



City of Corona Investment Portfolio Report Month Ending February 28, 2023

In accordance with the City Investment Policy, a monthly investment report shall be filed with the City Council which provides a clear picture of the status of the current investments. The report for the month ending February 28, 2023 has been prepared by Chandler Asset Management. We hereby certify that this report accurately reflects all pooled investments and is in compliance with the City's Investment Policy. Combined with anticipated revenues, the portfolio contains sufficient investment liquidity to meet budgeted expenditures for the next six months.

SUBMITTED BY:

DocuSigned by:

Chad Willardson

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Chad T. Willardson
City Treasurer

DocuSigned by:

Jacob Ellis

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Jacob Ellis
City Manager

DocuSigned by:

Kim Sitton

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Kim Sitton
Finance Director

REVIEWED BY:

DocuSigned by:

Christine Thompson

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Christine Thompson
Accounting Manager

Investment Summary

| | City's Investment | Pension Trust | Total Investment |
|------------------------------------|-------------------|---------------|------------------|
| Beginning balance January 31, 2022 | \$ 461,186,408 | \$ 30,297,348 | \$ 491,483,756 |
| Acquisitions / Additions: | | | |
| Agency Notes | 13,777,969 | | 13,777,969 |
| US Corporate Notes | 3,878,070.00 | | 3,878,070 |
| LAIF | 52,430,000 | | 52,430,000 |
| Money Market Fund | 2,171,146 | 2,124,634.78 | 4,295,781 |
| | \$ 72,257,185 | 2,124,634.78 | \$ 74,381,819 |
| Dispositions / Withdrawals: | | | |
| Agency Notes | 19,362 | | 19,362 |
| US Corporate Notes | 1,051,265 | | 1,051,265 |
| LAIF | 24,700,000 | | 24,700,000 |
| Money Market Fund | 18,389,230 | | 18,389,230 |
| | \$ 44,159,857 | | \$ 44,159,857 |
| Gain/(Loss) on Dispositions | \$ (481) | | \$ (481) |
| Ending balance, February 28, 2023 | \$ 489,283,255 | \$ 32,421,983 | \$ 521,705,238 |



City of Corona Consolidated - Account #10003

MONTHLY ACCOUNT STATEMENT

FEBRUARY 1, 2023 THROUGH FEBRUARY 28, 2023

Chandler Team:

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

Custodian

Bank of New York Mellon
Lauren Dehner
(904) 645-1918

CHANDLER ASSET MANAGEMENT
chandlerasset.com

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

City of Corona Consolidated

Account #10003

Portfolio Summary

As of February 28, 2023



PORTFOLIO CHARACTERISTICS

| | |
|---------------------------|----------|
| Average Modified Duration | 1.52 |
| Average Coupon | 2.14% |
| Average Purchase YTM | 2.16% |
| Average Market YTM | 4.19% |
| Average S&P/Moody Rating | AA/Aa1 |
| Average Final Maturity | 1.75 yrs |
| Average Life | 1.62 yrs |

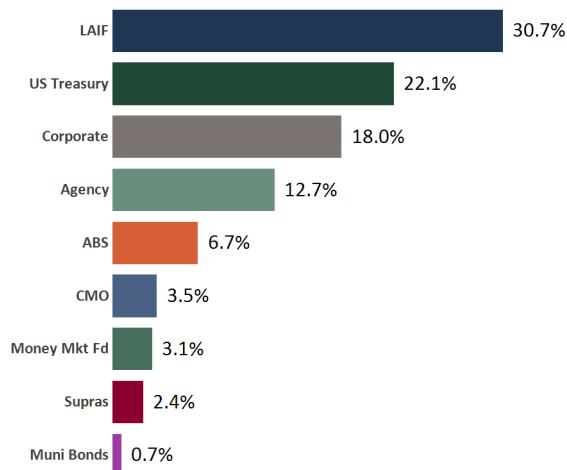
ACCOUNT SUMMARY

| | Beg. Values as of 1/31/23 | End Values as of 2/28/23 |
|---------------------------|------------------------------|-----------------------------|
| Market Value | 444,189,786 | 468,993,247 |
| Accrued Interest | 1,307,980 | 1,662,870 |
| Total Market Value | 445,497,766 | 470,656,116 |
| Income Earned | 732,481 | 722,217 |
| Cont/WD | | 27,730,000 |
| Par | 460,719,496 | 489,160,785 |
| Book Value | 461,186,408 | 489,283,255 |
| Cost Value | 461,186,408 | 489,283,255 |

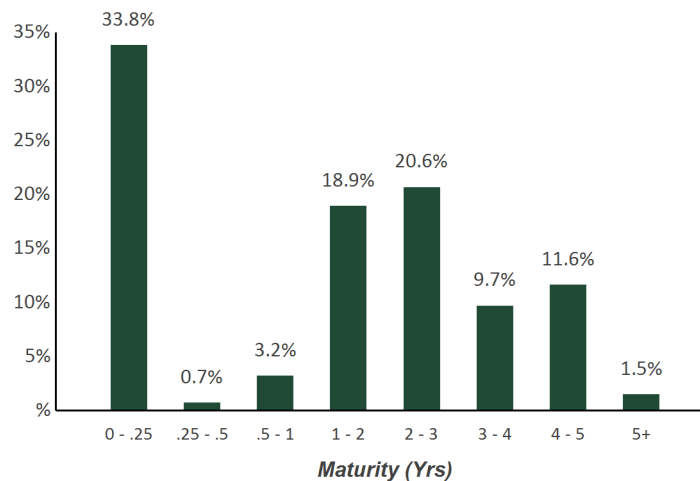
TOP ISSUERS

| | |
|---------------------------------|--------------|
| Local Agency Investment Fund | 30.7% |
| Government of United States | 22.1% |
| Federal Home Loan Mortgage Corp | 7.2% |
| Federal National Mortgage Assoc | 6.2% |
| Federated Govt Obligation Money | 3.1% |
| Federal Home Loan Bank | 2.8% |
| Inter-American Dev Bank | 1.2% |
| Intl Bank Recon and Development | 1.2% |
| Total | 74.6% |

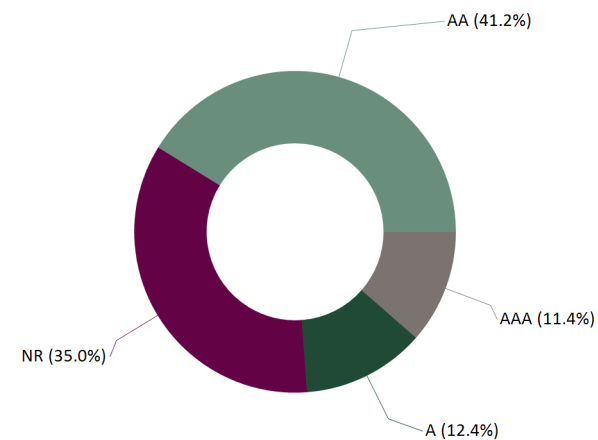
SECTOR ALLOCATION



MATURITY DISTRIBUTION



CREDIT QUALITY (S&P)



Statement of Compliance

As of February 28, 2023



City of Corona Consolidated

This portfolio is a consolidation of assets managed by Chandler Asset Management and assets managed internally by Client. Chandler relies on Client to provide accurate information for reporting assets and producing this compliance statement.

| Category | Standard | Comment |
|--|---|----------|
| U.S. Treasuries | No limit; 5 years max maturity | Complies |
| Federal Agencies | 75% max; 5 years max maturity | Complies |
| Supranational Obligations | "AA" rated or better by a NRSRO; 10% max per issuer; 5 years max maturity; Washington D.C. based issuers: IADB, IBRD, and IFC | Complies |
| Municipal Securities | "A" rating or better by a NRSRO; 25% max; 5% max per issuer; 5 years max maturity | Complies |
| Corporate Medium Term Notes | "A" rating category or better by NRSRO; 30% max; 5% max per issuer; 5 years max maturity; Issued by corporations; U.S. domiciled corporations or U.S. licensed depository | Complies |
| Asset-Backed, Mortgage-Backed Pass-Through Securities, Collateralized Mortgage Obligations (Non-Government Issued) | "AA" or rating category or better by a NRSRO; 15% max; 5% max per issuer; 5 years max maturity; Non-Government issued | Complies |
| Negotiable Certificates of Deposit | "A-1/P-1" or better short term debt rating; and "A2/A" or better long term debt rating; 20% max; 5% max per issuer; 3 years max maturity; May not exceed shareholder's equity of issuing bank or net worth of issuing S&L or Federal Association; Issued by a nationally or state chartered bank, a federal association, or a state licensed branch of a foreign owned bank (insured by federal government) | Complies |
| Banker's Acceptances | 20% max; 25% max per institution; 180 days max maturity | Complies |
| Commercial Paper | "A-1/P-1" rating for issuer's Commercial Paper; "A2/A" or higher rating on long term debt; 25% max; 40% max in Commercial Paper if the Agency's investment assets under management are greater than \$100 million; 5% max per issuer; 10% max of the issuer's outstanding paper; 270 days max maturity; U.S. domiciled corporations with assets > \$500 million | Complies |
| Mutual Funds and Money Market Mutual Funds | Highest rating or "AAA" rated by two NRSROs; SEC registered investment adviser with AUM >\$500 million and experience > 5 years; 20% max in Mutual Funds and Money Market Mutual Fund; 20% max in Money Market Mutual Funds; 10% max in Mutual Fund | Complies |
| Local Agency Investment Fund (LAIF) | Limit set by LAIF; State of California Local Agency Investment Fund (LAIF) or other Local Government Investment Pools established by public entities; Not used by investment adviser | Complies |
| Repurchase Agreements | 10% max; 5% max per issuer; 14 days max maturity; 102% collateral or greater with securities permitted in the policy; Not used by investment adviser | Complies |
| Max Per Issuer | 5% max per issuer, unless otherwise specified in the policy, other than U.S. Government, its Agencies and instrumentalities, Money Market Mutual Funds, and LAIF | Complies |
| Maximum Maturity | 5 years | Complies |

City of Corona Consolidated

Account #10003

Holdings Report

As of February 28, 2023



| CUSIP | Security Description | Par Value/Units | Purchase Date Book Yield | Cost Value Book Value | Mkt Price Mkt YTM | Market Value Accrued Int. | % of Port. Gain/Loss | Moody/S&P Fitch | Maturity Duration |
|------------|--|-----------------|-----------------------------|------------------------------|----------------------|------------------------------|-------------------------|--------------------|----------------------|
| ABS | | | | | | | | | |
| 44891VAC5 | Hyundai Auto Lease Trust 2021-B A3 0.33% Due 6/17/2024 | 1,506,667.58 | 06/08/2021 0.34% | 1,506,441.58 1,506,441.58 | 98.83 4.42% | 1,489,080.55 220.98 | 0.32% (17,361.03) | Aaa / AAA NR | 1.30 0.28 |
| 65479JAD5 | Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024 | 118,007.14 | 10/16/2019 1.94% | 118,000.91 118,000.91 | 99.79 2.25% | 117,760.99 101.22 | 0.03% (239.92) | Aaa / AAA NR | 1.38 0.70 |
| 43813DAC2 | Honda Auto Receivables 2020-2 A3 0.82% Due 7/15/2024 | 231,378.00 | 05/18/2020 0.83% | 231,359.80 231,359.80 | 98.88 2.43% | 228,791.45 84.32 | 0.05% (2,568.35) | Aaa / AAA NR | 1.38 0.70 |
| 47789KAC7 | John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024 | 272,493.15 | Various 1.00% | 273,080.40 273,080.40 | 99.35 1.99% | 270,709.36 133.22 | 0.06% (2,371.04) | Aaa / NR AAA | 1.46 0.74 |
| 43813KAC6 | Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024 | 656,888.09 | 09/22/2020 0.38% | 656,791.59 656,791.59 | 98.05 5.60% | 644,107.87 87.77 | 0.14% (12,683.72) | NR / AAA AAA | 1.64 0.37 |
| 36262XAC8 | GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024 | 2,122,740.33 | 08/10/2021 0.39% | 2,122,711.46 2,122,711.46 | 97.72 5.36% | 2,074,407.02 252.96 | 0.44% (48,304.44) | NR / AAA AAA | 1.65 0.46 |
| 47787NAC3 | John Deere Owner Trust 2020-B A3 0.51% Due 11/15/2024 | 199,675.20 | 07/14/2020 0.52% | 199,644.77 199,644.77 | 98.65 3.51% | 196,986.13 45.26 | 0.04% (2,658.64) | Aaa / NR AAA | 1.72 0.45 |
| 09690AAC7 | BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024 | 758,852.39 | 09/08/2021 0.34% | 758,774.08 758,774.08 | 98.02 4.91% | 743,823.01 41.74 | 0.16% (14,951.07) | Aaa / NR AAA | 1.83 0.43 |
| 89236XAC0 | Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025 | 488,385.72 | 10/06/2020 0.36% | 488,294.73 488,294.73 | 98.32 2.17% | 480,159.45 75.97 | 0.10% (8,135.28) | NR / AAA AAA | 1.88 0.93 |
| 44891WAC3 | Hyundai Auto Lease Trust 2022-A A3 1.16% Due 1/15/2025 | 1,205,000.00 | 01/11/2022 1.16% | 1,204,973.37 1,204,973.37 | 96.96 5.15% | 1,168,420.66 621.24 | 0.25% (36,552.71) | Aaa / AAA NR | 1.88 0.77 |
| 92290BAA9 | Verizon Owner Trust 2020-B A 0.47% Due 2/20/2025 | 897,858.61 | 08/04/2020 0.48% | 897,670.06 897,670.06 | 98.82 1.65% | 887,272.77 128.94 | 0.19% (10,397.29) | Aaa / NR AAA | 1.98 1.00 |
| 89238LAC4 | Toyota Lease Owner Trust 2022-A A3 1.96% Due 2/20/2025 | 2,565,000.00 | 02/23/2022 1.98% | 2,564,596.27 2,564,596.27 | 96.76 5.32% | 2,481,932.99 1,536.15 | 0.53% (82,663.28) | NR / AAA AAA | 1.98 0.98 |
| 36265MAC9 | GM Financial Auto Lease Trust 2022-1 A3 1.9% Due 3/20/2025 | 2,105,000.00 | 02/15/2022 1.91% | 2,104,981.90 2,104,981.90 | 97.00 5.61% | 2,041,783.27 1,222.07 | 0.43% (63,198.63) | Aaa / NR AAA | 2.06 0.82 |
| 05601XAC3 | BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 3/25/2025 | 1,000,000.00 | 01/11/2022 1.11% | 999,850.50 999,850.50 | 97.26 5.43% | 972,630.10 183.33 | 0.21% (27,220.40) | NR / AAA AAA | 2.07 0.63 |

City of Corona Consolidated

Account #10003

Holdings Report

As of February 28, 2023



| CUSIP | Security Description | Par Value/Units | Purchase Date Book Yield | Cost Value Book Value | Mkt Price Mkt YTM | Market Value Accrued Int. | % of Port. Gain/Loss | Moody/S&P Fitch | Maturity Duration |
|------------|---|-----------------|-----------------------------|------------------------------|----------------------|------------------------------|-------------------------|--------------------|----------------------|
| ABS | | | | | | | | | |
| 43813GAC5 | Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025 | 460,224.91 | 02/17/2021 0.27% | 460,216.50 460,216.50 | 97.13 5.59% | 447,018.16 34.52 | 0.09% (13,198.34) | Aaa / NR AAA | 2.15 0.54 |
| 44891RAC4 | Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025 | 884,916.01 | 10/20/2020 0.39% | 884,712.22 884,712.22 | 97.62 5.29% | 863,846.96 149.45 | 0.18% (20,865.26) | NR / AAA AAA | 2.21 0.48 |
| 89240BAC2 | Toyota Auto Receivables Owners 2021- A A3 0.26% Due 5/15/2025 | 1,663,070.55 | 02/02/2021 0.27% | 1,662,761.89 1,662,761.89 | 97.26 5.48% | 1,617,576.59 192.18 | 0.34% (45,185.30) | Aaa / NR AAA | 2.21 0.52 |
| 44933LAC7 | Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025 | 1,095,778.99 | 04/20/2021 0.38% | 1,095,663.72 1,095,663.72 | 97.07 5.23% | 1,063,724.93 185.06 | 0.23% (31,938.79) | NR / AAA AAA | 2.55 0.60 |
| 43815GAC3 | Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026 | 1,025,000.00 | 11/16/2021 0.89% | 1,024,783.93 1,024,783.93 | 94.96 5.72% | 973,357.32 250.56 | 0.21% (51,426.61) | Aaa / NR AAA | 2.90 1.05 |
| 47789QAC4 | John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026 | 1,290,000.00 | 07/13/2021 0.52% | 1,289,884.93 1,289,884.93 | 95.40 4.80% | 1,230,646.97 298.13 | 0.26% (59,237.96) | Aaa / NR AAA | 3.05 1.08 |
| 89238JAC9 | Toyota Auto Receivables Trust 2021-D A3 0.71% Due 4/15/2026 | 955,000.00 | 11/09/2021 0.71% | 954,979.66 954,979.66 | 94.64 5.93% | 903,848.00 301.36 | 0.19% (51,131.66) | NR / AAA AAA | 3.13 1.04 |
| 44935FAD6 | Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 5/15/2026 | 730,000.00 | 11/09/2021 0.75% | 729,837.06 729,837.06 | 94.95 5.65% | 693,152.74 240.09 | 0.15% (36,684.32) | NR / AAA AAA | 3.21 1.04 |
| 43815BAC4 | Honda Auto Receivables Trust 2022-1 A3 1.88% Due 5/15/2026 | 1,650,000.00 | 02/15/2022 1.89% | 1,649,751.84 1,649,751.84 | 95.27 5.41% | 1,571,967.38 1,378.67 | 0.33% (77,784.46) | Aaa / AAA NR | 3.21 1.36 |
| 05602RAD3 | BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026 | 1,065,000.00 | 05/10/2022 3.23% | 1,064,944.62 1,064,944.62 | 97.17 5.94% | 1,034,864.44 569.78 | 0.22% (30,080.18) | Aaa / AAA NR | 3.49 1.06 |
| 362554AC1 | GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026 | 780,000.00 | 10/13/2021 0.68% | 779,980.11 779,980.11 | 94.62 5.36% | 738,001.60 221.00 | 0.16% (41,978.51) | Aaa / AAA NR | 3.55 1.16 |
| 47787JAC2 | John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026 | 1,010,000.00 | 03/10/2022 2.34% | 1,009,776.59 1,009,776.59 | 95.63 5.28% | 965,817.85 1,041.42 | 0.21% (43,958.74) | Aaa / NR AAA | 3.55 1.51 |

City of Corona Consolidated

Account #10003

Holdings Report

As of February 28, 2023



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|------------------|---|----------------------|-----------------------------|------------------------------|----------------------|--|---------------------------------------|--------------------------------|----------------------------|
| ABS | | | | | | | | | |
| 448977AD0 | Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026 | 1,350,000.00 | 03/09/2022 2.23% | 1,349,948.03 1,349,948.03 | 95.51 5.41% | 1,289,433.20 1,332.00 | 0.27% (60,514.83) | NR / AAA AAA | 3.63 1.43 |
| 380146AC4 | GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026 | 660,000.00 | 01/11/2022 1.27% | 659,942.65 659,942.65 | 94.99 5.07% | 626,903.64 346.50 | 0.13% (33,039.01) | NR / AAA AAA | 3.72 1.33 |
| 02582JIT8 | American Express Credit Trust 2022-2 A 3.39% Due 5/17/2027 | 2,765,000.00 | 05/17/2022 3.42% | 2,764,388.38 2,764,388.38 | 96.42 5.17% | 2,666,060.83 4,165.93 | 0.57% (98,327.55) | NR / AAA AAA | 4.22 2.07 |
| 92348KAV5 | Verizon Master Trust 2022-5 A1A 3.72% Due 7/20/2027 | 1,150,000.00 | 08/02/2022 3.75% | 1,149,949.40 1,149,949.40 | 98.63 5.39% | 1,134,228.33 1,307.17 | 0.24% (15,721.07) | NR / AAA AAA | 4.39 0.85 |
| Total ABS | | 32,661,936.67 | 1.41% | 32,658,692.95 | 5.11% | 31,618,314.56 16,748.99 | 6.72% (1,040,378.39) | Aaa / AAA AAA | 2.65 0.96 |

| | | | | | | | | | |
|---------------|------------------------------------|--------------|---------------------|------------------------------|----------------|---------------------------|-----------------------|------------------|--------------|
| AGENCY | | | | | | | | | |
| 3130A1XJ2 | FHLB Note 2.875% Due 6/14/2024 | 5,500,000.00 | Various 1.95% | 5,740,000.40 5,740,000.40 | 97.02 5.28% | 5,336,072.51 33,821.18 | 1.14% (403,927.89) | Aaa / AA+ NR | 1.29 1.24 |
| 3130A2UW4 | FHLB Note 2.875% Due 9/13/2024 | 4,000,000.00 | 09/13/2019 1.79% | 4,206,760.00 4,206,760.00 | 96.81 5.05% | 3,872,492.00 53,666.67 | 0.83% (334,268.00) | Aaa / AA+ AAA | 1.54 1.46 |
| 3135G0W66 | FNMA Note 1.625% Due 10/15/2024 | 3,500,000.00 | Various 1.21% | 3,564,275.00 3,564,275.00 | 94.79 4.99% | 3,317,671.00 21,486.11 | 0.71% (246,604.00) | Aaa / AA+ AAA | 1.63 1.57 |
| 3130AQF40 | FHLB Note 1% Due 12/20/2024 | 4,300,000.00 | 12/21/2021 1.02% | 4,297,205.00 4,297,205.00 | 93.23 4.95% | 4,009,057.70 8,480.56 | 0.85% (288,147.30) | Aaa / AA+ AAA | 1.81 1.75 |
| 3135G0X24 | FNMA Note 1.625% Due 1/7/2025 | 4,220,000.00 | Various 1.30% | 4,282,878.20 4,282,878.20 | 94.30 4.87% | 3,979,354.50 10,286.25 | 0.85% (303,523.70) | Aaa / AA+ AAA | 1.86 1.79 |
| 3137EAEPO | FHLMC Note 1.5% Due 2/12/2025 | 6,575,000.00 | 02/13/2020 1.52% | 6,569,937.25 6,569,937.25 | 93.87 4.82% | 6,172,156.33 5,205.21 | 1.31% (397,780.92) | Aaa / AA+ AAA | 1.96 1.89 |
| 3135G03U5 | FNMA Note 0.625% Due 4/22/2025 | 5,270,000.00 | 04/22/2020 0.67% | 5,259,143.80 5,259,143.80 | 91.57 4.80% | 4,825,823.32 11,802.60 | 1.03% (433,320.48) | Aaa / AA+ AAA | 2.15 2.08 |
| 3135G04Z3 | FNMA Note 0.5% Due 6/17/2025 | 6,200,000.00 | Various 0.51% | 6,196,731.90 6,196,731.90 | 90.88 4.73% | 5,634,603.40 6,372.22 | 1.20% (562,128.50) | Aaa / AA+ AAA | 2.30 2.24 |
| 3137EAEU9 | FHLMC Note 0.375% Due 7/21/2025 | 6,300,000.00 | Various 0.45% | 6,277,899.60 6,277,899.60 | 90.26 4.72% | 5,686,537.50 2,625.00 | 1.21% (591,362.10) | Aaa / AA+ AAA | 2.39 2.33 |

City of Corona Consolidated

Account #10003

Holdings Report

As of February 28, 2023



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|---------------------|--|----------------------|-----------------------------|------------------------------|----------------------|---|--|--------------------------------|----------------------------|
| AGENCY | | | | | | | | | |
| 3135G05X7 | FNMA Note 0.375% Due 8/25/2025 | 6,285,000.00 | Various 0.46% | 6,260,439.20 6,260,439.20 | 89.92 4.71% | 5,651,390.30 392.81 | 1.20% (609,048.90) | Aaa / AA+ AAA | 2.49 2.42 |
| 3137EAEX3 | FHLMC Note 0.375% Due 9/23/2025 | 6,295,000.00 | Various 0.44% | 6,276,346.05 6,276,346.05 | 89.87 4.60% | 5,657,360.57 10,360.52 | 1.20% (618,985.48) | Aaa / AA+ AAA | 2.57 2.50 |
| 3135G06G3 | FNMA Note 0.5% Due 11/7/2025 | 6,300,000.00 | Various 0.57% | 6,279,895.00 6,279,895.00 | 89.65 4.63% | 5,648,227.20 9,975.00 | 1.20% (631,667.80) | Aaa / AA+ AAA | 2.69 2.61 |
| Total Agency | | 64,745,000.00 | 0.94% | 65,211,511.40 | 4.83% | 59,790,746.33 174,474.13 | 12.74% (5,420,765.07) | Aaa / AA+ AAA | 2.10 2.04 |
| CMO | | | | | | | | | |
| 3137B4WB8 | FHLMC K033 A2 3.06% Due 7/25/2023 | 3,342,432.58 | 07/23/2019 2.18% | 3,451,061.64 3,451,061.64 | 99.29 5.07% | 3,318,711.90 1,704.64 | 0.71% (132,349.74) | Aaa / NR NR | 0.40 0.25 |
| 3137B7MZ9 | FHLMC K036 A2 3.527% Due 10/25/2023 | 3,739,491.82 | Various 2.97% | 3,827,155.64 3,827,155.64 | 98.90 5.31% | 3,698,522.70 2,198.20 | 0.79% (128,632.94) | Aaa / NR AAA | 0.65 0.49 |
| 3137BYPQ7 | FHLMC K726 A2 2.905% Due 4/25/2024 | 2,751,096.80 | 04/22/2019 2.72% | 2,770,762.84 2,770,762.84 | 97.56 5.29% | 2,683,986.82 6,659.95 | 0.57% (86,776.02) | NR / AAA NR | 1.16 0.95 |
| 3137BSP72 | FHLMC K058 A2 2.653% Due 8/25/2026 | 1,500,000.00 | 11/12/2021 1.35% | 1,586,425.78 1,586,425.78 | 93.30 4.76% | 1,399,543.80 3,316.25 | 0.30% (186,881.98) | NR / NR AAA | 3.49 3.20 |
| 3137BSRE5 | FHLMC K059 A2 3.12% Due 9/25/2026 | 3,000,000.00 | 02/18/2022 1.98% | 3,128,437.50 3,128,437.50 | 94.73 4.76% | 2,841,966.00 7,800.00 | 0.61% (286,471.50) | NR / AAA AAA | 3.58 3.21 |
| 3137FBBX3 | FHLMC K068 A2 3.244% Due 8/25/2027 | 2,650,000.00 | 11/02/2022 4.79% | 2,482,408.20 2,482,408.20 | 94.51 4.62% | 2,504,395.49 7,163.83 | 0.53% 21,987.29 | Aaa / NR NR | 4.49 4.01 |
| Total CMO | | 16,983,021.20 | 2.70% | 17,246,251.60 | 5.01% | 16,447,126.71 28,842.87 | 3.50% (799,124.89) | Aaa / AAA AAA | 2.02 1.76 |
| CORPORATE | | | | | | | | | |
| 24422EVN6 | John Deere Capital Corp Note 0.45% Due 1/17/2024 | 2,140,000.00 | 03/01/2021 0.47% | 2,138,480.60 2,138,480.60 | 95.90 5.24% | 2,052,272.84 1,177.00 | 0.44% (86,207.76) | A2 / A A+ | 0.88 0.86 |
| 808513BN4 | Charles Schwab Corp Callable Note Cont 2/18/2024 0.75% Due 3/18/2024 | 1,775,000.00 | 03/16/2021 0.77% | 1,774,112.50 1,774,112.50 | 95.36 5.33% | 1,692,625.80 6,027.60 | 0.36% (81,486.70) | A2 / A A | 1.05 1.02 |
| 06367TQW3 | Bank of Montreal Note 0.625% Due 7/9/2024 | 1,500,000.00 | 02/09/2022 1.89% | 1,455,540.00 1,455,540.00 | 93.85 5.36% | 1,407,711.00 1,354.17 | 0.30% (47,829.00) | A2 / A- AA- | 1.36 1.32 |

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|------------------|--|-----------------|-----------------------------|------------------------------|----------------------|------------------------------|-------------------------|--------------------|----------------------|
| CORPORATE | | | | | | | | | |
| 79466LAG9 | Salesforce.com Inc Callable Note Cont 7/15/2022 0.625% Due 7/15/2024 | 3,100,000.00 | Various 0.92% | 3,076,192.60 3,076,192.60 | 93.98 5.20% | 2,913,442.00 2,475.70 | 0.62% (162,750.60) | A2 / A+ NR | 1.38 1.34 |
| 69371RQ25 | Paccar Financial Corp Note 2.15% Due 8/15/2024 | 715,000.00 | 08/08/2019 2.20% | 713,419.85 713,419.85 | 95.66 5.27% | 684,001.89 683.22 | 0.15% (29,417.96) | A1 / A+ NR | 1.46 1.41 |
| 78015K7C2 | Royal Bank of Canada Note 2.25% Due 11/1/2024 | 3,600,000.00 | 12/05/2019 2.26% | 3,598,128.00 3,598,128.00 | 95.18 5.29% | 3,426,544.80 27,000.00 | 0.73% (171,583.20) | A1 / A AA- | 1.68 1.60 |
| 14913Q3B3 | Caterpillar Finl Service Note 2.15% Due 11/8/2024 | 2,593,000.00 | Various 1.88% | 2,624,484.21 2,624,484.21 | 95.34 5.05% | 2,472,207.69 17,499.15 | 0.53% (152,276.52) | A2 / A A | 1.70 1.62 |
| 74153WCQ0 | Pricoa Global Funding Note 1.15% Due 12/6/2024 | 1,975,000.00 | 12/01/2021 1.19% | 1,972,965.75 1,972,965.75 | 92.71 5.52% | 1,831,022.50 5,362.67 | 0.39% (141,943.25) | Aa3 / AA- AA- | 1.77 1.71 |
| 89236TJT3 | Toyota Motor Credit Corp Note 1.45% Due 1/13/2025 | 2,700,000.00 | 01/10/2022 1.50% | 2,696,382.00 2,696,382.00 | 93.60 5.07% | 2,527,164.90 5,220.00 | 0.54% (169,217.10) | A1 / A+ A+ | 1.88 1.81 |
| 64952WEK5 | New York Life Global Note 1.45% Due 1/14/2025 | 3,745,000.00 | 01/11/2022 1.49% | 3,740,955.40 3,740,955.40 | 93.19 5.31% | 3,489,883.11 7,089.49 | 0.74% (251,072.29) | Aaa / AA+ AAA | 1.88 1.81 |
| 90331HPL1 | US Bank NA Callable Note Cont 12/21/2024 2.05% Due 1/21/2025 | 4,145,000.00 | 01/16/2020 2.10% | 4,136,171.15 4,136,171.15 | 94.38 5.20% | 3,912,026.13 9,441.39 | 0.83% (224,145.02) | A1 / AA- AA- | 1.90 1.82 |
| 69371RR73 | Paccar Financial Corp Note 2.85% Due 4/7/2025 | 2,970,000.00 | 03/31/2022 2.86% | 2,969,227.80 2,969,227.80 | 95.48 5.14% | 2,835,889.65 33,858.00 | 0.61% (133,338.15) | A1 / A+ NR | 2.11 1.99 |
| 78016EZ59 | Royal Bank of Canada Note 3.375% Due 4/14/2025 | 1,270,000.00 | 04/07/2022 3.39% | 1,269,530.10 1,269,530.10 | 96.19 5.29% | 1,221,639.67 16,311.56 | 0.26% (47,890.43) | A1 / A AA- | 2.13 1.99 |
| 06367WB85 | Bank of Montreal Note 1.85% Due 5/1/2025 | 2,761,000.00 | 07/23/2021 0.85% | 2,862,660.02 2,862,660.02 | 92.79 5.41% | 2,561,849.07 17,026.17 | 0.55% (300,810.95) | A2 / A- AA- | 2.17 2.07 |
| 14913R2V8 | Caterpillar Financial Service Note 3.4% Due 5/13/2025 | 1,460,000.00 | 05/10/2022 3.44% | 1,458,145.80 1,458,145.80 | 96.56 5.06% | 1,409,774.54 14,892.00 | 0.30% (48,371.26) | A2 / A A | 2.21 2.07 |
| 46647PCH7 | JP Morgan Chase & Co Callable Note Cont 6/1/2024 0.824% Due 6/1/2025 | 3,295,000.00 | 05/24/2021 1.85% | 3,299,268.65 3,299,268.65 | 93.81 5.66% | 3,091,111.99 6,787.70 | 0.66% (208,156.66) | A1 / A- AA- | 2.26 2.15 |
| 63743HFE7 | National Rural Utilities Note 3.45% Due 6/15/2025 | 940,000.00 | 04/27/2022 3.46% | 939,746.20 939,746.20 | 95.59 5.52% | 898,571.38 6,846.33 | 0.19% (41,174.82) | A2 / A- A | 2.30 2.15 |
| 46647PCK0 | JP Morgan Chase & Co Callable Note Cont 6/23/2024 0.969% Due 6/23/2025 | 1,565,000.00 | Various 1.98% | 1,565,968.20 1,565,968.20 | 93.84 5.62% | 1,468,646.08 2,864.47 | 0.31% (97,322.12) | A1 / A- AA- | 2.32 2.21 |

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|------------------|--|-----------------|-----------------------------|------------------------------|----------------------|------------------------------|-------------------------|--------------------|----------------------|
| CORPORATE | | | | | | | | | |
| 66815L2J7 | Northwestern Mutual Gbl Note 4% Due 7/1/2025 | 2,350,000.00 | 06/27/2022 4.01% | 2,349,201.00 2,349,201.00 | 97.24 5.27% | 2,285,062.45 15,666.67 | 0.49% (64,138.55) | Aaa / AA+ AAA | 2.34 2.19 |
| 40139LBC6 | Guardian Life Glob Fun Note 0.875% Due 12/10/2025 | 3,000,000.00 | Various 1.12% | 2,969,700.00 2,969,700.00 | 88.15 5.53% | 2,644,548.00 5,906.26 | 0.56% (325,152.00) | Aa1 / AA+ NR | 2.78 2.67 |
| 66815L2A6 | Northwestern Mutual Gbl Note 0.8% Due 1/14/2026 | 1,870,000.00 | 12/06/2021 1.47% | 1,820,388.90 1,820,388.90 | 88.66 5.09% | 1,657,923.30 1,953.11 | 0.35% (162,465.60) | Aaa / AA+ AAA | 2.88 2.77 |
| 46647PBK1 | JP Morgan Chase & Co Callable Note Cont 4/22/2025 2.083% Due 4/22/2026 | 1,000,000.00 | 05/20/2021 2.14% | 1,037,330.00 1,037,330.00 | 92.86 5.67% | 928,578.00 7,464.08 | 0.20% (108,752.00) | A1 / A- AA- | 3.15 2.03 |
| 6174468Q5 | Morgan Stanley Callable Note Cont 4/28/2025 2.188% Due 4/28/2026 | 1,600,000.00 | 05/18/2022 4.81% | 1,511,376.00 1,511,376.00 | 93.21 5.57% | 1,491,299.20 11,961.07 | 0.32% (20,076.80) | A1 / A- A+ | 3.16 2.05 |
| 023135BX3 | Amazon.com Inc Callable Note Cont 4/12/2026 1% Due 5/12/2026 | 4,865,000.00 | 05/10/2021 1.09% | 4,843,983.20 4,843,983.20 | 88.53 4.91% | 4,307,174.24 14,730.14 | 0.92% (536,808.96) | A1 / AA AA- | 3.20 3.07 |
| 91324PEC2 | United Health Group Inc Callable Note Cont 4/15/2026 1.15% Due 5/15/2026 | 805,000.00 | Various 1.08% | 807,605.05 807,605.05 | 88.66 5.01% | 713,700.93 2,725.82 | 0.15% (93,904.12) | A3 / A+ A | 3.21 3.07 |
| 89236TJK2 | Toyota Motor Credit Corp Note 1.125% Due 6/18/2026 | 3,325,000.00 | 06/15/2021 1.13% | 3,323,537.00 3,323,537.00 | 88.29 5.01% | 2,935,526.13 7,585.16 | 0.63% (388,010.87) | A1 / A+ A+ | 3.30 3.16 |
| 06051GJD2 | Bank of America Corp Callable Note Cont 6/19/2025 1.319% Due 6/19/2026 | 3,000,000.00 | Various 2.13% | 3,007,920.00 3,007,920.00 | 90.71 5.68% | 2,721,240.00 7,914.00 | 0.58% (286,680.00) | A2 / A- AA- | 3.31 2.21 |
| 57629WDE7 | Mass Mutual Global funding Note 1.2% Due 7/16/2026 | 2,272,000.00 | 08/10/2021 1.21% | 2,271,369.92 2,271,369.92 | 88.12 5.07% | 2,002,006.88 3,408.00 | 0.43% (269,363.04) | Aa3 / AA+ AA+ | 3.38 3.23 |
| 58989V2D5 | Met Tower Global Funding Note 1.25% Due 9/14/2026 | 1,715,000.00 | 09/07/2021 1.27% | 1,713,422.20 1,713,422.20 | 86.95 5.34% | 1,491,249.10 9,944.62 | 0.32% (222,173.10) | Aa3 / AA- AA- | 3.55 3.36 |
| 931142ER0 | Wal-Mart Stores Callable Note Cont 08/17/2026 1.05% Due 9/17/2026 | 785,000.00 | 09/08/2021 1.09% | 783,516.35 783,516.35 | 87.83 4.82% | 689,497.69 3,754.92 | 0.15% (94,018.66) | Aa2 / AA AA | 3.55 3.39 |
| 59217GER6 | Metlife Note 1.875% Due 1/11/2027 | 2,485,000.00 | 01/03/2022 1.90% | 2,482,167.10 2,482,167.10 | 88.42 5.22% | 2,197,174.88 6,471.35 | 0.47% (284,992.22) | Aa3 / AA- AA- | 3.87 3.64 |
| 808513BY0 | Charles Schwab Corp Callable Note Cont 2/3/2027 2.45% Due 3/3/2027 | 1,300,000.00 | 03/09/2022 2.73% | 1,282,866.00 1,282,866.00 | 90.69 5.04% | 1,179,024.60 15,748.06 | 0.25% (103,841.40) | A2 / A A | 4.01 3.69 |

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|------------------------|--|-----------------------|-----------------------------|--|----------------------|--|--|------------------------------|----------------------------|
| CORPORATE | | | | | | | | | |
| 89114TZT2 | Toronto-Dominion Bank Note 2.8% Due 3/10/2027 | 1,900,000.00 | 03/09/2022 2.97% | 1,884,933.00 1,884,933.00 | 91.40 5.19% | 1,736,533.50 25,270.00 | 0.37% (148,399.50) | A1 / A NR | 4.03 3.68 |
| 06051GHT9 | Bank of America Corp Callable Note 1X 4/23/2026 3.559% Due 4/23/2027 | 3,000,000.00 | Various 4.81% | 2,906,255.64 2,906,255.64 | 93.98 5.68% | 2,819,310.00 37,962.67 | 0.61% (86,945.64) | A2 / A- AA- | 4.15 2.88 |
| 665859AW4 | Northern Trust Company Callable Note Cont 4/10/2027 4% Due 5/10/2027 | 1,345,000.00 | 05/05/2022 4.04% | 1,342,821.10 1,342,821.10 | 96.86 4.83% | 1,302,816.76 16,588.33 | 0.28% (40,004.34) | A2 / A+ A+ | 4.20 3.76 |
| 91324PEG3 | United Health Group Inc Callable Note Cont 4/15/2027 3.7% Due 5/15/2027 | 1,365,000.00 | 05/17/2022 3.69% | 1,365,638.40 1,365,638.40 | 95.39 4.92% | 1,302,053.03 14,870.91 | 0.28% (63,585.37) | A3 / A+ A | 4.21 3.80 |
| 22160KAM7 | Costco Wholesale Corp Callable Note Cont 2/18/2027 3% Due 5/18/2027 | 2,500,000.00 | 07/15/2022 3.53% | 2,441,975.00 2,441,975.00 | 94.09 4.55% | 2,352,210.00 21,458.33 | 0.50% (89,765.00) | Aa3 / A+ NR | 4.22 3.87 |
| 89115A2C5 | Toronto-Dominion Bank Note 4.108% Due 6/8/2027 | 1,400,000.00 | 08/26/2022 4.18% | 1,395,310.00 1,395,310.00 | 95.85 5.20% | 1,341,944.80 13,259.71 | 0.29% (53,365.20) | A1 / A NR | 4.28 3.82 |
| 756109AU8 | Realty Income Corp Callable Note Cont 10/15/2027 3.65% Due 1/15/2028 | 2,500,000.00 | 02/23/2023 5.09% | 2,345,850.00 2,345,850.00 | 93.66 5.13% | 2,341,570.00 11,659.72 | 0.50% (4,280.00) | A3 / A- NR | 4.88 4.37 |
| 24422EWR6 | John Deere Capital Corp Note 4.75% Due 1/20/2028 | 2,450,000.00 | 01/23/2023 4.40% | 2,487,705.50 2,487,705.50 | 99.49 4.87% | 2,437,480.50 16,809.72 | 0.52% (50,225.00) | A2 / A A+ | 4.90 4.29 |
| 91324PEP3 | United Health Group Inc Callable Note Cont 1/15/2028 5.25% Due 2/15/2028 | 1,500,000.00 | 02/16/2023 4.76% | 1,532,220.00 1,532,220.00 | 101.36 4.94% | 1,520,400.00 3,500.00 | 0.32% (11,820.00) | A3 / A+ A | 4.97 4.32 |
| Total Corporate | | 90,581,000.00 | 2.28% | 90,198,470.19 90,198,470.19 | 5.22% | 84,294,709.03 458,529.27 | 18.01% (5,903,761.16) | A1 / A+ AA- | 2.80 2.53 |
| LAIF | | | | | | | | | |
| 90LAIF\$00 | Local Agency Investment Fund State Pool | 143,792,723.71 | Various 2.65% | 143,792,723.71 143,792,723.71 | 1.00 2.65% | 143,792,723.71 533,852.46 | 30.66% 0.00 | NR / NR NR | 0.00 0.00 |
| Total LAIF | | 143,792,723.71 | 2.65% | 143,792,723.71 143,792,723.71 | 2.65% | 143,792,723.71 533,852.46 | 30.66% 0.00 | NR / NR NR | 0.00 0.00 |

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|--------------------------------|--|----------------------|-----------------------------|--------------------------------|----------------------|--|---------------------------------------|--------------------------------|----------------------------|
| MONEY MARKET FUND | | | | | | | | | |
| 60934N807 | Federated Investors Govt Oblig Fund Inst. | 14,702,103.80 | Various 4.17% | 14,702,103.80 14,702,103.80 | 1.00 4.17% | 14,702,103.80 0.00 | 3.12% 0.00 | Aaa / AAA AAA | 0.00 0.00 |
| Total Money Market Fund | | 14,702,103.80 | 4.17% | 14,702,103.80 | 4.17% | 14,702,103.80 0.00 | 3.12% 0.00 | Aaa / AAA AAA | 0.00 0.00 |
| MUNICIPAL BONDS | | | | | | | | | |
| 13063DRK6 | California State Taxable GO 2.4% Due 10/1/2024 | 3,385,000.00 | 10/16/2019 1.91% | 3,462,753.45 3,462,753.45 | 96.22 4.90% | 3,257,013.15 33,850.00 | 0.70% (205,740.30) | Aa2 / AA- AA | 1.59 1.52 |
| Total Municipal Bonds | | 3,385,000.00 | 1.91% | 3,462,753.45 | 4.90% | 3,257,013.15 33,850.00 | 0.70% (205,740.30) | Aa2 / AA- AA | 1.59 1.52 |
| SUPRANATIONAL | | | | | | | | | |
| 459058JL8 | Intl. Bank Recon & Development Note 0.5% Due 10/28/2025 | 6,300,000.00 | Various 0.59% | 6,272,360.85 6,272,360.85 | 89.77 4.62% | 5,655,610.80 10,762.50 | 1.20% (616,750.05) | Aaa / AAA AAA | 2.67 2.59 |
| 4581X0DV7 | Inter-American Dev Bank Note 0.875% Due 4/20/2026 | 6,390,000.00 | 04/13/2021 0.97% | 6,360,733.80 6,360,733.80 | 89.26 4.58% | 5,703,656.49 20,345.94 | 1.22% (657,077.31) | Aaa / AAA AAA | 3.14 3.03 |
| Total Supranational | | 12,690,000.00 | 0.78% | 12,633,094.65 | 4.60% | 11,359,267.29 31,108.44 | 2.42% (1,273,827.36) | Aaa / AAA AAA | 2.91 2.81 |
| US TREASURY | | | | | | | | | |
| 912828V23 | US Treasury Note 2.25% Due 12/31/2023 | 4,500,000.00 | 06/21/2019 1.80% | 4,588,417.97 4,588,417.97 | 97.65 5.15% | 4,394,178.00 16,781.77 | 0.94% (194,239.97) | Aaa / AA+ AAA | 0.84 0.81 |
| 912828B66 | US Treasury Note 2.75% Due 2/15/2024 | 5,000,000.00 | Various 2.21% | 5,121,796.88 5,121,796.88 | 97.76 5.16% | 4,887,890.00 5,317.68 | 1.04% (233,906.88) | Aaa / AA+ AAA | 0.96 0.93 |
| 91282CBR1 | US Treasury Note 0.25% Due 3/15/2024 | 2,900,000.00 | 03/30/2021 0.33% | 2,892,976.56 2,892,976.56 | 95.08 5.16% | 2,757,264.90 3,344.61 | 0.59% (135,711.66) | Aaa / AA+ AAA | 1.04 1.01 |
| 912828X70 | US Treasury Note 2% Due 4/30/2024 | 4,800,000.00 | Various 1.84% | 4,833,281.25 4,833,281.25 | 96.46 5.16% | 4,630,123.20 32,088.40 | 0.99% (203,158.05) | Aaa / AA+ AAA | 1.17 1.12 |

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|--------------------|---|-----------------|-----------------------------|------------------------------|----------------------|------------------------------|-------------------------|--------------------|----------------------|
| US TREASURY | | | | | | | | | |
| 912828XX3 | US Treasury Note 2% Due 6/30/2024 | 4,900,000.00 | Various 1.81% | 4,942,253.91 4,942,253.91 | 95.99 5.14% | 4,703,426.70 16,243.09 | 1.00% (238,827.21) | Aaa / AA+ AAA | 1.34 1.29 |
| 912828D56 | US Treasury Note 2.375% Due 8/15/2024 | 5,000,000.00 | 12/12/2019 1.75% | 5,140,234.38 5,140,234.38 | 96.23 5.08% | 4,811,525.00 4,592.54 | 1.02% (328,709.38) | Aaa / AA+ AAA | 1.46 1.41 |
| 9128283D0 | US Treasury Note 2.25% Due 10/31/2024 | 4,000,000.00 | 11/07/2019 1.77% | 4,090,468.75 4,090,468.75 | 95.67 4.99% | 3,826,720.00 30,082.87 | 0.82% (263,748.75) | Aaa / AA+ AAA | 1.67 1.59 |
| 912828ZC7 | US Treasury Note 1.125% Due 2/28/2025 | 7,000,000.00 | 03/18/2020 0.81% | 7,108,007.81 7,108,007.81 | 93.05 4.81% | 6,513,283.00 213.99 | 1.38% (594,724.81) | Aaa / AA+ AAA | 2.00 1.94 |
| 91282CED9 | US Treasury Note 1.75% Due 3/15/2025 | 7,000,000.00 | 04/05/2022 2.65% | 6,823,085.94 6,823,085.94 | 94.10 4.82% | 6,587,112.00 56,512.43 | 1.41% (235,973.94) | Aaa / AA+ AAA | 2.04 1.95 |
| 91282CAB7 | US Treasury Note 0.25% Due 7/31/2025 | 6,000,000.00 | 03/12/2021 0.72% | 5,879,062.50 5,879,062.50 | 90.09 4.62% | 5,405,628.00 1,201.66 | 1.15% (473,434.50) | Aaa / AA+ AAA | 2.42 2.36 |
| 91282CAM3 | US Treasury Note 0.25% Due 9/30/2025 | 3,200,000.00 | 03/29/2021 0.74% | 3,130,375.00 3,130,375.00 | 89.65 4.54% | 2,868,748.80 3,340.66 | 0.61% (261,626.20) | Aaa / AA+ AAA | 2.59 2.52 |
| 91282CAT8 | US Treasury Note 0.25% Due 10/31/2025 | 6,000,000.00 | 02/19/2021 0.53% | 5,923,125.00 5,923,125.00 | 89.30 4.55% | 5,358,282.00 5,013.81 | 1.14% (564,843.00) | Aaa / AA+ AAA | 2.67 2.60 |
| 91282CAZ4 | US Treasury Note 0.375% Due 11/30/2025 | 3,800,000.00 | 03/26/2021 0.77% | 3,731,867.19 3,731,867.19 | 89.33 4.54% | 3,394,467.80 3,562.50 | 0.72% (337,399.39) | Aaa / AA+ AAA | 2.76 2.68 |
| 91282CCW9 | US Treasury Note 0.75% Due 8/31/2026 | 1,570,000.00 | 09/23/2021 0.90% | 1,558,899.61 1,558,899.61 | 88.26 4.41% | 1,385,647.46 32.00 | 0.29% (173,252.15) | Aaa / AA+ AAA | 3.51 3.38 |
| 91282CCZ2 | US Treasury Note 0.875% Due 9/30/2026 | 3,130,000.00 | 10/18/2021 1.19% | 3,083,172.27 3,083,172.27 | 88.46 4.39% | 2,768,826.17 11,436.54 | 0.59% (314,346.10) | Aaa / AA+ AAA | 3.59 3.44 |
| 91282CDG3 | US Treasury Note 1.125% Due 10/31/2026 | 3,120,000.00 | 11/15/2021 1.25% | 3,100,987.50 3,100,987.50 | 89.08 4.38% | 2,779,236.72 11,732.32 | 0.59% (321,750.78) | Aaa / AA+ AAA | 3.67 3.51 |
| 91282CET4 | US Treasury Note 2.625% Due 5/31/2027 | 2,400,000.00 | 06/09/2022 3.07% | 2,351,156.25 2,351,156.25 | 93.58 4.29% | 2,245,968.00 15,750.00 | 0.48% (105,188.25) | Aaa / AA+ AAA | 4.25 3.93 |
| 91282CEW7 | US Treasury Note 3.25% Due 6/30/2027 | 6,650,000.00 | Various 3.12% | 6,690,380.86 6,690,380.86 | 95.95 4.28% | 6,380,621.80 35,821.82 | 1.36% (309,759.06) | Aaa / AA+ AAA | 4.34 3.97 |
| 91282CFB2 | US Treasury Note 2.75% Due 7/31/2027 | 1,300,000.00 | 08/22/2022 3.12% | 1,277,960.94 1,277,960.94 | 93.95 4.27% | 1,221,288.90 2,863.95 | 0.26% (56,672.04) | Aaa / AA+ AAA | 4.42 4.09 |
| 91282CFH9 | US Treasury Note 3.125% Due 8/31/2027 | 3,450,000.00 | Various 3.45% | 3,399,517.58 3,399,517.58 | 95.43 4.25% | 3,292,459.20 292.97 | 0.70% (107,058.38) | Aaa / AA+ AAA | 4.51 4.14 |

City of Corona Consolidated

Account #10003

Holdings Report

As of February 28, 2023



| CUSIP | Security Description | Par Value/Units | Purchase Date Book Yield | Cost Value Book Value | Mkt Price Mkt YTM | Market Value Accrued Int. | % of Port. Gain/Loss | Moody/S&P Fitch | Maturity Duration |
|--|---|-----------------------|-----------------------------|------------------------------|----------------------|--|--|--------------------------------|----------------------------|
| US TREASURY | | | | | | | | | |
| 91282CFM8 | US Treasury Note 4.125% Due 9/30/2027 | 2,800,000.00 | Various 4.37% | 2,770,000.01 2,770,000.01 | 99.48 4.25% | 2,785,344.80 48,230.76 | 0.60% 15,344.79 | Aaa / AA+ AAA | 4.59 4.07 |
| 91282CFZ9 | US Treasury Note 3.875% Due 11/30/2027 | 4,600,000.00 | Various 3.74% | 4,628,085.94 4,628,085.94 | 98.57 4.21% | 4,534,413.20 44,562.50 | 0.97% (93,672.74) | Aaa / AA+ AAA | 4.76 4.25 |
| 91282CGC9 | US Treasury Note 3.875% Due 12/31/2027 | 2,500,000.00 | 01/25/2023 3.57% | 2,534,570.31 2,534,570.31 | 98.54 4.21% | 2,463,477.50 16,056.63 | 0.53% (71,092.81) | Aaa / AA+ AAA | 4.84 4.33 |
| 91282CGH8 | US Treasury Note 3.5% Due 1/31/2028 | 7,000,000.00 | 02/16/2023 4.05% | 6,828,007.81 6,828,007.81 | 96.96 4.19% | 6,787,263.00 19,627.07 | 1.45% (40,744.81) | Aaa / AA+ AAA | 4.93 4.45 |
| 91282CGP0 | US Treasury Note 4% Due 2/29/2028 | 7,000,000.00 | 02/23/2023 4.16% | 6,949,960.94 6,949,960.94 | 99.26 4.17% | 6,948,046.00 760.87 | 1.48% (1,914.94) | Aaa / AA+ AAA | 5.01 4.49 |
| Total US Treasury | | 109,620,000.00 | 2.18% | 109,377,653.16 | 4.63% | 103,731,242.15 385,463.44 | 22.12% (5,646,411.01) | Aaa / AA+ AAA | 2.93 2.73 |
| TOTAL PORTFOLIO | | 489,160,785.38 | 2.16% | 489,283,254.91 | 4.19% | 468,993,246.73 1,662,869.60 | 100.00% (20,290,008.18) | Aa1 / AA AAA | 1.75 1.52 |
| TOTAL MARKET VALUE PLUS ACCRUED | | | | | | 470,656,116.33 | | | |

City of Corona Consolidated

Transaction Ledger



Account #10003

As of February 28, 2023

| Transaction Type | Settlement Date | CUSIP | Quantity | Security Description | Price | Acq/Disp Yield | Amount | Interest Pur/Sold | Total Amount | Gain/Loss |
|---------------------|-----------------|-----------|------------|---|-------|----------------|------------|-------------------|--------------|-----------|
| ACQUISITIONS | | | | | | | | | | |
| Purchase | 02/02/2023 | 60934N807 | 4,713.30 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 3.91% | 4,713.30 | 0.00 | 4,713.30 | 0.00 |
| Purchase | 02/12/2023 | 60934N807 | 49,312.50 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 3.91% | 49,312.50 | 0.00 | 49,312.50 | 0.00 |
| Purchase | 02/14/2023 | 60934N807 | 506,843.75 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 3.91% | 506,843.75 | 0.00 | 506,843.75 | 0.00 |
| Purchase | 02/15/2023 | 60934N807 | 135,811.25 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 3.91% | 135,811.25 | 0.00 | 135,811.25 | 0.00 |
| Purchase | 02/15/2023 | 60934N807 | 559.00 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 3.91% | 559.00 | 0.00 | 559.00 | 0.00 |
| Purchase | 02/15/2023 | 60934N807 | 1,952.67 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 3.91% | 1,952.67 | 0.00 | 1,952.67 | 0.00 |
| Purchase | 02/15/2023 | 60934N807 | 450.17 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 3.91% | 450.17 | 0.00 | 450.17 | 0.00 |
| Purchase | 02/15/2023 | 60934N807 | 2,497.50 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 3.91% | 2,497.50 | 0.00 | 2,497.50 | 0.00 |
| Purchase | 02/15/2023 | 60934N807 | 1,164.83 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 3.91% | 1,164.83 | 0.00 | 1,164.83 | 0.00 |
| Purchase | 02/15/2023 | 60934N807 | 565.04 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 3.91% | 565.04 | 0.00 | 565.04 | 0.00 |
| Purchase | 02/15/2023 | 60934N807 | 7,811.13 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 3.91% | 7,811.13 | 0.00 | 7,811.13 | 0.00 |
| Purchase | 02/15/2023 | 60934N807 | 2,585.00 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 3.91% | 2,585.00 | 0.00 | 2,585.00 | 0.00 |
| Purchase | 02/15/2023 | 60934N807 | 38,761.47 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 3.91% | 38,761.47 | 0.00 | 38,761.47 | 0.00 |
| Purchase | 02/15/2023 | 60934N807 | 82,486.34 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 3.91% | 82,486.34 | 0.00 | 82,486.34 | 0.00 |
| Purchase | 02/15/2023 | 60934N807 | 209,458.96 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 3.91% | 209,458.96 | 0.00 | 209,458.96 | 0.00 |
| Purchase | 02/15/2023 | 60934N807 | 78,974.93 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 3.91% | 78,974.93 | 0.00 | 78,974.93 | 0.00 |

City of Corona Consolidated

Transaction Ledger



Account #10003

As of February 28, 2023

| Transaction Type | Settlement Date | CUSIP | Quantity | Security Description | Price | Acq/Disp Yield | Amount | Interest Pur/Sold | Total Amount | Gain/Loss |
|---------------------|-----------------|-----------|--------------|---|--------|----------------|--------------|-------------------|--------------|-----------|
| ACQUISITIONS | | | | | | | | | | |
| Purchase | 02/15/2023 | 60934N807 | 49,248.74 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 3.91% | 49,248.74 | 0.00 | 49,248.74 | 0.00 |
| Purchase | 02/15/2023 | 60934N807 | 85,828.34 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 3.91% | 85,828.34 | 0.00 | 85,828.34 | 0.00 |
| Purchase | 02/15/2023 | 60934N807 | 46,790.32 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 3.91% | 46,790.32 | 0.00 | 46,790.32 | 0.00 |
| Purchase | 02/15/2023 | 60934N807 | 69,670.16 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 3.91% | 69,670.16 | 0.00 | 69,670.16 | 0.00 |
| Purchase | 02/15/2023 | 60934N807 | 62,181.09 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 3.91% | 62,181.09 | 0.00 | 62,181.09 | 0.00 |
| Purchase | 02/15/2023 | 60934N807 | 140,957.28 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 3.91% | 140,957.28 | 0.00 | 140,957.28 | 0.00 |
| Purchase | 02/16/2023 | 60934N807 | 693.00 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 3.91% | 693.00 | 0.00 | 693.00 | 0.00 |
| Purchase | 02/16/2023 | 60934N807 | 442.00 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 3.91% | 442.00 | 0.00 | 442.00 | 0.00 |
| Purchase | 02/17/2023 | 91282CGH8 | 7,000,000.00 | US Treasury Note 3.5% Due 1/31/2028 | 97.543 | 4.05% | 6,828,007.81 | 11,505.52 | 6,839,513.33 | 0.00 |
| Purchase | 02/21/2023 | 60934N807 | 3,565.00 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 3.91% | 3,565.00 | 0.00 | 3,565.00 | 0.00 |
| Purchase | 02/21/2023 | 60934N807 | 4,189.50 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 3.91% | 4,189.50 | 0.00 | 4,189.50 | 0.00 |
| Purchase | 02/21/2023 | 60934N807 | 3,332.92 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 3.91% | 3,332.92 | 0.00 | 3,332.92 | 0.00 |
| Purchase | 02/21/2023 | 60934N807 | 751.67 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 3.91% | 751.67 | 0.00 | 751.67 | 0.00 |
| Purchase | 02/21/2023 | 60934N807 | 22,956.80 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 3.91% | 22,956.80 | 0.00 | 22,956.80 | 0.00 |
| Purchase | 02/21/2023 | 60934N807 | 39,594.90 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 3.91% | 39,594.90 | 0.00 | 39,594.90 | 0.00 |
| Purchase | 02/21/2023 | 60934N807 | 77,792.22 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 3.91% | 77,792.22 | 0.00 | 77,792.22 | 0.00 |

City of Corona Consolidated

Account #10003

Transaction Ledger

As of February 28, 2023



| Transaction Type | Settlement Date | CUSIP | Quantity | Security Description | Price | Acq/Disp Yield | Amount | Interest Pur/Sold | Total Amount | Gain/Loss |
|---------------------|-----------------|-----------|--------------|---|---------|----------------|--------------|-------------------|--------------|-----------|
| ACQUISITIONS | | | | | | | | | | |
| Purchase | 02/21/2023 | 60934N807 | 177,613.09 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 3.91% | 177,613.09 | 0.00 | 177,613.09 | 0.00 |
| Purchase | 02/21/2023 | 60934N807 | 741.56 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 3.91% | 741.56 | 0.00 | 741.56 | 0.00 |
| Purchase | 02/21/2023 | 91324PEP3 | 1,500,000.00 | United Health Group Inc Callable Note Cont 1/15/2028 5.25% Due 2/15/2028 | 102.148 | 4.76% | 1,532,220.00 | 1,312.50 | 1,533,532.50 | 0.00 |
| Purchase | 02/25/2023 | 60934N807 | 11,784.38 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 3.91% | 11,784.38 | 0.00 | 11,784.38 | 0.00 |
| Purchase | 02/27/2023 | 60934N807 | 3,316.25 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 3.91% | 3,316.25 | 0.00 | 3,316.25 | 0.00 |
| Purchase | 02/27/2023 | 60934N807 | 7,800.00 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 3.91% | 7,800.00 | 0.00 | 7,800.00 | 0.00 |
| Purchase | 02/27/2023 | 60934N807 | 7,163.83 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 3.91% | 7,163.83 | 0.00 | 7,163.83 | 0.00 |
| Purchase | 02/27/2023 | 60934N807 | 2,848.88 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 3.91% | 2,848.88 | 0.00 | 2,848.88 | 0.00 |
| Purchase | 02/27/2023 | 60934N807 | 916.67 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 3.91% | 916.67 | 0.00 | 916.67 | 0.00 |
| Purchase | 02/27/2023 | 60934N807 | 82,262.19 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 3.91% | 82,262.19 | 0.00 | 82,262.19 | 0.00 |
| Purchase | 02/27/2023 | 60934N807 | 16,109.92 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 3.91% | 16,109.92 | 0.00 | 16,109.92 | 0.00 |
| Purchase | 02/27/2023 | 60934N807 | 19,446.60 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 3.91% | 19,446.60 | 0.00 | 19,446.60 | 0.00 |
| Purchase | 02/27/2023 | 60934N807 | 10,031.85 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 3.91% | 10,031.85 | 0.00 | 10,031.85 | 0.00 |
| Purchase | 02/27/2023 | 756109AU8 | 2,500,000.00 | Realty Income Corp Callable Note Cont 10/15/2027 3.65% Due 1/15/2028 | 93.834 | 5.09% | 2,345,850.00 | 10,645.83 | 2,356,495.83 | 0.00 |
| Purchase | 02/28/2023 | 60934N807 | 99,168.75 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 4.17% | 99,168.75 | 0.00 | 99,168.75 | 0.00 |

City of Corona Consolidated

Account #10003

Transaction Ledger

As of February 28, 2023



| Transaction Type | Settlement Date | CUSIP | Quantity | Security Description | Price | Acq/Disp Yield | Amount | Interest Pur/Sold | Total Amount | Gain/Loss |
|---------------------------|-----------------|------------|----------------------|---|--------|----------------|----------------------|-------------------|----------------------|-------------|
| ACQUISITIONS | | | | | | | | | | |
| Purchase | 02/28/2023 | 91282CGP0 | 7,000,000.00 | US Treasury Note 4% Due 2/29/2028 | 99.285 | 4.16% | 6,949,960.94 | 0.00 | 6,949,960.94 | 0.00 |
| Subtotal | | | 20,171,145.75 | | | | 19,827,184.50 | 23,463.85 | 19,850,648.35 | 0.00 |
| Security Contribution | 02/06/2023 | 90LAIF\$00 | 4,460,000.00 | Local Agency Investment Fund State Pool | 1.000 | | 4,460,000.00 | 0.00 | 4,460,000.00 | 0.00 |
| Security Contribution | 02/06/2023 | 90LAIF\$00 | 4,470,000.00 | Local Agency Investment Fund State Pool | 1.000 | | 4,470,000.00 | 0.00 | 4,470,000.00 | 0.00 |
| Security Contribution | 02/15/2023 | 60934N807 | 30,000,000.00 | Federated Investors Govt Oblig Fund Inst. | 1.000 | | 30,000,000.00 | 0.00 | 30,000,000.00 | 0.00 |
| Security Contribution | 02/21/2023 | 90LAIF\$00 | 400,000.00 | Local Agency Investment Fund State Pool | 1.000 | | 400,000.00 | 0.00 | 400,000.00 | 0.00 |
| Security Contribution | 02/27/2023 | 90LAIF\$00 | 6,200,000.00 | Local Agency Investment Fund State Pool | 1.000 | | 6,200,000.00 | 0.00 | 6,200,000.00 | 0.00 |
| Security Contribution | 02/27/2023 | 90LAIF\$00 | 6,100,000.00 | Local Agency Investment Fund State Pool | 1.000 | | 6,100,000.00 | 0.00 | 6,100,000.00 | 0.00 |
| Security Contribution | 02/28/2023 | 90LAIF\$00 | 400,000.00 | Local Agency Investment Fund State Pool | 1.000 | | 400,000.00 | 0.00 | 400,000.00 | 0.00 |
| Security Contribution | 02/28/2023 | 90LAIF\$00 | 400,000.00 | Local Agency Investment Fund State Pool | 1.000 | | 400,000.00 | 0.00 | 400,000.00 | 0.00 |
| Subtotal | | | 52,430,000.00 | | | | 52,430,000.00 | 0.00 | 52,430,000.00 | 0.00 |
| TOTAL ACQUISITIONS | | | 72,601,145.75 | | | | 72,257,184.50 | 23,463.85 | 72,280,648.35 | 0.00 |
| DISPOSITIONS | | | | | | | | | | |
| Sale | 02/17/2023 | 60934N807 | 6,839,513.33 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 3.91% | 6,839,513.33 | 0.00 | 6,839,513.33 | 0.00 |
| Sale | 02/21/2023 | 60934N807 | 1,533,532.50 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 3.91% | 1,533,532.50 | 0.00 | 1,533,532.50 | 0.00 |
| Sale | 02/27/2023 | 60934N807 | 2,356,495.83 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 3.91% | 2,356,495.83 | 0.00 | 2,356,495.83 | 0.00 |

City of Corona Consolidated

Transaction Ledger



Account #10003

As of February 28, 2023

| Transaction Type | Settlement Date | CUSIP | Quantity | Security Description | Price | Acq/Disp Yield | Amount | Interest Pur/Sold | Total Amount | Gain/Loss |
|---------------------|-----------------|-----------|----------------------|---|---------|----------------|----------------------|-------------------|----------------------|-------------|
| DISPOSITIONS | | | | | | | | | | |
| Sale | 02/28/2023 | 60934N807 | 6,949,960.94 | Federated Investors Govt Oblig Fund Inst. | 1.000 | 4.17% | 6,949,960.94 | 0.00 | 6,949,960.94 | 0.00 |
| Subtotal | | | 17,679,502.60 | | | | 17,679,502.60 | 0.00 | 17,679,502.60 | 0.00 |
| Paydown | 02/15/2023 | 02582JIT8 | 0.00 | American Express Credit Trust 2022-2 A 3.39% Due 5/17/2027 | 100.000 | | 0.00 | 7,811.13 | 7,811.13 | 0.00 |
| Paydown | 02/15/2023 | 43813DAC2 | 38,577.00 | Honda Auto Receivables 2020-2 A3 0.82% Due 7/15/2024 | 100.000 | | 38,577.00 | 184.47 | 38,761.47 | 3.04 |
| Paydown | 02/15/2023 | 43815BAC4 | 0.00 | Honda Auto Receivables Trust 2022-1 A3 1.88% Due 5/15/2026 | 100.000 | | 0.00 | 2,585.00 | 2,585.00 | 0.00 |
| Paydown | 02/15/2023 | 44891RAC4 | 82,180.09 | Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025 | 100.000 | | 82,180.09 | 306.25 | 82,486.34 | 18.93 |
| Paydown | 02/15/2023 | 44891VAC5 | 208,987.16 | Hyundai Auto Lease Trust 2021-B A3 0.33% Due 6/17/2024 | 100.000 | | 208,987.16 | 471.80 | 209,458.96 | 31.35 |
| Paydown | 02/15/2023 | 44891WAC3 | 0.00 | Hyundai Auto Lease Trust 2022-A A3 1.16% Due 1/15/2025 | 100.000 | | 0.00 | 1,164.83 | 1,164.83 | 0.00 |
| Paydown | 02/15/2023 | 448977AD0 | 0.00 | Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026 | 100.000 | | 0.00 | 2,497.50 | 2,497.50 | 0.00 |
| Paydown | 02/15/2023 | 44933LAC7 | 78,603.04 | Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025 | 100.000 | | 78,603.04 | 371.89 | 78,974.93 | 8.27 |
| Paydown | 02/15/2023 | 44935FAD6 | 0.00 | Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 5/15/2026 | 100.000 | | 0.00 | 450.17 | 450.17 | 0.00 |
| Paydown | 02/15/2023 | 47787JAC2 | 0.00 | John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026 | 100.000 | | 0.00 | 1,952.67 | 1,952.67 | 0.00 |
| Paydown | 02/15/2023 | 47787NAC3 | 49,142.99 | John Deere Owner Trust 2020-B A3 0.51% Due 11/15/2024 | 100.000 | | 49,142.99 | 105.75 | 49,248.74 | 7.49 |
| Paydown | 02/15/2023 | 47789KAC7 | 85,500.18 | John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024 | 100.000 | | 85,500.18 | 328.16 | 85,828.34 | -184.26 |

City of Corona Consolidated

Transaction Ledger



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As of February 28, 2023

| Transaction Type | Settlement Date | CUSIP | Quantity | Security Description | Price | Acq/Disp Yield | Amount | Interest Pur/Sold | Total Amount | Gain/Loss |
|---------------------|-----------------|-----------|------------|---|---------|----------------|------------|-------------------|--------------|-----------|
| DISPOSITIONS | | | | | | | | | | |
| Paydown | 02/15/2023 | 47789QAC4 | 0.00 | John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026 | 100.000 | | 0.00 | 559.00 | 559.00 | 0.00 |
| Paydown | 02/15/2023 | 58769EAC2 | 46,774.74 | Mercedes-Benz Auto Lease Trust 2020-B A3 0.4% Due 11/15/2023 | 100.000 | | 46,774.74 | 15.58 | 46,790.32 | 2.37 |
| Paydown | 02/15/2023 | 65479JAD5 | 69,368.80 | Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024 | 100.000 | | 69,368.80 | 301.36 | 69,670.16 | 3.66 |
| Paydown | 02/15/2023 | 89236XAC0 | 62,020.55 | Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025 | 100.000 | | 62,020.55 | 160.54 | 62,181.09 | 11.55 |
| Paydown | 02/15/2023 | 89238JAC9 | 0.00 | Toyota Auto Receivables Trust 2021-D A3 0.71% Due 4/15/2026 | 100.000 | | 0.00 | 565.04 | 565.04 | 0.00 |
| Paydown | 02/15/2023 | 89240BAC2 | 140,566.49 | Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025 | 100.000 | | 140,566.49 | 390.79 | 140,957.28 | 26.09 |
| Paydown | 02/16/2023 | 362554AC1 | 0.00 | GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026 | 100.000 | | 0.00 | 442.00 | 442.00 | 0.00 |
| Paydown | 02/16/2023 | 380146AC4 | 0.00 | GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026 | 100.000 | | 0.00 | 693.00 | 693.00 | 0.00 |
| Paydown | 02/21/2023 | 36262XAC8 | 22,259.67 | GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024 | 100.000 | | 22,259.67 | 697.13 | 22,956.80 | 0.30 |
| Paydown | 02/21/2023 | 36265MAC9 | 0.00 | GM Financial Auto Lease Trust 2022-1 A3 1.9% Due 3/20/2025 | 100.000 | | 0.00 | 3,332.92 | 3,332.92 | 0.00 |
| Paydown | 02/21/2023 | 43813GAC5 | 39,482.47 | Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025 | 100.000 | | 39,482.47 | 112.43 | 39,594.90 | 0.72 |
| Paydown | 02/21/2023 | 43813KAC6 | 77,565.76 | Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024 | 100.000 | | 77,565.76 | 226.46 | 77,792.22 | 11.39 |

City of Corona Consolidated

Transaction Ledger



Account #10003

As of February 28, 2023

| Transaction Type | Settlement Date | CUSIP | Quantity | Security Description | Price | Acq/Disp Yield | Amount | Interest Pur/Sold | Total Amount | Gain/Loss |
|---------------------|-----------------|-----------|---------------------|---|---------|----------------|---------------------|-------------------|---------------------|----------------|
| DISPOSITIONS | | | | | | | | | | |
| Paydown | 02/21/2023 | 43815GAC3 | 0.00 | Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026 | 100.000 | | 0.00 | 751.67 | 751.67 | 0.00 |
| Paydown | 02/21/2023 | 89238LAC4 | 0.00 | Toyota Lease Owner Trust 2022-A A3 1.96% Due 2/20/2025 | 100.000 | | 0.00 | 4,189.50 | 4,189.50 | 0.00 |
| Paydown | 02/21/2023 | 92290BAA9 | 177,192.03 | Verizon Owner Trust 2020-B A 0.47% Due 2/20/2025 | 100.000 | | 177,192.03 | 421.06 | 177,613.09 | 37.21 |
| Paydown | 02/21/2023 | 92348AAA3 | 740.33 | Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024 | 100.000 | | 740.33 | 1.23 | 741.56 | 0.06 |
| Paydown | 02/21/2023 | 92348KAV5 | 0.00 | Verizon Master Trust 2022-5 A1A 3.72% Due 7/20/2027 | 100.000 | | 0.00 | 3,565.00 | 3,565.00 | 0.00 |
| Paydown | 02/27/2023 | 05601XAC3 | 0.00 | BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 3/25/2025 | 100.000 | | 0.00 | 916.67 | 916.67 | 0.00 |
| Paydown | 02/27/2023 | 05602RAD3 | 0.00 | BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026 | 100.000 | | 0.00 | 2,848.88 | 2,848.88 | 0.00 |
| Paydown | 02/27/2023 | 09690AAC7 | 82,030.95 | BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024 | 100.000 | | 82,030.95 | 231.24 | 82,262.19 | 8.47 |
| Paydown | 02/27/2023 | 3137B4WB8 | 7,567.42 | FHLMC K033 A2Due 7/25/2023 | 100.000 | | 7,567.42 | 8,542.50 | 16,109.92 | -245.94 |
| Paydown | 02/27/2023 | 3137B7MZ9 | 8,430.83 | FHLMC K036 A2Due 10/25/2023 | 100.000 | | 8,430.83 | 11,015.77 | 19,446.60 | -197.64 |
| Paydown | 02/27/2023 | 3137BSP72 | 0.00 | FHLMC K058 A2 2.653% Due 8/25/2026 | 100.000 | | 0.00 | 3,316.25 | 3,316.25 | 0.00 |
| Paydown | 02/27/2023 | 3137BSRE5 | 0.00 | FHLMC K059 A2 3.12% Due 9/25/2026 | 100.000 | | 0.00 | 7,800.00 | 7,800.00 | 0.00 |
| Paydown | 02/27/2023 | 3137BYPQ7 | 3,363.76 | FHLMC K726 A2 2.905% Due 4/25/2024 | 100.000 | | 3,363.76 | 6,668.09 | 10,031.85 | -24.05 |
| Paydown | 02/27/2023 | 3137FBBX3 | 0.00 | FHLMC K068 A2 3.244% Due 8/25/2027 | 100.000 | | 0.00 | 7,163.83 | 7,163.83 | 0.00 |
| Subtotal | | | 1,280,354.26 | | | | 1,280,354.26 | 83,157.56 | 1,363,511.82 | -480.99 |
| Maturity | 02/14/2023 | 78012U3M5 | 500,000.00 | Royal Bank of Canada Yankee CD 1.35% Due 2/14/2023 | 100.000 | | 500,000.00 | 6,843.75 | 506,843.75 | 0.00 |
| Subtotal | | | 500,000.00 | | | | 500,000.00 | 6,843.75 | 506,843.75 | 0.00 |

City of Corona Consolidated

Transaction Ledger



Account #10003

As of February 28, 2023

| Transaction Type | Settlement Date | CUSIP | Quantity | Security Description | Price | Acq/Disp Yield | Amount | Interest Pur/Sold | Total Amount | Gain/Loss |
|---------------------------|-----------------|------------|----------------------|---|-------|----------------|----------------------|-------------------|----------------------|----------------|
| DISPOSITIONS | | | | | | | | | | |
| Security Withdrawal | 02/01/2023 | 90LAIF\$00 | 600,000.00 | Local Agency Investment Fund State Pool | 1.000 | | 600,000.00 | 0.00 | 600,000.00 | 0.00 |
| Security Withdrawal | 02/02/2023 | 90LAIF\$00 | 2,300,000.00 | Local Agency Investment Fund State Pool | 1.000 | | 2,300,000.00 | 0.00 | 2,300,000.00 | 0.00 |
| Security Withdrawal | 02/02/2023 | 90LAIF\$00 | 2,100,000.00 | Local Agency Investment Fund State Pool | 1.000 | | 2,100,000.00 | 0.00 | 2,100,000.00 | 0.00 |
| Security Withdrawal | 02/15/2023 | 90LAIF\$00 | 5,800,000.00 | Local Agency Investment Fund State Pool | 1.000 | | 5,800,000.00 | 0.00 | 5,800,000.00 | 0.00 |
| Security Withdrawal | 02/15/2023 | 90LAIF\$00 | 5,700,000.00 | Local Agency Investment Fund State Pool | 1.000 | | 5,700,000.00 | 0.00 | 5,700,000.00 | 0.00 |
| Security Withdrawal | 02/16/2023 | 90LAIF\$00 | 2,700,000.00 | Local Agency Investment Fund State Pool | 1.000 | | 2,700,000.00 | 0.00 | 2,700,000.00 | 0.00 |
| Security Withdrawal | 02/16/2023 | 90LAIF\$00 | 2,800,000.00 | Local Agency Investment Fund State Pool | 1.000 | | 2,800,000.00 | 0.00 | 2,800,000.00 | 0.00 |
| Security Withdrawal | 02/23/2023 | 90LAIF\$00 | 1,500,000.00 | Local Agency Investment Fund State Pool | 1.000 | | 1,500,000.00 | 0.00 | 1,500,000.00 | 0.00 |
| Security Withdrawal | 02/23/2023 | 90LAIF\$00 | 1,200,000.00 | Local Agency Investment Fund State Pool | 1.000 | | 1,200,000.00 | 0.00 | 1,200,000.00 | 0.00 |
| Subtotal | | | 24,700,000.00 | | | | 24,700,000.00 | 0.00 | 24,700,000.00 | 0.00 |
| TOTAL DISPOSITIONS | | | 44,159,856.86 | | | | 44,159,856.86 | 90,001.31 | 44,249,858.17 | -480.99 |
| OTHER TRANSACTIONS | | | | | | | | | | |
| Interest | 02/12/2023 | 3137EAEP0 | 6,575,000.00 | FHLMC Note 1.5% Due 2/12/2025 | 0.000 | | 49,312.50 | 0.00 | 49,312.50 | 0.00 |
| Interest | 02/15/2023 | 69371RQ25 | 715,000.00 | Paccar Financial Corp Note 2.15% Due 8/15/2024 | 0.000 | | 7,686.25 | 0.00 | 7,686.25 | 0.00 |
| Interest | 02/15/2023 | 912828B66 | 5,000,000.00 | US Treasury Note 2.75% Due 2/15/2024 | 0.000 | | 68,750.00 | 0.00 | 68,750.00 | 0.00 |
| Interest | 02/15/2023 | 912828D56 | 5,000,000.00 | US Treasury Note 2.375% Due 8/15/2024 | 0.000 | | 59,375.00 | 0.00 | 59,375.00 | 0.00 |

City of Corona Consolidated

Account #10003

Transaction Ledger

As of February 28, 2023



| Transaction Type | Settlement Date | CUSIP | Quantity | Security Description | Price | Acq/Disp Yield | Amount | Interest Pur/Sold | Total Amount | Gain/Loss |
|---------------------------------|-----------------|-----------|----------------------|--|-------|----------------|-------------------|-------------------|-------------------|-------------|
| OTHER TRANSACTIONS | | | | | | | | | | |
| Interest | 02/25/2023 | 3135G05X7 | 6,285,000.00 | FNMA Note 0.375% Due 8/25/2025 | 0.000 | | 11,784.38 | 0.00 | 11,784.38 | 0.00 |
| Interest | 02/28/2023 | 912828ZC7 | 7,000,000.00 | US Treasury Note 1.125% Due 2/28/2025 | 0.000 | | 39,375.00 | 0.00 | 39,375.00 | 0.00 |
| Interest | 02/28/2023 | 91282CCW9 | 1,570,000.00 | US Treasury Note 0.75% Due 8/31/2026 | 0.000 | | 5,887.50 | 0.00 | 5,887.50 | 0.00 |
| Interest | 02/28/2023 | 91282CFH9 | 3,450,000.00 | US Treasury Note 3.125% Due 8/31/2027 | 0.000 | | 53,906.25 | 0.00 | 53,906.25 | 0.00 |
| Subtotal | | | 35,595,000.00 | | | | 296,076.88 | 0.00 | 296,076.88 | 0.00 |
| Dividend | 02/02/2023 | 60934N807 | 210,460.65 | Federated Investors Govt Oblig Fund Inst. | 0.000 | | 4,713.30 | 0.00 | 4,713.30 | 0.00 |
| Subtotal | | | 210,460.65 | | | | 4,713.30 | 0.00 | 4,713.30 | 0.00 |
| TOTAL OTHER TRANSACTIONS | | | 35,805,460.65 | | | | 300,790.18 | 0.00 | 300,790.18 | 0.00 |

City of Corona Consolidated

Account #10003

Income Earned

As of February 28, 2023



| CUSIP | Security Description | Trade Date Settle Date Units | Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End | Prior Accrued Inc. Received Ending Accrued Total Interest | Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned | Total Income |
|---------------------|---|--|---|--|---|--------------|
| FIXED INCOME | | | | | | |
| 023135BX3 | Amazon.com Inc Callable Note Cont 4/12/2026 1% Due 05/12/2026 | 05/10/2021 05/12/2021 4,865,000.00 | 4,843,983.20 0.00 0.00 4,843,983.20 | 10,675.97 0.00 14,730.14 4,054.17 | 0.00 0.00 0.00 4,054.17 | 4,054.17 |
| 02582JIT8 | American Express Credit Trust 2022-2 A 3.39% Due 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 |
| 05601XAC3 | BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 03/25/2025 | 01/11/2022 01/19/2022 1,000,000.00 | 999,850.50 0.00 0.00 999,850.50 | 183.33 916.67 183.33 916.67 | 0.00 0.00 0.00 916.67 | 916.67 |
| 05602RAD3 | BMW Vehicle Owner Trust 2022-A A3 3.21% Due 08/25/2026 | 05/10/2022 05/18/2022 1,065,000.00 | 1,064,944.62 0.00 0.00 1,064,944.62 | 569.78 2,848.88 569.78 2,848.88 | 0.00 0.00 0.00 2,848.88 | 2,848.88 |
| 06051GHT9 | Bank of America Corp Callable Note 1X 4/23/2026 3.559% Due 04/23/2027 | Various Various 3,000,000.00 | 2,906,255.64 0.00 0.00 2,906,255.64 | 29,065.16 0.00 37,962.67 8,897.51 | 0.00 0.00 0.00 8,897.51 | 8,897.51 |
| 06051GJD2 | Bank of America Corp Callable Note Cont 6/19/2025 1.319% Due 06/19/2026 | Various Various 3,000,000.00 | 3,007,920.00 0.00 0.00 3,007,920.00 | 4,616.50 0.00 7,914.00 3,297.50 | 0.00 0.00 0.00 3,297.50 | 3,297.50 |
| 06367TQW3 | Bank of Montreal Note 0.625% Due 07/09/2024 | 02/09/2022 02/11/2022 1,500,000.00 | 1,455,540.00 0.00 0.00 1,455,540.00 | 572.92 0.00 1,354.17 781.25 | 0.00 0.00 0.00 781.25 | 781.25 |
| 06367WB85 | Bank of Montreal Note 1.85% Due 05/01/2025 | 07/23/2021 07/27/2021 2,761,000.00 | 2,862,660.02 0.00 0.00 2,862,660.02 | 12,769.63 0.00 17,026.17 4,256.54 | 0.00 0.00 0.00 4,256.54 | 4,256.54 |
| 09690AAC7 | BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024 | 09/08/2021 09/15/2021 758,852.39 | 840,796.56 0.00 82,022.48 758,774.08 | 46.25 231.24 41.74 226.73 | 0.00 0.00 0.00 226.73 | 226.73 |

City of Corona Consolidated

Income Earned



Account #10003

As of February 28, 2023

| CUSIP | Security Description | Trade Date Settle Date Units | Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End | Prior Accrued Inc. Received Ending Accrued Total Interest | Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned | Total Income |
|-----------|--|--|---|--|---|--------------|
| 13063DRK6 | California State Taxable GO 2.4% Due 10/01/2024 | 10/16/2019 10/24/2019 3,385,000.00 | 3,462,753.45 0.00 0.00 3,462,753.45 | 27,080.00 0.00 33,850.00 6,770.00 | 0.00 0.00 0.00 6,770.00 | 6,770.00 |
| 14913Q3B3 | Caterpillar Finl Service Note 2.15% Due 11/08/2024 | Various Various 2,593,000.00 | 2,624,484.21 0.00 0.00 2,624,484.21 | 12,853.36 0.00 17,499.15 4,645.79 | 0.00 0.00 0.00 4,645.79 | 4,645.79 |
| 14913R2V8 | Caterpillar Financial Service Note 3.4% Due 05/13/2025 | 05/10/2022 05/13/2022 1,460,000.00 | 1,458,145.80 0.00 0.00 1,458,145.80 | 10,755.33 0.00 14,892.00 4,136.67 | 0.00 0.00 0.00 4,136.67 | 4,136.67 |
| 22160KAM7 | Costco Wholesale Corp Callable Note Cont 2/18/2027 3% Due 05/18/2027 | 07/15/2022 07/19/2022 2,500,000.00 | 2,441,975.00 0.00 0.00 2,441,975.00 | 15,208.33 0.00 21,458.33 6,250.00 | 0.00 0.00 0.00 6,250.00 | 6,250.00 |
| 24422EVN6 | John Deere Capital Corp Note 0.45% Due 01/17/2024 | 03/01/2021 03/04/2021 2,140,000.00 | 2,138,480.60 0.00 0.00 2,138,480.60 | 374.50 0.00 1,177.00 802.50 | 0.00 0.00 0.00 802.50 | 802.50 |
| 24422EWR6 | John Deere Capital Corp Note 4.75% Due 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 | 7,111.81 0.00 16,809.72 9,697.91 | 0.00 0.00 0.00 9,697.91 | 9,697.91 |
| 3130A1XJ2 | FHLB Note 2.875% Due 06/14/2024 | Various Various 5,500,000.00 | 5,740,000.40 0.00 0.00 5,740,000.40 | 20,644.10 0.00 33,821.18 13,177.08 | 0.00 0.00 0.00 13,177.08 | 13,177.08 |
| 3130A2UW4 | FHLB Note 2.875% Due 09/13/2024 | 09/13/2019 09/16/2019 4,000,000.00 | 4,206,760.00 0.00 0.00 4,206,760.00 | 44,083.33 0.00 53,666.67 9,583.34 | 0.00 0.00 0.00 9,583.34 | 9,583.34 |
| 3130AQF40 | FHLB Note 1% Due 12/20/2024 | 12/21/2021 12/22/2021 4,300,000.00 | 4,297,205.00 0.00 0.00 4,297,205.00 | 4,897.22 0.00 8,480.56 3,583.34 | 0.00 0.00 0.00 3,583.34 | 3,583.34 |

City of Corona Consolidated

Income Earned



Account #10003

As of February 28, 2023

| CUSIP | Security Description | Trade Date Settle Date Units | Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End | Prior Accrued Inc. Received Ending Accrued Total Interest | Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned | Total Income |
|-----------|---|--|---|--|---|--------------|
| 3135G03U5 | FNMA Note 0.625% Due 04/22/2025 | 04/22/2020 04/24/2020 5,270,000.00 | 5,259,143.80 0.00 0.00 5,259,143.80 | 9,057.81 0.00 11,802.60 2,744.79 | 0.00 0.00 0.00 2,744.79 | 2,744.79 |
| 3135G04Z3 | FNMA Note 0.5% Due 06/17/2025 | Various Various 6,200,000.00 | 6,196,731.90 0.00 0.00 6,196,731.90 | 3,788.89 0.00 6,372.22 2,583.33 | 0.00 0.00 0.00 2,583.33 | 2,583.33 |
| 3135G05X7 | FNMA Note 0.375% Due 08/25/2025 | Various Various 6,285,000.00 | 6,260,439.20 0.00 0.00 6,260,439.20 | 10,213.13 11,784.38 392.81 1,964.06 | 0.00 0.00 0.00 1,964.06 | 1,964.06 |
| 3135G06G3 | FNMA Note 0.5% Due 11/07/2025 | Various Various 6,300,000.00 | 6,279,895.00 0.00 0.00 6,279,895.00 | 7,350.00 0.00 9,975.00 2,625.00 | 0.00 0.00 0.00 2,625.00 | 2,625.00 |
| 3135G0W66 | FNMA Note 1.625% Due 10/15/2024 | Various Various 3,500,000.00 | 3,564,275.00 0.00 0.00 3,564,275.00 | 16,746.52 0.00 21,486.11 4,739.59 | 0.00 0.00 0.00 4,739.59 | 4,739.59 |
| 3135G0X24 | FNMA Note 1.625% Due 01/07/2025 | Various Various 4,220,000.00 | 4,282,878.20 0.00 0.00 4,282,878.20 | 4,571.67 0.00 10,286.25 5,714.58 | 0.00 0.00 0.00 5,714.58 | 5,714.58 |
| 3137B4WB8 | FHLMC K033 A2 3.06% Due 07/25/2023 | 07/23/2019 07/26/2019 3,342,432.58 | 3,458,875.00 0.00 7,813.36 3,451,061.64 | 1,708.50 8,542.50 1,704.64 8,538.64 | 0.00 0.00 0.00 8,538.64 | 8,538.64 |
| 3137B7MZ9 | FHLMC K036 A2 3.527% Due 10/25/2023 | Various Various 3,739,491.82 | 3,835,784.11 0.00 8,628.47 3,827,155.64 | 2,203.16 11,015.77 2,198.20 11,010.81 | 0.00 0.00 0.00 11,010.81 | 11,010.81 |
| 3137BSP72 | FHLMC K058 A2 2.653% Due 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 |

City of Corona Consolidated

Income Earned



Account #10003

As of February 28, 2023

| CUSIP | Security Description | Trade Date Settle Date Units | Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End | Prior Accrued Inc. Received Ending Accrued Total Interest | Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned | Total Income |
|-----------|--|--|---|--|---|--------------|
| 3137BSRE5 | FHLMC K059 A2 3.12% Due 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 |
| 3137BYPQ7 | FHLMC K726 A2 2.905% Due 04/25/2024 | 04/22/2019 04/25/2019 2,751,096.80 | 2,774,150.65 0.00 3,387.81 2,770,762.84 | 6,668.09 6,668.09 6,659.95 6,659.95 | 0.00 0.00 0.00 6,659.95 | 6,659.95 |
| 3137EAEP0 | FHLMC Note 1.5% Due 02/12/2025 | 02/13/2020 02/14/2020 6,575,000.00 | 6,569,937.25 0.00 0.00 6,569,937.25 | 46,298.96 49,312.50 5,205.21 8,218.75 | 0.00 0.00 0.00 8,218.75 | 8,218.75 |
| 3137EAEU9 | FHLMC Note 0.375% Due 07/21/2025 | Various Various 6,300,000.00 | 6,277,899.60 0.00 0.00 6,277,899.60 | 656.25 0.00 2,625.00 1,968.75 | 0.00 0.00 0.00 1,968.75 | 1,968.75 |
| 3137EAEX3 | FHLMC Note 0.375% Due 09/23/2025 | Various Various 6,295,000.00 | 6,276,346.05 0.00 0.00 6,276,346.05 | 8,393.34 0.00 10,360.52 1,967.18 | 0.00 0.00 0.00 1,967.18 | 1,967.18 |
| 3137FBBX3 | FHLMC K068 A2 3.244% Due 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 |
| 362554AC1 | GM Financial Securitized Term 2021-4 A3 0.68% Due 09/16/2026 | 10/13/2021 10/21/2021 780,000.00 | 779,980.11 0.00 0.00 779,980.11 | 221.00 442.00 221.00 442.00 | 0.00 0.00 0.00 442.00 | 442.00 |
| 36262XAC8 | GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024 | 08/10/2021 08/18/2021 2,122,740.33 | 2,144,970.83 0.00 22,259.37 2,122,711.46 | 255.61 697.13 252.96 694.48 | 0.00 0.00 0.00 694.48 | 694.48 |
| 36265MAC9 | GM Financial Auto Lease Trust 2022-1 A3 1.9% Due 03/20/2025 | 02/15/2022 02/23/2022 2,105,000.00 | 2,104,981.90 0.00 0.00 2,104,981.90 | 1,222.07 3,332.92 1,222.07 3,332.92 | 0.00 0.00 0.00 3,332.92 | 3,332.92 |

City of Corona Consolidated

Income Earned



Account #10003

As of February 28, 2023

| CUSIP | Security Description | Trade Date Settle Date Units | Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End | Prior Accrued Inc. Received Ending Accrued Total Interest | Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned | Total Income |
|-----------|---|--|---|--|---|--------------|
| 380146AC4 | GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026 | 01/11/2022 01/19/2022 660,000.00 | 659,942.65 0.00 0.00 659,942.65 | 346.50 693.00 346.50 693.00 | 0.00 0.00 0.00 693.00 | 693.00 |
| 40139LBC6 | Guardian Life Glob Fun Note 0.875% Due 12/10/2025 | Various Various 3,000,000.00 | 2,969,700.00 0.00 0.00 2,969,700.00 | 3,718.76 0.00 5,906.26 2,187.50 | 0.00 0.00 0.00 2,187.50 | 2,187.50 |
| 43813DAC2 | Honda Auto Receivables 2020-2 A3 0.82% Due 07/15/2024 | 05/18/2020 05/27/2020 231,378.00 | 269,933.76 0.00 38,573.96 231,359.80 | 98.38 184.47 84.32 170.41 | 0.00 0.00 0.00 170.41 | 170.41 |
| 43813GAC5 | Honda Auto Receivables Trust 2021-1 A3 0.27% Due 04/21/2025 | 02/17/2021 02/24/2021 460,224.91 | 499,698.25 0.00 39,481.75 460,216.50 | 37.48 112.43 34.52 109.47 | 0.00 0.00 0.00 109.47 | 109.47 |
| 43813KAC6 | Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024 | 09/22/2020 09/29/2020 656,888.09 | 734,345.96 0.00 77,554.37 656,791.59 | 98.13 226.46 87.77 216.10 | 0.00 0.00 0.00 216.10 | 216.10 |
| 43815BAC4 | Honda Auto Receivables Trust 2022-1 A3 1.88% Due 05/15/2026 | 02/15/2022 02/23/2022 1,650,000.00 | 1,649,751.84 0.00 0.00 1,649,751.84 | 1,378.67 2,585.00 1,378.67 2,585.00 | 0.00 0.00 0.00 2,585.00 | 2,585.00 |
| 43815GAC3 | Honda Auto Receivables Trust 2021-4 A3 0.88% Due 01/21/2026 | 11/16/2021 11/24/2021 1,025,000.00 | 1,024,783.93 0.00 0.00 1,024,783.93 | 250.56 751.67 250.56 751.67 | 0.00 0.00 0.00 751.67 | 751.67 |
| 44891RAC4 | Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 05/15/2025 | 10/20/2020 10/28/2020 884,916.01 | 966,873.38 0.00 82,161.16 884,712.22 | 163.33 306.25 149.45 292.37 | 0.00 0.00 0.00 292.37 | 292.37 |
| 44891VAC5 | Hyundai Auto Lease Trust 2021-B A3 0.33% Due 06/17/2024 | 06/08/2021 06/16/2021 1,506,667.58 | 1,715,397.39 0.00 208,955.81 1,506,441.58 | 251.63 471.80 220.98 441.15 | 0.00 0.00 0.00 441.15 | 441.15 |

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| CUSIP | Security Description | Trade Date Settle Date Units | Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End | Prior Accrued Inc. Received Ending Accrued Total Interest | Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned | Total Income |
|-----------|---|--|---|--|---|--------------|
| 44891WAC3 | Hyundai Auto Lease Trust 2022-A A3 1.16% Due 01/15/2025 | 01/11/2022 01/19/2022 1,205,000.00 | 1,204,973.37 0.00 0.00 1,204,973.37 | 621.24 1,164.83 621.24 1,164.83 | 0.00 0.00 0.00 1,164.83 | 1,164.83 |
| 448977AD0 | Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026 | 03/09/2022 03/16/2022 1,350,000.00 | 1,349,948.03 0.00 0.00 1,349,948.03 | 1,332.00 2,497.50 1,332.00 2,497.50 | 0.00 0.00 0.00 2,497.50 | 2,497.50 |
| 44933LAC7 | Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 09/15/2025 | 04/20/2021 04/28/2021 1,095,778.99 | 1,174,258.49 0.00 78,594.77 1,095,663.72 | 198.34 371.89 185.06 358.61 | 0.00 0.00 0.00 358.61 | 358.61 |
| 44935FAD6 | Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 05/15/2026 | 11/09/2021 11/17/2021 730,000.00 | 729,837.06 0.00 0.00 729,837.06 | 240.09 450.17 240.09 450.17 | 0.00 0.00 0.00 450.17 | 450.17 |
| 4581X0DV7 | Inter-American Dev Bank Note 0.875% Due 04/20/2026 | 04/13/2021 04/20/2021 6,390,000.00 | 6,360,733.80 0.00 0.00 6,360,733.80 | 15,686.56 0.00 20,345.94 4,659.38 | 0.00 0.00 0.00 4,659.38 | 4,659.38 |
| 459058JL8 | Intl. Bank Recon & Development Note 0.5% Due 10/28/2025 | Various Various 6,300,000.00 | 6,272,360.85 0.00 0.00 6,272,360.85 | 8,137.51 0.00 10,762.50 2,624.99 | 0.00 0.00 0.00 2,624.99 | 2,624.99 |
| 46647PBK1 | JP Morgan Chase & Co Callable Note Cont 4/22/2025 2.083% Due 04/22/2026 | 05/20/2021 05/24/2021 1,000,000.00 | 1,037,330.00 0.00 0.00 1,037,330.00 | 5,728.25 0.00 7,464.08 1,735.83 | 0.00 0.00 0.00 1,735.83 | 1,735.83 |
| 46647PCH7 | JP Morgan Chase & Co Callable Note Cont 6/1/2024 0.824% Due 06/01/2025 | 05/24/2021 06/01/2021 3,295,000.00 | 3,299,268.65 0.00 0.00 3,299,268.65 | 4,525.13 0.00 6,787.70 2,262.57 | 0.00 0.00 0.00 2,262.57 | 2,262.57 |
| 46647PCK0 | JP Morgan Chase & Co Callable Note Cont 6/23/2024 0.969% Due 06/23/2025 | Various Various 1,565,000.00 | 1,565,968.20 0.00 0.00 1,565,968.20 | 1,600.73 0.00 2,864.47 1,263.74 | 0.00 0.00 0.00 1,263.74 | 1,263.74 |

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|-----------|---|--|---|--|---|--------------|
| 47787JAC2 | John Deere Owner Trust 2022-A A3 2.32% Due 09/16/2026 | 03/10/2022 03/16/2022 1,010,000.00 | 1,009,776.59 0.00 0.00 1,009,776.59 | 1,041.42 1,952.67 1,041.42 1,952.67 | 0.00 0.00 0.00 1,952.67 | 1,952.67 |
| 47787NAC3 | John Deere Owner Trust 2020-B A3 0.51% Due 11/15/2024 | 07/14/2020 07/22/2020 199,675.20 | 248,780.27 0.00 49,135.50 199,644.77 | 56.40 105.75 45.26 94.61 | 0.00 0.00 0.00 94.61 | 94.61 |
| 47789KAC7 | John Deere Owner Trust 2020-A A3 1.1% Due 08/15/2024 | Various Various 272,493.15 | 358,764.84 0.00 85,684.44 273,080.40 | 175.02 328.16 133.22 286.36 | 0.00 0.00 0.00 286.36 | 286.36 |
| 47789QAC4 | John Deere Owner Trust 2021-B A3 0.52% Due 03/16/2026 | 07/13/2021 07/21/2021 1,290,000.00 | 1,289,884.93 0.00 0.00 1,289,884.93 | 298.13 559.00 298.13 559.00 | 0.00 0.00 0.00 559.00 | 559.00 |
| 57629WDE7 | Mass Mutual Global funding Note 1.2% Due 07/16/2026 | 08/10/2021 08/12/2021 2,272,000.00 | 2,271,369.92 0.00 0.00 2,271,369.92 | 1,136.00 0.00 3,408.00 2,272.00 | 0.00 0.00 0.00 2,272.00 | 2,272.00 |
| 58769EAC2 | Mercedes-Benz Auto Lease Trust 2020-B A3 Due 11/15/2023 | 09/15/2020 09/23/2020 0.00 | 46,772.37 0.00 46,772.37 0.00 | 8.32 15.58 0.00 7.26 | 0.00 0.00 0.00 7.26 | 7.26 |
| 58989V2D5 | Met Tower Global Funding Note 1.25% Due 09/14/2026 | 09/07/2021 09/14/2021 1,715,000.00 | 1,713,422.20 0.00 0.00 1,713,422.20 | 8,158.16 0.00 9,944.62 1,786.46 | 0.00 0.00 0.00 1,786.46 | 1,786.46 |
| 59217GER6 | Metlife Note 1.875% Due 01/11/2027 | 01/03/2022 01/11/2022 2,485,000.00 | 2,482,167.10 0.00 0.00 2,482,167.10 | 2,588.54 0.00 6,471.35 3,882.81 | 0.00 0.00 0.00 3,882.81 | 3,882.81 |
| 6174468Q5 | Morgan Stanley Callable Note Cont 4/28/2025 2.188% Due 04/28/2026 | 05/18/2022 05/20/2022 1,600,000.00 | 1,511,376.00 0.00 0.00 1,511,376.00 | 9,043.73 0.00 11,961.07 2,917.34 | 0.00 0.00 0.00 2,917.34 | 2,917.34 |

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|-----------|---|--|---|--|---|--------------|
| 63743HFE7 | National Rural Utilities Note 3.45% Due 06/15/2025 | 04/27/2022 05/04/2022 940,000.00 | 939,746.20 0.00 0.00 939,746.20 | 4,143.83 0.00 6,846.33 2,702.50 | 0.00 0.00 0.00 2,702.50 | 2,702.50 |
| 64952WEK5 | New York Life Global Note 1.45% Due 01/14/2025 | 01/11/2022 01/14/2022 3,745,000.00 | 3,740,955.40 0.00 0.00 3,740,955.40 | 2,564.28 0.00 7,089.49 4,525.21 | 0.00 0.00 0.00 4,525.21 | 4,525.21 |
| 65479JAD5 | Nissan Auto Receivables Owner 2019-C A3 1.93% Due 07/15/2024 | 10/16/2019 10/23/2019 118,007.14 | 187,366.05 0.00 69,365.14 118,000.91 | 160.73 301.36 101.22 241.85 | 0.00 0.00 0.00 241.85 | 241.85 |
| 665859AW4 | Northern Trust Company Callable Note Cont 4/10/2027 4% Due 05/10/2027 | 05/05/2022 05/10/2022 1,345,000.00 | 1,342,821.10 0.00 0.00 1,342,821.10 | 12,105.00 0.00 16,588.33 4,483.33 | 0.00 0.00 0.00 4,483.33 | 4,483.33 |
| 66815L2A6 | Northwestern Mutual Gbl Note 0.8% Due 01/14/2026 | 12/06/2021 12/08/2021 1,870,000.00 | 1,820,388.90 0.00 0.00 1,820,388.90 | 706.44 0.00 1,953.11 1,246.67 | 0.00 0.00 0.00 1,246.67 | 1,246.67 |
| 66815L2J7 | Northwestern Mutual Gbl Note 4% Due 07/01/2025 | 06/27/2022 07/01/2022 2,350,000.00 | 2,349,201.00 0.00 0.00 2,349,201.00 | 7,833.33 0.00 15,666.67 7,833.34 | 0.00 0.00 0.00 7,833.34 | 7,833.34 |
| 69371RQ25 | Paccar Financial Corp Note 2.15% Due 08/15/2024 | 08/08/2019 08/15/2019 715,000.00 | 713,419.85 0.00 0.00 713,419.85 | 7,088.43 7,686.25 683.22 1,281.04 | 0.00 0.00 0.00 1,281.04 | 1,281.04 |
| 69371RR73 | Paccar Financial Corp Note 2.85% Due 04/07/2025 | 03/31/2022 04/07/2022 2,970,000.00 | 2,969,227.80 0.00 0.00 2,969,227.80 | 26,804.25 0.00 33,858.00 7,053.75 | 0.00 0.00 0.00 7,053.75 | 7,053.75 |
| 74153WCQ0 | Pricoa Global Funding Note 1.15% Due 12/06/2024 | 12/01/2021 12/08/2021 1,975,000.00 | 1,972,965.75 0.00 0.00 1,972,965.75 | 3,469.97 0.00 5,362.67 1,892.70 | 0.00 0.00 0.00 1,892.70 | 1,892.70 |

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|-----------|---|--|---|--|---|--------------|
| 756109AU8 | Realty Income Corp Callable Note Cont 10/15/2027 3.65% Due 01/15/2028 | 02/23/2023 02/27/2023 2,500,000.00 | 0.00 2,345,850.00 0.00 2,345,850.00 | 0.00 (10,645.83) 11,659.72 1,013.89 | 0.00 0.00 0.00 1,013.89 | 1,013.89 |
| 78015K7C2 | Royal Bank of Canada Note 2.25% Due 11/01/2024 | 12/05/2019 12/09/2019 3,600,000.00 | 3,598,128.00 0.00 0.00 3,598,128.00 | 20,250.00 0.00 27,000.00 6,750.00 | 0.00 0.00 0.00 6,750.00 | 6,750.00 |
| 78016EZ59 | Royal Bank of Canada Note 3.375% Due 04/14/2025 | 04/07/2022 04/14/2022 1,270,000.00 | 1,269,530.10 0.00 0.00 1,269,530.10 | 12,739.69 0.00 16,311.56 3,571.87 | 0.00 0.00 0.00 3,571.87 | 3,571.87 |
| 79466LAG9 | Salesforce.com Inc Callable Note Cont 7/15/2022 0.625% Due 07/15/2024 | Various Various 3,100,000.00 | 3,076,192.60 0.00 0.00 3,076,192.60 | 861.11 0.00 2,475.70 1,614.59 | 0.00 0.00 0.00 1,614.59 | 1,614.59 |
| 808513BN4 | Charles Schwab Corp Callable Note Cont 2/18/2024 0.75% Due 03/18/2024 | 03/16/2021 03/18/2021 1,775,000.00 | 1,774,112.50 0.00 0.00 1,774,112.50 | 4,918.23 0.00 6,027.60 1,109.37 | 0.00 0.00 0.00 1,109.37 | 1,109.37 |
| 808513BY0 | Charles Schwab Corp Callable Note Cont 2/3/2027 2.45% Due 03/03/2027 | 03/09/2022 03/11/2022 1,300,000.00 | 1,282,866.00 0.00 0.00 1,282,866.00 | 13,093.89 0.00 15,748.06 2,654.17 | 0.00 0.00 0.00 2,654.17 | 2,654.17 |
| 89114TZT2 | Toronto-Dominion Bank Note 2.8% Due 03/10/2027 | 03/09/2022 03/11/2022 1,900,000.00 | 1,884,933.00 0.00 0.00 1,884,933.00 | 20,836.67 0.00 25,270.00 4,433.33 | 0.00 0.00 0.00 4,433.33 | 4,433.33 |
| 89115A2C5 | Toronto-Dominion Bank Note 4.108% Due 06/08/2027 | 08/26/2022 08/30/2022 1,400,000.00 | 1,395,310.00 0.00 0.00 1,395,310.00 | 8,467.04 0.00 13,259.71 4,792.67 | 0.00 0.00 0.00 4,792.67 | 4,792.67 |
| 89236TJK2 | Toyota Motor Credit Corp Note 1.125% Due 06/18/2026 | 06/15/2021 06/18/2021 3,325,000.00 | 3,323,537.00 0.00 0.00 3,323,537.00 | 4,467.97 0.00 7,585.16 3,117.19 | 0.00 0.00 0.00 3,117.19 | 3,117.19 |

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|-----------|---|--|---|--|---|--------------|
| 89236TJT3 | Toyota Motor Credit Corp Note 1.45% Due 01/13/2025 | 01/10/2022 01/13/2022 2,700,000.00 | 2,696,382.00 0.00 0.00 2,696,382.00 | 1,957.50 0.00 5,220.00 3,262.50 | 0.00 0.00 0.00 3,262.50 | 3,262.50 |
| 89236XAC0 | Toyota Auto Receivables 2020-D A3 0.35% Due 01/15/2025 | 10/06/2020 10/13/2020 488,385.72 | 550,303.73 0.00 62,009.00 488,294.73 | 85.62 160.54 75.97 150.89 | 0.00 0.00 0.00 150.89 | 150.89 |
| 89238JAC9 | Toyota Auto Receivables Trust 2021-D A3 0.71% Due 04/15/2026 | 11/09/2021 11/15/2021 955,000.00 | 954,979.66 0.00 0.00 954,979.66 | 301.36 565.04 301.36 565.04 | 0.00 0.00 0.00 565.04 | 565.04 |
| 89238LAC4 | Toyota Lease Owner Trust 2022-A A3 1.96% Due 02/20/2025 | 02/23/2022 02/28/2022 2,565,000.00 | 2,564,596.27 0.00 0.00 2,564,596.27 | 1,536.15 4,189.50 1,536.15 4,189.50 | 0.00 0.00 0.00 4,189.50 | 4,189.50 |
| 89240BAC2 | Toyota Auto Receivables Owners 2021-A A3 0.26% Due 05/15/2025 | 02/02/2021 02/08/2021 1,663,070.55 | 1,803,302.29 0.00 140,540.40 1,662,761.89 | 208.42 390.79 192.18 374.55 | 0.00 0.00 0.00 374.55 | 374.55 |
| 90331HPL1 | US Bank NA Callable Note Cont 12/21/2024 2.05% Due 01/21/2025 | 01/16/2020 01/21/2020 4,145,000.00 | 4,136,171.15 0.00 0.00 4,136,171.15 | 2,360.35 0.00 9,441.39 7,081.04 | 0.00 0.00 0.00 7,081.04 | 7,081.04 |
| 9128283D0 | US Treasury Note 2.25% Due 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 | 23,121.55 0.00 30,082.87 6,961.32 | 0.00 0.00 0.00 6,961.32 | 6,961.32 |
| 912828B66 | US Treasury Note 2.75% Due 02/15/2024 | Various Various 5,000,000.00 | 5,121,796.88 0.00 0.00 5,121,796.88 | 63,519.02 68,750.00 5,317.68 10,548.66 | 0.00 0.00 0.00 10,548.66 | 10,548.66 |
| 912828D56 | US Treasury Note 2.375% Due 08/15/2024 | 12/12/2019 12/13/2019 5,000,000.00 | 5,140,234.38 0.00 0.00 5,140,234.38 | 54,857.34 59,375.00 4,592.54 9,110.20 | 0.00 0.00 0.00 9,110.20 | 9,110.20 |

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|-----------|--|--|---|--|---|--------------|
| 912828V23 | US Treasury Note 2.25% Due 12/31/2023 | 06/21/2019 06/24/2019 4,500,000.00 | 4,588,417.97 0.00 0.00 4,588,417.97 | 8,950.28 0.00 16,781.77 7,831.49 | 0.00 0.00 0.00 7,831.49 | 7,831.49 |
| 912828X70 | US Treasury Note 2% Due 04/30/2024 | Various Various 4,800,000.00 | 4,833,281.25 0.00 0.00 4,833,281.25 | 24,662.98 0.00 32,088.40 7,425.42 | 0.00 0.00 0.00 7,425.42 | 7,425.42 |
| 912828XX3 | US Treasury Note 2% Due 06/30/2024 | Various Various 4,900,000.00 | 4,942,253.91 0.00 0.00 4,942,253.91 | 8,662.98 0.00 16,243.09 7,580.11 | 0.00 0.00 0.00 7,580.11 | 7,580.11 |
| 912828ZC7 | US Treasury Note 1.125% Due 02/28/2025 | 03/18/2020 03/19/2020 7,000,000.00 | 7,108,007.81 0.00 0.00 7,108,007.81 | 33,501.38 39,375.00 213.99 6,087.61 | 0.00 0.00 0.00 6,087.61 | 6,087.61 |
| 91282CAB7 | US Treasury Note 0.25% Due 07/31/2025 | 03/12/2021 03/15/2021 6,000,000.00 | 5,879,062.50 0.00 0.00 5,879,062.50 | 41.44 0.00 1,201.66 1,160.22 | 0.00 0.00 0.00 1,160.22 | 1,160.22 |
| 91282CAM3 | US Treasury Note 0.25% Due 09/30/2025 | 03/29/2021 03/30/2021 3,200,000.00 | 3,130,375.00 0.00 0.00 3,130,375.00 | 2,725.27 0.00 3,340.66 615.39 | 0.00 0.00 0.00 615.39 | 615.39 |
| 91282CAT8 | US Treasury Note 0.25% Due 10/31/2025 | 02/19/2021 02/22/2021 6,000,000.00 | 5,923,125.00 0.00 0.00 5,923,125.00 | 3,853.59 0.00 5,013.81 1,160.22 | 0.00 0.00 0.00 1,160.22 | 1,160.22 |
| 91282CAZ4 | US Treasury Note 0.375% Due 11/30/2025 | 03/26/2021 03/29/2021 3,800,000.00 | 3,731,867.19 0.00 0.00 3,731,867.19 | 2,466.35 0.00 3,562.50 1,096.15 | 0.00 0.00 0.00 1,096.15 | 1,096.15 |
| 91282CBR1 | US Treasury Note 0.25% Due 03/15/2024 | 03/30/2021 03/31/2021 2,900,000.00 | 2,892,976.56 0.00 0.00 2,892,976.56 | 2,783.84 0.00 3,344.61 560.77 | 0.00 0.00 0.00 560.77 | 560.77 |

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|-----------|--|--|---|--|---|--------------|
| 91282CCW9 | US Treasury Note 0.75% Due 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 | 5,009.25 5,887.50 32.00 910.25 | 0.00 0.00 0.00 910.25 | 910.25 |
| 91282CCZ2 | US Treasury Note 0.875% Due 09/30/2026 | 10/18/2021 10/19/2021 3,130,000.00 | 3,083,172.27 0.00 0.00 3,083,172.27 | 9,329.81 0.00 11,436.54 2,106.73 | 0.00 0.00 0.00 2,106.73 | 2,106.73 |
| 91282CDG3 | US Treasury Note 1.125% Due 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 | 9,017.40 0.00 11,732.32 2,714.92 | 0.00 0.00 0.00 2,714.92 | 2,714.92 |
| 91282CED9 | US Treasury Note 1.75% Due 03/15/2025 | 04/05/2022 04/07/2022 7,000,000.00 | 6,823,085.94 0.00 0.00 6,823,085.94 | 47,037.29 0.00 56,512.43 9,475.14 | 0.00 0.00 0.00 9,475.14 | 9,475.14 |
| 91282CET4 | US Treasury Note 2.625% Due 05/31/2027 | 06/09/2022 06/10/2022 2,400,000.00 | 2,351,156.25 0.00 0.00 2,351,156.25 | 10,903.85 0.00 15,750.00 4,846.15 | 0.00 0.00 0.00 4,846.15 | 4,846.15 |
| 91282CEW7 | US Treasury Note 3.25% Due 06/30/2027 | Various Various 6,650,000.00 | 6,690,380.86 0.00 0.00 6,690,380.86 | 19,104.97 0.00 35,821.82 16,716.85 | 0.00 0.00 0.00 16,716.85 | 16,716.85 |
| 91282CFB2 | US Treasury Note 2.75% Due 07/31/2027 | 08/22/2022 08/23/2022 1,300,000.00 | 1,277,960.94 0.00 0.00 1,277,960.94 | 98.76 0.00 2,863.95 2,765.19 | 0.00 0.00 0.00 2,765.19 | 2,765.19 |
| 91282CFH9 | US Treasury Note 3.125% Due 08/31/2027 | Various Various 3,450,000.00 | 3,399,517.58 0.00 0.00 3,399,517.58 | 45,864.99 53,906.25 292.97 8,334.23 | 0.00 0.00 0.00 8,334.23 | 8,334.23 |
| 91282CFM8 | US Treasury Note 4.125% Due 09/30/2027 | Various Various 2,800,000.00 | 2,770,000.01 0.00 0.00 2,770,000.01 | 39,346.16 0.00 48,230.76 8,884.60 | 0.00 0.00 0.00 8,884.60 | 8,884.60 |

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Income Earned

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| CUSIP | Security Description | Trade Date Settle Date Units | Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End | Prior Accrued Inc. Received Ending Accrued Total Interest | Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned | Total Income |
|-----------|---|--|---|--|---|--------------|
| 91282CFZ9 | US Treasury Note 3.875% Due 11/30/2027 | Various Various 4,600,000.00 | 4,628,085.94 0.00 0.00 4,628,085.94 | 30,850.96 0.00 44,562.50 13,711.54 | 0.00 0.00 0.00 13,711.54 | 13,711.54 |
| 91282CGC9 | US Treasury Note 3.875% Due 12/31/2027 | 01/25/2023 01/26/2023 2,500,000.00 | 2,534,570.31 0.00 0.00 2,534,570.31 | 8,563.54 0.00 16,056.63 7,493.09 | 0.00 0.00 0.00 7,493.09 | 7,493.09 |
| 91282CGH8 | US Treasury Note 3.5% Due 01/31/2028 | 02/16/2023 02/17/2023 7,000,000.00 | 0.00 6,828,007.81 0.00 6,828,007.81 | 0.00 (11,505.52) 19,627.07 8,121.55 | 0.00 0.00 0.00 8,121.55 | 8,121.55 |
| 91282CGP0 | US Treasury Note 4% Due 02/29/2028 | 02/23/2023 02/28/2023 7,000,000.00 | 0.00 6,949,960.94 0.00 6,949,960.94 | 0.00 0.00 760.87 760.87 | 0.00 0.00 0.00 760.87 | 760.87 |
| 91324PEC2 | United Health Group Inc Callable Note Cont 4/15/2026 1.15% Due 05/15/2026 | Various Various 805,000.00 | 807,605.05 0.00 0.00 807,605.05 | 1,954.36 0.00 2,725.82 771.46 | 0.00 0.00 0.00 771.46 | 771.46 |
| 91324PEG3 | United Health Group Inc Callable Note Cont 4/15/2027 3.7% Due 05/15/2027 | 05/17/2022 05/20/2022 1,365,000.00 | 1,365,638.40 0.00 0.00 1,365,638.40 | 10,662.16 0.00 14,870.91 4,208.75 | 0.00 0.00 0.00 4,208.75 | 4,208.75 |
| 91324PEP3 | United Health Group Inc Callable Note Cont 1/15/2028 5.25% Due 02/15/2028 | 02/16/2023 02/21/2023 1,500,000.00 | 0.00 1,532,220.00 0.00 1,532,220.00 | 0.00 (1,312.50) 3,500.00 2,187.50 | 0.00 0.00 0.00 2,187.50 | 2,187.50 |
| 92290BAA9 | Verizon Owner Trust 2020-B A 0.47% Due 02/20/2025 | 08/04/2020 08/12/2020 897,858.61 | 1,074,824.88 0.00 177,154.82 897,670.06 | 154.39 421.06 128.94 395.61 | 0.00 0.00 0.00 395.61 | 395.61 |
| 92348AAA3 | Verizon Owner Trust 2019-C A1A Due 04/22/2024 | 10/01/2019 10/08/2019 0.00 | 740.27 0.00 740.27 0.00 | 0.44 1.23 0.00 0.79 | 0.00 0.00 0.00 0.79 | 0.79 |

City of Corona Consolidated

Account #10003

Income Earned

As of February 28, 2023



| CUSIP | Security Description | Trade Date Settle Date Units | Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End | Prior Accrued Inc. Received Ending Accrued Total Interest | Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned | Total Income |
|---------------------------|--|--|---|--|---|-------------------|
| 92348KAV5 | Verizon Master Trust 2022-5 A1A 3.72% Due 07/20/2027 | 08/02/2022 08/11/2022 1,150,000.00 | 1,149,949.40 0.00 0.00 1,149,949.40 | 1,307.17 3,565.00 1,307.17 3,565.00 | 0.00 0.00 0.00 3,565.00 | 3,565.00 |
| 931142ERO | Wal-Mart Stores Callable Note Cont 08/17/2026 1.05% Due 09/17/2026 | 09/08/2021 09/17/2021 785,000.00 | 783,516.35 0.00 0.00 783,516.35 | 3,068.04 0.00 3,754.92 686.88 | 0.00 0.00 0.00 686.88 | 686.88 |
| | | | 314,413,223.90 | 1,038,607.36 | 0.00 | |
| | | | 17,656,038.75 | 355,770.59 | 0.00 | |
| | | | 1,280,835.25 | 1,129,017.14 | 0.00 | |
| Total Fixed Income | | 330,665,957.87 | 330,788,427.40 | 446,180.37 | 446,180.37 | 446,180.37 |

CASH & EQUIVALENT

| | | | | | | |
|------------------------------------|---|-------------------------------------|---|--|----------------------------------|-----------------|
| 60934N807 | Federated Investors Govt Oblig Fund Inst. | Various Various 14,702,103.80 | 210,460.65 32,171,145.75 17,679,502.60 14,702,103.80 | 0.00 4,713.30 0.00 4,713.30 | 0.00 0.00 0.00 4,713.30 | 4,713.30 |
| 78012U3M5 | Royal Bank of Canada Yankee CD Due 02/14/2023 | 02/11/2022 02/14/2022 0.00 | 500,000.00 0.00 500,000.00 0.00 | 6,600.00 6,843.75 0.00 243.75 | 0.00 0.00 0.00 243.75 | 243.75 |
| | | | 710,460.65 | 6,600.00 | 0.00 | |
| | | | 32,171,145.75 | 11,557.05 | 0.00 | |
| | | | 18,179,502.60 | 0.00 | 0.00 | |
| Total Cash & Equivalent | | 14,702,103.80 | 14,702,103.80 | 4,957.05 | 4,957.05 | 4,957.05 |

City of Corona Consolidated

Account #10003

Income Earned

As of February 28, 2023



| CUSIP | Security Description | Trade Date Settle Date Units | Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End | Prior Accrued Inc. Received Ending Accrued Total Interest | Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned | Total Income |
|---|--|--|---|--|---|-------------------|
| LOCAL AGENCY INVESTMENT FUND | | | | | | |
| 90LAIF\$00 | Local Agency Investment Fund State Pool | 01/15/2022 01/15/2022 143,792,723.71 | 146,062,723.71 22,430,000.00 24,700,000.00 143,792,723.71 | 262,772.60 0.00 533,852.46 271,079.86 | 0.00 0.00 0.00 271,079.86 | 271,079.86 |
| | | | 146,062,723.71 | 262,772.60 | 0.00 | |
| | | | 22,430,000.00 | 0.00 | 0.00 | |
| | | | 24,700,000.00 | 533,852.46 | 0.00 | |
| Total Local Agency Investment Fund | | 143,792,723.71 | 143,792,723.71 | 271,079.86 | 271,079.86 | 271,079.86 |
| | | | 461,186,408.26 | 1,307,979.96 | 0.00 | |
| | | | 72,257,184.50 | 367,327.64 | 0.00 | |
| | | | 44,160,337.85 | 1,662,869.60 | 0.00 | |
| TOTAL PORTFOLIO | | 489,160,785.38 | 489,283,254.91 | 722,217.28 | 722,217.28 | 722,217.28 |

City of Corona Consolidated

Account #10003

Cash Flow Report

As of February 28, 2023



| Payment Date | Transaction Type | CUSIP | Quantity | Security Description | Principal Amount | Income | Total Amount |
|--------------|------------------|-----------|--------------|---|------------------|-----------|---------------|
| 03/01/2023 | Paydown | 3137B7MZ9 | 3,739,491.82 | FHLMC K036 A2 3.527% Due 10/25/2023 | 9,944.06 | 5.85 | 9,949.91 |
| 03/02/2023 | Purchase | 47800CAC0 | 1,880,000.00 | John Deere Owner Trust 2023-A A3 5.01% Due 11/15/2027 | -1,879,657.46 | 0.00 | -1,879,657.46 |
| 03/02/2023 | Sale | 60934N807 | 1,879,657.46 | Federated Investors Govt Oblig Fund Inst. | 1,879,657.46 | 0.00 | 1,879,657.46 |
| 03/03/2023 | Interest | 808513BY0 | 1,300,000.00 | Charles Schwab Corp Callable Note Cont 2/3/2027 2.45% Due 3/3/2027 | 0.00 | 15,925.00 | 15,925.00 |
| 03/10/2023 | Interest | 89114TZT2 | 1,900,000.00 | Toronto-Dominion Bank Note 2.8% Due 3/10/2027 | 0.00 | 26,600.00 | 26,600.00 |
| 03/13/2023 | Interest | 3130A2UW4 | 4,000,000.00 | FHLB Note 2.875% Due 9/13/2024 | 0.00 | 57,500.00 | 57,500.00 |
| 03/14/2023 | Interest | 58989V2D5 | 1,715,000.00 | Met Tower Global Funding Note 1.25% Due 9/14/2026 | 0.00 | 10,718.75 | 10,718.75 |
| 03/15/2023 | Interest | 91282CBR1 | 2,900,000.00 | US Treasury Note 0.25% Due 3/15/2024 | 0.00 | 3,625.00 | 3,625.00 |
| 03/15/2023 | Interest | 91282CED9 | 7,000,000.00 | US Treasury Note 1.75% Due 3/15/2025 | 0.00 | 61,250.00 | 61,250.00 |
| 03/15/2023 | Paydown | 43813DAC2 | 231,378.00 | Honda Auto Receivables 2020-2 A3 0.82% Due 7/15/2024 | 13,536.22 | 158.11 | 13,694.33 |
| 03/15/2023 | Paydown | 44935FAD6 | 730,000.00 | Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 5/15/2026 | 0.00 | 450.17 | 450.17 |
| 03/15/2023 | Paydown | 47787JAC2 | 1,010,000.00 | John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026 | 0.00 | 1,952.67 | 1,952.67 |
| 03/15/2023 | Paydown | 47789KAC7 | 272,493.15 | John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024 | 14,787.72 | 249.79 | 15,037.51 |
| 03/15/2023 | Paydown | 89236XAC0 | 488,385.72 | Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025 | 22,105.14 | 142.45 | 22,247.59 |
| 03/15/2023 | Paydown | 44891RAC4 | 884,916.01 | Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025 | 73,594.41 | 280.22 | 73,874.63 |
| 03/15/2023 | Paydown | 44891VAC5 | 1,506,667.58 | Hyundai Auto Lease Trust 2021-B A3 0.33% Due 6/17/2024 | 215,179.05 | 414.33 | 215,593.38 |
| 03/15/2023 | Paydown | 02582JIT8 | 2,765,000.00 | American Express Credit Trust 2022-2 A 3.39% Due 5/17/2027 | 0.00 | 7,811.13 | 7,811.13 |

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Cash Flow Report

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| Payment Date | Transaction Type | CUSIP | Quantity | Security Description | Principal Amount | Income | Total Amount |
|--------------|------------------|-----------|--------------|---|------------------|----------|--------------|
| 03/15/2023 | Paydown | 43815BAC4 | 1,650,000.00 | Honda Auto Receivables Trust 2022-1 A3 1.88% Due 5/15/2026 | 0.00 | 2,585.00 | 2,585.00 |
| 03/15/2023 | Paydown | 47787NAC3 | 199,675.20 | John Deere Owner Trust 2020-B A3 0.51% Due 11/15/2024 | 18,116.77 | 84.86 | 18,201.63 |
| 03/15/2023 | Paydown | 47789QAC4 | 1,290,000.00 | John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026 | 0.00 | 559.00 | 559.00 |
| 03/15/2023 | Paydown | 89240BAC2 | 1,663,070.55 | Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025 | 127,679.23 | 360.33 | 128,039.56 |
| 03/15/2023 | Paydown | 44891WAC3 | 1,205,000.00 | Hyundai Auto Lease Trust 2022-A A3 1.16% Due 1/15/2025 | 0.00 | 1,164.83 | 1,164.83 |
| 03/15/2023 | Paydown | 448977AD0 | 1,350,000.00 | Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026 | 0.00 | 2,497.50 | 2,497.50 |
| 03/15/2023 | Paydown | 44933LAC7 | 1,095,778.99 | Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025 | 72,885.88 | 347.00 | 73,232.88 |
| 03/15/2023 | Paydown | 65479JAD5 | 118,007.14 | Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024 | 6,817.49 | 189.79 | 7,007.28 |
| 03/15/2023 | Paydown | 89238JAC9 | 955,000.00 | Toyota Auto Receivables Trust 2021-D A3 0.71% Due 4/15/2026 | 0.00 | 565.04 | 565.04 |
| 03/16/2023 | Paydown | 362554AC1 | 780,000.00 | GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026 | 0.00 | 442.00 | 442.00 |
| 03/16/2023 | Paydown | 380146AC4 | 660,000.00 | GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026 | 0.00 | 693.00 | 693.00 |
| 03/17/2023 | Interest | 931142ER0 | 785,000.00 | Wal-Mart Stores Callable Note Cont 08/17/2026 1.05% Due 9/17/2026 | 0.00 | 4,121.25 | 4,121.25 |
| 03/18/2023 | Interest | 808513BN4 | 1,775,000.00 | Charles Schwab Corp Callable Note Cont 2/18/2024 0.75% Due 3/18/2024 | 0.00 | 6,656.25 | 6,656.25 |
| 03/18/2023 | Paydown | 43813KAC6 | 656,888.09 | Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024 | 72,897.59 | 202.54 | 73,100.13 |
| 03/20/2023 | Paydown | 92348KAV5 | 1,150,000.00 | Verizon Master Trust 2022-5 A1A 3.72% Due 7/20/2027 | 0.00 | 3,565.00 | 3,565.00 |
| 03/20/2023 | Paydown | 36262XAC8 | 2,122,740.33 | GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024 | 192,783.50 | 689.89 | 193,473.39 |
| 03/20/2023 | Paydown | 36265MAC9 | 2,105,000.00 | GM Financial Auto Lease Trust 2022-1 A3 1.9% Due 3/20/2025 | 0.00 | 3,332.92 | 3,332.92 |

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Cash Flow Report

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| Payment Date | Transaction Type | CUSIP | Quantity | Security Description | Principal Amount | Income | Total Amount |
|--------------|------------------|-----------|--------------|---|------------------|-----------|--------------|
| 03/20/2023 | Paydown | 92290BAA9 | 897,858.61 | Verizon Owner Trust 2020-B A 0.47% Due 2/20/2025 | 37,242.55 | 351.66 | 37,594.21 |
| 03/20/2023 | Paydown | 89238LAC4 | 2,565,000.00 | Toyota Lease Owner Trust 2022-A A3 1.96% Due 2/20/2025 | 0.00 | 4,189.50 | 4,189.50 |
| 03/21/2023 | Paydown | 3137BSP72 | 0.00 | FHLMC K058 A2 2.653% Due 8/25/2026 | 0.00 | 3,316.25 | 3,316.25 |
| 03/21/2023 | Paydown | 43813GAC5 | 460,224.91 | Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025 | 35,350.61 | 103.55 | 35,454.16 |
| 03/21/2023 | Paydown | 3137BSRE5 | 0.00 | FHLMC K059 A2 3.12% Due 9/25/2026 | 0.00 | 7,800.00 | 7,800.00 |
| 03/21/2023 | Paydown | 3137BYPQ7 | 0.00 | FHLMC K726 A2 2.905% Due 4/25/2024 | 3,363.76 | 6,668.09 | 10,031.85 |
| 03/21/2023 | Paydown | 3137FBBX3 | 0.00 | FHLMC K068 A2 3.244% Due 8/25/2027 | 0.00 | 7,163.83 | 7,163.83 |
| 03/21/2023 | Paydown | 43815GAC3 | 1,025,000.00 | Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026 | 0.00 | 751.67 | 751.67 |
| 03/23/2023 | Interest | 3137EAEX3 | 6,295,000.00 | FHLMC Note 0.375% Due 9/23/2025 | 0.00 | 11,803.13 | 11,803.13 |
| 03/25/2023 | Interest | 3137BYPQ7 | 2,751,096.80 | FHLMC K726 A2 2.905% Due 4/25/2024 | 0.00 | 6,659.95 | 6,659.95 |
| 03/25/2023 | Interest | 3137B7MZ9 | 3,739,491.82 | FHLMC K036 A2 3.527% Due 10/25/2023 | 0.00 | 10,961.76 | 10,961.76 |
| 03/25/2023 | Paydown | 3137BSP72 | 1,500,000.00 | FHLMC K058 A2 2.653% Due 8/25/2026 | 0.00 | 3,316.25 | 3,316.25 |
| 03/25/2023 | Paydown | 3137FBBX3 | 2,650,000.00 | FHLMC K068 A2 3.244% Due 8/25/2027 | 0.00 | 7,163.83 | 7,163.83 |
| 03/25/2023 | Paydown | 05601XAC3 | 1,000,000.00 | BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 3/25/2025 | 0.00 | 916.67 | 916.67 |
| 03/25/2023 | Paydown | 05602RAD3 | 1,065,000.00 | BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026 | 0.00 | 2,848.88 | 2,848.88 |
| 03/25/2023 | Paydown | 09690AAC7 | 758,852.39 | BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024 | 75,802.75 | 208.68 | 76,011.43 |
| 03/25/2023 | Paydown | 3137B4WB8 | 3,342,432.58 | FHLMC K033 A2 3.06% Due 7/25/2023 | 664,397.92 | 8,523.20 | 672,921.12 |

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| Payment Date | Transaction Type | CUSIP | Quantity | Security Description | Principal Amount | Income | Total Amount |
|-----------------|------------------|-----------|--------------|---|---------------------|-------------------|---------------------|
| 03/25/2023 | Paydown | 3137BSRE5 | 3,000,000.00 | FHLMC K059 A2 3.12% Due 9/25/2026 | 0.00 | 7,800.00 | 7,800.00 |
| 03/31/2023 | Interest | 91282CFM8 | 2,800,000.00 | US Treasury Note 4.125% Due 9/30/2027 | 0.00 | 57,750.00 | 57,750.00 |
| 03/31/2023 | Interest | 91282CCZ2 | 3,130,000.00 | US Treasury Note 0.875% Due 9/30/2026 | 0.00 | 13,693.75 | 13,693.75 |
| 03/31/2023 | Interest | 91282CAM3 | 3,200,000.00 | US Treasury Note 0.25% Due 9/30/2025 | 0.00 | 4,000.00 | 4,000.00 |
| MAR 2023 | | | | | 1,656,484.65 | 381,130.32 | 2,037,614.97 |
| 04/01/2023 | Interest | 13063DRK6 | 3,385,000.00 | California State Taxable GO 2.4% Due 10/1/2024 | 0.00 | 40,620.00 | 40,620.00 |
| 04/01/2023 | Paydown | 3137B7MZ9 | 3,739,491.82 | FHLMC K036 A2 3.527% Due 10/25/2023 | 27,423.72 | 16.12 | 27,439.84 |
| 04/07/2023 | Interest | 69371RR73 | 2,970,000.00 | Paccar Financial Corp Note 2.85% Due 4/7/2025 | 0.00 | 42,322.50 | 42,322.50 |
| 04/14/2023 | Interest | 78016EZ59 | 1,270,000.00 | Royal Bank of Canada Note 3.375% Due 4/14/2025 | 0.00 | 21,431.25 | 21,431.25 |
| 04/15/2023 | Interest | 3135G0W66 | 3,500,000.00 | FNMA Note 1.625% Due 10/15/2024 | 0.00 | 28,437.50 | 28,437.50 |
| 04/15/2023 | Paydown | 44891RAC4 | 884,916.01 | Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025 | 73,621.39 | 256.92 | 73,878.31 |
| 04/15/2023 | Paydown | 44891VAC5 | 1,506,667.58 | Hyundai Auto Lease Trust 2021-B A3 0.33% Due 6/17/2024 | 215,198.77 | 355.16 | 215,553.93 |
| 04/15/2023 | Paydown | 44933LAC7 | 1,095,778.99 | Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025 | 72,909.57 | 323.92 | 73,233.49 |
| 04/15/2023 | Paydown | 47787NAC3 | 199,675.20 | John Deere Owner Trust 2020-B A3 0.51% Due 11/15/2024 | 18,123.87 | 77.16 | 18,201.03 |
| 04/15/2023 | Paydown | 47789QAC4 | 1,290,000.00 | John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026 | 0.00 | 559.00 | 559.00 |
| 04/15/2023 | Paydown | 65479JAD5 | 118,007.14 | Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024 | 6,832.83 | 178.83 | 7,011.66 |
| 04/15/2023 | Paydown | 89240BAC2 | 1,663,070.55 | Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025 | 127,720.73 | 332.67 | 128,053.40 |

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| Payment Date | Transaction Type | CUSIP | Quantity | Security Description | Principal Amount | Income | Total Amount |
|--------------|------------------|------------|------------------|--|------------------|------------|--------------|
| 04/15/2023 | Paydown | 02582JIT8 | 2,765,000.00 | American Express Credit Trust 2022-2 A 3.39% Due 5/17/2027 | 0.00 | 7,811.13 | 7,811.13 |
| 04/15/2023 | Paydown | 43813DAC2 | 231,378.00 | Honda Auto Receivables 2020-2 A3 0.82% Due 7/15/2024 | 13,545.47 | 148.86 | 13,694.33 |
| 04/15/2023 | Paydown | 43815BAC4 | 1,650,000.00 | Honda Auto Receivables Trust 2022-1 A3 1.88% Due 5/15/2026 | 0.00 | 2,585.00 | 2,585.00 |
| 04/15/2023 | Paydown | 47789KAC7 | 272,493.15 | John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024 | 14,828.39 | 236.23 | 15,064.62 |
| 04/15/2023 | Paydown | 89236XAC0 | 488,385.72 | Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025 | 22,031.55 | 136.00 | 22,167.55 |
| 04/15/2023 | Paydown | 44891WAC3 | 1,205,000.00 | Hyundai Auto Lease Trust 2022-A A3 1.16% Due 1/15/2025 | 0.00 | 1,164.83 | 1,164.83 |
| 04/15/2023 | Paydown | 448977AD0 | 1,350,000.00 | Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026 | 0.00 | 2,497.50 | 2,497.50 |
| 04/15/2023 | Paydown | 44935FAD6 | 730,000.00 | Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 5/15/2026 | 0.00 | 450.17 | 450.17 |
| 04/15/2023 | Paydown | 47787JAC2 | 1,010,000.00 | John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026 | 0.00 | 1,952.67 | 1,952.67 |
| 04/15/2023 | Paydown | 89238JAC9 | 955,000.00 | Toyota Auto Receivables Trust 2021-D A3 0.71% Due 4/15/2026 | 0.00 | 565.04 | 565.04 |
| 04/16/2023 | Paydown | 362554AC1 | 780,000.00 | GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026 | 0.00 | 442.00 | 442.00 |
| 04/16/2023 | Paydown | 380146AC4 | 660,000.00 | GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026 | 0.00 | 693.00 | 693.00 |
| 04/17/2023 | Dividend | 90LAIF\$00 | 7,740,238,251.58 | Local Agency Investment Fund State Pool | 0.00 | 532,209.87 | 532,209.87 |
| 04/18/2023 | Paydown | 43813KAC6 | 656,888.09 | Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024 | 72,920.07 | 180.06 | 73,100.13 |
| 04/20/2023 | Interest | 4581X0DV7 | 6,390,000.00 | Inter-American Dev Bank Note 0.875% Due 4/20/2026 | 0.00 | 27,956.25 | 27,956.25 |
| 04/20/2023 | Paydown | 36262XAC8 | 2,122,740.33 | GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024 | 192,822.05 | 627.24 | 193,449.29 |
| 04/20/2023 | Paydown | 36265MAC9 | 2,105,000.00 | GM Financial Auto Lease Trust 2022-1 A3 1.9% Due 3/20/2025 | 0.00 | 3,332.92 | 3,332.92 |

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| Payment Date | Transaction Type | CUSIP | Quantity | Security Description | Principal Amount | Income | Total Amount |
|--------------|------------------|-----------|--------------|---|------------------|-----------|--------------|
| 04/20/2023 | Paydown | 92290BAA9 | 897,858.61 | Verizon Owner Trust 2020-B A 0.47% Due 2/20/2025 | 37,257.14 | 337.07 | 37,594.21 |
| 04/20/2023 | Paydown | 89238LAC4 | 2,565,000.00 | Toyota Lease Owner Trust 2022-A A3 1.96% Due 2/20/2025 | 0.00 | 4,189.50 | 4,189.50 |
| 04/20/2023 | Paydown | 92348KAV5 | 1,150,000.00 | Verizon Master Trust 2022-5 A1A 3.72% Due 7/20/2027 | 0.00 | 3,565.00 | 3,565.00 |
| 04/21/2023 | Paydown | 43813GAC5 | 460,224.91 | Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025 | 35,359.15 | 95.60 | 35,454.75 |
| 04/21/2023 | Paydown | 43815GAC3 | 1,025,000.00 | Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026 | 0.00 | 751.67 | 751.67 |
| 04/22/2023 | Interest | 3135G03U5 | 5,270,000.00 | FNMA Note 0.625% Due 4/22/2025 | 0.00 | 16,468.75 | 16,468.75 |
| 04/22/2023 | Interest | 46647PBK1 | 1,000,000.00 | JP Morgan Chase & Co Callable Note Cont 4/22/2025 2.083% Due 4/22/2026 | 0.00 | 10,415.00 | 10,415.00 |
| 04/23/2023 | Interest | 06051GHT9 | 3,000,000.00 | Bank of America Corp Callable Note 1X 4/23/2026 3.559% Due 4/23/2027 | 0.00 | 53,385.01 | 53,385.01 |
| 04/25/2023 | Interest | 3137B7MZ9 | 3,739,491.82 | FHLMC K036 A2 3.527% Due 10/25/2023 | 0.00 | 10,881.16 | 10,881.16 |
| 04/25/2023 | Paydown | 3137BSRE5 | 3,000,000.00 | FHLMC K059 A2 3.12% Due 9/25/2026 | 0.00 | 7,800.00 | 7,800.00 |
| 04/25/2023 | Paydown | 3137BYPQ7 | 2,751,096.80 | FHLMC K726 A2 2.905% Due 4/25/2024 | 1,783.89 | 6,659.95 | 8,443.84 |
| 04/25/2023 | Paydown | 05602RAD3 | 1,065,000.00 | BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026 | 0.00 | 2,848.88 | 2,848.88 |
| 04/25/2023 | Paydown | 3137B4WB8 | 3,342,432.58 | FHLMC K033 A2 3.06% Due 7/25/2023 | 666,435.95 | 6,828.99 | 673,264.94 |
| 04/25/2023 | Paydown | 3137BSP72 | 1,500,000.00 | FHLMC K058 A2 2.653% Due 8/25/2026 | 0.00 | 3,316.25 | 3,316.25 |
| 04/25/2023 | Paydown | 3137FBXB3 | 2,650,000.00 | FHLMC K068 A2 3.244% Due 8/25/2027 | 0.00 | 7,163.83 | 7,163.83 |
| 04/25/2023 | Paydown | 05601XAC3 | 1,000,000.00 | BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 3/25/2025 | 0.00 | 916.67 | 916.67 |
| 04/25/2023 | Paydown | 09690AAC7 | 758,852.39 | BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024 | 75,821.07 | 187.84 | 76,008.91 |

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| Payment Date | Transaction Type | CUSIP | Quantity | Security Description | Principal Amount | Income | Total Amount |
|-----------------|------------------|-----------|--------------|---|---------------------|---------------------|---------------------|
| 04/28/2023 | Interest | 6174468Q5 | 1,600,000.00 | Morgan Stanley Callable Note Cont 4/28/2025 2.188% Due 4/28/2026 | 0.00 | 17,504.00 | 17,504.00 |
| 04/28/2023 | Interest | 459058JL8 | 6,300,000.00 | Intl. Bank Recon & Development Note 0.5% Due 10/28/2025 | 0.00 | 15,750.00 | 15,750.00 |
| 04/30/2023 | Interest | 9128283D0 | 4,000,000.00 | US Treasury Note 2.25% Due 10/31/2024 | 0.00 | 45,000.00 | 45,000.00 |
| 04/30/2023 | Interest | 91282CDG3 | 3,120,000.00 | US Treasury Note 1.125% Due 10/31/2026 | 0.00 | 17,550.00 | 17,550.00 |
| 04/30/2023 | Interest | 912828X70 | 4,800,000.00 | US Treasury Note 2% Due 4/30/2024 | 0.00 | 48,000.00 | 48,000.00 |
| 04/30/2023 | Interest | 91282CAT8 | 6,000,000.00 | US Treasury Note 0.25% Due 10/31/2025 | 0.00 | 7,500.00 | 7,500.00 |
| APR 2023 | | | | | 1,674,635.61 | 1,005,014.97 | 2,679,650.58 |
| 05/01/2023 | Interest | 78015K7C2 | 3,600,000.00 | Royal Bank of Canada Note 2.25% Due 11/1/2024 | 0.00 | 40,500.00 | 40,500.00 |
| 05/01/2023 | Interest | 06367WB85 | 2,761,000.00 | Bank of Montreal Note 1.85% Due 5/1/2025 | 0.00 | 25,539.25 | 25,539.25 |
| 05/01/2023 | Paydown | 3137B7MZ9 | 3,739,491.82 | FHLMC K036 A2 3.527% Due 10/25/2023 | 55,808.72 | 32.81 | 55,841.53 |
| 05/07/2023 | Interest | 3135G06G3 | 6,300,000.00 | FNMA Note 0.5% Due 11/7/2025 | 0.00 | 15,750.00 | 15,750.00 |
| 05/08/2023 | Interest | 14913Q3B3 | 2,593,000.00 | Caterpillar Finl Service Note 2.15% Due 11/8/2024 | 0.00 | 27,874.75 | 27,874.75 |
| 05/10/2023 | Interest | 665859AW4 | 1,345,000.00 | Northern Trust Company Callable Note Cont 4/10/2027 4% Due 5/10/2027 | 0.00 | 26,900.00 | 26,900.00 |
| 05/12/2023 | Interest | 023135BX3 | 4,865,000.00 | Amazon.com Inc Callable Note Cont 4/12/2026 1% Due 5/12/2026 | 0.00 | 24,325.00 | 24,325.00 |
| 05/13/2023 | Interest | 14913R2V8 | 1,460,000.00 | Caterpillar Financial Service Note 3.4% Due 5/13/2025 | 0.00 | 24,820.00 | 24,820.00 |
| 05/15/2023 | Interest | 91324PEG3 | 1,365,000.00 | United Health Group Inc Callable Note Cont 4/15/2027 3.7% Due 5/15/2027 | 0.00 | 25,252.50 | 25,252.50 |

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| Payment Date | Transaction Type | CUSIP | Quantity | Security Description | Principal Amount | Income | Total Amount |
|--------------|------------------|-----------|--------------|--|------------------|----------|--------------|
| 05/15/2023 | Interest | 91324PEC2 | 805,000.00 | United Health Group Inc Callable Note Cont 4/15/2026 1.15% Due 5/15/2026 | 0.00 | 4,628.75 | 4,628.75 |
| 05/15/2023 | Paydown | 44891VAC5 | 1,506,667.58 | Hyundai Auto Lease Trust 2021-B A3 0.33% Due 6/17/2024 | 215,218.49 | 295.98 | 215,514.47 |
| 05/15/2023 | Paydown | 44935FAD6 | 730,000.00 | Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 5/15/2026 | 0.00 | 450.17 | 450.17 |
| 05/15/2023 | Paydown | 47787JAC2 | 1,010,000.00 | John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026 | 0.00 | 1,952.67 | 1,952.67 |
| 05/15/2023 | Paydown | 02582JIT8 | 2,765,000.00 | American Express Credit Trust 2022-2 A 3.39% Due 5/17/2027 | 0.00 | 7,811.13 | 7,811.13 |
| 05/15/2023 | Paydown | 44891WAC3 | 1,205,000.00 | Hyundai Auto Lease Trust 2022-A A3 1.16% Due 1/15/2025 | 0.00 | 1,164.83 | 1,164.83 |
| 05/15/2023 | Paydown | 448977AD0 | 1,350,000.00 | Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026 | 0.00 | 2,497.50 | 2,497.50 |
| 05/15/2023 | Paydown | 44933LAC7 | 1,095,778.99 | Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025 | 72,933.27 | 300.83 | 73,234.10 |
| 05/15/2023 | Paydown | 47787NAC3 | 199,675.20 | John Deere Owner Trust 2020-B A3 0.51% Due 11/15/2024 | 18,130.96 | 69.46 | 18,200.42 |
| 05/15/2023 | Paydown | 47789QAC4 | 1,290,000.00 | John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026 | 56,030.42 | 559.00 | 56,589.42 |
| 05/15/2023 | Paydown | 65479JAD5 | 118,007.14 | Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024 | 6,848.20 | 167.84 | 7,016.04 |
| 05/15/2023 | Paydown | 89240BAC2 | 1,663,070.55 | Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025 | 127,762.23 | 305.00 | 128,067.23 |
| 05/15/2023 | Paydown | 43813DAC2 | 231,378.00 | Honda Auto Receivables 2020-2 A3 0.82% Due 7/15/2024 | 13,554.73 | 139.60 | 13,694.33 |
| 05/15/2023 | Paydown | 44891RAC4 | 884,916.01 | Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025 | 73,648.38 | 233.61 | 73,881.99 |
| 05/15/2023 | Paydown | 47789KAC7 | 272,493.15 | John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024 | 14,869.16 | 222.64 | 15,091.80 |
| 05/15/2023 | Paydown | 89236XAC0 | 488,385.72 | Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025 | 21,957.19 | 129.57 | 22,086.76 |

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| Payment Date | Transaction Type | CUSIP | Quantity | Security Description | Principal Amount | Income | Total Amount |
|--------------|------------------|-----------|--------------|---|------------------|-----------|--------------|
| 05/15/2023 | Paydown | 43815BAC4 | 1,650,000.00 | Honda Auto Receivables Trust 2022-1 A3 1.88% Due 5/15/2026 | 0.00 | 2,585.00 | 2,585.00 |
| 05/15/2023 | Paydown | 89238JAC9 | 955,000.00 | Toyota Auto Receivables Trust 2021-D A3 0.71% Due 4/15/2026 | 43,140.03 | 565.04 | 43,705.07 |
| 05/16/2023 | Paydown | 362554AC1 | 780,000.00 | GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026 | 0.00 | 442.00 | 442.00 |
| 05/16/2023 | Paydown | 380146AC4 | 660,000.00 | GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026 | 0.00 | 693.00 | 693.00 |
| 05/18/2023 | Interest | 22160KAM7 | 2,500,000.00 | Costco Wholesale Corp Callable Note Cont 2/18/2027 3% Due 5/18/2027 | 0.00 | 37,500.00 | 37,500.00 |
| 05/18/2023 | Paydown | 43813KAC6 | 656,888.09 | Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024 | 72,942.55 | 157.58 | 73,100.13 |
| 05/20/2023 | Paydown | 92348KAV5 | 1,150,000.00 | Verizon Master Trust 2022-5 A1A 3.72% Due 7/20/2027 | 0.00 | 3,565.00 | 3,565.00 |
| 05/20/2023 | Paydown | 92290BAA9 | 897,858.61 | Verizon Owner Trust 2020-B A 0.47% Due 2/20/2025 | 37,271.73 | 322.48 | 37,594.21 |
| 05/20/2023 | Paydown | 89238LAC4 | 2,565,000.00 | Toyota Lease Owner Trust 2022-A A3 1.96% Due 2/20/2025 | 0.00 | 4,189.50 | 4,189.50 |
| 05/20/2023 | Paydown | 36262XAC8 | 2,122,740.33 | GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024 | 192,860.61 | 564.57 | 193,425.18 |
| 05/20/2023 | Paydown | 36265MAC9 | 2,105,000.00 | GM Financial Auto Lease Trust 2022-1 A3 1.9% Due 3/20/2025 | 0.00 | 3,332.92 | 3,332.92 |
| 05/21/2023 | Paydown | 43813GAC5 | 460,224.91 | Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025 | 35,367.70 | 87.64 | 35,455.34 |
| 05/21/2023 | Paydown | 43815GAC3 | 1,025,000.00 | Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026 | 46,476.86 | 751.67 | 47,228.53 |
| 05/25/2023 | Interest | 3137B7MZ9 | 3,739,491.82 | FHLMC K036 A2 3.527% Due 10/25/2023 | 0.00 | 10,717.13 | 10,717.13 |
| 05/25/2023 | Paydown | 3137BSRE5 | 3,000,000.00 | FHLMC K059 A2 3.12% Due 9/25/2026 | 0.00 | 7,800.00 | 7,800.00 |
| 05/25/2023 | Paydown | 3137BYPQ7 | 2,751,096.80 | FHLMC K726 A2 2.905% Due 4/25/2024 | 3,284.57 | 6,655.63 | 9,940.20 |

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| Payment Date | Transaction Type | CUSIP | Quantity | Security Description | Principal Amount | Income | Total Amount |
|-----------------|------------------|-----------|--------------|---|---------------------|-------------------|---------------------|
| 05/25/2023 | Paydown | 3137FBBX3 | 2,650,000.00 | FHLMC K068 A2 3.244% Due 8/25/2027 | 0.00 | 7,163.83 | 7,163.83 |
| 05/25/2023 | Paydown | 05601XAC3 | 1,000,000.00 | BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 3/25/2025 | 88,934.09 | 916.67 | 89,850.76 |
| 05/25/2023 | Paydown | 3137B4WB8 | 3,342,432.58 | FHLMC K033 A2 3.06% Due 7/25/2023 | 668,480.24 | 5,129.58 | 673,609.82 |
| 05/25/2023 | Paydown | 05602RAD3 | 1,065,000.00 | BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026 | 0.00 | 2,848.88 | 2,848.88 |
| 05/25/2023 | Paydown | 09690AAC7 | 758,852.39 | BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024 | 75,839.39 | 166.99 | 76,006.38 |
| 05/25/2023 | Paydown | 3137BSP72 | 1,500,000.00 | FHLMC K058 A2 2.653% Due 8/25/2026 | 0.00 | 3,316.25 | 3,316.25 |
| 05/31/2023 | Interest | 91282CAZ4 | 3,800,000.00 | US Treasury Note 0.375% Due 11/30/2025 | 0.00 | 7,125.00 | 7,125.00 |
| 05/31/2023 | Interest | 91282CFZ9 | 4,600,000.00 | US Treasury Note 3.875% Due 11/30/2027 | 0.00 | 89,125.00 | 89,125.00 |
| 05/31/2023 | Interest | 91282CET4 | 2,400,000.00 | US Treasury Note 2.625% Due 5/31/2027 | 0.00 | 31,500.00 | 31,500.00 |
| MAY 2023 | | | | | 1,941,359.52 | 459,144.25 | 2,400,503.77 |
| 06/01/2023 | Interest | 46647PCH7 | 3,295,000.00 | JP Morgan Chase & Co Callable Note Cont 6/1/2024 0.824% Due 6/1/2025 | 0.00 | 13,575.40 | 13,575.40 |
| 06/01/2023 | Paydown | 3137B7MZ9 | 3,739,491.82 | FHLMC K036 A2 3.527% Due 10/25/2023 | 210,721.52 | 123.87 | 210,845.39 |
| 06/06/2023 | Interest | 74153WCQ0 | 1,975,000.00 | Pricoa Global Funding Note 1.15% Due 12/6/2024 | 0.00 | 11,356.25 | 11,356.25 |
| 06/08/2023 | Interest | 89115A2C5 | 1,400,000.00 | Toronto-Dominion Bank Note 4.108% Due 6/8/2027 | 0.00 | 28,756.00 | 28,756.00 |
| 06/10/2023 | Interest | 40139LBC6 | 3,000,000.00 | Guardian Life Glob Fun Note 0.875% Due 12/10/2025 | 0.00 | 13,125.00 | 13,125.00 |
| 06/14/2023 | Interest | 3130A1XJ2 | 5,500,000.00 | FHLB Note 2.875% Due 6/14/2024 | 0.00 | 79,062.51 | 79,062.51 |
| 06/15/2023 | Interest | 63743HFE7 | 940,000.00 | National Rural Utilities Note 3.45% Due 6/15/2025 | 0.00 | 16,215.00 | 16,215.00 |

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| Payment Date | Transaction Type | CUSIP | Quantity | Security Description | Principal Amount | Income | Total Amount |
|--------------|------------------|-----------|--------------|--|------------------|----------|--------------|
| 06/15/2023 | Paydown | 89240BAC2 | 1,663,070.55 | Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025 | 127,803.76 | 277.31 | 128,081.07 |
| 06/15/2023 | Paydown | 02582JIT8 | 2,765,000.00 | American Express Credit Trust 2022-2 A 3.39% Due 5/17/2027 | 0.00 | 7,811.13 | 7,811.13 |
| 06/15/2023 | Paydown | 44891VAC5 | 1,506,667.58 | Hyundai Auto Lease Trust 2021-B A3 0.33% Due 6/17/2024 | 215,238.23 | 236.79 | 215,475.02 |
| 06/15/2023 | Paydown | 47787NAC3 | 199,675.20 | John Deere Owner Trust 2020-B A3 0.51% Due 11/15/2024 | 18,138.07 | 61.75 | 18,199.82 |
| 06/15/2023 | Paydown | 47789QAC4 | 1,290,000.00 | John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026 | 56,035.56 | 534.72 | 56,570.28 |
| 06/15/2023 | Paydown | 43813DAC2 | 231,378.00 | Honda Auto Receivables 2020-2 A3 0.82% Due 7/15/2024 | 13,563.99 | 130.34 | 13,694.33 |
| 06/15/2023 | Paydown | 44891WAC3 | 1,205,000.00 | Hyundai Auto Lease Trust 2022-A A3 1.16% Due 1/15/2025 | 0.00 | 1,164.83 | 1,164.83 |
| 06/15/2023 | Paydown | 448977AD0 | 1,350,000.00 | Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026 | 0.00 | 2,497.50 | 2,497.50 |
| 06/15/2023 | Paydown | 44935FAD6 | 730,000.00 | Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 5/15/2026 | 36,442.24 | 450.17 | 36,892.41 |
| 06/15/2023 | Paydown | 47787JAC2 | 1,010,000.00 | John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026 | 0.00 | 1,952.67 | 1,952.67 |
| 06/15/2023 | Paydown | 47789KAC7 | 272,493.15 | John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024 | 14,910.06 | 209.01 | 15,119.07 |
| 06/15/2023 | Paydown | 89236XAC0 | 488,385.72 | Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025 | 21,882.04 | 123.17 | 22,005.21 |
| 06/15/2023 | Paydown | 44891RAC4 | 884,916.01 | Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025 | 73,675.39 | 210.28 | 73,885.67 |
| 06/15/2023 | Paydown | 44933LAC7 | 1,095,778.99 | Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025 | 72,956.97 | 277.73 | 73,234.70 |
| 06/15/2023 | Paydown | 65479JAD5 | 118,007.14 | Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024 | 6,863.61 | 156.83 | 7,020.44 |
| 06/15/2023 | Paydown | 43815BAC4 | 1,650,000.00 | Honda Auto Receivables Trust 2022-1 A3 1.88% Due 5/15/2026 | 0.00 | 2,585.00 | 2,585.00 |
| 06/15/2023 | Paydown | 89238JAC9 | 955,000.00 | Toyota Auto Receivables Trust 2021-D A3 0.71% Due 4/15/2026 | 43,165.55 | 539.52 | 43,705.07 |

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| Payment Date | Transaction Type | CUSIP | Quantity | Security Description | Principal Amount | Income | Total Amount |
|--------------|------------------|-----------|--------------|---|------------------|-----------|--------------|
| 06/16/2023 | Paydown | 362554AC1 | 780,000.00 | GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026 | 0.00 | 442.00 | 442.00 |
| 06/16/2023 | Paydown | 380146AC4 | 660,000.00 | GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026 | 0.00 | 693.00 | 693.00 |
| 06/17/2023 | Interest | 3135G04Z3 | 6,200,000.00 | FNMA Note 0.5% Due 6/17/2025 | 0.00 | 15,500.00 | 15,500.00 |
| 06/18/2023 | Interest | 89236TJK2 | 3,325,000.00 | Toyota Motor Credit Corp Note 1.125% Due 6/18/2026 | 0.00 | 18,703.13 | 18,703.13 |
| 06/18/2023 | Paydown | 43813KAC6 | 656,888.09 | Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024 | 72,965.04 | 135.09 | 73,100.13 |
| 06/19/2023 | Interest | 06051GJD2 | 3,000,000.00 | Bank of America Corp Callable Note Cont 6/19/2025 1.319% Due 6/19/2026 | 0.00 | 19,785.00 | 19,785.00 |
| 06/20/2023 | Interest | 3130AQF40 | 4,300,000.00 | FHLB Note 1% Due 12/20/2024 | 0.00 | 21,500.00 | 21,500.00 |
| 06/20/2023 | Paydown | 89238LAC4 | 2,565,000.00 | Toyota Lease Owner Trust 2022-A A3 1.96% Due 2/20/2025 | 0.00 | 4,189.50 | 4,189.50 |
| 06/20/2023 | Paydown | 36262XAC8 | 2,122,740.33 | GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024 | 192,899.19 | 501.89 | 193,401.08 |
| 06/20/2023 | Paydown | 36265MAC9 | 2,105,000.00 | GM Financial Auto Lease Trust 2022-1 A3 1.9% Due 3/20/2025 | 0.00 | 3,332.92 | 3,332.92 |
| 06/20/2023 | Paydown | 92290BAA9 | 897,858.61 | Verizon Owner Trust 2020-B A 0.47% Due 2/20/2025 | 37,286.33 | 307.88 | 37,594.21 |
| 06/20/2023 | Paydown | 92348KAV5 | 1,150,000.00 | Verizon Master Trust 2022-5 A1A 3.72% Due 7/20/2027 | 0.00 | 3,565.00 | 3,565.00 |
| 06/21/2023 | Paydown | 43813GAC5 | 460,224.91 | Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025 | 35,376.25 | 79.68 | 35,455.93 |
| 06/21/2023 | Paydown | 43815GAC3 | 1,025,000.00 | Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026 | 46,487.71 | 717.58 | 47,205.29 |
| 06/23/2023 | Interest | 46647PCK0 | 1,565,000.00 | JP Morgan Chase & Co Callable Note Cont 6/23/2024 0.969% Due 6/23/2025 | 0.00 | 7,582.43 | 7,582.43 |
| 06/25/2023 | Interest | 3137B7MZ9 | 3,739,491.82 | FHLMC K036 A2 3.527% Due 10/25/2023 | 0.00 | 10,097.78 | 10,097.78 |
| 06/25/2023 | Paydown | 3137BYPQ7 | 2,751,096.80 | FHLMC K726 A2 2.905% Due 4/25/2024 | 3,070.46 | 6,647.68 | 9,718.14 |

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| Payment Date | Transaction Type | CUSIP | Quantity | Security Description | Principal Amount | Income | Total Amount |
|-----------------|------------------|-----------|--------------|---|---------------------|-------------------|---------------------|
| 06/25/2023 | Paydown | 05601XAC3 | 1,000,000.00 | BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 3/25/2025 | 89,323.93 | 835.14 | 90,159.07 |
| 06/25/2023 | Paydown | 09690AAC7 | 758,852.39 | BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024 | 75,857.72 | 146.13 | 76,003.85 |
| 06/25/2023 | Paydown | 3137BSRE5 | 3,000,000.00 | FHLMC K059 A2 3.12% Due 9/25/2026 | 0.00 | 7,800.00 | 7,800.00 |
| 06/25/2023 | Paydown | 05602RAD3 | 1,065,000.00 | BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026 | 0.00 | 2,848.88 | 2,848.88 |
| 06/25/2023 | Paydown | 3137B4WB8 | 3,342,432.58 | FHLMC K033 A2 3.06% Due 7/25/2023 | 670,530.81 | 3,424.95 | 673,955.76 |
| 06/25/2023 | Paydown | 3137BSP72 | 1,500,000.00 | FHLMC K058 A2 2.653% Due 8/25/2026 | 0.00 | 3,316.25 | 3,316.25 |
| 06/25/2023 | Paydown | 3137FBBX3 | 2,650,000.00 | FHLMC K068 A2 3.244% Due 8/25/2027 | 0.00 | 7,163.83 | 7,163.83 |
| 06/30/2023 | Interest | 912828XX3 | 4,900,000.00 | US Treasury Note 2% Due 6/30/2024 | 0.00 | 49,000.00 | 49,000.00 |
| 06/30/2023 | Interest | 91282CGC9 | 2,500,000.00 | US Treasury Note 3.875% Due 12/31/2027 | 0.00 | 48,437.50 | 48,437.50 |
| 06/30/2023 | Interest | 912828V23 | 4,500,000.00 | US Treasury Note 2.25% Due 12/31/2023 | 0.00 | 50,625.00 | 50,625.00 |
| 06/30/2023 | Interest | 91282CEW7 | 6,650,000.00 | US Treasury Note 3.25% Due 6/30/2027 | 0.00 | 108,062.50 | 108,062.50 |
| JUN 2023 | | | | | 2,135,194.43 | 576,873.52 | 2,712,067.95 |
| 07/01/2023 | Interest | 66815L2J7 | 2,350,000.00 | Northwestern Mutual Glbl Note 4% Due 7/1/2025 | 0.00 | 47,000.00 | 47,000.00 |
| 07/01/2023 | Paydown | 3137B7MZ9 | 3,739,491.82 | FHLMC K036 A2 3.527% Due 10/25/2023 | 263,474.72 | 154.88 | 263,629.60 |
| 07/07/2023 | Interest | 3135G0X24 | 4,220,000.00 | FNMA Note 1.625% Due 1/7/2025 | 0.00 | 34,287.50 | 34,287.50 |
| 07/09/2023 | Interest | 06367TQW3 | 1,500,000.00 | Bank of Montreal Note 0.625% Due 7/9/2024 | 0.00 | 4,687.50 | 4,687.50 |
| 07/11/2023 | Interest | 59217GER6 | 2,485,000.00 | Metlife Note 1.875% Due 1/11/2027 | 0.00 | 23,296.88 | 23,296.88 |

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| Payment Date | Transaction Type | CUSIP | Quantity | Security Description | Principal Amount | Income | Total Amount |
|--------------|------------------|-----------|--------------|---|------------------|-----------|--------------|
| 07/13/2023 | Interest | 89236TJT3 | 2,700,000.00 | Toyota Motor Credit Corp Note 1.45% Due 1/13/2025 | 0.00 | 19,575.00 | 19,575.00 |
| 07/14/2023 | Interest | 64952WEK5 | 3,745,000.00 | New York Life Global Note 1.45% Due 1/14/2025 | 0.00 | 27,151.25 | 27,151.25 |
| 07/14/2023 | Interest | 66815L2A6 | 1,870,000.00 | Northwestern Mutual Glbl Note 0.8% Due 1/14/2026 | 0.00 | 7,480.00 | 7,480.00 |
| 07/15/2023 | Interest | 756109AU8 | 2,500,000.00 | Realty Income Corp Callable Note Cont 10/15/2027 3.65% Due 1/15/2028 | 0.00 | 45,625.00 | 45,625.00 |
| 07/15/2023 | Interest | 79466LAG9 | 3,100,000.00 | Salesforce.com Inc Callable Note Cont 7/15/2022 0.625% Due 7/15/2024 | 0.00 | 9,687.51 | 9,687.51 |
| 07/15/2023 | Paydown | 89236XAC0 | 488,385.72 | Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025 | 21,806.13 | 116.79 | 21,922.92 |
| 07/15/2023 | Paydown | 43813DAC2 | 231,378.00 | Honda Auto Receivables 2020-2 A3 0.82% Due 7/15/2024 | 13,573.26 | 121.07 | 13,694.33 |
| 07/15/2023 | Paydown | 44935FAD6 | 730,000.00 | Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 5/15/2026 | 36,448.32 | 427.69 | 36,876.01 |
| 07/15/2023 | Paydown | 47787JAC2 | 1,010,000.00 | John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026 | 0.00 | 1,952.67 | 1,952.67 |
| 07/15/2023 | Paydown | 47789KAC7 | 272,493.15 | John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024 | 14,951.06 | 195.34 | 15,146.40 |
| 07/15/2023 | Paydown | 44891WAC3 | 1,205,000.00 | Hyundai Auto Lease Trust 2022-A A3 1.16% Due 1/15/2025 | 0.00 | 1,164.83 | 1,164.83 |
| 07/15/2023 | Paydown | 448977AD0 | 1,350,000.00 | Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026 | 0.00 | 2,497.50 | 2,497.50 |
| 07/15/2023 | Paydown | 44933LAC7 | 1,095,778.99 | Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025 | 72,980.68 | 254.63 | 73,235.31 |
| 07/15/2023 | Paydown | 65479JAD5 | 118,007.14 | Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024 | 6,879.05 | 145.79 | 7,024.84 |
| 07/15/2023 | Paydown | 89238JAC9 | 955,000.00 | Toyota Auto Receivables Trust 2021-D A3 0.71% Due 4/15/2026 | 43,191.09 | 513.98 | 43,705.07 |
| 07/15/2023 | Paydown | 89240BAC2 | 1,663,070.55 | Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025 | 127,845.30 | 249.62 | 128,094.92 |
| 07/15/2023 | Paydown | 02582JIT8 | 2,765,000.00 | American Express Credit Trust 2022-2 A 3.39% Due 5/17/2027 | 0.00 | 7,811.13 | 7,811.13 |

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| Payment Date | Transaction Type | CUSIP | Quantity | Security Description | Principal Amount | Income | Total Amount |
|--------------|------------------|-----------|--------------|---|------------------|-----------|--------------|
| 07/15/2023 | Paydown | 43815BAC4 | 1,650,000.00 | Honda Auto Receivables Trust 2022-1 A3 1.88% Due 5/15/2026 | 0.00 | 2,585.00 | 2,585.00 |
| 07/15/2023 | Paydown | 47787NAC3 | 199,675.20 | John Deere Owner Trust 2020-B A3 0.51% Due 11/15/2024 | 18,145.17 | 54.05 | 18,199.22 |
| 07/15/2023 | Paydown | 47789QAC4 | 1,290,000.00 | John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026 | 56,040.69 | 510.44 | 56,551.13 |
| 07/15/2023 | Paydown | 44891RAC4 | 884,916.01 | Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025 | 73,702.40 | 186.95 | 73,889.35 |
| 07/15/2023 | Paydown | 44891VAC5 | 1,506,667.58 | Hyundai Auto Lease Trust 2021-B A3 0.33% Due 6/17/2024 | 215,257.96 | 177.60 | 215,435.56 |
| 07/16/2023 | Interest | 57629WDE7 | 2,272,000.00 | Mass Mutual Global funding Note 1.2% Due 7/16/2026 | 0.00 | 13,632.00 | 13,632.00 |
| 07/16/2023 | Paydown | 362554AC1 | 780,000.00 | GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026 | 37,056.26 | 442.00 | 37,498.26 |
| 07/16/2023 | Paydown | 380146AC4 | 660,000.00 | GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026 | 0.00 | 693.00 | 693.00 |
| 07/17/2023 | Interest | 24422EVN6 | 2,140,000.00 | John Deere Capital Corp Note 0.45% Due 1/17/2024 | 0.00 | 4,815.00 | 4,815.00 |
| 07/18/2023 | Paydown | 43813KAC6 | 656,888.09 | Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024 | 72,987.54 | 112.59 | 73,100.13 |
| 07/20/2023 | Interest | 24422EWR6 | 2,450,000.00 | John Deere Capital Corp Note 4.75% Due 1/20/2028 | 0.00 | 61,743.40 | 61,743.40 |
| 07/20/2023 | Paydown | 36262XAC8 | 2,122,740.33 | GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024 | 192,937.76 | 439.20 | 193,376.96 |
| 07/20/2023 | Paydown | 36265MAC9 | 2,105,000.00 | GM Financial Auto Lease Trust 2022-1 A3 1.9% Due 3/20/2025 | 0.00 | 3,332.92 | 3,332.92 |
| 07/20/2023 | Paydown | 89238LAC4 | 2,565,000.00 | Toyota Lease Owner Trust 2022-A A3 1.96% Due 2/20/2025 | 0.00 | 4,189.50 | 4,189.50 |
| 07/20/2023 | Paydown | 92290BAA9 | 897,858.61 | Verizon Owner Trust 2020-B A 0.47% Due 2/20/2025 | 37,300.93 | 293.28 | 37,594.21 |
| 07/20/2023 | Paydown | 92348KAV5 | 1,150,000.00 | Verizon Master Trust 2022-5 A1A 3.72% Due 7/20/2027 | 0.00 | 3,565.00 | 3,565.00 |
| 07/21/2023 | Interest | 3137EAEU9 | 6,300,000.00 | FHLMC Note 0.375% Due 7/21/2025 | 0.00 | 11,812.50 | 11,812.50 |

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| Payment Date | Transaction Type | CUSIP | Quantity | Security Description | Principal Amount | Income | Total Amount |
|-----------------|------------------|-----------|--------------|---|---------------------|-------------------|---------------------|
| 07/21/2023 | Interest | 90331HPL1 | 4,145,000.00 | US Bank NA Callable Note Cont 12/21/2024 2.05% Due 1/21/2025 | 0.00 | 42,486.25 | 42,486.25 |
| 07/21/2023 | Paydown | 43815GAC3 | 1,025,000.00 | Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026 | 46,498.56 | 683.49 | 47,182.05 |
| 07/21/2023 | Paydown | 43813GAC5 | 460,224.91 | Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025 | 35,384.80 | 71.72 | 35,456.52 |
| 07/25/2023 | Interest | 3137B7MZ9 | 3,739,491.82 | FHLMC K036 A2 3.527% Due 10/25/2023 | 0.00 | 9,323.38 | 9,323.38 |
| 07/25/2023 | Paydown | 3137BSP72 | 1,500,000.00 | FHLMC K058 A2 2.653% Due 8/25/2026 | 0.00 | 3,316.25 | 3,316.25 |
| 07/25/2023 | Paydown | 3137BYPQ7 | 2,751,096.80 | FHLMC K726 A2 2.905% Due 4/25/2024 | 3,307.19 | 6,640.24 | 9,947.43 |
| 07/25/2023 | Paydown | 3137FBBX3 | 2,650,000.00 | FHLMC K068 A2 3.244% Due 8/25/2027 | 0.00 | 7,163.83 | 7,163.83 |
| 07/25/2023 | Paydown | 05602RAD3 | 1,065,000.00 | BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026 | 0.00 | 2,848.88 | 2,848.88 |
| 07/25/2023 | Paydown | 3137B4WB8 | 3,342,432.58 | FHLMC K033 A2 3.06% Due 7/25/2023 | 672,587.66 | 1,715.10 | 674,302.76 |
| 07/25/2023 | Paydown | 09690AAC7 | 758,852.39 | BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024 | 75,876.05 | 125.27 | 76,001.32 |
| 07/25/2023 | Paydown | 3137BSRE5 | 3,000,000.00 | FHLMC K059 A2 3.12% Due 9/25/2026 | 0.00 | 7,800.00 | 7,800.00 |
| 07/25/2023 | Paydown | 05601XAC3 | 1,000,000.00 | BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 3/25/2025 | 89,715.46 | 753.26 | 90,468.72 |
| 07/31/2023 | Interest | 91282CAB7 | 6,000,000.00 | US Treasury Note 0.25% Due 7/31/2025 | 0.00 | 7,500.00 | 7,500.00 |
| 07/31/2023 | Interest | 91282CFB2 | 1,300,000.00 | US Treasury Note 2.75% Due 7/31/2027 | 0.00 | 17,875.00 | 17,875.00 |
| 07/31/2023 | Interest | 91282CGH8 | 7,000,000.00 | US Treasury Note 3.5% Due 1/31/2028 | 0.00 | 122,500.00 | 122,500.00 |
| JUL 2023 | | | | | 2,227,948.04 | 573,783.66 | 2,801,731.70 |
| 08/01/2023 | Paydown | 3137B7MZ9 | 3,739,491.82 | FHLMC K036 A2 3.527% Due 10/25/2023 | 916,673.48 | 538.85 | 917,212.33 |

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| Payment Date | Transaction Type | CUSIP | Quantity | Security Description | Principal Amount | Income | Total Amount |
|--------------|------------------|-----------|--------------|--|------------------|-----------|--------------|
| 08/12/2023 | Interest | 3137EAEP0 | 6,575,000.00 | FHLMC Note 1.5% Due 2/12/2025 | 0.00 | 49,312.50 | 49,312.50 |
| 08/15/2023 | Interest | 69371RQ25 | 715,000.00 | Paccar Financial Corp Note 2.15% Due 8/15/2024 | 0.00 | 7,686.25 | 7,686.25 |
| 08/15/2023 | Interest | 912828B66 | 5,000,000.00 | US Treasury Note 2.75% Due 2/15/2024 | 0.00 | 68,750.00 | 68,750.00 |
| 08/15/2023 | Interest | 912828D56 | 5,000,000.00 | US Treasury Note 2.375% Due 8/15/2024 | 0.00 | 59,375.00 | 59,375.00 |
| 08/15/2023 | Interest | 91324PEP3 | 1,500,000.00 | United Health Group Inc Callable Note Cont 1/15/2028 5.25% Due 2/15/2028 | 0.00 | 39,375.00 | 39,375.00 |
| 08/15/2023 | Paydown | 02582JIT8 | 2,765,000.00 | American Express Credit Trust 2022-2 A 3.39% Due 5/17/2027 | 0.00 | 7,811.13 | 7,811.13 |
| 08/15/2023 | Paydown | 44891RAC4 | 884,916.01 | Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025 | 73,729.43 | 163.61 | 73,893.04 |
| 08/15/2023 | Paydown | 44891VAC5 | 1,506,667.58 | Hyundai Auto Lease Trust 2021-B A3 0.33% Due 6/17/2024 | 215,277.68 | 118.41 | 215,396.09 |
| 08/15/2023 | Paydown | 44933LAC7 | 1,095,778.99 | Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025 | 73,004.40 | 231.52 | 73,235.92 |
| 08/15/2023 | Paydown | 47787NAC3 | 199,675.20 | John Deere Owner Trust 2020-B A3 0.51% Due 11/15/2024 | 18,152.28 | 46.33 | 18,198.61 |
| 08/15/2023 | Paydown | 47789QAC4 | 1,290,000.00 | John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026 | 56,045.84 | 486.15 | 56,531.99 |
| 08/15/2023 | Paydown | 89240BAC2 | 1,663,070.55 | Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025 | 127,886.85 | 221.92 | 128,108.77 |
| 08/15/2023 | Paydown | 44891WAC3 | 1,205,000.00 | Hyundai Auto Lease Trust 2022-A A3 1.16% Due 1/15/2025 | 133,203.07 | 1,164.83 | 134,367.90 |
| 08/15/2023 | Paydown | 448977AD0 | 1,350,000.00 | Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026 | 0.00 | 2,497.50 | 2,497.50 |
| 08/15/2023 | Paydown | 44935FAD6 | 730,000.00 | Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 5/15/2026 | 36,454.39 | 405.22 | 36,859.61 |
| 08/15/2023 | Paydown | 47787JAC2 | 1,010,000.00 | John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026 | 0.00 | 1,952.67 | 1,952.67 |

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| Payment Date | Transaction Type | CUSIP | Quantity | Security Description | Principal Amount | Income | Total Amount |
|--------------|------------------|-----------|--------------|---|------------------|----------|--------------|
| 08/15/2023 | Paydown | 65479JAD5 | 118,007.14 | Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024 | 6,894.54 | 134.72 | 7,029.26 |
| 08/15/2023 | Paydown | 89238JAC9 | 955,000.00 | Toyota Auto Receivables Trust 2021-D A3 0.71% Due 4/15/2026 | 43,216.65 | 488.42 | 43,705.07 |
| 08/15/2023 | Paydown | 43813DAC2 | 231,378.00 | Honda Auto Receivables 2020-2 A3 0.82% Due 7/15/2024 | 13,582.53 | 111.80 | 13,694.33 |
| 08/15/2023 | Paydown | 43815BAC4 | 1,650,000.00 | Honda Auto Receivables Trust 2022-1 A3 1.88% Due 5/15/2026 | 0.00 | 2,585.00 | 2,585.00 |
| 08/15/2023 | Paydown | 47789KAC7 | 272,493.15 | John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024 | 14,992.18 | 181.63 | 15,173.81 |
| 08/15/2023 | Paydown | 89236XAC0 | 488,385.72 | Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025 | 21,729.42 | 110.43 | 21,839.85 |
| 08/16/2023 | Paydown | 362554AC1 | 780,000.00 | GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026 | 37,064.91 | 421.00 | 37,485.91 |
| 08/16/2023 | Paydown | 380146AC4 | 660,000.00 | GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026 | 0.00 | 693.00 | 693.00 |
| 08/18/2023 | Paydown | 43813KAC6 | 656,888.09 | Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024 | 73,010.04 | 90.09 | 73,100.13 |
| 08/20/2023 | Paydown | 89238LAC4 | 2,565,000.00 | Toyota Lease Owner Trust 2022-A A3 1.96% Due 2/20/2025 | 0.00 | 4,189.50 | 4,189.50 |
| 08/20/2023 | Paydown | 36262XAC8 | 2,122,740.33 | GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024 | 192,976.36 | 376.49 | 193,352.85 |
| 08/20/2023 | Paydown | 36265MAC9 | 2,105,000.00 | GM Financial Auto Lease Trust 2022-1 A3 1.9% Due 3/20/2025 | 0.00 | 3,332.92 | 3,332.92 |
| 08/20/2023 | Paydown | 92290BAA9 | 897,858.61 | Verizon Owner Trust 2020-B A 0.47% Due 2/20/2025 | 37,315.54 | 278.67 | 37,594.21 |
| 08/20/2023 | Paydown | 92348KAV5 | 1,150,000.00 | Verizon Master Trust 2022-5 A1A 3.72% Due 7/20/2027 | 0.00 | 3,565.00 | 3,565.00 |
| 08/21/2023 | Paydown | 43815GAC3 | 1,025,000.00 | Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026 | 46,509.41 | 649.39 | 47,158.80 |
| 08/21/2023 | Paydown | 43813GAC5 | 460,224.91 | Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025 | 35,393.35 | 63.76 | 35,457.11 |
| 08/25/2023 | Interest | 3137B7MZ9 | 3,739,491.82 | FHLMC K036 A2 3.527% Due 10/25/2023 | 0.00 | 6,629.13 | 6,629.13 |

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|-----------------|------------------|-----------|--------------|---|---------------------|-------------------|---------------------|
| 08/25/2023 | Interest | 3135G05X7 | 6,285,000.00 | FNMA Note 0.375% Due 8/25/2025 | 0.00 | 11,784.38 | 11,784.38 |
| 08/25/2023 | Paydown | 3137BSRE5 | 3,000,000.00 | FHLMC K059 A2 3.12% Due 9/25/2026 | 0.00 | 7,800.00 | 7,800.00 |
| 08/25/2023 | Paydown | 3137BYPQ7 | 2,751,096.80 | FHLMC K726 A2 2.905% Due 4/25/2024 | 77,716.37 | 6,632.24 | 84,348.61 |
| 08/25/2023 | Paydown | 05602RAD3 | 1,065,000.00 | BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026 | 0.00 | 2,848.88 | 2,848.88 |
| 08/25/2023 | Paydown | 3137BSP72 | 1,500,000.00 | FHLMC K058 A2 2.653% Due 8/25/2026 | 0.00 | 3,316.25 | 3,316.25 |
| 08/25/2023 | Paydown | 3137FBBX3 | 2,650,000.00 | FHLMC K068 A2 3.244% Due 8/25/2027 | 0.00 | 7,163.83 | 7,163.83 |
| 08/25/2023 | Paydown | 05601XAC3 | 1,000,000.00 | BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 3/25/2025 | 90,108.72 | 671.02 | 90,779.74 |
| 08/25/2023 | Paydown | 09690AAC7 | 758,852.39 | BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024 | 75,894.38 | 104.41 | 75,998.79 |
| 08/31/2023 | Interest | 91282CCW9 | 1,570,000.00 | US Treasury Note 0.75% Due 8/31/2026 | 0.00 | 5,887.50 | 5,887.50 |
| 08/31/2023 | Interest | 91282CFH9 | 3,450,000.00 | US Treasury Note 3.125% Due 8/31/2027 | 0.00 | 53,906.25 | 53,906.25 |
| 08/31/2023 | Interest | 91282CGP0 | 7,000,000.00 | US Treasury Note 4% Due 2/29/2028 | 0.00 | 140,000.00 | 140,000.00 |
| 08/31/2023 | Interest | 912828ZC7 | 7,000,000.00 | US Treasury Note 1.125% Due 2/28/2025 | 0.00 | 39,375.00 | 39,375.00 |
| AUG 2023 | | | | | 2,416,831.82 | 543,527.60 | 2,960,359.42 |
| 09/01/2023 | Paydown | 3137B7MZ9 | 3,739,491.82 | FHLMC K036 A2 3.527% Due 10/25/2023 | 1,885,816.01 | 1,108.54 | 1,886,924.55 |
| 09/03/2023 | Interest | 808513BY0 | 1,300,000.00 | Charles Schwab Corp Callable Note Cont 2/3/2027 2.45% Due 3/3/2027 | 0.00 | 15,925.00 | 15,925.00 |
| 09/10/2023 | Interest | 89114TZT2 | 1,900,000.00 | Toronto-Dominion Bank Note 2.8% Due 3/10/2027 | 0.00 | 26,600.00 | 26,600.00 |
| 09/13/2023 | Interest | 3130A2UW4 | 4,000,000.00 | FHLB Note 2.875% Due 9/13/2024 | 0.00 | 57,500.00 | 57,500.00 |

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|--------------|------------------|-----------|--------------|--|------------------|-----------|--------------|
| 09/14/2023 | Interest | 58989V2D5 | 1,715,000.00 | Met Tower Global Funding Note 1.25% Due 9/14/2026 | 0.00 | 10,718.75 | 10,718.75 |
| 09/15/2023 | Interest | 91282CED9 | 7,000,000.00 | US Treasury Note 1.75% Due 3/15/2025 | 0.00 | 61,250.00 | 61,250.00 |
| 09/15/2023 | Interest | 91282CBR1 | 2,900,000.00 | US Treasury Note 0.25% Due 3/15/2024 | 0.00 | 3,625.00 | 3,625.00 |
| 09/15/2023 | Paydown | 02582JIT8 | 2,765,000.00 | American Express Credit Trust 2022-2 A 3.39% Due 5/17/2027 | 0.00 | 7,811.13 | 7,811.13 |
| 09/15/2023 | Paydown | 44891WAC3 | 1,205,000.00 | Hyundai Auto Lease Trust 2022-A A3 1.16% Due 1/15/2025 | 133,374.01 | 1,036.07 | 134,410.08 |
| 09/15/2023 | Paydown | 448977AD0 | 1,350,000.00 | Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026 | 0.00 | 2,497.50 | 2,497.50 |
| 09/15/2023 | Paydown | 44933LAC7 | 1,095,778.99 | Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025 | 73,028.13 | 208.40 | 73,236.53 |
| 09/15/2023 | Paydown | 47787NAC3 | 199,675.20 | John Deere Owner Trust 2020-B A3 0.51% Due 11/15/2024 | 18,159.39 | 38.62 | 18,198.01 |
| 09/15/2023 | Paydown | 47789QAC4 | 1,290,000.00 | John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026 | 56,050.97 | 461.87 | 56,512.84 |
| 09/15/2023 | Paydown | 65479JAD5 | 118,007.14 | Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024 | 6,910.05 | 123.63 | 7,033.68 |
| 09/15/2023 | Paydown | 89240BAC2 | 1,663,070.55 | Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025 | 127,928.41 | 194.21 | 128,122.62 |
| 09/15/2023 | Paydown | 43815BAC4 | 1,650,000.00 | Honda Auto Receivables Trust 2022-1 A3 1.88% Due 5/15/2026 | 0.00 | 2,585.00 | 2,585.00 |
| 09/15/2023 | Paydown | 89238JAC9 | 955,000.00 | Toyota Auto Receivables Trust 2021-D A3 0.71% Due 4/15/2026 | 43,242.22 | 462.85 | 43,705.07 |
| 09/15/2023 | Paydown | 44891VAC5 | 1,506,667.58 | Hyundai Auto Lease Trust 2021-B A3 0.33% Due 6/17/2024 | 215,297.41 | 59.21 | 215,356.62 |
| 09/15/2023 | Paydown | 44935FAD6 | 730,000.00 | Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 5/15/2026 | 36,460.46 | 382.74 | 36,843.20 |
| 09/15/2023 | Paydown | 47787JAC2 | 1,010,000.00 | John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026 | 0.00 | 1,952.67 | 1,952.67 |
| 09/15/2023 | Paydown | 43813DAC2 | 231,378.00 | Honda Auto Receivables 2020-2 A3 0.82% Due 7/15/2024 | 13,591.82 | 102.51 | 13,694.33 |

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| Payment Date | Transaction Type | CUSIP | Quantity | Security Description | Principal Amount | Income | Total Amount |
|--------------|------------------|-----------|--------------|---|------------------|-----------|--------------|
| 09/15/2023 | Paydown | 44891RAC4 | 884,916.01 | Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025 | 73,756.46 | 140.27 | 73,896.73 |
| 09/15/2023 | Paydown | 47789KAC7 | 272,493.15 | John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024 | 15,033.41 | 167.89 | 15,201.30 |
| 09/15/2023 | Paydown | 89236XAC0 | 488,385.72 | Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025 | 21,651.93 | 104.09 | 21,756.02 |
| 09/16/2023 | Paydown | 362554AC1 | 780,000.00 | GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026 | 37,073.56 | 400.00 | 37,473.56 |
| 09/16/2023 | Paydown | 380146AC4 | 660,000.00 | GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026 | 30,073.04 | 693.00 | 30,766.04 |
| 09/17/2023 | Interest | 931142ER0 | 785,000.00 | Wal-Mart Stores Callable Note Cont 08/17/2026 1.05% Due 9/17/2026 | 0.00 | 4,121.25 | 4,121.25 |
| 09/18/2023 | Interest | 808513BN4 | 1,775,000.00 | Charles Schwab Corp Callable Note Cont 2/18/2024 0.75% Due 3/18/2024 | 0.00 | 6,656.25 | 6,656.25 |
| 09/18/2023 | Paydown | 43813KAC6 | 656,888.09 | Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024 | 73,032.55 | 67.58 | 73,100.13 |
| 09/20/2023 | Paydown | 92348KAV5 | 1,150,000.00 | Verizon Master Trust 2022-5 A1A 3.72% Due 7/20/2027 | 0.00 | 3,565.00 | 3,565.00 |
| 09/20/2023 | Paydown | 92290BAA9 | 897,858.61 | Verizon Owner Trust 2020-B A 0.47% Due 2/20/2025 | 37,330.15 | 264.06 | 37,594.21 |
| 09/20/2023 | Paydown | 89238LAC4 | 2,565,000.00 | Toyota Lease Owner Trust 2022-A A3 1.96% Due 2/20/2025 | 0.00 | 4,189.50 | 4,189.50 |
| 09/20/2023 | Paydown | 36262XAC8 | 2,122,740.33 | GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024 | 193,014.96 | 313.77 | 193,328.73 |
| 09/20/2023 | Paydown | 36265MAC9 | 2,105,000.00 | GM Financial Auto Lease Trust 2022-1 A3 1.9% Due 3/20/2025 | 259,114.70 | 3,332.92 | 262,447.62 |
| 09/21/2023 | Paydown | 43813GAC5 | 460,224.91 | Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025 | 35,401.90 | 55.80 | 35,457.70 |
| 09/21/2023 | Paydown | 43815GAC3 | 1,025,000.00 | Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026 | 46,520.25 | 615.29 | 47,135.54 |
| 09/23/2023 | Interest | 3137EAEX3 | 6,295,000.00 | FHLMC Note 0.375% Due 9/23/2025 | 0.00 | 11,803.13 | 11,803.13 |
| 09/25/2023 | Interest | 3137B7MZ9 | 3,739,491.82 | FHLMC K036 A2 3.527% Due 10/25/2023 | 0.00 | 1,086.40 | 1,086.40 |

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| Payment Date | Transaction Type | CUSIP | Quantity | Security Description | Principal Amount | Income | Total Amount |
|-----------------|------------------|-----------|--------------|---|---------------------|-------------------|---------------------|
| 09/25/2023 | Paydown | 3137BSRE5 | 3,000,000.00 | FHLMC K059 A2 3.12% Due 9/25/2026 | 0.00 | 7,800.00 | 7,800.00 |
| 09/25/2023 | Paydown | 3137BYPQ7 | 2,751,096.80 | FHLMC K726 A2 2.905% Due 4/25/2024 | 3,105.29 | 6,444.10 | 9,549.39 |
| 09/25/2023 | Paydown | 3137FBBX3 | 2,650,000.00 | FHLMC K068 A2 3.244% Due 8/25/2027 | 0.00 | 7,163.83 | 7,163.83 |
| 09/25/2023 | Paydown | 05601XAC3 | 1,000,000.00 | BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 3/25/2025 | 90,503.69 | 588.42 | 91,092.11 |
| 09/25/2023 | Paydown | 05602RAD3 | 1,065,000.00 | BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026 | 0.00 | 2,848.88 | 2,848.88 |
| 09/25/2023 | Paydown | 09690AAC7 | 758,852.39 | BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024 | 75,912.74 | 83.53 | 75,996.27 |
| 09/25/2023 | Paydown | 3137BSP72 | 1,500,000.00 | FHLMC K058 A2 2.653% Due 8/25/2026 | 0.00 | 3,316.25 | 3,316.25 |
| 09/30/2023 | Interest | 91282CAM3 | 3,200,000.00 | US Treasury Note 0.25% Due 9/30/2025 | 0.00 | 4,000.00 | 4,000.00 |
| 09/30/2023 | Interest | 91282CFM8 | 2,800,000.00 | US Treasury Note 4.125% Due 9/30/2027 | 0.00 | 57,750.00 | 57,750.00 |
| 09/30/2023 | Interest | 91282CCZ2 | 3,130,000.00 | US Treasury Note 0.875% Due 9/30/2026 | 0.00 | 13,693.75 | 13,693.75 |
| SEP 2023 | | | | | 3,601,383.51 | 335,908.66 | 3,937,292.17 |
| 10/01/2023 | Interest | 13063DRK6 | 3,385,000.00 | California State Taxable GO 2.4% Due 10/1/2024 | 0.00 | 40,620.00 | 40,620.00 |
| 10/01/2023 | Paydown | 3137B7MZ9 | 3,739,491.82 | FHLMC K036 A2 3.527% Due 10/25/2023 | 369,629.60 | 217.28 | 369,846.88 |
| 10/07/2023 | Interest | 69371RR73 | 2,970,000.00 | Paccar Financial Corp Note 2.85% Due 4/7/2025 | 0.00 | 42,322.50 | 42,322.50 |
| 10/14/2023 | Interest | 78016EZ59 | 1,270,000.00 | Royal Bank of Canada Note 3.375% Due 4/14/2025 | 0.00 | 21,431.25 | 21,431.25 |
| 10/15/2023 | Interest | 3135G0W66 | 3,500,000.00 | FNMA Note 1.625% Due 10/15/2024 | 0.00 | 28,437.50 | 28,437.50 |
| 10/15/2023 | Paydown | 47787NAC3 | 199,675.20 | John Deere Owner Trust 2020-B A3 0.51% Due 11/15/2024 | 18,166.50 | 30.90 | 18,197.40 |

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| Payment Date | Transaction Type | CUSIP | Quantity | Security Description | Principal Amount | Income | Total Amount |
|--------------|------------------|-----------|--------------|--|------------------|----------|--------------|
| 10/15/2023 | Paydown | 47789QAC4 | 1,290,000.00 | John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026 | 56,056.11 | 437.58 | 56,493.69 |
| 10/15/2023 | Paydown | 02582JIT8 | 2,765,000.00 | American Express Credit Trust 2022-2 A 3.39% Due 5/17/2027 | 0.00 | 7,811.13 | 7,811.13 |
| 10/15/2023 | Paydown | 43815BAC4 | 1,650,000.00 | Honda Auto Receivables Trust 2022-1 A3 1.88% Due 5/15/2026 | 79,117.15 | 2,585.00 | 81,702.15 |
| 10/15/2023 | Paydown | 89238JAC9 | 955,000.00 | Toyota Auto Receivables Trust 2021-D A3 0.71% Due 4/15/2026 | 43,267.80 | 437.27 | 43,705.07 |
| 10/15/2023 | Paydown | 44891RAC4 | 884,916.01 | Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025 | 73,783.50 | 116.91 | 73,900.41 |
| 10/15/2023 | Paydown | 44933LAC7 | 1,095,778.99 | Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025 | 73,051.86 | 185.28 | 73,237.14 |
| 10/15/2023 | Paydown | 43813DAC2 | 231,378.00 | Honda Auto Receivables 2020-2 A3 0.82% Due 7/15/2024 | 13,601.10 | 93.23 | 13,694.33 |
| 10/15/2023 | Paydown | 44891WAC3 | 1,205,000.00 | Hyundai Auto Lease Trust 2022-A A3 1.16% Due 1/15/2025 | 133,545.17 | 907.14 | 134,452.31 |
| 10/15/2023 | Paydown | 448977AD0 | 1,350,000.00 | Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026 | 0.00 | 2,497.50 | 2,497.50 |
| 10/15/2023 | Paydown | 44935FAD6 | 730,000.00 | Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 5/15/2026 | 36,466.55 | 360.25 | 36,826.80 |
| 10/15/2023 | Paydown | 47787JAC2 | 1,010,000.00 | John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026 | 41,465.57 | 1,952.67 | 43,418.24 |
| 10/15/2023 | Paydown | 47789KAC7 | 272,493.15 | John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024 | 15,074.73 | 154.12 | 15,228.85 |
| 10/15/2023 | Paydown | 65479JAD5 | 118,007.14 | Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024 | 6,925.59 | 112.52 | 7,038.11 |
| 10/15/2023 | Paydown | 89236XAC0 | 488,385.72 | Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025 | 21,573.64 | 97.77 | 21,671.41 |
| 10/15/2023 | Paydown | 89240BAC2 | 1,663,070.55 | Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025 | 127,969.98 | 166.50 | 128,136.48 |
| 10/16/2023 | Paydown | 362554AC1 | 780,000.00 | GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026 | 37,082.21 | 378.99 | 37,461.20 |
| 10/16/2023 | Paydown | 380146AC4 | 660,000.00 | GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026 | 30,204.87 | 661.42 | 30,866.29 |

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| Payment Date | Transaction Type | CUSIP | Quantity | Security Description | Principal Amount | Income | Total Amount |
|--------------|------------------|-----------|--------------|---|------------------|-----------|--------------|
| 10/18/2023 | Paydown | 43813KAC6 | 656,888.09 | Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024 | 73,055.07 | 45.06 | 73,100.13 |
| 10/20/2023 | Interest | 4581X0DV7 | 6,390,000.00 | Inter-American Dev Bank Note 0.875% Due 4/20/2026 | 0.00 | 27,956.25 | 27,956.25 |
| 10/20/2023 | Paydown | 92348KAV5 | 1,150,000.00 | Verizon Master Trust 2022-5 A1A 3.72% Due 7/20/2027 | 0.00 | 3,565.00 | 3,565.00 |
| 10/20/2023 | Paydown | 89238LAC4 | 2,565,000.00 | Toyota Lease Owner Trust 2022-A A3 1.96% Due 2/20/2025 | 0.00 | 4,189.50 | 4,189.50 |
| 10/20/2023 | Paydown | 36262XAC8 | 2,122,740.33 | GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024 | 193,053.56 | 251.04 | 193,304.60 |
| 10/20/2023 | Paydown | 36265MAC9 | 2,105,000.00 | GM Financial Auto Lease Trust 2022-1 A3 1.9% Due 3/20/2025 | 260,250.50 | 2,922.65 | 263,173.15 |
| 10/20/2023 | Paydown | 92290BAA9 | 897,858.61 | Verizon Owner Trust 2020-B A 0.47% Due 2/20/2025 | 37,344.78 | 249.43 | 37,594.21 |
| 10/21/2023 | Paydown | 43813GAC5 | 460,224.91 | Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025 | 35,410.46 | 47.83 | 35,458.29 |
| 10/21/2023 | Paydown | 43815GAC3 | 1,025,000.00 | Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026 | 46,531.11 | 581.17 | 47,112.28 |
| 10/22/2023 | Interest | 3135G03U5 | 5,270,000.00 | FNMA Note 0.625% Due 4/22/2025 | 0.00 | 16,468.75 | 16,468.75 |
| 10/22/2023 | Interest | 46647PBK1 | 1,000,000.00 | JP Morgan Chase & Co Callable Note Cont 4/22/2025 2.083% Due 4/22/2026 | 0.00 | 10,415.00 | 10,415.00 |
| 10/23/2023 | Interest | 06051GHT9 | 3,000,000.00 | Bank of America Corp Callable Note 1X 4/23/2026 3.559% Due 4/23/2027 | 0.00 | 53,385.01 | 53,385.01 |
| 10/25/2023 | Paydown | 3137FBBX3 | 2,650,000.00 | FHLMC K068 A2 3.244% Due 8/25/2027 | 0.00 | 7,163.83 | 7,163.83 |
| 10/25/2023 | Paydown | 3137B7MZ9 | 3,739,491.82 | FHLMC K036 A2 3.527% Due 10/25/2023 | 0.00 | 0.00 | 0.00 |
| 10/25/2023 | Paydown | 3137BYPQ7 | 2,751,096.80 | FHLMC K726 A2 2.905% Due 4/25/2024 | 325,507.24 | 6,436.58 | 331,943.82 |
| 10/25/2023 | Paydown | 05601XAC3 | 1,000,000.00 | BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 3/25/2025 | 90,900.40 | 505.46 | 91,405.86 |
| 10/25/2023 | Paydown | 09690AAC7 | 758,852.39 | BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024 | 75,931.07 | 62.66 | 75,993.73 |

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| Payment Date | Transaction Type | CUSIP | Quantity | Security Description | Principal Amount | Income | Total Amount |
|-----------------|------------------|-----------|--------------|--|---------------------|-------------------|---------------------|
| 10/25/2023 | Paydown | 3137BSRE5 | 3,000,000.00 | FHLMC K059 A2 3.12% Due 9/25/2026 | 0.00 | 7,800.00 | 7,800.00 |
| 10/25/2023 | Paydown | 05602RAD3 | 1,065,000.00 | BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026 | 112,900.38 | 2,848.88 | 115,749.26 |
| 10/25/2023 | Paydown | 3137BSP72 | 1,500,000.00 | FHLMC K058 A2 2.653% Due 8/25/2026 | 0.00 | 3,316.25 | 3,316.25 |
| 10/28/2023 | Interest | 459058JL8 | 6,300,000.00 | Intl. Bank Recon & Development Note 0.5% Due 10/28/2025 | 0.00 | 15,750.00 | 15,750.00 |
| 10/28/2023 | Interest | 6174468Q5 | 1,600,000.00 | Morgan Stanley Callable Note Cont 4/28/2025 2.188% Due 4/28/2026 | 0.00 | 17,504.00 | 17,504.00 |
| 10/31/2023 | Interest | 91282CDG3 | 3,120,000.00 | US Treasury Note 1.125% Due 10/31/2026 | 0.00 | 17,550.00 | 17,550.00 |
| 10/31/2023 | Interest | 912828X70 | 4,800,000.00 | US Treasury Note 2% Due 4/30/2024 | 0.00 | 48,000.00 | 48,000.00 |
| 10/31/2023 | Interest | 9128283D0 | 4,000,000.00 | US Treasury Note 2.25% Due 10/31/2024 | 0.00 | 45,000.00 | 45,000.00 |
| 10/31/2023 | Interest | 91282CAT8 | 6,000,000.00 | US Treasury Note 0.25% Due 10/31/2025 | 0.00 | 7,500.00 | 7,500.00 |
| OCT 2023 | | | | | 2,427,866.50 | 451,529.06 | 2,879,395.56 |
| 11/01/2023 | Interest | 78015K7C2 | 3,600,000.00 | Royal Bank of Canada Note 2.25% Due 11/1/2024 | 0.00 | 40,500.00 | 40,500.00 |
| 11/01/2023 | Interest | 06367WB85 | 2,761,000.00 | Bank of Montreal Note 1.85% Due 5/1/2025 | 0.00 | 25,539.25 | 25,539.25 |
| 11/07/2023 | Interest | 3135G06G3 | 6,300,000.00 | FNMA Note 0.5% Due 11/7/2025 | 0.00 | 15,750.00 | 15,750.00 |
| 11/08/2023 | Interest | 14913Q3B3 | 2,593,000.00 | Caterpillar Finl Service Note 2.15% Due 11/8/2024 | 0.00 | 27,874.75 | 27,874.75 |
| 11/10/2023 | Interest | 665859AW4 | 1,345,000.00 | Northern Trust Company Callable Note Cont 4/10/2027 4% Due 5/10/2027 | 0.00 | 26,900.00 | 26,900.00 |
| 11/12/2023 | Interest | 023135BX3 | 4,865,000.00 | Amazon.com Inc Callable Note Cont 4/12/2026 1% Due 5/12/2026 | 0.00 | 24,325.00 | 24,325.00 |
| 11/13/2023 | Interest | 14913R2V8 | 1,460,000.00 | Caterpillar Financial Service Note 3.4% Due 5/13/2025 | 0.00 | 24,820.00 | 24,820.00 |

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|--------------|------------------|-----------|--------------|--|------------------|-----------|--------------|
| 11/15/2023 | Interest | 91324PEC2 | 805,000.00 | United Health Group Inc Callable Note Cont 4/15/2026 1.15% Due 5/15/2026 | 0.00 | 4,628.75 | 4,628.75 |
| 11/15/2023 | Interest | 91324PEG3 | 1,365,000.00 | United Health Group Inc Callable Note Cont 4/15/2027 3.7% Due 5/15/2027 | 0.00 | 25,252.50 | 25,252.50 |
| 11/15/2023 | Paydown | 44891RAC4 | 884,916.01 | Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025 | 73,810.56 | 93.54 | 73,904.10 |
| 11/15/2023 | Paydown | 02582JIT8 | 2,765,000.00 | American Express Credit Trust 2022-2 A 3.39% Due 5/17/2027 | 0.00 | 7,811.13 | 7,811.13 |
| 11/15/2023 | Paydown | 43815BAC4 | 1,650,000.00 | Honda Auto Receivables Trust 2022-1 A3 1.88% Due 5/15/2026 | 79,463.94 | 2,461.05 | 81,924.99 |
| 11/15/2023 | Paydown | 47787NAC3 | 199,675.20 | John Deere Owner Trust 2020-B A3 0.51% Due 11/15/2024 | 18,173.61 | 23.18 | 18,196.79 |
| 11/15/2023 | Paydown | 47789QAC4 | 1,290,000.00 | John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026 | 56,061.24 | 413.29 | 56,474.53 |
| 11/15/2023 | Paydown | 89240BAC2 | 1,663,070.55 | Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025 | 128,011.58 | 138.77 | 128,150.35 |
| 11/15/2023 | Paydown | 44891WAC3 | 1,205,000.00 | Hyundai Auto Lease Trust 2022-A A3 1.16% Due 1/15/2025 | 133,716.55 | 778.05 | 134,494.60 |
| 11/15/2023 | Paydown | 448977AD0 | 1,350,000.00 | Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026 | 66,680.76 | 2,497.50 | 69,178.26 |
| 11/15/2023 | Paydown | 44933LAC7 | 1,095,778.99 | Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025 | 73,075.60 | 162.14 | 73,237.74 |
| 11/15/2023 | Paydown | 65479JAD5 | 118,007.14 | Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024 | 6,941.18 | 101.38 | 7,042.56 |
| 11/15/2023 | Paydown | 89238JAC9 | 955,000.00 | Toyota Auto Receivables Trust 2021-D A3 0.71% Due 4/15/2026 | 43,293.40 | 411.67 | 43,705.07 |
| 11/15/2023 | Paydown | 43813DAC2 | 231,378.00 | Honda Auto Receivables 2020-2 A3 0.82% Due 7/15/2024 | 13,610.40 | 83.93 | 13,694.33 |
| 11/15/2023 | Paydown | 44935FAD6 | 730,000.00 | Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 5/15/2026 | 36,472.62 | 337.77 | 36,810.39 |
| 11/15/2023 | Paydown | 47787JAC2 | 1,010,000.00 | John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026 | 41,518.79 | 1,872.50 | 43,391.29 |

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|--------------|------------------|-----------|--------------|---|------------------|-----------|--------------|
| 11/15/2023 | Paydown | 47789KAC7 | 272,493.15 | John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024 | 15,116.20 | 140.29 | 15,256.49 |
| 11/15/2023 | Paydown | 89236XAC0 | 488,385.72 | Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025 | 21,494.54 | 91.48 | 21,586.02 |
| 11/16/2023 | Paydown | 362554AC1 | 780,000.00 | GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026 | 37,090.86 | 357.98 | 37,448.84 |
| 11/16/2023 | Paydown | 380146AC4 | 660,000.00 | GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026 | 30,337.26 | 629.71 | 30,966.97 |
| 11/18/2023 | Interest | 22160KAM7 | 2,500,000.00 | Costco Wholesale Corp Callable Note Cont 2/18/2027 3% Due 5/18/2027 | 0.00 | 37,500.00 | 37,500.00 |
| 11/18/2023 | Paydown | 43813KAC6 | 656,888.09 | Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024 | 73,077.60 | 22.53 | 73,100.13 |
| 11/20/2023 | Paydown | 92348KAV5 | 1,150,000.00 | Verizon Master Trust 2022-5 A1A 3.72% Due 7/20/2027 | 0.00 | 3,565.00 | 3,565.00 |
| 11/20/2023 | Paydown | 36262XAC8 | 2,122,740.33 | GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024 | 193,092.17 | 188.30 | 193,280.47 |
| 11/20/2023 | Paydown | 36265MAC9 | 2,105,000.00 | GM Financial Auto Lease Trust 2022-1 A3 1.9% Due 3/20/2025 | 261,391.26 | 2,510.59 | 263,901.85 |
| 11/20/2023 | Paydown | 89238LAC4 | 2,565,000.00 | Toyota Lease Owner Trust 2022-A A3 1.96% Due 2/20/2025 | 319,187.63 | 4,189.50 | 323,377.13 |
| 11/20/2023 | Paydown | 92290BAA9 | 897,858.61 | Verizon Owner Trust 2020-B A 0.47% Due 2/20/2025 | 37,359.40 | 234.81 | 37,594.21 |
| 11/21/2023 | Paydown | 43813GAC5 | 460,224.91 | Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025 | 35,419.01 | 39.87 | 35,458.88 |
| 11/21/2023 | Paydown | 43815GAC3 | 1,025,000.00 | Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026 | 46,541.97 | 547.05 | 47,089.02 |
| 11/25/2023 | Paydown | 05602RAD3 | 1,065,000.00 | BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026 | 106,757.51 | 2,546.87 | 109,304.38 |
| 11/25/2023 | Paydown | 3137BYPQ7 | 2,751,096.80 | FHLMC K726 A2 2.905% Due 4/25/2024 | 10,730.91 | 5,648.58 | 16,379.49 |
| 11/25/2023 | Paydown | 3137FBBX3 | 2,650,000.00 | FHLMC K068 A2 3.244% Due 8/25/2027 | 0.00 | 7,163.83 | 7,163.83 |

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| Payment Date | Transaction Type | CUSIP | Quantity | Security Description | Principal Amount | Income | Total Amount |
|-----------------|------------------|-----------|--------------|---|---------------------|-------------------|---------------------|
| 11/25/2023 | Paydown | 05601XAC3 | 1,000,000.00 | BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 3/25/2025 | 91,298.84 | 422.14 | 91,720.98 |
| 11/25/2023 | Paydown | 09690AAC7 | 758,852.39 | BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024 | 75,949.42 | 41.78 | 75,991.20 |
| 11/25/2023 | Paydown | 3137BSRE5 | 3,000,000.00 | FHLMC K059 A2 3.12% Due 9/25/2026 | 0.00 | 7,800.00 | 7,800.00 |
| 11/25/2023 | Paydown | 3137BSP72 | 1,500,000.00 | FHLMC K058 A2 2.653% Due 8/25/2026 | 0.00 | 3,316.25 | 3,316.25 |
| 11/30/2023 | Interest | 91282CAZ4 | 3,800,000.00 | US Treasury Note 0.375% Due 11/30/2025 | 0.00 | 7,125.00 | 7,125.00 |
| 11/30/2023 | Interest | 91282CFZ9 | 4,600,000.00 | US Treasury Note 3.875% Due 11/30/2027 | 0.00 | 89,125.00 | 89,125.00 |
| 11/30/2023 | Interest | 91282CET4 | 2,400,000.00 | US Treasury Note 2.625% Due 5/31/2027 | 0.00 | 31,500.00 | 31,500.00 |
| NOV 2023 | | | | | 2,125,674.81 | 437,482.71 | 2,563,157.52 |
| 12/01/2023 | Interest | 46647PCH7 | 3,295,000.00 | JP Morgan Chase & Co Callable Note Cont 6/1/2024 0.824% Due 6/1/2025 | 0.00 | 13,575.40 | 13,575.40 |
| 12/06/2023 | Interest | 74153WCQ0 | 1,975,000.00 | Pricoa Global Funding Note 1.15% Due 12/6/2024 | 0.00 | 11,356.25 | 11,356.25 |
| 12/08/2023 | Interest | 89115A2C5 | 1,400,000.00 | Toronto-Dominion Bank Note 4.108% Due 6/8/2027 | 0.00 | 28,756.00 | 28,756.00 |
| 12/10/2023 | Interest | 40139LBC6 | 3,000,000.00 | Guardian Life Glob Fun Note 0.875% Due 12/10/2025 | 0.00 | 13,125.00 | 13,125.00 |
| 12/14/2023 | Interest | 3130A1XJ2 | 5,500,000.00 | FHLB Note 2.875% Due 6/14/2024 | 0.00 | 79,062.51 | 79,062.51 |
| 12/15/2023 | Interest | 63743HFE7 | 940,000.00 | National Rural Utilities Note 3.45% Due 6/15/2025 | 0.00 | 16,215.00 | 16,215.00 |
| 12/15/2023 | Paydown | 44891WAC3 | 1,205,000.00 | Hyundai Auto Lease Trust 2022-A A3 1.16% Due 1/15/2025 | 133,888.15 | 648.79 | 134,536.94 |
| 12/15/2023 | Paydown | 448977AD0 | 1,350,000.00 | Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026 | 66,766.33 | 2,374.14 | 69,140.47 |
| 12/15/2023 | Paydown | 44935FAD6 | 730,000.00 | Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 5/15/2026 | 36,478.70 | 315.27 | 36,793.97 |

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| Payment Date | Transaction Type | CUSIP | Quantity | Security Description | Principal Amount | Income | Total Amount |
|--------------|------------------|-----------|--------------|---|------------------|-----------|--------------|
| 12/15/2023 | Paydown | 47787JAC2 | 1,010,000.00 | John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026 | 41,572.07 | 1,792.23 | 43,364.30 |
| 12/15/2023 | Paydown | 65479JAD5 | 118,007.14 | Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024 | 6,956.79 | 90.22 | 7,047.01 |
| 12/15/2023 | Paydown | 89238JAC9 | 955,000.00 | Toyota Auto Receivables Trust 2021-D A3 0.71% Due 4/15/2026 | 43,319.02 | 386.05 | 43,705.07 |
| 12/15/2023 | Paydown | 43813DAC2 | 231,378.00 | Honda Auto Receivables 2020-2 A3 0.82% Due 7/15/2024 | 13,619.70 | 74.63 | 13,694.33 |
| 12/15/2023 | Paydown | 43815BAC4 | 1,650,000.00 | Honda Auto Receivables Trust 2022-1 A3 1.88% Due 5/15/2026 | 79,812.26 | 2,336.56 | 82,148.82 |
| 12/15/2023 | Paydown | 47789KAC7 | 272,493.15 | John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024 | 15,157.76 | 126.44 | 15,284.20 |
| 12/15/2023 | Paydown | 89236XAC0 | 488,385.72 | Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025 | 21,414.64 | 85.21 | 21,499.85 |
| 12/15/2023 | Paydown | 89240BAC2 | 1,663,070.55 | Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025 | 128,053.18 | 111.03 | 128,164.21 |
| 12/15/2023 | Paydown | 02582JIT8 | 2,765,000.00 | American Express Credit Trust 2022-2 A 3.39% Due 5/17/2027 | 0.00 | 7,811.13 | 7,811.13 |
| 12/15/2023 | Paydown | 44891RAC4 | 884,916.01 | Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025 | 73,837.62 | 70.17 | 73,907.79 |
| 12/15/2023 | Paydown | 44933LAC7 | 1,095,778.99 | Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025 | 73,099.35 | 139.00 | 73,238.35 |
| 12/15/2023 | Paydown | 47787NAC3 | 199,675.20 | John Deere Owner Trust 2020-B A3 0.51% Due 11/15/2024 | 18,180.73 | 15.46 | 18,196.19 |
| 12/15/2023 | Paydown | 47789QAC4 | 1,290,000.00 | John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026 | 56,066.39 | 388.99 | 56,455.38 |
| 12/16/2023 | Paydown | 362554AC1 | 780,000.00 | GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026 | 37,099.52 | 336.96 | 37,436.48 |
| 12/16/2023 | Paydown | 380146AC4 | 660,000.00 | GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026 | 30,470.24 | 597.85 | 31,068.09 |
| 12/17/2023 | Interest | 3135G04Z3 | 6,200,000.00 | FNMA Note 0.5% Due 6/17/2025 | 0.00 | 15,500.00 | 15,500.00 |
| 12/18/2023 | Interest | 89236TJK2 | 3,325,000.00 | Toyota Motor Credit Corp Note 1.125% Due 6/18/2026 | 0.00 | 18,703.13 | 18,703.13 |

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| Payment Date | Transaction Type | CUSIP | Quantity | Security Description | Principal Amount | Income | Total Amount |
|--------------|------------------|-----------|--------------|---|------------------|-----------|--------------|
| 12/19/2023 | Interest | 06051GJD2 | 3,000,000.00 | Bank of America Corp Callable Note Cont 6/19/2025 1.319% Due 6/19/2026 | 0.00 | 19,785.00 | 19,785.00 |
| 12/20/2023 | Interest | 3130AQF40 | 4,300,000.00 | FHLB Note 1% Due 12/20/2024 | 0.00 | 21,500.00 | 21,500.00 |
| 12/20/2023 | Paydown | 92348KAV5 | 1,150,000.00 | Verizon Master Trust 2022-5 A1A 3.72% Due 7/20/2027 | 0.00 | 3,565.00 | 3,565.00 |
| 12/20/2023 | Paydown | 36262XAC8 | 2,122,740.33 | GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024 | 193,130.78 | 125.55 | 193,256.33 |
| 12/20/2023 | Paydown | 36265MAC9 | 2,105,000.00 | GM Financial Auto Lease Trust 2022-1 A3 1.9% Due 3/20/2025 | 262,537.02 | 2,096.72 | 264,633.74 |
| 12/20/2023 | Paydown | 92290BAA9 | 897,858.61 | Verizon Owner Trust 2020-B A 0.47% Due 2/20/2025 | 37,374.03 | 220.18 | 37,594.21 |
| 12/20/2023 | Paydown | 89238LAC4 | 2,565,000.00 | Toyota Lease Owner Trust 2022-A A3 1.96% Due 2/20/2025 | 319,597.25 | 3,668.16 | 323,265.41 |
| 12/21/2023 | Paydown | 43813GAC5 | 460,224.91 | Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025 | 35,427.57 | 31.90 | 35,459.47 |
| 12/21/2023 | Paydown | 43815GAC3 | 1,025,000.00 | Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026 | 46,552.83 | 512.92 | 47,065.75 |
| 12/23/2023 | Interest | 46647PCK0 | 1,565,000.00 | JP Morgan Chase & Co Callable Note Cont 6/23/2024 0.969% Due 6/23/2025 | 0.00 | 7,582.43 | 7,582.43 |
| 12/25/2023 | Paydown | 3137BSRE5 | 3,000,000.00 | FHLMC K059 A2 3.12% Due 9/25/2026 | 0.00 | 7,800.00 | 7,800.00 |
| 12/25/2023 | Paydown | 3137BYPQ7 | 2,751,096.80 | FHLMC K726 A2 2.905% Due 4/25/2024 | 255,448.20 | 5,622.61 | 261,070.81 |
| 12/25/2023 | Paydown | 05601XAC3 | 1,000,000.00 | BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 3/25/2025 | 91,699.03 | 338.45 | 92,037.48 |
| 12/25/2023 | Paydown | 09690AAC7 | 758,852.39 | BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024 | 75,967.78 | 20.89 | 75,988.67 |
| 12/25/2023 | Paydown | 05602RAD3 | 1,065,000.00 | BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026 | 100,602.77 | 2,261.29 | 102,864.06 |
| 12/25/2023 | Paydown | 3137BSP72 | 1,500,000.00 | FHLMC K058 A2 2.653% Due 8/25/2026 | 0.00 | 3,316.25 | 3,316.25 |
| 12/25/2023 | Paydown | 3137FBBX3 | 2,650,000.00 | FHLMC K068 A2 3.244% Due 8/25/2027 | 0.00 | 7,163.83 | 7,163.83 |

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| Payment Date | Transaction Type | CUSIP | Quantity | Security Description | Principal Amount | Income | Total Amount |
|-----------------|------------------|-----------|--------------|---|---------------------|-------------------|---------------------|
| 12/31/2023 | Interest | 91282CEW7 | 6,650,000.00 | US Treasury Note 3.25% Due 6/30/2027 | 0.00 | 108,062.50 | 108,062.50 |
| 12/31/2023 | Interest | 912828XX3 | 4,900,000.00 | US Treasury Note 2% Due 6/30/2024 | 0.00 | 49,000.00 | 49,000.00 |
| 12/31/2023 | Interest | 91282CGC9 | 2,500,000.00 | US Treasury Note 3.875% Due 12/31/2027 | 0.00 | 48,437.50 | 48,437.50 |
| 12/31/2023 | Maturity | 912828V23 | 4,500,000.00 | US Treasury Note 2.25% Due 12/31/2023 | 4,500,000.00 | 50,625.00 | 4,550,625.00 |
| DEC 2023 | | | | | 6,794,129.71 | 555,729.60 | 7,349,859.31 |
| 01/01/2024 | Interest | 66815L2J7 | 2,350,000.00 | Northwestern Mutual Gbl Note 4% Due 7/1/2025 | 0.00 | 47,000.00 | 47,000.00 |
| 01/07/2024 | Interest | 3135G0X24 | 4,220,000.00 | FNMA Note 1.625% Due 1/7/2025 | 0.00 | 34,287.50 | 34,287.50 |
| 01/09/2024 | Interest | 06367TQW3 | 1,500,000.00 | Bank of Montreal Note 0.625% Due 7/9/2024 | 0.00 | 4,687.50 | 4,687.50 |
| 01/11/2024 | Interest | 59217GER6 | 2,485,000.00 | Metlife Note 1.875% Due 1/11/2027 | 0.00 | 23,296.88 | 23,296.88 |
| 01/13/2024 | Interest | 89236TJT3 | 2,700,000.00 | Toyota Motor Credit Corp Note 1.45% Due 1/13/2025 | 0.00 | 19,575.00 | 19,575.00 |
| 01/14/2024 | Interest | 66815L2A6 | 1,870,000.00 | Northwestern Mutual Gbl Note 0.8% Due 1/14/2026 | 0.00 | 7,480.00 | 7,480.00 |
| 01/14/2024 | Interest | 64952WEK5 | 3,745,000.00 | New York Life Global Note 1.45% Due 1/14/2025 | 0.00 | 27,151.25 | 27,151.25 |
| 01/15/2024 | Interest | 756109AU8 | 2,500,000.00 | Realty Income Corp Callable Note Cont 10/15/2027 3.65% Due 1/15/2028 | 0.00 | 45,625.00 | 45,625.00 |
| 01/15/2024 | Interest | 79466LAG9 | 3,100,000.00 | Salesforce.com Inc Callable Note Cont 7/15/2022 0.625% Due 7/15/2024 | 0.00 | 9,687.51 | 9,687.51 |
| 01/15/2024 | Paydown | 89236XAC0 | 488,385.72 | Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025 | 21,333.91 | 78.97 | 21,412.88 |
| 01/15/2024 | Paydown | 44935FAD6 | 730,000.00 | Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 5/15/2026 | 36,484.78 | 292.78 | 36,777.56 |
| 01/15/2024 | Paydown | 89240BAC2 | 1,663,070.55 | Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025 | 128,094.80 | 83.29 | 128,178.09 |

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| Payment Date | Transaction Type | CUSIP | Quantity | Security Description | Principal Amount | Income | Total Amount |
|--------------|------------------|-----------|--------------|--|------------------|-----------|--------------|
| 01/15/2024 | Paydown | 43813DAC2 | 231,378.00 | Honda Auto Receivables 2020-2 A3 0.82% Due 7/15/2024 | 13,629.00 | 65.33 | 13,694.33 |
| 01/15/2024 | Paydown | 47789KAC7 | 272,493.15 | John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024 | 15,199.46 | 112.54 | 15,312.00 |
| 01/15/2024 | Paydown | 47789QAC4 | 1,290,000.00 | John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026 | 56,071.52 | 364.70 | 56,436.22 |
| 01/15/2024 | Paydown | 02582JIT8 | 2,765,000.00 | American Express Credit Trust 2022-2 A 3.39% Due 5/17/2027 | 0.00 | 7,811.13 | 7,811.13 |
| 01/15/2024 | Paydown | 43815BAC4 | 1,650,000.00 | Honda Auto Receivables Trust 2022-1 A3 1.88% Due 5/15/2026 | 80,162.10 | 2,211.52 | 82,373.62 |
| 01/15/2024 | Paydown | 44891RAC4 | 884,916.01 | Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025 | 73,864.70 | 46.79 | 73,911.49 |
| 01/15/2024 | Paydown | 47787NAC3 | 199,675.20 | John Deere Owner Trust 2020-B A3 0.51% Due 11/15/2024 | 18,187.85 | 7.73 | 18,195.58 |
| 01/15/2024 | Paydown | 65479JAD5 | 118,007.14 | Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024 | 6,972.45 | 79.03 | 7,051.48 |
| 01/15/2024 | Paydown | 89238JAC9 | 955,000.00 | Toyota Auto Receivables Trust 2021-D A3 0.71% Due 4/15/2026 | 43,344.65 | 360.42 | 43,705.07 |
| 01/15/2024 | Paydown | 44891WAC3 | 1,205,000.00 | Hyundai Auto Lease Trust 2022-A A3 1.16% Due 1/15/2025 | 134,059.98 | 519.36 | 134,579.34 |
| 01/15/2024 | Paydown | 448977AD0 | 1,350,000.00 | Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026 | 66,852.02 | 2,250.62 | 69,102.64 |
| 01/15/2024 | Paydown | 44933LAC7 | 1,095,778.99 | Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025 | 73,123.11 | 115.85 | 73,238.96 |
| 01/15/2024 | Paydown | 47787JAC2 | 1,010,000.00 | John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026 | 41,625.42 | 1,711.86 | 43,337.28 |
| 01/16/2024 | Interest | 57629WDE7 | 2,272,000.00 | Mass Mutual Global funding Note 1.2% Due 7/16/2026 | 0.00 | 13,632.00 | 13,632.00 |
| 01/16/2024 | Paydown | 362554AC1 | 780,000.00 | GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026 | 37,108.17 | 315.94 | 37,424.11 |
| 01/16/2024 | Paydown | 380146AC4 | 660,000.00 | GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026 | 30,603.80 | 565.86 | 31,169.66 |
| 01/17/2024 | Maturity | 24422EVN6 | 2,140,000.00 | John Deere Capital Corp Note 0.45% Due 1/17/2024 | 2,140,000.00 | 4,815.00 | 2,144,815.00 |

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|--------------|------------------|-----------|--------------|---|------------------|------------|--------------|
| 01/20/2024 | Interest | 24422EWR6 | 2,450,000.00 | John Deere Capital Corp Note 4.75% Due 1/20/2028 | 0.00 | 58,187.50 | 58,187.50 |
| 01/20/2024 | Paydown | 36265MAC9 | 2,105,000.00 | GM Financial Auto Lease Trust 2022-1 A3 1.9% Due 3/20/2025 | 263,687.81 | 1,681.04 | 265,368.85 |
| 01/20/2024 | Paydown | 92348KAV5 | 1,150,000.00 | Verizon Master Trust 2022-5 A1A 3.72% Due 7/20/2027 | 65,984.99 | 3,565.00 | 69,549.99 |
| 01/20/2024 | Paydown | 36262XAC8 | 2,122,740.33 | GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024 | 193,169.41 | 62.78 | 193,232.19 |
| 01/20/2024 | Paydown | 89238LAC4 | 2,565,000.00 | Toyota Lease Owner Trust 2022-A A3 1.96% Due 2/20/2025 | 320,007.41 | 3,146.15 | 323,153.56 |
| 01/20/2024 | Paydown | 92290BAA9 | 897,858.61 | Verizon Owner Trust 2020-B A 0.47% Due 2/20/2025 | 37,388.67 | 205.54 | 37,594.21 |
| 01/21/2024 | Interest | 3137EAEU9 | 6,300,000.00 | FHLMC Note 0.375% Due 7/21/2025 | 0.00 | 11,812.50 | 11,812.50 |
| 01/21/2024 | Interest | 90331HPL1 | 4,145,000.00 | US Bank NA Callable Note Cont 12/21/2024 2.05% Due 1/21/2025 | 0.00 | 42,486.25 | 42,486.25 |
| 01/21/2024 | Paydown | 43815GAC3 | 1,025,000.00 | Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026 | 46,563.69 | 478.78 | 47,042.47 |
| 01/21/2024 | Paydown | 43813GAC5 | 460,224.91 | Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025 | 35,436.13 | 23.93 | 35,460.06 |
| 01/25/2024 | Paydown | 3137BYPQ7 | 2,751,096.80 | FHLMC K726 A2 2.905% Due 4/25/2024 | 247,992.68 | 5,004.21 | 252,996.89 |
| 01/25/2024 | Paydown | 3137FBBX3 | 2,650,000.00 | FHLMC K068 A2 3.244% Due 8/25/2027 | 0.00 | 7,163.83 | 7,163.83 |
| 01/25/2024 | Paydown | 05602RAD3 | 1,065,000.00 | BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026 | 94,436.14 | 1,992.18 | 96,428.32 |
| 01/25/2024 | Paydown | 3137BSP72 | 1,500,000.00 | FHLMC K058 A2 2.653% Due 8/25/2026 | 0.00 | 3,316.25 | 3,316.25 |
| 01/25/2024 | Paydown | 05601XAC3 | 1,000,000.00 | BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 3/25/2025 | 92,100.98 | 254.39 | 92,355.37 |
| 01/25/2024 | Paydown | 3137BSRE5 | 3,000,000.00 | FHLMC K059 A2 3.12% Due 9/25/2026 | 0.00 | 7,800.00 | 7,800.00 |
| 01/31/2024 | Interest | 91282CGH8 | 7,000,000.00 | US Treasury Note 3.5% Due 1/31/2028 | 0.00 | 122,500.00 | 122,500.00 |

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|-----------------|------------------|-----------|--------------|--|---------------------|-------------------|---------------------|
| 01/31/2024 | Interest | 91282CAB7 | 6,000,000.00 | US Treasury Note 0.25% Due 7/31/2025 | 0.00 | 7,500.00 | 7,500.00 |
| 01/31/2024 | Interest | 91282CFB2 | 1,300,000.00 | US Treasury Note 2.75% Due 7/31/2027 | 0.00 | 17,875.00 | 17,875.00 |
| JAN 2024 | | | | | 4,413,485.63 | 549,286.69 | 4,962,772.32 |
| 02/12/2024 | Interest | 3137EAEP0 | 6,575,000.00 | FHLMC Note 1.5% Due 2/12/2025 | 0.00 | 49,312.50 | 49,312.50 |
| 02/15/2024 | Interest | 91324PEP3 | 1,500,000.00 | United Health Group Inc Callable Note Cont 1/15/2028 5.25% Due 2/15/2028 | 0.00 | 39,375.00 | 39,375.00 |
| 02/15/2024 | Interest | 912828D56 | 5,000,000.00 | US Treasury Note 2.375% Due 8/15/2024 | 0.00 | 59,375.00 | 59,375.00 |
| 02/15/2024 | Interest | 69371RQ25 | 715,000.00 | Paccar Financial Corp Note 2.15% Due 8/15/2024 | 0.00 | 7,686.25 | 7,686.25 |
| 02/15/2024 | Maturity | 912828B66 | 5,000,000.00 | US Treasury Note 2.75% Due 2/15/2024 | 5,000,000.00 | 68,750.00 | 5,068,750.00 |
| 02/15/2024 | Paydown | 89238JAC9 | 955,000.00 | Toyota Auto Receivables Trust 2021-D A3 0.71% Due 4/15/2026 | 43,370.29 | 334.78 | 43,705.07 |
| 02/15/2024 | Paydown | 44891WAC3 | 1,205,000.00 | Hyundai Auto Lease Trust 2022-A A3 1.16% Due 1/15/2025 | 134,232.02 | 389.77 | 134,621.79 |
| 02/15/2024 | Paydown | 44933LAC7 | 1,095,778.99 | Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025 | 73,146.87 | 92.70 | 73,239.57 |
| 02/15/2024 | Paydown | 44935FAD6 | 730,000.00 | Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 5/15/2026 | 36,490.86 | 270.28 | 36,761.14 |
| 02/15/2024 | Paydown | 02582JIT8 | 2,765,000.00 | American Express Credit Trust 2022-2 A 3.39% Due 5/17/2027 | 0.00 | 7,811.13 | 7,811.13 |
| 02/15/2024 | Paydown | 44891RAC4 | 884,916.01 | Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025 | 73,891.78 | 23.40 | 73,915.18 |
| 02/15/2024 | Paydown | 448977AD0 | 1,350,000.00 | Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026 | 66,937.80 | 2,126.95 | 69,064.75 |
| 02/15/2024 | Paydown | 47787JAC2 | 1,010,000.00 | John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026 | 41,678.84 | 1,631.38 | 43,310.22 |
| 02/15/2024 | Paydown | 47789KAC7 | 272,493.15 | John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024 | 15,241.25 | 98.61 | 15,339.86 |

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| Payment Date | Transaction Type | CUSIP | Quantity | Security Description | Principal Amount | Income | Total Amount |
|--------------|------------------|-----------|--------------|---|------------------|-----------|--------------|
| 02/15/2024 | Paydown | 65479JAD5 | 118,007.14 | Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024 | 6,988.13 | 67.82 | 7,055.95 |
| 02/15/2024 | Paydown | 43813DAC2 | 231,378.00 | Honda Auto Receivables 2020-2 A3 0.82% Due 7/15/2024 | 13,638.32 | 56.01 | 13,694.33 |
| 02/15/2024 | Paydown | 43815BAC4 | 1,650,000.00 | Honda Auto Receivables Trust 2022-1 A3 1.88% Due 5/15/2026 | 80,513.48 | 2,085.93 | 82,599.41 |
| 02/15/2024 | Paydown | 47789QAC4 | 1,290,000.00 | John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026 | 56,076.67 | 340.40 | 56,417.07 |
| 02/15/2024 | Paydown | 89240BAC2 | 1,663,070.55 | Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025 | 128,136.43 | 55.53 | 128,191.96 |
| 02/15/2024 | Paydown | 89236XAC0 | 488,385.72 | Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025 | 21,252.37 | 72.74 | 21,325.11 |
| 02/16/2024 | Paydown | 380146AC4 | 660,000.00 | GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026 | 30,737.94 | 533.73 | 31,271.67 |
| 02/16/2024 | Paydown | 362554AC1 | 780,000.00 | GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026 | 37,116.83 | 294.91 | 37,411.74 |
| 02/20/2024 | Paydown | 92348KAV5 | 1,150,000.00 | Verizon Master Trust 2022-5 A1A 3.72% Due 7/20/2027 | 66,189.54 | 3,360.45 | 69,549.99 |
| 02/20/2024 | Paydown | 36265MAC9 | 2,105,000.00 | GM Financial Auto Lease Trust 2022-1 A3 1.9% Due 3/20/2025 | 264,843.64 | 1,263.53 | 266,107.17 |
| 02/20/2024 | Paydown | 92290BAA9 | 897,858.61 | Verizon Owner Trust 2020-B A 0.47% Due 2/20/2025 | 37,403.32 | 190.89 | 37,594.21 |
| 02/20/2024 | Paydown | 89238LAC4 | 2,565,000.00 | Toyota Lease Owner Trust 2022-A A3 1.96% Due 2/20/2025 | 320,418.08 | 2,623.47 | 323,041.55 |
| 02/21/2024 | Paydown | 43813GAC5 | 460,224.91 | Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025 | 35,444.70 | 15.95 | 35,460.65 |
| 02/21/2024 | Paydown | 43815GAC3 | 1,025,000.00 | Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026 | 46,574.56 | 444.63 | 47,019.19 |
| 02/25/2024 | Interest | 3135G05X7 | 6,285,000.00 | FNMA Note 0.375% Due 8/25/2025 | 0.00 | 11,784.38 | 11,784.38 |
| 02/25/2024 | Paydown | 3137BYPQ7 | 2,751,096.80 | FHLMC K726 A2 2.905% Due 4/25/2024 | 187,275.59 | 4,403.86 | 191,679.45 |
| 02/25/2024 | Paydown | 05601XAC3 | 1,000,000.00 | BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 3/25/2025 | 92,504.70 | 169.96 | 92,674.66 |

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| Payment Date | Transaction Type | CUSIP | Quantity | Security Description | Principal Amount | Income | Total Amount |
|-----------------|------------------|-----------|--------------|--|----------------------|---------------------|----------------------|
| 02/25/2024 | Paydown | 3137BSP72 | 1,500,000.00 | FHLMC K058 A2 2.653% Due 8/25/2026 | 0.00 | 3,316.25 | 3,316.25 |
| 02/25/2024 | Paydown | 05602RAD3 | 1,065,000.00 | BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026 | 88,257.61 | 1,739.56 | 89,997.17 |
| 02/25/2024 | Paydown | 3137FBBX3 | 2,650,000.00 | FHLMC K068 A2 3.244% Due 8/25/2027 | 0.00 | 7,163.83 | 7,163.83 |
| 02/25/2024 | Paydown | 3137BSRE5 | 3,000,000.00 | FHLMC K059 A2 3.12% Due 9/25/2026 | 0.00 | 7,800.00 | 7,800.00 |
| FEB 2024 | | | | | 6,998,361.62 | 285,061.58 | 7,283,423.20 |
| TOTAL | | | | | 38,413,355.85 | 6,154,472.62 | 44,567,828.47 |

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Holdings by Maturity

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| CUSIP | Security Description | Par Value/Units | Purchase Date Book Yield | Cost Value Book Value | Mkt Price Mkt YTM | Market Value Accrued Int. | % of Port. Gain/Loss | Moody S&P | Term (yrs) Duration |
|------------|---|-----------------|-----------------------------|----------------------------------|----------------------|------------------------------|-------------------------|--------------|------------------------|
| 90LAIF\$00 | Local Agency Investment Fund State Pool | 143,792,723.71 | Various 2.65% | 143,792,723.71 143,792,723.71 | 1.00 2.65% | 143,792,723.71 533,852.46 | 30.66% 0.00 | NR NR | 0.00 0.00 |
| 60934N807 | Federated Investors Govt Oblig Fund Inst. | 14,702,103.80 | Various 4.17% | 14,702,103.80 14,702,103.80 | 1.00 4.17% | 14,702,103.80 0.00 | 3.12% 0.00 | Aaa AAA | 0.00 0.00 |
| 3137B4WB8 | FHLMC K033 A2 3.06% Due 7/25/2023 | 3,342,432.58 | 07/23/2019 2.18% | 3,451,061.64 3,451,061.64 | 99.29 5.07% | 3,318,711.90 1,704.64 | 0.71% (132,349.74) | Aaa NR | 0.24 0.25 |
| 44891VAC5 | Hyundai Auto Lease Trust 2021-B A3 0.33% Due 6/17/2024 | 1,506,667.58 | 06/08/2021 0.34% | 1,506,441.58 1,506,441.58 | 98.83 4.42% | 1,489,080.55 220.98 | 0.32% (17,361.03) | Aaa AAA | 0.29 0.28 |
| 43813KAC6 | Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024 | 656,888.09 | 09/22/2020 0.38% | 656,791.59 656,791.59 | 98.05 5.60% | 644,107.87 87.77 | 0.14% (12,683.72) | NR AAA | 0.38 0.37 |
| 09690AAC7 | BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024 | 758,852.39 | 09/08/2021 0.34% | 758,774.08 758,774.08 | 98.02 4.91% | 743,823.01 41.74 | 0.16% (14,951.07) | Aaa NR | 0.45 0.43 |
| 3137B7MZ9 | FHLMC K036 A2 3.527% Due 10/25/2023 | 3,739,491.82 | Various 2.97% | 3,827,155.64 3,827,155.64 | 98.90 5.31% | 3,698,522.70 2,198.20 | 0.79% (128,632.94) | Aaa NR | 0.46 0.49 |
| 47787NAC3 | John Deere Owner Trust 2020-B A3 0.51% Due 11/15/2024 | 199,675.20 | 07/14/2020 0.52% | 199,644.77 199,644.77 | 98.65 3.51% | 196,986.13 45.26 | 0.04% (2,658.64) | Aaa NR | 0.46 0.45 |
| 36262XAC8 | GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024 | 2,122,740.33 | 08/10/2021 0.39% | 2,122,711.46 2,122,711.46 | 97.72 5.36% | 2,074,407.02 252.96 | 0.44% (48,304.44) | NR AAA | 0.47 0.46 |
| 44891RAC4 | Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025 | 884,916.01 | 10/20/2020 0.39% | 884,712.22 884,712.22 | 97.62 5.29% | 863,846.96 149.45 | 0.18% (20,865.26) | NR AAA | 0.50 0.48 |
| 89240BAC2 | Toyota Auto Receivables Owners 2021- A A3 0.26% Due 5/15/2025 | 1,663,070.55 | 02/02/2021 0.27% | 1,662,761.89 1,662,761.89 | 97.26 5.48% | 1,617,576.59 192.18 | 0.34% (45,185.30) | Aaa NR | 0.55 0.52 |
| 43813GAC5 | Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025 | 460,224.91 | 02/17/2021 0.27% | 460,216.50 460,216.50 | 97.13 5.59% | 447,018.16 34.52 | 0.09% (13,198.34) | Aaa NR | 0.56 0.54 |
| 44933LAC7 | Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025 | 1,095,778.99 | 04/20/2021 0.38% | 1,095,663.72 1,095,663.72 | 97.07 5.23% | 1,063,724.93 185.06 | 0.23% (31,938.79) | NR AAA | 0.63 0.60 |
| 05601XAC3 | BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 3/25/2025 | 1,000,000.00 | 01/11/2022 1.11% | 999,850.50 999,850.50 | 97.26 5.43% | 972,630.10 183.33 | 0.21% (27,220.40) | NR AAA | 0.66 0.63 |
| 43813DAC2 | Honda Auto Receivables 2020-2 A3 0.82% Due 7/15/2024 | 231,378.00 | 05/18/2020 0.83% | 231,359.80 231,359.80 | 98.88 2.43% | 228,791.45 84.32 | 0.05% (2,568.35) | Aaa AAA | 0.71 0.70 |

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| CUSIP | Security Description | Par Value/Units | Purchase Date Book Yield | Cost Value Book Value | Mkt Price Mkt YTM | Market Value Accrued Int. | % of Port. Gain/Loss | Moody S&P | Term (yrs) Duration |
|-----------|--|-----------------|-----------------------------|------------------------------|----------------------|------------------------------|-------------------------|--------------|------------------------|
| 65479JAD5 | Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024 | 118,007.14 | 10/16/2019 1.94% | 118,000.91 118,000.91 | 99.79 2.25% | 117,760.99 101.22 | 0.03% (239.92) | Aaa AAA | 0.72 0.70 |
| 47789KAC7 | John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024 | 272,493.15 | Various 1.00% | 273,080.40 273,080.40 | 99.35 1.99% | 270,709.36 133.22 | 0.06% (2,371.04) | Aaa NR | 0.76 0.74 |
| 44891WAC3 | Hyundai Auto Lease Trust 2022-A A3 1.16% Due 1/15/2025 | 1,205,000.00 | 01/11/2022 1.16% | 1,204,973.37 1,204,973.37 | 96.96 5.15% | 1,168,420.66 621.24 | 0.25% (36,552.71) | Aaa AAA | 0.79 0.77 |
| 912828V23 | US Treasury Note 2.25% Due 12/31/2023 | 4,500,000.00 | 06/21/2019 1.80% | 4,588,417.97 4,588,417.97 | 97.65 5.15% | 4,394,178.00 16,781.77 | 0.94% (194,239.97) | Aaa AA+ | 0.84 0.81 |
| 36265MAC9 | GM Financial Auto Lease Trust 2022-1 A3 1.9% Due 3/20/2025 | 2,105,000.00 | 02/15/2022 1.91% | 2,104,981.90 2,104,981.90 | 97.00 5.61% | 2,041,783.27 1,222.07 | 0.43% (63,198.63) | Aaa NR | 0.85 0.82 |
| 24422EVN6 | John Deere Capital Corp Note 0.45% Due 1/17/2024 | 2,140,000.00 | 03/01/2021 0.47% | 2,138,480.60 2,138,480.60 | 95.90 5.24% | 2,052,272.84 1,177.00 | 0.44% (86,207.76) | A2 A | 0.88 0.86 |
| 89236XAC0 | Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025 | 488,385.72 | 10/06/2020 0.36% | 488,294.73 488,294.73 | 98.32 2.17% | 480,159.45 75.97 | 0.10% (8,135.28) | NR AAA | 0.95 0.93 |
| 912828B66 | US Treasury Note 2.75% Due 2/15/2024 | 5,000,000.00 | Various 2.21% | 5,121,796.88 5,121,796.88 | 97.76 5.16% | 4,887,890.00 5,317.68 | 1.04% (233,906.88) | Aaa AA+ | 0.96 0.93 |
| 3137BYPQ7 | FHLMC K726 A2 2.905% Due 4/25/2024 | 2,751,096.80 | 04/22/2019 2.72% | 2,770,762.84 2,770,762.84 | 97.56 5.29% | 2,683,986.82 6,659.95 | 0.57% (86,776.02) | NR AAA | 0.97 0.95 |
| 89238LAC4 | Toyota Lease Owner Trust 2022-A A3 1.96% Due 2/20/2025 | 2,565,000.00 | 02/23/2022 1.98% | 2,564,596.27 2,564,596.27 | 96.76 5.32% | 2,481,932.99 1,536.15 | 0.53% (82,663.28) | NR AAA | 1.02 0.98 |
| 92290BAA9 | Verizon Owner Trust 2020-B A 0.47% Due 2/20/2025 | 897,858.61 | 08/04/2020 0.48% | 897,670.06 897,670.06 | 98.82 1.65% | 887,272.77 128.94 | 0.19% (10,397.29) | Aaa NR | 1.02 1.00 |
| 91282CBR1 | US Treasury Note 0.25% Due 3/15/2024 | 2,900,000.00 | 03/30/2021 0.33% | 2,892,976.56 2,892,976.56 | 95.08 5.16% | 2,757,264.90 3,344.61 | 0.59% (135,711.66) | Aaa AA+ | 1.04 1.01 |
| 808513BN4 | Charles Schwab Corp Callable Note Cont 2/18/2024 0.75% Due 3/18/2024 | 1,775,000.00 | 03/16/2021 0.77% | 1,774,112.50 1,774,112.50 | 95.36 5.33% | 1,692,625.80 6,027.60 | 0.36% (81,486.70) | A2 A | 1.05 1.02 |
| 44935FAD6 | Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 5/15/2026 | 730,000.00 | 11/09/2021 0.75% | 729,837.06 729,837.06 | 94.95 5.65% | 693,152.74 240.09 | 0.15% (36,684.32) | NR AAA | 1.08 1.04 |
| 89238JAC9 | Toyota Auto Receivables Trust 2021-D A3 0.71% Due 4/15/2026 | 955,000.00 | 11/09/2021 0.71% | 954,979.66 954,979.66 | 94.64 5.93% | 903,848.00 301.36 | 0.19% (51,131.66) | NR AAA | 1.09 1.04 |

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| CUSIP | Security Description | Par Value/Units | Purchase Date Book Yield | Cost Value Book Value | Mkt Price Mkt YTM | Market Value Accrued Int. | % of Port. Gain/Loss | Moody S&P | Term (yrs) Duration |
|-----------|--|-----------------|-----------------------------|------------------------------|----------------------|------------------------------|-------------------------|--------------|------------------------|
| 43815GAC3 | Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026 | 1,025,000.00 | 11/16/2021 0.89% | 1,024,783.93 1,024,783.93 | 94.96 5.72% | 973,357.32 250.56 | 0.21% (51,426.61) | Aaa NR | 1.10 1.05 |
| 05602RAD3 | BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026 | 1,065,000.00 | 05/10/2022 3.23% | 1,064,944.62 1,064,944.62 | 97.17 5.94% | 1,034,864.44 569.78 | 0.22% (30,080.18) | Aaa AAA | 1.12 1.06 |
| 47789QAC4 | John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026 | 1,290,000.00 | 07/13/2021 0.52% | 1,289,884.93 1,289,884.93 | 95.40 4.80% | 1,230,646.97 298.13 | 0.26% (59,237.96) | Aaa NR | 1.13 1.08 |
| 912828X70 | US Treasury Note 2% Due 4/30/2024 | 4,800,000.00 | Various 1.84% | 4,833,281.25 4,833,281.25 | 96.46 5.16% | 4,630,123.20 32,088.40 | 0.99% (203,158.05) | Aaa AA+ | 1.17 1.12 |
| 362554AC1 | GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026 | 780,000.00 | 10/13/2021 0.68% | 779,980.11 779,980.11 | 94.62 5.36% | 738,001.60 221.00 | 0.16% (41,978.51) | Aaa AAA | 1.21 1.16 |
| 3130A1XJ2 | FHLB Note 2.875% Due 6/14/2024 | 5,500,000.00 | Various 1.95% | 5,740,000.40 5,740,000.40 | 97.02 5.28% | 5,336,072.51 33,821.18 | 1.14% (403,927.89) | Aaa AA+ | 1.29 1.24 |
| 912828XX3 | US Treasury Note 2% Due 6/30/2024 | 4,900,000.00 | Various 1.81% | 4,942,253.91 4,942,253.91 | 95.99 5.14% | 4,703,426.70 16,243.09 | 1.00% (238,827.21) | Aaa AA+ | 1.34 1.29 |
| 06367TQW3 | Bank of Montreal Note 0.625% Due 7/9/2024 | 1,500,000.00 | 02/09/2022 1.89% | 1,455,540.00 1,455,540.00 | 93.85 5.36% | 1,407,711.00 1,354.17 | 0.30% (47,829.00) | A2 A- | 1.36 1.32 |
| 79466LAG9 | Salesforce.com Inc Callable Note Cont 7/15/2022 0.625% Due 7/15/2024 | 3,100,000.00 | Various 0.92% | 3,076,192.60 3,076,192.60 | 93.98 5.20% | 2,913,442.00 2,475.70 | 0.62% (162,750.60) | A2 A+ | 1.38 1.34 |
| 380146AC4 | GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026 | 660,000.00 | 01/11/2022 1.27% | 659,942.65 659,942.65 | 94.99 5.07% | 626,903.64 346.50 | 0.13% (33,039.01) | NR AAA | 1.39 1.33 |
| 43815BAC4 | Honda Auto Receivables Trust 2022-1 A3 1.88% Due 5/15/2026 | 1,650,000.00 | 02/15/2022 1.89% | 1,649,751.84 1,649,751.84 | 95.27 5.41% | 1,571,967.38 1,378.67 | 0.33% (77,784.46) | Aaa AAA | 1.43 1.36 |
| 69371RQ25 | Paccar Financial Corp Note 2.15% Due 8/15/2024 | 715,000.00 | 08/08/2019 2.20% | 713,419.85 713,419.85 | 95.66 5.27% | 684,001.89 683.22 | 0.15% (29,417.96) | A1 A+ | 1.46 1.41 |
| 912828D56 | US Treasury Note 2.375% Due 8/15/2024 | 5,000,000.00 | 12/12/2019 1.75% | 5,140,234.38 5,140,234.38 | 96.23 5.08% | 4,811,525.00 4,592.54 | 1.02% (328,709.38) | Aaa AA+ | 1.46 1.41 |
| 448977AD0 | Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026 | 1,350,000.00 | 03/09/2022 2.23% | 1,349,948.03 1,349,948.03 | 95.51 5.41% | 1,289,433.20 1,332.00 | 0.27% (60,514.83) | NR AAA | 1.51 1.43 |
| 3130A2UW4 | FHLB Note 2.875% Due 9/13/2024 | 4,000,000.00 | 09/13/2019 1.79% | 4,206,760.00 4,206,760.00 | 96.81 5.05% | 3,872,492.00 53,666.67 | 0.83% (334,268.00) | Aaa AA+ | 1.54 1.46 |

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| CUSIP | Security Description | Par Value/Units | Purchase Date Book Yield | Cost Value Book Value | Mkt Price Mkt YTM | Market Value Accrued Int. | % of Port. Gain/Loss | Moody S&P | Term (yrs) Duration |
|-----------|--|-----------------|-----------------------------|------------------------------|----------------------|------------------------------|-------------------------|--------------|------------------------|
| 92348KAV5 | Verizon Master Trust 2022-5 A1A 3.72% Due 7/20/2027 | 1,150,000.00 | 08/02/2022 3.75% | 1,149,949.40 1,149,949.40 | 98.63 5.39% | 1,134,228.33 1,307.17 | 0.24% (15,721.07) | NR AAA | 1.57 0.85 |
| 13063DRK6 | California State Taxable GO 2.4% Due 10/1/2024 | 3,385,000.00 | 10/16/2019 1.91% | 3,462,753.45 3,462,753.45 | 96.22 4.90% | 3,257,013.15 33,850.00 | 0.70% (205,740.30) | Aa2 AA- | 1.59 1.52 |
| 47787JAC2 | John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026 | 1,010,000.00 | 03/10/2022 2.34% | 1,009,776.59 1,009,776.59 | 95.63 5.28% | 965,817.85 1,041.42 | 0.21% (43,958.74) | Aaa NR | 1.59 1.51 |
| 3135G0W66 | FNMA Note 1.625% Due 10/15/2024 | 3,500,000.00 | Various 1.21% | 3,564,275.00 3,564,275.00 | 94.79 4.99% | 3,317,671.00 21,486.11 | 0.71% (246,604.00) | Aaa AA+ | 1.63 1.57 |
| 9128283D0 | US Treasury Note 2.25% Due 10/31/2024 | 4,000,000.00 | 11/07/2019 1.77% | 4,090,468.75 4,090,468.75 | 95.67 4.99% | 3,826,720.00 30,082.87 | 0.82% (263,748.75) | Aaa AA+ | 1.67 1.59 |
| 78015K7C2 | Royal Bank of Canada Note 2.25% Due 11/1/2024 | 3,600,000.00 | 12/05/2019 2.26% | 3,598,128.00 3,598,128.00 | 95.18 5.29% | 3,426,544.80 27,000.00 | 0.73% (171,583.20) | A1 A | 1.68 1.60 |
| 14913Q3B3 | Caterpillar Finl Service Note 2.15% Due 11/8/2024 | 2,593,000.00 | Various 1.88% | 2,624,484.21 2,624,484.21 | 95.34 5.05% | 2,472,207.69 17,499.15 | 0.53% (152,276.52) | A2 A | 1.70 1.62 |
| 74153WCQ0 | Pricoa Global Funding Note 1.15% Due 12/6/2024 | 1,975,000.00 | 12/01/2021 1.19% | 1,972,965.75 1,972,965.75 | 92.71 5.52% | 1,831,022.50 5,362.67 | 0.39% (141,943.25) | Aa3 AA- | 1.77 1.71 |
| 3130AQF40 | FHLB Note 1% Due 12/20/2024 | 4,300,000.00 | 12/21/2021 1.02% | 4,297,205.00 4,297,205.00 | 93.23 4.95% | 4,009,057.70 8,480.56 | 0.85% (288,147.30) | Aaa AA+ | 1.81 1.75 |
| 3135G0X24 | FNMA Note 1.625% Due 1/7/2025 | 4,220,000.00 | Various 1.30% | 4,282,878.20 4,282,878.20 | 94.30 4.87% | 3,979,354.50 10,286.25 | 0.85% (303,523.70) | Aaa AA+ | 1.86 1.79 |
| 89236TJT3 | Toyota Motor Credit Corp Note 1.45% Due 1/13/2025 | 2,700,000.00 | 01/10/2022 1.50% | 2,696,382.00 2,696,382.00 | 93.60 5.07% | 2,527,164.90 5,220.00 | 0.54% (169,217.10) | A1 A+ | 1.88 1.81 |
| 64952WEK5 | New York Life Global Note 1.45% Due 1/14/2025 | 3,745,000.00 | 01/11/2022 1.49% | 3,740,955.40 3,740,955.40 | 93.19 5.31% | 3,489,883.11 7,089.49 | 0.74% (251,072.29) | Aaa AA+ | 1.88 1.81 |
| 90331HPL1 | US Bank NA Callable Note Cont 12/21/2024 2.05% Due 1/21/2025 | 4,145,000.00 | 01/16/2020 2.10% | 4,136,171.15 4,136,171.15 | 94.38 5.20% | 3,912,026.13 9,441.39 | 0.83% (224,145.02) | A1 AA- | 1.90 1.82 |
| 3137EAEP0 | FHLMC Note 1.5% Due 2/12/2025 | 6,575,000.00 | 02/13/2020 1.52% | 6,569,937.25 6,569,937.25 | 93.87 4.82% | 6,172,156.33 5,205.21 | 1.31% (397,780.92) | Aaa AA+ | 1.96 1.89 |
| 912828ZC7 | US Treasury Note 1.125% Due 2/28/2025 | 7,000,000.00 | 03/18/2020 0.81% | 7,108,007.81 7,108,007.81 | 93.05 4.81% | 6,513,283.00 213.99 | 1.38% (594,724.81) | Aaa AA+ | 2.00 1.94 |
| 91282CED9 | US Treasury Note 1.75% Due 3/15/2025 | 7,000,000.00 | 04/05/2022 2.65% | 6,823,085.94 6,823,085.94 | 94.10 4.82% | 6,587,112.00 56,512.43 | 1.41% (235,973.94) | Aaa AA+ | 2.04 1.95 |
| 69371RR73 | Paccar Financial Corp Note 2.85% Due 4/7/2025 | 2,970,000.00 | 03/31/2022 2.86% | 2,969,227.80 2,969,227.80 | 95.48 5.14% | 2,835,889.65 33,858.00 | 0.61% (133,338.15) | A1 A+ | 2.11 1.99 |

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Holdings by Maturity

As of February 28, 2023



| CUSIP | Security Description | Par Value/Units | Purchase Date Book Yield | Cost Value Book Value | Mkt Price Mkt YTM | Market Value Accrued Int. | % of Port. Gain/Loss | Moody S&P | Term (yrs) Duration |
|-----------|--|-----------------|-----------------------------|------------------------------|----------------------|------------------------------|-------------------------|--------------|------------------------|
| 78016EZ59 | Royal Bank of Canada Note 3.375% Due 4/14/2025 | 1,270,000.00 | 04/07/2022 3.39% | 1,269,530.10 1,269,530.10 | 96.19 5.29% | 1,221,639.67 16,311.56 | 0.26% (47,890.43) | A1 A | 2.13 1.99 |
| 3135G03U5 | FNMA Note 0.625% Due 4/22/2025 | 5,270,000.00 | 04/22/2020 0.67% | 5,259,143.80 5,259,143.80 | 91.57 4.80% | 4,825,823.32 11,802.60 | 1.03% (433,320.48) | Aaa AA+ | 2.15 2.08 |
| 46647PBK1 | JP Morgan Chase & Co Callable Note Cont 4/22/2025 2.083% Due 4/22/2026 | 1,000,000.00 | 05/20/2021 2.14% | 1,037,330.00 1,037,330.00 | 92.86 5.67% | 928,578.00 7,464.08 | 0.20% (108,752.00) | A1 A- | 2.15 2.03 |
| 6174468Q5 | Morgan Stanley Callable Note Cont 4/28/2025 2.188% Due 4/28/2026 | 1,600,000.00 | 05/18/2022 4.81% | 1,511,376.00 1,511,376.00 | 93.21 5.57% | 1,491,299.20 11,961.07 | 0.32% (20,076.80) | A1 A- | 2.16 2.05 |
| 06367WB85 | Bank of Montreal Note 1.85% Due 5/1/2025 | 2,761,000.00 | 07/23/2021 0.85% | 2,862,660.02 2,862,660.02 | 92.79 5.41% | 2,561,849.07 17,026.17 | 0.55% (300,810.95) | A2 A- | 2.17 2.07 |
| 14913R2V8 | Caterpillar Financial Service Note 3.4% Due 5/13/2025 | 1,460,000.00 | 05/10/2022 3.44% | 1,458,145.80 1,458,145.80 | 96.56 5.06% | 1,409,774.54 14,892.00 | 0.30% (48,371.26) | A2 A | 2.21 2.07 |
| 02582JIT8 | American Express Credit Trust 2022-2 A 3.39% Due 5/17/2027 | 2,765,000.00 | 05/17/2022 3.42% | 2,764,388.38 2,764,388.38 | 96.42 5.17% | 2,666,060.83 4,165.93 | 0.57% (98,327.55) | NR AAA | 2.21 2.07 |
| 46647PCH7 | JP Morgan Chase & Co Callable Note Cont 6/1/2024 0.824% Due 6/1/2025 | 3,295,000.00 | 05/24/2021 1.85% | 3,299,268.65 3,299,268.65 | 93.81 5.66% | 3,091,111.99 6,787.70 | 0.66% (208,156.66) | A1 A- | 2.26 2.15 |
| 63743HFE7 | National Rural Utilities Note 3.45% Due 6/15/2025 | 940,000.00 | 04/27/2022 3.46% | 939,746.20 939,746.20 | 95.59 5.52% | 898,571.38 6,846.33 | 0.19% (41,174.82) | A2 A- | 2.30 2.15 |
| 3135G04Z3 | FNMA Note 0.5% Due 6/17/2025 | 6,200,000.00 | Various 0.51% | 6,196,731.90 6,196,731.90 | 90.88 4.73% | 5,634,603.40 6,372.22 | 1.20% (562,128.50) | Aaa AA+ | 2.30 2.24 |
| 06051GJD2 | Bank of America Corp Callable Note Cont 6/19/2025 1.319% Due 6/19/2026 | 3,000,000.00 | Various 2.13% | 3,007,920.00 3,007,920.00 | 90.71 5.68% | 2,721,240.00 7,914.00 | 0.58% (286,680.00) | A2 A- | 2.31 2.21 |
| 46647PCK0 | JP Morgan Chase & Co Callable Note Cont 6/23/2024 0.969% Due 6/23/2025 | 1,565,000.00 | Various 1.98% | 1,565,968.20 1,565,968.20 | 93.84 5.62% | 1,468,646.08 2,864.47 | 0.31% (97,322.12) | A1 A- | 2.32 2.21 |
| 66815L2J7 | Northwestern Mutual Glbl Note 4% Due 7/1/2025 | 2,350,000.00 | 06/27/2022 4.01% | 2,349,201.00 2,349,201.00 | 97.24 5.27% | 2,285,062.45 15,666.67 | 0.49% (64,138.55) | Aaa AA+ | 2.34 2.19 |
| 3137EAEU9 | FHLMC Note 0.375% Due 7/21/2025 | 6,300,000.00 | Various 0.45% | 6,277,899.60 6,277,899.60 | 90.26 4.72% | 5,686,537.50 2,625.00 | 1.21% (591,362.10) | Aaa AA+ | 2.39 2.33 |
| 91282CAB7 | US Treasury Note 0.25% Due 7/31/2025 | 6,000,000.00 | 03/12/2021 0.72% | 5,879,062.50 5,879,062.50 | 90.09 4.62% | 5,405,628.00 1,201.66 | 1.15% (473,434.50) | Aaa AA+ | 2.42 2.36 |

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Holdings by Maturity



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As of February 28, 2023

| CUSIP | Security Description | Par Value/Units | Purchase Date Book Yield | Cost Value Book Value | Mkt Price Mkt YTM | Market Value Accrued Int. | % of Port. Gain/Loss | Moody S&P | Term (yrs) Duration |
|-----------|--|-----------------|-----------------------------|------------------------------|----------------------|------------------------------|-------------------------|--------------|------------------------|
| 3135G05X7 | FNMA Note 0.375% Due 8/25/2025 | 6,285,000.00 | Various 0.46% | 6,260,439.20 6,260,439.20 | 89.92 4.71% | 5,651,390.30 392.81 | 1.20% (609,048.90) | Aaa AA+ | 2.49 2.42 |
| 3137EAEX3 | FHLMC Note 0.375% Due 9/23/2025 | 6,295,000.00 | Various 0.44% | 6,276,346.05 6,276,346.05 | 89.87 4.60% | 5,657,360.57 10,360.52 | 1.20% (618,985.48) | Aaa AA+ | 2.57 2.50 |
| 91282CAM3 | US Treasury Note 0.25% Due 9/30/2025 | 3,200,000.00 | 03/29/2021 0.74% | 3,130,375.00 3,130,375.00 | 89.65 4.54% | 2,868,748.80 3,340.66 | 0.61% (261,626.20) | Aaa AA+ | 2.59 2.52 |
| 459058JL8 | Intl. Bank Recon & Development Note 0.5% Due 10/28/2025 | 6,300,000.00 | Various 0.59% | 6,272,360.85 6,272,360.85 | 89.77 4.62% | 5,655,610.80 10,762.50 | 1.20% (616,750.05) | Aaa AAA | 2.67 2.59 |
| 91282CAT8 | US Treasury Note 0.25% Due 10/31/2025 | 6,000,000.00 | 02/19/2021 0.53% | 5,923,125.00 5,923,125.00 | 89.30 4.55% | 5,358,282.00 5,013.81 | 1.14% (564,843.00) | Aaa AA+ | 2.67 2.60 |
| 3135G06G3 | FNMA Note 0.5% Due 11/7/2025 | 6,300,000.00 | Various 0.57% | 6,279,895.00 6,279,895.00 | 89.65 4.63% | 5,648,227.20 9,975.00 | 1.20% (631,667.80) | Aaa AA+ | 2.69 2.61 |
| 91282CAZ4 | US Treasury Note 0.375% Due 11/30/2025 | 3,800,000.00 | 03/26/2021 0.77% | 3,731,867.19 3,731,867.19 | 89.33 4.54% | 3,394,467.80 3,562.50 | 0.72% (337,399.39) | Aaa AA+ | 2.76 2.68 |
| 40139LBC6 | Guardian Life Glob Fun Note 0.875% Due 12/10/2025 | 3,000,000.00 | Various 1.12% | 2,969,700.00 2,969,700.00 | 88.15 5.53% | 2,644,548.00 5,906.26 | 0.56% (325,152.00) | Aa1 AA+ | 2.78 2.67 |
| 66815L2A6 | Northwestern Mutual Gbl Note 0.8% Due 1/14/2026 | 1,870,000.00 | 12/06/2021 1.47% | 1,820,388.90 1,820,388.90 | 88.66 5.09% | 1,657,923.30 1,953.11 | 0.35% (162,465.60) | Aaa AA+ | 2.88 2.77 |
| 3137BSRE5 | FHLMC K059 A2 3.12% Due 9/25/2026 | 3,000,000.00 | 02/18/2022 1.98% | 3,128,437.50 3,128,437.50 | 94.73 4.76% | 2,841,966.00 7,800.00 | 0.61% (286,471.50) | NR AAA | 3.07 3.21 |
| 4581X0DV7 | Inter-American Dev Bank Note 0.875% Due 4/20/2026 | 6,390,000.00 | 04/13/2021 0.97% | 6,360,733.80 6,360,733.80 | 89.26 4.58% | 5,703,656.49 20,345.94 | 1.22% (657,077.31) | Aaa AAA | 3.14 3.03 |
| 06051GHT9 | Bank of America Corp Callable Note 1X 4/23/2026 3.559% Due 4/23/2027 | 3,000,000.00 | Various 4.81% | 2,906,255.64 2,906,255.64 | 93.98 5.68% | 2,819,310.00 37,962.67 | 0.61% (86,945.64) | A2 A- | 3.15 2.88 |
| 023135BX3 | Amazon.com Inc Callable Note Cont 4/12/2026 1% Due 5/12/2026 | 4,865,000.00 | 05/10/2021 1.09% | 4,843,983.20 4,843,983.20 | 88.53 4.91% | 4,307,174.24 14,730.14 | 0.92% (536,808.96) | A1 AA | 3.20 3.07 |
| 91324PEC2 | United Health Group Inc Callable Note Cont 4/15/2026 1.15% Due 5/15/2026 | 805,000.00 | Various 1.08% | 807,605.05 807,605.05 | 88.66 5.01% | 713,700.93 2,725.82 | 0.15% (93,904.12) | A3 A+ | 3.21 3.07 |
| 89236TJK2 | Toyota Motor Credit Corp Note 1.125% Due 6/18/2026 | 3,325,000.00 | 06/15/2021 1.13% | 3,323,537.00 3,323,537.00 | 88.29 5.01% | 2,935,526.13 7,585.16 | 0.63% (388,010.87) | A1 A+ | 3.30 3.16 |
| 57629WDE7 | Mass Mutual Global funding Note 1.2% Due 7/16/2026 | 2,272,000.00 | 08/10/2021 1.21% | 2,271,369.92 2,271,369.92 | 88.12 5.07% | 2,002,006.88 3,408.00 | 0.43% (269,363.04) | Aa3 AA+ | 3.38 3.23 |

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| CUSIP | Security Description | Par Value/Units | Purchase Date Book Yield | Cost Value Book Value | Mkt Price Mkt YTM | Market Value Accrued Int. | % of Port. Gain/Loss | Moody S&P | Term (yrs) Duration |
|-----------|---|-----------------|-----------------------------|------------------------------|----------------------|------------------------------|-------------------------|--------------|------------------------|
| 3137BSP72 | FHLMC K058 A2 2.653% Due 8/25/2026 | 1,500,000.00 | 11/12/2021 1.35% | 1,586,425.78 1,586,425.78 | 93.30 4.76% | 1,399,543.80 3,316.25 | 0.30% (186,881.98) | NR NR | 3.41 3.20 |
| 91282CCW9 | US Treasury Note 0.75% Due 8/31/2026 | 1,570,000.00 | 09/23/2021 0.90% | 1,558,899.61 1,558,899.61 | 88.26 4.41% | 1,385,647.46 32.00 | 0.29% (173,252.15) | Aaa AA+ | 3.51 3.38 |
| 58989V2D5 | Met Tower Global Funding Note 1.25% Due 9/14/2026 | 1,715,000.00 | 09/07/2021 1.27% | 1,713,422.20 1,713,422.20 | 86.95 5.34% | 1,491,249.10 9,944.62 | 0.32% (222,173.10) | Aa3 AA- | 3.55 3.36 |
| 931142ER0 | Wal-Mart Stores Callable Note Cont 08/17/2026 1.05% Due 9/17/2026 | 785,000.00 | 09/08/2021 1.09% | 783,516.35 783,516.35 | 87.83 4.82% | 689,497.69 3,754.92 | 0.15% (94,018.66) | Aa2 AA | 3.55 3.39 |
| 91282CCZ2 | US Treasury Note 0.875% Due 9/30/2026 | 3,130,000.00 | 10/18/2021 1.19% | 3,083,172.27 3,083,172.27 | 88.46 4.39% | 2,768,826.17 11,436.54 | 0.59% (314,346.10) | Aaa AA+ | 3.59 3.44 |
| 91282CDG3 | US Treasury Note 1.125% Due 10/31/2026 | 3,120,000.00 | 11/15/2021 1.25% | 3,100,987.50 3,100,987.50 | 89.08 4.38% | 2,779,236.72 11,732.32 | 0.59% (321,750.78) | Aaa AA+ | 3.67 3.51 |
| 59217GER6 | Metlife Note 1.875% Due 1/11/2027 | 2,485,000.00 | 01/03/2022 1.90% | 2,482,167.10 2,482,167.10 | 88.42 5.22% | 2,197,174.88 6,471.35 | 0.47% (284,992.22) | Aa3 AA- | 3.87 3.64 |
| 808513BY0 | Charles Schwab Corp Callable Note Cont 2/3/2027 2.45% Due 3/3/2027 | 1,300,000.00 | 03/09/2022 2.73% | 1,282,866.00 1,282,866.00 | 90.69 5.04% | 1,179,024.60 15,748.06 | 0.25% (103,841.40) | A2 A | 4.01 3.69 |
| 89114TZT2 | Toronto-Dominion Bank Note 2.8% Due 3/10/2027 | 1,900,000.00 | 03/09/2022 2.97% | 1,884,933.00 1,884,933.00 | 91.40 5.19% | 1,736,533.50 25,270.00 | 0.37% (148,399.50) | A1 A | 4.03 3.68 |
| 665859AW4 | Northern Trust Company Callable Note Cont 4/10/2027 4% Due 5/10/2027 | 1,345,000.00 | 05/05/2022 4.04% | 1,342,821.10 1,342,821.10 | 96.86 4.83% | 1,302,816.76 16,588.33 | 0.28% (40,004.34) | A2 A+ | 4.20 3.76 |
| 91324PEG3 | United Health Group Inc Callable Note Cont 4/15/2027 3.7% Due 5/15/2027 | 1,365,000.00 | 05/17/2022 3.69% | 1,365,638.40 1,365,638.40 | 95.39 4.92% | 1,302,053.03 14,870.91 | 0.28% (63,585.37) | A3 A+ | 4.21 3.80 |
| 22160KAM7 | Costco Wholesale Corp Callable Note Cont 2/18/2027 3% Due 5/18/2027 | 2,500,000.00 | 07/15/2022 3.53% | 2,441,975.00 2,441,975.00 | 94.09 4.55% | 2,352,210.00 21,458.33 | 0.50% (89,765.00) | Aa3 A+ | 4.22 3.87 |
| 3137FBBX3 | FHLMC K068 A2 3.244% Due 8/25/2027 | 2,650,000.00 | 11/02/2022 4.79% | 2,482,408.20 2,482,408.20 | 94.51 4.62% | 2,504,395.49 7,163.83 | 0.53% 21,987.29 | Aaa NR | 4.24 4.01 |
| 91282CET4 | US Treasury Note 2.625% Due 5/31/2027 | 2,400,000.00 | 06/09/2022 3.07% | 2,351,156.25 2,351,156.25 | 93.58 4.29% | 2,245,968.00 15,750.00 | 0.48% (105,188.25) | Aaa AA+ | 4.25 3.93 |
| 89115A2C5 | Toronto-Dominion Bank Note 4.108% Due 6/8/2027 | 1,400,000.00 | 08/26/2022 4.18% | 1,395,310.00 1,395,310.00 | 95.85 5.20% | 1,341,944.80 13,259.71 | 0.29% (53,365.20) | A1 A | 4.28 3.82 |

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| CUSIP | Security Description | Par Value/Units | Purchase Date Book Yield | Cost Value Book Value | Mkt Price Mkt YTM | Market Value Accrued Int. | % of Port. Gain/Loss | Moody S&P | Term (yrs) Duration |
|--|--|-----------------------|-----------------------------|------------------------------|----------------------|------------------------------|--|-------------------------|----------------------------|
| 91282CEW7 | US Treasury Note 3.25% Due 6/30/2027 | 6,650,000.00 | Various 3.12% | 6,690,380.86 6,690,380.86 | 95.95 4.28% | 6,380,621.80 35,821.82 | 1.36% (309,759.06) | Aaa AA+ | 4.34 3.97 |
| 91282CFB2 | US Treasury Note 2.75% Due 7/31/2027 | 1,300,000.00 | 08/22/2022 3.12% | 1,277,960.94 1,277,960.94 | 93.95 4.27% | 1,221,288.90 2,863.95 | 0.26% (56,672.04) | Aaa AA+ | 4.42 4.09 |
| 91282CFH9 | US Treasury Note 3.125% Due 8/31/2027 | 3,450,000.00 | Various 3.45% | 3,399,517.58 3,399,517.58 | 95.43 4.25% | 3,292,459.20 292.97 | 0.70% (107,058.38) | Aaa AA+ | 4.51 4.14 |
| 91282CFM8 | US Treasury Note 4.125% Due 9/30/2027 | 2,800,000.00 | Various 4.37% | 2,770,000.01 2,770,000.01 | 99.48 4.25% | 2,785,344.80 48,230.76 | 0.60% 15,344.79 | Aaa AA+ | 4.59 4.07 |
| 91282CFZ9 | US Treasury Note 3.875% Due 11/30/2027 | 4,600,000.00 | Various 3.74% | 4,628,085.94 4,628,085.94 | 98.57 4.21% | 4,534,413.20 44,562.50 | 0.97% (93,672.74) | Aaa AA+ | 4.76 4.25 |
| 91282CGC9 | US Treasury Note 3.875% Due 12/31/2027 | 2,500,000.00 | 01/25/2023 3.57% | 2,534,570.31 2,534,570.31 | 98.54 4.21% | 2,463,477.50 16,056.63 | 0.53% (71,092.81) | Aaa AA+ | 4.84 4.33 |
| 756109AU8 | Realty Income Corp Callable Note Cont 10/15/2027 3.65% Due 1/15/2028 | 2,500,000.00 | 02/23/2023 5.09% | 2,345,850.00 2,345,850.00 | 93.66 5.13% | 2,341,570.00 11,659.72 | 0.50% (4,280.00) | A3 A- | 4.88 4.37 |
| 24422EWR6 | John Deere Capital Corp Note 4.75% Due 1/20/2028 | 2,450,000.00 | 01/23/2023 4.40% | 2,487,705.50 2,487,705.50 | 99.49 4.87% | 2,437,480.50 16,809.72 | 0.52% (50,225.00) | A2 A | 4.90 4.29 |
| 91282CGH8 | US Treasury Note 3.5% Due 1/31/2028 | 7,000,000.00 | 02/16/2023 4.05% | 6,828,007.81 6,828,007.81 | 96.96 4.19% | 6,787,263.00 19,627.07 | 1.45% (40,744.81) | Aaa AA+ | 4.93 4.45 |
| 91324PEP3 | United Health Group Inc Callable Note Cont 1/15/2028 5.25% Due 2/15/2028 | 1,500,000.00 | 02/16/2023 4.76% | 1,532,220.00 1,532,220.00 | 101.36 4.94% | 1,520,400.00 3,500.00 | 0.32% (11,820.00) | A3 A+ | 4.97 4.32 |
| 91282CGP0 | US Treasury Note 4% Due 2/29/2028 | 7,000,000.00 | 02/23/2023 4.16% | 6,949,960.94 6,949,960.94 | 99.26 4.17% | 6,948,046.00 760.87 | 1.48% (1,914.94) | Aaa AA+ | 5.01 4.49 |
| TOTAL PORTFOLIO | | 489,160,785.38 | 2.16% | 489,283,254.91 | 4.19% | 468,993,246.73 | 100.00% (20,290,008.18) | Aa1 AA | 1.62 1.52 |
| TOTAL MARKET VALUE PLUS ACCRUED | | | | | | 470,656,116.33 | | | |

City of Corona Consolidated

Account #10003

Issuer Report

As of February 28, 2023



| Issue Name | Par | Cost | Market Value | MVACC | % Portfolio |
|---|------------------|------------------|------------------|------------------|-------------|
| Local Agency Investment Fund | \$143,792,723.71 | \$143,792,723.71 | \$143,792,723.71 | \$144,326,576.17 | 30.66% |
| Government of United States | \$109,620,000.00 | \$109,377,653.16 | \$103,731,242.15 | \$104,116,705.59 | 22.12% |
| Federal Home Loan Mortgage Corp | \$36,153,021.20 | \$36,370,434.50 | \$33,963,181.11 | \$34,010,214.71 | 7.23% |
| Federal National Mortgage Association | \$31,775,000.00 | \$31,843,363.10 | \$29,057,069.72 | \$29,117,384.71 | 6.19% |
| Federated Govt Obligation Money Market Fund | \$14,702,103.80 | \$14,702,103.80 | \$14,702,103.80 | \$14,702,103.80 | 3.12% |
| Federal Home Loan Bank | \$13,800,000.00 | \$14,243,965.40 | \$13,217,622.21 | \$13,313,590.62 | 2.83% |
| Inter-American Dev Bank | \$6,390,000.00 | \$6,360,733.80 | \$5,703,656.49 | \$5,724,002.43 | 1.22% |
| Intl Bank Recon and Development | \$6,300,000.00 | \$6,272,360.85 | \$5,655,610.80 | \$5,666,373.30 | 1.20% |
| Bank of America Corp | \$6,000,000.00 | \$5,914,175.64 | \$5,540,550.00 | \$5,586,426.67 | 1.19% |
| JP Morgan Chase & Co | \$5,860,000.00 | \$5,902,566.85 | \$5,488,336.07 | \$5,505,452.32 | 1.17% |
| Toyota Motor Corp | \$6,025,000.00 | \$6,019,919.00 | \$5,462,691.03 | \$5,475,496.19 | 1.16% |
| Royal Bank of Canada | \$4,870,000.00 | \$4,867,658.10 | \$4,648,184.47 | \$4,691,496.03 | 1.00% |
| Deere & Company | \$4,590,000.00 | \$4,626,186.10 | \$4,489,753.34 | \$4,507,740.06 | 0.96% |
| Amazon.com Inc | \$4,865,000.00 | \$4,843,983.20 | \$4,307,174.24 | \$4,321,904.38 | 0.92% |
| GM Financial Automobile Leasing Trust | \$4,227,740.33 | \$4,227,693.36 | \$4,116,190.29 | \$4,117,665.32 | 0.87% |
| Bank of Montreal Chicago | \$4,261,000.00 | \$4,318,200.02 | \$3,969,560.07 | \$3,987,940.41 | 0.85% |
| Northwestern Mutual Gbl | \$4,220,000.00 | \$4,169,589.90 | \$3,942,985.75 | \$3,960,605.53 | 0.84% |
| US Bancorp | \$4,145,000.00 | \$4,136,171.15 | \$3,912,026.13 | \$3,921,467.52 | 0.83% |
| Caterpillar Inc | \$4,053,000.00 | \$4,082,630.01 | \$3,881,982.23 | \$3,914,373.38 | 0.83% |
| Hyundai Auto Receivables | \$4,060,695.00 | \$4,060,161.03 | \$3,910,157.83 | \$3,912,064.43 | 0.83% |
| Honda ABS | \$4,023,491.00 | \$4,022,903.66 | \$3,865,242.18 | \$3,867,078.02 | 0.82% |
| Metlife Inc | \$4,200,000.00 | \$4,195,589.30 | \$3,688,423.98 | \$3,704,839.95 | 0.79% |
| United Health Group Inc | \$3,670,000.00 | \$3,705,463.45 | \$3,536,153.96 | \$3,557,250.69 | 0.76% |
| Paccar Financial | \$3,685,000.00 | \$3,682,647.65 | \$3,519,891.54 | \$3,554,432.76 | 0.76% |
| New York Life Global Funding | \$3,745,000.00 | \$3,740,955.40 | \$3,489,883.11 | \$3,496,972.60 | 0.74% |
| State of California | \$3,385,000.00 | \$3,462,753.45 | \$3,257,013.15 | \$3,290,863.15 | 0.70% |
| Toronto Dominion Holdings | \$3,300,000.00 | \$3,280,243.00 | \$3,078,478.30 | \$3,117,008.01 | 0.66% |
| Toyota ABS | \$3,106,456.27 | \$3,106,036.28 | \$3,001,584.04 | \$3,002,153.55 | 0.64% |
| Salesforce.com Inc | \$3,100,000.00 | \$3,076,192.60 | \$2,913,442.00 | \$2,915,917.70 | 0.62% |
| Charles Schwab Corp/The | \$3,075,000.00 | \$3,056,978.50 | \$2,871,650.40 | \$2,893,426.06 | 0.61% |

City of Corona Consolidated

Account #10003

Issuer Report

As of February 28, 2023



| Issue Name | Par | Cost | Market Value | MVACC | % Portfolio |
|--|-------------------------|-------------------------|-------------------------|-------------------------|----------------|
| American Express ABS | \$2,765,000.00 | \$2,764,388.38 | \$2,666,060.83 | \$2,670,226.76 | 0.57% |
| John Deere ABS | \$2,772,168.35 | \$2,772,386.69 | \$2,664,160.31 | \$2,665,678.34 | 0.57% |
| Hyundai Auto Lease Securitization | \$2,711,667.58 | \$2,711,414.95 | \$2,657,501.21 | \$2,658,343.43 | 0.56% |
| Guardian Life Global Funding | \$3,000,000.00 | \$2,969,700.00 | \$2,644,548.00 | \$2,650,454.26 | 0.56% |
| Toyota Lease Owner Trust | \$2,565,000.00 | \$2,564,596.27 | \$2,481,932.99 | \$2,483,469.14 | 0.53% |
| Costco Wholesale Corporation | \$2,500,000.00 | \$2,441,975.00 | \$2,352,210.00 | \$2,373,668.33 | 0.50% |
| Realty Income Corp | \$2,500,000.00 | \$2,345,850.00 | \$2,341,570.00 | \$2,353,229.72 | 0.50% |
| Mass Mutual Insurance | \$2,272,000.00 | \$2,271,369.92 | \$2,002,006.88 | \$2,005,414.88 | 0.43% |
| Prudential Financial Inc | \$1,975,000.00 | \$1,972,965.75 | \$1,831,022.50 | \$1,836,385.17 | 0.39% |
| BMW Vehicle Lease Trust | \$1,758,852.39 | \$1,758,624.58 | \$1,716,453.11 | \$1,716,678.18 | 0.36% |
| Morgan Stanley | \$1,600,000.00 | \$1,511,376.00 | \$1,491,299.20 | \$1,503,260.27 | 0.32% |
| GM Financial Securitized Term Auto Trust | \$1,440,000.00 | \$1,439,922.76 | \$1,364,905.24 | \$1,365,472.74 | 0.29% |
| Northern Trust Corp | \$1,345,000.00 | \$1,342,821.10 | \$1,302,816.76 | \$1,319,405.09 | 0.28% |
| Verizon Master Trust | \$1,150,000.00 | \$1,149,949.40 | \$1,134,228.33 | \$1,135,535.50 | 0.24% |
| BMW ABS | \$1,065,000.00 | \$1,064,944.62 | \$1,034,864.44 | \$1,035,434.22 | 0.22% |
| National Rural Utilities | \$940,000.00 | \$939,746.20 | \$898,571.38 | \$905,417.71 | 0.19% |
| Verizon Owner Trust | \$897,858.61 | \$897,670.06 | \$887,272.77 | \$887,401.71 | 0.19% |
| Wal-Mart Stores | \$785,000.00 | \$783,516.35 | \$689,497.69 | \$693,252.61 | 0.15% |
| Nissan ABS | \$118,007.14 | \$118,000.91 | \$117,760.99 | \$117,862.21 | 0.03% |
| TOTAL | \$489,160,785.38 | \$489,283,254.91 | \$468,993,246.73 | \$470,656,116.33 | 100.00% |



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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.



| Benchmark Index | Disclosure |
|--|---|
| ICE BofA 1-5 Yr US Treasury & Agency Index | The ICE BofA 1-5 Year US Treasury & Agency Index tracks the performance of US dollar denominated US Treasury and nonsubordinated US agency debt issued in the US domestic market. Qualifying securities must have an investment grade rating (based on an average of Moody's, S&P and Fitch). Qualifying securities must have at least one year remaining term to final maturity and less than five years remaining term to final maturity, at least 18 months to maturity at time of issuance, a fixed coupon schedule, and a minimum amount outstanding of \$1 billion for sovereigns and \$250 million for agencies. |

Portfolio Performance

February 28, 2023

| Date | City of Corona | City of Corona Internal Account | City of Corona Consolidated Account |
|------------|----------------|---------------------------------|-------------------------------------|
| 7/31/2006 | | | |
| 8/31/2006 | 0.744% | 0.530% | 0.633% |
| 9/30/2006 | 0.559% | 0.506% | 0.533% |
| 10/31/2006 | 0.585% | 0.445% | 0.517% |
| 10/31/2006 | 0.585% | 0.445% | 0.517% |
| 11/30/2006 | 0.655% | 0.488% | 0.573% |
| 12/31/2006 | -0.102% | 0.203% | 0.044% |
| 1/31/2007 | 0.159% | 0.350% | 0.250% |
| 2/28/2007 | 1.021% | 0.604% | 0.798% |
| 3/31/2007 | 0.334% | 0.407% | 0.372% |
| 4/30/2007 | 0.403% | 0.415% | 0.409% |
| 5/31/2007 | -0.330% | 0.247% | -0.031% |
| 6/30/2007 | 0.360% | 0.413% | 0.390% |
| 7/31/2007 | 0.984% | 0.429% | 0.672% |
| 8/31/2007 | 0.940% | 0.464% | 0.809% |
| 9/30/2007 | 0.824% | 0.415% | 0.728% |
| 10/31/2007 | 0.451% | 0.410% | 0.443% |
| 11/30/2007 | 1.608% | 0.401% | 1.392% |
| 12/31/2007 | 0.414% | 0.404% | 0.413% |
| 1/31/2008 | 1.952% | 0.388% | 1.600% |
| 2/29/2008 | 0.908% | 0.329% | 0.730% |
| 3/31/2008 | 0.102% | 0.321% | 0.164% |
| 4/30/2008 | -0.683% | 0.278% | -0.482% |
| 5/31/2008 | -0.519% | 0.263% | -0.340% |
| 6/30/2008 | 0.310% | 0.237% | 0.288% |
| 7/31/2008 | 0.468% | 0.237% | 0.406% |
| 8/31/2008 | 0.494% | 0.232% | 0.431% |
| 9/30/2008 | -0.920% | 0.227% | -0.704% |
| 10/31/2008 | 0.620% | 0.231% | 0.549% |
| 11/30/2008 | 2.483% | 0.208% | 2.067% |
| 12/31/2008 | 2.145% | 0.206% | 1.875% |
| 1/31/2009 | -0.248% | 0.175% | -0.192% |
| 2/28/2009 | 0.166% | 0.141% | 0.160% |
| 3/31/2009 | 0.639% | 0.153% | 0.555% |
| 4/30/2009 | 0.500% | 0.132% | 0.454% |
| 5/31/2009 | 0.334% | 0.134% | 0.307% |
| 6/30/2009 | -0.121% | 0.114% | -0.067% |
| 7/31/2009 | 0.518% | 0.089% | 0.428% |
| 8/31/2009 | 0.662% | 0.074% | 0.544% |
| 9/30/2009 | 0.353% | 0.062% | 0.301% |
| 10/31/2009 | 0.444% | 0.054% | 0.386% |
| 11/30/2009 | 0.866% | 0.050% | 0.775% |
| 12/31/2009 | -1.061% | 0.049% | -0.960% |
| 1/31/2010 | 0.957% | 0.048% | 0.855% |
| 2/28/2010 | 0.398% | 0.041% | 0.322% |
| 3/31/2010 | -0.270% | 0.046% | -0.218% |
| 4/30/2010 | 0.514% | 0.048% | 0.446% |
| 5/31/2010 | 0.464% | 0.047% | 0.419% |
| 6/30/2010 | 0.895% | 0.042% | 0.743% |
| 7/31/2010 | 0.670% | 0.049% | 0.548% |
| 8/31/2010 | 0.389% | 0.043% | 0.329% |
| 9/30/2010 | 0.322% | 0.041% | 0.285% |
| 10/31/2010 | 0.490% | 0.041% | 0.444% |
| 11/30/2010 | -0.447% | 0.037% | -0.400% |
| 12/31/2010 | -0.424% | 0.038% | -0.381% |
| 1/31/2011 | 0.246% | 0.038% | 0.227% |
| 2/28/2011 | -0.060% | 0.034% | -0.044% |
| 3/31/2011 | 0.030% | 0.037% | 0.031% |
| 4/30/2011 | 0.678% | 0.050% | 0.599% |
| 5/31/2011 | 0.519% | 0.036% | 0.459% |
| 6/30/2011 | -0.059% | 0.032% | -0.040% |
| 7/31/2011 | 0.658% | 0.046% | 0.536% |
| 8/31/2011 | 0.423% | 0.031% | 0.354% |
| 9/30/2011 | -0.178% | 0.031% | -0.143% |
| 10/31/2011 | 0.293% | 0.035% | 0.254% |
| 11/30/2011 | -0.053% | 0.031% | -0.038% |
| 12/31/2011 | 0.307% | 0.030% | 0.264% |
| 1/31/2012 | 0.542% | 0.035% | 0.466% |
| 2/29/2012 | -0.011% | 0.030% | -0.002% |
| 3/31/2012 | -0.125% | 0.032% | -0.095% |
| 4/30/2012 | 0.449% | 0.029% | 0.372% |
| 5/31/2012 | 0.072% | 0.031% | 0.064% |

| Date | City of Corona | City of Corona Internal Account | City of Corona Consolidated Account |
|------------|----------------|---------------------------------|-------------------------------------|
| 6/30/2012 | 0.107% | 0.030% | 0.089% |
| 7/31/2012 | 0.431% | 0.029% | 0.332% |
| 8/31/2012 | 0.181% | 0.030% | 0.151% |
| 9/30/2012 | 0.046% | 0.028% | 0.042% |
| 10/31/2012 | -0.035% | 0.028% | -0.024% |
| 11/30/2012 | 0.243% | 0.026% | 0.210% |
| 12/31/2012 | -0.043% | 0.028% | -0.034% |
| 1/31/2013 | -0.100% | 0.023% | -0.084% |
| 2/28/2013 | 0.218% | 0.022% | 0.185% |
| 3/31/2013 | 0.056% | 0.024% | 0.052% |
| 4/30/2013 | 0.225% | 0.020% | 0.213% |
| 5/31/2013 | -0.474% | 0.022% | -0.442% |
| 6/30/2013 | -0.505% | 0.020% | -0.424% |
| 7/31/2013 | 0.280% | 0.022% | 0.240% |
| 8/31/2013 | -0.238% | 0.023% | -0.200% |
| 9/30/2013 | 0.493% | 0.021% | 0.438% |
| 10/31/2013 | 0.339% | 0.021% | 0.305% |
| 11/30/2013 | 0.150% | 0.022% | 0.137% |
| 12/31/2013 | -0.423% | 0.025% | -0.379% |
| 1/31/2014 | 0.483% | 0.018% | 0.434% |
| 2/28/2014 | 0.175% | 0.018% | 0.148% |
| 3/31/2014 | -0.271% | 0.020% | -0.228% |
| 4/30/2014 | 0.274% | 0.017% | 0.239% |
| 5/31/2014 | 0.380% | 0.020% | 0.338% |
| 6/30/2014 | -0.058% | 0.019% | -0.047% |
| 7/31/2014 | -0.200% | 0.019% | -0.157% |
| 8/31/2014 | 0.289% | 0.021% | 0.242% |
| 9/30/2014 | -0.151% | 0.020% | -0.124% |
| 10/31/2014 | 0.392% | 0.020% | 0.333% |
| 11/30/2014 | 0.320% | 0.021% | 0.273% |
| 12/31/2014 | -0.210% | 0.023% | -0.175% |
| 1/31/2015 | 0.961% | 0.023% | 0.800% |
| 2/28/2015 | -0.419% | 0.020% | -0.297% |
| 3/31/2015 | 0.404% | 0.024% | 0.325% |
| 4/30/2015 | 0.035% | 0.021% | 0.032% |
| 5/31/2015 | 0.082% | 0.025% | 0.071% |
| 6/30/2015 | -0.143% | 0.024% | -0.105% |
| 7/31/2015 | 0.166% | 0.026% | 0.131% |
| 8/31/2015 | -0.009% | 0.028% | 0.000% |
| 9/30/2015 | 0.490% | 0.027% | 0.401% |
| 10/31/2015 | -0.089% | 0.027% | -0.069% |
| 11/30/2015 | -0.240% | 0.030% | -0.201% |
| 12/31/2015 | -0.085% | 0.034% | -0.070% |
| 1/31/2016 | 0.917% | 0.034% | 0.836% |
| 2/29/2016 | 0.206% | 0.036% | 0.180% |
| 3/31/2016 | 0.383% | 0.043% | 0.333% |
| 4/30/2016 | 0.044% | 0.041% | 0.043% |
| 5/31/2016 | -0.121% | 0.073% | -0.097% |
| 6/30/2016 | 0.796% | 0.048% | 0.683% |
| 7/31/2016 | 0.045% | 0.020% | 0.040% |
| 8/31/2016 | -0.215% | 0.052% | -0.185% |
| 9/30/2016 | 0.105% | 0.053% | 0.099% |
| 10/31/2016 | -0.128% | 0.054% | -0.099% |

| Date | City of Corona | City of Corona Internal Account | City of Corona Consolidated Account |
|------------|----------------|---------------------------------|-------------------------------------|
| 11/30/2016 | -0.814% | 0.055% | -0.696% |
| 12/31/2016 | 0.063% | 0.074% | 0.064% |
| 1/31/2017 | 0.177% | 0.065% | 0.163% |
| 2/28/2017 | 0.203% | 0.059% | 0.175% |
| 3/31/2017 | 0.092% | 0.062% | 0.086% |
| 4/30/2017 | 0.330% | 0.071% | 0.282% |
| 5/31/2017 | 0.236% | 0.079% | 0.205% |
| 6/30/2017 | -0.062% | 0.081% | -0.036% |
| 7/31/2017 | 0.305% | 0.086% | 0.259% |
| 8/31/2017 | 0.304% | 0.092% | 0.269% |
| 9/30/2017 | -0.233% | 0.092% | -0.181% |
| 10/31/2017 | -0.032% | 0.094% | -0.007% |
| 11/30/2017 | -0.269% | 0.096% | -0.213% |
| 12/31/2017 | 0.026% | 0.105% | 0.036% |
| 1/31/2018 | -0.471% | 0.123% | -0.382% |
| 2/28/2018 | -0.167% | 0.108% | -0.108% |
| 3/31/2018 | 0.219% | 0.129% | 0.201% |
| 4/30/2018 | -0.200% | 0.154% | -0.132% |
| 5/31/2018 | 0.467% | 0.151% | 0.405% |
| 6/30/2018 | -0.007% | 0.151% | 0.030% |
| 7/31/2018 | -0.005% | 0.218% | 0.043% |
| 8/31/2018 | 0.458% | 0.169% | 0.419% |
| 9/30/2018 | -0.167% | 0.168% | -0.123% |
| 10/31/2018 | 0.039% | 0.232% | 0.062% |
| 11/30/2018 | 0.384% | 0.180% | 0.357% |
| 12/31/2018 | 0.968% | 0.196% | 0.882% |
| 1/31/2019 | 0.514% | 0.241% | 0.477% |
| 2/28/2019 | 0.166% | 0.185% | 0.169% |
| 3/31/2019 | 0.774% | 0.206% | 0.670% |
| 4/30/2019 | 0.192% | 0.233% | 0.200% |
| 5/31/2019 | 0.822% | 0.208% | 0.704% |
| 6/30/2019 | 0.687% | 0.201% | 0.612% |
| 7/31/2019 | -0.046% | 0.235% | 0.008% |
| 8/31/2019 | 1.074% | 0.199% | 0.993% |
| 9/30/2019 | -0.144% | 0.186% | -0.113% |
| 10/31/2019 | 0.331% | 0.218% | 0.320% |
| 11/30/2019 | -0.005% | 0.169% | 0.008% |
| 12/31/2019 | 0.194% | 0.177% | 0.193% |
| 1/31/2020 | 0.845% | 0.202% | 0.804% |
| 2/29/2020 | 1.016% | 0.150% | 0.911% |
| 3/31/2020 | 0.494% | 0.151% | 0.461% |
| 4/30/2020 | 0.757% | 0.172% | 0.707% |
| 5/31/2020 | 0.513% | 0.115% | 0.480% |
| 6/30/2020 | 0.284% | 0.102% | 0.272% |
| 7/31/2020 | 0.259% | 0.098% | 0.238% |
| 8/31/2020 | 0.049% | 0.066% | 0.051% |
| 9/30/2020 | 0.012% | 0.056% | 0.016% |
| 10/31/2020 | -0.041% | 0.060% | -0.034% |
| 11/30/2020 | 0.137% | 0.048% | 0.133% |
| 12/31/2020 | 0.164% | 0.047% | 0.159% |
| 1/31/2021 | -0.022% | 0.049% | -0.018% |
| 2/28/2021 | -0.335% | 0.031% | -0.299% |
| 3/31/2021 | -0.129% | 0.031% | -0.117% |
| 4/30/2021 | 0.212% | 0.035% | 0.195% |
| 5/31/2021 | 0.228% | 0.027% | 0.213% |
| 6/30/2021 | -0.209% | 0.022% | -0.181% |
| 7/31/2021 | 0.329% | 0.024% | 0.283% |
| 8/31/2021 | -0.040% | 0.019% | -0.029% |
| 9/30/2021 | -0.253% | 0.017% | -0.208% |
| 10/31/2021 | -0.464% | 0.026% | -0.378% |
| 11/30/2021 | -0.053% | 0.017% | -0.041% |
| 12/31/2021 | -0.152% | 0.018% | -0.120% |
| 1/31/2022 | -0.932% | 0.025% | -0.739% |
| 2/28/2022 | -0.504% | 0.021% | -0.372% |
| 3/31/2022 | -1.740% | 0.031% | -1.247% |
| 4/30/2022 | -0.885% | 0.048% | -0.635% |
| 5/31/2022 | 0.580% | 0.059% | 0.460% |
| 6/30/2022 | -0.619% | 0.070% | -0.430% |
| 7/31/2022 | 0.761% | 0.111% | 0.607% |
| 8/31/2022 | -1.094% | 0.109% | -0.816% |
| 9/30/2022 | -1.623% | 0.125% | -1.178% |
| 10/31/2022 | -0.274% | 0.160% | -0.152% |
| 11/30/2022 | 1.162% | 0.165% | 0.888% |
| 12/31/2022 | 0.154% | 0.182% | 0.162% |
| 1/31/2023 | 0.976% | 0.228% | 0.757% |

| Date | City of Corona | City of Corona Internal Account | City of Corona Consolidated Account |
|-----------|----------------|---------------------------------|-------------------------------------|
| 2/28/2023 | -0.913% | 0.193% | -0.550% |

City of Corona Consolidated

Account #10003

Corona Supplemental

As of February 28, 2023



| Investments | Par Value | Market Value | Book Value | % of Portfolio | Term | Days to Maturity | YTM |
|------------------------------|-------------------------|-------------------------|-------------------------|----------------|-------------|------------------|--------------|
| ABS | \$32,661,936.67 | \$31,618,314.56 | \$32,658,692.95 | 6.67% | | | |
| Agency | \$64,745,000.00 | \$59,790,746.33 | \$65,211,511.40 | 13.33% | 1,559 | 1,011 | 3.761 |
| CMO | \$16,983,021.20 | \$16,447,126.71 | \$17,246,251.60 | 3.52% | | | |
| Corporate | \$90,581,000.00 | \$84,294,709.03 | \$90,198,470.19 | 18.43% | | | |
| LAIF | \$143,792,723.71 | \$143,792,723.71 | \$143,792,723.71 | 29.39% | 1 | 1 | 0.680 |
| Money Market Fund | \$14,702,103.80 | \$14,702,103.80 | \$14,702,103.80 | 3.00% | | | |
| Municipal Bonds | \$3,385,000.00 | \$3,257,013.15 | \$3,462,753.45 | 0.71% | | | |
| Supranational | \$12,690,000.00 | \$11,359,267.29 | \$12,633,094.65 | 2.58% | | | |
| US Treasury | \$109,620,000.00 | \$103,731,242.15 | \$109,377,653.16 | 22.35% | 1,699 | 864 | 4.337 |
| TOTAL PORTFOLIO | \$489,160,785.38 | \$468,993,246.73 | \$489,283,254.91 | 100.00% | 1139 | 651 | 1.945 |
| AVERAGE DAILY BALANCE | | | \$475,396,525.00 | | | | |



City of Corona Pension Stabilization Trust - Account #10952

MONTHLY ACCOUNT STATEMENT

FEBRUARY 1, 2023 THROUGH FEBRUARY 28, 2023

Chandler Team:

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

Custodian

Charles Schwab & Co.
Schwab Prime Broker
(877) 518-5226

CHANDLER ASSET MANAGEMENT
chandlerasset.com

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

City of Corona Pension Stabilization Trust

Account #10952

Portfolio Summary

As of February 28, 2023



PORTFOLIO CHARACTERISTICS

| | |
|---------------------------|----------|
| Average Modified Duration | 0.00 |
| Average Coupon | 0.00% |
| Average Purchase YTM | 2.20% |
| Average Market YTM | 0.00% |
| Average S&P/Moody Rating | NR/NR |
| Average Final Maturity | 0.00 yrs |
| Average Life | 0.00 yrs |

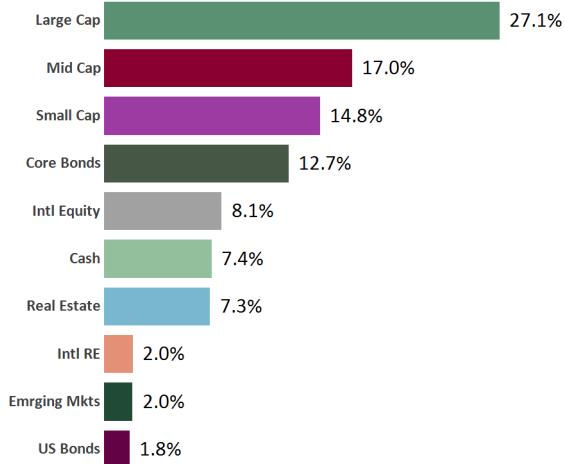
ACCOUNT SUMMARY

| | Beg. Values as of 1/31/23 | End Values as of 2/28/23 |
|---------------------------|------------------------------|-----------------------------|
| Market Value | 32,486,051 | 33,673,292 |
| Accrued Interest | 0 | 0 |
| Total Market Value | 32,486,051 | 33,673,292 |
| Income Earned | 115 | 13,635 |
| Cont/WD | | 2,111,000 |
| Par | 631,756 | 2,756,391 |
| Book Value | 30,297,348 | 32,421,983 |
| Cost Value | 30,297,348 | 32,421,983 |

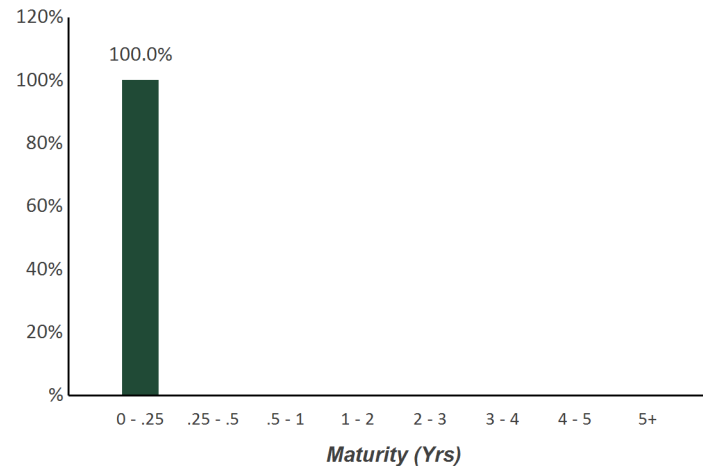
TOP ISSUERS

| | |
|---------------------------------|--------------|
| iShares Core S&P 500 ETF | 27.1% |
| iShares Core S&P Mid-Cap ETF | 17.0% |
| Vanguard Small-Cap ETF | 14.8% |
| Vanguard Total Bond Market | 12.7% |
| Vanguard FTSE Developed Markets | 8.1% |
| Bank Cash Account | 7.4% |
| Vanguard Real Estate ETF | 7.3% |
| iShares Intl Dev Real Estate ET | 2.0% |
| Total | 96.3% |

SECTOR ALLOCATION



MATURITY DISTRIBUTION



CREDIT QUALITY (S&P)



PERFORMANCE REVIEW

| TOTAL RATE OF RETURN | Annualized | | | | | | | | | |
|--|------------|--------|-------|-----|------|------|------|-------|-----------|-----|
| | 1M | 3M | YTD | 1YR | 2YRS | 3YRS | 5YRS | 10YRS | 7/31/2022 | |
| City of Corona Pension Stabilization Trust | -2.79% | -0.10% | 4.48% | N/A | N/A | N/A | N/A | N/A | N/A | N/A |
| Multi Asset Class Index* | -2.44% | 0.09% | 2.37% | N/A | N/A | N/A | N/A | N/A | N/A | N/A |

*35% S&P 500, 15% MSCI EAFE (Europe, Australasia, Israel and the Far East), 50% ICE BofA US Corporate, Government & Mortgage Index

Statement of Compliance

As of February 28, 2023



City of Corona Pension Stabilization Trust

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

| Category | Standard | Comment |
|--|---|-----------------|
| Fixed Income | 10%-30% acceptable range (combined Cash & Fixed Income); Excluding Treasury, Agency obligations, Exchange Traded Funds (ETFs), and Mutual Fund holdings, no individual security holding shall exceed 5% of the portfolio at time of purchase; The allocation of Trust assets shall be maintained within the acceptable range and the policy mix; Individually purchased fixed income securities must, at the time of purchase, have a credit rating of at least "Investment Grade" by one of more NRSRO; Permitted: Fixed-income securities of U.S. and non-U.S. issuers including governments, quasi-government entities, and corporations; Mortgage-backed securities, Asset-backed securities, Money Market Instruments | <i>Complies</i> |
| Global Equities | 50%-80% acceptable range; The allocation of Trust assets shall be maintained within the acceptable range and the policy mix; Permitted: Equity securities of U.S. and non-U.S. issuers | <i>Complies</i> |
| Commodities (not direct investment) | 0%-5% acceptable range; The allocation of Trust assets shall be maintained within the acceptable range and the policy mix | <i>Complies</i> |
| Real Estate Investment Trusts (REITs) | 0%-15% acceptable range; The allocation of Trust assets shall be maintained within the acceptable range and the policy mix; Publicly traded Real Estate Investment Trusts (REITs) | <i>Complies</i> |
| Commingled Funds | Funds that are consistent with the policy's investment objectives | <i>Complies</i> |
| Mutual Funds | Mutual Funds that invest in securities permitted by the Investment Policy | <i>Complies</i> |
| Exchange Traded Funds (ETFs) | ETFs that invest in securities permitted by the Investment Policy | <i>Complies</i> |
| Cash | 10%-30% acceptable range (combined Cash & Fixed Income); The allocation of Trust assets shall be maintained within the acceptable range and the policy mix | <i>Complies</i> |
| Credit Rating | Individually purchased fixed income securities must, at the time of purchase, have a credit rating of at least "Investment Grade" by one of more NRSRO | <i>Complies</i> |
| Max per Security Holding | Excluding Treasury, Agency obligations, Exchange Traded Funds (ETFs), and Mutual Fund holdings, no individual security holding shall exceed 5% of the portfolio at time of purchase | <i>Complies</i> |

City of Corona Pension Stabilization Trust

Account #10952

Reconciliation Summary

As of February 28, 2023



| BOOK VALUE RECONCILIATION | | |
|----------------------------------|----------------|------------------------|
| BEGINNING BOOK VALUE | | \$30,297,348.21 |
| Acquisition | | |
| + Security Purchases | \$0.00 | |
| + Money Market Fund Purchases | \$13,634.78 | |
| + Money Market Contributions | \$2,111,000.00 | |
| + Security Contributions | \$0.00 | |
| + Security Transfers | \$0.00 | |
| Total Acquisitions | | \$2,124,634.78 |
| Dispositions | | |
| - Security Sales | \$0.00 | |
| - Money Market Fund Sales | \$0.00 | |
| - MMF Withdrawals | \$0.00 | |
| - Security Withdrawals | \$0.00 | |
| - Security Transfers | \$0.00 | |
| - Other Dispositions | \$0.00 | |
| - Maturities | \$0.00 | |
| - Calls | \$0.00 | |
| - Principal Paydowns | \$0.00 | |
| Total Dispositions | | \$0.00 |
| Amortization/Accretion | | |
| +/- Net Accretion | \$0.00 | |
| | | \$0.00 |
| Gain/Loss on Dispositions | | |
| +/- Realized Gain/Loss | \$0.00 | |
| | | \$0.00 |
| ENDING BOOK VALUE | | \$32,421,982.99 |

| CASH TRANSACTION SUMMARY | | |
|--------------------------------|-----------------------|-----------------------|
| BEGINNING BALANCE | | \$358,006.23 |
| Acquisition | | |
| Contributions | \$2,111,000.00 | |
| Security Sale Proceeds | \$0.00 | |
| Accrued Interest Received | \$0.00 | |
| Interest Received | \$0.00 | |
| Dividend Received | \$13,634.78 | |
| Principal on Maturities | \$0.00 | |
| Interest on Maturities | \$0.00 | |
| Calls/Redemption (Principal) | \$0.00 | |
| Interest from Calls/Redemption | \$0.00 | |
| Principal Paydown | \$0.00 | |
| Total Acquisitions | \$2,124,634.78 | |
| Dispositions | | |
| Withdrawals | \$0.00 | |
| Security Purchase | \$0.00 | |
| Accrued Interest Paid | \$0.00 | |
| Total Dispositions | \$0.00 | |
| ENDING BOOK VALUE | | \$2,482,641.01 |

City of Corona Pension Stabilization Trust

Account #10952

Holdings Report

As of February 28, 2023



| CUSIP | Security Description | Par Value/Units | Purchase Date Book Yield | Cost Value Book Value | Mkt Price Mkt YTM | Market Value Accrued Int. | % of Port. Gain/Loss | Moody/S&P Fitch | Maturity Duration |
|--|---|---------------------|-----------------------------|------------------------------|----------------------|------------------------------|-------------------------|--------------------|----------------------|
| CASH | | | | | | | | | |
| 90CASH\$00 | Cash Custodial Cash Account | 2,482,641.01 | Various 0.00% | 2,482,641.01 2,482,641.01 | 1.00 0.00% | 2,482,641.01 0.00 | 7.37% 0.00 | NR / NR NR | 0.00 0.00 |
| Total Cash | | 2,482,641.01 | N/A | 2,482,641.01 | 0.00% | 2,482,641.01 | 7.37% | NR / NR | 0.00 |
| EMERGING MARKET EQUITY | | | | | | | | | |
| 922042858 | Vanguard FTSE Emerging Markets ETF Due 2/28/2023 | 16,720.00 | Various 3.69% | 643,691.94 643,691.94 | 39.42 0.00% | 659,102.40 0.00 | 1.96% 15,410.46 | NR / NR NR | 0.00 0.00 |
| Total Emerging Market Equity | | 16,720.00 | 3.69% | 643,691.94 | 0.00% | 659,102.40 | 1.96% | NR / NR | 0.00 |
| INTERNATIONAL EQUITY | | | | | | | | | |
| 921943858 | Vanguard ETF FTSE Developed Mkts ETF Due 2/28/2023 | 61,510.00 | Various 3.91% | 2,420,843.73 2,420,843.73 | 44.17 0.00% | 2,716,896.70 0.00 | 8.07% 296,052.97 | NR / NR NR | 0.00 0.00 |
| Total International Equity | | 61,510.00 | 3.91% | 2,420,843.73 | 0.00% | 2,716,896.70 | 8.07% | NR / NR | 0.00 |
| INTERNATIONAL REAL ESTATE | | | | | | | | | |
| 464288489 | ISHARES Intl Developed Real Estate ETF Due 2/28/2023 | 31,080.00 | Various 3.94% | 638,726.03 638,726.03 | 21.41 0.00% | 665,422.80 0.00 | 1.98% 26,696.77 | NR / NR NR | 0.00 0.00 |
| Total International Real Estate | | 31,080.00 | 3.94% | 638,726.03 | 0.00% | 665,422.80 | 1.98% | NR / NR | 0.00 |
| LARGE CAP US EQUITY | | | | | | | | | |
| 464287200 | ISHARES S&P 500 Index ETF | 22,950.00 | Various N/A | 8,940,981.55 8,940,981.55 | 397.97 N/A | 9,133,411.50 0.00 | 27.12% 192,429.95 | NR / NR NR | 0.00 0.00 |
| Total Large Cap US Equity | | 22,950.00 | N/A | 8,940,981.55 | N/A | 9,133,411.50 | 27.12% | NR / NR | 0.00 |

City of Corona Pension Stabilization Trust

Account #10952

Holdings Report

As of February 28, 2023



| CUSIP | Security Description | Par Value/Units | Purchase Date Book Yield | Cost Value Book Value | Mkt Price Mkt YTM | Market Value Accrued Int. | % of Port. Gain/Loss | Moody/S&P Fitch | Maturity Duration |
|----------------------------------|--|------------------|-----------------------------|------------------------------|----------------------|------------------------------|-------------------------------------|-----------------------------|----------------------------|
| MID CAP US EQUITY | | | | | | | | | |
| 464287507 | ISHARES S&P Midcap ETF Due 2/28/2023 | 22,080.00 | Various 1.60% | 5,222,394.96 5,222,394.96 | 259.34 0.00% | 5,726,227.20 0.00 | 17.01% 503,832.24 | NR / NR NR | 0.00 0.00 |
| Total Mid Cap US Equity | | 22,080.00 | 1.60% | 5,222,394.96 | 0.00% | 5,726,227.20 | 17.01% 503,832.24 | NR / NR NR | 0.00 0.00 |
| REAL ESTATE | | | | | | | | | |
| 922908553 | Vanguard ETF REIT Due 2/28/2023 | 28,560.00 | Various 3.44% | 2,498,115.23 2,498,115.23 | 85.72 0.00% | 2,448,163.20 0.00 | 7.27% (49,952.03) | NR / NR NR | 0.00 0.00 |
| Total Real Estate | | 28,560.00 | 3.44% | 2,498,115.23 | 0.00% | 2,448,163.20 | 7.27% (49,952.03) | NR / NR NR | 0.00 0.00 |
| SMALL CAP US EQUITY | | | | | | | | | |
| 922908751 | Vanguard ETF Small Cap Due 2/28/2023 | 25,260.00 | Various 1.55% | 4,656,753.29 4,656,753.29 | 197.52 0.00% | 4,989,355.20 0.00 | 14.82% 332,601.91 | NR / NR NR | 0.00 0.00 |
| Total Small Cap US Equity | | 25,260.00 | 1.55% | 4,656,753.29 | 0.00% | 4,989,355.20 | 14.82% 332,601.91 | NR / NR NR | 0.00 0.00 |
| US CORE BONDS | | | | | | | | | |
| 921937835 | Vanguard ETF Total Bond Index Due 2/28/2023 | 59,120.00 | Various 2.32% | 4,326,313.73 4,326,313.73 | 72.07 0.00% | 4,260,778.40 0.00 | 12.65% (65,535.33) | NR / NR NR | 0.00 0.00 |
| Total US Core Bonds | | 59,120.00 | 2.32% | 4,326,313.73 | 0.00% | 4,260,778.40 | 12.65% (65,535.33) | NR / NR NR | 0.00 0.00 |

City of Corona Pension Stabilization Trust

Account #10952

Holdings Report

As of February 28, 2023



| CUSIP | Security Description | Par Value/Units | Purchase Date Book Yield | Cost Value Book Value | Mkt Price Mkt YTM | Market Value Accrued Int. | % of Port. Gain/Loss | Moody/S&P Fitch | Maturity Duration |
|--|---|---------------------|-----------------------------|--|----------------------|-------------------------------------|---------------------------------------|-----------------------------|----------------------------|
| US HIGH YIELD BONDS | | | | | | | | | |
| 78468R622 | SPDR Bloomberg High Yield Bond ETF Due 2/28/2023 | 6,470.00 | Various 5.41% | 591,521.52 591,521.52 | 91.39 0.00% | 591,293.30 0.00 | 1.76% (228.22) | NR / NR NR | 0.00 0.00 |
| Total US High Yield Bonds | | 6,470.00 | 5.41% | 591,521.52 591,521.52 | 0.00% | 591,293.30 0.00 | 1.76% (228.22) | NR / NR NR | 0.00 0.00 |
| TOTAL PORTFOLIO | | 2,756,391.01 | 2.20% | 32,421,982.99 32,421,982.99 | 0.00% | 33,673,291.71 0.00 | 100.00% 1,251,308.72 | NR / NR NR | 0.00 0.00 |
| TOTAL MARKET VALUE PLUS ACCRUED | | | | | | 33,673,291.71 | | | |

City of Corona Pension Stabilization Trust

Account #10952

Transaction Ledger

As of February 28, 2023



| Transaction Type | Settlement Date | CUSIP | Quantity | Security Description | Price | Acq/Disp Yield | Amount | Interest Pur/Sold | Total Amount | Gain/Loss |
|---------------------------------|-----------------|------------|---------------------|------------------------------------|-------|----------------|---------------------|-------------------|---------------------|-------------|
| ACQUISITIONS | | | | | | | | | | |
| Purchase | 02/06/2023 | 90CASH\$00 | 10,402.87 | Cash Custodial Cash Account | 1.000 | | 10,402.87 | 0.00 | 10,402.87 | 0.00 |
| Purchase | 02/07/2023 | 90CASH\$00 | 3,093.91 | Cash Custodial Cash Account | 1.000 | | 3,093.91 | 0.00 | 3,093.91 | 0.00 |
| Purchase | 02/15/2023 | 90CASH\$00 | 138.00 | Cash Custodial Cash Account | 1.000 | | 138.00 | 0.00 | 138.00 | 0.00 |
| Subtotal | | | 13,634.78 | | | | 13,634.78 | 0.00 | 13,634.78 | 0.00 |
| Security Contribution | 02/23/2023 | 90CASH\$00 | 2,111,000.00 | Cash Custodial Cash Account | 1.000 | | 2,111,000.00 | 0.00 | 2,111,000.00 | 0.00 |
| Subtotal | | | 2,111,000.00 | | | | 2,111,000.00 | 0.00 | 2,111,000.00 | 0.00 |
| TOTAL ACQUISITIONS | | | 2,124,634.78 | | | | 2,124,634.78 | 0.00 | 2,124,634.78 | 0.00 |
| OTHER TRANSACTIONS | | | | | | | | | | |
| Dividend | 02/06/2023 | 921937835 | 59,120.00 | Vanguard ETF Total Bond Index | 0.000 | | 10,402.87 | 0.00 | 10,402.87 | 0.00 |
| Dividend | 02/07/2023 | 78468R622 | 6,470.00 | SPDR Bloomberg High Yield Bond ETF | 0.000 | | 3,093.91 | 0.00 | 3,093.91 | 0.00 |
| Dividend | 02/15/2023 | 90CASH\$00 | 371,503.01 | Cash Custodial Cash Account | 0.000 | | 138.00 | 0.00 | 138.00 | 0.00 |
| Subtotal | | | 437,093.01 | | | | 13,634.78 | 0.00 | 13,634.78 | 0.00 |
| TOTAL OTHER TRANSACTIONS | | | 437,093.01 | | | | 13,634.78 | 0.00 | 13,634.78 | 0.00 |

City of Corona Pension Stabilization Trust

Income Earned



Account #10952

As of February 28, 2023

| CUSIP | Security Description | Trade Date Settle Date Units | Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End | Prior Accrued Inc. Received Ending Accrued Total Interest | Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned | Total Income |
|---------------|---|------------------------------------|---|--|---|--------------|
| EQUITY | | | | | | |
| 464287200 | ISHARES S&P 500 Index ETF | Various Various 22,950.00 | 8,940,981.55 0.00 0.00 8,940,981.55 | 0.00 0.00 0.00 0.00 | 0.00 0.00 0.00 0.00 | 0.00 |
| 464287507 | ISHARES S&P Midcap ETF | Various Various 22,080.00 | 5,222,394.96 0.00 0.00 5,222,394.96 | 0.00 0.00 0.00 0.00 | 0.00 0.00 0.00 0.00 | 0.00 |
| 464288489 | ISHARES Intl Developed Real Estate ETF | Various Various 31,080.00 | 638,726.03 0.00 0.00 638,726.03 | 0.00 0.00 0.00 0.00 | 0.00 0.00 0.00 0.00 | 0.00 |
| 78468R622 | SPDR Bloomberg High Yield Bond ETF | Various Various 6,470.00 | 591,521.52 0.00 0.00 591,521.52 | 0.00 3,093.91 0.00 3,093.91 | 0.00 0.00 0.00 3,093.91 | 3,093.91 |
| 921937835 | Vanguard ETF Total Bond Index | Various Various 59,120.00 | 4,326,313.73 0.00 0.00 4,326,313.73 | 0.00 10,402.87 0.00 10,402.87 | 0.00 0.00 0.00 10,402.87 | 10,402.87 |
| 921943858 | Vanguard ETF FTSE Developed Mkts ETF | Various Various 61,510.00 | 2,420,843.73 0.00 0.00 2,420,843.73 | 0.00 0.00 0.00 0.00 | 0.00 0.00 0.00 0.00 | 0.00 |
| 922042858 | Vanguard FTSE Emerging Markets ETF | Various Various 16,720.00 | 643,691.94 0.00 0.00 643,691.94 | 0.00 0.00 0.00 0.00 | 0.00 0.00 0.00 0.00 | 0.00 |
| 922908553 | Vanguard ETF REIT | Various Various 28,560.00 | 2,498,115.23 0.00 0.00 2,498,115.23 | 0.00 0.00 0.00 0.00 | 0.00 0.00 0.00 0.00 | 0.00 |

City of Corona Pension Stabilization Trust

Account #10952

Income Earned

As of February 28, 2023



| CUSIP | Security Description | Trade Date Settle Date Units | Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End | Prior Accrued Inc. Received Ending Accrued Total Interest | Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned | Total Income |
|------------------------------------|--------------------------------|------------------------------------|---|--|---|------------------|
| 922908751 | Vanguard ETF Small Cap | Various Various 25,260.00 | 4,656,753.29 0.00 0.00 4,656,753.29 | 0.00 0.00 0.00 0.00 | 0.00 0.00 0.00 0.00 | 0.00 |
| | | | 29,939,341.98 | 0.00 | 0.00 | |
| | | | 0.00 | 13,496.78 | 0.00 | |
| | | | 0.00 | 0.00 | 0.00 | |
| Total Equity | | 273,750.00 | 29,939,341.98 | 13,496.78 | 13,496.78 | 13,496.78 |
| CASH & EQUIVALENT | | | | | | |
| 90CASH\$00 | Cash Custodial Cash Account | Various Various 2,482,641.01 | 358,006.23 2,124,634.78 0.00 2,482,641.01 | 0.00 138.00 0.00 138.00 | 0.00 0.00 0.00 138.00 | 138.00 |
| | | | 358,006.23 | 0.00 | 0.00 | |
| | | | 2,124,634.78 | 138.00 | 0.00 | |
| | | | 0.00 | 0.00 | 0.00 | |
| Total Cash & Equivalent | | 2,482,641.01 | 2,482,641.01 | 138.00 | 138.00 | 138.00 |
| | | | 30,297,348.21 | 0.00 | 0.00 | |
| | | | 2,124,634.78 | 13,634.78 | 0.00 | |
| | | | 0.00 | 0.00 | 0.00 | |
| TOTAL PORTFOLIO | | 2,756,391.01 | 32,421,982.99 | 13,634.78 | 13,634.78 | 13,634.78 |



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

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

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

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

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

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



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