.20)	(31,389.56)	(91,679,977.76)	0.00
TOTAL ACQUISITIONS			92,262,401.43				(91,648,588.20)	(31,389.56)	(91,679,977.76)	0.00
DISPOSITIONS										
Maturity	05/16/2024	912797FH5	(26,000,000.00)	UNITED STATES TREASURY 05/16/2024	100.000	0.00%	26,000,000.00	0.00	26,000,000.00	743,785.54
Total Maturity			(26,000,000.00)				26,000,000.00	0.00	26,000,000.00	743,785.54
Sale	05/01/2024	90LAIF\$00	(3,800,000.00)	Local Agency Investment Fund State Pool	1.000	4.30%	3,800,000.00	0.00	3,800,000.00	0.00
Sale	05/02/2024	90LAIF\$00	(3,800,000.00)	Local Agency Investment Fund State Pool	1.000	4.29%	3,800,000.00	0.00	3,800,000.00	0.00
Sale	05/03/2024	60934N807	(1,833,476.11)	FEDERATED HRMS GV O SVC	1.000	4.96%	1,833,476.11	0.00	1,833,476.11	0.00
Sale	05/06/2024	60934N807	(5,035,703.98)	FEDERATED HRMS GV O SVC	1.000	4.96%	5,035,703.98	0.00	5,035,703.98	0.00
Sale	05/08/2024	90LAIF\$00	(1,800,000.00)	Local Agency Investment Fund State Pool	1.000	4.31%	1,800,000.00	0.00	1,800,000.00	0.00

TRANSACTION LEDGER



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Sale	05/09/2024	90LAIF\$00	(5,300,000.00)	Local Agency Investment Fund State Pool	1.000	4.28%	5,300,000.00	0.00	5,300,000.00	0.00
Sale	05/10/2024	60934N807	(2,014,310.47)	FEDERATED HRMS GV O SVC	1.000	4.96%	2,014,310.47	0.00	2,014,310.47	0.00
Sale	05/13/2024	60934N807	(930,358.33)	FEDERATED HRMS GV O SVC	1.000	4.96%	930,358.33	0.00	930,358.33	0.00
Sale	05/14/2024	60934N807	(1,405,169.13)	FEDERATED HRMS GV O SVC	1.000	4.96%	1,405,169.13	0.00	1,405,169.13	0.00
Sale	05/15/2024	90LAIF\$00	(2,500,000.00)	Local Agency Investment Fund State Pool	1.000	4.35%	2,500,000.00	0.00	2,500,000.00	0.00
Sale	05/16/2024	90LAIF\$00	(5,200,000.00)	Local Agency Investment Fund State Pool	1.000	4.36%	5,200,000.00	0.00	5,200,000.00	0.00
Sale	05/16/2024	60934N807	(1,418,515.16)	FEDERATED HRMS GV O SVC	1.000	4.96%	1,418,515.16	0.00	1,418,515.16	0.00
Sale	05/21/2024	46647PCK0	(1,565,000.00)	JPMORGAN CHASE & CO 0.969 06/23/2025	99.505	0.97%	1,557,253.25	(6,234.44)	1,563,487.69	(8,714.95)
Sale	05/21/2024	14913Q3B3	(2,593,000.00)	CATERPILLAR FINANCIAL SERVICES CORP 2.15 11/08/2024	98.460	1.92%	2,553,067.80	(2,013.18)	2,555,080.98	(71,416.41)
Sale	05/21/2024	6174468Q5	(1,600,000.00)	MORGAN STANLEY 2.188 04/28/2026	96.790	3.71%	1,548,640.00	(2,236.62)	1,550,876.62	37,264.00
Sale	05/22/2024	90LAIF\$00	(1,600,000.00)	Local Agency Investment Fund State Pool	1.000	4.37%	1,600,000.00	0.00	1,600,000.00	0.00
Sale	05/22/2024	60934N807	(1,614,955.10)	FEDERATED HRMS GV O SVC	1.000	4.98%	1,614,955.10	0.00	1,614,955.10	0.00
Sale	05/23/2024	60934N807	(1,084,873.06)	FEDERATED HRMS GV O SVC	1.000	4.96%	1,084,873.06	0.00	1,084,873.06	0.00
Sale	05/24/2024	60934N807	(3,000,000.00)	FEDERATED HRMS GV O SVC	1.000	4.97%	3,000,000.00	0.00	3,000,000.00	0.00
Sale	05/29/2024	90LAIF\$00	(500,000.00)	Local Agency Investment Fund State Pool	1.000	4.36%	500,000.00	0.00	500,000.00	0.00
Sale	05/29/2024	60934N807	(2,011,968.33)	FEDERATED HRMS GV O SVC	1.000	4.97%	2,011,968.33	0.00	2,011,968.33	0.00
Sale	05/30/2024	60934N807	(1,848,464.50)	FEDERATED HRMS GV O SVC	1.000	4.98%	1,848,464.50	0.00	1,848,464.50	0.00

TRANSACTION LEDGER



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Sale	05/31/2024	74153WCQ0	(1,975,000.00)	PRICOA GLOBAL FUNDING I 1.15 12/06/2024	97.718	1.19%	1,929,930.50	(11,040.80)	1,940,971.30	(43,035.25)
Sale	05/31/2024	89236TJT3	(700,000.00)	TOYOTA MOTOR CREDIT CORP 1.45 01/13/2025	97.540	1.50%	682,780.00	(3,890.83)	686,670.83	(16,282.00)
Sale	05/31/2024	78016EZ59	(1,270,000.00)	ROYAL BANK OF CANADA 3.375 04/14/2025	98.133	3.39%	1,246,289.10	(5,595.94)	1,251,885.04	(23,241.00)
Sale	06/03/2024	89236TJT3	(500,000.00)	TOYOTA MOTOR CREDIT CORP 1.45 01/13/2025	97.549	1.50%	487,745.00	(2,819.44)	490,564.44	(11,585.00)
Total Sale			(56,900,794.17)				56,703,499.82	(33,831.25)	56,737,331.07	(137,010.61)
TOTAL DISPOSITIONS			(82,900,794.17)				82,703,499.82	(33,831.25)	82,737,331.07	606,774.93
OTHER										
Cash Transfer	05/01/2024	CCYUSD	(3,800,000.00)	Cash		0.00%	(3,800,000.00)	0.00	(3,800,000.00)	0.00
Cash Transfer	05/02/2024	CCYUSD	(3,800,000.00)	Cash		0.00%	(3,800,000.00)	0.00	(3,800,000.00)	0.00
Cash Transfer	05/06/2024	CCYUSD	1,400,000.00	Cash		0.00%	1,400,000.00	0.00	1,400,000.00	0.00
Cash Transfer	05/07/2024	CCYUSD	1,300,000.00	Cash		0.00%	1,300,000.00	0.00	1,300,000.00	0.00
Cash Transfer	05/08/2024	CCYUSD	(1,800,000.00)	Cash		0.00%	(1,800,000.00)	0.00	(1,800,000.00)	0.00
Cash Transfer	05/09/2024	CCYUSD	(5,300,000.00)	Cash		0.00%	(5,300,000.00)	0.00	(5,300,000.00)	0.00
Cash Transfer	05/13/2024	CCYUSD	1,500,000.00	Cash		0.00%	1,500,000.00	0.00	1,500,000.00	0.00
Cash Transfer	05/14/2024	CCYUSD	200,000.00	Cash		0.00%	200,000.00	0.00	200,000.00	0.00
Cash Transfer	05/15/2024	CCYUSD	(2,500,000.00)	Cash		0.00%	(2,500,000.00)	0.00	(2,500,000.00)	0.00
Cash Transfer	05/16/2024	CCYUSD	(5,200,000.00)	Cash		0.00%	(5,200,000.00)	0.00	(5,200,000.00)	0.00
Cash Transfer	05/20/2024	CCYUSD	1,300,000.00	Cash		0.00%	1,300,000.00	0.00	1,300,000.00	0.00
Cash Transfer	05/21/2024	CCYUSD	300,000.00	Cash		0.00%	300,000.00	0.00	300,000.00	0.00
Cash Transfer	05/22/2024	CCYUSD	(1,600,000.00)	Cash		0.00%	(1,600,000.00)	0.00	(1,600,000.00)	0.00
Cash Transfer	05/24/2024	CCYUSD	(3,000,000.00)	Cash		0.00%	(3,000,000.00)	0.00	(3,000,000.00)	0.00
Cash Transfer	05/28/2024	CCYUSD	24,300,000.00	Cash		0.00%	24,300,000.00	0.00	24,300,000.00	0.00
Cash Transfer	05/29/2024	CCYUSD	(500,000.00)	Cash		0.00%	(500,000.00)	0.00	(500,000.00)	0.00
Total Cash Transfer			2,800,000.00				2,800,000.00	0.00	2,800,000.00	0.00

TRANSACTION LEDGER



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Coupon	05/01/2024	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	05/01/2024	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	05/01/2024	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	05/01/2024	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	05/01/2024	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	05/01/2024	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	05/01/2024	3137FGR31	0.00	FHMS K-078 A2 3.854 06/25/2028		4.39%	6,413.70	0.00	6,413.70	0.00
Coupon	05/01/2024	3137FJEH8	0.00	FHMS K-081 A2 3.9 08/25/2028		4.92%	10,231.00	0.00	10,231.00	0.00
Coupon	05/01/2024	3137FJKE8	0.00	FHMS K-082 A2 3.92 09/25/2028		4.75%	8,166.67	0.00	8,166.67	0.00
Coupon	05/01/2024	3137FG6X8	0.00	FHMS K-077 A2 3.85 05/25/2028		4.24%	17,068.33	0.00	17,068.33	0.00
Coupon	05/01/2024	3137FLYV0	0.00	FHMS K-092 A2 3.298 04/25/2029		4.94%	8,245.00	0.00	8,245.00	0.00
Coupon	05/01/2024	06367WB85	0.00	BANK OF MONTREAL 1.85 05/01/2025		0.85%	25,539.25	0.00	25,539.25	0.00
Coupon	05/01/2024	3137H4BY5	0.00	FHMS K-746 A2 2.031 09/25/2028		4.56%	8,462.50	0.00	8,462.50	0.00
Coupon	05/01/2024	3137H5YC5	0.00	FHMS K-748 A2 2.26 01/25/2029		4.68%	15,066.66	0.00	15,066.66	0.00
Coupon	05/07/2024	3135G06G3	0.00	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.5 11/07/2025		0.57%	15,750.00	0.00	15,750.00	0.00
Coupon	05/08/2024	14913Q3B3	0.00	CATERPILLAR FINANCIAL SERVICES CORP 2.15 11/08/2024		1.88%	27,874.75	0.00	27,874.75	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	05/10/2024	665859AW4	0.00	NORTHERN TRUST CORP 4.0 05/10/2027		4.04%	26,900.00	0.00	26,900.00	0.00
Coupon	05/10/2024	037833ET3	0.00	APPLE INC 4.0 05/10/2028		4.01%	33,000.00	0.00	33,000.00	0.00
Coupon	05/12/2024	023135BX3	0.00	AMAZON.COM INC 1.0 05/12/2026		1.09%	24,325.00	0.00	24,325.00	0.00
Coupon	05/15/2024	89240BAC2	0.00	TAOT 2021-A A3 0.26 05/15/2025		0.26%	23.68	0.00	23.68	0.00
Coupon	05/15/2024	44933LAC7	0.00	HART 2021-A A3 0.38 09/15/2025		0.38%	48.45	0.00	48.45	0.00
Coupon	05/15/2024	47789QAC4	0.00	JDOT 2021-B A3 0.52 03/16/2026		0.52%	224.12	0.00	224.12	0.00
Coupon	05/15/2024	89238JAC9	0.00	TAOT 2021-D A3 0.71 04/15/2026		0.71%	288.14	0.00	288.14	0.00
Coupon	05/15/2024	44935FAD6	0.00	HART 2021-C A3 0.74 05/15/2026		0.75%	215.19	0.00	215.19	0.00
Coupon	05/15/2024	43815BAC4	0.00	HAROT 2022-1 A3 1.88 05/15/2026		1.88%	1,896.65	0.00	1,896.65	0.00
Coupon	05/15/2024	448977AD0	0.00	HART 2022-A A3 2.22 10/15/2026		2.22%	1,853.73	0.00	1,853.73	0.00
Coupon	05/15/2024	47787JAC2	0.00	JDOT 2022 A3 0.36 09/15/2026		2.33%	1,267.15	0.00	1,267.15	0.00
Coupon	05/15/2024	47800CAC0	0.00	JDOT 2023 A3 5.01 11/15/2027		5.01%	7,849.00	0.00	7,849.00	0.00
Coupon	05/15/2024	161571HT4	0.00	CHAIT 2023-1 A 5.16 09/15/2028		5.17%	15,673.50	0.00	15,673.50	0.00
Coupon	05/15/2024	437918AC9	0.00	HAROT 2024-1 A3 5.21 08/15/2028		5.21%	14,913.63	0.00	14,913.63	0.00
Coupon	05/15/2024	448973AD9	0.00	HART 2024-A A3 4.99 02/15/2029		4.98%	8,316.67	0.00	8,316.67	0.00
Coupon	05/15/2024	26442CAX2	0.00	DUKE ENERGY CAROLINAS LLC 3.95 11/15/2028		4.81%	64,780.00	0.00	64,780.00	0.00
Coupon	05/15/2024	91324PEC2	0.00	UNITEDHEALTH GROUP INC 1.15 05/15/2026		1.08%	4,628.75	0.00	4,628.75	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	05/15/2024	91324PEG3	0.00	UNITEDHEALTH GROUP INC 3.7 05/15/2027		3.69%	25,252.50	0.00	25,252.50	0.00
Coupon	05/15/2024	05522RDH8	0.00	BACCT 2023-2 A 4.98 11/16/2026		4.85%	8,300.00	0.00	8,300.00	0.00
Coupon	05/15/2024	02582JKH2	0.00	AMXCA 2024-1 A 5.23 04/16/2029		5.23%	9,812.06	0.00	9,812.06	0.00
Coupon	05/15/2024	02582JIT8	0.00	AMXCA 2022-2 A 05/17/2027		3.40%	7,811.13	0.00	7,811.13	0.00
Coupon	05/16/2024	362554AC1	0.00	GMCAR 2021-4 A3 0.68 09/16/2026		0.68%	237.88	0.00	237.88	0.00
Coupon	05/16/2024	380146AC4	0.00	GMCAR 2022-1 A3 1.26 11/16/2026		1.26%	439.97	0.00	439.97	0.00
Coupon	05/16/2024	36268GAD7	0.00	GMCAR 2024-1 A3 4.85 12/18/2028		4.90%	8,022.71	0.00	8,022.71	0.00
Coupon	05/17/2024	58933YBH7	0.00	MERCK & CO INC 4.05 05/17/2028		4.05%	39,993.75	0.00	39,993.75	0.00
Coupon	05/18/2024	22160KAM7	0.00	COSTCO WHOLESALE CORP 3.0 05/18/2027		3.53%	37,500.00	0.00	37,500.00	0.00
Coupon	05/20/2024	36265MAC9	0.00	GMALT 2022-1 A3 1.9 03/20/2025		1.90%	13.17	0.00	13.17	0.00
Coupon	05/20/2024	89238LAC4	0.00	TLOT 2022-A A3 1.96 02/20/2025		1.96%	573.63	0.00	573.63	0.00
Coupon	05/21/2024	43813GAC5	0.00	HAROT 2021-1 A3 0.27 04/21/2025		0.27%	5.70	0.00	5.70	0.00
Coupon	05/21/2024	43815GAC3	0.00	HAROT 2021-4 A3 0.88 01/21/2026		0.89%	371.62	0.00	371.62	0.00
Coupon	05/25/2024	05602RAD3	0.00	BMWOT 2022-A A3 3.21 08/25/2026		3.21%	2,096.75	0.00	2,096.75	0.00
Coupon	05/28/2024	05611UAD5	0.00	BMWLT 2024-1 A3 4.98 03/25/2027		5.01%	7,470.00	0.00	7,470.00	0.00
Coupon	05/31/2024	91282CAZ4	0.00	UNITED STATES TREASURY 0.375 11/30/2025		0.77%	7,125.00	0.00	7,125.00	0.00
Coupon	05/31/2024	91282CET4	0.00	UNITED STATES TREASURY 2.625 05/31/2027		3.07%	31,500.00	0.00	31,500.00	0.00

TRANSACTION LEDGER



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Coupon	05/31/2024	91282CFZ9	0.00	UNITED STATES TREASURY 3.875 11/30/2027		3.74%	89,125.00	0.00	89,125.00	0.00
Coupon	05/31/2024	91282CHE4	0.00	UNITED STATES TREASURY 3.625 05/31/2028		4.00%	126,875.00	0.00	126,875.00	0.00
Coupon	05/31/2024	91282CJN2	0.00	UNITED STATES TREASURY 4.375 11/30/2028		3.83%	74,375.00	0.00	74,375.00	0.00
Total Coupon			0.00				883,412.77	0.00	883,412.77	0.00
Dividend	05/31/2024	60934N807	0.00	FEDERATED HRMS GV O SVC		4.98%	76,674.53	0.00	76,674.53	0.00
Total Dividend			0.00				76,674.53	0.00	76,674.53	0.00
Principal Paydown	05/15/2024	89240BAC2	86,617.75	TAOT 2021-A A3 0.26 05/15/2025		0.26%	86,617.75	--	86,617.75	16.08
Principal Paydown	05/15/2024	44933LAC7	55,073.94	HART 2021-A A3 0.38 09/15/2025		0.38%	55,073.94	--	55,073.94	5.79
Principal Paydown	05/15/2024	47789QAC4	85,907.74	JDOT 2021-B A3 0.52 03/16/2026		0.52%	85,907.74	--	85,907.74	7.66
Principal Paydown	05/15/2024	89238JAC9	45,582.63	TAOT 2021-D A3 0.71 04/15/2026		0.71%	45,582.63	--	45,582.63	0.97
Principal Paydown	05/15/2024	44935FAD6	36,674.55	HART 2021-C A3 0.74 05/15/2026		0.75%	36,674.55	--	36,674.55	8.18
Principal Paydown	05/15/2024	43815BAC4	95,067.29	HAROT 2022-1 A3 1.88 05/15/2026		1.88%	95,067.29	--	95,067.29	14.30
Principal Paydown	05/15/2024	448977AD0	76,986.55	HART 2022-A A3 2.22 10/15/2026		2.22%	76,986.55	--	76,986.55	2.96
Principal Paydown	05/15/2024	47787JAC2	56,619.57	JDOT 2022 A3 0.36 09/15/2026		2.33%	56,619.57	--	56,619.57	12.52
Principal Paydown	05/16/2024	362554AC1	35,805.40	GMCAR 2021-4 A3 0.68 09/16/2026		0.68%	35,805.40	--	35,805.40	0.91
Principal Paydown	05/16/2024	380146AC4	31,892.02	GMCAR 2022-1 A3 1.26 11/16/2026		1.26%	31,892.02	--	31,892.02	2.77
Principal Paydown	05/20/2024	36265MAC9	8,315.44	GMALT 2022-1 A3 1.9 03/20/2025		1.90%	8,315.44	--	8,315.44	0.07
Principal Paydown	05/20/2024	89238LAC4	312,388.05	TLOT 2022-A A3 1.96 02/20/2025		1.96%	312,388.05	--	312,388.05	49.17

TRANSACTION LEDGER



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Principal Paydown	05/21/2024	43813GAC5	23,804.80	HAROT 2021-1 A3 0.27 04/21/2025		0.27%	23,804.80	--	23,804.80	0.43
Principal Paydown	05/21/2024	43815GAC3	49,179.53	HAROT 2021-4 A3 0.88 01/21/2026		0.89%	49,179.53	--	49,179.53	10.37
Principal Paydown	05/25/2024	05602RAD3	60,466.62	BMWOT 2022-A A3 3.21 08/25/2026		3.21%	60,466.62	--	60,466.62	3.15
Total Principal Paydown			1,060,381.88				1,060,381.88	--	1,060,381.88	135.33
TOTAL OTHER TRANSACTIONS			3,860,381.88				4,820,469.18	0.00	4,820,469.18	135.33

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
CASH & EQUIVALENTS						
60934N807	FEDERATED HRMS GV O SVC	27,611,143.68	13,756,536.42 36,052,401.43 (22,197,794.17) 27,611,143.68	0.00 50,860.38 0.00 50,860.38	0.00 0.00 0.00 50,860.38	50,860.38
CCYUSD	Payable	(4,638,556.10)	0.00 0.00 0.00 (4,638,556.10)	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
CCYUSD	Receivable	735,562.19	174,009.72 0.00 0.00 735,562.19	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
Total Cash & Equivalents			23,708,149.77	50,860.38	50,860.38	50,860.38
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	22,838.47 24,325.00 2,567.64 4,054.17	0.00 0.00 0.00 4,054.17	4,054.17
02582JIT8	AMXCA 2022-2 A 05/17/2027	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
02582JKH2	AMXCA 2024-1 A 5.23 04/16/2029	04/16/2024 04/23/2024 3,070,000.00	3,069,370.65 0.00 0.00 3,069,370.65	3,568.02 9,812.06 7,136.04 13,380.08	0.00 0.00 0.00 13,380.08	13,380.08
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	31,350.00 33,000.00 3,850.00 5,500.00	0.00 0.00 0.00 5,500.00	5,500.00

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
05522RDH8	BACCT 2023-2 A 4.98 11/16/2026	03/25/2024 03/27/2024 2,000,000.00	2,006,484.38 0.00 0.00 2,006,484.38	4,426.67 8,300.00 4,426.67 8,300.00	0.00 0.00 0.00 8,300.00	8,300.00
05602RAD3	BMWOT 2022-A A3 3.21 08/25/2026	05/10/2022 05/18/2022 723,366.04	783,791.90 0.00 (60,463.47) 723,328.43	419.35 2,096.75 387.00 2,064.40	0.00 0.00 0.00 2,064.40	2,064.40
05611UAD5	BMWLT 2024-1 A3 4.98 03/25/2027	03/25/2024 03/27/2024 1,800,000.00	1,798,382.81 0.00 0.00 1,798,382.81	1,494.00 7,470.00 747.00 6,723.00	0.00 0.00 0.00 6,723.00	6,723.00
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	2,372.67 0.00 11,270.17 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	14,509.00 0.00 17,806.50 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	25,539.25 25,539.25 4,256.54 4,256.54	0.00 0.00 0.00 4,256.54	4,256.54
13063DRK6	CALIFORNIA STATE 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	6,770.00 0.00 13,540.00 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	0.00	2,624,484.21 0.00 (2,624,484.21) 0.00	26,790.73 29,887.93 0.00 3,097.20	0.00 0.00 0.00 3,097.20	3,097.20
14913UAJ9	CATERPILLAR FINANCIAL SERVICES CORP 4.85 02/27/2029	03/19/2024 03/21/2024 2,500,000.00	2,504,150.00 0.00 0.00 2,504,150.00	21,555.56 0.00 31,659.72 10,104.17	0.00 0.00 0.00 10,104.17	10,104.17

INCOME EARNED



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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 0.00 1,959,314.00	17,163.61 0.00 25,085.28 7,921.67	0.00 0.00 0.00 7,921.67	7,921.67
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	33,958.33 37,500.00 2,708.33 6,250.00	0.00 0.00 0.00 6,250.00	6,250.00
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	32,649.65 0.00 42,347.57 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	59,741.56 64,780.00 5,758.22 10,796.67	0.00 0.00 0.00 10,796.67	10,796.67
26442UAH7	DUKE ENERGY PROGRESS LLC 3.45 03/15/2029	05/10/2024 05/14/2024 1,500,000.00	0.00 1,396,687.88 0.00 1,396,687.88	0.00 (8,481.25) 10,925.00 2,443.75	0.00 0.00 0.00 2,443.75	2,443.75
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	60,175.35 0.00 73,352.43 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	15,333.33 0.00 24,916.67 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	15,647.22 0.00 19,230.56 3,583.33	0.00 0.00 0.00 3,583.33	3,583.33

INCOME EARNED



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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	40,333.33 0.00 50,333.33 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	823.44 0.00 3,568.23 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	11,538.89 0.00 14,122.22 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	4,320.94 0.00 6,285.00 1,964.06	0.00 0.00 0.00 1,964.06	1,964.06
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	15,225.00 15,750.00 2,100.00 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	2,527.78 0.00 7,267.36 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	21,715.42 0.00 27,430.00 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

INCOME EARNED



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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	21,642.71 0.00 29,861.46 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	6,562.50 0.00 8,531.25 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	2,491.77 0.00 4,458.96 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
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

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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
3137FLMV3	FHMS K-090 A2 3.422 02/25/2029	05/30/2024 06/04/2024 4,950,000.00	0.00 4,637,144.53 0.00 4,637,144.53	0.00 (1,411.57) 1,411.58 0.01	0.00 0.00 0.00 0.01	0.01
3137FLYV0	FHMS K-092 A2 3.298 04/25/2029	04/19/2024 04/25/2024 3,000,000.00	2,775,468.75 0.00 0.00 2,775,468.75	8,245.00 8,245.00 8,245.00 8,245.00	0.00 0.00 0.00 8,245.00	8,245.00
3137H4BY5	FHMS K-746 A2 2.031 09/25/2028	03/21/2024 03/25/2024 5,000,000.00	4,480,468.75 0.00 0.00 4,480,468.75	8,462.50 8,462.50 8,462.50 8,462.50	0.00 0.00 0.00 8,462.50	8,462.50
3137H5YC5	FHMS K-748 A2 2.26 01/25/2029	8,000,000.00	7,168,164.07 0.00 0.00 7,168,164.07	15,066.67 15,066.66 15,066.67 15,066.66	0.00 0.00 0.00 15,066.66	15,066.66
362554AC1	GMCAR 2021-4 A3 0.68 09/16/2026	10/13/2021 10/21/2021 383,978.04	419,772.74 0.00 (35,804.49) 383,968.25	118.94 237.88 108.79 227.74	0.00 0.00 0.00 227.74	227.74
36265MAC9	GMALT 2022-1 A3 1.9 03/20/2025	02/15/2022 02/23/2022 0.00	8,315.37 0.00 (8,315.37) 0.00	4.83 13.17 0.00 8.34	0.00 0.00 0.00 8.34	8.34
36268GAD7	GMCAR 2024-1 A3 4.85 12/18/2028	03/25/2024 03/27/2024 1,985,000.00	1,980,890.43 0.00 0.00 1,980,890.43	4,011.35 8,022.71 4,011.35 8,022.71	0.00 0.00 0.00 8,022.71	8,022.71

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36269WAD1	GMALT 2024-2 A3 5.39 07/20/2027	05/07/2024 05/16/2024 1,495,000.00	0.00 1,494,913.14 0.00 1,494,913.14	0.00 0.00 3,357.52 3,357.52	0.00 0.00 0.00 3,357.52	3,357.52
380146AC4	GMCAR 2022-1 A3 1.26 11/16/2026	01/11/2022 01/19/2022 387,123.79	418,979.41 0.00 (31,889.25) 387,090.16	219.98 439.97 203.24 423.23	0.00 0.00 0.00 423.23	423.23
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	10,281.25 0.00 12,468.75 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	3,434,850.58 0.00 0.00 3,434,850.58	7,953.93 14,913.63 7,953.93 14,913.63	0.00 0.00 0.00 14,913.63	14,913.63
437930AC4	HONDO-242-A3 5.27 11/20/2028	05/14/2024 05/21/2024 1,415,000.00	0.00 1,414,828.08 0.00 1,414,828.08	0.00 0.00 2,071.40 2,071.40	0.00 0.00 0.00 2,071.40	2,071.40
43813GAC5	HAROT 2021-1 A3 0.27 04/21/2025	02/17/2021 02/24/2021 1,549.82	25,354.16 0.00 (23,804.37) 1,549.79	1.90 5.70 0.12 3.91	0.00 0.00 0.00 3.91	3.91
43815BAC4	HAROT 2022-1 A3 1.88 05/15/2026	02/15/2022 02/23/2022 1,115,559.73	1,210,444.95 0.00 (95,052.99) 1,115,391.95	1,011.55 1,896.65 932.11 1,817.22	0.00 0.00 0.00 1,817.22	1,817.22
43815GAC3	HAROT 2021-4 A3 0.88 01/21/2026	11/16/2021 11/24/2021 457,569.46	506,642.17 0.00 (49,169.16) 457,473.00	123.87 371.62 111.85 359.60	0.00 0.00 0.00 359.60	359.60
448973AD9	HART 2024-A A3 4.99 02/15/2029	03/26/2024 03/28/2024 2,000,000.00	2,000,781.25 0.00 0.00 2,000,781.25	4,435.56 8,316.67 4,435.56 8,316.67	0.00 0.00 0.00 8,316.67	8,316.67

INCOME EARNED



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448977AD0	HART 2022-A A3 2.22 10/15/2026	03/09/2022 03/16/2022 925,031.38	1,001,979.36 0.00 (76,983.59) 924,995.77	988.66 1,853.73 912.70 1,777.77	0.00 0.00 0.00 1,777.77	1,777.77
44933LAC7	HART 2021-A A3 0.38 09/15/2025	04/20/2021 04/28/2021 97,939.76	152,997.61 0.00 (55,068.15) 97,929.46	25.84 48.45 16.54 39.15	0.00 0.00 0.00 39.15	39.15
44934FAD7	HALST 24B A3 5.41 05/17/2027	05/14/2024 05/22/2024 1,615,000.00	0.00 1,614,955.10 0.00 1,614,955.10	0.00 0.00 2,184.29 2,184.29	0.00 0.00 0.00 2,184.29	2,184.29
44935FAD6	HART 2021-C A3 0.74 05/15/2026	11/09/2021 11/17/2021 312,287.10	348,883.76 0.00 (36,666.37) 312,217.39	114.77 215.19 102.71 203.13	0.00 0.00 0.00 203.13	203.13
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	1,708.44 0.00 6,367.81 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	262.50 0.00 2,887.50 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	31,522.52 0.00 41,172.27 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	520.75 0.00 2,256.58 1,735.83	0.00 0.00 0.00 1,735.83	1,735.83
46647PCK0	JPMORGAN CHASE & CO 0.969 06/23/2025	0.00	1,565,968.20 0.00 (1,565,968.20) 0.00	5,391.95 6,234.44 0.00 842.49	0.00 0.00 0.00 842.49	842.49

INCOME EARNED



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47787JAC2	JDOT 2022 A3 0.36 09/15/2026	03/10/2022 03/16/2022 598,803.85	655,278.44 0.00 (56,607.05) 598,671.39	675.81 1,267.15 617.43 1,208.77	0.00 0.00 0.00 1,208.77	1,208.77
47789QAC4	JDOT 2021-B A3 0.52 03/16/2026	07/13/2021 07/21/2021 431,293.91	517,155.51 0.00 (85,900.08) 431,255.43	119.53 224.12 99.68 204.27	0.00 0.00 0.00 204.27	204.27
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	2,708,211.40 0.00 0.00 2,708,211.40	27,777.50 0.00 37,940.00 10,162.50	0.00 0.00 0.00 10,162.50	10,162.50
57629W4T4	MASSMUTUAL GLOBAL FUNDING II 5.15 05/30/2029	05/22/2024 05/30/2024 1,850,000.00	0.00 1,848,464.50 0.00 1,848,464.50	0.00 0.00 264.65 264.65	0.00 0.00 0.00 264.65	264.65
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	29,983.78 0.00 38,632.94 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	7,952.00 0.00 10,224.00 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	14,717.08 0.00 23,207.71 8,490.63	0.00 0.00 0.00 8,490.63	8,490.63
58770JAD6	MBALT 2024-A A3 5.32 01/18/2028	05/17/2024 05/23/2024 1,085,000.00	0.00 1,084,873.06 0.00 1,084,873.06	0.00 0.00 1,282.71 1,282.71	0.00 0.00 0.00 1,282.71	1,282.71

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
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	36,438.75 39,993.75 3,110.63 6,665.63	0.00 0.00 0.00 6,665.63	6,665.63
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	2,798.78 0.00 4,585.24 1,786.46	0.00 0.00 0.00 1,786.46	1,786.46
58989V2H6	MET TOWER GLOBAL FUNDING 5.25 04/12/2029	05/24/2024 05/29/2024 2,000,000.00	0.00 1,998,260.00 0.00 1,998,260.00	0.00 (13,708.33) 14,291.67 583.34	0.00 0.00 0.00 583.34	583.34
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	14,236.98 0.00 18,119.79 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 0.00	1,511,376.00 0.00 (1,511,376.00) 0.00	291.73 2,236.62 0.00 1,944.89	0.00 0.00 0.00 1,944.89	1,944.89
61747YFA8	MORGAN STANLEY 5.123 02/01/2029	02/13/2024 02/15/2024 2,650,000.00	2,632,165.50 0.00 0.00 2,632,165.50	33,939.88 0.00 45,253.17 11,313.29	0.00 0.00 0.00 11,313.29	11,313.29
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	12,251.33 0.00 14,953.83 2,702.50	0.00 0.00 0.00 2,702.50	2,702.50
63743HFN7	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 4.85 02/07/2029	03/19/2024 03/21/2024 2,500,000.00	2,481,775.00 0.00 0.00 2,481,775.00	28,965.28 0.00 39,069.44 10,104.17	0.00 0.00 0.00 10,104.17	10,104.17
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	16,139.91 0.00 20,665.12 4,525.21	0.00 0.00 0.00 4,525.21	4,525.21

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
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	25,555.00 26,900.00 3,138.33 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	4,446.44 0.00 5,693.11 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	34,854.00 0.00 44,274.00 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	18,599.63 0.00 25,488.38 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 0.00	1,972,965.75 0.00 (1,972,965.75) 0.00	9,148.09 11,040.80 0.00 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	73,666.67 0.00 89,916.67 16,250.00	0.00 0.00 0.00 16,250.00	16,250.00
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	18,250.00 0.00 27,375.00 9,125.00	0.00 0.00 0.00 9,125.00	9,125.00
74460DAD1	PUBLIC STORAGE OPERATING CO 3.385 05/01/2029	3,000,000.00	2,762,330.00 0.00 2,762,330.00	0.00 (1,504.44) 8,462.50 6,958.06	0.00 0.00 0.00 6,958.06	6,958.06
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	48,362.50 0.00 62,050.00 13,687.50	0.00 0.00 0.00 13,687.50	13,687.50

INCOME EARNED



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78016EZ59	ROYAL BANK OF CANADA 3.375 04/14/2025	04/07/2022 04/14/2022 0.00	1,269,530.10 0.00 (1,269,530.10) 0.00	2,024.06 5,595.94 0.00 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	45,500.00 0.00 60,666.67 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	5,131.39 0.00 7,785.56 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	17,329.86 0.00 28,631.94 11,302.08	0.00 0.00 0.00 11,302.08	11,302.08
89114TZT2	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	7,536.67 0.00 11,970.00 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	22,845.04 0.00 27,637.71 4,792.67	0.00 0.00 0.00 4,792.67	4,792.67
89115A2Y7	TORONTO-DOMINION BANK 4.994 04/05/2029	03/26/2024 04/05/2024 2,330,000.00	2,330,000.00 0.00 0.00 2,330,000.00	8,403.79 0.00 18,100.48 9,696.68	0.00 0.00 0.00 9,696.68	9,696.68
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	13,819.53 0.00 16,936.72 3,117.19	0.00 0.00 0.00 3,117.19	3,117.19
89236TJT3	TOYOTA MOTOR CREDIT CORP 1.45 01/13/2025	01/10/2022 01/13/2022 1,500,000.00	2,696,382.00 0.00 (1,198,392.00) 1,497,990.00	11,745.00 6,710.27 8,337.50 3,302.77	0.00 0.00 0.00 3,302.77	3,302.77

INCOME EARNED



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89238JAC9	TAOT 2021-D A3 0.71 04/15/2026	11/09/2021 11/15/2021 441,407.62	486,979.88 0.00 (45,581.66) 441,398.22	153.67 288.14 139.29 273.76	0.00 0.00 0.00 273.76	273.76
89238LAC4	TLOT 2022-A A3 1.96 02/20/2025	02/23/2022 02/28/2022 38,811.67	351,144.44 0.00 (312,338.88) 38,805.56	210.33 573.63 23.24 386.54	0.00 0.00 0.00 386.54	386.54
89240BAC2	TAOT 2021-A A3 0.26 05/15/2025	02/02/2021 02/08/2021 22,696.95	109,294.41 0.00 (86,601.67) 22,692.73	12.63 23.68 2.62 13.67	0.00 0.00 0.00 13.67	13.67
912797FH5	UNITED STATES TREASURY 05/16/2024	10/31/2023 11/01/2023 0.00	25,256,214.46 0.00 (25,256,214.46) 0.00	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
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	244.57 0.00 7,826.09 7,581.52	0.00 0.00 0.00 7,581.52	7,581.52
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	24,793.96 0.00 34,907.28 10,113.32	0.00 0.00 0.00 10,113.32	10,113.32
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	13,267.66 0.00 19,901.49 6,633.83	0.00 0.00 0.00 6,633.83	6,633.83
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	3,734.38 0.00 5,006.52 1,272.15	0.00 0.00 0.00 1,272.15	1,272.15

INCOME EARNED



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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	677.60 0.00 1,355.19 677.60	0.00 0.00 0.00 677.60	677.60
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	40.76 0.00 1,304.35 1,263.59	0.00 0.00 0.00 1,263.59	1,263.59
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	5,956.97 7,125.00 38.93 1,206.97	0.00 0.00 0.00 1,206.97	1,206.97
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	1,983.83 0.00 2,975.75 991.92	0.00 0.00 0.00 991.92	991.92
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	2,319.71 0.00 4,639.41 2,319.71	0.00 0.00 0.00 2,319.71	2,319.71
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	95.38 0.00 3,052.17 2,956.79	0.00 0.00 0.00 2,956.79	2,956.79
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	26,336.07 31,500.00 172.13 5,336.07	0.00 0.00 0.00 5,336.07	5,336.07
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	72,437.50 0.00 90,843.75 18,406.25	0.00 0.00 0.00 18,406.25	18,406.25
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	8,937.50 0.00 11,982.14 3,044.64	0.00 0.00 0.00 3,044.64	3,044.64

INCOME EARNED



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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	18,164.06 0.00 27,246.09 9,082.03	0.00 0.00 0.00 9,082.03	9,082.03
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	9,782.79 0.00 19,565.57 9,782.79	0.00 0.00 0.00 9,782.79	9,782.79
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	74,514.34 89,125.00 487.02 15,097.68	0.00 0.00 0.00 15,097.68	15,097.68
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	90,913.46 0.00 114,014.42 23,100.96	0.00 0.00 0.00 23,100.96	23,100.96
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	61,250.00 0.00 82,115.38 20,865.38	0.00 0.00 0.00 20,865.38	20,865.38
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	47,173.91 0.00 70,760.87 23,586.96	0.00 0.00 0.00 23,586.96	23,586.96
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	106,075.82 126,875.00 693.31 21,492.49	0.00 0.00 0.00 21,492.49	21,492.49
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	14,004.76 0.00 21,007.13 7,002.38	0.00 0.00 0.00 7,002.38	7,002.38
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	22,720.63 0.00 45,441.26 22,720.63	0.00 0.00 0.00 22,720.63	22,720.63

INCOME EARNED



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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	264.95 0.00 8,478.26 8,213.32	0.00 0.00 0.00 8,213.32	8,213.32
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	62,182.38 74,375.00 406.42 12,599.04	0.00 0.00 0.00 12,599.04	12,599.04
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	138,255.49 0.00 173,385.99 35,130.49	0.00 0.00 0.00 35,130.49	35,130.49
91282CJW2	UNITED STATES TREASURY 4.0 01/31/2029	02/13/2024 02/14/2024 5,000,000.00	4,943,164.06 0.00 0.00 4,943,164.06	50,000.00 0.00 67,032.97 17,032.97	0.00 0.00 0.00 17,032.97	17,032.97
91282CKD2	UNITED STATES TREASURY 4.25 02/28/2029	02/27/2024 02/29/2024 7,000,000.00	6,985,234.38 0.00 0.00 6,985,234.38	50,122.28 0.00 75,183.42 25,061.14	0.00 0.00 0.00 25,061.14	25,061.14
91282CKG5	UNITED STATES TREASURY 4.125 03/31/2029	04/10/2024 04/12/2024 7,000,000.00	6,848,515.63 0.00 0.00 6,848,515.63	24,456.97 0.00 48,913.93 24,456.97	0.00 0.00 0.00 24,456.97	24,456.97
91282CKP5	UNITED STATES TREASURY 4.625 04/30/2029	7,000,000.00	7,043,730.48 0.00 7,043,730.48	0.00 (6,283.97) 28,152.17 21,868.20	0.00 0.00 0.00 21,868.20	21,868.20
91324PEC2	UNITEDHEALTH GROUP INC 1.15 05/15/2026	805,000.00	807,605.05 0.00 0.00 807,605.05	4,268.74 4,628.75 411.44 771.46	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	23,288.42 25,252.50 2,244.67 4,208.75	0.00 0.00 0.00 4,208.75	4,208.75

INCOME EARNED



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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	16,625.00 0.00 23,187.50 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	1,007.42 0.00 1,694.29 686.88	0.00 0.00 0.00 686.88	686.88
Total Fixed Income			462,641,296.94 25,296,186.77 (36,459,177.27) 451,478,306.44	2,309,818.57 885,854.46 2,410,126.35 986,162.24	0.00 0.00 0.00 986,162.24	986,162.24
LAIF						
90LAIF\$00	Local Agency Investment Fund State Pool	29,522,134.61	23,722,134.61 30,300,000.00 (24,500,000.00) 29,522,134.61	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
Total LAIF			23,722,134.61 30,300,000.00 (24,500,000.00) 29,522,134.61	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
TOTAL PORTFOLIO			500,293,977.70 91,648,588.20 (83,156,971.44) 504,708,590.83	2,309,818.57 936,714.84 2,410,126.35 1,037,022.62	0.00 0.00 0.00 1,037,022.62	1,037,022.62

CASH FLOW REPORT



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
JUNE 2024							
06/04/2024	Dividend	60934N807	0.00		53,574.28		53,574.28
06/04/2024	Dividend	60934N807	0.00		23,100.25		23,100.25
06/10/2024	Coupon	40139LBC6	0.00	GUARDIAN LIFE GLOBAL FUNDING 0.875 12/10/2025		13,125.00	13,125.00
06/10/2024	Coupon	89115A2C5	0.00	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 OF AMERICA (GOVERNMENT) 06/13/2024	31,000,000.00		31,000,000.00
06/14/2024	Coupon	3130A1XJ2	3,500,000.00	FEDERAL HOME LOAN BANKS 2.875 06/14/2024		50,312.50	50,312.50
06/14/2024	Final Maturity	3130A1XJ2	3,500,000.00	FEDERAL HOME LOAN BANKS 2.875 06/14/2024	3,500,000.00		3,500,000.00
06/17/2024	Coupon	02582JIT8	2,765,000.00	AMXCA 2022-2 A 05/17/2027		7,811.13	7,811.13
06/17/2024	Coupon	02582JKH2	3,070,000.00	AMXCA 2024-1 A 5.23 04/16/2029		13,380.08	13,380.08
06/17/2024	Coupon	05522RDH8	2,000,000.00	BACCT 2023-2 A 4.98 11/16/2026		8,300.00	8,300.00
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	383,978.04	GMCAR 2021-4 A3 0.68 09/16/2026		218.50	218.50
06/17/2024	Principal Paydown	362554AC1	383,978.04	GMCAR 2021-4 A3 0.68 09/16/2026	33,292.61		33,292.61
06/17/2024	Coupon	36268GAD7	1,985,000.00	GMCAR 2024-1 A3 4.85 12/18/2028		8,022.71	8,022.71
06/17/2024	Coupon	380146AC4	387,123.79	GMCAR 2022-1 A3 1.26 11/16/2026		403.75	403.75
06/17/2024	Principal Paydown	380146AC4	387,123.79	GMCAR 2022-1 A3 1.26 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		14,913.63	14,913.63
06/17/2024	Coupon	43815BAC4	1,115,559.73	HAROT 2022-1 A3 1.88 05/15/2026		1,747.71	1,747.71
06/17/2024	Principal Paydown	43815BAC4	1,115,559.73	HAROT 2022-1 A3 1.88 05/15/2026	92,637.41		92,637.41
06/17/2024	Coupon	448973AD9	2,000,000.00	HART 2024-A A3 4.99 02/15/2029		8,316.67	8,316.67
06/17/2024	Coupon	448977AD0	925,031.38	HART 2022-A A3 2.22 10/15/2026		1,711.31	1,711.31
06/17/2024	Principal Paydown	448977AD0	925,031.38	HART 2022-A A3 2.22 10/15/2026	74,509.22		74,509.22
06/17/2024	Coupon	44933LAC7	97,939.76	HART 2021-A A3 0.38 09/15/2025		31.01	31.01
06/17/2024	Principal Paydown	44933LAC7	97,939.76	HART 2021-A A3 0.38 09/15/2025	51,638.86		51,638.86
06/17/2024	Coupon	44934FAD7	1,615,000.00	HALST 24B A3 5.41 05/17/2027		5,582.07	5,582.07
06/17/2024	Coupon	44935FAD6	312,287.10	HART 2021-C A3 0.74 05/15/2026		192.58	192.58

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
06/17/2024	Principal Paydown	44935FAD6	312,287.10	HART 2021-C A3 0.74 05/15/2026	36,232.18		36,232.18
06/17/2024	Coupon	47787JAC2	598,803.85	JDOT 2022 A3 0.36 09/15/2026		1,157.69	1,157.69
06/17/2024	Principal Paydown	47787JAC2	598,803.85	JDOT 2022 A3 0.36 09/15/2026	41,212.13		41,212.13
06/17/2024	Coupon	47789QAC4	431,293.91	JDOT 2021-B A3 0.52 03/16/2026		186.89	186.89
06/17/2024	Principal Paydown	47789QAC4	431,293.91	JDOT 2021-B A3 0.52 03/16/2026	41,711.01		41,711.01
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	58770JAD6	1,085,000.00	MBALT 2024-A A3 5.32 01/18/2028		3,752.89	3,752.89
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	441,407.62	TAOT 2021-D A3 0.71 04/15/2026		261.17	261.17
06/17/2024	Principal Paydown	89238JAC9	441,407.62	TAOT 2021-D A3 0.71 04/15/2026	45,973.35		45,973.35
06/17/2024	Coupon	89240BAC2	22,696.95	TAOT 2021-A A3 0.26 05/15/2025		4.92	4.92
06/17/2024	Effective Maturity	89240BAC2	22,696.95	TAOT 2021-A A3 0.26 05/15/2025	22,696.95		22,696.95
06/18/2024	Coupon	437930AC4	1,415,000.00	HONDO-242-A3 5.27 11/20/2028		5,592.79	5,592.79
06/18/2024	Coupon	89236TJK2	3,325,000.00	TOYOTA MOTOR CREDIT CORP 1.125 06/18/2026		18,703.13	18,703.13
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
06/20/2024	Coupon	36269WAD1	1,495,000.00	GMALT 2024-2 A3 5.39 07/20/2027		8,161.04	8,161.04
06/20/2024	Coupon	89238LAC4	38,811.67	TLOT 2022-A A3 1.96 02/20/2025		63.39	63.39
06/20/2024	Effective Maturity	89238LAC4	38,811.67	TLOT 2022-A A3 1.96 02/20/2025	38,811.67		38,811.67
06/21/2024	Coupon	43813GAC5	1,549.82	HAROT 2021-1 A3 0.27 04/21/2025		2.83	2.83
06/21/2024	Effective Maturity	43813GAC5	1,549.82	HAROT 2021-1 A3 0.27 04/21/2025	12,563.67		12,563.67
06/21/2024	Coupon	43815GAC3	457,569.46	HAROT 2021-4 A3 0.88 01/21/2026		335.55	335.55
06/21/2024	Principal Paydown	43815GAC3	457,569.46	HAROT 2021-4 A3 0.88 01/21/2026	49,673.06		49,673.06
06/25/2024	Coupon	05602RAD3	723,366.04	BMWOT 2022-A A3 3.21 08/25/2026		1,930.83	1,930.83
06/25/2024	Principal Paydown	05602RAD3	723,366.04	BMWOT 2022-A A3 3.21 08/25/2026	60,605.90		60,605.90
06/25/2024	Coupon	05611UAD5	1,800,000.00	BMWLT 2024-1 A3 4.98 03/25/2027		7,470.00	7,470.00
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

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
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
06/25/2024	Coupon	3137FLYV0	3,000,000.00	FHMS K-092 A2 3.298 04/25/2029		8,245.00	8,245.00
06/25/2024	Coupon	3137H4BY5	5,000,000.00	FHMS K-746 A2 2.031 09/25/2028		8,462.50	8,462.50
06/25/2024	Coupon	3137H5YC5	8,000,000.00	FHMS K-748 A2 2.26 01/25/2029		15,066.67	15,066.67
June 2024 Total					35,209,438.06	535,614.50	35,745,052.55
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 OF AMERICA (GOVERNMENT) 3.25 06/30/2027		108,062.50	108,062.50
07/01/2024	Coupon	91282CGC9	7,000,000.00	UNITED STATES OF AMERICA (GOVERNMENT) 3.875 12/31/2027		135,625.00	135,625.00
07/01/2024	Coupon	91282CJR3	11,000,000.00	UNITED STATES OF AMERICA (GOVERNMENT) 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 05/17/2027		7,811.13	7,811.13
07/15/2024	Coupon	02582JKH2	3,070,000.00	AMXCA 2024-1 A 5.23 04/16/2029		13,380.08	13,380.08
07/15/2024	Coupon	05522RDH8	2,000,000.00	BACCT 2023-2 A 4.98 11/16/2026		8,300.00	8,300.00
07/15/2024	Coupon	05522RDJ4	2,095,000.00	BACCT 241 A 4.93 05/15/2029		9,180.76	9,180.76
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		14,913.63	14,913.63
07/15/2024	Coupon	43815BAC4	1,115,559.73	HAROT 2022-1 A3 1.88 05/15/2026		1,602.58	1,602.58
07/15/2024	Principal Paydown	43815BAC4	1,115,559.73	HAROT 2022-1 A3 1.88 05/15/2026	90,212.28		90,212.28

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
07/15/2024	Coupon	448973AD9	2,000,000.00	HART 2024-A A3 4.99 02/15/2029		8,316.67	8,316.67
07/15/2024	Coupon	448977AD0	925,031.38	HART 2022-A A3 2.22 10/15/2026		1,573.47	1,573.47
07/15/2024	Principal Paydown	448977AD0	925,031.38	HART 2022-A A3 2.22 10/15/2026	72,965.92		72,965.92
07/15/2024	Coupon	44933LAC7	97,939.76	HART 2021-A A3 0.38 09/15/2025		14.66	14.66
07/15/2024	Effective Maturity	44933LAC7	97,939.76	HART 2021-A A3 0.38 09/15/2025	46,300.90		46,300.90
07/15/2024	Coupon	44934FAD7	1,615,000.00	HALST 24B A3 5.41 05/17/2027		7,280.96	7,280.96
07/15/2024	Coupon	44935FAD6	312,287.10	HART 2021-C A3 0.74 05/15/2026		170.23	170.23
07/15/2024	Principal Paydown	44935FAD6	312,287.10	HART 2021-C A3 0.74 05/15/2026	34,374.48		34,374.48
07/15/2024	Coupon	47786WAD2	2,100,000.00	JDOT 24B A3 5.73 03/15/2029		9,024.75	9,024.75
07/15/2024	Coupon	47787JAC2	598,803.85	JDOT 2022 A3 0.36 09/15/2026		1,078.01	1,078.01
07/15/2024	Principal Paydown	47787JAC2	598,803.85	JDOT 2022 A3 0.36 09/15/2026	48,903.26		48,903.26
07/15/2024	Coupon	47789QAC4	431,293.91	JDOT 2021-B A3 0.52 03/16/2026		168.82	168.82
07/15/2024	Principal Paydown	47789QAC4	431,293.91	JDOT 2021-B A3 0.52 03/16/2026	33,049.23		33,049.23
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	58770JAD6	1,085,000.00	MBALT 2024-A A3 5.32 01/18/2028		5,117.58	5,117.58
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
07/15/2024	Coupon	89236TJT3	1,500,000.00	TOYOTA MOTOR CREDIT CORP 1.45 01/13/2025		10,875.00	10,875.00
07/15/2024	Coupon	89238JAC9	441,407.62	TAOT 2021-D A3 0.71 04/15/2026		233.97	233.97
07/15/2024	Principal Paydown	89238JAC9	441,407.62	TAOT 2021-D A3 0.71 04/15/2026	44,123.77		44,123.77
07/15/2024	Dividend	90LAIF\$00	29,522,134.61	Local Agency Investment Fund State Pool	168,323.22		168,323.22
07/16/2024	Coupon	362554AC1	383,978.04	GMCAR 2021-4 A3 0.68 09/16/2026		199.63	199.63
07/16/2024	Principal Paydown	362554AC1	383,978.04	GMCAR 2021-4 A3 0.68 09/16/2026	30,829.41		30,829.41
07/16/2024	Coupon	36268GAD7	1,985,000.00	GMCAR 2024-1 A3 4.85 12/18/2028		8,022.71	8,022.71
07/16/2024	Coupon	380146AC4	387,123.79	GMCAR 2022-1 A3 1.26 11/16/2026		370.99	370.99
07/16/2024	Principal Paydown	380146AC4	387,123.79	GMCAR 2022-1 A3 1.26 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
07/18/2024	Coupon	437930AC4	1,415,000.00	HONDO-242-A3 5.27 11/20/2028		6,214.21	6,214.21

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
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	36269WAD1	1,495,000.00	GMALT 2024-2 A3 5.39 07/20/2027		7,200.92	7,200.92
07/22/2024	Coupon	43815GAC3	457,569.46	HAROT 2021-4 A3 0.88 01/21/2026		299.12	299.12
07/22/2024	Principal Paydown	43815GAC3	457,569.46	HAROT 2021-4 A3 0.88 01/21/2026	43,096.46		43,096.46
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	723,366.04	BMWOT 2022-A A3 3.21 08/25/2026		1,768.71	1,768.71
07/25/2024	Principal Paydown	05602RAD3	723,366.04	BMWOT 2022-A A3 3.21 08/25/2026	58,880.46		58,880.46
07/25/2024	Coupon	05611UAD5	1,800,000.00	BMWLT 2024-1 A3 4.98 03/25/2027		7,470.00	7,470.00
07/25/2024	Coupon	096919AD7	1,855,000.00	BMWOT 2024-A A3 5.18 02/26/2029		11,744.21	11,744.21
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
07/25/2024	Coupon	3137FLMV3	4,950,000.00	FHMS K-090 A2 3.422 02/25/2029		14,115.75	14,115.75
07/25/2024	Coupon	3137FLYV0	3,000,000.00	FHMS K-092 A2 3.298 04/25/2029		8,245.00	8,245.00
07/25/2024	Coupon	3137H4BY5	5,000,000.00	FHMS K-746 A2 2.031 09/25/2028		8,462.50	8,462.50
07/25/2024	Coupon	3137H5YC5	8,000,000.00	FHMS K-748 A2 2.26 01/25/2029		15,066.67	15,066.67
07/31/2024	Coupon	91282CAB7	5,975,000.00	UNITED STATES OF AMERICA (GOVERNMENT) 0.25 07/31/2025		7,468.75	7,468.75
07/31/2024	Coupon	91282CFB2	1,300,000.00	UNITED STATES OF AMERICA (GOVERNMENT) 2.75 07/31/2027		17,875.00	17,875.00
07/31/2024	Coupon	91282CGH8	7,000,000.00	UNITED STATES OF AMERICA (GOVERNMENT) 3.5 01/31/2028		122,500.00	122,500.00
07/31/2024	Coupon	91282CJW2	5,000,000.00	UNITED STATES OF AMERICA (GOVERNMENT) 4.0 01/31/2029		100,000.00	100,000.00

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
July 2024 Total					701,485.49	1,466,031.40	2,167,516.89
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
08/07/2024	Coupon	63743HFN7	2,500,000.00	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 4.85 02/07/2029		61,298.61	61,298.61
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 05/17/2027		7,811.13	7,811.13
08/15/2024	Coupon	02582JKH2	3,070,000.00	AMXCA 2024-1 A 5.23 04/16/2029		13,380.08	13,380.08
08/15/2024	Coupon	05522RDH8	2,000,000.00	BACCT 2023-2 A 4.98 11/16/2026		8,300.00	8,300.00
08/15/2024	Coupon	05522RDJ4	2,095,000.00	BACCT 241 A 4.93 05/15/2029		8,606.96	8,606.96
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		14,913.63	14,913.63
08/15/2024	Coupon	43815BAC4	1,115,559.73	HAROT 2022-1 A3 1.88 05/15/2026		1,461.25	1,461.25
08/15/2024	Principal Paydown	43815BAC4	1,115,559.73	HAROT 2022-1 A3 1.88 05/15/2026	87,440.22		87,440.22
08/15/2024	Coupon	448973AD9	2,000,000.00	HART 2024-A A3 4.99 02/15/2029		8,316.67	8,316.67
08/15/2024	Coupon	448977AD0	925,031.38	HART 2022-A A3 2.22 10/15/2026		1,438.48	1,438.48
08/15/2024	Principal Paydown	448977AD0	925,031.38	HART 2022-A A3 2.22 10/15/2026	70,550.67		70,550.67
08/15/2024	Coupon	44934FAD7	1,615,000.00	HALST 24B A3 5.41 05/17/2027		7,280.96	7,280.96
08/15/2024	Coupon	44935FAD6	312,287.10	HART 2021-C A3 0.74 05/15/2026		149.04	149.04
08/15/2024	Principal Paydown	44935FAD6	312,287.10	HART 2021-C A3 0.74 05/15/2026	33,184.04		33,184.04
08/15/2024	Coupon	47786WAD2	2,100,000.00	JDOT 24B A3 5.73 03/15/2029		10,027.50	10,027.50
08/15/2024	Coupon	47787JAC2	598,803.85	JDOT 2022 A3 0.36 09/15/2026		983.46	983.46
08/15/2024	Principal Paydown	47787JAC2	598,803.85	JDOT 2022 A3 0.36 09/15/2026	43,692.10		43,692.10
08/15/2024	Coupon	47789QAC4	431,293.91	JDOT 2021-B A3 0.52 03/16/2026		154.50	154.50
08/15/2024	Principal Paydown	47789QAC4	431,293.91	JDOT 2021-B A3 0.52 03/16/2026	34,812.81		34,812.81
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	58770JAD6	1,085,000.00	MBALT 2024-A A3 5.32 01/18/2028		5,117.58	5,117.58
08/15/2024	Coupon	89238JAC9	441,407.62	TAOT 2021-D A3 0.71 04/15/2026		207.86	207.86

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
08/15/2024	Principal Paydown	89238JAC9	441,407.62	TAOT 2021-D A3 0.71 04/15/2026	42,591.45		42,591.45
08/15/2024	Coupon	912828D56	5,000,000.00	UNITED STATES OF AMERICA (GOVERNMENT) 2.375 08/15/2024		59,375.00	59,375.00
08/15/2024	Final Maturity	912828D56	5,000,000.00	UNITED STATES OF AMERICA (GOVERNMENT) 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	383,978.04	GMCAR 2021-4 A3 0.68 09/16/2026		182.16	182.16
08/16/2024	Principal Paydown	362554AC1	383,978.04	GMCAR 2021-4 A3 0.68 09/16/2026	29,877.54		29,877.54
08/16/2024	Coupon	36268GAD7	1,985,000.00	GMCAR 2024-1 A3 4.85 12/18/2028		8,022.71	8,022.71
08/16/2024	Coupon	380146AC4	387,123.79	GMCAR 2022-1 A3 1.26 11/16/2026		339.04	339.04
08/16/2024	Principal Paydown	380146AC4	387,123.79	GMCAR 2022-1 A3 1.26 11/16/2026	28,893.12		28,893.12
08/19/2024	Coupon	437930AC4	1,415,000.00	HONDO-242-A3 5.27 11/20/2028		6,214.21	6,214.21
08/20/2024	Coupon	36269WAD1	1,495,000.00	GMALT 2024-2 A3 5.39 07/20/2027		7,200.92	7,200.92
08/21/2024	Coupon	43815GAC3	457,569.46	HAROT 2021-4 A3 0.88 01/21/2026		267.52	267.52
08/21/2024	Principal Paydown	43815GAC3	457,569.46	HAROT 2021-4 A3 0.88 01/21/2026	41,723.73		41,723.73
08/26/2024	Coupon	05602RAD3	723,366.04	BMWOT 2022-A A3 3.21 08/25/2026		1,611.20	1,611.20
08/26/2024	Principal Paydown	05602RAD3	723,366.04	BMWOT 2022-A A3 3.21 08/25/2026	56,734.91		56,734.91
08/26/2024	Coupon	05611UAD5	1,800,000.00	BMWLT 2024-1 A3 4.98 03/25/2027		7,470.00	7,470.00
08/26/2024	Coupon	096919AD7	1,855,000.00	BMWOT 2024-A A3 5.18 02/26/2029		8,007.42	8,007.42
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

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
08/26/2024	Coupon	3137FLMV3	4,950,000.00	FHMS K-090 A2 3.422 02/25/2029		14,115.75	14,115.75
08/26/2024	Coupon	3137FLYV0	3,000,000.00	FHMS K-092 A2 3.298 04/25/2029		8,245.00	8,245.00
08/26/2024	Coupon	3137H4BY5	5,000,000.00	FHMS K-746 A2 2.031 09/25/2028		8,462.50	8,462.50
08/26/2024	Coupon	3137H5YC5	8,000,000.00	FHMS K-748 A2 2.26 01/25/2029		15,066.67	15,066.67
08/27/2024	Coupon	14913UAJ9	2,500,000.00	CATERPILLAR FINANCIAL SERVICES CORP 4.85 02/27/2029		60,625.00	60,625.00
August 2024 Total					5,469,500.59	886,734.49	6,356,235.08
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 OF AMERICA (GOVERNMENT) 1.125 02/28/2025		39,375.00	39,375.00
09/03/2024	Coupon	91282CCW9	1,570,000.00	UNITED STATES OF AMERICA (GOVERNMENT) 0.75 08/31/2026		5,887.50	5,887.50
09/03/2024	Coupon	91282CFH9	3,450,000.00	UNITED STATES OF AMERICA (GOVERNMENT) 3.125 08/31/2027		53,906.25	53,906.25
09/03/2024	Coupon	91282CGP0	7,000,000.00	UNITED STATES OF AMERICA (GOVERNMENT) 4.0 02/29/2028		140,000.00	140,000.00
09/03/2024	Coupon	91282CHX2	1,900,000.00	UNITED STATES OF AMERICA (GOVERNMENT) 4.375 08/31/2028		41,562.50	41,562.50
09/03/2024	Coupon	91282CKD2	7,000,000.00	UNITED STATES OF AMERICA (GOVERNMENT) 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
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 05/17/2027		7,811.13	7,811.13
09/16/2024	Coupon	02582JKH2	3,070,000.00	AMXCA 2024-1 A 5.23 04/16/2029		13,380.08	13,380.08
09/16/2024	Coupon	05522RDH8	2,000,000.00	BACCT 2023-2 A 4.98 11/16/2026		8,300.00	8,300.00
09/16/2024	Coupon	05522RDJ4	2,095,000.00	BACCT 241 A 4.93 05/15/2029		8,606.96	8,606.96

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
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	26442UAH7	1,500,000.00	DUKE ENERGY PROGRESS LLC 3.45 03/15/2029		25,875.00	25,875.00
09/16/2024	Coupon	362554AC1	383,978.04	GMCAR 2021-4 A3 0.68 09/16/2026		165.23	165.23
09/16/2024	Principal Paydown	362554AC1	383,978.04	GMCAR 2021-4 A3 0.68 09/16/2026	29,252.07		29,252.07
09/16/2024	Coupon	36268GAD7	1,985,000.00	GMCAR 2024-1 A3 4.85 12/18/2028		8,022.71	8,022.71
09/16/2024	Coupon	380146AC4	387,123.79	GMCAR 2022-1 A3 1.26 11/16/2026		308.70	308.70
09/16/2024	Principal Paydown	380146AC4	387,123.79	GMCAR 2022-1 A3 1.26 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		14,913.63	14,913.63
09/16/2024	Coupon	43815BAC4	1,115,559.73	HAROT 2022-1 A3 1.88 05/15/2026		1,324.26	1,324.26
09/16/2024	Principal Paydown	43815BAC4	1,115,559.73	HAROT 2022-1 A3 1.88 05/15/2026	85,401.11		85,401.11
09/16/2024	Coupon	448973AD9	2,000,000.00	HART 2024-A A3 4.99 02/15/2029		8,316.67	8,316.67
09/16/2024	Coupon	448977AD0	925,031.38	HART 2022-A A3 2.22 10/15/2026		1,307.96	1,307.96
09/16/2024	Principal Paydown	448977AD0	925,031.38	HART 2022-A A3 2.22 10/15/2026	68,832.36		68,832.36
09/16/2024	Coupon	44934FAD7	1,615,000.00	HALST 24B A3 5.41 05/17/2027		7,280.96	7,280.96
09/16/2024	Coupon	44935FAD6	312,287.10	HART 2021-C A3 0.74 05/15/2026		128.57	128.57
09/16/2024	Principal Paydown	44935FAD6	312,287.10	HART 2021-C A3 0.74 05/15/2026	32,347.32		32,347.32
09/16/2024	Coupon	47786WAD2	2,100,000.00	JDOT 24B A3 5.73 03/15/2029		10,027.50	10,027.50
09/16/2024	Coupon	47787JAC2	598,803.85	JDOT 2022 A3 0.36 09/15/2026		898.99	898.99
09/16/2024	Principal Paydown	47787JAC2	598,803.85	JDOT 2022 A3 0.36 09/15/2026	43,190.86		43,190.86
09/16/2024	Coupon	47789QAC4	431,293.91	JDOT 2021-B A3 0.52 03/16/2026		139.41	139.41
09/16/2024	Principal Paydown	47789QAC4	431,293.91	JDOT 2021-B A3 0.52 03/16/2026	34,413.54		34,413.54
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	58770JAD6	1,085,000.00	MBALT 2024-A A3 5.32 01/18/2028		5,117.58	5,117.58
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	441,407.62	TAOT 2021-D A3 0.71 04/15/2026		182.66	182.66
09/16/2024	Principal Paydown	89238JAC9	441,407.62	TAOT 2021-D A3 0.71 04/15/2026	39,539.94		39,539.94
09/17/2024	Coupon	931142ER0	785,000.00	WALMART INC 1.05 09/17/2026		4,121.25	4,121.25
09/18/2024	Coupon	437930AC4	1,415,000.00	HONDO-242-A3 5.27 11/20/2028		6,214.21	6,214.21
09/20/2024	Coupon	36269WAD1	1,495,000.00	GMALT 2024-2 A3 5.39 07/20/2027		7,200.92	7,200.92

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
09/23/2024	Coupon	3137EAEX3	6,295,000.00	FEDERAL HOME LOAN MORTGAGE CORP 0.375 09/23/2025		11,803.13	11,803.13
09/23/2024	Coupon	43815GAC3	457,569.46	HAROT 2021-4 A3 0.88 01/21/2026		236.92	236.92
09/23/2024	Principal Paydown	43815GAC3	457,569.46	HAROT 2021-4 A3 0.88 01/21/2026	40,733.60		40,733.60
09/25/2024	Coupon	05602RAD3	723,366.04	BMWOT 2022-A A3 3.21 08/25/2026		1,459.44	1,459.44
09/25/2024	Principal Paydown	05602RAD3	723,366.04	BMWOT 2022-A A3 3.21 08/25/2026	52,367.85		52,367.85
09/25/2024	Coupon	05611UAD5	1,800,000.00	BMWLT 2024-1 A3 4.98 03/25/2027		7,470.00	7,470.00
09/25/2024	Coupon	096919AD7	1,855,000.00	BMWOT 2024-A A3 5.18 02/26/2029		8,007.42	8,007.42
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
09/25/2024	Coupon	3137FLMV3	4,950,000.00	FHMS K-090 A2 3.422 02/25/2029		14,115.75	14,115.75
09/25/2024	Coupon	3137FLYV0	3,000,000.00	FHMS K-092 A2 3.298 04/25/2029		8,245.00	8,245.00
09/25/2024	Coupon	3137H4BY5	5,000,000.00	FHMS K-746 A2 2.031 09/25/2028		8,462.50	8,462.50
09/25/2024	Coupon	3137H5YC5	8,000,000.00	FHMS K-748 A2 2.26 01/25/2029		15,066.67	15,066.67
09/30/2024	Coupon	91282CAM3	3,200,000.00	UNITED STATES OF AMERICA (GOVERNMENT) 0.25 09/30/2025		4,000.00	4,000.00
09/30/2024	Coupon	91282CCZ2	3,130,000.00	UNITED STATES OF AMERICA (GOVERNMENT) 0.875 09/30/2026		13,693.75	13,693.75
09/30/2024	Coupon	91282CFM8	2,800,000.00	UNITED STATES OF AMERICA (GOVERNMENT) 4.125 09/30/2027		57,750.00	57,750.00
09/30/2024	Coupon	91282CJA0	5,800,000.00	UNITED STATES OF AMERICA (GOVERNMENT) 4.625 09/30/2028		134,125.00	134,125.00
09/30/2024	Coupon	91282CKG5	7,000,000.00	UNITED STATES OF AMERICA (GOVERNMENT) 4.125 03/31/2029		144,375.00	144,375.00

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
September 2024							
Total					4,454,302.43	1,405,078.77	5,859,381.20
OCTOBER 2024							
10/01/2024	Coupon	13063DRK6	3,385,000.00	CALIFORNIA STATE 2.4 10/01/2024		40,620.00	40,620.00
10/01/2024	Final Maturity	13063DRK6	3,385,000.00	CALIFORNIA STATE 2.4 10/01/2024	3,385,000.00		3,385,000.00
10/07/2024	Coupon	89115A2Y7	2,330,000.00	TORONTO-DOMINION BANK 4.994 04/05/2029		58,180.10	58,180.10
10/15/2024	Coupon	02582JIT8	2,765,000.00	AMXCA 2022-2 A 05/17/2027		7,811.13	7,811.13
10/15/2024	Coupon	02582JKH2	3,070,000.00	AMXCA 2024-1 A 5.23 04/16/2029		13,380.08	13,380.08
10/15/2024	Coupon	05522RDH8	2,000,000.00	BACCT 2023-2 A 4.98 11/16/2026		8,300.00	8,300.00
10/15/2024	Coupon	05522RDJ4	2,095,000.00	BACCT 241 A 4.93 05/15/2029		8,606.96	8,606.96
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		14,913.63	14,913.63
10/15/2024	Coupon	43815BAC4	1,115,559.73	HAROT 2022-1 A3 1.88 05/15/2026		1,190.46	1,190.46
10/15/2024	Principal Paydown	43815BAC4	1,115,559.73	HAROT 2022-1 A3 1.88 05/15/2026	82,018.30		82,018.30
10/15/2024	Coupon	448973AD9	2,000,000.00	HART 2024-A A3 4.99 02/15/2029		8,316.67	8,316.67
10/15/2024	Coupon	448977AD0	925,031.38	HART 2022-A A3 2.22 10/15/2026		1,180.62	1,180.62
10/15/2024	Principal Paydown	448977AD0	925,031.38	HART 2022-A A3 2.22 10/15/2026	63,745.34		63,745.34
10/15/2024	Coupon	44934FAD7	1,615,000.00	HALST 24B A3 5.41 05/17/2027		7,280.96	7,280.96
10/15/2024	Coupon	44935FAD6	312,287.10	HART 2021-C A3 0.74 05/15/2026		108.63	108.63
10/15/2024	Principal Paydown	44935FAD6	312,287.10	HART 2021-C A3 0.74 05/15/2026	31,032.03		31,032.03
10/15/2024	Coupon	47786WAD2	2,100,000.00	JDOT 24B A3 5.73 03/15/2029		10,027.50	10,027.50
10/15/2024	Coupon	47787JAC2	598,803.85	JDOT 2022 A3 0.36 09/15/2026		815.49	815.49
10/15/2024	Principal Paydown	47787JAC2	598,803.85	JDOT 2022 A3 0.36 09/15/2026	47,773.83		47,773.83
10/15/2024	Coupon	47789QAC4	431,293.91	JDOT 2021-B A3 0.52 03/16/2026		124.50	124.50
10/15/2024	Principal Paydown	47789QAC4	431,293.91	JDOT 2021-B A3 0.52 03/16/2026	35,879.23		35,879.23
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	58770JAD6	1,085,000.00	MBALT 2024-A A3 5.32 01/18/2028		5,117.58	5,117.58

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
10/15/2024	Coupon	58989V2H6	2,000,000.00	MET TOWER GLOBAL FUNDING 5.25 04/12/2029		52,500.00	52,500.00
10/15/2024	Coupon	89238JAC9	441,407.62	TAOT 2021-D A3 0.71 04/15/2026		159.26	159.26
10/15/2024	Principal Paydown	89238JAC9	441,407.62	TAOT 2021-D A3 0.71 04/15/2026	37,987.29		37,987.29
10/16/2024	Coupon	362554AC1	383,978.04	GMCAR 2021-4 A3 0.68 09/16/2026		148.65	148.65
10/16/2024	Principal Paydown	362554AC1	383,978.04	GMCAR 2021-4 A3 0.68 09/16/2026	28,134.85		28,134.85
10/16/2024	Coupon	36268GAD7	1,985,000.00	GMCAR 2024-1 A3 4.85 12/18/2028		8,022.71	8,022.71
10/16/2024	Coupon	380146AC4	387,123.79	GMCAR 2022-1 A3 1.26 11/16/2026		279.07	279.07
10/16/2024	Principal Paydown	380146AC4	387,123.79	GMCAR 2022-1 A3 1.26 11/16/2026	27,090.43		27,090.43
10/18/2024	Coupon	437930AC4	1,415,000.00	HONDO-242-A3 5.27 11/20/2028		6,214.21	6,214.21
10/21/2024	Coupon	36269WAD1	1,495,000.00	GMALT 2024-2 A3 5.39 07/20/2027		7,200.92	7,200.92
10/21/2024	Coupon	43815GAC3	457,569.46	HAROT 2021-4 A3 0.88 01/21/2026		207.05	207.05
10/21/2024	Principal Paydown	43815GAC3	457,569.46	HAROT 2021-4 A3 0.88 01/21/2026	39,151.07		39,151.07
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	723,366.04	BMWOT 2022-A A3 3.21 08/25/2026		1,319.35	1,319.35
10/25/2024	Principal Paydown	05602RAD3	723,366.04	BMWOT 2022-A A3 3.21 08/25/2026	50,064.52		50,064.52
10/25/2024	Coupon	05611UAD5	1,800,000.00	BMWLT 2024-1 A3 4.98 03/25/2027		7,470.00	7,470.00
10/25/2024	Coupon	096919AD7	1,855,000.00	BMWOT 2024-A A3 5.18 02/26/2029		8,007.42	8,007.42
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

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
10/25/2024	Coupon	3137FJKE8	2,500,000.00	FHMS K-082 A2 3.92 09/25/2028		8,166.67	8,166.67
10/25/2024	Coupon	3137FLMV3	4,950,000.00	FHMS K-090 A2 3.422 02/25/2029		14,115.75	14,115.75
10/25/2024	Coupon	3137FLYV0	3,000,000.00	FHMS K-092 A2 3.298 04/25/2029		8,245.00	8,245.00
10/25/2024	Coupon	3137H4BY5	5,000,000.00	FHMS K-746 A2 2.031 09/25/2028		8,462.50	8,462.50
10/25/2024	Coupon	3137H5YC5	8,000,000.00	FHMS K-748 A2 2.26 01/25/2029		15,066.67	15,066.67
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
10/31/2024	Coupon	9128283D0	4,000,000.00	UNITED STATES OF AMERICA (GOVERNMENT) 2.25 10/31/2024		45,000.00	45,000.00
10/31/2024	Final Maturity	9128283D0	4,000,000.00	UNITED STATES OF AMERICA (GOVERNMENT) 2.25 10/31/2024	4,000,000.00		4,000,000.00
10/31/2024	Coupon	91282CAT8	6,000,000.00	UNITED STATES OF AMERICA (GOVERNMENT) 0.25 10/31/2025		7,500.00	7,500.00
10/31/2024	Coupon	91282CDG3	3,120,000.00	UNITED STATES OF AMERICA (GOVERNMENT) 1.125 10/31/2026		17,550.00	17,550.00
10/31/2024	Coupon	91282CJF9	2,000,000.00	UNITED STATES OF AMERICA (GOVERNMENT) 4.875 10/31/2028		48,750.00	48,750.00
10/31/2024	Coupon	91282CKP5	7,000,000.00	UNITED STATES OF AMERICA (GOVERNMENT) 4.625 04/30/2029		161,875.00	161,875.00
October 2024 Total					11,327,876.87	879,372.94	12,207,249.80
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
11/01/2024	Coupon	74460DAD1	3,000,000.00	PUBLIC STORAGE OPERATING CO 3.385 05/01/2029		50,775.00	50,775.00
11/07/2024	Coupon	3135G06G3	6,300,000.00	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.5 11/07/2025		15,750.00	15,750.00
11/12/2024	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 05/17/2027		7,811.13	7,811.13
11/15/2024	Coupon	02582JKH2	3,070,000.00	AMXCA 2024-1 A 5.23 04/16/2029		13,380.08	13,380.08
11/15/2024	Coupon	05522RDH8	2,000,000.00	BACCT 2023-2 A 4.98 11/16/2026		8,300.00	8,300.00

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
11/15/2024	Coupon	05522RDJ4	2,095,000.00	BACCT 241 A 4.93 05/15/2029		8,606.96	8,606.96
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		14,913.63	14,913.63
11/15/2024	Coupon	43815BAC4	1,115,559.73	HAROT 2022-1 A3 1.88 05/15/2026		1,061.97	1,061.97
11/15/2024	Principal Paydown	43815BAC4	1,115,559.73	HAROT 2022-1 A3 1.88 05/15/2026	75,163.54		75,163.54
11/15/2024	Coupon	448973AD9	2,000,000.00	HART 2024-A A3 4.99 02/15/2029		8,316.67	8,316.67
11/15/2024	Coupon	448977AD0	925,031.38	HART 2022-A A3 2.22 10/15/2026		1,062.69	1,062.69
11/15/2024	Principal Paydown	448977AD0	925,031.38	HART 2022-A A3 2.22 10/15/2026	62,010.89		62,010.89
11/15/2024	Coupon	44934FAD7	1,615,000.00	HALST 24B A3 5.41 05/17/2027		7,280.96	7,280.96
11/15/2024	Coupon	44935FAD6	312,287.10	HART 2021-C A3 0.74 05/15/2026		89.49	89.49
11/15/2024	Principal Paydown	44935FAD6	312,287.10	HART 2021-C A3 0.74 05/15/2026	30,248.20		30,248.20
11/15/2024	Coupon	47786WAD2	2,100,000.00	JDOT 24B A3 5.73 03/15/2029		10,027.50	10,027.50
11/15/2024	Coupon	47787JAC2	598,803.85	JDOT 2022 A3 0.36 09/15/2026		723.13	723.13
11/15/2024	Principal Paydown	47787JAC2	598,803.85	JDOT 2022 A3 0.36 09/15/2026	51,220.28		51,220.28
11/15/2024	Coupon	47789QAC4	431,293.91	JDOT 2021-B A3 0.52 03/16/2026		108.95	108.95
11/15/2024	Principal Paydown	47789QAC4	431,293.91	JDOT 2021-B A3 0.52 03/16/2026	42,617.31		42,617.31
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	58770JAD6	1,085,000.00	MBALT 2024-A A3 5.32 01/18/2028		5,117.58	5,117.58
11/15/2024	Coupon	89238JAC9	441,407.62	TAOT 2021-D A3 0.71 04/15/2026		136.79	136.79
11/15/2024	Principal Paydown	89238JAC9	441,407.62	TAOT 2021-D A3 0.71 04/15/2026	37,037.32		37,037.32
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	383,978.04	GMCAR 2021-4 A3 0.68 09/16/2026		132.71	132.71
11/18/2024	Principal Paydown	362554AC1	383,978.04	GMCAR 2021-4 A3 0.68 09/16/2026	27,489.21		27,489.21
11/18/2024	Coupon	36268GAD7	1,985,000.00	GMCAR 2024-1 A3 4.85 12/18/2028		8,022.71	8,022.71
11/18/2024	Coupon	380146AC4	387,123.79	GMCAR 2022-1 A3 1.26 11/16/2026		250.62	250.62
11/18/2024	Principal Paydown	380146AC4	387,123.79	GMCAR 2022-1 A3 1.26 11/16/2026	26,466.57		26,466.57
11/18/2024	Coupon	437930AC4	1,415,000.00	HONDO-242-A3 5.27 11/20/2028		6,214.21	6,214.21
11/18/2024	Coupon	58933YBH7	1,975,000.00	MERCK & CO INC 4.05 05/17/2028		39,993.75	39,993.75

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
11/20/2024	Coupon	36269WAD1	1,495,000.00	GMALT 2024-2 A3 5.39 07/20/2027		7,200.92	7,200.92
11/21/2024	Coupon	43815GAC3	457,569.46	HAROT 2021-4 A3 0.88 01/21/2026		178.34	178.34
11/21/2024	Principal Paydown	43815GAC3	457,569.46	HAROT 2021-4 A3 0.88 01/21/2026	38,107.00		38,107.00
11/25/2024	Coupon	05602RAD3	723,366.04	BMWOT 2022-A A3 3.21 08/25/2026		1,185.43	1,185.43
11/25/2024	Principal Paydown	05602RAD3	723,366.04	BMWOT 2022-A A3 3.21 08/25/2026	48,586.47		48,586.47
11/25/2024	Coupon	05611UAD5	1,800,000.00	BMWLT 2024-1 A3 4.98 03/25/2027		7,470.00	7,470.00
11/25/2024	Coupon	096919AD7	1,855,000.00	BMWOT 2024-A A3 5.18 02/26/2029		8,007.42	8,007.42
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
11/25/2024	Coupon	3137FLMV3	4,950,000.00	FHMS K-090 A2 3.422 02/25/2029		14,115.75	14,115.75
11/25/2024	Coupon	3137FLYV0	3,000,000.00	FHMS K-092 A2 3.298 04/25/2029		8,245.00	8,245.00
11/25/2024	Coupon	3137H4BY5	5,000,000.00	FHMS K-746 A2 2.031 09/25/2028		8,462.50	8,462.50
11/25/2024	Coupon	3137H5YC5	8,000,000.00	FHMS K-748 A2 2.26 01/25/2029		15,066.67	15,066.67
November 2024							
Total					438,946.79	642,826.62	1,081,773.41
DECEMBER 2024							
12/02/2024	Coupon	57629W4T4	1,850,000.00	MASSMUTUAL GLOBAL FUNDING II 5.15 05/30/2029		47,637.50	47,637.50
12/02/2024	Coupon	91282CAZ4	3,800,000.00	UNITED STATES OF AMERICA (GOVERNMENT) 0.375 11/30/2025		7,125.00	7,125.00
12/02/2024	Coupon	91282CET4	2,400,000.00	UNITED STATES OF AMERICA (GOVERNMENT) 2.625 05/31/2027		31,500.00	31,500.00
12/02/2024	Coupon	91282CFZ9	4,600,000.00	UNITED STATES OF AMERICA (GOVERNMENT) 3.875 11/30/2027		89,125.00	89,125.00

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
12/02/2024	Coupon	91282CHE4	7,000,000.00	UNITED STATES OF AMERICA (GOVERNMENT) 3.625 05/31/2028		126,875.00	126,875.00
12/02/2024	Coupon	91282CJN2	3,400,000.00	UNITED STATES OF AMERICA (GOVERNMENT) 4.375 11/30/2028		74,375.00	74,375.00
12/06/2024	Coupon	64952WFG3	2,120,000.00	NEW YORK LIFE GLOBAL FUNDING 5.0 06/06/2029		53,000.00	53,000.00
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 05/17/2027		7,811.13	7,811.13
12/16/2024	Coupon	02582JKH2	3,070,000.00	AMXCA 2024-1 A 5.23 04/16/2029		13,380.08	13,380.08
12/16/2024	Coupon	05522RDH8	2,000,000.00	BACCT 2023-2 A 4.98 11/16/2026		8,300.00	8,300.00
12/16/2024	Coupon	05522RDJ4	2,095,000.00	BACCT 241 A 4.93 05/15/2029		8,606.96	8,606.96
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	383,978.04	GMCAR 2021-4 A3 0.68 09/16/2026		117.13	117.13
12/16/2024	Principal Paydown	362554AC1	383,978.04	GMCAR 2021-4 A3 0.68 09/16/2026	26,186.45		26,186.45
12/16/2024	Coupon	36268GAD7	1,985,000.00	GMCAR 2024-1 A3 4.85 12/18/2028		8,022.71	8,022.71
12/16/2024	Coupon	380146AC4	387,123.79	GMCAR 2022-1 A3 1.26 11/16/2026		222.83	222.83
12/16/2024	Principal Paydown	380146AC4	387,123.79	GMCAR 2022-1 A3 1.26 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		14,913.63	14,913.63
12/16/2024	Coupon	43815BAC4	1,115,559.73	HAROT 2022-1 A3 1.88 05/15/2026		944.21	944.21
12/16/2024	Principal Paydown	43815BAC4	1,115,559.73	HAROT 2022-1 A3 1.88 05/15/2026	71,596.23		71,596.23
12/16/2024	Coupon	448973AD9	2,000,000.00	HART 2024-A A3 4.99 02/15/2029		8,316.67	8,316.67
12/16/2024	Coupon	448977AD0	925,031.38	HART 2022-A A3 2.22 10/15/2026		947.97	947.97
12/16/2024	Principal Paydown	448977AD0	925,031.38	HART 2022-A A3 2.22 10/15/2026	58,798.43		58,798.43
12/16/2024	Coupon	44934FAD7	1,615,000.00	HALST 24B A3 5.41 05/17/2027		7,280.96	7,280.96
12/16/2024	Coupon	44935FAD6	312,287.10	HART 2021-C A3 0.74 05/15/2026		70.84	70.84
12/16/2024	Principal Paydown	44935FAD6	312,287.10	HART 2021-C A3 0.74 05/15/2026	28,767.74		28,767.74
12/16/2024	Coupon	47786WAD2	2,100,000.00	JDOT 24B A3 5.73 03/15/2029		10,027.50	10,027.50
12/16/2024	Coupon	47787JAC2	598,803.85	JDOT 2022 A3 0.36 09/15/2026		624.10	624.10
12/16/2024	Principal Paydown	47787JAC2	598,803.85	JDOT 2022 A3 0.36 09/15/2026	36,542.44		36,542.44
12/16/2024	Coupon	47789QAC4	431,293.91	JDOT 2021-B A3 0.52 03/16/2026		90.48	90.48

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
12/16/2024	Principal Paydown	47789QAC4	431,293.91	JDOT 2021-B A3 0.52 03/16/2026	30,446.31		30,446.31
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	58770JAD6	1,085,000.00	MBALT 2024-A A3 5.32 01/18/2028		5,117.58	5,117.58
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	441,407.62	TAOT 2021-D A3 0.71 04/15/2026		114.87	114.87
12/16/2024	Principal Paydown	89238JAC9	441,407.62	TAOT 2021-D A3 0.71 04/15/2026	35,324.15		35,324.15
12/17/2024	Coupon	3135G04Z3	6,200,000.00	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.5 06/17/2025		15,500.00	15,500.00
12/18/2024	Coupon	437930AC4	1,415,000.00	HONDO-242-A3 5.27 11/20/2028		6,214.21	6,214.21
12/18/2024	Coupon	89236TJK2	3,325,000.00	TOYOTA MOTOR CREDIT CORP 1.125 06/18/2026		18,703.13	18,703.13
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
12/20/2024	Coupon	36269WAD1	1,495,000.00	GMALT 2024-2 A3 5.39 07/20/2027		7,200.92	7,200.92
12/23/2024	Coupon	43815GAC3	457,569.46	HAROT 2021-4 A3 0.88 01/21/2026		150.40	150.40
12/23/2024	Principal Paydown	43815GAC3	457,569.46	HAROT 2021-4 A3 0.88 01/21/2026	36,416.31		36,416.31
12/25/2024	Coupon	05602RAD3	723,366.04	BMWOT 2022-A A3 3.21 08/25/2026		1,055.46	1,055.46
12/25/2024	Principal Paydown	05602RAD3	723,366.04	BMWOT 2022-A A3 3.21 08/25/2026	44,228.24		44,228.24
12/25/2024	Coupon	05611UAD5	1,800,000.00	BMWLT 2024-1 A3 4.98 03/25/2027		7,470.00	7,470.00
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

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
12/25/2024	Coupon	3137FLMV3	4,950,000.00	FHMS K-090 A2 3.422 02/25/2029		14,115.75	14,115.75
12/25/2024	Coupon	3137FLYV0	3,000,000.00	FHMS K-092 A2 3.298 04/25/2029		8,245.00	8,245.00
12/25/2024	Coupon	3137H4BY5	5,000,000.00	FHMS K-746 A2 2.031 09/25/2028		8,462.50	8,462.50
12/25/2024	Coupon	3137H5YC5	8,000,000.00	FHMS K-748 A2 2.26 01/25/2029		15,066.67	15,066.67
12/26/2024	Coupon	096919AD7	1,855,000.00	BMWOT 2024-A A3 5.18 02/26/2029		8,007.42	8,007.42
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 OF AMERICA (GOVERNMENT) 3.25 06/30/2027		108,062.50	108,062.50
12/31/2024	Coupon	91282CGC9	7,000,000.00	UNITED STATES OF AMERICA (GOVERNMENT) 3.875 12/31/2027		135,625.00	135,625.00
12/31/2024	Coupon	91282CJR3	11,000,000.00	UNITED STATES OF AMERICA (GOVERNMENT) 3.75 12/31/2028		206,250.00	206,250.00
December 2024 Total					4,693,396.61	1,464,449.68	6,157,846.29
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
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	1,500,000.00	TOYOTA MOTOR CREDIT CORP 1.45 01/13/2025		10,875.00	10,875.00
01/13/2025	Final Maturity	89236TJT3	1,500,000.00	TOYOTA MOTOR CREDIT CORP 1.45 01/13/2025	1,500,000.00		1,500,000.00
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 05/17/2027		7,811.13	7,811.13
01/15/2025	Coupon	02582JKH2	3,070,000.00	AMXCA 2024-1 A 5.23 04/16/2029		13,380.08	13,380.08
01/15/2025	Coupon	05522RDH8	2,000,000.00	BACCT 2023-2 A 4.98 11/16/2026		8,300.00	8,300.00
01/15/2025	Coupon	05522RDJ4	2,095,000.00	BACCT 241 A 4.93 05/15/2029		8,606.96	8,606.96
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		14,913.63	14,913.63

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
01/15/2025	Coupon	43815BAC4	1,115,559.73	HAROT 2022-1 A3 1.88 05/15/2026		832.04	832.04
01/15/2025	Principal Paydown	43815BAC4	1,115,559.73	HAROT 2022-1 A3 1.88 05/15/2026	69,924.23		69,924.23
01/15/2025	Coupon	448973AD9	2,000,000.00	HART 2024-A A3 4.99 02/15/2029		8,316.67	8,316.67
01/15/2025	Coupon	448977AD0	925,031.38	HART 2022-A A3 2.22 10/15/2026		839.19	839.19
01/15/2025	Principal Paydown	448977AD0	925,031.38	HART 2022-A A3 2.22 10/15/2026	57,544.67		57,544.67
01/15/2025	Coupon	44934FAD7	1,615,000.00	HALST 24B A3 5.41 05/17/2027		7,280.96	7,280.96
01/15/2025	Coupon	44935FAD6	312,287.10	HART 2021-C A3 0.74 05/15/2026		53.10	53.10
01/15/2025	Principal Paydown	44935FAD6	312,287.10	HART 2021-C A3 0.74 05/15/2026	28,135.34		28,135.34
01/15/2025	Coupon	47786WAD2	2,100,000.00	JDOT 24B A3 5.73 03/15/2029		10,027.50	10,027.50
01/15/2025	Coupon	47787JAC2	598,803.85	JDOT 2022 A3 0.36 09/15/2026		553.45	553.45
01/15/2025	Principal Paydown	47787JAC2	598,803.85	JDOT 2022 A3 0.36 09/15/2026	42,866.67		42,866.67
01/15/2025	Coupon	47789QAC4	431,293.91	JDOT 2021-B A3 0.52 03/16/2026		77.29	77.29
01/15/2025	Principal Paydown	47789QAC4	431,293.91	JDOT 2021-B A3 0.52 03/16/2026	54,987.95		54,987.95
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	111,765.11		111,765.11
01/15/2025	Coupon	58770JAD6	1,085,000.00	MBALT 2024-A A3 5.32 01/18/2028		5,117.58	5,117.58
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	441,407.62	TAOT 2021-D A3 0.71 04/15/2026		93.97	93.97
01/15/2025	Principal Paydown	89238JAC9	441,407.62	TAOT 2021-D A3 0.71 04/15/2026	34,558.80		34,558.80
01/16/2025	Coupon	362554AC1	383,978.04	GMCAR 2021-4 A3 0.68 09/16/2026		102.29	102.29
01/16/2025	Principal Paydown	362554AC1	383,978.04	GMCAR 2021-4 A3 0.68 09/16/2026	25,690.71		25,690.71
01/16/2025	Coupon	36268GAD7	1,985,000.00	GMCAR 2024-1 A3 4.85 12/18/2028		8,022.71	8,022.71
01/16/2025	Coupon	380146AC4	387,123.79	GMCAR 2022-1 A3 1.26 11/16/2026		196.49	196.49
01/16/2025	Principal Paydown	380146AC4	387,123.79	GMCAR 2022-1 A3 1.26 11/16/2026	24,634.41		24,634.41
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
01/20/2025	Coupon	36269WAD1	1,495,000.00	GMALT 2024-2 A3 5.39 07/20/2027		7,200.92	7,200.92
01/20/2025	Coupon	437930AC4	1,415,000.00	HONDO-242-A3 5.27 11/20/2028		6,214.21	6,214.21
01/21/2025	Coupon	24422EWR6	2,450,000.00	JOHN DEERE CAPITAL CORP 4.75 01/20/2028		58,187.50	58,187.50

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
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	457,569.46	HAROT 2021-4 A3 0.88 01/21/2026		123.69	123.69
01/21/2025	Principal Paydown	43815GAC3	457,569.46	HAROT 2021-4 A3 0.88 01/21/2026	35,555.58		35,555.58
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	723,366.04	BMWOT 2022-A A3 3.21 08/25/2026		937.15	937.15
01/27/2025	Principal Paydown	05602RAD3	723,366.04	BMWOT 2022-A A3 3.21 08/25/2026	42,486.71		42,486.71
01/27/2025	Coupon	05611UAD5	1,800,000.00	BMWLT 2024-1 A3 4.98 03/25/2027		7,470.00	7,470.00
01/27/2025	Coupon	096919AD7	1,855,000.00	BMWOT 2024-A A3 5.18 02/26/2029		8,007.42	8,007.42
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
01/27/2025	Coupon	3137FLMV3	4,950,000.00	FHMS K-090 A2 3.422 02/25/2029		14,115.75	14,115.75
01/27/2025	Coupon	3137FLYV0	3,000,000.00	FHMS K-092 A2 3.298 04/25/2029		8,245.00	8,245.00
01/27/2025	Coupon	3137H4BY5	5,000,000.00	FHMS K-746 A2 2.031 09/25/2028		8,462.50	8,462.50
01/27/2025	Coupon	3137H5YC5	8,000,000.00	FHMS K-748 A2 2.26 01/25/2029		15,066.67	15,066.67
01/31/2025	Coupon	91282CAB7	5,975,000.00	UNITED STATES OF AMERICA (GOVERNMENT) 0.25 07/31/2025		7,468.75	7,468.75
01/31/2025	Coupon	91282CFB2	1,300,000.00	UNITED STATES OF AMERICA (GOVERNMENT) 2.75 07/31/2027		17,875.00	17,875.00
01/31/2025	Coupon	91282CGH8	7,000,000.00	UNITED STATES OF AMERICA (GOVERNMENT) 3.5 01/31/2028		122,500.00	122,500.00
01/31/2025	Coupon	91282CJW2	5,000,000.00	UNITED STATES OF AMERICA (GOVERNMENT) 4.0 01/31/2029		100,000.00	100,000.00
January 2025 Total					6,248,150.19	949,114.55	7,197,264.73
FEBRUARY 2025							

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
02/03/2025	Coupon	61747YFA8	2,650,000.00	MORGAN STANLEY 5.123 02/01/2029		67,879.75	67,879.75
02/03/2025	Coupon	78016HZS2	3,500,000.00	ROYAL BANK OF CANADA 5.2 08/01/2028		91,000.00	91,000.00
02/07/2025	Coupon	63743HFN7	2,500,000.00	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 4.85 02/07/2029		60,625.00	60,625.00
02/10/2025	Coupon	532457CK2	2,710,000.00	ELI LILLY AND CO 4.5 02/09/2029		60,975.00	60,975.00
02/10/2025	Coupon	69371RS64	1,670,000.00	PACCAR FINANCIAL CORP 4.95 08/10/2028		41,332.50	41,332.50
02/12/2025	Coupon	3137EAEP0	6,575,000.00	FEDERAL HOME LOAN MORTGAGE CORP 1.5 02/12/2025		49,312.50	49,312.50
02/12/2025	Final Maturity	3137EAEP0	6,575,000.00	FEDERAL HOME LOAN MORTGAGE CORP 1.5 02/12/2025	6,575,000.00		6,575,000.00
02/17/2025	Coupon	05522RDJ4	2,095,000.00	BACCT 241 A 4.93 05/15/2029		8,606.96	8,606.96
02/17/2025	Coupon	161571HT4	3,645,000.00	CHAIT 2023-1 A 5.16 09/15/2028		15,673.50	15,673.50
02/17/2025	Coupon	362554AC1	383,978.04	GMCAR 2021-4 A3 0.68 09/16/2026		87.74	87.74
02/17/2025	Principal Paydown	362554AC1	383,978.04	GMCAR 2021-4 A3 0.68 09/16/2026	25,322.63		25,322.63
02/17/2025	Coupon	36268GAD7	1,985,000.00	GMCAR 2024-1 A3 4.85 12/18/2028		8,022.71	8,022.71
02/17/2025	Coupon	380146AC4	387,123.79	GMCAR 2022-1 A3 1.26 11/16/2026		170.62	170.62
02/17/2025	Principal Paydown	380146AC4	387,123.79	GMCAR 2022-1 A3 1.26 11/16/2026	24,306.99		24,306.99
02/17/2025	Coupon	437918AC9	3,435,000.00	HAROT 2024-1 A3 5.21 08/15/2028		14,913.63	14,913.63
02/17/2025	Coupon	43815BAC4	1,115,559.73	HAROT 2022-1 A3 1.88 05/15/2026		722.49	722.49
02/17/2025	Principal Paydown	43815BAC4	1,115,559.73	HAROT 2022-1 A3 1.88 05/15/2026	68,557.59		68,557.59
02/17/2025	Coupon	448973AD9	2,000,000.00	HART 2024-A A3 4.99 02/15/2029		8,316.67	8,316.67
02/17/2025	Coupon	448977AD0	925,031.38	HART 2022-A A3 2.22 10/15/2026		732.74	732.74
02/17/2025	Principal Paydown	448977AD0	925,031.38	HART 2022-A A3 2.22 10/15/2026	56,613.77		56,613.77
02/17/2025	Coupon	44935FAD6	312,287.10	HART 2021-C A3 0.74 05/15/2026		35.75	35.75
02/17/2025	Principal Paydown	44935FAD6	312,287.10	HART 2021-C A3 0.74 05/15/2026	27,640.98		27,640.98
02/17/2025	Coupon	47786WAD2	2,100,000.00	JDOT 24B A3 5.73 03/15/2029		10,027.50	10,027.50
02/17/2025	Coupon	47787JAC2	598,803.85	JDOT 2022 A3 0.36 09/15/2026		470.58	470.58
02/17/2025	Principal Paydown	47787JAC2	598,803.85	JDOT 2022 A3 0.36 09/15/2026	32,427.22		32,427.22
02/17/2025	Coupon	47789QAC4	431,293.91	JDOT 2021-B A3 0.52 03/16/2026		53.46	53.46
02/17/2025	Principal Paydown	47789QAC4	431,293.91	JDOT 2021-B A3 0.52 03/16/2026	48,749.25		48,749.25
02/17/2025	Coupon	47800CAC0	1,880,000.00	JDOT 2023 A3 5.01 11/15/2027		7,382.38	7,382.38
02/17/2025	Principal Paydown	47800CAC0	1,880,000.00	JDOT 2023 A3 5.01 11/15/2027	97,835.64		97,835.64

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
02/17/2025	Coupon	58770JAD6	1,085,000.00	MBALT 2024-A A3 5.32 01/18/2028		5,117.58	5,117.58
02/17/2025	Coupon	89238JAC9	441,407.62	TAOT 2021-D A3 0.71 04/15/2026		73.53	73.53
02/17/2025	Principal Paydown	89238JAC9	441,407.62	TAOT 2021-D A3 0.71 04/15/2026	33,944.85		33,944.85
02/18/2025	Coupon	02582JIT8	2,765,000.00	AMXCA 2022-2 A 05/17/2027		7,811.13	7,811.13
02/18/2025	Coupon	02582JKH2	3,070,000.00	AMXCA 2024-1 A 5.23 04/16/2029		13,380.08	13,380.08
02/18/2025	Coupon	05522RDH8	2,000,000.00	BACCT 2023-2 A 4.98 11/16/2026		8,300.00	8,300.00
02/18/2025	Coupon	437930AC4	1,415,000.00	HONDO-242-A3 5.27 11/20/2028		6,214.21	6,214.21
02/18/2025	Coupon	44934FAD7	1,615,000.00	HALST 24B A3 5.41 05/17/2027		7,280.96	7,280.96
02/18/2025	Coupon	91324PEP3	1,500,000.00	UNITEDHEALTH GROUP INC 5.25 02/15/2028		39,375.00	39,375.00
02/20/2025	Coupon	36269WAD1	1,495,000.00	GMALT 2024-2 A3 5.39 07/20/2027		7,200.92	7,200.92
02/21/2025	Coupon	43815GAC3	457,569.46	HAROT 2021-4 A3 0.88 01/21/2026		97.62	97.62
02/21/2025	Principal Paydown	43815GAC3	457,569.46	HAROT 2021-4 A3 0.88 01/21/2026	34,825.25		34,825.25
02/25/2025	Coupon	05602RAD3	723,366.04	BMWOT 2022-A A3 3.21 08/25/2026		823.50	823.50
02/25/2025	Principal Paydown	05602RAD3	723,366.04	BMWOT 2022-A A3 3.21 08/25/2026	38,868.71		38,868.71
02/25/2025	Coupon	05611UAD5	1,800,000.00	BMWLT 2024-1 A3 4.98 03/25/2027		7,470.00	7,470.00
02/25/2025	Coupon	096919AD7	1,855,000.00	BMWOT 2024-A A3 5.18 02/26/2029		8,007.42	8,007.42
02/25/2025	Coupon	3135G05X7	6,285,000.00	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.375 08/25/2025		11,784.38	11,784.38
02/25/2025	Coupon	3137BSP72	1,500,000.00	FHMS K-058 A2 2.653 08/25/2026		3,316.25	3,316.25
02/25/2025	Coupon	3137BSRE5	3,000,000.00	FHMS K-059 A2 3.12 09/25/2026		7,800.00	7,800.00
02/25/2025	Coupon	3137F4D41	3,000,000.00	FHMS K-074 A2 3.6 01/25/2028		9,000.00	9,000.00
02/25/2025	Coupon	3137FBBX3	2,650,000.00	FHMS K-068 A2 3.244 08/25/2027		7,163.83	7,163.83
02/25/2025	Coupon	3137FEBQ2	4,690,000.00	FHMS K-072 A2 3.444 12/25/2027		13,460.30	13,460.30
02/25/2025	Coupon	3137FETN0	6,000,000.00	FHMS K-073 A2 3.35 01/25/2028		16,750.00	16,750.00
02/25/2025	Coupon	3137FG6X8	5,320,000.00	FHMS K-077 A2 3.85 05/25/2028		17,068.33	17,068.33
02/25/2025	Coupon	3137FGR31	1,997,000.00	FHMS K-078 A2 3.854 06/25/2028		6,413.70	6,413.70
02/25/2025	Coupon	3137FJEH8	3,148,000.00	FHMS K-081 A2 3.9 08/25/2028		10,231.00	10,231.00
02/25/2025	Coupon	3137FJKE8	2,500,000.00	FHMS K-082 A2 3.92 09/25/2028		8,166.67	8,166.67
02/25/2025	Coupon	3137FLMV3	4,950,000.00	FHMS K-090 A2 3.422 02/25/2029		14,115.75	14,115.75
02/25/2025	Coupon	3137FLYV0	3,000,000.00	FHMS K-092 A2 3.298 04/25/2029		8,245.00	8,245.00
02/25/2025	Coupon	3137H4BY5	5,000,000.00	FHMS K-746 A2 2.031 09/25/2028		8,462.50	8,462.50
02/25/2025	Coupon	3137H5YC5	8,000,000.00	FHMS K-748 A2 2.26 01/25/2029		15,066.67	15,066.67

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
02/26/2025	Coupon	17275RBR2	1,960,000.00	CISCO SYSTEMS INC 4.85 02/26/2029		47,530.00	47,530.00
02/27/2025	Coupon	14913UAJ9	2,500,000.00	CATERPILLAR FINANCIAL SERVICES CORP 4.85 02/27/2029		60,625.00	60,625.00
02/28/2025	Coupon	912828ZC7	7,000,000.00	UNITED STATES OF AMERICA (GOVERNMENT) 1.125 02/28/2025		39,375.00	39,375.00
02/28/2025	Final Maturity	912828ZC7	7,000,000.00	UNITED STATES OF AMERICA (GOVERNMENT) 1.125 02/28/2025	7,000,000.00		7,000,000.00
02/28/2025	Coupon	91282CCW9	1,570,000.00	UNITED STATES OF AMERICA (GOVERNMENT) 0.75 08/31/2026		5,887.50	5,887.50
02/28/2025	Coupon	91282CFH9	3,450,000.00	UNITED STATES OF AMERICA (GOVERNMENT) 3.125 08/31/2027		53,906.25	53,906.25
02/28/2025	Coupon	91282CGP0	7,000,000.00	UNITED STATES OF AMERICA (GOVERNMENT) 4.0 02/29/2028		140,000.00	140,000.00
02/28/2025	Coupon	91282CHX2	1,900,000.00	UNITED STATES OF AMERICA (GOVERNMENT) 4.375 08/31/2028		41,562.50	41,562.50
02/28/2025	Coupon	91282CKD2	7,000,000.00	UNITED STATES OF AMERICA (GOVERNMENT) 4.25 02/28/2029		148,750.00	148,750.00
February 2025 Total					14,064,092.89	1,252,174.02	15,316,266.91
MARCH 2025							
03/03/2025	Coupon	74456QBX3	3,000,000.00	PUBLIC SERVICE ELECTRIC AND GAS CO 3.65 09/01/2028		54,750.00	54,750.00
03/03/2025	Coupon	808513BY0	1,300,000.00	CHARLES SCHWAB CORP 2.45 03/03/2027		15,925.00	15,925.00
03/10/2025	Coupon	57636QAW4	2,090,000.00	MASTERCARD INC 4.875 03/09/2028		50,943.75	50,943.75
03/10/2025	Coupon	89114TZT2	1,900,000.00	TORONTO-DOMINION BANK 2.8 03/10/2027		26,600.00	26,600.00
03/14/2025	Coupon	58989V2D5	1,715,000.00	MET TOWER GLOBAL FUNDING 1.25 09/14/2026		10,718.75	10,718.75
03/17/2025	Coupon	02582JIT8	2,765,000.00	AMXCA 2022-2 A 05/17/2027		7,811.13	7,811.13
03/17/2025	Coupon	02582JKH2	3,070,000.00	AMXCA 2024-1 A 5.23 04/16/2029		13,380.08	13,380.08
03/17/2025	Coupon	05522RDH8	2,000,000.00	BACCT 2023-2 A 4.98 11/16/2026		8,300.00	8,300.00
03/17/2025	Coupon	05522RDJ4	2,095,000.00	BACCT 241 A 4.93 05/15/2029		8,606.96	8,606.96
03/17/2025	Coupon	161571HT4	3,645,000.00	CHAIT 2023-1 A 5.16 09/15/2028		15,673.50	15,673.50
03/17/2025	Coupon	26442UAH7	1,500,000.00	DUKE ENERGY PROGRESS LLC 3.45 03/15/2029		25,875.00	25,875.00

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
03/17/2025	Coupon	362554AC1	383,978.04	GMCAR 2021-4 A3 0.68 09/16/2026		73.39	73.39
03/17/2025	Principal Paydown	362554AC1	383,978.04	GMCAR 2021-4 A3 0.68 09/16/2026	24,659.04		24,659.04
03/17/2025	Coupon	36268GAD7	1,985,000.00	GMCAR 2024-1 A3 4.85 12/18/2028		8,022.71	8,022.71
03/17/2025	Coupon	380146AC4	387,123.79	GMCAR 2022-1 A3 1.26 11/16/2026		145.10	145.10
03/17/2025	Principal Paydown	380146AC4	387,123.79	GMCAR 2022-1 A3 1.26 11/16/2026	23,587.82		23,587.82
03/17/2025	Coupon	437918AC9	3,435,000.00	HAROT 2024-1 A3 5.21 08/15/2028		14,913.63	14,913.63
03/17/2025	Coupon	43815BAC4	1,115,559.73	HAROT 2022-1 A3 1.88 05/15/2026		615.09	615.09
03/17/2025	Principal Paydown	43815BAC4	1,115,559.73	HAROT 2022-1 A3 1.88 05/15/2026	66,465.55		66,465.55
03/17/2025	Coupon	448973AD9	2,000,000.00	HART 2024-A A3 4.99 02/15/2029		8,316.67	8,316.67
03/17/2025	Coupon	448977AD0	925,031.38	HART 2022-A A3 2.22 10/15/2026		628.00	628.00
03/17/2025	Principal Paydown	448977AD0	925,031.38	HART 2022-A A3 2.22 10/15/2026	54,881.79		54,881.79
03/17/2025	Coupon	44934FAD7	1,615,000.00	HALST 24B A3 5.41 05/17/2027		7,280.96	7,280.96
03/17/2025	Coupon	44935FAD6	312,287.10	HART 2021-C A3 0.74 05/15/2026		18.70	18.70
03/17/2025	Principal Paydown	44935FAD6	312,287.10	HART 2021-C A3 0.74 05/15/2026	26,810.95		26,810.95
03/17/2025	Coupon	47786WAD2	2,100,000.00	JDOT 24B A3 5.73 03/15/2029		10,027.50	10,027.50
03/17/2025	Coupon	47787JAC2	598,803.85	JDOT 2022 A3 0.36 09/15/2026		407.89	407.89
03/17/2025	Principal Paydown	47787JAC2	598,803.85	JDOT 2022 A3 0.36 09/15/2026	26,493.04		26,493.04
03/17/2025	Coupon	47789QAC4	431,293.91	JDOT 2021-B A3 0.52 03/16/2026		32.34	32.34
03/17/2025	Principal Paydown	47789QAC4	431,293.91	JDOT 2021-B A3 0.52 03/16/2026	41,032.97		41,032.97
03/17/2025	Coupon	47800CAC0	1,880,000.00	JDOT 2023 A3 5.01 11/15/2027		6,973.92	6,973.92
03/17/2025	Principal Paydown	47800CAC0	1,880,000.00	JDOT 2023 A3 5.01 11/15/2027	88,874.34		88,874.34
03/17/2025	Coupon	58770JAD6	1,085,000.00	MBALT 2024-A A3 5.32 01/18/2028		5,117.58	5,117.58
03/17/2025	Coupon	880591EZ1	3,500,000.00	TENNESSEE VALLEY AUTHORITY 3.875 03/15/2028		67,812.50	67,812.50
03/17/2025	Coupon	89238JAC9	441,407.62	TAOT 2021-D A3 0.71 04/15/2026		53.44	53.44
03/17/2025	Principal Paydown	89238JAC9	441,407.62	TAOT 2021-D A3 0.71 04/15/2026	32,970.03		32,970.03
03/17/2025	Coupon	931142ER0	785,000.00	WALMART INC 1.05 09/17/2026		4,121.25	4,121.25
03/18/2025	Coupon	437930AC4	1,415,000.00	HONDO-242-A3 5.27 11/20/2028		6,214.21	6,214.21
03/20/2025	Coupon	36269WAD1	1,495,000.00	GMALT 2024-2 A3 5.39 07/20/2027		7,200.92	7,200.92
03/21/2025	Coupon	43815GAC3	457,569.46	HAROT 2021-4 A3 0.88 01/21/2026		72.08	72.08
03/21/2025	Principal Paydown	43815GAC3	457,569.46	HAROT 2021-4 A3 0.88 01/21/2026	33,798.58		33,798.58

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
03/24/2025	Coupon	3137EAEX3	6,295,000.00	FEDERAL HOME LOAN MORTGAGE CORP 0.375 09/23/2025		11,803.13	11,803.13
03/25/2025	Coupon	05602RAD3	723,366.04	BMWOT 2022-A A3 3.21 08/25/2026		719.53	719.53
03/25/2025	Principal Paydown	05602RAD3	723,366.04	BMWOT 2022-A A3 3.21 08/25/2026	37,692.35		37,692.35
03/25/2025	Coupon	05611UAD5	1,800,000.00	BMWLT 2024-1 A3 4.98 03/25/2027		7,470.00	7,470.00
03/25/2025	Coupon	096919AD7	1,855,000.00	BMWOT 2024-A A3 5.18 02/26/2029		8,007.42	8,007.42
03/25/2025	Coupon	3137BSP72	1,500,000.00	FHMS K-058 A2 2.653 08/25/2026		3,316.25	3,316.25
03/25/2025	Coupon	3137BSRE5	3,000,000.00	FHMS K-059 A2 3.12 09/25/2026		7,800.00	7,800.00
03/25/2025	Coupon	3137F4D41	3,000,000.00	FHMS K-074 A2 3.6 01/25/2028		9,000.00	9,000.00
03/25/2025	Coupon	3137FBBX3	2,650,000.00	FHMS K-068 A2 3.244 08/25/2027		7,163.83	7,163.83
03/25/2025	Coupon	3137FEBQ2	4,690,000.00	FHMS K-072 A2 3.444 12/25/2027		13,460.30	13,460.30
03/25/2025	Coupon	3137FETN0	6,000,000.00	FHMS K-073 A2 3.35 01/25/2028		16,750.00	16,750.00
03/25/2025	Coupon	3137FG6X8	5,320,000.00	FHMS K-077 A2 3.85 05/25/2028		17,068.33	17,068.33
03/25/2025	Coupon	3137FGR31	1,997,000.00	FHMS K-078 A2 3.854 06/25/2028		6,413.70	6,413.70
03/25/2025	Coupon	3137FJEH8	3,148,000.00	FHMS K-081 A2 3.9 08/25/2028		10,231.00	10,231.00
03/25/2025	Coupon	3137FJKE8	2,500,000.00	FHMS K-082 A2 3.92 09/25/2028		8,166.67	8,166.67
03/25/2025	Coupon	3137FLMV3	4,950,000.00	FHMS K-090 A2 3.422 02/25/2029		14,115.75	14,115.75
03/25/2025	Coupon	3137FLYV0	3,000,000.00	FHMS K-092 A2 3.298 04/25/2029		8,245.00	8,245.00
03/25/2025	Coupon	3137H4BY5	5,000,000.00	FHMS K-746 A2 2.031 09/25/2028		8,462.50	8,462.50
03/25/2025	Coupon	3137H5YC5	8,000,000.00	FHMS K-748 A2 2.26 01/25/2029		15,066.67	15,066.67
03/31/2025	Coupon	91282CAM3	3,200,000.00	UNITED STATES OF AMERICA (GOVERNMENT) 0.25 09/30/2025		4,000.00	4,000.00
03/31/2025	Coupon	91282CCZ2	3,130,000.00	UNITED STATES OF AMERICA (GOVERNMENT) 0.875 09/30/2026		13,693.75	13,693.75
03/31/2025	Coupon	91282CFM8	2,800,000.00	UNITED STATES OF AMERICA (GOVERNMENT) 4.125 09/30/2027		57,750.00	57,750.00
03/31/2025	Coupon	91282CJA0	5,800,000.00	UNITED STATES OF AMERICA (GOVERNMENT) 4.625 09/30/2028		134,125.00	134,125.00
03/31/2025	Coupon	91282CKG5	7,000,000.00	UNITED STATES OF AMERICA (GOVERNMENT) 4.125 03/31/2029		144,375.00	144,375.00
March 2025 Total					457,266.46	913,835.84	1,371,102.29
APRIL 2025							
04/07/2025	Coupon	89115A2Y7	2,330,000.00	TORONTO-DOMINION BANK 4.994 04/05/2029		58,180.10	58,180.10

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
04/14/2025	Coupon	58989V2H6	2,000,000.00	MET TOWER GLOBAL FUNDING 5.25 04/12/2029		52,500.00	52,500.00
04/15/2025	Coupon	02582JIT8	2,765,000.00	AMXCA 2022-2 A 05/17/2027		7,811.13	7,811.13
04/15/2025	Coupon	02582JKH2	3,070,000.00	AMXCA 2024-1 A 5.23 04/16/2029		13,380.08	13,380.08
04/15/2025	Coupon	05522RDH8	2,000,000.00	BACCT 2023-2 A 4.98 11/16/2026		8,300.00	8,300.00
04/15/2025	Coupon	05522RDJ4	2,095,000.00	BACCT 241 A 4.93 05/15/2029		8,606.96	8,606.96
04/15/2025	Coupon	161571HT4	3,645,000.00	CHAIT 2023-1 A 5.16 09/15/2028		15,673.50	15,673.50
04/15/2025	Coupon	437918AC9	3,435,000.00	HAROT 2024-1 A3 5.21 08/15/2028		14,913.63	14,913.63
04/15/2025	Coupon	43815BAC4	1,115,559.73	HAROT 2022-1 A3 1.88 05/15/2026		510.96	510.96
04/15/2025	Principal Paydown	43815BAC4	1,115,559.73	HAROT 2022-1 A3 1.88 05/15/2026	67,197.45		67,197.45
04/15/2025	Coupon	448973AD9	2,000,000.00	HART 2024-A A3 4.99 02/15/2029		8,316.67	8,316.67
04/15/2025	Coupon	448977AD0	925,031.38	HART 2022-A A3 2.22 10/15/2026		526.47	526.47
04/15/2025	Principal Paydown	448977AD0	925,031.38	HART 2022-A A3 2.22 10/15/2026	56,300.13		56,300.13
04/15/2025	Coupon	44934FAD7	1,615,000.00	HALST 24B A3 5.41 05/17/2027		7,280.96	7,280.96
04/15/2025	Coupon	44935FAD6	312,287.10	HART 2021-C A3 0.74 05/15/2026		2.17	2.17
04/15/2025	Effective Maturity	44935FAD6	312,287.10	HART 2021-C A3 0.74 05/15/2026	3,513.84		3,513.84
04/15/2025	Coupon	47786WAD2	2,100,000.00	JDOT 24B A3 5.73 03/15/2029		10,027.50	10,027.50
04/15/2025	Coupon	47787JAC2	598,803.85	JDOT 2022 A3 0.36 09/15/2026		356.67	356.67
04/15/2025	Principal Paydown	47787JAC2	598,803.85	JDOT 2022 A3 0.36 09/15/2026	33,689.12		33,689.12
04/15/2025	Coupon	47789QAC4	431,293.91	JDOT 2021-B A3 0.52 03/16/2026		14.56	14.56
04/15/2025	Effective Maturity	47789QAC4	431,293.91	JDOT 2021-B A3 0.52 03/16/2026	33,594.30		33,594.30
04/15/2025	Coupon	47800CAC0	1,880,000.00	JDOT 2023 A3 5.01 11/15/2027		6,602.87	6,602.87
04/15/2025	Principal Paydown	47800CAC0	1,880,000.00	JDOT 2023 A3 5.01 11/15/2027	107,162.80		107,162.80
04/15/2025	Coupon	58770JAD6	1,085,000.00	MBALT 2024-A A3 5.32 01/18/2028		5,117.58	5,117.58
04/15/2025	Coupon	89238JAC9	441,407.62	TAOT 2021-D A3 0.71 04/15/2026		33.94	33.94
04/15/2025	Principal Paydown	89238JAC9	441,407.62	TAOT 2021-D A3 0.71 04/15/2026	33,392.35		33,392.35
04/16/2025	Coupon	362554AC1	383,978.04	GMCAR 2021-4 A3 0.68 09/16/2026		59.41	59.41
04/16/2025	Principal Paydown	362554AC1	383,978.04	GMCAR 2021-4 A3 0.68 09/16/2026	25,357.14		25,357.14
04/16/2025	Coupon	36268GAD7	1,985,000.00	GMCAR 2024-1 A3 4.85 12/18/2028		8,022.71	8,022.71
04/16/2025	Coupon	380146AC4	387,123.79	GMCAR 2022-1 A3 1.26 11/16/2026		120.33	120.33
04/16/2025	Principal Paydown	380146AC4	387,123.79	GMCAR 2022-1 A3 1.26 11/16/2026	24,374.04		24,374.04
04/18/2025	Coupon	437930AC4	1,415,000.00	HONDO-242-A3 5.27 11/20/2028		6,214.21	6,214.21

CASH FLOW REPORT



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
04/21/2025	Coupon	36269WAD1	1,495,000.00	GMALT 2024-2 A3 5.39 07/20/2027		7,200.92	7,200.92
04/21/2025	Coupon	43815GAC3	457,569.46	HAROT 2021-4 A3 0.88 01/21/2026		47.29	47.29
04/21/2025	Principal Paydown	43815GAC3	457,569.46	HAROT 2021-4 A3 0.88 01/21/2026	33,911.24		33,911.24
04/21/2025	Coupon	4581X0DV7	6,390,000.00	INTER-AMERICAN DEVELOPMENT BANK 0.875 04/20/2026		27,956.25	27,956.25
04/22/2025	Coupon	3135G03U5	5,270,000.00	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.625 04/22/2025		16,468.75	16,468.75
04/22/2025	Final Maturity	3135G03U5	5,270,000.00	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.625 04/22/2025	5,270,000.00		5,270,000.00
04/22/2025	Coupon	46647PBK1	1,000,000.00	JPMORGAN CHASE & CO 2.083 04/22/2026		10,415.00	10,415.00
04/22/2025	Effective Maturity	46647PBK1	1,000,000.00	JPMORGAN CHASE & CO 2.083 04/22/2026	1,000,000.00		1,000,000.00
04/23/2025	Coupon	06051GHT9	3,000,000.00	BANK OF AMERICA CORP 3.559 04/23/2027		53,385.00	53,385.00
04/25/2025	Coupon	05602RAD3	723,366.04	BMWOT 2022-A A3 3.21 08/25/2026		618.70	618.70
04/25/2025	Principal Paydown	05602RAD3	723,366.04	BMWOT 2022-A A3 3.21 08/25/2026	38,632.53		38,632.53
04/25/2025	Coupon	05611UAD5	1,800,000.00	BMWLT 2024-1 A3 4.98 03/25/2027		7,470.00	7,470.00
04/25/2025	Coupon	096919AD7	1,855,000.00	BMWOT 2024-A A3 5.18 02/26/2029		8,007.42	8,007.42
04/25/2025	Coupon	3137BSP72	1,500,000.00	FHMS K-058 A2 2.653 08/25/2026		3,316.25	3,316.25
04/25/2025	Coupon	3137BSRE5	3,000,000.00	FHMS K-059 A2 3.12 09/25/2026		7,800.00	7,800.00
04/25/2025	Coupon	3137F4D41	3,000,000.00	FHMS K-074 A2 3.6 01/25/2028		9,000.00	9,000.00
04/25/2025	Coupon	3137FBBX3	2,650,000.00	FHMS K-068 A2 3.244 08/25/2027		7,163.83	7,163.83
04/25/2025	Coupon	3137FEBQ2	4,690,000.00	FHMS K-072 A2 3.444 12/25/2027		13,460.30	13,460.30
04/25/2025	Coupon	3137FETN0	6,000,000.00	FHMS K-073 A2 3.35 01/25/2028		16,750.00	16,750.00
04/25/2025	Coupon	3137FG6X8	5,320,000.00	FHMS K-077 A2 3.85 05/25/2028		17,068.33	17,068.33
04/25/2025	Coupon	3137FGR31	1,997,000.00	FHMS K-078 A2 3.854 06/25/2028		6,413.70	6,413.70
04/25/2025	Coupon	3137FJEH8	3,148,000.00	FHMS K-081 A2 3.9 08/25/2028		10,231.00	10,231.00
04/25/2025	Coupon	3137FJKE8	2,500,000.00	FHMS K-082 A2 3.92 09/25/2028		8,166.67	8,166.67
04/25/2025	Coupon	3137FLMV3	4,950,000.00	FHMS K-090 A2 3.422 02/25/2029		14,115.75	14,115.75
04/25/2025	Coupon	3137FLYV0	3,000,000.00	FHMS K-092 A2 3.298 04/25/2029		8,245.00	8,245.00
04/25/2025	Coupon	3137H4BY5	5,000,000.00	FHMS K-746 A2 2.031 09/25/2028		8,462.50	8,462.50
04/25/2025	Coupon	3137H5YC5	8,000,000.00	FHMS K-748 A2 2.26 01/25/2029		15,066.67	15,066.67
04/28/2025	Coupon	459058JL8	6,300,000.00	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 0.5 10/28/2025		15,750.00	15,750.00

CASH FLOW REPORT



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
04/30/2025	Coupon	91282CAT8	6,000,000.00	UNITED STATES OF AMERICA (GOVERNMENT) 0.25 10/31/2025		7,500.00	7,500.00
04/30/2025	Coupon	91282CDG3	3,120,000.00	UNITED STATES OF AMERICA (GOVERNMENT) 1.125 10/31/2026		17,550.00	17,550.00
04/30/2025	Coupon	91282CJF9	2,000,000.00	UNITED STATES OF AMERICA (GOVERNMENT) 4.875 10/31/2028		48,750.00	48,750.00
04/30/2025	Coupon	91282CKP5	7,000,000.00	UNITED STATES OF AMERICA (GOVERNMENT) 4.625 04/30/2029		161,875.00	161,875.00
April 2025 Total					6,727,124.93	760,826.70	7,487,951.64
Grand Total			1,800,281,270.81		89,791,581.30	11,156,059.50	100,947,640.80

IMPORTANT DISCLOSURES



City of Corona Cons Account | Account #10003 | As of May 31, 2024

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

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

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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.



Corona Supplemental

As of 05/31/2024

City of Corona ConsAgg (362432)

Dated: 07/08/2024

Security Type	Original Units	Market Value	Book Value	% of Market Value	Years to Final Maturity	Days to Final Maturity	Yield to Maturity
ABS	46,205,000.00	33,899,890.06	34,125,132.47	6.86%	3.37	1231	5.41
Agency	71,245,000.00	68,720,434.75	71,691,626.40	13.90%	1.14	415	5.11
Agency CMBS	54,755,000.00	51,269,214.20	51,956,460.46	10.37%	3.99	1457	4.96
Cash	-3,902,993.91	-3,902,993.91	-3,902,993.91	-0.79%	0.00	0	0.00
Corporate	107,333,000.00	103,418,035.19	106,022,923.77	20.92%	3.36	1229	5.22
LAIF	29,522,134.61	29,522,134.61	29,522,134.61	5.97%	0.00	0	---
Money Market Fund	27,611,143.68	27,611,143.68	27,611,143.68	5.58%	0.00	0	---
Municipal Bonds	3,385,000.00	3,350,879.20	3,462,753.45	0.68%	0.34	123	5.46
Supranational	12,690,000.00	11,831,629.27	12,633,094.65	2.39%	1.65	602	5.06
US Treasury	173,095,000.00	168,739,046.11	171,586,315.25	34.13%	2.65	968	4.61
---	521,938,284.39	494,459,413.17	504,708,590.83	100.00%	2.45	896	4.99

* 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 May 31, 2024

CHANDLER ASSET MANAGEMENT | chandlerasset.com

Chandler Team:

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

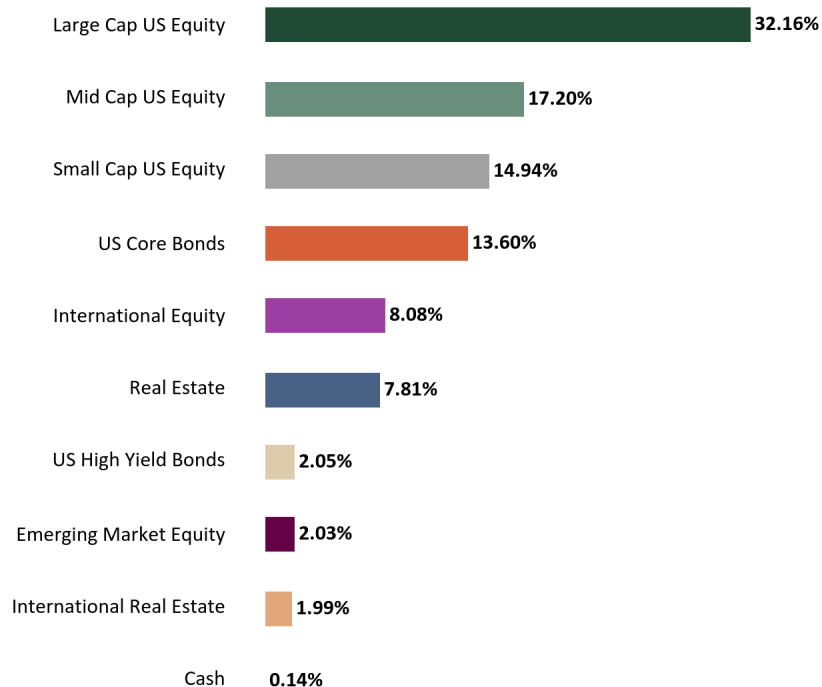
Custodian:

Charles Schwab Inc.

PORTFOLIO SUMMARY



Asset Allocation



Account Summary

	Beg. Values as of 05/01/2024	End Values as of 05/31/2024
Market Value	44,339,123.00	46,134,571.59
Accrued Interest	0.00	0.00
Total Market Value	44,339,123.00	46,134,571.59
Income Earned	22,697.70	22,782.83
Cont/WD	0.00	0.00
Par	969,346.50	513,428.29
Book Value	39,484,441.40	39,507,420.49
Cost Value	39,484,441.40	39,507,420.49
TOP ISSUERS		
iShares Trust - iShares Core S&P 500		32.16%
iShares Trust - iShares Core S&P Mid		17.20%
Vanguard Index Funds - Vanguard Smal		14.94%
Vanguard Bond Index Funds - Vanguard		13.60%
Vanguard Tax-Managed Funds - Vanguar		8.08%
Vanguard Specialized Funds - Vanguar		7.81%
Total		93.80%

Performance Review

Total Rate of Return	1M	3M	YTD	1YR	2YRS	3YRS	5YRS	10YRS	Since Inception (08/01/22)
Corona Pension Trust	4.05%	2.65%	5.44%	19.18%	--	--	--	--	11.72%
Benchmark Return*	3.17%	2.10%	4.18%	12.82%	--	--	--	--	7.38%

*Periods over 1 year are annualized.

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

STATEMENT OF COMPLIANCE



Rules Name	Limit	Actual	Compliance Status	Notes
CASH EQUIVALENTS				
Max % (MV; Cash & Fixed Income)	30.0	15.8	Compliant	
Min % (MV; Cash & Fixed Income)	10.0	15.8	Compliant	
COMMODITIES				
Max % (MV)	5.0	0.0	Compliant	
Min % (MV)	0.0	0.0	Compliant	
EQUITIES				
Max % (MV)	80.0	74.4	Compliant	
Min % (MV)	50.0	74.4	Compliant	
FIXED INCOME				
Max % (MV; Cash & Fixed Income)	30.0	15.8	Compliant	
Min % (MV; Cash & Fixed Income)	10.0	15.8	Compliant	
Min Rating (BBB- by 1)	0.0	0.0	Compliant	
REITS				
Max % (MV)	15.0	9.8	Compliant	
Min % (MV)	0.0	9.8	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	Cash	63,323.29	-- 0.00%	63,323.29 63,323.29	1.00 0.00%	63,323.29 0.00	0.14% 0.00	Aaa/AAA AAA	0.00 0.00
Total Cash		63,323.29	0.00%	63,323.29	1.00 0.00%	63,323.29 0.00	0.14% 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	43.08	935,697.60 0.00	2.03% 84,830.66	NA/NA NA	
Total Emerging Market Equity		21,720.00	0.00%	850,866.94 850,866.94	43.08	935,697.60 0.00	2.03% 84,830.66	NA/NA NA	
INTERNATIONAL EQUITY									
921943858	VANGUARD DEV MKT ETF	73,510.00	-- 0.00%	3,003,801.33 3,003,801.33	50.72	3,728,427.20 0.00	8.08% 724,625.87	NA/NA NA	
Total International Equity		73,510.00	0.00%	3,003,801.33 3,003,801.33	50.72	3,728,427.20 0.00	8.08% 724,625.87	NA/NA NA	
INTERNATIONAL REAL ESTATE									
922042676	VANGUARD GXUS RE ETF	21,975.00	-- 0.00%	910,782.06 910,782.06	41.70	916,357.50 0.00	1.99% 5,575.44	NA/NA NA	
Total International Real Estate		21,975.00	0.00%	910,782.06 910,782.06	41.70	916,357.50 0.00	1.99% 5,575.44	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	529.96	14,838,880.00 0.00	32.16% 3,553,653.83	NA/NA NA	
Total Large Cap US Equity		28,000.00	0.00%	11,285,226.17 11,285,226.17	529.96	14,838,880.00 0.00	32.16% 3,553,653.83	NA/NA NA	
MID CAP US EQUITY									

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
464287507	ISHARES:CORE S&P MD-CP	133,000.00	-- 0.00%	6,472,932.34 6,472,932.34	59.68	7,937,440.00 0.00	17.20% 1,464,507.66	NA/NA NA	
Total Mid Cap US Equity		133,000.00	0.00%	6,472,932.34 6,472,932.34	59.68	7,937,440.00 0.00	17.20% 1,464,507.66	NA/NA NA	
REAL ESTATE									
922908553	VANGUARD RE IDX ETF	43,300.00	-- 0.00%	3,760,971.72 3,760,971.72	83.24	3,604,292.00 0.00	7.81% (156,679.72)	NA/NA NA	
Total Real Estate		43,300.00	0.00%	3,760,971.72 3,760,971.72	83.24	3,604,292.00 0.00	7.81% (156,679.72)	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	222.29	6,890,990.00 0.00	14.94% 1,025,986.52	NA/NA NA	
Total Small Cap US Equity		31,000.00	0.00%	5,865,003.48 5,865,003.48	222.29	6,890,990.00 0.00	14.94% 1,025,986.52	NA/NA NA	
US CORE BONDS									
921937835	VANGUARD TOT BD ETF	87,600.00	-- 0.00%	6,372,469.48 6,372,469.48	71.64	6,275,664.00 0.00	13.60% (96,805.48)	NA/NA NA	
Total US Core Bonds		87,600.00	0.00%	6,372,469.48 6,372,469.48	71.64	6,275,664.00 0.00	13.60% (96,805.48)	NA/NA NA	
US HIGH YIELD BONDS									
78468R622	SPDR BBG HIGH YIELD BD	10,000.00	-- 0.00%	922,043.68 922,043.68	94.35	943,500.00 0.00	2.05% 21,456.32	NA/NA NA	
Total US High Yield Bonds		10,000.00	0.00%	922,043.68 922,043.68	94.35	943,500.00 0.00	2.05% 21,456.32	NA/NA NA	
Total Portfolio		513,428.29	0.00%	39,507,420.49 39,507,420.49	237.91 0.00%	46,134,571.59 0.00	100.00% 6,627,151.10	Aaa/AAA AAA	0.00 0.00
Total Market Value + Accrued						46,134,571.59			

TRANSACTION LEDGER



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	05/31/2024	922908553	1,000.00	VANGUARD RE IDX ETF	81.530		(81,529.90)	0.00	(81,529.90)	0.00
Purchase	05/31/2024	921937835	5,000.00	VANGUARD TOT BD ETF	71.379		(356,892.50)	0.00	(356,892.50)	0.00
Purchase	05/31/2024	78468R622	500.00	SPDR BBG HIGH YIELD BD	93.950		(46,974.90)	0.00	(46,974.90)	0.00
Total Purchase			6,500.00				(485,397.30)	0.00	(485,397.30)	0.00
TOTAL ACQUISITIONS			6,500.00				(485,397.30)	0.00	(485,397.30)	0.00
OTHER										
Equity Dividend	05/06/2024	921937835	0.00	VANGUARD TOT BD ETF			17,660.79	0.00	17,660.79	0.00
Equity Dividend	05/07/2024	78468R622	0.00	SPDR BBG HIGH YIELD BD			5,122.04	0.00	5,122.04	0.00
Total Equity Dividend			0.00				22,782.83	0.00	22,782.83	0.00
Other Income	05/15/2024	CCYUSD	91.66	Cash		0.00%	91.66	0.00	91.66	0.00
Other Income	05/15/2024	CCYUSD	104.60	Cash		0.00%	104.60	0.00	104.60	0.00
Total Other Income			196.26				196.26	0.00	196.26	0.00
TOTAL OTHER TRANSACTIONS			196.26				22,979.09	0.00	22,979.09	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						
			525,741.50	0.00	0.00	
CCYUSD	Cash		0.00	0.00	0.00	0.00
		63,323.29	0.00	0.00	0.00	
			63,323.29	0.00	0.00	
			525,741.50	0.00	0.00	
			0.00	0.00	0.00	
			0.00	0.00	0.00	
Total Cash & Equivalents		63,323.29	63,323.29	0.00	0.00	0.00
EQUITY						
			11,285,226.17	0.00	0.00	
464287200	ISHARES:CORE S&P 500		0.00	0.00	0.00	0.00
		28,000.00	0.00	0.00	0.00	
			11,285,226.17	0.00	0.00	
			6,472,932.34	0.00	0.00	
464287507	ISHARES:CORE S&P MD-CP		0.00	0.00	0.00	0.00
		133,000.00	0.00	0.00	0.00	
			6,472,932.34	0.00	0.00	
			875,068.78	0.00	0.00	
78468R622	SPDR BBG HIGH YIELD BD		46,974.90	5,122.04	0.00	5,122.04
		10,000.00	0.00	0.00	0.00	
			922,043.68	5,122.04	5,122.04	
			6,015,576.98	0.00	0.00	
921937835	VANGUARD TOT BD ETF		356,892.50	17,660.79	0.00	17,660.79
		87,600.00	0.00	0.00	0.00	
			6,372,469.48	17,660.79	17,660.79	
			3,003,801.33	0.00	0.00	
921943858	VANGUARD DEV MKT ETF		0.00	0.00	0.00	0.00
		73,510.00	0.00	0.00	0.00	
			3,003,801.33	0.00	0.00	
			910,782.06	0.00	0.00	
922042676	VANGUARD GXUS RE ETF		0.00	0.00	0.00	0.00
		21,975.00	0.00	0.00	0.00	
			910,782.06	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
922042858	VANGUARD EM ST I ETF	21,720.00	850,866.94 0.00 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	43,300.00	3,679,441.82 81,529.90 0.00 3,760,971.72	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	5,865,003.48 0.00 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		450,105.00	38,958,699.90 485,397.30 0.00 39,444,097.20	0.00 22,782.83 0.00 22,782.83	0.00 0.00 0.00 22,782.83	22,782.83
TOTAL PORTFOLIO		513,428.29	39,484,441.40 485,397.30 0.00 39,507,420.49	0.00 22,782.83 0.00 22,782.83	0.00 0.00 0.00 22,782.83	22,782.83

CASH FLOW REPORT



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
JUNE 2024							
06/05/2024	Equity Dividend	921937835	87,600.00	VANGUARD TOT BD ETF	19,181.42		19,181.42
06/06/2024	Equity Dividend	78468R622	10,000.00	SPDR BBG HIGH YIELD BD	5,307.57		5,307.57
June 2024 Total					24,488.99		24,488.99
Grand Total			97,600.00		24,488.99		24,488.99

IMPORTANT DISCLOSURES



City of Corona Pension Stabilization Trust | Account #10952 | As of May 31, 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.

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

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

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

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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
	<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>35% S&P 500 TR, 50% ICE Corp Gov & Mtg Index, 15% MSCI EAFE TR</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>