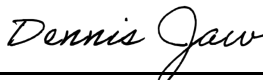


Memorandum

Date: 7/29/2022
To: Honorable Mayor and Councilmembers
From: Timothy J. Kirby, Director of Finance
Subject: Investment Report Second Quarter 2022

Pursuant to the California Government Code Section 53646, attached is detailed information on all securities, investments, and moneys held by the City. I hereby certify that the City's portfolio complies with the City's adopted Investment Policy and the reporting requirements of State Law Section 53607, and that sufficient funds are available to meet expenditure requirements for the next 6 months, ending December 2022.

 for Timothy J. Kirby

Timothy J. Kirby, Director of Finance

cc: Kent Steffens, City Manager
Teri Silva, Assistant City Manager

TOTAL PORTFOLIO EVALUATION - SECOND QUARTER 2022

DESCRIPTION		FY 21/22 Quarter 2 6/30/2022	FY 21/22 Quarter 1 3/31/2022	FY 20/21 Quarter 2 6/30/2021
CORE PORTFOLIO MARKET VALUE		\$695,773,413	\$668,131,181	\$642,794,764
LAIF PORTFOLIO MARKET VALUE		\$74,918,359	\$62,868,817	\$74,742,731
TOTAL PORTFOLIO MARKET VALUE		\$770,691,772	\$730,999,998	\$717,537,495
AVERAGE LIFE OF PORTFOLIO (DAYS)		928	1,034	1,064
CITY - WEIGHTED YIELD (Current Period)		1.69%	1.63%	1.81%
STATE (LAIF) POOL YIELD		0.86%	0.37%	0.26%
90 DAY T-BILL RATE (Current Period)		1.67%	0.50%	0.04%
VARIANCE FROM CITY YIELD		0.03%	1.13%	1.77%
1 YEAR TREASURY RATE (Current Period)		2.78%	1.61%	0.07%
VARIANCE FROM CITY YIELD		-1.08%	0.02%	1.74%
TREASURY YIELD WITH SAME AVG LIFE AS PORTFOLIO		3.04%	2.85%	0.44%
VARIANCE FROM CITY YIELD		-1.35%	-1.22%	1.38%
TOTAL INVESTMENTS MATURING WITHIN 0 TO 1 YEAR	\$91,414,010	11.86%	13.93%	14.45%
TOTAL INVESTMENTS MATURING WITHIN 1 TO 3 YEARS	\$417,756,268	54.21%	49.48%	41.34%
TOTAL INVESTMENTS MATURING WITHIN 3 TO 5 YEARS	\$254,428,149	33.01%	35.59%	43.12%
TOTAL INVESTMENTS MATURING OVER 5 YEARS **	\$7,093,344	0.92%	1.00%	1.09%
TOTAL	\$770,691,772	100.0%	100.0%	100.0%

** In accordance with Government Code 53601, the City Council, as part of the City's investment program, granted express authority to invest in US Treasury and US Agency and Government Sponsored Enterprise securities with final stated maturities up to seven years. No investment shall be made in any other security type that at the time of investment has a term remaining to maturity in excess of five years unless granted express authority by the City Council to do so.

INVESTMENT REPORT BALANCE BY FUND

FUND	FY2017/18				FY2018/19				FY2019/20				FY2020/21				FY2021/22			
	Q3	Q4	Q1	Q2	Q3	Q4	Q1	Q2	Q3	Q4	Q1	Q2	Q3	Q4	Q1	Q2	Q3	Q4	Q1	Q2
General	\$ 101,020,472.13	\$ 109,464,740.48	\$ 120,749,390.43	\$ 128,590,713.94	\$ 108,474,284.51	\$ 137,112,285.57	\$ 135,348,524.31	\$ 119,570,143.26	\$ 96,747,542.63	\$ 97,597,066.83	\$ 126,434,230.75	\$ 117,615,623.97	\$ 93,279,473.95	\$ 100,911,470.42	\$ 108,507,001.34	\$ 107,654,223.35	\$ 81,723,213.64	\$ 113,603,342.15	\$ 120,843,326.47	\$ 149,024,531.57
Wastewater	10,914,932.12	12,238,312.70	12,458,011.35	25,673,398.43	23,799,839.00	22,514,210.13	28,974,507.37	37,369,340.59	34,475,219.08	27,731,819.94	47,691,004.33	62,043,793.95	56,166,747.46	63,550,556.97	59,915,722.16	69,310,185.78	84,641,558.46	83,730,224.07	88,689,823.35	87,954,237.15
Water	26,089,181.11	27,247,069.31	28,203,830.10	32,964,127.18	36,578,601.12	40,500,157.01	42,884,493.23	46,436,671.26	49,961,719.54	56,876,665.44	62,512,194.81	67,979,240.26	71,006,740.63	73,803,155.67	76,881,179.31	74,968,654.47	83,952,927.01	83,910,605.30	86,599,983.85	85,211,115.72
Solid Waste	11,752,392.08	12,064,650.67	13,185,130.76	13,840,320.36	16,650,081.15	19,018,090.63	20,957,421.06	17,765,031.01	18,600,113.09	22,097,976.17	20,632,269.54	23,020,857.45	21,211,433.48	13,068,022.81	14,376,110.22	18,410,498.96	21,108,064.61	17,322,812.95	21,307,755.20	15,359,384.23
SMaRT Station	4,850,943.69	5,701,183.82	6,534,454.30	3,673,961.75	4,162,934.93	4,338,135.55	5,366,345.16	6,414,682.85	3,129,437.78	6,764,017.77	4,777,022.84	4,906,791.45	5,912,518.33	7,699,912.81	10,630,302.94	3,898,792.25	5,860,049.35	7,556,654.20	7,175,354.28	4,906,948.70
Development Enterprise	32,872,563.96	33,437,998.34	36,328,691.26	39,635,248.65	43,022,357.68	45,877,647.00	47,137,734.85	50,194,973.00	51,880,331.16	57,862,701.88	61,429,488.42	58,367,363.91	56,747,257.72	56,484,203.38	56,485,757.09	54,940,799.72	61,619,199.84	60,261,062.93	59,285,388.19	56,228,807.67
Community Recreation	(203,995.79)	(131,510.43)	(474,070.34)	-	-	55,931.50	(43,820.68)	(490,655.00)	71,439.12	(463,152.18)	(289,926.76)	405,687.41	61,867.36	(73,178.82)	400,762.83	397,970.86	1,011,930.99	1,553,828.51	2,008,126.33	3,181,214.53
Internal Service	47,880,140.21	54,450,774.36	57,796,147.89	74,723,892.20	48,741,488.49	59,509,313.30	60,945,061.93	85,557,048.47	84,081,831.46	59,145,394.36	60,228,368.13	85,648,109.50	55,679,733.00	55,287,211.10	59,567,728.09	63,905,415.66	9,187,318.80	15,545,197.09	40,129,284.86	41,234,241.37
Capital Projects	52,857,165.95	48,760,684.13	66,870,546.03	77,282,535.93	74,765,150.12	80,302,852.90	82,677,134.89	81,371,236.50	82,583,546.56	86,628,834.04	86,701,628.15	91,311,394.43	88,731,272.83	89,338,521.76	85,681,216.03	69,052,173.82	105,383,781.13	67,802,531.80	65,125,625.22	62,819,650.53
Infrastructure Renovation & Replacement	11,851,961.00	14,535,252.68	12,763,716.50	19,595,641.54	16,204,955.53	15,573,096.90	47,992,489.17	75,270,577.27	73,579,097.49	86,584,139.11	85,028,959.15	86,450,456.62	72,181,300.50	71,612,658.81	56,069,087.85	66,311,139.31	70,713,497.60	66,842,392.10	62,193,575.11	72,723,846.72
Housing	29,063,817.15	29,829,122.09	31,429,822.73	40,776,147.83	40,350,188.70	42,193,825.26	47,218,109.45	57,080,920.14	59,296,212.56	59,645,296.28	60,746,250.50	57,598,070.21	56,709,915.75	58,036,944.33	57,598,873.70	57,212,402.82	63,364,278.72	56,823,835.63	65,706,687.06	72,632,069.63
Park Dedication	63,624,963.49	60,466,758.11	56,591,330.17	79,669,806.52	80,512,238.11	85,326,874.55	85,442,903.91	85,668,518.69	94,105,418.31	100,051,248.87	101,867,544.49	103,901,408.24	101,250,151.19	102,203,606.66	96,969,167.41	88,362,417.94	79,672,284.30	90,512,919.68	85,240,139.16	80,319,525.49
Home & Community Block Grants	1,135,746.67	1,627,225.97	1,407,702.75	1,597,339.28	1,921,597.87	1,704,910.67	1,450,819.91	1,532,066.62	1,322,384.13	1,496,970.24	1,366,632.35	1,495,645.97	1,263,365.50	1,217,623.88	797,781.02	1,006,809.27	1,583,405.65	651,524.59	1,282,145.09	858.06
Employment Development	135,599.23	276,657.16	(98,761.95)	35,948.52	139,993.42	135,424.81	(69,649.36)	26,847.48	20,117.46	77,762.49	764,795.78	(507,625.37)	716,443.20	226,953.11	(1,420,908.74)	(824,238.44)	(899,021.97)	(1,732,992.45)	(2,652,499.35)	(2,004,327.56)
Parking District	456,053.96	426,182.45	486,507.93	552,972.87	526,257.03	472,936.35	566,297.40	630,293.52	617,922.17	592,121.68	737,969.03	733,777.69	794,843.79	796,766.55	845,907.98	775,803.51	833,006.89	775,803.51	833,006.89	850,722.85
Gas Tax Street Improvement	5,481,881.76	4,479,687.61	4,744,881.53	4,574,552.44	4,978,991.16	5,061,871.54	5,253,062.92	5,565,592.44	5,515,028.21	4,338,764.98	4,410,458.76	6,363,290.89	6,824,852.66	7,042,296.03	7,008,222.74	7,280,664.21	8,175,344.26	8,431,168.09	8,320,634.89	8,401,267.63
Road Maintenance & Rehab Account (RMRA)	-	-	187,460.09	100,180.73	651,914.95	1,926,896.28	1,549,794.73	2,350,214.17	3,041,074.33	3,334,168.44	4,226,276.27	4,647,531.12	5,190,593.67	4,866,853.74	6,257,919.23	6,897,454.61	5,450,373.30	5,819,115.59	5,819,115.59	5,819,115.59
VNF Local Road Improvement Program	1,021,539.49	22,962.13	22,272.78	23,366.97	23,073.48	975,068.63	971,905.39	464,661.45	474,220.51	454,920.24	958,970.37	1,133,563.18	1,420,773.14	1,334,307.46	2,303,011.12	2,290,782.66	2,291,199.85	3,131,437.21	3,018,607.80	3,018,607.80
Dorolou Swirsky Youth Opp Fund	550,958.28	549,715.27	533,212.35	551,796.74	544,899.87	555,982.52	554,178.84	553,343.02	564,726.43	557,842.54	563,875.50	570,083.58	563,985.59	577,918.59	565,723.16	555,790.36	542,972.22	534,555.61	537,439.60	510,276.83
Fremont Pool Trust Fund	1,046,425.28	1,044,064.46	1,012,720.76	1,056,904.40	1,043,655.02	1,081,228.19	1,077,720.55	1,076,169.87	1,098,308.92	1,084,920.76	1,096,637.16	1,108,709.90	1,096,850.98	1,123,948.23	1,100,230.31	1,080,912.79	1,055,983.80	1,041,795.87	1,026,849.09	993,435.64
Other Special Revenue	3,809,292.73	4,039,578.79	3,916,379.83	3,807,644.09	5,396,491.29	5,302,259.87	4,873,222.41	1,291,356.97	3,645,360.01	2,116,947.63	2,210,622.98	(1,387,398.65)	5,714,910.92	5,096,843.59	4,414,341.19	17,890,505.69	18,207,584.32	17,403,882.21	4,926,395.15	18,077,174.25
Other Trust & Agency Funds	1,780,741.97	2,300,552.44	2,517,532.69	3,594,000.17	1,888,634.28	1,565,900.51	2,696,301.10	3,617,239.28	1,907,851.41	1,868,883.96	1,912,864.97	3,775,934.86	1,912,864.97	2,136,217.40	2,971,168.71	7,541,784.22	(595,386.94)	(589,027.06)	2,731,090.33	3,429,067.53
TOTAL INVESTMENT PORTFOLIO	\$ 407,992,776.45	\$ 422,831,562.52	\$ 457,166,909.93	\$ 552,320,580.55	\$ 510,433,559.22	\$ 570,340,908.61	\$ 623,754,825.75	\$ 679,077,947.53	\$ 665,493,450.90	\$ 684,325,442.79	\$ 736,331,241.65	\$ 775,705,122.60	\$ 702,819,855.50	\$ 716,620,910.31	\$ 705,836,420.31	\$ 717,537,494.57	\$ 706,245,493.19	\$ 701,625,069.06	\$ 730,999,997.70	\$ 770,691,771.93

1. Quarter ending on calendar basis

Q1: January 1 to March 31

Q2: April 1 to June 30

Q3: July 1 to September 30

Q4: October 1 to December 31

2. Fiscal year: July 1 to June 30

3. Other Special Revenue Funds are:

2016 Measure B - Santa Clara VTA

Asset Forfeiture

CFD 3 Estates at Sunnyvale

Disasters/Emergencies

Police Services Augmentation

Redevelopment Housing

TDA Article 3 Funds

Youth and Neighborhood Services

4. Other Trust & Agency Funds are:

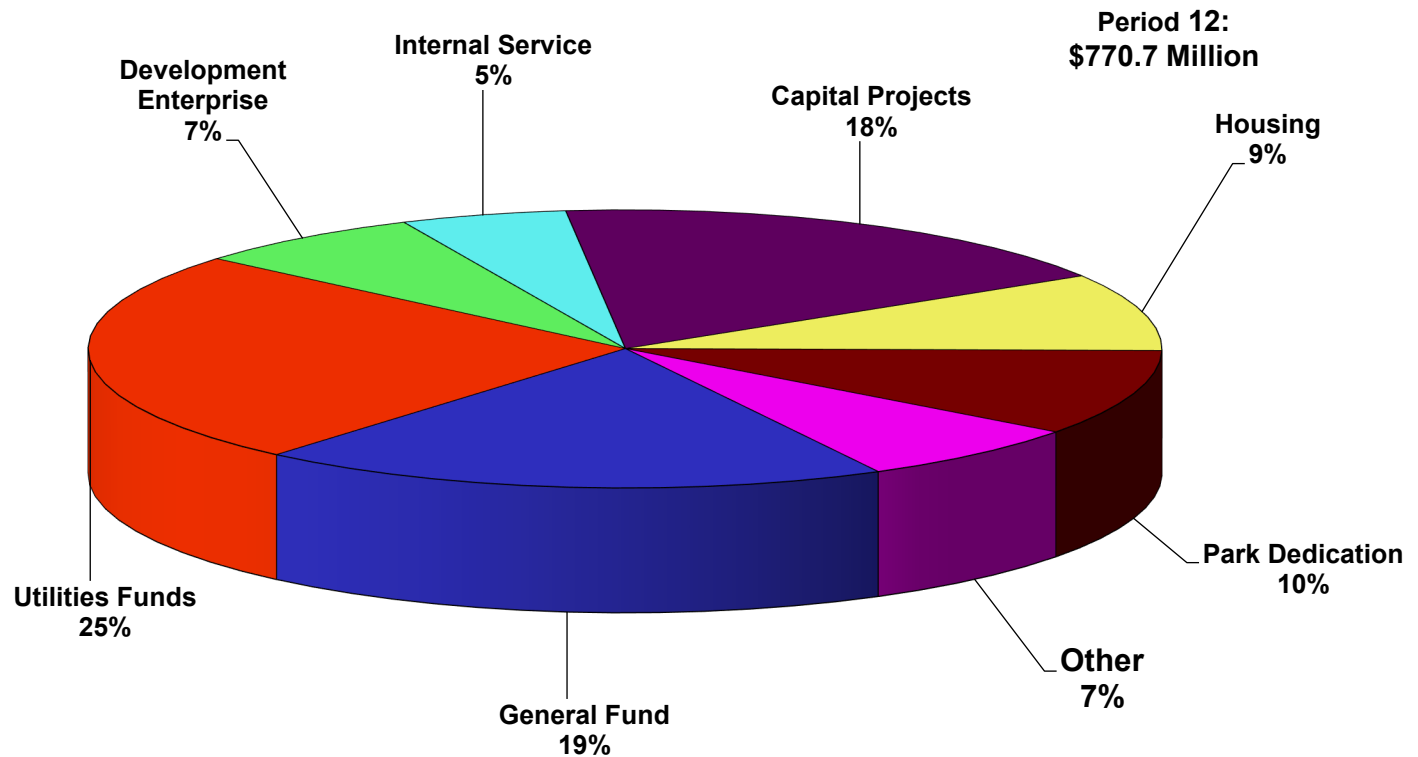
Citywide Donations

Community Facilities District Agency Fund

General Agency

RDA Successor Agency Trust Fund

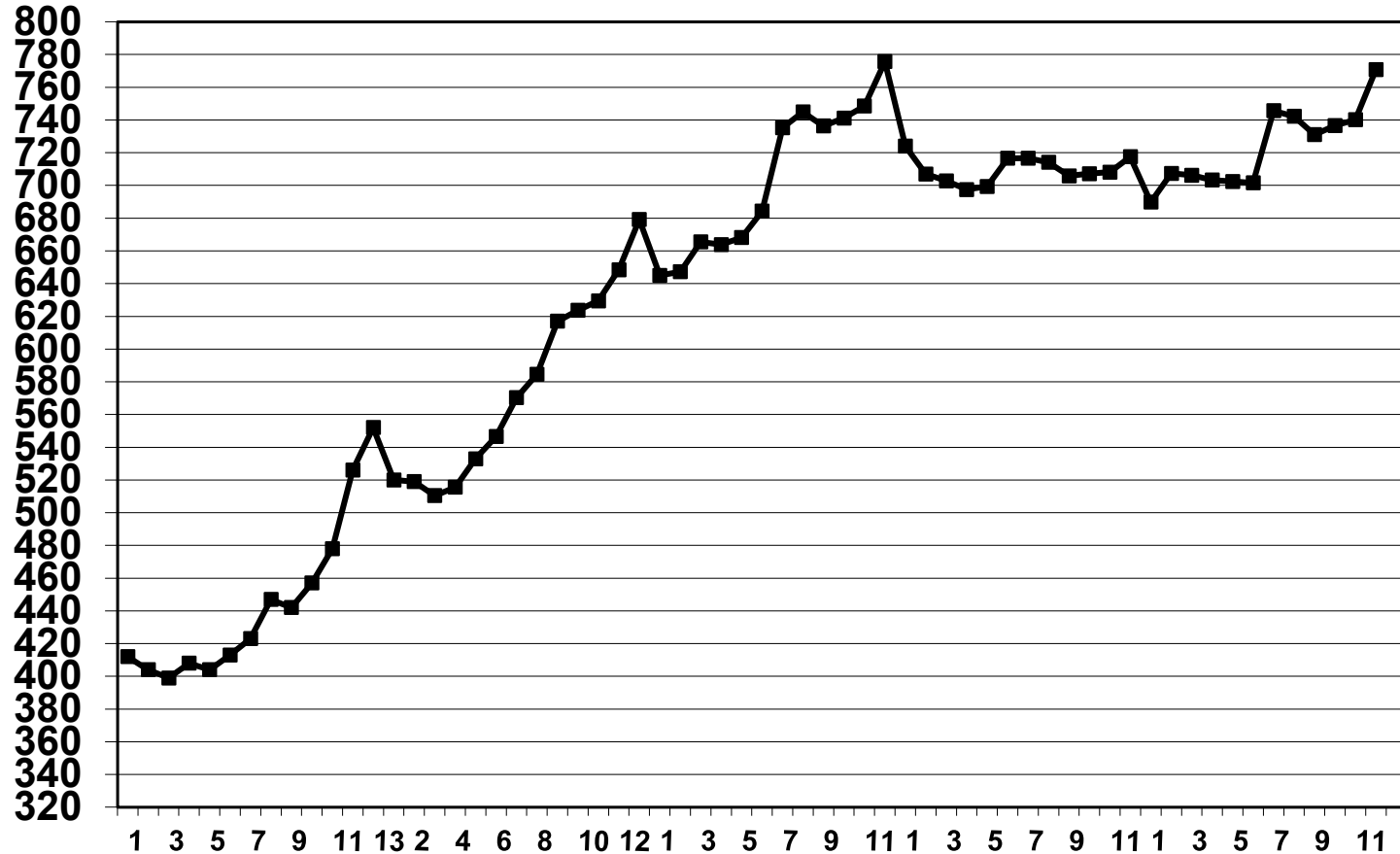
INVESTMENT PORTFOLIO BALANCE BY FUND/S SECOND QUARTER ENDING JUNE 30, 2022



INVESTMENT PORTFOLIO

PORTFOLIO BALANCE TREND

\$ Million



Period 12:
\$770.7
Million

Accounting Periods

FY2017/18

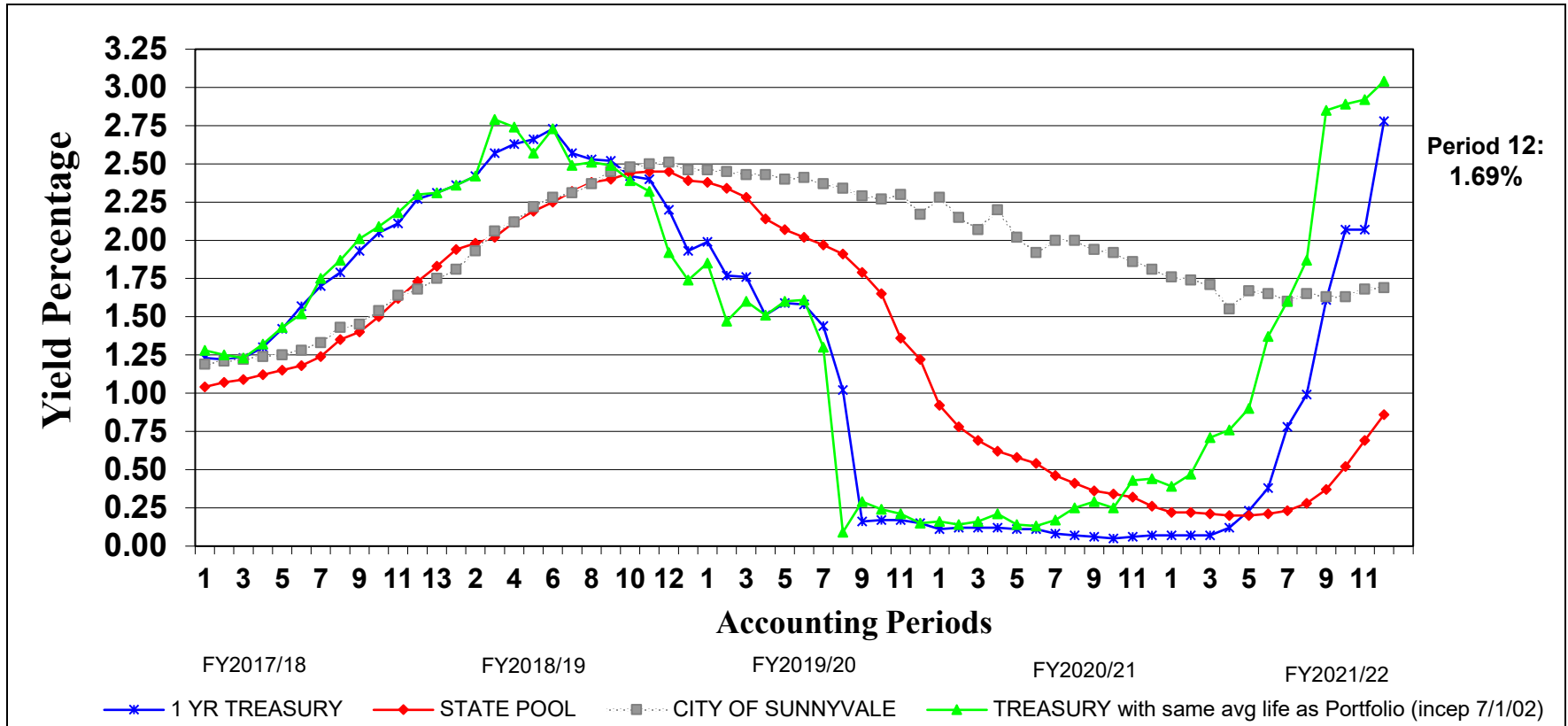
FY2018/19

FY2019/20

FY2020/21

FY2021/22

INVESTMENT PORTFOLIO COMPARISON OF ANNUAL YIELDS





City of Sunnyvale Consolidated - Account #10597

MONTHLY ACCOUNT STATEMENT

APRIL 1, 2022 THROUGH JUNE 30, 2022

Chandler Team:

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

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.

As of June 30, 2022

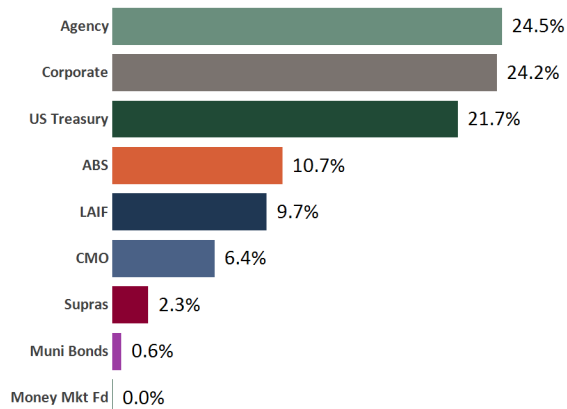
Portfolio Summary

City of Sunnyvale Consolidated

PORTFOLIO CHARACTERISTICS

Average Modified Duration	2.22
Average Coupon	1.73%
Average Purchase YTM	1.68%
Average Market YTM	3.03%
Average S&P/Moody Rating	AA/Aa2
Average Final Maturity	2.54 yrs
Average Life	2.32 yrs

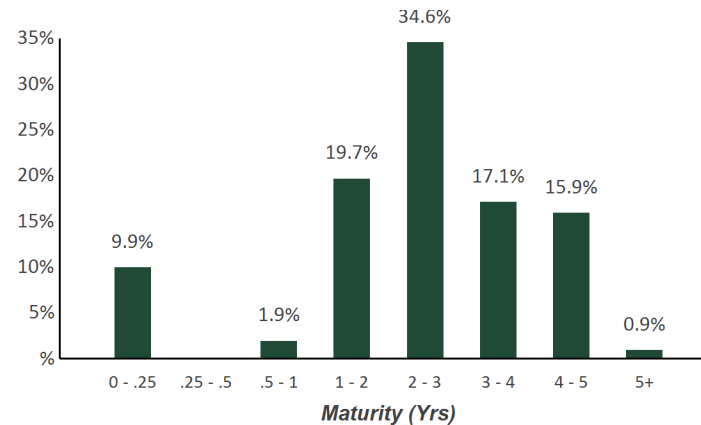
SECTOR ALLOCATION



ACCOUNT SUMMARY

	Beg. Values as of 3/31/22	End Values as of 6/30/22
Market Value	730,999,998	770,691,772
Accrued Interest	2,237,767	2,809,139
Total Market Value	733,237,764	773,500,911
Income Earned	947,285	2,969,031
Cont/WD		
Par	747,259,780	798,218,746
Book Value	749,152,910	798,797,848
Cost Value	751,221,213	801,094,522

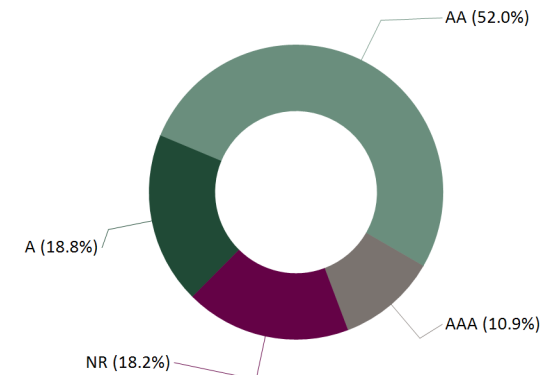
MATURITY DISTRIBUTION



TOP ISSUERS

Government of United States	21.7%
Federal Home Loan Mortgage Corp	12.8%
Federal National Mortgage Assoc	10.4%
Local Agency Investment Fund	9.7%
Federal Home Loan Bank	7.5%
Hyundai Auto Receivables	1.6%
Inter-American Dev Bank	1.6%
Caterpillar Inc	1.5%
Total	66.7%

CREDIT QUALITY (S&P)





Statement of Compliance

As of June 30, 2022

City of Sunnyvale Consolidated

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

Category	Standard	Comment
U.S. Treasuries	7 years max maturity	Complies
Federal Agencies	30% max per Agency/GSE issuer; 20% max agency callable securities; 7 years max maturity	Complies
Supranational Obligations	"AA" rating category or better by a Nationally Recognized Statistical Rating Organization ("NRSRO"); 30% max; 10% max per issuer; 5 years max maturity; U.S. dollar denominated senior unsecured unsubordinated obligations issued or unconditionally guaranteed by the International Bank for Reconstruction and Development ("IBRD"), the International Finance Corporation ("IFC") or the Inter-American Development Bank ("IADB")	Complies
Municipal Securities	"A" rating category or better by a NRSRO; 30% max; 5% max per issuer; 5 years max maturity; For Municipal Obligations in the form of variable rate demand obligations, the obligations shall be supported by a third-party liquidity facility from a financial institution with short-term ratings of at least A-1 by S&P or P-1 by Moody's; The right of the bondholder to tender the obligation converts these obligations to a short term investment;	Complies
Corporate Medium Term Notes	"A" rating category or higher by a NRSRO; 30% max; 5% max per issuer; 5 years max maturity; Issued by corporations organized and operating within the U.S. or by depository institutions licensed by the U.S. or any state and operating within the U.S.	Complies
Asset-backed Securities, Mortgage-backed, Mortgage pass-through securities, Collateralized mortgage obligations (CMO)	"AA" rating category or higher by a NRSRO; 20% max (combined ABS/MBS/CMO); 5% max per issuer in any Asset Backed or Commercial Mortgage security issuer; 5 years max maturity; Asset-backed securities, Mortgage-backed, Mortgage pass-through securities, and collateralized mortgage obligations not defined in 1 (US Treasury) and 2 (Federal Agencies/GSE) of the Authorized Investments section of the policy	Complies
Negotiable Certificates of Deposit (NCD)	"A" long-term rated issuer or higher by a NRSRO or "A" short-term rated or higher by a NRSRO, if any amount above FDIC insured limit; The amount of NCD insured up to the FDIC limit does not require any credit ratings; 30% max (including CDARS); 5% max per issuer; 5 years max maturity; Issued by nationally or state-chartered bank, a savings association or a federal association, or by a federally or state-licensed branch of a foreign bank.	Complies
Certificate of Deposit Placement Service (CDARS)	30% max (including Negotiable Certificates of Deposit); The full amount of principal and interest that may be accrued during the maximum term of each certificate shall at all times be insured by the FDIC or NCUA	Complies
FDIC Insured Time Deposits (Non-negotiable CD/TD)/Bank Deposits	20% max (combined FDIC insured and collateralized time deposits); For FDIC insured CDs, the amount per institution is limited to maximum covered under FDIC; 5 years max maturity; Non-Negotiable Certificates of Deposit in state or federally chartered banks, savings and loans, or credit unions in the state of California	Complies
Collateralized Time Deposits (Non-negotiable CD/TD)/Bank Deposits	20% max (combined FDIC insured and collateralized time deposits); For collateralized CDs, 5% max per issuer; 365 days max maturity; Non-Negotiable Certificates of Deposit in California banks in excess of insured amounts which are fully collateralized with securities in accordance with California law	Complies
Banker's Acceptances	A-1 rated or better by a NRSRO; 40% max; 5% max per issuer; 180 days max maturity	Complies
Commercial Paper	"A-1" rated or higher by a NRSRO; or "A" rated issuer or higher by a NRSRO, if any long-term debt; 25% max; 5% max per issuer; 270 days max maturity; 10% max outstanding commercial paper of any single issuer; The entity that issues the commercial paper shall meet all conditions in either (1) or (2): (1) a. Organized and operating in the U.S. as a general corporation; b. Has total assets >\$500 million; c. Has debt other than commercial paper, if any, that is "A" rating category or higher by a NRSRO; (2) a. Organized within the U.S. as a special purpose corporation, trust, or LLC; b. Has program wide credit enhancements including, but not limited to, overcollateralization, letters of credit or surety bond; or c. "A-1" rated or higher by a NRSRO	Complies
Money Market Mutual Funds	20% max; Highest rating by two NRSROs; or SEC registered investment adviser with assets under management in excess of \$500 million and experience greater than 5 years; Maintain NAV of \$1; Invest only in US Treasury and federal agency securities, and in repurchase agreements backed by US Treasury and federal agency securities	Complies

Local Agency Investment Fund (LAIF)	Maximum permitted by LAIF; Thorough investigation of the pool/fund is required prior to investing and on a continual basis; City staff will annually perform the due diligence analysis of LAIF based on a standardized questionnaire developed to address investment policy and practices.	<i>Complies</i>
Local Government Investment Pools (LGIP)	Pursuant to CGC ; The Pool is managed by SEC registered investment adviser with assets under management or exempt from registration; Adviser has AUM in excess of \$500 million and experience greater than 5 years	<i>Complies</i>
Repurchase Agreements	10% max; 15 days max maturity; 102% Collateralized; Not used by Investment Adviser	<i>Complies</i>
Prohibited	Mutual funds (other than government money market funds as described in the policy), unregulated and/ or unrated investment pools or trusts, and futures and options; Securities subject to rule 144A restrictions that are not required to be registered with the SEC; Inverse floaters, Range notes, Mortgage derived interest-only strips; Zero interest accrual securities if held to maturity; Trading securities for the sole purpose of speculating on the future direction of interest rates; Purchasing or selling securities on margin	<i>Complies</i>
Social and Environmental Responsibility	Investments are discouraged in entities that manufacture tobacco products, firearms, or nuclear weapons not used in the national defense of the U.S., and are direct or indirect investments to support the production or drilling of fossil fuels; Investments in entities that support community well-being through safe and environmentally sound practices and fair labor practices and equality of rights regardless of sex, race, age, disability, or sexual orientation is encouraged.	<i>Complies</i>
Mitigating Credit Risk; Security Downgrade	If a security owned by the City is downgraded to a level below the minimum quality required by the investment policy, it will be the City's policy to review the credit situation and make determination as to whether to sell or retain such securities in the portfolio. If the City employs the services of an investment adviser, it is the duty of the adviser to communicate any actions related to the downgrade to the Treasurer in a timely manner. If a security is downgraded, the Treasurer will use discretion in determining whether to sell or hold the security based on its current maturity, the economic outlook for the issuer, and other relevant factors. If a decision is made to retain the downgraded security in the portfolio, its presence in the portfolio will be monitored and reported quarterly to the City Council.	<i>Complies</i>
Max Per Issuer	5% max per single issuer, unless otherwise stated	<i>Complies</i>
Maximum maturity	5 years, except as otherwise stated in the policy (i.e. Treasury & Agency issues have 7 years max maturity)	<i>Complies</i>

City of Sunnyvale Consolidated

Account #10597

Holdings Report

As of June 30, 2022

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									
43815NAC8	Honda Auto Receivables Trust 2019-3 A3 1.78% Due 8/15/2023	1,299,711.53	Various 1.87%	1,298,367.00 1,299,614.79	99.90 2.37%	1,298,440.42 1,028.22	0.17% (1,174.37)	Aaa / AAA NR	1.13 0.17
58769EAC2	Mercedes-Benz Auto Lease Trust 2020- B A3 0.4% Due 11/15/2023	1,583,894.81	09/15/2020 0.40%	1,583,814.50 1,583,875.97	99.33 2.65%	1,573,293.80 281.58	0.20% (10,582.17)	NR / AAA AAA	1.38 0.30
477870AC3	John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023	296,924.93	07/16/2019 2.23%	296,861.89 296,904.03	99.95 2.44%	296,789.82 291.65	0.04% (114.21)	Aaa / NR AAA	1.46 0.21
92348AAA3	Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024	1,030,778.49	10/01/2019 1.95%	1,030,699.02 1,030,746.81	99.88 2.40%	1,029,558.06 611.02	0.13% (1,188.75)	NR / AAA AAA	1.81 0.26
65479JAD5	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024	1,641,014.58	10/16/2019 1.94%	1,640,927.94 1,640,977.20	99.70 2.98%	1,636,116.15 1,407.63	0.21% (4,861.05)	Aaa / AAA NR	2.04 0.29
47789KAC7	John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024	1,840,688.53	03/04/2020 1.11%	1,840,576.07 1,840,634.59	98.99 3.46%	1,822,064.44 899.89	0.24% (18,570.15)	Aaa / NR AAA	2.13 0.43
43813KAC6	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	2,797,652.17	09/22/2020 0.38%	2,797,241.20 2,797,470.91	98.19 3.38%	2,746,986.69 373.80	0.36% (50,484.22)	NR / AAA AAA	2.30 0.60
36262XAC8	GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024	7,290,000.00	Various 1.37%	7,205,521.53 7,208,690.86	96.79 3.43%	7,055,881.65 868.73	0.91% (152,809.21)	NR / AAA AAA	2.31 1.07
09690AAC7	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	1,960,000.00	09/08/2021 0.34%	1,959,797.73 1,959,868.07	97.07 3.49%	1,902,558.30 107.80	0.25% (57,309.77)	Aaa / NR AAA	2.49 0.93
89236XAC0	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	2,149,842.53	10/06/2020 0.36%	2,149,442.01 2,149,603.25	98.50 3.19%	2,117,637.91 334.42	0.27% (31,965.34)	NR / AAA AAA	2.55 0.53
36265MAC9	GM Financial Auto Lease Trust 2022-1 A3 1.9% Due 3/20/2025	4,675,000.00	02/15/2022 1.91%	4,674,959.80 4,674,966.34	97.35 3.70%	4,550,939.53 2,714.10	0.59% (124,026.81)	Aaa / NR AAA	2.72 1.50
05601XAC3	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 3/25/2025	3,805,000.00	Various 1.93%	3,758,550.20 3,763,029.61	96.55 3.84%	3,673,708.48 697.58	0.48% (89,321.13)	NR / AAA AAA	2.74 1.27
43813GAC5	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025	1,580,000.00	02/17/2021 0.27%	1,579,971.09 1,579,983.78	97.62 3.54%	1,542,451.30 118.50	0.20% (37,532.48)	Aaa / NR AAA	2.81 0.73

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ABS									
44891RAC4	Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025	3,287,445.99	10/20/2020 0.39%	3,286,688.89 3,287,072.78	97.91 3.53%	3,218,715.36 555.21	0.42% (68,357.42)	NR / AAA AAA	2.88 0.66
89240BAC2	Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025	5,805,000.00	02/02/2021 0.27%	5,803,922.59 5,804,406.52	97.65 3.47%	5,668,460.60 670.80	0.73% (135,945.92)	Aaa / NR AAA	2.88 0.73
47788UAC6	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	2,275,000.00	03/02/2021 0.37%	2,274,562.75 2,274,721.69	96.15 3.93%	2,187,430.70 364.00	0.28% (87,290.99)	Aaa / NR AAA	3.21 1.08
44933LAC7	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	2,750,000.00	04/20/2021 0.38%	2,749,710.70 2,749,822.21	96.59 3.80%	2,656,203.00 464.44	0.34% (93,619.21)	NR / AAA AAA	3.21 1.00
43815GAC3	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	2,120,000.00	11/16/2021 0.89%	2,119,553.10 2,119,635.69	95.37 3.78%	2,021,913.96 518.22	0.26% (97,721.73)	Aaa / NR AAA	3.56 1.62
47789QAC4	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	2,650,000.00	07/13/2021 0.52%	2,649,763.62 2,649,824.80	94.89 3.90%	2,514,672.45 612.44	0.33% (135,152.35)	Aaa / NR AAA	3.71 1.53
89238JAC9	Toyota Auto Receivables Trust 2021-D A3 0.71% Due 4/15/2026	1,965,000.00	11/09/2021 0.71%	1,964,958.15 1,964,966.18	95.28 3.79%	1,872,297.20 620.07	0.24% (92,668.98)	NR / AAA AAA	3.79 1.56
43815BAC4	Honda Auto Receivables Trust 2022-1 A3 1.88% Due 5/15/2026	3,660,000.00	02/15/2022 1.89%	3,659,449.54 3,659,509.40	96.81 3.55%	3,543,128.88 3,058.13	0.46% (116,380.52)	Aaa / AAA NR	3.88 1.94
44935FAD6	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 5/15/2026	3,505,000.00	Various 2.13%	3,414,429.71 3,419,625.52	95.56 3.57%	3,349,209.76 1,152.76	0.43% (70,415.76)	NR / AAA AAA	3.88 1.59
05602RAD3	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026	2,350,000.00	05/10/2022 3.23%	2,349,877.80 2,349,882.54	98.96 4.46%	2,325,524.75 1,257.25	0.30% (24,357.79)	Aaa / AAA NR	4.16 0.85
89238FAD5	Toyota Auto Receivables OT 2022-B A3 2.93% Due 9/15/2026	1,965,000.00	04/07/2022 2.95%	1,964,954.02 1,964,957.08	98.78 3.57%	1,941,115.70 2,558.87	0.25% (23,841.38)	Aaa / AAA NR	4.21 1.95
362554AC1	GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026	1,605,000.00	10/13/2021 0.68%	1,604,959.07 1,604,967.41	94.95 4.17%	1,523,870.46 454.75	0.20% (81,096.95)	Aaa / AAA NR	4.22 1.47
47787JAC2	John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026	2,240,000.00	03/10/2022 2.34%	2,239,504.51 2,239,545.96	97.45 3.74%	2,182,944.96 2,309.69	0.28% (56,601.00)	Aaa / NR AAA	4.22 1.82

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ABS									
448977AD0	Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026	3,000,000.00	03/09/2022 2.23%	2,999,884.50 2,999,894.91	96.92 3.83%	2,907,603.03 2,960.00	0.38% (92,291.88)	NR / AAA AAA	4.30 1.95
02582JIR2	American Express 2021-1 A 0.9% Due 11/15/2026	4,500,000.00	06/10/2022 3.45%	4,236,328.13 4,241,393.01	94.31 3.44%	4,244,017.59 1,800.00	0.55% 2,624.58	Aaa / NR AAA	4.38 2.30
380146AC4	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	1,360,000.00	01/11/2022 1.27%	1,359,881.82 1,359,897.70	95.68 4.09%	1,301,207.20 714.00	0.17% (58,690.50)	NR / AAA AAA	4.38 1.55
362585AC5	GM Financial Securitized ART 2022-2 A3 3.1% Due 2/16/2027	1,740,000.00	04/05/2022 3.13%	1,739,636.34 1,739,659.29	99.09 3.60%	1,724,240.82 2,247.50	0.22% (15,418.47)	Aaa / AAA NR	4.64 1.90
02582JIT8	American Express Credit Trust 2022-2 A 3.39% Due 5/17/2027	6,135,000.00	05/17/2022 3.42%	6,133,642.94 6,133,690.38	99.89 3.46%	6,127,950.89 9,243.40	0.79% (5,739.49)	NR / AAA AAA	4.88 2.68
Total ABS		84,862,953.56	1.57%	84,368,438.16 84,389,839.28	3.56%	82,556,933.86 41,296.45	10.68% (1,832,905.42)	Aaa / AAA AAA	3.30 1.33
AGENCY									
3133EH7F4	FFCB Note 2.35% Due 1/17/2023	1,800,000.00	01/17/2018 2.35%	1,800,000.00 1,800,000.00	99.88 2.57%	1,797,854.40 19,270.00	0.23% (2,145.60)	Aaa / AA+ AAA	0.55 0.53
3130ADRG9	FHLB Note 2.75% Due 3/10/2023	7,000,000.00	01/16/2019 2.71%	7,011,060.00 7,001,842.12	100.12 2.57%	7,008,561.00 59,354.17	0.91% 6,718.88	Aaa / AA+ NR	0.69 0.68
3137EAEN5	FHLMC Note 2.75% Due 6/19/2023	6,000,000.00	07/20/2018 2.86%	5,969,880.00 5,994,066.76	99.74 3.03%	5,984,100.00 5,500.00	0.77% (9,966.76)	Aaa / AA+ AAA	0.97 0.95
313383YJ4	FHLB Note 3.375% Due 9/8/2023	7,000,000.00	10/29/2018 3.08%	7,091,910.00 7,022,497.99	100.51 2.93%	7,035,819.00 74,156.25	0.92% 13,321.01	Aaa / AA+ NR	1.19 1.15
3135G0U43	FNMA Note 2.875% Due 9/12/2023	8,205,000.00	09/12/2018 2.96%	8,171,359.50 8,196,921.85	100.04 2.84%	8,208,339.44 71,423.39	1.07% 11,417.59	Aaa / AA+ AAA	1.20 1.16
3137EAFA2	FHLMC Note 0.25% Due 12/4/2023	9,225,000.00	12/02/2020 0.28%	9,215,867.25 9,220,654.65	96.30 2.92%	8,883,269.10 1,729.69	1.15% (337,385.55)	Aaa / AA+ AAA	1.43 1.41
3130A0F70	FHLB Note 3.375% Due 12/8/2023	7,000,000.00	12/28/2018 2.77%	7,194,320.00 7,056,582.36	100.57 2.97%	7,039,746.00 15,093.75	0.91% (16,836.36)	Aaa / AA+ AAA	1.44 1.39
3130A0XE5	FHLB Note 3.25% Due 3/8/2024	8,000,000.00	02/27/2019 2.59%	8,247,280.00 8,083,010.62	100.50 2.94%	8,040,184.00 81,611.11	1.05% (42,826.62)	Aaa / AA+ NR	1.69 1.62

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AGENCY									
3130AB3H7	FHLB Note 2.375% Due 3/8/2024	3,000,000.00	04/29/2019 2.37%	3,000,210.00 3,000,072.92	98.91 3.04%	2,967,174.00 22,364.58	0.39% (32,898.92)	Aaa / AA+ NR	1.69 1.63
3130A1XJ2	FHLB Note 2.875% Due 6/14/2024	11,175,000.00	Various 2.21%	11,527,225.65 11,311,754.67	99.72 3.02%	11,143,832.93 15,171.61	1.44% (167,921.74)	Aaa / AA+ NR	1.96 1.88
3135G0V75	FNMA Note 1.75% Due 7/2/2024	8,250,000.00	07/16/2019 1.96%	8,166,922.50 8,216,438.89	97.82 2.88%	8,070,290.25 71,786.46	1.05% (146,148.64)	Aaa / AA+ AAA	2.01 1.93
3130A2UW4	FHLB Note 2.875% Due 9/13/2024	9,350,000.00	09/13/2019 1.79%	9,834,236.50 9,563,711.83	99.67 3.03%	9,319,481.60 80,643.75	1.22% (244,230.23)	Aaa / AA+ AAA	2.21 2.10
3135G0W66	FNMA Note 1.625% Due 10/15/2024	7,590,000.00	Various 1.61%	7,596,251.10 7,593,287.77	97.00 2.99%	7,361,988.81 26,037.92	0.96% (231,298.96)	Aaa / AA+ AAA	2.30 2.22
3135G0X24	FNMA Note 1.625% Due 1/7/2025	13,785,000.00	Various 1.30%	13,993,685.85 13,893,836.07	96.64 3.02%	13,321,451.81 108,269.69	1.74% (572,384.26)	Aaa / AA+ AAA	2.53 2.42
3137EAEPO	FHLMC Note 1.5% Due 2/12/2025	15,235,000.00	02/13/2020 1.52%	15,223,269.05 15,228,848.48	96.21 3.02%	14,657,014.57 88,236.04	1.91% (571,833.91)	Aaa / AA+ AAA	2.62 2.52
3135G04Z3	FNMA Note 0.5% Due 6/17/2025	12,900,000.00	Various 0.47%	12,919,382.20 12,912,999.07	92.85 3.04%	11,977,779.00 2,508.33	1.55% (935,220.07)	Aaa / AA+ AAA	2.97 2.90
3137EAEU9	FHLMC Note 0.375% Due 7/21/2025	8,000,000.00	01/25/2021 0.41%	7,987,040.00 7,991,164.72	92.34 3.02%	7,387,008.00 13,333.33	0.96% (604,156.72)	Aaa / AA+ AAA	3.06 2.99
3135G05X7	FNMA Note 0.375% Due 8/25/2025	13,000,000.00	Various 0.47%	12,942,071.80 12,963,299.11	91.94 3.08%	11,951,836.00 17,062.50	1.55% (1,011,463.11)	Aaa / AA+ AAA	3.16 3.08
3137EAEX3	FHLMC Note 0.375% Due 9/23/2025	13,000,000.00	Various 0.44%	12,961,478.40 12,974,627.33	91.79 3.06%	11,933,285.00 13,270.84	1.54% (1,041,342.33)	Aaa / AA+ AAA	3.24 3.16
3135G06G3	FNMA Note 0.5% Due 11/7/2025	12,900,000.00	Various 0.56%	12,864,817.00 12,876,396.91	91.91 3.06%	11,856,428.70 9,675.00	1.53% (1,019,968.21)	Aaa / AA+ AAA	3.36 3.28
3130AAUF3	FHLB Note 2.75% Due 3/13/2026	5,430,000.00	07/30/2019 2.11%	5,642,367.30 5,548,704.27	98.81 3.09%	5,365,459.02 44,797.50	0.70% (183,245.25)	Aaa / AA+ AAA	3.70 3.46
3135G05Y5	FNMA Note 0.75% Due 10/8/2027	8,000,000.00	Various 0.78%	7,985,914.90 7,989,141.39	88.67 3.10%	7,093,344.00 13,833.33	0.92% (895,797.39)	Aaa / AA+ AAA	5.28 5.08
Total Agency		195,845,000.00	1.50%	197,346,549.00 196,439,859.78	2.99%	188,404,246.63 855,129.24	24.47% (8,035,613.15)	Aaa / AA+ AAA	2.39 2.31

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CMO									
3137BM6P6	FHLMC K721 A2 3.09% Due 8/25/2022	1,407,043.31	Various 2.11%	1,444,775.82 1,408,847.23	99.95 1.93%	1,406,325.82 3,623.14	0.18% (2,521.41)	Aaa / NR NR	0.15 0.13
3137B4WB8	FHLMC K033 A2 3.06% Due 7/25/2023	6,545,000.00	Various 2.92%	6,585,492.97 6,554,712.16	99.87 3.00%	6,536,563.50 3,337.95	0.85% (18,148.66)	Aaa / NR NR	1.07 0.90
3137B5JM6	FHLMC K034 A2 3.531% Due 7/25/2023	2,500,000.00	Various 2.35%	2,601,875.00 2,528,627.88	100.20 3.09%	2,504,995.00 7,356.25	0.32% (23,632.88)	NR / NR AAA	1.07 0.93
3137B7MZ9	FHLMC K036 A2 3.527% Due 10/25/2023	9,650,000.00	Various 2.52%	10,015,378.90 9,767,471.98	100.15 3.22%	9,664,031.10 5,672.60	1.25% (103,440.88)	Aaa / NR AAA	1.32 1.13
3137BYPQ7	FHLMC K726 A2 2.905% Due 4/25/2024	7,010,580.11	04/22/2019 2.72%	7,060,694.83 7,028,793.67	99.22 3.30%	6,955,736.34 16,971.45	0.90% (73,057.33)	NR / AAA NR	1.82 1.57
3137BFXT3	FHLMC K042 A2 2.67% Due 12/25/2024	5,500,000.00	06/29/2022 3.52%	5,391,718.75 5,391,841.10	98.27 3.39%	5,404,635.50 2,447.50	0.70% 12,794.40	Aaa / NR NR	2.49 2.24
3137BRQJ7	FHLMC K057 A2 2.57% Due 7/25/2026	6,653,000.00	01/31/2022 1.66%	6,868,182.97 6,848,389.88	96.93 3.40%	6,448,899.27 14,248.51	0.84% (399,490.61)	NR / NR AAA	4.07 3.61
3137BSRE5	FHLMC K059 A2 3.12% Due 9/25/2026	6,000,000.00	02/18/2022 1.98%	6,256,875.00 6,237,103.41	98.78 3.41%	5,927,022.00 15,600.00	0.77% (310,081.41)	NR / AAA AAA	4.24 3.81
3137FQXJ7	FHLMC K737 A2 2.525% Due 10/25/2026	5,000,000.00	06/07/2022 3.27%	4,850,195.31 4,852,193.97	96.46 3.42%	4,822,845.05 10,520.83	0.62% (29,348.92)	NR / NR AAA	4.32 3.89
Total CMO		50,265,623.42	2.58%	51,075,189.55 50,617,981.28	3.24%	49,671,053.58 79,778.23	6.43% (946,927.70)	Aaa / AAA AAA	2.44 2.15
CORPORATE									
02665WCJ8	American Honda Finance Note 3.45% Due 7/14/2023	5,070,000.00	Various 3.44%	5,073,141.30 5,070,652.62	100.06 3.39%	5,073,123.12 81,141.13	0.67% 2,470.50	A3 / A- A	1.04 1.00
02665WCQ2	American Honda Finance Note 3.625% Due 10/10/2023	1,000,000.00	10/03/2018 3.64%	999,180.00 999,790.73	100.34 3.35%	1,003,393.00 8,156.25	0.13% 3,602.27	A3 / A- A	1.28 1.23
24422EVN6	John Deere Capital Corp Note 0.45% Due 1/17/2024	4,405,000.00	03/01/2021 0.47%	4,401,872.45 4,403,315.48	95.94 3.16%	4,226,165.81 9,030.25	0.55% (177,149.67)	A2 / A A	1.55 1.52
06051GHF9	Bank of America Corp Callable Note 1X 3/5/2023 3.55% Due 3/5/2024	5,210,000.00	Various 3.25%	5,259,010.67 5,221,705.14	99.71 3.55%	5,194,776.38 59,596.61	0.68% (26,928.76)	A2 / A- AA-	1.68 1.60
89114QCB2	Toronto Dominion Bank Note 3.25% Due 3/11/2024	1,500,000.00	03/26/2019 2.97%	1,518,990.00 1,506,494.37	99.50 3.56%	1,492,437.00 14,895.83	0.19% (14,057.37)	A1 / A AA-	1.70 1.62

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CORPORATE									
808513BN4	Charles Schwab Corp Callable Note Cont 2/18/2024 0.75% Due 3/18/2024	4,970,000.00	Various 0.71%	4,974,236.00 4,973,098.81	95.98 3.17%	4,770,275.58 10,664.79	0.62% (202,823.23)	A2 / A A	1.72 1.68
79466LAG9	Salesforce.com Inc Callable Note Cont 7/15/2022 0.625% Due 7/15/2024	6,500,000.00	Various 0.89%	6,455,471.30 6,465,306.53	94.71 3.33%	6,156,241.00 18,732.64	0.80% (309,065.53)	A2 / A+ NR	2.04 1.99
78013XZU5	Royal Bank of Canada Note 2.55% Due 7/16/2024	3,054,000.00	12/05/2019 2.23%	3,096,481.14 3,072,852.43	97.73 3.71%	2,984,567.31 35,693.63	0.39% (88,285.12)	A1 / A AA-	2.05 1.95
69371RQ25	Paccar Financial Corp Note 2.15% Due 8/15/2024	2,465,000.00	08/08/2019 2.20%	2,459,552.35 2,462,686.17	97.31 3.47%	2,398,656.99 20,021.28	0.31% (64,029.18)	A1 / A+ NR	2.13 2.04
14913Q3B3	Caterpillar Finl Service Note 2.15% Due 11/8/2024	8,820,000.00	Various 2.03%	8,866,124.60 8,842,681.59	97.10 3.44%	8,563,805.46 27,917.75	1.11% (278,876.13)	A2 / A A	2.36 2.26
89236TJT3	Toyota Motor Credit Corp Note 1.45% Due 1/13/2025	5,575,000.00	01/10/2022 1.50%	5,567,529.50 5,568,681.43	94.86 3.59%	5,288,528.63 37,724.17	0.69% (280,152.80)	A1 / A+ A+	2.54 2.44
90331HPL1	US Bank NA Callable Note Cont 12/21/2024 2.05% Due 1/21/2025	9,485,000.00	01/16/2020 2.10%	9,464,796.95 9,474,660.73	96.14 3.64%	9,119,106.64 86,418.89	1.19% (355,554.09)	A1 / AA- AA-	2.56 2.44
89788JAA7	Truist Bank Callable Note Cont 02/10/2025 1.5% Due 3/10/2025	7,550,000.00	01/26/2022 1.63%	7,520,706.00 7,524,673.70	94.47 3.67%	7,132,537.85 34,918.75	0.93% (392,135.85)	A2 / A A+	2.70 2.59
69371RR73	Paccar Financial Corp Note 2.85% Due 4/7/2025	5,285,000.00	03/31/2022 2.86%	5,283,625.90 5,283,732.47	98.11 3.57%	5,184,954.95 35,145.25	0.67% (98,777.52)	A1 / A+ NR	2.77 2.62
78016EZ59	Royal Bank of Canada Note 3.375% Due 4/14/2025	3,530,000.00	04/07/2022 3.39%	3,528,693.90 3,528,786.85	98.74 3.86%	3,485,363.15 25,482.19	0.45% (43,423.70)	A1 / A AA-	2.79 2.62
06367WB85	Bank of Montreal Note 1.85% Due 5/1/2025	5,683,000.00	07/23/2021 0.85%	5,892,248.06 5,840,621.36	94.88 3.77%	5,392,240.67 17,522.58	0.70% (448,380.69)	A2 / A- AA-	2.84 2.71
14913R2V8	Caterpillar Financial Service Note 3.4% Due 5/13/2025	3,235,000.00	05/10/2022 3.44%	3,230,891.55 3,231,075.23	99.83 3.46%	3,229,574.91 14,665.33	0.42% (1,500.32)	A2 / A A	2.87 2.70
46647PCH7	JP Morgan Chase & Co Callable Note Cont 6/1/2024 0.824% Due 6/1/2025	6,770,000.00	05/24/2021 0.78%	6,778,772.75 6,775,611.04	93.53 3.60%	6,331,825.30 4,648.73	0.82% (443,785.74)	A2 / A- AA-	2.92 2.83
89115A2A9	Toronto-Dominion Bank Note 3.766% Due 6/6/2025	3,500,000.00	06/03/2022 3.70%	3,506,580.00 3,506,441.66	99.34 4.01%	3,476,756.50 8,421.19	0.45% (29,685.16)	A1 / A NR	2.94 2.74

Holdings Report

As of June 30, 2022



CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
CORPORATE									
06406RBF3	Bank of NY Mellon Corp Callable Note Cont 6/13/2024 3.43% Due 6/13/2025	6,075,000.00	06/08/2022 3.00%	6,075,000.00 6,075,000.00	99.28 3.26%	6,031,108.13 10,418.63	0.78% (43,891.87)	A1 / A AA-	2.96 2.78
46647PCK0	JP Morgan Chase & Co Callable Note Cont 6/23/2024 0.969% Due 6/23/2025	3,225,000.00	Various 0.95%	3,226,998.20 3,226,319.36	93.51 3.66%	3,015,678.15 694.45	0.39% (210,641.21)	A2 / A- AA-	2.98 2.89
06406HCQ0	Bank of New York Callable Note Cont 10/18/2025 3.95% Due 11/18/2025	4,287,000.00	04/05/2022 3.20%	4,393,789.17 4,386,752.67	99.93 3.97%	4,284,003.39 20,226.30	0.56% (102,749.28)	A1 / A AA-	3.39 3.12
46647PBK1	JP Morgan Chase & Co Callable Note Cont 4/22/2025 2.083% Due 4/22/2026	1,999,000.00	05/20/2021 1.11%	2,073,622.67 2,052,577.93	93.59 4.25%	1,870,880.09 7,980.84	0.24% (181,697.84)	A2 / A- AA-	3.81 3.58
6174468Q5	Morgan Stanley Callable Note Cont 4/28/2025 2.188% Due 4/28/2026	3,500,000.00	05/18/2022 4.05%	3,306,135.00 3,311,793.33	93.70 4.33%	3,279,472.00 13,401.50	0.43% (32,321.33)	A1 / A- A	3.83 3.59
023135BX3	Amazon.com Inc Callable Note Cont 4/12/2026 1% Due 5/12/2026	9,990,000.00	05/10/2021 1.09%	9,946,843.20 9,956,651.56	91.02 3.50%	9,093,077.82 13,597.50	1.18% (863,573.74)	A1 / AA AA-	3.87 3.73
91324PEC2	United Health Group Inc Callable Note Cont 4/15/2026 1.15% Due 5/15/2026	1,660,000.00	Various 1.08%	1,665,371.00 1,664,214.74	90.77 3.73%	1,506,702.32 2,439.28	0.20% (157,512.42)	A3 / A+ A	3.88 3.72
89236TJK2	Toyota Motor Credit Corp Note 1.125% Due 6/18/2026	6,840,000.00	06/15/2021 1.13%	6,836,990.40 6,837,613.42	90.43 3.74%	6,185,104.20 2,778.75	0.80% (652,509.22)	A1 / A+ A+	3.97 3.81
06051GJD2	Bank of America Corp Callable Note Cont 6/19/2025 1.319% Due 6/19/2026	6,200,000.00	Various 1.25%	6,216,368.00 6,212,246.02	90.83 4.18%	5,631,280.20 2,725.94	0.73% (580,965.82)	A2 / A- AA-	3.97 3.79
037833DN7	Apple Inc Callable Note Cont 7/11/2026 2.05% Due 9/11/2026	6,000,000.00	12/02/2021 1.49%	6,149,040.00 6,130,654.26	94.27 3.53%	5,656,434.00 37,583.33	0.74% (474,220.26)	Aaa / AA+ NR	4.20 3.94
06368FAC3	Bank of Montreal Note 1.25% Due 9/15/2026	3,000,000.00	09/13/2021 1.28%	2,996,370.00 2,996,944.52	88.70 4.21%	2,661,093.00 11,041.67	0.35% (335,851.52)	A2 / A- AA-	4.21 4.00
931142ER0	Wal-Mart Stores Callable Note Cont 08/17/2026 1.05% Due 9/17/2026	1,610,000.00	09/08/2021 1.09%	1,606,957.10 1,607,435.37	91.05 3.34%	1,465,980.67 4,883.67	0.19% (141,454.70)	Aa2 / AA AA	4.22 4.05
74340XBK6	Prologis LP Callable Note Cont 7/1/2026 3.25% Due 10/1/2026	5,000,000.00	12/07/2021 1.62%	5,357,850.00 5,314,005.32	97.16 3.98%	4,858,020.00 40,625.00	0.63% (455,985.32)	A3 / A- NR	4.26 3.89



CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
CORPORATE									
87612EBM7	Target Corp Callable Note Cont 12/15/2026 1.95% Due 1/15/2027	3,845,000.00	01/19/2022 1.99%	3,838,463.50 3,839,031.89	92.89 3.66%	3,571,755.08 32,698.52	0.47% (267,276.81)	A2 / A A	4.55 4.24
78016EYV3	Royal Bank of Canada Note 2.05% Due 1/21/2027	5,250,000.00	01/13/2022 2.04%	5,251,732.50 5,251,579.74	91.55 4.10%	4,806,348.75 47,833.33	0.63% (445,230.99)	A1 / A AA-	4.56 4.24
742718FV6	Procter & Gamble Co Note 1.9% Due 2/1/2027	10,000,000.00	01/27/2022 1.93%	9,985,800.00 9,986,966.48	94.12 3.29%	9,412,080.00 79,166.67	1.23% (574,886.48)	Aa3 / AA- NR	4.59 4.30
808513BY0	Charles Schwab Corp Callable Note Cont 2/3/2027 2.45% Due 3/3/2027	5,580,000.00	03/09/2022 2.73%	5,506,455.60 5,510,986.39	93.40 4.01%	5,211,446.58 44,810.50	0.68% (299,539.81)	A2 / A A	4.68 4.31
89114TZZ2	Toronto-Dominion Bank Note 2.8% Due 3/10/2027	5,000,000.00	03/09/2022 2.97%	4,960,350.00 4,962,783.32	93.84 4.26%	4,692,200.00 43,166.67	0.61% (270,583.32)	A1 / A NR	4.70 4.29
084664CZ2	Berkshire Hathaway Callable Note Cont 2/15/2027 2.3% Due 3/15/2027	6,400,000.00	03/07/2022 2.30%	6,398,784.00 6,398,855.92	94.59 3.56%	6,053,894.40 43,342.22	0.79% (344,961.52)	Aa2 / AA A+	4.71 4.37
665859AW4	Northern Trust Company Callable Note Cont 4/10/2027 4% Due 5/10/2027	2,975,000.00	05/05/2022 4.04%	2,970,180.50 2,970,317.75	100.75 3.83%	2,997,169.70 16,858.33	0.39% 26,851.95	A2 / A+ A+	4.86 4.29
91324PEG3	United Health Group Inc Callable Note Cont 4/15/2027 3.7% Due 5/15/2027	3,020,000.00	05/17/2022 3.69%	3,021,408.40 3,021,375.92	99.56 3.80%	3,006,645.56 12,725.94	0.39% (14,730.36)	A3 / A+ A	4.88 4.40
Total Corporate		195,063,000.00	2.01%	195,662,413.66 195,466,974.25	3.66%	185,794,704.29 1,039,796.28	24.15% (9,672,269.96)	A1 / A+ A+	3.26 3.08
LAIF									
90LAIF\$00	Local Agency Investment Fund State Pool	74,918,359.13	Various 0.94%	74,918,359.13 74,918,359.13	1.00 0.94%	74,918,359.13 125,519.30	9.70% 0.00	NR / NR NR	0.00 0.00
Total LAIF		74,918,359.13	0.94%	74,918,359.13 74,918,359.13	0.94%	74,918,359.13 125,519.30	9.70% 0.00	NR / NR NR	0.00 0.00
MONEY MARKET FUND									
60934N807	Federated Investors Govt Oblig Fund Inst.	35.46	Various 1.13%	35.46 35.46	1.00 1.13%	35.46 0.00	0.00% 0.00	Aaa / AAA AAA	0.00 0.00

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As of June 30, 2022



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
MONEY MARKET FUND									
60934N807	Federated Investors Govt Oblig Fund Inst.	298,774.64	Various 1.13%	298,774.64 298,774.64	1.00 1.13%	298,774.64 0.00	0.04% 0.00	Aaa / AAA AAA	0.00 0.00
Total Money Market Fund		298,810.10	1.13%	298,810.10 298,810.10	1.13%	298,810.10 0.00	0.04% 0.00	Aaa / AAA AAA	0.00 0.00
MUNICIPAL BONDS									
13063DRK6	California State Taxable GO 2.4% Due 10/1/2024	4,475,000.00	10/16/2019 1.91%	4,577,790.75 4,521,894.01	98.02 3.32%	4,386,484.50 26,850.00	0.57% (135,409.51)	Aa2 / AA- AA	2.26 2.16
Total Municipal Bonds		4,475,000.00	1.91%	4,577,790.75 4,521,894.01	3.32%	4,386,484.50 26,850.00	0.57% (135,409.51)	Aa2 / AA- AA	2.26 2.16
SUPRANATIONAL									
459058JL8	Intl. Bank Recon & Development Note 0.5% Due 10/28/2025	5,915,000.00	10/21/2020 0.52%	5,908,316.05 5,910,552.57	91.80 3.11%	5,429,745.23 5,175.63	0.70% (480,807.34)	Aaa / AAA AAA	3.33 3.25
4581X0DV7	Inter-American Dev Bank Note 0.875% Due 4/20/2026	13,155,000.00	04/13/2021 0.97%	13,094,750.10 13,109,169.16	91.97 3.13%	12,098,219.39 22,701.51	1.57% (1,010,949.77)	Aaa / AAA AAA	3.81 3.68
Total Supranational		19,070,000.00	0.83%	19,003,066.15 19,019,721.73	3.13%	17,527,964.62 27,877.14	2.27% (1,491,757.11)	Aaa / AAA AAA	3.66 3.55
US TREASURY									
912828T91	US Treasury Note 1.625% Due 10/31/2023	10,000,000.00	05/29/2019 2.05%	9,819,921.88 9,945,697.81	98.32 2.92%	9,832,030.00 27,377.72	1.27% (113,667.81)	Aaa / AA+ AAA	1.34 1.30
912828V23	US Treasury Note 2.25% Due 12/31/2023	10,000,000.00	06/21/2019 1.80%	10,196,484.38 10,065,217.10	98.98 2.95%	9,898,440.00 611.41	1.28% (166,777.10)	Aaa / AA+ AAA	1.50 1.46
912828B66	US Treasury Note 2.75% Due 2/15/2024	11,000,000.00	Various 2.22%	11,260,781.25 11,090,462.68	99.72 2.93%	10,969,068.00 113,646.41	1.43% (121,394.68)	Aaa / AA+ AAA	1.63 1.56
912828X70	US Treasury Note 2% Due 4/30/2024	11,000,000.00	Various 1.91%	11,046,992.19 11,017,720.81	98.33 2.94%	10,816,520.00 37,065.22	1.40% (201,200.81)	Aaa / AA+ AAA	1.84 1.78

Holdings Report

As of June 30, 2022



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									
91282CER8	US Treasury Note 2.5% Due 5/31/2024	5,000,000.00	06/10/2022 2.97%	4,955,078.13 4,956,204.31	99.18 2.94%	4,958,985.00 10,587.43	0.64% 2,780.69	Aaa / AA+ AAA	1.92 1.85
912828XX3	US Treasury Note 2% Due 6/30/2024	11,000,000.00	Various 1.74%	11,124,335.94 11,054,715.39	98.18 2.94%	10,800,196.00 597.82	1.40% (254,519.39)	Aaa / AA+ AAA	2.00 1.94
912828D56	US Treasury Note 2.375% Due 8/15/2024	10,750,000.00	Various 1.56%	11,157,548.83 10,927,706.94	98.77 2.98%	10,617,302.00 95,918.51	1.39% (310,404.94)	Aaa / AA+ AAA	2.13 2.04
9128283D0	US Treasury Note 2.25% Due 10/31/2024	11,000,000.00	07/05/2019 1.88%	11,204,960.94 11,090,026.61	98.40 2.96%	10,824,253.00 41,698.37	1.40% (265,773.61)	Aaa / AA+ AAA	2.34 2.25
91282CDN8	US Treasury Note 1% Due 12/15/2024	9,000,000.00	Various 1.46%	8,885,585.94 8,901,511.91	95.32 2.99%	8,578,476.00 3,934.42	1.11% (323,035.91)	Aaa / AA+ AAA	2.46 2.40
9128283V0	US Treasury Note 2.5% Due 1/31/2025	11,000,000.00	07/30/2019 1.88%	11,356,640.63 11,167,590.95	98.78 2.99%	10,865,503.00 114,709.94	1.42% (302,087.95)	Aaa / AA+ AAA	2.59 2.46
912828ZC7	US Treasury Note 1.125% Due 2/28/2025	11,250,000.00	03/18/2020 0.81%	11,423,583.98 11,343,468.30	95.27 2.98%	10,718,257.50 42,302.14	1.39% (625,210.80)	Aaa / AA+ AAA	2.67 2.59
91282CED9	US Treasury Note 1.75% Due 3/15/2025	6,000,000.00	04/08/2022 2.71%	5,839,218.75 5,851,262.29	96.78 3.00%	5,806,872.00 30,815.22	0.75% (44,390.29)	Aaa / AA+ AAA	2.71 2.60
91282CEQ0	US Treasury Note 2.75% Due 5/15/2025	3,500,000.00	06/06/2022 2.91%	3,483,867.19 3,484,228.04	99.33 2.99%	3,476,483.50 12,292.80	0.45% (7,744.54)	Aaa / AA+ AAA	2.88 2.73
91282CEU1	US Treasury Note 2.875% Due 6/15/2025	6,450,000.00	06/13/2022 3.39%	6,356,273.44 6,357,641.71	99.70 2.98%	6,430,346.85 8,106.56	0.83% 72,705.14	Aaa / AA+ AAA	2.96 2.81
91282CAB7	US Treasury Note 0.25% Due 7/31/2025	5,000,000.00	01/18/2022 1.46%	4,792,773.44 4,818,978.20	91.92 3.01%	4,595,900.00 5,214.09	0.59% (223,078.20)	Aaa / AA+ AAA	3.09 3.03
91282CAT8	US Treasury Note 0.25% Due 10/31/2025	12,500,000.00	03/26/2021 0.75%	12,218,750.00 12,295,728.98	91.23 3.04%	11,403,812.50 5,264.95	1.47% (891,916.48)	Aaa / AA+ AAA	3.34 3.27
91282CCW9	US Treasury Note 0.75% Due 8/31/2026	3,200,000.00	09/17/2021 0.86%	3,182,625.00 3,185,357.28	91.15 3.02%	2,916,873.60 8,021.74	0.38% (268,483.68)	Aaa / AA+ AAA	4.17 4.04
91282CCZ2	US Treasury Note 0.875% Due 9/30/2026	19,350,000.00	Various 1.08%	19,157,605.47 19,185,123.55	91.46 3.03%	17,697,684.15 42,559.43	2.29% (1,487,439.40)	Aaa / AA+ AAA	4.25 4.11

Holdings Report

As of June 30, 2022



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									
91282CDG3	US Treasury Note 1.125% Due 10/31/2026	6,420,000.00	11/15/2021 1.25%	6,380,878.13 6,385,765.66	92.31 3.03%	5,926,212.12 12,168.34	0.77% (459,553.54)	Aaa / AA+ AAA	4.34 4.17
Total US Treasury		173,420,000.00	1.70%	173,843,905.51 173,124,408.52	2.98%	167,133,215.22 612,892.52	21.69% (5,991,193.30)	Aaa / AA+ AAA	2.59 2.50
TOTAL PORTFOLIO		798,218,746.21	1.68%	801,094,522.01 798,797,848.08	3.03%	770,691,771.93 2,809,139.16	100.00% (28,106,076.15)	Aa2 / AA AAA	2.54 2.22
TOTAL MARKET VALUE PLUS ACCRUED						773,500,911.09			

Transaction Ledger

As of June 30, 2022

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	04/07/2022	06406HCQ0	4,287,000.00	Bank of New York Callable Note Cont 10/18/2025 3.95% Due 11/18/2025	102.491	3.21%	4,393,789.17	65,382.70	4,459,171.87	0.00
Purchase	04/07/2022	69371RR73	5,285,000.00	Paccar Financial Corp Note 2.85% Due 4/7/2025	99.974	2.86%	5,283,625.90	0.00	5,283,625.90	0.00
Purchase	04/12/2022	91282CED9	6,000,000.00	US Treasury Note 1.75% Due 3/15/2025	97.320	2.71%	5,839,218.75	7,989.13	5,847,207.88	0.00
Purchase	04/13/2022	362585AC5	1,740,000.00	GM Financial Securitized ART 2022-2 A3 3.1% Due 2/16/2027	99.979	3.13%	1,739,636.34	0.00	1,739,636.34	0.00
Purchase	04/13/2022	89238FAD5	1,965,000.00	Toyota Auto Receivables OT 2022-B A3 2.93% Due 9/15/2026	99.998	2.95%	1,964,954.02	0.00	1,964,954.02	0.00
Purchase	04/14/2022	78016EZ59	3,530,000.00	Royal Bank of Canada Note 3.375% Due 4/14/2025	99.963	3.39%	3,528,693.90	0.00	3,528,693.90	0.00
Purchase	04/15/2022	90LAIF\$00	49,542.26	Local Agency Investment Fund State Pool	1.000	0.42%	49,542.26	0.00	49,542.26	0.00
Purchase	04/25/2022	05601XAC3	1,750,000.00	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 3/25/2025	97.363	2.92%	1,703,857.42	0.00	1,703,857.42	0.00
Purchase	05/06/2022	44935FAD6	2,000,000.00	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 5/15/2026	95.488	3.22%	1,909,765.63	863.33	1,910,628.96	0.00
Purchase	05/10/2022	665859AW4	2,975,000.00	Northern Trust Company Callable Note Cont 4/10/2027 4% Due 5/10/2027	99.838	4.04%	2,970,180.50	0.00	2,970,180.50	0.00
Purchase	05/13/2022	14913R2V8	3,235,000.00	Caterpillar Financial Service Note 3.4% Due 5/13/2025	99.873	3.44%	3,230,891.55	0.00	3,230,891.55	0.00
Purchase	05/18/2022	05602RAD3	2,350,000.00	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026	99.995	3.23%	2,349,877.80	0.00	2,349,877.80	0.00
Purchase	05/20/2022	6174468Q5	3,500,000.00	Morgan Stanley Callable Note Cont 4/28/2025 2.188% Due 4/28/2026	94.461	4.05%	3,306,135.00	4,679.89	3,310,814.89	0.00
Purchase	05/20/2022	91324PEG3	1,160,000.00	United Health Group Inc Callable Note Cont 4/15/2027 3.7% Due 5/15/2027	100.077	3.68%	1,160,893.20	0.00	1,160,893.20	0.00

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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	05/20/2022	91324PEG3	1,160,000.00	United Health Group Inc Callable Note Cont 4/15/2027 3.7% Due 5/15/2027	100.077	3.68%	1,160,893.20	0.00	1,160,893.20	0.00
Purchase	05/20/2022	91324PEG3	700,000.00	United Health Group Inc Callable Note Cont 4/15/2027 3.7% Due 5/15/2027	99.946	3.71%	699,622.00	0.00	699,622.00	0.00
Purchase	05/24/2022	02582JIT8	6,135,000.00	American Express Credit Trust 2022-2 A 3.39% Due 5/17/2027	99.978	3.42%	6,133,642.94	0.00	6,133,642.94	0.00
Purchase	06/07/2022	91282CEQ0	3,500,000.00	US Treasury Note 2.75% Due 5/15/2025	99.539	2.91%	3,483,867.19	6,015.63	3,489,882.82	0.00
Purchase	06/08/2022	89115A2A9	3,500,000.00	Toronto-Dominion Bank Note 3.766% Due 6/6/2025	100.188	3.70%	3,506,580.00	0.00	3,506,580.00	0.00
Purchase	06/09/2022	36262XAC8	2,870,000.00	GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024	97.059	2.91%	2,785,581.64	590.74	2,786,172.38	0.00
Purchase	06/10/2022	3137FQXJ7	5,000,000.00	FHLMC K737 A2 2.525% Due 10/25/2026	97.004	3.27%	4,850,195.31	3,156.25	4,853,351.56	0.00
Purchase	06/13/2022	06406RBF3	6,075,000.00	Bank of NY Mellon Corp Callable Note Cont 6/13/2024 3.43% Due 6/13/2025	100.000	3.00%	6,075,000.00	0.00	6,075,000.00	0.00
Purchase	06/13/2022	91282CER8	5,000,000.00	US Treasury Note 2.5% Due 5/31/2024	99.102	2.97%	4,955,078.13	4,439.89	4,959,518.02	0.00
Purchase	06/14/2022	02582JJR2	4,500,000.00	American Express 2021-1 A 0.9% Due 11/15/2026	94.141	3.45%	4,236,328.13	3,262.50	4,239,590.63	0.00
Purchase	06/15/2022	91282CEU1	6,450,000.00	US Treasury Note 2.875% Due 6/15/2025	98.547	3.39%	6,356,273.44	0.00	6,356,273.44	0.00
Purchase	06/30/2022	3137BFXT3	5,500,000.00	FHLMC K042 A2 2.67% Due 12/25/2024	98.031	3.52%	5,391,718.75	11,829.58	5,403,548.33	0.00
Subtotal			90,216,542.26				89,065,842.17	108,209.64	89,174,051.81	0.00

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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Security Contribution	04/19/2022	90LAIF\$00	12,000,000.00	Local Agency Investment Fund State Pool	1.000		12,000,000.00	0.00	12,000,000.00	0.00
Subtotal			12,000,000.00				12,000,000.00	0.00	12,000,000.00	0.00
TOTAL ACQUISITIONS			102,216,542.26				101,065,842.17	108,209.64	101,174,051.81	0.00
DISPOSITIONS										
Sale	04/04/2022	69371RP59	4,095,000.00	Paccar Financial Corp Note 3.4% Due 8/9/2023	101.510	3.41%	4,156,834.50	21,271.25	4,178,105.75	62,286.88
Sale	04/07/2022	06406RAG2	4,280,000.00	Bank of NY Mellon Corp Note 3.5% Due 4/28/2023	101.441	3.08%	4,341,674.80	66,161.67	4,407,836.47	45,767.69
Sale	04/12/2022	084670BR8	4,232,000.00	Berkshire Hathaway Callable Note Cont 1/15/2023 2.75% Due 3/15/2023	100.629	3.33%	4,258,619.28	8,728.50	4,267,347.78	50,805.80
Sale	04/12/2022	24422ETG4	6,268,000.00	John Deere Capital Corp Note 2.8% Due 3/6/2023	100.701	3.40%	6,311,534.92	17,550.40	6,329,085.32	80,143.93
Sale	05/09/2022	931142EK5	6,575,000.00	Wal-Mart Stores Callable Note Cont 5/26/2023 3.4% Due 6/26/2023	100.893	2.91%	6,633,714.75	82,589.31	6,716,304.06	30,140.47
Sale	05/19/2022	3133EH7F4	1,200,000.00	FFCB Note 2.35% Due 1/17/2023	100.343	2.35%	1,204,116.00	9,556.67	1,213,672.67	4,116.00
Sale	05/19/2022	912828N30	4,000,000.00	US Treasury Note 2.125% Due 12/31/2022	100.223	2.97%	4,008,906.25	32,638.12	4,041,544.37	28,534.44
Sale	05/20/2022	06406RAJ6	2,750,000.00	Bank of NY Mellon Corp Note 3.45% Due 8/11/2023	100.784	3.17%	2,771,560.00	26,090.62	2,797,650.62	16,011.68
Subtotal			33,400,000.00				33,686,960.50	264,586.54	33,951,547.04	317,806.89
Paydown	04/15/2022	43815BAC4	0.00	Honda Auto Receivables Trust 2022-1 A3 1.88% Due 5/15/2026	100.000		0.00	5,734.00	5,734.00	0.00

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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
DISPOSITIONS										
Paydown	04/15/2022	43815NAC8	365,895.28	Honda Auto Receivables Trust 2019-3 A3 1.78% Due 8/15/2023	100.000		365,895.28	3,411.44	369,306.72	0.00
Paydown	04/15/2022	44891RAC4	0.00	Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025	100.000		0.00	1,060.83	1,060.83	0.00
Paydown	04/15/2022	448977AD0	0.00	Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026	100.000		0.00	5,365.00	5,365.00	0.00
Paydown	04/15/2022	44933LAC7	0.00	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	100.000		0.00	870.83	870.83	0.00
Paydown	04/15/2022	44935FAD6	0.00	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 5/15/2026	100.000		0.00	928.08	928.08	0.00
Paydown	04/15/2022	477870AC3	116,956.09	John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023	100.000		116,956.09	1,095.38	118,051.47	0.00
Paydown	04/15/2022	47787JAC2	0.00	John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026	100.000		0.00	4,186.31	4,186.31	0.00
Paydown	04/15/2022	47788UAC6	0.00	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	100.000		0.00	682.50	682.50	0.00
Paydown	04/15/2022	47789KAC7	201,593.70	John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024	100.000		201,593.70	2,263.09	203,856.79	0.00
Paydown	04/15/2022	47789QAC4	0.00	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	100.000		0.00	1,148.33	1,148.33	0.00
Paydown	04/15/2022	58769EAC2	119,795.50	Mercedes-Benz Auto Lease Trust 2020-B A3 0.4% Due 11/15/2023	100.000		119,795.50	668.33	120,463.83	0.00
Paydown	04/15/2022	65479JAD5	263,083.27	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024	100.000		263,083.27	3,767.63	266,850.90	0.00
Paydown	04/15/2022	89236XAC0	133,032.67	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	100.000		133,032.67	768.54	133,801.21	0.00

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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
DISPOSITIONS										
Paydown	04/15/2022	89238JAC9	0.00	Toyota Auto Receivables Trust 2021-D A3 0.71% Due 4/15/2026	100.000		0.00	1,162.63	1,162.63	0.00
Paydown	04/15/2022	89240BAC2	0.00	Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025	100.000		0.00	1,257.75	1,257.75	0.00
Paydown	04/18/2022	362554AC1	0.00	GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026	100.000		0.00	909.50	909.50	0.00
Paydown	04/18/2022	380146AC4	0.00	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	100.000		0.00	1,428.00	1,428.00	0.00
Paydown	04/18/2022	43813KAC6	122,581.32	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	100.000		122,581.32	1,032.92	123,614.24	0.00
Paydown	04/20/2022	36262XAC8	0.00	GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024	100.000		0.00	1,436.50	1,436.50	0.00
Paydown	04/20/2022	36265MAC9	0.00	GM Financial Auto Lease Trust 2022-1 A3 1.9% Due 3/20/2025	100.000		0.00	7,402.09	7,402.09	0.00
Paydown	04/20/2022	92348AAA3	228,385.54	Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024	100.000		228,385.54	2,668.26	231,053.80	0.00
Paydown	04/21/2022	43813GAC5	0.00	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025	100.000		0.00	355.50	355.50	0.00
Paydown	04/21/2022	43815GAC3	0.00	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	100.000		0.00	1,554.67	1,554.67	0.00
Paydown	04/25/2022	05601XAC3	0.00	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 3/25/2025	100.000		0.00	1,883.75	1,883.75	0.00
Paydown	04/25/2022	09690AAC7	0.00	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	100.000		0.00	539.00	539.00	0.00
Paydown	04/25/2022	3137B4WB8	0.00	FHLMC K033 A2Due 7/25/2023	100.000		0.00	16,689.75	16,689.75	0.00
Paydown	04/25/2022	3137B5JM6	0.00	FHLMC K034 A2 3.531% Due 7/25/2023	100.000		0.00	7,356.25	7,356.25	0.00
Paydown	04/25/2022	3137B7MZ9	0.00	FHLMC K036 A2Due 10/25/2023	100.000		0.00	28,362.96	28,362.96	0.00
Paydown	04/25/2022	3137BM6P6	2,731,355.43	FHLMC K721 A2Due 8/25/2022	100.000		2,731,355.43	19,292.50	2,750,647.93	0.00
Paydown	04/25/2022	3137BRQJ7	0.00	FHLMC K057 A2 2.57% Due 7/25/2026	100.000		0.00	14,248.51	14,248.51	0.00

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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
DISPOSITIONS										
Paydown	04/25/2022	3137BSRE5	0.00	FHLMC K059 A2 3.12% Due 9/25/2026	100.000		0.00	15,600.00	15,600.00	0.00
Paydown	04/25/2022	3137BYPQ7	9,204.05	FHLMC K726 A2 2.905% Due 4/25/2024	100.000		9,204.05	18,287.08	27,491.13	0.00
Paydown	05/16/2022	362554AC1	0.00	GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026	100.000		0.00	909.50	909.50	0.00
Paydown	05/16/2022	362585AC5	0.00	GM Financial Securitized ART 2022-2 A3 3.1% Due 2/16/2027	100.000		0.00	4,944.50	4,944.50	0.00
Paydown	05/16/2022	380146AC4	0.00	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	100.000		0.00	1,428.00	1,428.00	0.00
Paydown	05/16/2022	43815BAC4	0.00	Honda Auto Receivables Trust 2022-1 A3 1.88% Due 5/15/2026	100.000		0.00	5,734.00	5,734.00	0.00
Paydown	05/16/2022	43815NAC8	329,841.27	Honda Auto Receivables Trust 2019-3 A3 1.78% Due 8/15/2023	100.000		329,841.27	2,868.70	332,709.97	0.00
Paydown	05/16/2022	44891RAC4	0.00	Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025	100.000		0.00	1,060.83	1,060.83	0.00
Paydown	05/16/2022	448977AD0	0.00	Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026	100.000		0.00	5,550.00	5,550.00	0.00
Paydown	05/16/2022	44933LAC7	0.00	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	100.000		0.00	870.83	870.83	0.00
Paydown	05/16/2022	44935FAD6	0.00	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 5/15/2026	100.000		0.00	2,161.41	2,161.41	0.00
Paydown	05/16/2022	477870AC3	122,753.72	John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023	100.000		122,753.72	879.98	123,633.70	0.00
Paydown	05/16/2022	47787JAC2	0.00	John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026	100.000		0.00	4,330.67	4,330.67	0.00
Paydown	05/16/2022	47788UAC6	0.00	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	100.000		0.00	682.50	682.50	0.00

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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
DISPOSITIONS										
Paydown	05/16/2022	47789KAC7	265,693.36	John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024	100.000		265,693.36	2,078.30	267,771.66	0.00
Paydown	05/16/2022	47789QAC4	0.00	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	100.000		0.00	1,148.33	1,148.33	0.00
Paydown	05/16/2022	58769EAC2	147,821.33	Mercedes-Benz Auto Lease Trust 2020-B A3 0.4% Due 11/15/2023	100.000		147,821.33	628.40	148,449.73	0.00
Paydown	05/16/2022	65479JAD5	223,141.82	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024	100.000		223,141.82	3,344.50	226,486.32	0.00
Paydown	05/16/2022	89236XAC0	181,085.66	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	100.000		181,085.66	729.74	181,815.40	0.00
Paydown	05/16/2022	89238FAD5	0.00	Toyota Auto Receivables OT 2022-B A3 2.93% Due 9/15/2026	100.000		0.00	5,117.73	5,117.73	0.00
Paydown	05/16/2022	89238JAC9	0.00	Toyota Auto Receivables Trust 2021-D A3 0.71% Due 4/15/2026	100.000		0.00	1,162.63	1,162.63	0.00
Paydown	05/16/2022	89240BAC2	0.00	Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025	100.000		0.00	1,257.75	1,257.75	0.00
Paydown	05/18/2022	43813KAC6	222,325.63	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	100.000		222,325.63	995.12	223,320.75	0.00
Paydown	05/20/2022	36262XAC8	0.00	GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024	100.000		0.00	1,436.50	1,436.50	0.00
Paydown	05/20/2022	36265MAC9	0.00	GM Financial Auto Lease Trust 2022-1 A3 1.9% Due 3/20/2025	100.000		0.00	7,402.09	7,402.09	0.00
Paydown	05/20/2022	92348AAA3	197,929.33	Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024	100.000		197,929.33	2,299.04	200,228.37	0.00
Paydown	05/23/2022	43813GAC5	0.00	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025	100.000		0.00	355.50	355.50	0.00
Paydown	05/23/2022	43815GAC3	0.00	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	100.000		0.00	1,554.67	1,554.67	0.00
Paydown	05/25/2022	05601XAC3	0.00	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 3/25/2025	100.000		0.00	3,487.92	3,487.92	0.00

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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
DISPOSITIONS										
Paydown	05/25/2022	09690AAC7	0.00	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	100.000		0.00	539.00	539.00	0.00
Paydown	05/25/2022	3137B4WB8	0.00	FHLMC K033 A2Due 7/25/2023	100.000		0.00	16,689.75	16,689.75	0.00
Paydown	05/25/2022	3137B5JM6	0.00	FHLMC K034 A2 3.531% Due 7/25/2023	100.000		0.00	7,356.25	7,356.25	0.00
Paydown	05/25/2022	3137B7MZ9	0.00	FHLMC K036 A2Due 10/25/2023	100.000		0.00	28,362.99	28,362.99	0.00
Paydown	05/25/2022	3137BM6P6	683,204.53	FHLMC K721 A2Due 8/25/2022	100.000		683,204.53	12,259.27	695,463.80	0.00
Paydown	05/25/2022	3137BRQJ7	0.00	FHLMC K057 A2 2.57% Due 7/25/2026	100.000		0.00	14,248.51	14,248.51	0.00
Paydown	05/25/2022	3137BSRE5	0.00	FHLMC K059 A2 3.12% Due 9/25/2026	100.000		0.00	15,600.00	15,600.00	0.00
Paydown	05/25/2022	3137BYPQ7	9,967.65	FHLMC K726 A2 2.905% Due 4/25/2024	100.000		9,967.65	18,264.78	28,232.43	0.00
Paydown	06/15/2022	02582JJR2	0.00	American Express 2021-1 A 0.9% Due 11/15/2026	100.000		0.00	3,375.00	3,375.00	0.00
Paydown	06/15/2022	02582JIT8	0.00	American Express Credit Trust 2022-2 A 3.39% Due 5/17/2027	100.000		0.00	12,131.96	12,131.96	0.00
Paydown	06/15/2022	43815BAC4	0.00	Honda Auto Receivables Trust 2022-1 A3 1.88% Due 5/15/2026	100.000		0.00	5,734.00	5,734.00	0.00
Paydown	06/15/2022	43815NAC8	304,398.31	Honda Auto Receivables Trust 2019-3 A3 1.78% Due 8/15/2023	100.000		304,398.31	2,379.43	306,777.74	0.00
Paydown	06/15/2022	44891RAC4	62,554.01	Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025	100.000		62,554.01	1,060.83	63,614.84	0.00
Paydown	06/15/2022	448977AD0	0.00	Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026	100.000		0.00	5,550.00	5,550.00	0.00
Paydown	06/15/2022	44933LAC7	0.00	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	100.000		0.00	870.83	870.83	0.00

Transaction Ledger

As of June 30, 2022

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
DISPOSITIONS										
Paydown	06/15/2022	44935FAD6	0.00	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 5/15/2026	100.000		0.00	2,161.41	2,161.41	0.00
Paydown	06/15/2022	477870AC3	58,139.31	John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023	100.000		58,139.31	653.91	58,793.22	0.00
Paydown	06/15/2022	47787JAC2	0.00	John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026	100.000		0.00	4,330.67	4,330.67	0.00
Paydown	06/15/2022	47788UAC6	0.00	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	100.000		0.00	682.50	682.50	0.00
Paydown	06/15/2022	47789KAC7	160,853.38	John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024	100.000		160,853.38	1,834.75	162,688.13	0.00
Paydown	06/15/2022	47789QAC4	0.00	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	100.000		0.00	1,148.33	1,148.33	0.00
Paydown	06/15/2022	58769EAC2	153,488.36	Mercedes-Benz Auto Lease Trust 2020-B A3 0.4% Due 11/15/2023	100.000		153,488.36	579.13	154,067.49	0.00
Paydown	06/15/2022	65479JAD5	215,328.20	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024	100.000		215,328.20	2,985.62	218,313.82	0.00
Paydown	06/15/2022	89236XAC0	171,039.14	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	100.000		171,039.14	676.92	171,716.06	0.00
Paydown	06/15/2022	89238FAD5	0.00	Toyota Auto Receivables OT 2022-B A3 2.93% Due 9/15/2026	100.000		0.00	4,797.88	4,797.88	0.00
Paydown	06/15/2022	89238JAC9	0.00	Toyota Auto Receivables Trust 2021-D A3 0.71% Due 4/15/2026	100.000		0.00	1,162.63	1,162.63	0.00
Paydown	06/15/2022	89240BAC2	0.00	Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025	100.000		0.00	1,257.75	1,257.75	0.00
Paydown	06/16/2022	362554AC1	0.00	GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026	100.000		0.00	909.50	909.50	0.00
Paydown	06/16/2022	362585AC5	0.00	GM Financial Securitized ART 2022-2 A3 3.1% Due 2/16/2027	100.000		0.00	4,495.00	4,495.00	0.00

Transaction Ledger

As of June 30, 2022

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
DISPOSITIONS										
Paydown	06/16/2022	380146AC4	0.00	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	100.000		0.00	1,428.00	1,428.00	0.00
Paydown	06/21/2022	36262XAC8	0.00	GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024	100.000		0.00	2,369.25	2,369.25	0.00
Paydown	06/21/2022	36265MAC9	0.00	GM Financial Auto Lease Trust 2022-1 A3 1.9% Due 3/20/2025	100.000		0.00	7,402.09	7,402.09	0.00
Paydown	06/21/2022	43813GAC5	0.00	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025	100.000		0.00	355.50	355.50	0.00
Paydown	06/21/2022	43813KAC6	207,440.88	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	100.000		207,440.88	926.57	208,367.45	0.00
Paydown	06/21/2022	43815GAC3	0.00	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	100.000		0.00	1,554.67	1,554.67	0.00
Paydown	06/21/2022	92348AAA3	193,376.55	Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024	100.000		193,376.55	1,979.05	195,355.60	0.00
Paydown	06/27/2022	05601XAC3	0.00	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 3/25/2025	100.000		0.00	3,487.92	3,487.92	0.00
Paydown	06/27/2022	05602RAD3	0.00	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026	100.000		0.00	8,172.13	8,172.13	0.00
Paydown	06/27/2022	09690AAC7	0.00	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	100.000		0.00	539.00	539.00	0.00
Paydown	06/27/2022	3137B4WB8	0.00	FHLMC K033 A2Due 7/25/2023	100.000		0.00	16,689.75	16,689.75	0.00
Paydown	06/27/2022	3137B5JM6	0.00	FHLMC K034 A2 3.531% Due 7/25/2023	100.000		0.00	7,356.25	7,356.25	0.00
Paydown	06/27/2022	3137B7MZ9	0.00	FHLMC K036 A2Due 10/25/2023	100.000		0.00	28,362.96	28,362.96	0.00
Paydown	06/27/2022	3137BM6P6	2,670,632.99	FHLMC K721 A2Due 8/25/2022	100.000		2,670,632.99	10,500.02	2,681,133.01	0.00
Paydown	06/27/2022	3137BRQJ7	0.00	FHLMC K057 A2 2.57% Due 7/25/2026	100.000		0.00	14,248.51	14,248.51	0.00
Paydown	06/27/2022	3137BSRE5	0.00	FHLMC K059 A2 3.12% Due 9/25/2026	100.000		0.00	15,600.00	15,600.00	0.00
Paydown	06/27/2022	3137BYPQ7	524,293.83	FHLMC K726 A2 2.905% Due 4/25/2024	100.000		524,293.83	22,182.09	546,475.92	0.00

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
DISPOSITIONS										
Subtotal			11,397,192.11				11,397,192.11	553,089.41	11,950,281.52	0.00
Maturity	04/28/2022	89114W7M1	3,000,000.00	Toronto Dominion Yankee CD 0.24% Due 4/28/2022	100.000		3,000,000.00	7,300.00	3,007,300.00	0.00
Subtotal			3,000,000.00				3,000,000.00	7,300.00	3,007,300.00	0.00
TOTAL DISPOSITIONS			47,797,192.11				48,084,152.61	824,975.95	48,909,128.56	317,806.89

Income Earned

As of June 30, 2022



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 9,990,000.00	9,955,942.53 0.00 0.00 9,956,651.56	5,272.50 0.00 13,597.50 8,325.00	709.03 0.00 709.03 9,034.03	9,034.03
02582JIR2	American Express 2021-1 A 0.9% Due 11/15/2026	06/10/2022 06/14/2022 4,500,000.00	0.00 4,236,328.13 0.00 4,241,393.01	0.00 112.50 1,800.00 1,912.50	5,064.88 0.00 5,064.88 6,977.38	6,977.38
02582JIT8	American Express Credit Trust 2022-2 A 3.39% Due 05/17/2027	05/17/2022 05/24/2022 6,135,000.00	6,133,652.93 0.00 0.00 6,133,690.38	4,043.99 12,131.96 9,243.40 17,331.37	37.45 0.00 37.45 17,368.82	17,368.82
02665WCJ8	American Honda Finance Note 3.45% Due 07/14/2023	Various Various 5,070,000.00	5,070,704.42 0.00 0.00 5,070,652.62	66,564.88 0.00 81,141.13 14,576.25	0.00 51.80 (51.80) 14,524.45	14,524.45
02665WCQ2	American Honda Finance Note 3.625% Due 10/10/2023	10/03/2018 10/10/2018 1,000,000.00	999,777.26 0.00 0.00 999,790.73	5,135.42 0.00 8,156.25 3,020.83	13.47 0.00 13.47 3,034.30	3,034.30
037833DN7	Apple Inc Callable Note Cont 7/11/2026 2.05% Due 09/11/2026	12/02/2021 12/06/2021 6,000,000.00	6,133,318.86 0.00 0.00 6,130,654.26	27,333.33 0.00 37,583.33 10,250.00	0.00 2,664.60 (2,664.60) 7,585.40	7,585.40
05601XAC3	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 03/25/2025	Various Various 3,805,000.00	3,761,040.49 0.00 0.00 3,763,029.61	697.58 3,487.92 697.58 3,487.92	1,989.12 0.00 1,989.12 5,477.04	5,477.04
05602RAD3	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 08/25/2026	05/10/2022 05/18/2022 2,350,000.00	2,349,879.31 0.00 0.00 2,349,882.54	2,724.04 8,172.13 1,257.25 6,705.34	3.23 0.00 3.23 6,708.57	6,708.57
06051GHF9	Bank of America Corp Callable Note 1X 3/5/2023 3.55% Due 03/05/2024	Various Various 5,210,000.00	5,228,144.39 0.00 0.00 5,221,705.14	44,183.69 0.00 59,596.61 15,412.92	0.00 6,439.25 (6,439.25) 8,973.67	8,973.67

Income Earned

As of June 30, 2022



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
06051GJD2	Bank of America Corp Callable Note Cont 6/19/2025 1.319% Due 06/19/2026	Various Various 6,200,000.00	6,212,584.93 0.00 0.00 6,212,246.02	36,800.10 40,889.00 2,725.94 6,814.84	0.00 338.91 (338.91) 6,475.93	6,475.93
06367WB85	Bank of Montreal Note 1.85% Due 05/01/2025	07/23/2021 07/27/2021 5,683,000.00	5,845,190.09 0.00 0.00 5,840,621.36	8,761.29 0.00 17,522.58 8,761.29	0.00 4,568.73 (4,568.73) 4,192.56	4,192.56
06368FAC3	Bank of Montreal Note 1.25% Due 09/15/2026	09/13/2021 09/15/2021 3,000,000.00	2,996,884.88 0.00 0.00 2,996,944.52	7,916.67 0.00 11,041.67 3,125.00	59.64 0.00 59.64 3,184.64	3,184.64
06406HCQ0	Bank of New York Callable Note Cont 10/18/2025 3.95% Due 11/18/2025	04/05/2022 04/07/2022 4,287,000.00	4,389,236.14 0.00 0.00 4,386,752.67	6,114.93 0.00 20,226.30 14,111.37	0.00 2,483.47 (2,483.47) 11,627.90	11,627.90
06406RBF3	Bank of NY Mellon Corp Callable Note Cont 6/13/2024 3.43% Due 06/13/2025	06/08/2022 06/13/2022 6,075,000.00	0.00 6,075,000.00 0.00 6,075,000.00	0.00 0.00 10,418.63 10,418.63	0.00 0.00 0.00 10,418.63	10,418.63
084664CZ2	Berkshire Hathaway Callable Note Cont 2/15/2027 2.3% Due 03/15/2027	03/07/2022 03/15/2022 6,400,000.00	6,398,835.94 0.00 0.00 6,398,855.92	31,075.56 0.00 43,342.22 12,266.66	19.98 0.00 19.98 12,286.64	12,286.64
09690AAC7	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	09/08/2021 09/15/2021 1,960,000.00	1,959,860.77 0.00 0.00 1,959,868.07	107.80 539.00 107.80 539.00	7.30 0.00 7.30 546.30	546.30
13063DRK6	California State Taxable GO 2.4% Due 10/01/2024	10/16/2019 10/24/2019 4,475,000.00	4,523,603.39 0.00 0.00 4,521,894.01	17,900.00 0.00 26,850.00 8,950.00	0.00 1,709.38 (1,709.38) 7,240.62	7,240.62
14913Q3B3	Caterpillar Finl Service Note 2.15% Due 11/08/2024	Various Various 8,820,000.00	8,843,471.89 0.00 0.00 8,842,681.59	12,115.25 0.00 27,917.75 15,802.50	0.00 790.30 (790.30) 15,012.20	15,012.20

Income Earned

As of June 30, 2022



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
14913R2V8	Caterpillar Financial Service Note 3.4% Due 05/13/2025	05/10/2022 05/13/2022 3,235,000.00	3,230,962.77 0.00 0.00 3,231,075.23	5,499.50 0.00 14,665.33 9,165.83	112.46 0.00 112.46 9,278.29	9,278.29
24422EVN6	John Deere Capital Corp Note 0.45% Due 01/17/2024	03/01/2021 03/04/2021 4,405,000.00	4,403,226.03 0.00 0.00 4,403,315.48	7,378.38 0.00 9,030.25 1,651.87	89.45 0.00 89.45 1,741.32	1,741.32
3130A0F70	FHLB Note 3.375% Due 12/08/2023	12/28/2018 12/31/2018 7,000,000.00	7,059,815.64 0.00 0.00 7,056,582.36	113,531.25 118,125.00 15,093.75 19,687.50	0.00 3,233.28 (3,233.28) 16,454.22	16,454.22
3130A0XE5	FHLB Note 3.25% Due 03/08/2024	02/27/2019 02/28/2019 8,000,000.00	8,087,053.34 0.00 0.00 8,083,010.62	59,944.44 0.00 81,611.11 21,666.67	0.00 4,042.72 (4,042.72) 17,623.95	17,623.95
3130A1XJ2	FHLB Note 2.875% Due 06/14/2024	Various Various 11,175,000.00	11,317,500.67 0.00 0.00 11,311,754.67	149,038.80 160,640.63 15,171.61 26,773.44	0.00 5,746.00 (5,746.00) 21,027.44	21,027.44
3130A2UW4	FHLB Note 2.875% Due 09/13/2024	09/13/2019 09/16/2019 9,350,000.00	9,571,676.25 0.00 0.00 9,563,711.83	58,242.71 0.00 80,643.75 22,401.04	0.00 7,964.42 (7,964.42) 14,436.62	14,436.62
3130AAUF3	FHLB Note 2.75% Due 03/13/2026	07/30/2019 07/31/2019 5,430,000.00	5,551,340.19 0.00 0.00 5,548,704.27	32,353.75 0.00 44,797.50 12,443.75	0.00 2,635.92 (2,635.92) 9,807.83	9,807.83
3130AB3H7	FHLB Note 2.375% Due 03/08/2024	04/29/2019 04/30/2019 3,000,000.00	3,000,076.47 0.00 0.00 3,000,072.92	16,427.08 0.00 22,364.58 5,937.50	0.00 3.55 (3.55) 5,933.95	5,933.95
3130ADRG9	FHLB Note 2.75% Due 03/10/2023	01/16/2019 01/17/2019 7,000,000.00	7,002,061.41 0.00 0.00 7,001,842.12	43,312.50 0.00 59,354.17 16,041.67	0.00 219.29 (219.29) 15,822.38	15,822.38

Income Earned

As of June 30, 2022



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
313383YJ4	FHLB Note 3.375% Due 09/08/2023	10/29/2018 10/31/2018 7,000,000.00	7,024,053.15 0.00 0.00 7,022,497.99	54,468.75 0.00 74,156.25 19,687.50	0.00 1,555.16 (1,555.16) 18,132.34	18,132.34
3133EH7F4	FFCB Note 2.35% Due 01/17/2023	01/17/2018 01/17/2018 1,800,000.00	1,800,000.00 0.00 0.00 1,800,000.00	15,745.00 0.00 19,270.00 3,525.00	0.00 0.00 0.00 3,525.00	3,525.00
3135G04Z3	FNMA Note 0.5% Due 06/17/2025	Various Various 12,900,000.00	12,913,359.49 0.00 0.00 12,912,999.07	29,383.33 32,250.00 2,508.33 5,375.00	132.72 493.14 (360.42) 5,014.58	5,014.58
3135G05X7	FNMA Note 0.375% Due 08/25/2025	Various Various 13,000,000.00	12,962,342.54 0.00 0.00 12,963,299.11	13,000.00 0.00 17,062.50 4,062.50	956.57 0.00 956.57 5,019.07	5,019.07
3135G05Y5	FNMA Note 0.75% Due 10/08/2027	Various Various 8,000,000.00	7,988,972.16 0.00 0.00 7,989,141.39	8,833.34 0.00 13,833.33 4,999.99	185.86 16.63 169.23 5,169.22	5,169.22
3135G06G3	FNMA Note 0.5% Due 11/07/2025	Various Various 12,900,000.00	12,875,818.87 0.00 0.00 12,876,396.91	4,300.00 0.00 9,675.00 5,375.00	660.56 82.52 578.04 5,953.04	5,953.04
3135G0U43	FNMA Note 2.875% Due 09/12/2023	09/12/2018 09/14/2018 8,205,000.00	8,196,368.56 0.00 0.00 8,196,921.85	51,765.57 0.00 71,423.39 19,657.82	553.29 0.00 553.29 20,211.11	20,211.11
3135G0V75	FNMA Note 1.75% Due 07/02/2024	07/16/2019 07/17/2019 8,250,000.00	8,215,063.44 0.00 0.00 8,216,438.89	59,755.21 0.00 71,786.46 12,031.25	1,375.45 0.00 1,375.45 13,406.70	13,406.70
3135G0W66	FNMA Note 1.625% Due 10/15/2024	Various Various 7,590,000.00	7,593,405.62 0.00 0.00 7,593,287.77	15,759.80 0.00 26,037.92 10,278.12	129.09 246.94 (117.85) 10,160.27	10,160.27

Income Earned

As of June 30, 2022

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
3135G0X24	FNMA Note 1.625% Due 01/07/2025	Various Various 13,785,000.00	13,897,381.21 0.00 0.00 13,893,836.07	89,602.50 0.00 108,269.69 18,667.19	251.06 3,796.20 (3,545.14) 15,122.05	15,122.05
3137B4WB8	FHLMC K033 A2 3.06% Due 07/25/2023	Various Various 6,545,000.00	6,555,461.17 0.00 0.00 6,554,712.16	3,337.95 16,689.75 3,337.95 16,689.75	0.00 749.01 (749.01) 15,940.74	15,940.74
3137B5JM6	FHLMC K034 A2 3.531% Due 07/25/2023	Various Various 2,500,000.00	2,530,835.69 0.00 0.00 2,528,627.88	7,356.25 7,356.25 7,356.25 7,356.25	0.00 2,207.81 (2,207.81) 5,148.44	5,148.44
3137B7MZ9	FHLMC K036 A2 3.527% Due 10/25/2023	01/18/2019 01/24/2019 9,650,000.00	9,774,798.72 0.00 0.00 9,767,471.98	5,672.60 28,362.96 5,672.60 28,362.96	0.00 7,326.74 (7,326.74) 21,036.22	21,036.22
3137BFXT3	FHLMC K042 A2 2.67% Due 12/25/2024	06/29/2022 06/30/2022 5,500,000.00	0.00 5,391,718.75 0.00 5,391,841.10	0.00 (11,829.58) 2,447.50 (9,382.08)	122.35 0.00 122.35 (9,259.73)	(9,259.73)
3137BM6P6	FHLMC K721 A2 3.09% Due 08/25/2022	Various Various 1,407,043.31	4,085,755.69 0.00 2,670,632.99 1,408,847.23	10,500.02 10,500.02 3,623.14 3,623.14	0.00 6,275.47 (6,275.47) (2,652.33)	(2,652.33)
3137BRQJ7	FHLMC K057 A2 2.57% Due 07/25/2026	01/31/2022 02/03/2022 6,653,000.00	6,852,401.99 0.00 0.00 6,848,389.88	14,248.51 14,248.51 14,248.51 14,248.51	0.00 4,012.11 (4,012.11) 10,236.40	10,236.40
3137BSRE5	FHLMC K059 A2 3.12% Due 09/25/2026	02/18/2022 02/24/2022 6,000,000.00	6,241,773.86 0.00 0.00 6,237,103.41	15,600.00 15,600.00 15,600.00 15,600.00	0.00 4,670.45 (4,670.45) 10,929.55	10,929.55
3137BYPQ7	FHLMC K726 A2 2.905% Due 04/25/2024	04/22/2019 04/25/2019 7,010,580.11	7,555,334.06 0.00 524,293.83 7,028,793.67	18,240.67 22,182.09 16,971.45 20,912.87	0.00 2,246.56 (2,246.56) 18,666.31	18,666.31

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
3137EAEN5	FHLMC Note 2.75% Due 06/19/2023	07/20/2018 07/23/2018 6,000,000.00	5,993,562.52 0.00 0.00 5,994,066.76	74,250.00 82,500.00 5,500.00 13,750.00	504.24 0.00 504.24 14,254.24	14,254.24
3137EAEP0	FHLMC Note 1.5% Due 02/12/2025	02/13/2020 02/14/2020 15,235,000.00	15,228,655.65 0.00 0.00 15,228,848.48	69,192.29 0.00 88,236.04 19,043.75	192.83 0.00 192.83 19,236.58	19,236.58
3137EAEU9	FHLMC Note 0.375% Due 07/21/2025	01/25/2021 01/26/2021 8,000,000.00	7,990,927.21 0.00 0.00 7,991,164.72	10,833.33 0.00 13,333.33 2,500.00	237.51 0.00 237.51 2,737.51	2,737.51
3137EAEX3	FHLMC Note 0.375% Due 09/23/2025	Various Various 13,000,000.00	12,973,982.26 0.00 0.00 12,974,627.33	9,208.33 0.00 13,270.84 4,062.51	645.07 0.00 645.07 4,707.58	4,707.58
3137EAF2	FHLMC Note 0.25% Due 12/04/2023	12/02/2020 12/04/2020 9,225,000.00	9,220,404.43 0.00 0.00 9,220,654.65	11,339.06 11,531.25 1,729.69 1,921.88	250.22 0.00 250.22 2,172.10	2,172.10
3137FQXJ7	FHLMC K737 A2 2.525% Due 10/25/2026	06/07/2022 06/10/2022 5,000,000.00	0.00 4,850,195.31 0.00 4,852,193.97	0.00 (3,156.25) 10,520.83 7,364.58	1,998.66 0.00 1,998.66 9,363.24	9,363.24
362554AC1	GM Financial Securitized Term 2021-4 A3 0.68% Due 09/16/2026	10/13/2021 10/21/2021 1,605,000.00	1,604,966.42 0.00 0.00 1,604,967.41	454.75 909.50 454.75 909.50	0.99 0.00 0.99 910.49	910.49
362585AC5	GM Financial Securitized ART 2022-2 A3 3.1% Due 02/16/2027	04/05/2022 04/13/2022 1,740,000.00	1,739,650.57 0.00 0.00 1,739,659.29	2,247.50 4,495.00 2,247.50 4,495.00	8.72 0.00 8.72 4,503.72	4,503.72
36262XAC8	GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024	Various Various 7,290,000.00	4,419,959.38 2,785,581.64 0.00 7,208,690.86	526.72 1,778.51 868.73 2,120.52	3,149.84 0.00 3,149.84 5,270.36	5,270.36

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36265MAC9	GM Financial Auto Lease Trust 2022-1 A3 1.9% Due 03/20/2025	02/15/2022 02/23/2022 4,675,000.00	4,674,964.81 0.00 0.00 4,674,966.34	2,714.10 7,402.09 2,714.10 7,402.09	1.53 0.00 1.53 7,403.62	7,403.62
380146AC4	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	01/11/2022 01/19/2022 1,360,000.00	1,359,894.78 0.00 0.00 1,359,897.70	714.00 1,428.00 714.00 1,428.00	2.92 0.00 2.92 1,430.92	1,430.92
43813GAC5	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 04/21/2025	02/17/2021 02/24/2021 1,580,000.00	1,579,983.00 0.00 0.00 1,579,983.78	118.50 355.50 118.50 355.50	0.78 0.00 0.78 356.28	356.28
43813KAC6	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	09/22/2020 09/29/2020 2,797,652.17	3,004,886.79 0.00 207,440.88 2,797,470.91	401.51 926.57 373.80 898.86	25.00 0.00 25.00 923.86	923.86
43815BAC4	Honda Auto Receivables Trust 2022-1 A3 1.88% Due 05/15/2026	02/15/2022 02/23/2022 3,660,000.00	3,659,495.37 0.00 0.00 3,659,509.40	3,058.13 5,734.00 3,058.13 5,734.00	14.03 0.00 14.03 5,748.03	5,748.03
43815GAC3	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 01/21/2026	11/16/2021 11/24/2021 2,120,000.00	2,119,624.38 0.00 0.00 2,119,635.69	518.22 1,554.67 518.22 1,554.67	11.31 0.00 11.31 1,565.98	1,565.98
43815NAC8	Honda Auto Receivables Trust 2019-3 A3 1.78% Due 08/15/2023	Various Various 1,299,711.53	1,603,943.32 0.00 304,398.31 1,299,614.79	1,269.03 2,379.43 1,028.22 2,138.62	69.78 0.00 69.78 2,208.40	2,208.40
44891RAC4	Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 05/15/2025	10/20/2020 10/28/2020 3,287,445.99	3,349,600.48 0.00 62,554.01 3,287,072.78	565.78 1,060.83 555.21 1,050.26	26.31 0.00 26.31 1,076.57	1,076.57
448977AD0	Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026	03/09/2022 03/16/2022 3,000,000.00	2,999,891.99 0.00 0.00 2,999,894.91	2,960.00 5,550.00 2,960.00 5,550.00	2.92 0.00 2.92 5,552.92	5,552.92

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44933LAC7	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 09/15/2025	04/20/2021 04/28/2021 2,750,000.00	2,749,814.41 0.00 0.00 2,749,822.21	464.44 870.83 464.44 870.83	7.80 0.00 7.80 878.63	878.63
44935FAD6	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 05/15/2026	Various Various 3,505,000.00	3,416,868.53 0.00 0.00 3,419,625.52	1,152.76 2,161.41 1,152.76 2,161.41	2,756.99 0.00 2,756.99 4,918.40	4,918.40
4581X0DV7	Inter-American Dev Bank Note 0.875% Due 04/20/2026	04/13/2021 04/20/2021 13,155,000.00	13,108,179.29 0.00 0.00 13,109,169.16	13,109.32 0.00 22,701.51 9,592.19	989.87 0.00 989.87 10,582.06	10,582.06
459058JL8	Intl. Bank Recon & Development Note 0.5% Due 10/28/2025	10/21/2020 10/28/2020 5,915,000.00	5,910,442.76 0.00 0.00 5,910,552.57	2,711.04 0.00 5,175.63 2,464.59	109.81 0.00 109.81 2,574.40	2,574.40
46647PBK1	JP Morgan Chase & Co Callable Note Cont 4/22/2025 2.083% Due 04/22/2026	05/20/2021 05/24/2021 1,999,000.00	2,054,144.53 0.00 0.00 2,052,577.93	4,510.91 0.00 7,980.84 3,469.93	0.00 1,566.60 (1,566.60) 1,903.33	1,903.33
46647PCH7	JP Morgan Chase & Co Callable Note Cont 6/1/2024 0.824% Due 06/01/2025	05/24/2021 06/01/2021 6,770,000.00	6,775,851.16 0.00 0.00 6,775,611.04	27,892.40 27,892.40 4,648.73 4,648.73	0.00 240.12 (240.12) 4,408.61	4,408.61
46647PCK0	JP Morgan Chase & Co Callable Note Cont 6/23/2024 0.969% Due 06/23/2025	Various Various 3,225,000.00	3,226,374.10 0.00 0.00 3,226,319.36	13,715.39 15,625.13 694.45 2,604.19	0.00 54.74 (54.74) 2,549.45	2,549.45
477870AC3	John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023	07/16/2019 07/24/2019 296,924.93	355,037.85 0.00 58,139.31 296,904.03	348.75 653.91 291.65 596.81	5.49 0.00 5.49 602.30	602.30
47787JAC2	John Deere Owner Trust 2022-A A3 2.32% Due 09/16/2026	03/10/2022 03/16/2022 2,240,000.00	2,239,534.34 0.00 0.00 2,239,545.96	2,309.69 4,330.67 2,309.69 4,330.67	11.62 0.00 11.62 4,342.29	4,342.29

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47788UAC6	John Deere Owner Trust 2021-A A3 0.36% Due 09/15/2025	03/02/2021 03/10/2021 2,275,000.00	2,274,711.71 0.00 0.00 2,274,721.69	364.00 682.50 364.00 682.50	9.98 0.00 9.98 692.48	692.48
47789KAC7	John Deere Owner Trust 2020-A A3 1.1% Due 08/15/2024	03/04/2020 03/11/2020 1,840,688.53	2,001,480.99 0.00 160,853.38 1,840,634.59	978.53 1,834.75 899.89 1,756.11	6.98 0.00 6.98 1,763.09	1,763.09
47789QAC4	John Deere Owner Trust 2021-B A3 0.52% Due 03/16/2026	07/13/2021 07/21/2021 2,650,000.00	2,649,819.48 0.00 0.00 2,649,824.80	612.44 1,148.33 612.44 1,148.33	5.32 0.00 5.32 1,153.65	1,153.65
58769EAC2	Mercedes-Benz Auto Lease Trust 2020-B A3 0.4% Due 11/15/2023	09/15/2020 09/23/2020 1,583,894.81	1,737,359.37 0.00 153,488.36 1,583,875.97	308.87 579.13 281.58 551.84	4.96 0.00 4.96 556.80	556.80
6174468Q5	Morgan Stanley Callable Note Cont 4/28/2025 2.188% Due 04/28/2026	05/18/2022 05/20/2022 3,500,000.00	3,307,751.66 0.00 0.00 3,311,793.33	7,019.83 0.00 13,401.50 6,381.67	4,041.67 0.00 4,041.67 10,423.34	10,423.34
65479JAD5	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 07/15/2024	10/16/2019 10/23/2019 1,641,014.58	1,856,298.80 0.00 215,328.20 1,640,977.20	1,592.33 2,985.62 1,407.63 2,800.92	6.60 0.00 6.60 2,807.52	2,807.52
665859AW4	Northern Trust Company Callable Note Cont 4/10/2027 4% Due 05/10/2027	05/05/2022 05/10/2022 2,975,000.00	2,970,238.57 0.00 0.00 2,970,317.75	6,941.67 0.00 16,858.33 9,916.66	79.18 0.00 79.18 9,995.84	9,995.84
69371RQ25	Paccar Financial Corp Note 2.15% Due 08/15/2024	08/08/2019 08/15/2019 2,465,000.00	2,462,596.71 0.00 0.00 2,462,686.17	15,604.82 0.00 20,021.28 4,416.46	89.46 0.00 89.46 4,505.92	4,505.92
69371RR73	Paccar Financial Corp Note 2.85% Due 04/07/2025	03/31/2022 04/07/2022 5,285,000.00	5,283,694.86 0.00 0.00 5,283,732.47	22,593.38 0.00 35,145.25 12,551.87	37.61 0.00 37.61 12,589.48	12,589.48

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742718FV6	Procter & Gamble Co Note 1.9% Due 02/01/2027	01/27/2022 02/01/2022 10,000,000.00	9,986,733.19 0.00 0.00 9,986,966.48	63,333.33 0.00 79,166.67 15,833.34	233.29 0.00 233.29 16,066.63	16,066.63
74340XBK6	Prologis LP Callable Note Cont 7/1/2026 3.25% Due 10/01/2026	12/07/2021 12/09/2021 5,000,000.00	5,320,453.06 0.00 0.00 5,314,005.32	27,083.33 0.00 40,625.00 13,541.67	0.00 6,447.74 (6,447.74) 7,093.93	7,093.93
78013XZU5	Royal Bank of Canada Note 2.55% Due 07/16/2024	12/05/2019 12/09/2019 3,054,000.00	3,073,610.57 0.00 0.00 3,072,852.43	29,203.88 0.00 35,693.63 6,489.75	0.00 758.14 (758.14) 5,731.61	5,731.61
78016EYV3	Royal Bank of Canada Note 2.05% Due 01/21/2027	01/13/2022 01/21/2022 5,250,000.00	5,251,608.21 0.00 0.00 5,251,579.74	38,864.58 0.00 47,833.33 8,968.75	0.00 28.47 (28.47) 8,940.28	8,940.28
78016EZ59	Royal Bank of Canada Note 3.375% Due 04/14/2025	04/07/2022 04/14/2022 3,530,000.00	3,528,751.10 0.00 0.00 3,528,786.85	15,554.06 0.00 25,482.19 9,928.13	35.75 0.00 35.75 9,963.88	9,963.88
79466LAG9	Salesforce.com Inc Callable Note Cont 7/15/2022 0.625% Due 07/15/2024	Various Various 6,500,000.00	6,463,909.49 0.00 0.00 6,465,306.53	15,347.22 0.00 18,732.64 3,385.42	1,397.04 0.00 1,397.04 4,782.46	4,782.46
808513BN4	Charles Schwab Corp Callable Note Cont 2/18/2024 0.75% Due 03/18/2024	Various Various 4,970,000.00	4,973,256.96 0.00 0.00 4,973,098.81	7,558.54 0.00 10,664.79 3,106.25	50.23 208.38 (158.15) 2,948.10	2,948.10
808513BY0	Charles Schwab Corp Callable Note Cont 2/3/2027 2.45% Due 03/03/2027	03/09/2022 03/11/2022 5,580,000.00	5,509,772.78 0.00 0.00 5,510,986.39	33,418.00 0.00 44,810.50 11,392.50	1,213.61 0.00 1,213.61 12,606.11	12,606.11
87612EBM7	Target Corp Callable Note Cont 12/15/2026 1.95% Due 01/15/2027	01/19/2022 01/24/2022 3,845,000.00	3,838,923.97 0.00 0.00 3,839,031.89	26,450.40 0.00 32,698.52 6,248.12	107.92 0.00 107.92 6,356.04	6,356.04

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89114QCB2	Toronto Dominion Bank Note 3.25% Due 03/11/2024	03/26/2019 03/28/2019 1,500,000.00	1,506,809.12 0.00 0.00 1,506,494.37	10,833.33 0.00 14,895.83 4,062.50	0.00 314.75 (314.75) 3,747.75	3,747.75
89114TZZ2	Toronto-Dominion Bank Note 2.8% Due 03/10/2027	03/09/2022 03/11/2022 5,000,000.00	4,962,131.53 0.00 0.00 4,962,783.32	31,500.00 0.00 43,166.67 11,666.67	651.79 0.00 651.79 12,318.46	12,318.46
89115A2A9	Toronto-Dominion Bank Note 3.766% Due 06/06/2025	06/03/2022 06/08/2022 3,500,000.00	0.00 3,506,580.00 0.00 3,506,441.66	0.00 0.00 8,421.19 8,421.19	0.00 138.34 (138.34) 8,282.85	8,282.85
89236TJK2	Toyota Motor Credit Corp Note 1.125% Due 06/18/2026	06/15/2021 06/18/2021 6,840,000.00	6,837,563.97 0.00 0.00 6,837,613.42	34,841.25 38,475.00 2,778.75 6,412.50	49.45 0.00 49.45 6,461.95	6,461.95
89236TJT3	Toyota Motor Credit Corp Note 1.45% Due 01/13/2025	01/10/2022 01/13/2022 5,575,000.00	5,568,476.94 0.00 0.00 5,568,681.43	30,987.71 0.00 37,724.17 6,736.46	204.49 0.00 204.49 6,940.95	6,940.95
89236XAC0	Toyota Auto Receivables 2020-D A3 0.35% Due 01/15/2025	10/06/2020 10/13/2020 2,149,842.53	2,320,615.01 0.00 171,039.14 2,149,603.25	361.03 676.92 334.42 650.31	27.38 0.00 27.38 677.69	677.69
89238FAD5	Toyota Auto Receivables OT 2022-B A3 2.93% Due 09/15/2026	04/07/2022 04/13/2022 1,965,000.00	1,964,955.91 0.00 0.00 1,964,957.08	2,558.87 4,797.88 2,558.87 4,797.88	1.17 0.00 1.17 4,799.05	4,799.05
89238JAC9	Toyota Auto Receivables Trust 2021-D A3 0.71% Due 04/15/2026	11/09/2021 11/15/2021 1,965,000.00	1,964,965.13 0.00 0.00 1,964,966.18	620.07 1,162.63 620.07 1,162.63	1.05 0.00 1.05 1,163.68	1,163.68
89240BAC2	Toyota Auto Receivables Owners 2021-A A3 0.26% Due 05/15/2025	02/02/2021 02/08/2021 5,805,000.00	5,804,377.94 0.00 0.00 5,804,406.52	670.80 1,257.75 670.80 1,257.75	28.58 0.00 28.58 1,286.33	1,286.33

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89788JAA7	Truist Bank Callable Note Cont 02/10/2025 1.5% Due 03/10/2025	01/26/2022 01/28/2022 7,550,000.00	7,523,900.77 0.00 0.00 7,524,673.70	25,481.25 0.00 34,918.75 9,437.50	772.93 0.00 772.93 10,210.43	10,210.43
90331HPL1	US Bank NA Callable Note Cont 12/21/2024 2.05% Due 01/21/2025	01/16/2020 01/21/2020 9,485,000.00	9,474,328.99 0.00 0.00 9,474,660.73	70,215.35 0.00 86,418.89 16,203.54	331.74 0.00 331.74 16,535.28	16,535.28
9128283D0	US Treasury Note 2.25% Due 10/31/2024	07/05/2019 07/08/2019 11,000,000.00	11,093,192.85 0.00 0.00 11,090,026.61	21,521.74 0.00 41,698.37 20,176.63	0.00 3,166.24 (3,166.24) 17,010.39	17,010.39
9128283V0	US Treasury Note 2.5% Due 01/31/2025	07/30/2019 07/31/2019 11,000,000.00	11,172,911.30 0.00 0.00 11,167,590.95	91,919.89 0.00 114,709.94 22,790.05	0.00 5,320.35 (5,320.35) 17,469.70	17,469.70
912828B66	US Treasury Note 2.75% Due 02/15/2024	Various Various 11,000,000.00	11,095,031.51 0.00 0.00 11,090,462.68	88,577.35 0.00 113,646.41 25,069.06	0.00 4,568.83 (4,568.83) 20,500.23	20,500.23
912828D56	US Treasury Note 2.375% Due 08/15/2024	Various Various 10,750,000.00	10,934,577.05 0.00 0.00 10,927,706.94	74,760.01 0.00 95,918.51 21,158.50	0.00 6,870.11 (6,870.11) 14,288.39	14,288.39
912828T91	US Treasury Note 1.625% Due 10/31/2023	05/29/2019 05/30/2019 10,000,000.00	9,942,352.70 0.00 0.00 9,945,697.81	14,130.43 0.00 27,377.72 13,247.29	3,345.11 0.00 3,345.11 16,592.40	16,592.40
912828V23	US Treasury Note 2.25% Due 12/31/2023	06/21/2019 06/24/2019 10,000,000.00	10,068,787.38 0.00 0.00 10,065,217.10	94,475.14 112,500.00 611.41 18,636.27	0.00 3,570.28 (3,570.28) 15,065.99	15,065.99
912828X70	US Treasury Note 2% Due 04/30/2024	Various Various 11,000,000.00	11,018,515.46 0.00 0.00 11,017,720.81	19,130.43 0.00 37,065.22 17,934.79	0.00 794.65 (794.65) 17,140.14	17,140.14

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912828XX3	US Treasury Note 2% Due 06/30/2024	Various Various 11,000,000.00	11,056,963.97 0.00 0.00 11,054,715.39	92,375.69 110,000.00 597.82 18,222.13	0.00 2,248.58 (2,248.58) 15,973.55	15,973.55
912828ZC7	US Treasury Note 1.125% Due 02/28/2025	03/18/2020 03/19/2020 11,250,000.00	11,346,350.16 0.00 0.00 11,343,468.30	31,984.54 0.00 42,302.14 10,317.60	0.00 2,881.86 (2,881.86) 7,435.74	7,435.74
91282CAB7	US Treasury Note 0.25% Due 07/31/2025	01/18/2022 01/19/2022 5,000,000.00	4,814,155.23 0.00 0.00 4,818,978.20	4,178.18 0.00 5,214.09 1,035.91	4,822.97 0.00 4,822.97 5,858.88	5,858.88
91282CAT8	US Treasury Note 0.25% Due 10/31/2025	03/26/2021 03/29/2021 12,500,000.00	12,290,697.67 0.00 0.00 12,295,728.98	2,717.39 0.00 5,264.95 2,547.56	5,031.31 0.00 5,031.31 7,578.87	7,578.87
91282CCW9	US Treasury Note 0.75% Due 08/31/2026	09/17/2021 09/20/2021 3,200,000.00	3,185,068.66 0.00 0.00 3,185,357.28	6,065.22 0.00 8,021.74 1,956.52	288.62 0.00 288.62 2,245.14	2,245.14
91282CCZ2	US Treasury Note 0.875% Due 09/30/2026	Various Various 19,350,000.00	19,181,936.50 0.00 0.00 19,185,123.55	28,681.35 0.00 42,559.43 13,878.08	3,187.05 0.00 3,187.05 17,065.13	17,065.13
91282CDG3	US Treasury Note 1.125% Due 10/31/2026	11/15/2021 11/17/2021 6,420,000.00	6,385,116.87 0.00 0.00 6,385,765.66	6,280.43 0.00 12,168.34 5,887.91	648.79 0.00 648.79 6,536.70	6,536.70
91282CDN8	US Treasury Note 1% Due 12/15/2024	Various Various 9,000,000.00	8,898,221.66 0.00 0.00 8,901,511.91	41,538.46 45,000.00 3,934.42 7,395.96	3,290.25 0.00 3,290.25 10,686.21	10,686.21
91282CED9	US Treasury Note 1.75% Due 03/15/2025	04/08/2022 04/12/2022 6,000,000.00	5,846,745.96 0.00 0.00 5,851,262.29	22,255.43 0.00 30,815.22 8,559.79	4,516.33 0.00 4,516.33 13,076.12	13,076.12

Income Earned

As of June 30, 2022

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
91282CEQ0	US Treasury Note 2.75% Due 05/15/2025	06/06/2022 06/07/2022 3,500,000.00	0.00 3,483,867.19 0.00 3,484,228.04	0.00 (6,015.63) 12,292.80 6,277.17	360.85 0.00 360.85 6,638.02	6,638.02
91282CER8	US Treasury Note 2.5% Due 05/31/2024	06/10/2022 06/13/2022 5,000,000.00	0.00 4,955,078.13 0.00 4,956,204.31	0.00 (4,439.89) 10,587.43 6,147.54	1,126.18 0.00 1,126.18 7,273.72	7,273.72
91282CEU1	US Treasury Note 2.875% Due 06/15/2025	06/13/2022 06/15/2022 6,450,000.00	0.00 6,356,273.44 0.00 6,357,641.71	0.00 0.00 8,106.56 8,106.56	1,368.27 0.00 1,368.27 9,474.83	9,474.83
91324PEC2	United Health Group Inc Callable Note Cont 4/15/2026 1.15% Due 05/15/2026	Various Various 1,660,000.00	1,664,306.10 0.00 0.00 1,664,214.74	848.44 0.00 2,439.28 1,590.84	0.00 91.36 (91.36) 1,499.48	1,499.48
91324PEG3	United Health Group Inc Callable Note Cont 4/15/2027 3.7% Due 05/15/2027	05/17/2022 05/20/2022 3,020,000.00	3,021,399.11 0.00 0.00 3,021,375.92	3,414.27 0.00 12,725.94 9,311.67	6.23 29.42 (23.19) 9,288.48	9,288.48
92348AAA3	Verizon Owner Trust 2019-C A1A 1.94% Due 04/22/2024	10/01/2019 10/08/2019 1,030,778.49	1,224,115.71 0.00 193,376.55 1,030,746.81	725.65 1,979.05 611.02 1,864.42	7.65 0.00 7.65 1,872.07	1,872.07
931142ER0	Wal-Mart Stores Callable Note Cont 08/17/2026 1.05% Due 09/17/2026	09/08/2021 09/17/2021 1,610,000.00	1,607,385.37 0.00 0.00 1,607,435.37	3,474.92 0.00 4,883.67 1,408.75	50.00 0.00 50.00 1,458.75	1,458.75
			686,716,535.55 41,640,622.59 4,721,544.96	2,606,584.72 968,065.63 2,683,619.86	60,934.99 115,869.32 (54,934.33)	
Total Fixed Income		723,001,576.98	723,580,678.85	1,045,100.77	990,166.44	990,166.44

Income Earned

As of June 30, 2022



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
CASH & EQUIVALENT						
60934N807	Federated Investors	Various	1,271,695.77	0.00	0.00	1,544.93
	Govt Oblig Fund Inst.	Various	40,720,450.11	1,544.93	0.00	
		298,810.10	41,693,335.78	0.00	0.00	
			298,810.10	1,544.93	1,544.93	
			1,271,695.77	0.00	0.00	
			40,720,450.11	1,544.93	0.00	
			41,693,335.78	0.00	0.00	
Total Cash & Equivalent		298,810.10	298,810.10	1,544.93	1,544.93	1,544.93
LOCAL AGENCY INVESTMENT FUND						
90LAIF\$00	Local Agency Investment Fund	Various	74,918,359.13	72,686.48	0.00	52,832.82
	State Pool	Various	0.00	0.00	0.00	
		74,918,359.13	0.00	125,519.30	0.00	
			74,918,359.13	52,832.82	52,832.82	
			74,918,359.13	72,686.48	0.00	
			0.00	0.00	0.00	
			0.00	125,519.30	0.00	
Total Local Agency Investment Fund		74,918,359.13	74,918,359.13	52,832.82	52,832.82	52,832.82
			762,906,590.45	2,679,271.20	60,934.99	
			82,361,072.70	969,610.56	115,869.32	
			46,414,880.74	2,809,139.16	(54,934.33)	
TOTAL PORTFOLIO		798,218,746.21	798,797,848.08	1,099,478.52	1,044,544.19	1,044,544.19

Cash Flow Report

As of June 30, 2022

Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
07/02/2022	Interest	3135G0V75	8,250,000.00	FNMA Note 1.75% Due 7/2/2024	0.00	72,187.50	72,187.50
07/07/2022	Interest	3135G0X24	13,785,000.00	FNMA Note 1.625% Due 1/7/2025	0.00	112,003.13	112,003.13
07/13/2022	Interest	89236TJT3	5,575,000.00	Toyota Motor Credit Corp Note 1.45% Due 1/13/2025	0.00	40,418.75	40,418.75
07/14/2022	Interest	02665WCJ8	5,070,000.00	American Honda Finance Note 3.45% Due 7/14/2023	0.00	87,457.50	87,457.50
07/15/2022	Dividend	90LAIF\$00	6,588,827,546.93	Local Agency Investment Fund State Pool	0.00	125,334.65	125,334.65
07/15/2022	Interest	87612EBM7	3,845,000.00	Target Corp Callable Note Cont 12/15/2026 1.95% Due 1/15/2027	0.00	35,614.31	35,614.31
07/15/2022	Interest	79466LAG9	6,500,000.00	Salesforce.com Inc Callable Note Cont 7/15/2022 0.625% Due 7/15/2024	0.00	20,312.50	20,312.50
07/15/2022	Paydown	89238FAD5	1,965,000.00	Toyota Auto Receivables OT 2022-B A3 2.93% Due 9/15/2026	0.00	4,797.88	4,797.88
07/15/2022	Paydown	43815BAC4	3,660,000.00	Honda Auto Receivables Trust 2022-1 A3 1.88% Due 5/15/2026	0.00	5,734.00	5,734.00
07/15/2022	Paydown	44891RAC4	3,287,445.99	Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025	163,800.48	1,041.02	164,841.50
07/15/2022	Paydown	44933LAC7	2,750,000.00	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	0.00	870.83	870.83
07/15/2022	Paydown	65479JAD5	1,641,014.58	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024	63,885.55	2,639.30	66,524.85
07/15/2022	Paydown	89238JAC9	1,965,000.00	Toyota Auto Receivables Trust 2021-D A3 0.71% Due 4/15/2026	0.00	1,162.63	1,162.63
07/15/2022	Paydown	89240BAC2	5,805,000.00	Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025	275,531.25	1,257.75	276,789.00
07/15/2022	Paydown	02582JIT8	6,135,000.00	American Express Credit Trust 2022-2 A 3.39% Due 5/17/2027	0.00	17,331.38	17,331.38
07/15/2022	Paydown	44935FAD6	3,505,000.00	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 5/15/2026	0.00	2,161.41	2,161.41
07/15/2022	Paydown	47788UAC6	2,275,000.00	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	0.00	682.50	682.50

Cash Flow Report

As of June 30, 2022

Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
07/15/2022	Paydown	47789QAC4	2,650,000.00	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	0.00	1,148.33	1,148.33
07/15/2022	Paydown	43815NAC8	1,299,711.53	Honda Auto Receivables Trust 2019-3 A3 1.78% Due 8/15/2023	459,931.04	1,927.91	461,858.95
07/15/2022	Paydown	448977AD0	3,000,000.00	Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026	0.00	5,550.00	5,550.00
07/15/2022	Paydown	47787JAC2	2,240,000.00	John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026	0.00	4,330.67	4,330.67
07/15/2022	Paydown	47789KAC7	1,840,688.53	John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024	68,392.18	1,687.30	70,079.48
07/15/2022	Paydown	89236XAC0	2,149,842.53	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	72,972.88	627.04	73,599.92
07/15/2022	Paydown	02582JJR2	4,500,000.00	American Express 2021-1 A 0.9% Due 11/15/2026	0.00	3,375.00	3,375.00
07/15/2022	Paydown	477870AC3	296,924.93	John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023	16,205.64	546.84	16,752.48
07/15/2022	Paydown	58769EAC2	1,583,894.81	Mercedes-Benz Auto Lease Trust 2020-B A3 0.4% Due 11/15/2023	232,572.65	527.96	233,100.61
07/16/2022	Interest	78013XZU5	3,054,000.00	Royal Bank of Canada Note 2.55% Due 7/16/2024	0.00	38,938.50	38,938.50
07/16/2022	Paydown	362585AC5	1,740,000.00	GM Financial Securitized ART 2022-2 A3 3.1% Due 2/16/2027	0.00	4,495.00	4,495.00
07/16/2022	Paydown	362554AC1	1,605,000.00	GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026	0.00	909.50	909.50
07/16/2022	Paydown	380146AC4	1,360,000.00	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	0.00	1,428.00	1,428.00
07/17/2022	Interest	24422EVN6	4,405,000.00	John Deere Capital Corp Note 0.45% Due 1/17/2024	0.00	9,911.25	9,911.25
07/17/2022	Interest	3133EH7F4	1,800,000.00	FFCB Note 2.35% Due 1/17/2023	0.00	21,150.00	21,150.00
07/18/2022	Paydown	43813KAC6	2,797,652.17	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	164,162.22	862.61	165,024.83
07/20/2022	Paydown	36262XAC8	7,290,000.00	GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024	0.00	2,369.25	2,369.25

Cash Flow Report

As of June 30, 2022

Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
07/20/2022	Paydown	36265MAC9	4,675,000.00	GM Financial Auto Lease Trust 2022-1 A3 1.9% Due 3/20/2025	0.00	7,402.08	7,402.08
07/20/2022	Paydown	92348AAA3	1,030,778.49	Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024	43,717.22	1,666.43	45,383.65
07/21/2022	Interest	78016EYV3	5,250,000.00	Royal Bank of Canada Note 2.05% Due 1/21/2027	0.00	53,812.50	53,812.50
07/21/2022	Interest	90331HPL1	9,485,000.00	US Bank NA Callable Note Cont 12/21/2024 2.05% Due 1/21/2025	0.00	97,221.25	97,221.25
07/21/2022	Interest	3137EAEU9	8,000,000.00	FHLMC Note 0.375% Due 7/21/2025	0.00	15,000.00	15,000.00
07/21/2022	Paydown	3137B5JM6	0.00	FHLMC K034 A2 3.531% Due 7/25/2023	0.00	7,356.25	7,356.25
07/21/2022	Paydown	3137BM6P6	0.00	FHLMC K721 A2 3.09% Due 8/25/2022	2,670,632.99	10,500.02	2,681,133.01
07/21/2022	Paydown	3137BRQJ7	0.00	FHLMC K057 A2 2.57% Due 7/25/2026	0.00	14,248.51	14,248.51
07/21/2022	Paydown	43813GAC5	1,580,000.00	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025	0.00	355.50	355.50
07/21/2022	Paydown	3137BSRE5	0.00	FHLMC K059 A2 3.12% Due 9/25/2026	0.00	15,600.00	15,600.00
07/21/2022	Paydown	3137BYPQ7	0.00	FHLMC K726 A2 2.905% Due 4/25/2024	524,293.83	22,182.09	546,475.92
07/21/2022	Paydown	43815GAC3	2,120,000.00	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	0.00	1,554.67	1,554.67
07/25/2022	Interest	3137B5JM6	2,500,000.00	FHLMC K034 A2 3.531% Due 7/25/2023	0.00	7,356.25	7,356.25
07/25/2022	Interest	3137B7MZ9	9,650,000.00	FHLMC K036 A2 3.527% Due 10/25/2023	0.00	28,362.96	28,362.96
07/25/2022	Interest	3137BM6P6	1,407,043.31	FHLMC K721 A2 3.09% Due 8/25/2022	0.00	3,623.14	3,623.14
07/25/2022	Interest	3137BYPQ7	7,010,580.11	FHLMC K726 A2 2.905% Due 4/25/2024	0.00	16,971.45	16,971.45
07/25/2022	Paydown	05601XAC3	3,805,000.00	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 3/25/2025	0.00	3,487.92	3,487.92

Cash Flow Report

As of June 30, 2022

Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
07/25/2022	Paydown	09690AAC7	1,960,000.00	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	0.00	539.00	539.00
07/25/2022	Paydown	3137B4WB8	6,545,000.00	FHLMC K033 A2 3.06% Due 7/25/2023	0.00	16,689.75	16,689.75
07/25/2022	Paydown	3137FQXJ7	5,000,000.00	FHLMC K737 A2 2.525% Due 10/25/2026	0.00	10,520.83	10,520.83
07/25/2022	Paydown	05602RAD3	2,350,000.00	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026	0.00	6,286.25	6,286.25
07/25/2022	Paydown	3137BSRE5	6,000,000.00	FHLMC K059 A2 3.12% Due 9/25/2026	0.00	15,600.00	15,600.00
07/25/2022	Paydown	3137BRQJ7	6,653,000.00	FHLMC K057 A2 2.57% Due 7/25/2026	0.00	14,248.51	14,248.51
07/31/2022	Interest	9128283V0	11,000,000.00	US Treasury Note 2.5% Due 1/31/2025	0.00	137,500.00	137,500.00
07/31/2022	Interest	91282CAB7	5,000,000.00	US Treasury Note 0.25% Due 7/31/2025	0.00	6,250.00	6,250.00
JUL 2022					4,756,097.93	1,145,127.56	5,901,225.49
08/01/2022	Interest	742718FV6	10,000,000.00	Procter & Gamble Co Note 1.9% Due 2/1/2027	0.00	95,000.00	95,000.00
08/12/2022	Interest	3137EAEP0	15,235,000.00	FHLMC Note 1.5% Due 2/12/2025	0.00	114,262.50	114,262.50
08/15/2022	Interest	69371RQ25	2,465,000.00	Paccar Financial Corp Note 2.15% Due 8/15/2024	0.00	26,498.75	26,498.75
08/15/2022	Interest	912828B66	11,000,000.00	US Treasury Note 2.75% Due 2/15/2024	0.00	151,250.00	151,250.00
08/15/2022	Interest	912828D56	10,750,000.00	US Treasury Note 2.375% Due 8/15/2024	0.00	127,656.25	127,656.25
08/15/2022	Paydown	43815BAC4	3,660,000.00	Honda Auto Receivables Trust 2022-1 A3 1.88% Due 5/15/2026	0.00	5,734.00	5,734.00
08/15/2022	Paydown	44891RAC4	3,287,445.99	Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025	163,860.54	989.15	164,849.69
08/15/2022	Paydown	47788UAC6	2,275,000.00	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	0.00	682.50	682.50

Cash Flow Report

As of June 30, 2022

Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
08/15/2022	Paydown	89238JAC9	1,965,000.00	Toyota Auto Receivables Trust 2021-D A3 0.71% Due 4/15/2026	0.00	1,162.63	1,162.63
08/15/2022	Paydown	02582JIT8	6,135,000.00	American Express Credit Trust 2022-2 A 3.39% Due 5/17/2027	0.00	17,331.38	17,331.38
08/15/2022	Paydown	44935FAD6	3,505,000.00	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 5/15/2026	0.00	2,161.41	2,161.41
08/15/2022	Paydown	477870AC3	296,924.93	John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023	16,239.40	516.99	16,756.39
08/15/2022	Paydown	47789QAC4	2,650,000.00	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	0.00	1,148.33	1,148.33
08/15/2022	Paydown	89240BAC2	5,805,000.00	Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025	275,620.80	1,198.05	276,818.85
08/15/2022	Paydown	89236XAC0	2,149,842.53	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	72,755.11	605.75	73,360.86
08/15/2022	Paydown	89238FAD5	1,965,000.00	Toyota Auto Receivables OT 2022-B A3 2.93% Due 9/15/2026	0.00	4,797.88	4,797.88
08/15/2022	Paydown	47787JAC2	2,240,000.00	John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026	0.00	4,330.67	4,330.67
08/15/2022	Paydown	47789KAC7	1,840,688.53	John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024	68,580.27	1,624.60	70,204.87
08/15/2022	Paydown	02582JIR2	4,500,000.00	American Express 2021-1 A 0.9% Due 11/15/2026	0.00	3,375.00	3,375.00
08/15/2022	Paydown	43815NAC8	1,299,711.53	Honda Auto Receivables Trust 2019-3 A3 1.78% Due 8/15/2023	433,258.63	1,245.68	434,504.31
08/15/2022	Paydown	448977AD0	3,000,000.00	Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026	0.00	5,550.00	5,550.00
08/15/2022	Paydown	44933LAC7	2,750,000.00	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	0.00	870.83	870.83
08/15/2022	Paydown	58769EAC2	1,583,894.81	Mercedes-Benz Auto Lease Trust 2020-B A3 0.4% Due 11/15/2023	230,473.76	450.44	230,924.20
08/15/2022	Paydown	65479JAD5	1,641,014.58	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024	64,029.29	2,536.55	66,565.84
08/16/2022	Paydown	362554AC1	1,605,000.00	GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026	0.00	909.50	909.50

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
08/16/2022	Paydown	362585AC5	1,740,000.00	GM Financial Securitized ART 2022-2 A3 3.1% Due 2/16/2027	0.00	4,495.00	4,495.00
08/16/2022	Paydown	380146AC4	1,360,000.00	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	0.00	1,428.00	1,428.00
08/18/2022	Paydown	43813KAC6	2,797,652.17	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	164,212.84	811.99	165,024.83
08/19/2022	Paydown	3137BM6P6	1,407,043.31	FHLMC K721 A2 3.09% Due 8/25/2022	663,041.43	1,365.87	664,407.30
08/19/2022	Paydown	3137BFXT3	5,500,000.00	FHLMC K042 A2 2.67% Due 12/25/2024	0.00	12,237.50	12,237.50
08/20/2022	Paydown	36262XAC8	7,290,000.00	GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024	0.00	2,369.25	2,369.25
08/20/2022	Paydown	36265MAC9	4,675,000.00	GM Financial Auto Lease Trust 2022-1 A3 1.9% Due 3/20/2025	0.00	7,402.08	7,402.08
08/20/2022	Paydown	92348AAA3	1,030,778.49	Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024	43,815.58	1,595.75	45,411.33
08/21/2022	Paydown	43813GAC5	1,580,000.00	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025	78,818.78	355.50	79,174.28
08/21/2022	Paydown	43815GAC3	2,120,000.00	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	0.00	1,554.67	1,554.67
08/25/2022	Interest	3137B5JM6	2,500,000.00	FHLMC K034 A2 3.531% Due 7/25/2023	0.00	7,356.25	7,356.25
08/25/2022	Interest	3137B7MZ9	9,650,000.00	FHLMC K036 A2 3.527% Due 10/25/2023	0.00	28,362.96	28,362.96
08/25/2022	Interest	3137BM6P6	1,407,043.31	FHLMC K721 A2 3.09% Due 8/25/2022	0.00	1,915.80	1,915.80
08/25/2022	Interest	3137BYPQ7	7,010,580.11	FHLMC K726 A2 2.905% Due 4/25/2024	0.00	16,971.45	16,971.45
08/25/2022	Interest	3135G05X7	13,000,000.00	FNMA Note 0.375% Due 8/25/2025	0.00	24,375.00	24,375.00
08/25/2022	Paydown	3137BSRE5	6,000,000.00	FHLMC K059 A2 3.12% Due 9/25/2026	0.00	15,600.00	15,600.00
08/25/2022	Paydown	05601XAC3	3,805,000.00	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 3/25/2025	0.00	3,487.92	3,487.92

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
08/25/2022	Paydown	3137FQXJ7	5,000,000.00	FHLMC K737 A2 2.525% Due 10/25/2026	0.00	10,520.83	10,520.83
08/25/2022	Paydown	3137BRQJ7	6,653,000.00	FHLMC K057 A2 2.57% Due 7/25/2026	0.00	14,248.51	14,248.51
08/25/2022	Paydown	05602RAD3	2,350,000.00	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026	0.00	6,286.25	6,286.25
08/25/2022	Paydown	09690AAC7	1,960,000.00	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	0.00	539.00	539.00
08/25/2022	Paydown	3137B4WB8	6,545,000.00	FHLMC K033 A2 3.06% Due 7/25/2023	0.00	16,689.75	16,689.75
08/31/2022	Interest	912828ZC7	11,250,000.00	US Treasury Note 1.125% Due 2/28/2025	0.00	63,281.25	63,281.25
08/31/2022	Interest	91282CCW9	3,200,000.00	US Treasury Note 0.75% Due 8/31/2026	0.00	12,000.00	12,000.00
AUG 2022					2,274,706.43	827,139.42	3,101,845.85
09/03/2022	Interest	808513BY0	5,580,000.00	Charles Schwab Corp Callable Note Cont 2/3/2027 2.45% Due 3/3/2027	0.00	68,355.00	68,355.00
09/05/2022	Interest	06051GHF9	5,210,000.00	Bank of America Corp Callable Note 1X 3/5/2023 3.55% Due 3/5/2024	0.00	92,477.50	92,477.50
09/08/2022	Interest	3130A0XE5	8,000,000.00	FHLB Note 3.25% Due 3/8/2024	0.00	130,000.00	130,000.00
09/08/2022	Interest	3130AB3H7	3,000,000.00	FHLB Note 2.375% Due 3/8/2024	0.00	35,625.00	35,625.00
09/08/2022	Interest	313383YJ4	7,000,000.00	FHLB Note 3.375% Due 9/8/2023	0.00	118,125.00	118,125.00
09/10/2022	Interest	89114T2T2	5,000,000.00	Toronto-Dominion Bank Note 2.8% Due 3/10/2027	0.00	70,000.00	70,000.00
09/10/2022	Interest	89788JAA7	7,550,000.00	Truist Bank Callable Note Cont 02/10/2025 1.5% Due 3/10/2025	0.00	56,625.00	56,625.00
09/10/2022	Interest	3130ADRG9	7,000,000.00	FHLB Note 2.75% Due 3/10/2023	0.00	96,250.00	96,250.00
09/11/2022	Interest	037833DN7	6,000,000.00	Apple Inc Callable Note Cont 7/11/2026 2.05% Due 9/11/2026	0.00	61,500.00	61,500.00

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
09/11/2022	Interest	89114QCB2	1,500,000.00	Toronto Dominion Bank Note 3.25% Due 3/11/2024	0.00	24,375.00	24,375.00
09/12/2022	Interest	3135G0U43	8,205,000.00	FNMA Note 2.875% Due 9/12/2023	0.00	117,946.88	117,946.88
09/13/2022	Interest	3130AAUF3	5,430,000.00	FHLB Note 2.75% Due 3/13/2026	0.00	74,662.50	74,662.50
09/13/2022	Interest	3130A2UW4	9,350,000.00	FHLB Note 2.875% Due 9/13/2024	0.00	134,406.25	134,406.25
09/15/2022	Interest	06368FAC3	3,000,000.00	Bank of Montreal Note 1.25% Due 9/15/2026	0.00	18,750.00	18,750.00
09/15/2022	Interest	084664CZ2	6,400,000.00	Berkshire Hathaway Callable Note Cont 2/15/2027 2.3% Due 3/15/2027	0.00	73,600.00	73,600.00
09/15/2022	Interest	91282CED9	6,000,000.00	US Treasury Note 1.75% Due 3/15/2025	0.00	52,500.00	52,500.00
09/15/2022	Paydown	44935FAD6	3,505,000.00	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 5/15/2026	0.00	2,161.41	2,161.41
09/15/2022	Paydown	89238FAD5	1,965,000.00	Toyota Auto Receivables OT 2022-B A3 2.93% Due 9/15/2026	0.00	4,797.88	4,797.88
09/15/2022	Paydown	477870AC3	296,924.93	John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023	16,273.24	487.08	16,760.32
09/15/2022	Paydown	47789KAC7	1,840,688.53	John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024	68,768.86	1,561.74	70,330.60
09/15/2022	Paydown	89236XAC0	2,149,842.53	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	72,535.00	584.53	73,119.53
09/15/2022	Paydown	43815NAC8	1,299,711.53	Honda Auto Receivables Trust 2019-3 A3 1.78% Due 8/15/2023	406,521.86	603.00	407,124.86
09/15/2022	Paydown	448977AD0	3,000,000.00	Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026	0.00	5,550.00	5,550.00
09/15/2022	Paydown	47787JAC2	2,240,000.00	John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026	0.00	4,330.67	4,330.67
09/15/2022	Paydown	58769EAC2	1,583,894.81	Mercedes-Benz Auto Lease Trust 2020-B A3 0.4% Due 11/15/2023	228,373.81	373.62	228,747.43
09/15/2022	Paydown	65479JAD5	1,641,014.58	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024	64,173.35	2,433.57	66,606.92

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
09/15/2022	Paydown	02582JIR2	4,500,000.00	American Express 2021-1 A 0.9% Due 11/15/2026	0.00	3,375.00	3,375.00
09/15/2022	Paydown	43815BAC4	3,660,000.00	Honda Auto Receivables Trust 2022-1 A3 1.88% Due 5/15/2026	0.00	5,734.00	5,734.00
09/15/2022	Paydown	44891RAC4	3,287,445.99	Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025	163,920.61	937.27	164,857.88
09/15/2022	Paydown	44933LAC7	2,750,000.00	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	0.00	870.83	870.83
09/15/2022	Paydown	47788UAC6	2,275,000.00	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	0.00	682.50	682.50
09/15/2022	Paydown	47789QAC4	2,650,000.00	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	0.00	1,148.33	1,148.33
09/15/2022	Paydown	89238JAC9	1,965,000.00	Toyota Auto Receivables Trust 2021-D A3 0.71% Due 4/15/2026	0.00	1,162.63	1,162.63
09/15/2022	Paydown	89240BAC2	5,805,000.00	Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025	275,710.38	1,138.33	276,848.71
09/15/2022	Paydown	02582JIT8	6,135,000.00	American Express Credit Trust 2022-2 A 3.39% Due 5/17/2027	0.00	17,331.38	17,331.38
09/16/2022	Paydown	380146AC4	1,360,000.00	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	0.00	1,428.00	1,428.00
09/16/2022	Paydown	362554AC1	1,605,000.00	GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026	0.00	909.50	909.50
09/16/2022	Paydown	362585AC5	1,740,000.00	GM Financial Securitized ART 2022-2 A3 3.1% Due 2/16/2027	0.00	4,495.00	4,495.00
09/17/2022	Interest	931142ER0	1,610,000.00	Wal-Mart Stores Callable Note Cont 08/17/2026 1.05% Due 9/17/2026	0.00	8,452.50	8,452.50
09/18/2022	Interest	808513BN4	4,970,000.00	Charles Schwab Corp Callable Note Cont 2/18/2024 0.75% Due 3/18/2024	0.00	18,637.50	18,637.50
09/18/2022	Paydown	43813KAC6	2,797,652.17	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	164,263.47	761.36	165,024.83
09/19/2022	Paydown	3137BFXT3	5,500,000.00	FHLMC K042 A2 2.67% Due 12/25/2024	0.00	12,237.50	12,237.50
09/19/2022	Paydown	3137BM6P6	1,407,043.31	FHLMC K721 A2 3.09% Due 8/25/2022	744,001.87	1,532.65	745,534.52

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
09/20/2022	Paydown	36262XAC8	7,290,000.00	GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024	0.00	2,369.25	2,369.25
09/20/2022	Paydown	36265MAC9	4,675,000.00	GM Financial Auto Lease Trust 2022-1 A3 1.9% Due 3/20/2025	0.00	7,402.08	7,402.08
09/20/2022	Paydown	92348AAA3	1,030,778.49	Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024	43,914.17	1,524.91	45,439.08
09/21/2022	Paydown	43813GAC5	1,580,000.00	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025	78,837.83	337.77	79,175.60
09/21/2022	Paydown	43815GAC3	2,120,000.00	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	0.00	1,554.67	1,554.67
09/23/2022	Interest	3137EAEX3	13,000,000.00	FHLMC Note 0.375% Due 9/23/2025	0.00	24,375.00	24,375.00
09/25/2022	Interest	3137B7MZ9	9,650,000.00	FHLMC K036 A2 3.527% Due 10/25/2023	0.00	28,362.96	28,362.96
09/25/2022	Interest	3137BYPQ7	7,010,580.11	FHLMC K726 A2 2.905% Due 4/25/2024	0.00	16,971.45	16,971.45
09/25/2022	Interest	3137B5JM6	2,500,000.00	FHLMC K034 A2 3.531% Due 7/25/2023	0.00	7,356.25	7,356.25
09/25/2022	Paydown	05601XAC3	3,805,000.00	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 3/25/2025	0.00	3,487.92	3,487.92
09/25/2022	Paydown	09690AAC7	1,960,000.00	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	0.00	539.00	539.00
09/25/2022	Paydown	3137B4WB8	6,545,000.00	FHLMC K033 A2 3.06% Due 7/25/2023	0.00	16,689.75	16,689.75
09/25/2022	Paydown	3137BRQJ7	6,653,000.00	FHLMC K057 A2 2.57% Due 7/25/2026	0.00	14,248.51	14,248.51
09/25/2022	Paydown	3137BSRE5	6,000,000.00	FHLMC K059 A2 3.12% Due 9/25/2026	0.00	15,600.00	15,600.00
09/25/2022	Paydown	05602RAD3	2,350,000.00	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026	0.00	6,286.25	6,286.25
09/25/2022	Paydown	3137FQXJ7	5,000,000.00	FHLMC K737 A2 2.525% Due 10/25/2026	0.00	10,520.83	10,520.83
09/30/2022	Interest	91282CCZ2	19,350,000.00	US Treasury Note 0.875% Due 9/30/2026	0.00	84,656.25	84,656.25

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
SEP 2022					2,327,294.45	1,571,198.76	3,898,493.21
10/01/2022	Interest	13063DRK6	4,475,000.00	California State Taxable GO 2.4% Due 10/1/2024	0.00	53,700.00	53,700.00
10/01/2022	Interest	74340XBK6	5,000,000.00	Prologis LP Callable Note Cont 7/1/2026 3.25% Due 10/1/2026	0.00	81,250.00	81,250.00
10/07/2022	Interest	69371RR73	5,285,000.00	Paccar Financial Corp Note 2.85% Due 4/7/2025	0.00	75,311.25	75,311.25
10/08/2022	Interest	3135G05Y5	8,000,000.00	FNMA Note 0.75% Due 10/8/2027	0.00	30,000.00	30,000.00
10/10/2022	Interest	02665WCQ2	1,000,000.00	American Honda Finance Note 3.625% Due 10/10/2023	0.00	18,125.00	18,125.00
10/14/2022	Interest	78016EZ59	3,530,000.00	Royal Bank of Canada Note 3.375% Due 4/14/2025	0.00	59,568.75	59,568.75
10/15/2022	Interest	3135G0W66	7,590,000.00	FNMA Note 1.625% Due 10/15/2024	0.00	61,668.75	61,668.75
10/15/2022	Paydown	448977AD0	3,000,000.00	Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026	0.00	5,550.00	5,550.00
10/15/2022	Paydown	44933LAC7	2,750,000.00	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	0.00	870.83	870.83
10/15/2022	Paydown	47789QAC4	2,650,000.00	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	0.00	1,148.33	1,148.33
10/15/2022	Paydown	65479JAD5	1,641,014.58	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024	64,317.74	2,330.36	66,648.10
10/15/2022	Paydown	89240BAC2	5,805,000.00	Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025	275,799.98	1,078.60	276,878.58
10/15/2022	Paydown	02582JIT8	6,135,000.00	American Express Credit Trust 2022-2 A 3.39% Due 5/17/2027	0.00	17,331.38	17,331.38
10/15/2022	Paydown	47787JAC2	2,240,000.00	John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026	0.00	4,330.67	4,330.67
10/15/2022	Paydown	47788UAC6	2,275,000.00	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	0.00	682.50	682.50
10/15/2022	Paydown	58769EAC2	1,583,894.81	Mercedes-Benz Auto Lease Trust 2020-B A3 0.4% Due 11/15/2023	226,272.81	297.49	226,570.30

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
10/15/2022	Paydown	89238JAC9	1,965,000.00	Toyota Auto Receivables Trust 2021-D A3 0.71% Due 4/15/2026	0.00	1,162.63	1,162.63
10/15/2022	Paydown	43815BAC4	3,660,000.00	Honda Auto Receivables Trust 2022-1 A3 1.88% Due 5/15/2026	0.00	5,734.00	5,734.00
10/15/2022	Paydown	44891RAC4	3,287,445.99	Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025	163,980.71	885.36	164,866.07
10/15/2022	Paydown	47789KAC7	1,840,688.53	John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024	68,957.97	1,498.70	70,456.67
10/15/2022	Paydown	89236XAC0	2,149,842.53	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	72,312.54	563.38	72,875.92
10/15/2022	Paydown	89238FAD5	1,965,000.00	Toyota Auto Receivables OT 2022-B A3 2.93% Due 9/15/2026	0.00	4,797.88	4,797.88
10/15/2022	Paydown	02582JIR2	4,500,000.00	American Express 2021-1 A 0.9% Due 11/15/2026	0.00	3,375.00	3,375.00
10/15/2022	Paydown	44935FAD6	3,505,000.00	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 5/15/2026	0.00	2,161.41	2,161.41
10/15/2022	Paydown	477870AC3	296,924.93	John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023	16,307.14	457.11	16,764.25
10/16/2022	Paydown	362554AC1	1,605,000.00	GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026	0.00	909.50	909.50
10/16/2022	Paydown	380146AC4	1,360,000.00	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	0.00	1,428.00	1,428.00
10/16/2022	Paydown	362585AC5	1,740,000.00	GM Financial Securitized ART 2022-2 A3 3.1% Due 2/16/2027	0.00	4,495.00	4,495.00
10/18/2022	Paydown	43813KAC6	2,797,652.17	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	164,314.12	710.71	165,024.83
10/19/2022	Paydown	3137BFXT3	5,500,000.00	FHLMC K042 A2 2.67% Due 12/25/2024	0.00	12,237.50	12,237.50
10/20/2022	Interest	4581X0DV7	13,155,000.00	Inter-American Dev Bank Note 0.875% Due 4/20/2026	0.00	57,553.13	57,553.13
10/20/2022	Paydown	36262XAC8	7,290,000.00	GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024	0.00	2,369.25	2,369.25
10/20/2022	Paydown	36265MAC9	4,675,000.00	GM Financial Auto Lease Trust 2022-1 A3 1.9% Due 3/20/2025	0.00	7,402.08	7,402.08

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
10/20/2022	Paydown	92348AAA3	1,030,778.49	Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024	44,012.97	1,453.92	45,466.89
10/21/2022	Paydown	43813GAC5	1,580,000.00	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025	78,856.88	320.03	79,176.91
10/21/2022	Paydown	43815GAC3	2,120,000.00	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	0.00	1,554.67	1,554.67
10/22/2022	Interest	46647PBK1	1,999,000.00	JP Morgan Chase & Co Callable Note Cont 4/22/2025 2.083% Due 4/22/2026	0.00	20,819.59	20,819.59
10/25/2022	Interest	3137BYPQ7	7,010,580.11	FHLMC K726 A2 2.905% Due 4/25/2024	0.00	16,971.45	16,971.45
10/25/2022	Interest	3137B5JM6	2,500,000.00	FHLMC K034 A2 3.531% Due 7/25/2023	0.00	7,356.25	7,356.25
10/25/2022	Interest	3137B7MZ9	9,650,000.00	FHLMC K036 A2 3.527% Due 10/25/2023	0.00	28,362.96	28,362.96
10/25/2022	Paydown	3137BRQJ7	6,653,000.00	FHLMC K057 A2 2.57% Due 7/25/2026	0.00	14,248.51	14,248.51
10/25/2022	Paydown	3137BSRE5	6,000,000.00	FHLMC K059 A2 3.12% Due 9/25/2026	0.00	15,600.00	15,600.00
10/25/2022	Paydown	05602RAD3	2,350,000.00	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026	0.00	6,286.25	6,286.25
10/25/2022	Paydown	3137B4WB8	6,545,000.00	FHLMC K033 A2 3.06% Due 7/25/2023	0.00	16,689.75	16,689.75
10/25/2022	Paydown	05601XAC3	3,805,000.00	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 3/25/2025	0.00	3,487.92	3,487.92
10/25/2022	Paydown	09690AAC7	1,960,000.00	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	0.00	539.00	539.00
10/25/2022	Paydown	3137FQXJ7	5,000,000.00	FHLMC K737 A2 2.525% Due 10/25/2026	0.00	10,520.83	10,520.83
10/28/2022	Interest	459058JL8	5,915,000.00	Intl. Bank Recon & Development Note 0.5% Due 10/28/2025	0.00	14,787.50	14,787.50
10/28/2022	Interest	6174468Q5	3,500,000.00	Morgan Stanley Callable Note Cont 4/28/2025 2.188% Due 4/28/2026	0.00	38,290.00	38,290.00
10/31/2022	Interest	912828T91	10,000,000.00	US Treasury Note 1.625% Due 10/31/2023	0.00	81,250.00	81,250.00

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
10/31/2022	Interest	912828X70	11,000,000.00	US Treasury Note 2% Due 4/30/2024	0.00	110,000.00	110,000.00
10/31/2022	Interest	91282CAT8	12,500,000.00	US Treasury Note 0.25% Due 10/31/2025	0.00	15,625.00	15,625.00
10/31/2022	Interest	91282CDG3	6,420,000.00	US Treasury Note 1.125% Due 10/31/2026	0.00	36,112.50	36,112.50
10/31/2022	Interest	9128283D0	11,000,000.00	US Treasury Note 2.25% Due 10/31/2024	0.00	123,750.00	123,750.00
OCT 2022					1,175,132.86	1,085,010.68	2,260,143.54
11/01/2022	Interest	06367WB85	5,683,000.00	Bank of Montreal Note 1.85% Due 5/1/2025	0.00	52,567.75	52,567.75
11/07/2022	Interest	3135G06G3	12,900,000.00	FNMA Note 0.5% Due 11/7/2025	0.00	32,250.00	32,250.00
11/08/2022	Interest	14913Q3B3	8,820,000.00	Caterpillar Finl Service Note 2.15% Due 11/8/2024	0.00	94,815.00	94,815.00
11/10/2022	Interest	665859AW4	2,975,000.00	Northern Trust Company Callable Note Cont 4/10/2027 4% Due 5/10/2027	0.00	59,500.00	59,500.00
11/12/2022	Interest	023135BX3	9,990,000.00	Amazon.com Inc Callable Note Cont 4/12/2026 1% Due 5/12/2026	0.00	49,950.00	49,950.00
11/13/2022	Interest	14913R2V8	3,235,000.00	Caterpillar Financial Service Note 3.4% Due 5/13/2025	0.00	54,995.00	54,995.00
11/15/2022	Interest	91324PEC2	1,660,000.00	United Health Group Inc Callable Note Cont 4/15/2026 1.15% Due 5/15/2026	0.00	9,545.00	9,545.00
11/15/2022	Interest	91324PEG3	3,020,000.00	United Health Group Inc Callable Note Cont 4/15/2027 3.7% Due 5/15/2027	0.00	54,318.06	54,318.06
11/15/2022	Interest	91282CEQ0	3,500,000.00	US Treasury Note 2.75% Due 5/15/2025	0.00	48,125.00	48,125.00
11/15/2022	Paydown	43815BAC4	3,660,000.00	Honda Auto Receivables Trust 2022-1 A3 1.88% Due 5/15/2026	0.00	5,734.00	5,734.00
11/15/2022	Paydown	44891RAC4	3,287,445.99	Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025	164,040.84	833.43	164,874.27

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
11/15/2022	Paydown	44933LAC7	2,750,000.00	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	144,313.95	870.83	145,184.78
11/15/2022	Paydown	89238FAD5	1,965,000.00	Toyota Auto Receivables OT 2022-B A3 2.93% Due 9/15/2026	0.00	4,797.88	4,797.88
11/15/2022	Paydown	02582JJR2	4,500,000.00	American Express 2021-1 A 0.9% Due 11/15/2026	0.00	3,375.00	3,375.00
11/15/2022	Paydown	477870AC3	296,924.93	John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023	16,341.11	427.08	16,768.19
11/15/2022	Paydown	58769EAC2	1,583,894.81	Mercedes-Benz Auto Lease Trust 2020-B A3 0.4% Due 11/15/2023	224,170.74	222.07	224,392.81
11/15/2022	Paydown	02582JJT8	6,135,000.00	American Express Credit Trust 2022-2 A 3.39% Due 5/17/2027	0.00	17,331.38	17,331.38
11/15/2022	Paydown	44935FAD6	3,505,000.00	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 5/15/2026	0.00	2,161.41	2,161.41
11/15/2022	Paydown	47788UAC6	2,275,000.00	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	94,437.86	682.50	95,120.36
11/15/2022	Paydown	47789QAC4	2,650,000.00	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	0.00	1,148.33	1,148.33
11/15/2022	Paydown	89238JAC9	1,965,000.00	Toyota Auto Receivables Trust 2021-D A3 0.71% Due 4/15/2026	0.00	1,162.63	1,162.63
11/15/2022	Paydown	448977AD0	3,000,000.00	Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026	0.00	5,550.00	5,550.00
11/15/2022	Paydown	47787JAC2	2,240,000.00	John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026	0.00	4,330.67	4,330.67
11/15/2022	Paydown	47789KAC7	1,840,688.53	John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024	69,147.61	1,435.49	70,583.10
11/15/2022	Paydown	65479JAD5	1,641,014.58	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024	64,462.46	2,226.91	66,689.37
11/15/2022	Paydown	89236XAC0	2,149,842.53	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	72,087.71	542.29	72,630.00
11/15/2022	Paydown	89240BAC2	5,805,000.00	Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025	275,889.61	1,018.84	276,908.45
11/16/2022	Paydown	362585AC5	1,740,000.00	GM Financial Securitized ART 2022-2 A3 3.1% Due 2/16/2027	0.00	4,495.00	4,495.00

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
11/16/2022	Paydown	380146AC4	1,360,000.00	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	0.00	1,428.00	1,428.00
11/16/2022	Paydown	362554AC1	1,605,000.00	GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026	0.00	909.50	909.50
11/18/2022	Interest	06406HCQ0	4,287,000.00	Bank of New York Callable Note Cont 10/18/2025 3.95% Due 11/18/2025	0.00	84,668.25	84,668.25
11/18/2022	Paydown	43813KAC6	2,797,652.17	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	164,364.78	660.05	165,024.83
11/19/2022	Paydown	3137BFXT3	5,500,000.00	FHLMC K042 A2 2.67% Due 12/25/2024	0.00	12,237.50	12,237.50
11/20/2022	Paydown	92348AAA3	1,030,778.49	Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024	44,112.01	1,382.76	45,494.77
11/20/2022	Paydown	36262XAC8	7,290,000.00	GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024	0.00	2,369.25	2,369.25
11/20/2022	Paydown	36265MAC9	4,675,000.00	GM Financial Auto Lease Trust 2022-1 A3 1.9% Due 3/20/2025	0.00	7,402.08	7,402.08
11/21/2022	Paydown	43813GAC5	1,580,000.00	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025	78,875.94	302.28	79,178.22
11/21/2022	Paydown	43815GAC3	2,120,000.00	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	0.00	1,554.67	1,554.67
11/25/2022	Interest	3137B7MZ9	9,650,000.00	FHLMC K036 A2 3.527% Due 10/25/2023	0.00	28,362.96	28,362.96
11/25/2022	Interest	3137B5JM6	2,500,000.00	FHLMC K034 A2 3.531% Due 7/25/2023	0.00	7,356.25	7,356.25
11/25/2022	Interest	3137BYPQ7	7,010,580.11	FHLMC K726 A2 2.905% Due 4/25/2024	0.00	16,971.45	16,971.45
11/25/2022	Paydown	05601XAC3	3,805,000.00	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 3/25/2025	0.00	3,487.92	3,487.92
11/25/2022	Paydown	09690AAC7	1,960,000.00	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	0.00	539.00	539.00
11/25/2022	Paydown	3137B4WB8	6,545,000.00	FHLMC K033 A2 3.06% Due 7/25/2023	0.00	16,689.75	16,689.75
11/25/2022	Paydown	3137BRQJ7	6,653,000.00	FHLMC K057 A2 2.57% Due 7/25/2026	0.00	14,248.51	14,248.51

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
11/25/2022	Paydown	05602RAD3	2,350,000.00	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026	0.00	6,286.25	6,286.25
11/25/2022	Paydown	3137BSRE5	6,000,000.00	FHLMC K059 A2 3.12% Due 9/25/2026	0.00	15,600.00	15,600.00
11/25/2022	Paydown	3137FQXJ7	5,000,000.00	FHLMC K737 A2 2.525% Due 10/25/2026	0.00	10,520.83	10,520.83
11/30/2022	Interest	91282CER8	5,000,000.00	US Treasury Note 2.5% Due 5/31/2024	0.00	62,500.00	62,500.00
NOV 2022					1,412,244.62	809,888.81	2,222,133.43
12/01/2022	Interest	46647PCH7	6,770,000.00	JP Morgan Chase & Co Callable Note Cont 6/1/2024 0.824% Due 6/1/2025	0.00	27,892.40	27,892.40
12/04/2022	Interest	3137EAFA2	9,225,000.00	FHLMC Note 0.25% Due 12/4/2023	0.00	11,531.25	11,531.25
12/06/2022	Interest	89115A2A9	3,500,000.00	Toronto-Dominion Bank Note 3.766% Due 6/6/2025	0.00	65,172.72	65,172.72
12/08/2022	Interest	3130A0F70	7,000,000.00	FHLB Note 3.375% Due 12/8/2023	0.00	118,125.00	118,125.00
12/13/2022	Interest	06406RBF3	6,075,000.00	Bank of NY Mellon Corp Callable Note Cont 6/13/2024 3.43% Due 6/13/2025	0.00	104,186.25	104,186.25
12/14/2022	Interest	3130A1XJ2	11,175,000.00	FHLB Note 2.875% Due 6/14/2024	0.00	160,640.63	160,640.63
12/15/2022	Interest	91282CDN8	9,000,000.00	US Treasury Note 1% Due 12/15/2024	0.00	45,000.00	45,000.00
12/15/2022	Interest	91282CEU1	6,450,000.00	US Treasury Note 2.875% Due 6/15/2025	0.00	92,718.75	92,718.75
12/15/2022	Paydown	02582JIT8	6,135,000.00	American Express Credit Trust 2022-2 A 3.39% Due 5/17/2027	0.00	17,331.38	17,331.38
12/15/2022	Paydown	44935FAD6	3,505,000.00	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 5/15/2026	0.00	2,161.41	2,161.41
12/15/2022	Paydown	477870AC3	296,924.93	John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023	16,375.15	396.99	16,772.14
12/15/2022	Paydown	47789QAC4	2,650,000.00	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	0.00	1,148.33	1,148.33

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
12/15/2022	Paydown	89240BAC2	5,805,000.00	Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025	275,979.28	959.06	276,938.34
12/15/2022	Paydown	43815BAC4	3,660,000.00	Honda Auto Receivables Trust 2022-1 A3 1.88% Due 5/15/2026	0.00	5,734.00	5,734.00
12/15/2022	Paydown	44891RAC4	3,287,445.99	Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025	164,101.00	781.48	164,882.48
12/15/2022	Paydown	47788UAC6	2,275,000.00	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	94,468.55	654.17	95,122.72
12/15/2022	Paydown	58769EAC2	1,583,894.81	Mercedes-Benz Auto Lease Trust 2020-B A3 0.4% Due 11/15/2023	222,067.62	147.34	222,214.96
12/15/2022	Paydown	89238JAC9	1,965,000.00	Toyota Auto Receivables Trust 2021-D A3 0.71% Due 4/15/2026	0.00	1,162.63	1,162.63
12/15/2022	Paydown	02582JIR2	4,500,000.00	American Express 2021-1 A 0.9% Due 11/15/2026	0.00	3,375.00	3,375.00
12/15/2022	Paydown	448977AD0	3,000,000.00	Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026	0.00	5,550.00	5,550.00
12/15/2022	Paydown	44933LAC7	2,750,000.00	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	144,360.85	825.13	145,185.98
12/15/2022	Paydown	65479JAD5	1,641,014.58	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024	64,607.50	2,123.24	66,730.74
12/15/2022	Paydown	47787JAC2	2,240,000.00	John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026	0.00	4,330.67	4,330.67
12/15/2022	Paydown	47789KAC7	1,840,688.53	John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024	69,337.77	1,372.10	70,709.87
12/15/2022	Paydown	89236XAC0	2,149,842.53	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	71,860.51	521.26	72,381.77
12/15/2022	Paydown	89238FAD5	1,965,000.00	Toyota Auto Receivables OT 2022-B A3 2.93% Due 9/15/2026	0.00	4,797.88	4,797.88
12/16/2022	Paydown	362554AC1	1,605,000.00	GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026	0.00	909.50	909.50
12/16/2022	Paydown	380146AC4	1,360,000.00	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	0.00	1,428.00	1,428.00
12/16/2022	Paydown	362585AC5	1,740,000.00	GM Financial Securitized ART 2022-2 A3 3.1% Due 2/16/2027	0.00	4,495.00	4,495.00

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
12/17/2022	Interest	3135G04Z3	12,900,000.00	FNMA Note 0.5% Due 6/17/2025	0.00	32,250.00	32,250.00
12/18/2022	Interest	89236TJK2	6,840,000.00	Toyota Motor Credit Corp Note 1.125% Due 6/18/2026	0.00	38,475.00	38,475.00
12/18/2022	Paydown	43813KAC6	2,797,652.17	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	164,415.46	609.37	165,024.83
12/19/2022	Interest	06051GJD2	6,200,000.00	Bank of America Corp Callable Note Cont 6/19/2025 1.319% Due 6/19/2026	0.00	40,889.00	40,889.00
12/19/2022	Interest	3137EAEN5	6,000,000.00	FHLMC Note 2.75% Due 6/19/2023	0.00	82,500.00	82,500.00
12/19/2022	Paydown	3137BFXT3	5,500,000.00	FHLMC K042 A2 2.67% Due 12/25/2024	0.00	12,237.50	12,237.50
12/20/2022	Paydown	36262XAC8	7,290,000.00	GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024	0.00	2,369.25	2,369.25
12/20/2022	Paydown	36265MAC9	4,675,000.00	GM Financial Auto Lease Trust 2022-1 A3 1.9% Due 3/20/2025	0.00	7,402.08	7,402.08
12/20/2022	Paydown	92348AAA3	1,030,778.49	Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024	44,211.26	1,311.45	45,522.71
12/21/2022	Paydown	43815GAC3	2,120,000.00	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	0.00	1,554.67	1,554.67
12/21/2022	Paydown	43813GAC5	1,580,000.00	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025	78,895.00	284.54	79,179.54
12/23/2022	Interest	46647PCK0	3,225,000.00	JP Morgan Chase & Co Callable Note Cont 6/23/2024 0.969% Due 6/23/2025	0.00	15,625.13	15,625.13
12/25/2022	Interest	3137B5JM6	2,500,000.00	FHLMC K034 A2 3.531% Due 7/25/2023	0.00	7,356.25	7,356.25
12/25/2022	Interest	3137B7MZ9	9,650,000.00	FHLMC K036 A2 3.527% Due 10/25/2023	0.00	28,362.96	28,362.96
12/25/2022	Interest	3137BY PQ7	7,010,580.11	FHLMC K726 A2 2.905% Due 4/25/2024	0.00	16,971.45	16,971.45
12/25/2022	Paydown	3137FQXJ7	5,000,000.00	FHLMC K737 A2 2.525% Due 10/25/2026	0.00	10,520.83	10,520.83
12/25/2022	Paydown	3137BRQJ7	6,653,000.00	FHLMC K057 A2 2.57% Due 7/25/2026	0.00	14,248.51	14,248.51

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
12/25/2022	Paydown	3137BSRE5	6,000,000.00	FHLMC K059 A2 3.12% Due 9/25/2026	0.00	15,600.00	15,600.00
12/25/2022	Paydown	05601XAC3	3,805,000.00	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 3/25/2025	0.00	3,487.92	3,487.92
12/25/2022	Paydown	05602RAD3	2,350,000.00	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026	0.00	6,286.25	6,286.25
12/25/2022	Paydown	09690AAC7	1,960,000.00	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	0.00	539.00	539.00
12/25/2022	Paydown	3137B4WB8	6,545,000.00	FHLMC K033 A2 3.06% Due 7/25/2023	0.00	16,689.75	16,689.75
12/31/2022	Interest	912828XX3	11,000,000.00	US Treasury Note 2% Due 6/30/2024	0.00	110,000.00	110,000.00
12/31/2022	Interest	912828V23	10,000,000.00	US Treasury Note 2.25% Due 12/31/2023	0.00	112,500.00	112,500.00
DEC 2022					1,410,679.95	1,263,542.48	2,674,222.43
01/01/2023	Paydown	3137B7MZ9	9,650,000.00	FHLMC K036 A2 3.527% Due 10/25/2023	5,345.66	3.14	5,348.80
01/02/2023	Interest	3135G0V75	8,250,000.00	FNMA Note 1.75% Due 7/2/2024	0.00	72,187.50	72,187.50
01/07/2023	Interest	3135G0X24	13,785,000.00	FNMA Note 1.625% Due 1/7/2025	0.00	112,003.13	112,003.13
01/13/2023	Interest	89236TJT3	5,575,000.00	Toyota Motor Credit Corp Note 1.45% Due 1/13/2025	0.00	40,418.75	40,418.75
01/14/2023	Interest	02665WCJ8	5,070,000.00	American Honda Finance Note 3.45% Due 7/14/2023	0.00	87,457.50	87,457.50
01/15/2023	Interest	79466LAG9	6,500,000.00	Salesforce.com Inc Callable Note Cont 7/15/2022 0.625% Due 7/15/2024	0.00	20,312.50	20,312.50
01/15/2023	Interest	87612EBM7	3,845,000.00	Target Corp Callable Note Cont 12/15/2026 1.95% Due 1/15/2027	0.00	37,488.75	37,488.75
01/15/2023	Paydown	47788UAC6	2,275,000.00	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	94,499.26	625.83	95,125.09
01/15/2023	Paydown	89236XAC0	2,149,842.53	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	71,630.89	500.30	72,131.19

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
01/15/2023	Paydown	44891RAC4	3,287,445.99	Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025	164,161.16	729.52	164,890.68
01/15/2023	Paydown	02582JJR2	4,500,000.00	American Express 2021-1 A 0.9% Due 11/15/2026	0.00	3,375.00	3,375.00
01/15/2023	Paydown	43815BAC4	3,660,000.00	Honda Auto Receivables Trust 2022-1 A3 1.88% Due 5/15/2026	0.00	5,734.00	5,734.00
01/15/2023	Paydown	477870AC3	296,924.93	John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023	16,409.27	366.83	16,776.10
01/15/2023	Paydown	58769EAC2	1,583,894.81	Mercedes-Benz Auto Lease Trust 2020-B A3 0.4% Due 11/15/2023	219,963.42	73.32	220,036.74
01/15/2023	Paydown	89238JAC9	1,965,000.00	Toyota Auto Receivables Trust 2021-D A3 0.71% Due 4/15/2026	0.00	1,162.63	1,162.63
01/15/2023	Paydown	02582JJT8	6,135,000.00	American Express Credit Trust 2022-2 A 3.39% Due 5/17/2027	0.00	17,331.38	17,331.38
01/15/2023	Paydown	448977AD0	3,000,000.00	Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026	0.00	5,550.00	5,550.00
01/15/2023	Paydown	44933LAC7	2,750,000.00	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	144,407.76	779.42	145,187.18
01/15/2023	Paydown	44935FAD6	3,505,000.00	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 5/15/2026	0.00	2,161.41	2,161.41
01/15/2023	Paydown	47787JAC2	2,240,000.00	John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026	0.00	4,330.67	4,330.67
01/15/2023	Paydown	47789KAC7	1,840,688.53	John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024	69,528.43	1,308.55	70,836.98
01/15/2023	Paydown	47789QAC4	2,650,000.00	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	0.00	1,148.33	1,148.33
01/15/2023	Paydown	65479JAD5	1,641,014.58	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024	64,752.87	2,019.32	66,772.19
01/15/2023	Paydown	89238FAD5	1,965,000.00	Toyota Auto Receivables OT 2022-B A3 2.93% Due 9/15/2026	0.00	4,797.88	4,797.88
01/15/2023	Paydown	89240BAC2	5,805,000.00	Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025	276,068.97	899.27	276,968.24
01/16/2023	Interest	78013XZU5	3,054,000.00	Royal Bank of Canada Note 2.55% Due 7/16/2024	0.00	38,938.50	38,938.50

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
01/16/2023	Paydown	380146AC4	1,360,000.00	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	0.00	1,428.00	1,428.00
01/16/2023	Paydown	362554AC1	1,605,000.00	GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026	0.00	909.50	909.50
01/16/2023	Paydown	362585AC5	1,740,000.00	GM Financial Securitized ART 2022-2 A3 3.1% Due 2/16/2027	0.00	4,495.00	4,495.00
01/17/2023	Interest	24422EVN6	4,405,000.00	John Deere Capital Corp Note 0.45% Due 1/17/2024	0.00	9,911.25	9,911.25
01/17/2023	Maturity	3133EH7F4	1,800,000.00	FFCB Note 2.35% Due 1/17/2023	1,800,000.00	21,150.00	1,821,150.00
01/18/2023	Paydown	43813KAC6	2,797,652.17	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	164,466.15	558.68	165,024.83
01/19/2023	Paydown	3137BFXT3	5,500,000.00	FHLMC K042 A2 2.67% Due 12/25/2024	0.00	12,237.50	12,237.50
01/20/2023	Paydown	92348AAA3	1,030,778.49	Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024	44,310.73	1,239.98	45,550.71
01/20/2023	Paydown	36262XAC8	7,290,000.00	GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024	0.00	2,369.25	2,369.25
01/20/2023	Paydown	36265MAC9	4,675,000.00	GM Financial Auto Lease Trust 2022-1 A3 1.9% Due 3/20/2025	0.00	7,402.08	7,402.08
01/21/2023	Interest	90331HPL1	9,485,000.00	US Bank NA Callable Note Cont 12/21/2024 2.05% Due 1/21/2025	0.00	97,221.25	97,221.25
01/21/2023	Interest	78016EYV3	5,250,000.00	Royal Bank of Canada Note 2.05% Due 1/21/2027	0.00	53,812.50	53,812.50
01/21/2023	Interest	3137EAEU9	8,000,000.00	FHLMC Note 0.375% Due 7/21/2025	0.00	15,000.00	15,000.00
01/21/2023	Paydown	43815GAC3	2,120,000.00	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	0.00	1,554.67	1,554.67
01/21/2023	Paydown	43813GAC5	1,580,000.00	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025	78,914.06	266.79	79,180.85
01/25/2023	Interest	3137B5JM6	2,500,000.00	FHLMC K034 A2 3.531% Due 7/25/2023	0.00	7,356.25	7,356.25
01/25/2023	Interest	3137B7MZ9	9,650,000.00	FHLMC K036 A2 3.527% Due 10/25/2023	0.00	28,347.25	28,347.25

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
01/25/2023	Interest	3137BYPQ7	7,010,580.11	FHLMC K726 A2 2.905% Due 4/25/2024	0.00	16,971.45	16,971.45
01/25/2023	Paydown	3137FQXJ7	5,000,000.00	FHLMC K737 A2 2.525% Due 10/25/2026	0.00	10,520.83	10,520.83
01/25/2023	Paydown	3137BSRE5	6,000,000.00	FHLMC K059 A2 3.12% Due 9/25/2026	0.00	15,600.00	15,600.00
01/25/2023	Paydown	05601XAC3	3,805,000.00	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 3/25/2025	0.00	3,487.92	3,487.92
01/25/2023	Paydown	09690AAC7	1,960,000.00	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	163,116.35	539.00	163,655.35
01/25/2023	Paydown	3137B4WB8	6,545,000.00	FHLMC K033 A2 3.06% Due 7/25/2023	0.00	16,689.75	16,689.75
01/25/2023	Paydown	3137BRQJ7	6,653,000.00	FHLMC K057 A2 2.57% Due 7/25/2026	0.00	14,248.51	14,248.51
01/25/2023	Paydown	05602RAD3	2,350,000.00	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026	0.00	6,286.25	6,286.25
01/31/2023	Interest	91282CAB7	5,000,000.00	US Treasury Note 0.25% Due 7/31/2025	0.00	6,250.00	6,250.00
01/31/2023	Interest	9128283V0	11,000,000.00	US Treasury Note 2.5% Due 1/31/2025	0.00	137,500.00	137,500.00
JAN 2023					3,377,574.98	955,057.09	4,332,632.07
02/01/2023	Interest	742718FV6	10,000,000.00	Procter & Gamble Co Note 1.9% Due 2/1/2027	0.00	95,000.00	95,000.00
02/01/2023	Paydown	3137B7MZ9	9,650,000.00	FHLMC K036 A2 3.527% Due 10/25/2023	21,695.35	12.74	21,708.09
02/12/2023	Interest	3137EAEP0	15,235,000.00	FHLMC Note 1.5% Due 2/12/2025	0.00	114,262.50	114,262.50
02/15/2023	Interest	912828B66	11,000,000.00	US Treasury Note 2.75% Due 2/15/2024	0.00	151,250.00	151,250.00
02/15/2023	Interest	912828D56	10,750,000.00	US Treasury Note 2.375% Due 8/15/2024	0.00	127,656.25	127,656.25
02/15/2023	Interest	69371RQ25	2,465,000.00	Paccar Financial Corp Note 2.15% Due 8/15/2024	0.00	26,498.75	26,498.75

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
02/15/2023	Paydown	89238FAD5	1,965,000.00	Toyota Auto Receivables OT 2022-B A3 2.93% Due 9/15/2026	0.00	4,797.88	4,797.88
02/15/2023	Paydown	89240BAC2	5,805,000.00	Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025	276,158.70	839.45	276,998.15
02/15/2023	Paydown	02582JIT8	6,135,000.00	American Express Credit Trust 2022-2 A 3.39% Due 5/17/2027	0.00	17,331.38	17,331.38
02/15/2023	Paydown	477870AC3	296,924.93	John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023	16,443.45	336.61	16,780.06
02/15/2023	Paydown	47788UAC6	2,275,000.00	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	94,529.97	597.48	95,127.45
02/15/2023	Paydown	47789QAC4	2,650,000.00	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	0.00	1,148.33	1,148.33
02/15/2023	Paydown	43815BAC4	3,660,000.00	Honda Auto Receivables Trust 2022-1 A3 1.88% Due 5/15/2026	0.00	5,734.00	5,734.00
02/15/2023	Paydown	44891RAC4	3,287,445.99	Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025	164,221.36	677.53	164,898.89
02/15/2023	Paydown	89238JAC9	1,965,000.00	Toyota Auto Receivables Trust 2021-D A3 0.71% Due 4/15/2026	0.00	1,162.63	1,162.63
02/15/2023	Paydown	02582JIR2	4,500,000.00	American Express 2021-1 A 0.9% Due 11/15/2026	0.00	3,375.00	3,375.00
02/15/2023	Paydown	44933LAC7	2,750,000.00	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	144,454.70	733.69	145,188.39
02/15/2023	Paydown	65479JAD5	1,641,014.58	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024	64,898.56	1,915.18	66,813.74
02/15/2023	Paydown	448977AD0	3,000,000.00	Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026	0.00	5,550.00	5,550.00
02/15/2023	Paydown	44935FAD6	3,505,000.00	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 5/15/2026	0.00	2,161.41	2,161.41
02/15/2023	Paydown	47787JAC2	2,240,000.00	John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026	0.00	4,330.67	4,330.67
02/15/2023	Paydown	47789KAC7	1,840,688.53	John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024	69,719.64	1,244.81	70,964.45
02/15/2023	Paydown	89236XAC0	2,149,842.53	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	71,398.86	479.41	71,878.27

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
02/16/2023	Paydown	362585AC5	1,740,000.00	GM Financial Securitized ART 2022-2 A3 3.1% Due 2/16/2027	0.00	4,495.00	4,495.00
02/16/2023	Paydown	362554AC1	1,605,000.00	GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026	0.00	909.50	909.50
02/16/2023	Paydown	380146AC4	1,360,000.00	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	0.00	1,428.00	1,428.00
02/18/2023	Paydown	43813KAC6	2,797,652.17	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	164,516.87	507.96	165,024.83
02/19/2023	Paydown	3137BFXT3	5,500,000.00	FHLMC K042 A2 2.67% Due 12/25/2024	0.00	12,237.50	12,237.50
02/20/2023	Paydown	36265MAC9	4,675,000.00	GM Financial Auto Lease Trust 2022-1 A3 1.9% Due 3/20/2025	0.00	7,402.08	7,402.08
02/20/2023	Paydown	92348AAA3	1,030,778.49	Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024	44,410.43	1,168.34	45,578.77
02/20/2023	Paydown	36262XAC8	7,290,000.00	GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024	0.00	2,369.25	2,369.25
02/21/2023	Paydown	43813GAC5	1,580,000.00	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025	78,933.14	249.03	79,182.17
02/21/2023	Paydown	43815GAC3	2,120,000.00	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	0.00	1,554.67	1,554.67
02/25/2023	Interest	3135G05X7	13,000,000.00	FNMA Note 0.375% Due 8/25/2025	0.00	24,375.00	24,375.00
02/25/2023	Interest	3137BY PQ7	7,010,580.11	FHLMC K726 A2 2.905% Due 4/25/2024	0.00	16,971.45	16,971.45
02/25/2023	Interest	3137B5JM6	2,500,000.00	FHLMC K034 A2 3.531% Due 7/25/2023	0.00	7,356.25	7,356.25
02/25/2023	Interest	3137B7MZ9	9,650,000.00	FHLMC K036 A2 3.527% Due 10/25/2023	0.00	28,283.47	28,283.47
02/25/2023	Paydown	3137BRQJ7	6,653,000.00	FHLMC K057 A2 2.57% Due 7/25/2026	0.00	14,248.51	14,248.51
02/25/2023	Paydown	3137FQXJ7	5,000,000.00	FHLMC K737 A2 2.525% Due 10/25/2026	0.00	10,520.83	10,520.83
02/25/2023	Paydown	05602RAD3	2,350,000.00	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026	0.00	6,286.25	6,286.25

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
02/25/2023	Paydown	3137BSRE5	6,000,000.00	FHLMC K059 A2 3.12% Due 9/25/2026	0.00	15,600.00	15,600.00
02/25/2023	Paydown	05601XAC3	3,805,000.00	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 3/25/2025	0.00	3,487.92	3,487.92
02/25/2023	Paydown	09690AAC7	1,960,000.00	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	163,155.77	494.14	163,649.91
02/25/2023	Paydown	3137B4WB8	6,545,000.00	FHLMC K033 A2 3.06% Due 7/25/2023	1,082,497.89	16,689.75	1,099,187.64
02/28/2023	Interest	912828ZC7	11,250,000.00	US Treasury Note 1.125% Due 2/28/2025	0.00	63,281.25	63,281.25
02/28/2023	Interest	91282CCW9	3,200,000.00	US Treasury Note 0.75% Due 8/31/2026	0.00	12,000.00	12,000.00
FEB 2023					2,457,034.69	819,011.85	3,276,046.54
03/01/2023	Paydown	3137B7MZ9	9,650,000.00	FHLMC K036 A2 3.527% Due 10/25/2023	25,589.39	15.05	25,604.44
03/03/2023	Interest	808513BY0	5,580,000.00	Charles Schwab Corp Callable Note Cont 2/3/2027 2.45% Due 3/3/2027	0.00	68,355.00	68,355.00
03/05/2023	Call	06051GHF9	978,050.54	Bank of America Corp Callable Note 1X 3/5/2023 3.55% Due 3/5/2024	978,050.54	17,360.40	995,410.94
03/05/2023	Interest	06051GHF9	4,231,949.46	Bank of America Corp Callable Note 1X 3/5/2023 3.55% Due 3/5/2024	0.00	75,117.10	75,117.10
03/08/2023	Interest	3130A0XE5	8,000,000.00	FHLB Note 3.25% Due 3/8/2024	0.00	130,000.00	130,000.00
03/08/2023	Interest	3130AB3H7	3,000,000.00	FHLB Note 2.375% Due 3/8/2024	0.00	35,625.00	35,625.00
03/08/2023	Interest	313383YJ4	7,000,000.00	FHLB Note 3.375% Due 9/8/2023	0.00	118,125.00	118,125.00
03/10/2023	Interest	89114TZT2	5,000,000.00	Toronto-Dominion Bank Note 2.8% Due 3/10/2027	0.00	70,000.00	70,000.00
03/10/2023	Interest	89788JAA7	7,550,000.00	Truist Bank Callable Note Cont 02/10/2025 1.5% Due 3/10/2025	0.00	56,625.00	56,625.00
03/10/2023	Maturity	3130ADRG9	7,000,000.00	FHLB Note 2.75% Due 3/10/2023	7,000,000.00	96,250.00	7,096,250.00

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
03/11/2023	Interest	037833DN7	6,000,000.00	Apple Inc Callable Note Cont 7/11/2026 2.05% Due 9/11/2026	0.00	61,500.00	61,500.00
03/11/2023	Interest	89114QCB2	1,500,000.00	Toronto Dominion Bank Note 3.25% Due 3/11/2024	0.00	24,375.00	24,375.00
03/12/2023	Interest	3135G0U43	8,205,000.00	FNMA Note 2.875% Due 9/12/2023	0.00	117,946.88	117,946.88
03/13/2023	Interest	3130AAUF3	5,430,000.00	FHLB Note 2.75% Due 3/13/2026	0.00	74,662.50	74,662.50
03/13/2023	Interest	3130A2UW4	9,350,000.00	FHLB Note 2.875% Due 9/13/2024	0.00	134,406.25	134,406.25
03/15/2023	Interest	06368FAC3	3,000,000.00	Bank of Montreal Note 1.25% Due 9/15/2026	0.00	18,750.00	18,750.00
03/15/2023	Interest	084664CZ2	6,400,000.00	Berkshire Hathaway Callable Note Cont 2/15/2027 2.3% Due 3/15/2027	0.00	73,600.00	73,600.00
03/15/2023	Interest	91282CED9	6,000,000.00	US Treasury Note 1.75% Due 3/15/2025	0.00	52,500.00	52,500.00
03/15/2023	Paydown	89236XAC0	2,149,842.53	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	71,164.39	458.58	71,622.97
03/15/2023	Paydown	448977AD0	3,000,000.00	Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026	0.00	5,550.00	5,550.00
03/15/2023	Paydown	44933LAC7	2,750,000.00	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	144,501.64	687.95	145,189.59
03/15/2023	Paydown	44935FAD6	3,505,000.00	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 5/15/2026	0.00	2,161.41	2,161.41
03/15/2023	Paydown	47787JAC2	2,240,000.00	John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026	0.00	4,330.67	4,330.67
03/15/2023	Paydown	65479JAD5	1,641,014.58	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024	65,044.59	1,810.80	66,855.39
03/15/2023	Paydown	89238JAC9	1,965,000.00	Toyota Auto Receivables Trust 2021-D A3 0.71% Due 4/15/2026	0.00	1,162.63	1,162.63
03/15/2023	Paydown	02582JIR2	4,500,000.00	American Express 2021-1 A 0.9% Due 11/15/2026	0.00	3,375.00	3,375.00
03/15/2023	Paydown	44891RAC4	3,287,445.99	Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025	164,281.57	625.53	164,907.10

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
03/15/2023	Paydown	47788UAC6	2,275,000.00	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	94,560.69	569.12	95,129.81
03/15/2023	Paydown	02582JIT8	6,135,000.00	American Express Credit Trust 2022-2 A 3.39% Due 5/17/2027	0.00	17,331.38	17,331.38
03/15/2023	Paydown	43815BAC4	3,660,000.00	Honda Auto Receivables Trust 2022-1 A3 1.88% Due 5/15/2026	0.00	5,734.00	5,734.00
03/15/2023	Paydown	477870AC3	296,924.93	John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023	16,477.71	306.33	16,784.04
03/15/2023	Paydown	47789KAC7	1,840,688.53	John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024	69,911.37	1,180.90	71,092.27
03/15/2023	Paydown	47789QAC4	2,650,000.00	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	0.00	1,148.33	1,148.33
03/15/2023	Paydown	89238FAD5	1,965,000.00	Toyota Auto Receivables OT 2022-B A3 2.93% Due 9/15/2026	0.00	4,797.88	4,797.88
03/15/2023	Paydown	89240BAC2	5,805,000.00	Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025	276,248.44	779.62	277,028.06
03/16/2023	Paydown	362585AC5	1,740,000.00	GM Financial Securitized ART 2022-2 A3 3.1% Due 2/16/2027	0.00	4,495.00	4,495.00
03/16/2023	Paydown	362554AC1	1,605,000.00	GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026	0.00	909.50	909.50
03/16/2023	Paydown	380146AC4	1,360,000.00	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	0.00	1,428.00	1,428.00
03/17/2023	Interest	931142ER0	1,610,000.00	Wal-Mart Stores Callable Note Cont 08/17/2026 1.05% Due 9/17/2026	0.00	8,452.50	8,452.50
03/18/2023	Interest	808513BN4	4,970,000.00	Charles Schwab Corp Callable Note Cont 2/18/2024 0.75% Due 3/18/2024	0.00	18,637.50	18,637.50
03/18/2023	Paydown	43813KAC6	2,797,652.17	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	164,567.59	457.24	165,024.83
03/19/2023	Paydown	3137B5JM6	2,500,000.00	FHLMC K034 A2 3.531% Due 7/25/2023	98,831.60	232.65	99,064.25
03/19/2023	Paydown	3137BFXT3	5,500,000.00	FHLMC K042 A2 2.67% Due 12/25/2024	0.00	12,237.50	12,237.50
03/20/2023	Paydown	36262XAC8	7,290,000.00	GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024	662,064.81	2,369.25	664,434.06

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
03/20/2023	Paydown	36265MAC9	4,675,000.00	GM Financial Auto Lease Trust 2022-1 A3 1.9% Due 3/20/2025	0.00	7,402.08	7,402.08
03/20/2023	Paydown	92348AAA3	1,030,778.49	Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024	44,510.36	1,096.54	45,606.90
03/21/2023	Paydown	43813GAC5	1,580,000.00	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025	78,952.21	231.27	79,183.48
03/21/2023	Paydown	43815GAC3	2,120,000.00	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	0.00	1,554.67	1,554.67
03/23/2023	Interest	3137EAEX3	13,000,000.00	FHLMC Note 0.375% Due 9/23/2025	0.00	24,375.00	24,375.00
03/25/2023	Interest	3137BYPQ7	7,010,580.11	FHLMC K726 A2 2.905% Due 4/25/2024	0.00	16,971.45	16,971.45
03/25/2023	Interest	3137B5JM6	2,500,000.00	FHLMC K034 A2 3.531% Due 7/25/2023	0.00	7,065.44	7,065.44
03/25/2023	Interest	3137B7MZ9	9,650,000.00	FHLMC K036 A2 3.527% Due 10/25/2023	0.00	28,208.27	28,208.27
03/25/2023	Paydown	3137BSRE5	6,000,000.00	FHLMC K059 A2 3.12% Due 9/25/2026	0.00	15,600.00	15,600.00
03/25/2023	Paydown	3137B4WB8	6,545,000.00	FHLMC K033 A2 3.06% Due 7/25/2023	1,085,818.46	13,929.38	1,099,747.84
03/25/2023	Paydown	05601XAC3	3,805,000.00	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 3/25/2025	0.00	3,487.92	3,487.92
03/25/2023	Paydown	09690AAC7	1,960,000.00	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	163,195.19	449.28	163,644.47
03/25/2023	Paydown	05602RAD3	2,350,000.00	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026	0.00	6,286.25	6,286.25
03/25/2023	Paydown	3137BRQJ7	6,653,000.00	FHLMC K057 A2 2.57% Due 7/25/2026	0.00	14,248.51	14,248.51
03/25/2023	Paydown	3137FQXJ7	5,000,000.00	FHLMC K737 A2 2.525% Due 10/25/2026	0.00	10,520.83	10,520.83
03/31/2023	Interest	91282CCZ2	19,350,000.00	US Treasury Note 0.875% Due 9/30/2026	0.00	84,656.25	84,656.25
MAR 2023					11,203,770.55	1,562,525.59	12,766,296.14

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
04/01/2023	Interest	13063DRK6	4,475,000.00	California State Taxable GO 2.4% Due 10/1/2024	0.00	53,700.00	53,700.00
04/01/2023	Interest	74340XBK6	5,000,000.00	Prologis LP Callable Note Cont 7/1/2026 3.25% Due 10/1/2026	0.00	81,250.00	81,250.00
04/01/2023	Paydown	313787MZ9	9,650,000.00	FHLMC K036 A2 3.527% Due 10/25/2023	70,570.38	41.48	70,611.86
04/07/2023	Interest	69371RR73	5,285,000.00	Paccar Financial Corp Note 2.85% Due 4/7/2025	0.00	75,311.25	75,311.25
04/08/2023	Interest	3135G05Y5	8,000,000.00	FNMA Note 0.75% Due 10/8/2027	0.00	30,000.00	30,000.00
04/10/2023	Interest	02665WCQ2	1,000,000.00	American Honda Finance Note 3.625% Due 10/10/2023	0.00	18,125.00	18,125.00
04/14/2023	Interest	78016EZ59	3,530,000.00	Royal Bank of Canada Note 3.375% Due 4/14/2025	0.00	59,568.75	59,568.75
04/15/2023	Interest	3135G0W66	7,590,000.00	FNMA Note 1.625% Due 10/15/2024	0.00	61,668.75	61,668.75
04/15/2023	Paydown	44933LAC7	2,750,000.00	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	144,548.61	642.19	145,190.80
04/15/2023	Paydown	47788UAC6	2,275,000.00	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	94,591.42	540.75	95,132.17
04/15/2023	Paydown	47789QAC4	2,650,000.00	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	0.00	1,148.33	1,148.33
04/15/2023	Paydown	65479JAD5	1,641,014.58	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024	65,190.93	1,706.19	66,897.12
04/15/2023	Paydown	89238FAD5	1,965,000.00	Toyota Auto Receivables OT 2022-B A3 2.93% Due 9/15/2026	0.00	4,797.88	4,797.88
04/15/2023	Paydown	89240BAC2	5,805,000.00	Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025	276,338.22	719.77	277,057.99
04/15/2023	Paydown	02582JIT8	6,135,000.00	American Express Credit Trust 2022-2 A 3.39% Due 5/17/2027	0.00	17,331.38	17,331.38
04/15/2023	Paydown	448977AD0	3,000,000.00	Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026	0.00	5,550.00	5,550.00
04/15/2023	Paydown	44935FAD6	3,505,000.00	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 5/15/2026	0.00	2,161.41	2,161.41

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
04/15/2023	Paydown	47787JAC2	2,240,000.00	John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026	0.00	4,330.67	4,330.67
04/15/2023	Paydown	89238JAC9	1,965,000.00	Toyota Auto Receivables Trust 2021-D A3 0.71% Due 4/15/2026	0.00	1,162.63	1,162.63
04/15/2023	Paydown	43815BAC4	3,660,000.00	Honda Auto Receivables Trust 2022-1 A3 1.88% Due 5/15/2026	0.00	5,734.00	5,734.00
04/15/2023	Paydown	44891RAC4	3,287,445.99	Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025	164,341.80	573.51	164,915.31
04/15/2023	Paydown	47789KAC7	1,840,688.53	John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024	70,103.62	1,116.82	71,220.44
04/15/2023	Paydown	89236XAC0	2,149,842.53	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	70,927.46	437.83	71,365.29
04/15/2023	Paydown	02582JIR2	4,500,000.00	American Express 2021-1 A 0.9% Due 11/15/2026	0.00	3,375.00	3,375.00
04/15/2023	Paydown	477870AC3	296,924.93	John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023	16,512.04	275.98	16,788.02
04/16/2023	Paydown	362554AC1	1,605,000.00	GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026	0.00	909.50	909.50
04/16/2023	Paydown	380146AC4	1,360,000.00	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	0.00	1,428.00	1,428.00
04/16/2023	Paydown	362585AC5	1,740,000.00	GM Financial Securitized ART 2022-2 A3 3.1% Due 2/16/2027	0.00	4,495.00	4,495.00
04/18/2023	Paydown	43813KAC6	2,797,652.17	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	164,618.33	406.50	165,024.83
04/19/2023	Paydown	3137BFXT3	5,500,000.00	FHLMC K042 A2 2.67% Due 12/25/2024	0.00	12,237.50	12,237.50
04/19/2023	Paydown	3137B5JM6	2,500,000.00	FHLMC K034 A2 3.531% Due 7/25/2023	5,918.25	13.93	5,932.18
04/20/2023	Interest	4581X0DV7	13,155,000.00	Inter-American Dev Bank Note 0.875% Due 4/20/2026	0.00	57,553.13	57,553.13
04/20/2023	Paydown	36262XAC8	7,290,000.00	GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024	662,197.23	2,154.08	664,351.31
04/20/2023	Paydown	36265MAC9	4,675,000.00	GM Financial Auto Lease Trust 2022-1 A3 1.9% Due 3/20/2025	0.00	7,402.08	7,402.08

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
04/20/2023	Paydown	92348AAA3	1,030,778.49	Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024	44,610.51	1,024.58	45,635.09
04/21/2023	Paydown	43815GAC3	2,120,000.00	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	0.00	1,554.67	1,554.67
04/21/2023	Paydown	43813GAC5	1,580,000.00	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025	78,971.29	213.51	79,184.80
04/22/2023	Interest	46647PBK1	1,999,000.00	JP Morgan Chase & Co Callable Note Cont 4/22/2025 2.083% Due 4/22/2026	0.00	20,819.59	20,819.59
04/25/2023	Interest	3137B5JM6	2,500,000.00	FHLMC K034 A2 3.531% Due 7/25/2023	0.00	7,048.02	7,048.02
04/25/2023	Interest	3137B7MZ9	9,650,000.00	FHLMC K036 A2 3.527% Due 10/25/2023	0.00	28,000.86	28,000.86
04/25/2023	Paydown	3137BRQJ7	6,653,000.00	FHLMC K057 A2 2.57% Due 7/25/2026	0.00	14,248.51	14,248.51
04/25/2023	Paydown	3137BSRE5	6,000,000.00	FHLMC K059 A2 3.12% Due 9/25/2026	0.00	15,600.00	15,600.00
04/25/2023	Paydown	3137BY PQ7	7,010,580.11	FHLMC K726 A2 2.905% Due 4/25/2024	4,545.87	16,971.45	21,517.32
04/25/2023	Paydown	3137B4WB8	6,545,000.00	FHLMC K033 A2 3.06% Due 7/25/2023	1,089,149.21	11,160.54	1,100,309.75
04/25/2023	Paydown	05601XAC3	3,805,000.00	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 3/25/2025	0.00	3,487.92	3,487.92
04/25/2023	Paydown	05602RAD3	2,350,000.00	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026	0.00	6,286.25	6,286.25
04/25/2023	Paydown	09690AAC7	1,960,000.00	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	163,234.63	404.40	163,639.03
04/25/2023	Paydown	3137FQXJ7	5,000,000.00	FHLMC K737 A2 2.525% Due 10/25/2026	0.00	10,520.83	10,520.83
04/28/2023	Interest	6174468Q5	3,500,000.00	Morgan Stanley Callable Note Cont 4/28/2025 2.188% Due 4/28/2026	0.00	38,290.00	38,290.00
04/28/2023	Interest	459058JL8	5,915,000.00	Intl. Bank Recon & Development Note 0.5% Due 10/28/2025	0.00	14,787.50	14,787.50
04/30/2023	Interest	9128283D0	11,000,000.00	US Treasury Note 2.25% Due 10/31/2024	0.00	123,750.00	123,750.00

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
04/30/2023	Interest	91282CDG3	6,420,000.00	US Treasury Note 1.125% Due 10/31/2026	0.00	36,112.50	36,112.50
04/30/2023	Interest	912828T91	10,000,000.00	US Treasury Note 1.625% Due 10/31/2023	0.00	81,250.00	81,250.00
04/30/2023	Interest	912828X70	11,000,000.00	US Treasury Note 2% Due 4/30/2024	0.00	110,000.00	110,000.00
04/30/2023	Interest	91282CAT8	12,500,000.00	US Treasury Note 0.25% Due 10/31/2025	0.00	15,625.00	15,625.00
APR 2023					3,186,369.80	1,075,025.42	4,261,395.22
05/01/2023	Interest	06367WB85	5,683,000.00	Bank of Montreal Note 1.85% Due 5/1/2025	0.00	52,567.75	52,567.75
05/01/2023	Paydown	3137B7MZ9	9,650,000.00	FHLMC K036 A2 3.527% Due 10/25/2023	143,614.45	84.41	143,698.86
05/07/2023	Interest	3135G06G3	12,900,000.00	FNMA Note 0.5% Due 11/7/2025	0.00	32,250.00	32,250.00
05/08/2023	Interest	14913Q3B3	8,820,000.00	Caterpillar Finl Service Note 2.15% Due 11/8/2024	0.00	94,815.00	94,815.00
05/10/2023	Interest	665859AW4	2,975,000.00	Northern Trust Company Callable Note Cont 4/10/2027 4% Due 5/10/2027	0.00	59,500.00	59,500.00
05/12/2023	Interest	023135BX3	9,990,000.00	Amazon.com Inc Callable Note Cont 4/12/2026 1% Due 5/12/2026	0.00	49,950.00	49,950.00
05/13/2023	Interest	14913R2V8	3,235,000.00	Caterpillar Financial Service Note 3.4% Due 5/13/2025	0.00	54,995.00	54,995.00
05/15/2023	Interest	91282CEQ0	3,500,000.00	US Treasury Note 2.75% Due 5/15/2025	0.00	48,125.00	48,125.00
05/15/2023	Interest	91324PEC2	1,660,000.00	United Health Group Inc Callable Note Cont 4/15/2026 1.15% Due 5/15/2026	0.00	9,545.00	9,545.00
05/15/2023	Interest	91324PEG3	3,020,000.00	United Health Group Inc Callable Note Cont 4/15/2027 3.7% Due 5/15/2027	0.00	55,870.00	55,870.00
05/15/2023	Paydown	02582JJR2	4,500,000.00	American Express 2021-1 A 0.9% Due 11/15/2026	0.00	3,375.00	3,375.00

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
05/15/2023	Paydown	43815BAC4	3,660,000.00	Honda Auto Receivables Trust 2022-1 A3 1.88% Due 5/15/2026	0.00	5,734.00	5,734.00
05/15/2023	Paydown	477870AC3	296,924.93	John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023	16,546.44	245.57	16,792.01
05/15/2023	Paydown	89238JAC9	1,965,000.00	Toyota Auto Receivables Trust 2021-D A3 0.71% Due 4/15/2026	88,764.55	1,162.63	89,927.18
05/15/2023	Paydown	02582JIT8	6,135,000.00	American Express Credit Trust 2022-2 A 3.39% Due 5/17/2027	0.00	17,331.38	17,331.38
05/15/2023	Paydown	448977AD0	3,000,000.00	Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026	0.00	5,550.00	5,550.00
05/15/2023	Paydown	44933LAC7	2,750,000.00	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	144,595.59	596.41	145,192.00
05/15/2023	Paydown	44935FAD6	3,505,000.00	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 5/15/2026	0.00	2,161.41	2,161.41
05/15/2023	Paydown	47787JAC2	2,240,000.00	John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026	0.00	4,330.67	4,330.67
05/15/2023	Paydown	47789KAC7	1,840,688.53	John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024	70,296.42	1,052.55	71,348.97
05/15/2023	Paydown	47789QAC4	2,650,000.00	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	115,101.26	1,148.33	116,249.59
05/15/2023	Paydown	65479JAD5	1,641,014.58	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024	65,337.61	1,601.34	66,938.95
05/15/2023	Paydown	89238FAD5	1,965,000.00	Toyota Auto Receivables OT 2022-B A3 2.93% Due 9/15/2026	0.00	4,797.88	4,797.88
05/15/2023	Paydown	89240BAC2	5,805,000.00	Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025	276,428.04	659.89	277,087.93
05/15/2023	Paydown	47788UAC6	2,275,000.00	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	94,622.17	512.37	95,134.54
05/15/2023	Paydown	44891RAC4	3,287,445.99	Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025	164,402.06	521.47	164,923.53
05/15/2023	Paydown	89236XAC0	2,149,842.53	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	70,688.06	417.14	71,105.20
05/16/2023	Paydown	362554AC1	1,605,000.00	GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026	0.00	909.50	909.50

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
05/16/2023	Paydown	380146AC4	1,360,000.00	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	0.00	1,428.00	1,428.00
05/16/2023	Paydown	362585AC5	1,740,000.00	GM Financial Securitized ART 2022-2 A3 3.1% Due 2/16/2027	0.00	4,495.00	4,495.00
05/18/2023	Interest	06406HCQ0	4,287,000.00	Bank of New York Callable Note Cont 10/18/2025 3.95% Due 11/18/2025	0.00	84,668.25	84,668.25
05/18/2023	Paydown	43813KAC6	2,797,652.17	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	164,669.09	355.74	165,024.83
05/19/2023	Paydown	3137BFXT3	5,500,000.00	FHLMC K042 A2 2.67% Due 12/25/2024	0.00	12,237.50	12,237.50
05/19/2023	Paydown	3137B5JM6	2,500,000.00	FHLMC K034 A2 3.531% Due 7/25/2023	434,736.54	1,023.37	435,759.91
05/20/2023	Paydown	92348AAA3	1,030,778.49	Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024	44,710.88	952.46	45,663.34
05/20/2023	Paydown	36262XAC8	7,290,000.00	GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024	662,329.67	1,938.86	664,268.53
05/20/2023	Paydown	36265MAC9	4,675,000.00	GM Financial Auto Lease Trust 2022-1 A3 1.9% Due 3/20/2025	0.00	7,402.08	7,402.08
05/21/2023	Paydown	43815GAC3	2,120,000.00	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	96,127.75	1,554.67	97,682.42
05/21/2023	Paydown	43813GAC5	1,580,000.00	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025	78,990.38	195.74	79,186.12
05/25/2023	Interest	3137B7MZ9	9,650,000.00	FHLMC K036 A2 3.527% Due 10/25/2023	0.00	27,578.74	27,578.74
05/25/2023	Interest	3137B5JM6	2,500,000.00	FHLMC K034 A2 3.531% Due 7/25/2023	0.00	5,768.81	5,768.81
05/25/2023	Paydown	3137BRQJ7	6,653,000.00	FHLMC K057 A2 2.57% Due 7/25/2026	0.00	14,248.51	14,248.51
05/25/2023	Paydown	3137BYPQ7	7,010,580.11	FHLMC K726 A2 2.905% Due 4/25/2024	8,370.03	16,960.44	25,330.47
05/25/2023	Paydown	05602RAD3	2,350,000.00	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026	0.00	6,286.25	6,286.25
05/25/2023	Paydown	09690AAC7	1,960,000.00	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	163,274.08	359.51	163,633.59

Cash Flow Report

As of June 30, 2022

Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
05/25/2023	Paydown	3137FQXJ7	5,000,000.00	FHLMC K737 A2 2.525% Due 10/25/2026	0.00	10,520.83	10,520.83
05/25/2023	Paydown	05601XAC3	3,805,000.00	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 3/25/2025	344,139.94	3,487.92	347,627.86
05/25/2023	Paydown	3137B4WB8	6,545,000.00	FHLMC K033 A2 3.06% Due 7/25/2023	1,092,490.18	8,383.21	1,100,873.39
05/25/2023	Paydown	3137BSRE5	6,000,000.00	FHLMC K059 A2 3.12% Due 9/25/2026	0.00	15,600.00	15,600.00
05/31/2023	Interest	91282CER8	5,000,000.00	US Treasury Note 2.5% Due 5/31/2024	0.00	62,500.00	62,500.00
MAY 2023					4,340,235.19	797,755.59	5,137,990.78
06/01/2023	Interest	46647PCH7	6,770,000.00	JP Morgan Chase & Co Callable Note Cont 6/1/2024 0.824% Due 6/1/2025	0.00	27,892.40	27,892.40
06/01/2023	Paydown	3137B7MZ9	9,650,000.00	FHLMC K036 A2 3.527% Due 10/25/2023	542,256.71	318.76	542,575.47
06/04/2023	Interest	3137EAFA2	9,225,000.00	FHLMC Note 0.25% Due 12/4/2023	0.00	11,531.25	11,531.25
06/05/2023	Interest	06051GHF9	4,231,949.46	Bank of America Corp Callable Note 1X 3/5/2023 3.55% Due 3/5/2024	0.00	34,360.71	34,360.71
06/06/2023	Interest	89115A2A9	3,500,000.00	Toronto-Dominion Bank Note 3.766% Due 6/6/2025	0.00	65,905.00	65,905.00
06/08/2023	Interest	3130A0F70	7,000,000.00	FHLB Note 3.375% Due 12/8/2023	0.00	118,125.00	118,125.00
06/13/2023	Interest	06406RBF3	6,075,000.00	Bank of NY Mellon Corp Callable Note Cont 6/13/2024 3.43% Due 6/13/2025	0.00	104,186.25	104,186.25
06/14/2023	Interest	3130A1XJ2	11,175,000.00	FHLB Note 2.875% Due 6/14/2024	0.00	160,640.63	160,640.63
06/15/2023	Interest	91282CEU1	6,450,000.00	US Treasury Note 2.875% Due 6/15/2025	0.00	92,718.75	92,718.75
06/15/2023	Interest	91282CDN8	9,000,000.00	US Treasury Note 1% Due 12/15/2024	0.00	45,000.00	45,000.00
06/15/2023	Paydown	02582JIT8	6,135,000.00	American Express Credit Trust 2022-2 A 3.39% Due 5/17/2027	0.00	17,331.38	17,331.38

Cash Flow Report

As of June 30, 2022

Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
06/15/2023	Paydown	477870AC3	296,924.93	John Deere Owner Trust 2019-B A3 2.21% Due 12/15/2023	16,580.91	215.10	16,796.01
06/15/2023	Paydown	47788UAC6	2,275,000.00	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	94,652.92	483.99	95,136.91
06/15/2023	Paydown	47789QAC4	2,650,000.00	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	115,111.80	1,098.46	116,210.26
06/15/2023	Paydown	89238FAD5	1,965,000.00	Toyota Auto Receivables OT 2022-B A3 2.93% Due 9/15/2026	0.00	4,797.88	4,797.88
06/15/2023	Paydown	89240BAC2	5,805,000.00	Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025	276,517.87	600.00	277,117.87
06/15/2023	Paydown	448977AD0	3,000,000.00	Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026	0.00	5,550.00	5,550.00
06/15/2023	Paydown	44935FAD6	3,505,000.00	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 5/15/2026	174,972.69	2,161.41	177,134.10
06/15/2023	Paydown	47787JAC2	2,240,000.00	John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026	0.00	4,330.67	4,330.67
06/15/2023	Paydown	47789KAC7	1,840,688.53	John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024	70,489.72	988.12	71,477.84
06/15/2023	Paydown	89236XAC0	2,149,842.53	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	70,446.17	396.52	70,842.69
06/15/2023	Paydown	02582JJR2	4,500,000.00	American Express 2021-1 A 0.9% Due 11/15/2026	0.00	3,375.00	3,375.00
06/15/2023	Paydown	44933LAC7	2,750,000.00	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	144,642.58	550.63	145,193.21
06/15/2023	Paydown	65479JAD5	1,641,014.58	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024	65,484.62	1,496.26	66,980.88
06/15/2023	Paydown	43815BAC4	3,660,000.00	Honda Auto Receivables Trust 2022-1 A3 1.88% Due 5/15/2026	0.00	5,734.00	5,734.00
06/15/2023	Paydown	44891RAC4	3,287,445.99	Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025	164,462.34	469.41	164,931.75
06/15/2023	Paydown	89238JAC9	1,965,000.00	Toyota Auto Receivables Trust 2021-D A3 0.71% Due 4/15/2026	88,817.07	1,110.11	89,927.18
06/16/2023	Paydown	362554AC1	1,605,000.00	GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026	0.00	909.50	909.50

Cash Flow Report

As of June 30, 2022

Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
06/16/2023	Paydown	362585AC5	1,740,000.00	GM Financial Securitized ART 2022-2 A3 3.1% Due 2/16/2027	0.00	4,495.00	4,495.00
06/16/2023	Paydown	380146AC4	1,360,000.00	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	0.00	1,428.00	1,428.00
06/17/2023	Interest	3135G04Z3	12,900,000.00	FNMA Note 0.5% Due 6/17/2025	0.00	32,250.00	32,250.00
06/18/2023	Interest	89236TJK2	6,840,000.00	Toyota Motor Credit Corp Note 1.125% Due 6/18/2026	0.00	38,475.00	38,475.00
06/18/2023	Paydown	43813KAC6	2,797,652.17	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	164,719.86	304.97	165,024.83
06/19/2023	Interest	06051GJD2	6,200,000.00	Bank of America Corp Callable Note Cont 6/19/2025 1.319% Due 6/19/2026	0.00	40,889.00	40,889.00
06/19/2023	Maturity	3137EAEN5	6,000,000.00	FHLMC Note 2.75% Due 6/19/2023	6,000,000.00	82,500.00	6,082,500.00
06/19/2023	Paydown	3137B5JM6	2,500,000.00	FHLMC K034 A2 3.531% Due 7/25/2023	4,462.00	10.50	4,472.50
06/19/2023	Paydown	3137BFXT3	5,500,000.00	FHLMC K042 A2 2.67% Due 12/25/2024	0.00	12,237.50	12,237.50
06/20/2023	Paydown	36262XAC8	7,290,000.00	GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024	662,462.12	1,723.61	664,185.73
06/20/2023	Paydown	36265MAC9	4,675,000.00	GM Financial Auto Lease Trust 2022-1 A3 1.9% Due 3/20/2025	0.00	7,402.08	7,402.08
06/20/2023	Paydown	92348AAA3	1,030,778.49	Verizon Owner Trust 2019-C A1A 1.94% Due 4/22/2024	44,811.48	880.18	45,691.66
06/21/2023	Paydown	43813GAC5	1,580,000.00	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025	79,009.47	177.96	79,187.43
06/21/2023	Paydown	43815GAC3	2,120,000.00	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	96,150.19	1,484.17	97,634.36
06/23/2023	Interest	46647PCK0	3,225,000.00	JP Morgan Chase & Co Callable Note Cont 6/23/2024 0.969% Due 6/23/2025	0.00	15,625.13	15,625.13
06/25/2023	Interest	3137B7MZ9	9,650,000.00	FHLMC K036 A2 3.527% Due 10/25/2023	0.00	25,984.97	25,984.97
06/25/2023	Interest	3137B5JM6	2,500,000.00	FHLMC K034 A2 3.531% Due 7/25/2023	0.00	5,755.68	5,755.68

Cash Flow Report

As of June 30, 2022

Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
06/25/2023	Paydown	3137BSRE5	6,000,000.00	FHLMC K059 A2 3.12% Due 9/25/2026	0.00	15,600.00	15,600.00
06/25/2023	Paydown	05601XAC3	3,805,000.00	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 3/25/2025	344,492.68	3,172.46	347,665.14
06/25/2023	Paydown	09690AAC7	1,960,000.00	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	163,313.54	314.61	163,628.15
06/25/2023	Paydown	3137BRQJ7	6,653,000.00	FHLMC K057 A2 2.57% Due 7/25/2026	0.00	14,248.51	14,248.51
06/25/2023	Paydown	3137BYPQ7	7,010,580.11	FHLMC K726 A2 2.905% Due 4/25/2024	7,824.41	16,940.18	24,764.59
06/25/2023	Paydown	3137FQXJ7	5,000,000.00	FHLMC K737 A2 2.525% Due 10/25/2026	0.00	10,520.83	10,520.83
06/25/2023	Paydown	05602RAD3	2,350,000.00	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026	0.00	6,286.25	6,286.25
06/25/2023	Paydown	3137B4WB8	6,545,000.00	FHLMC K033 A2 3.06% Due 7/25/2023	1,095,841.38	5,597.37	1,101,438.75
06/30/2023	Interest	912828V23	10,000,000.00	US Treasury Note 2.25% Due 12/31/2023	0.00	112,500.00	112,500.00
06/30/2023	Interest	912828XX3	11,000,000.00	US Treasury Note 2% Due 6/30/2024	0.00	110,000.00	110,000.00
JUN 2023					10,487,522.53	1,279,081.15	11,766,603.68
TOTAL					48,408,663.98	13,190,364.40	61,599,028.38



Account #10597

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

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

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



PMIA/LAIF Performance Report as of 07/18/22



PMIA Average Monthly Effective Yields⁽¹⁾

June	0.861
May	0.684
Apr	0.523

Quarterly Performance Quarter Ended 06/30/22

LAIF Apportionment Rate ⁽²⁾ :	0.75
LAIF Earnings Ratio ⁽²⁾ :	0.00002057622201151
LAIF Fair Value Factor ⁽¹⁾ :	0.987125414
PMIA Daily ⁽¹⁾ :	0.99%
PMIA Quarter to Date ⁽¹⁾ :	0.69%
PMIA Average Life ⁽¹⁾ :	311

Pooled Money Investment Account Monthly Portfolio Composition ⁽¹⁾ 06/30/22 \$234.5 billion

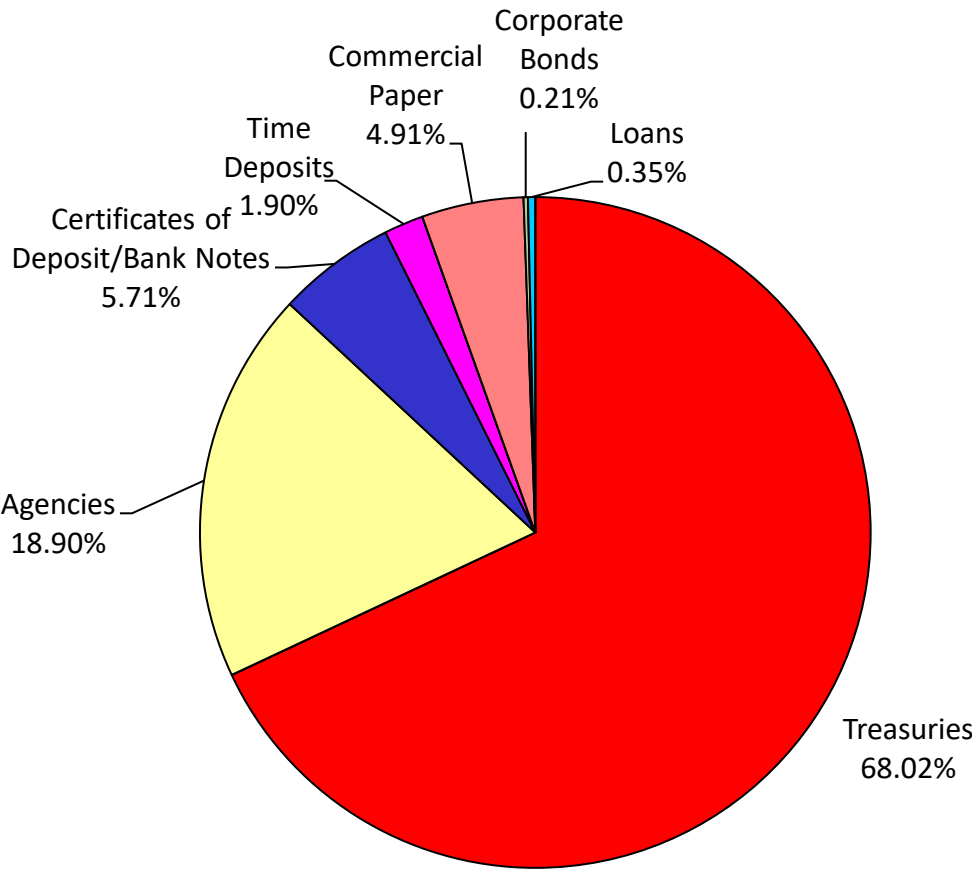


Chart does not include \$4,693,000.00 in mortgages, which equates to 0.002%. Percentages may not total 100% due to rounding.

Daily rates are now available here. [View PMIA Daily Rates](#)

Notes: The apportionment rate includes interest earned on the CalPERS Supplemental Pension Payment pursuant to Government Code 20825 (c)(1) and interest earned on the Wildfire Fund loan pursuant to Public Utility Code 3288 (a).

Source:
⁽¹⁾ State of California, Office of the Treasurer
⁽²⁾ State of California, Office of the Controller