



Sunnyvale

Memorandum

ATTACHMENT I

Date: 10/31/2023
To: Honorable Mayor and Councilmembers
From: Timothy J. Kirby, Director of Finance
Subject: Investment Report Third Quarter 2023

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 March 2024.

A handwritten signature in black ink, appearing to read 'Timothy J. Kirby', is written above a horizontal line.

Timothy J. Kirby, Director of Finance

cc: Kent Steffens, City Manager
Sarah Johnson-Rios, Assistant City Manager

TOTAL PORTFOLIO EVALUATION - THIRD QUARTER 2023

DESCRIPTION		FY 2023/2024 Quarter 3 09/30/2023	FY 2022/2023 Quarter 2 06/30/2023	FY 2022/2023 Quarter 3 09/30/2022
CORE PORTFOLIO MARKET VALUE		\$798,939,465	\$845,611,735	\$681,891,870
LAIF PORTFOLIO MARKET VALUE		\$22,433,044	\$40,118,253	\$74,554,180
TOTAL PORTFOLIO MARKET VALUE		\$821,372,509	\$885,729,988	\$756,446,051
AVERAGE LIFE OF PORTFOLIO (DAYS)		1,030	923	1,018
CITY - WEIGHTED YIELD (Current Period)		2.76%	2.59%	1.84%
STATE (LAIF) POOL YIELD		3.53%	3.17%	1.53%
90 DAY T-BILL RATE (Current Period)		5.45%	5.30%	3.27%
VARIANCE FROM CITY YIELD		-2.69%	-2.71%	-1.43%
1 YEAR TREASURY RATE (Current Period)		5.46%	5.42%	3.99%
VARIANCE FROM CITY YIELD		-2.70%	-2.83%	-2.15%
TREASURY YIELD WITH SAME AVG LIFE AS PORTFOLIO		4.97%	4.34%	4.43%
VARIANCE FROM CITY YIELD		-2.21%	-1.75%	-2.59%
TOTAL INVESTMENTS MATURING WITHIN 0 TO 1 YEAR	\$78,782,170	9.59%	15.34%	12.31%
TOTAL INVESTMENTS MATURING WITHIN 1 TO 3 YEARS	\$376,558,153	45.84%	45.58%	53.70%
TOTAL INVESTMENTS MATURING WITHIN 3 TO 5 YEARS	\$348,910,984	42.48%	39.08%	33.09%
TOTAL INVESTMENTS MATURING OVER 5 YEARS **	\$17,121,202	2.08%	0.00%	0.90%
TOTAL	\$821,372,509	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	FY2019/20				FY2020/21				FY2021/22				FY2022/23				FY2023/24
	Q3	Q4	Q1	Q2	Q3	Q4	Q1	Q2	Q3	Q4	Q1	Q2	Q3	Q4	Q1	Q2	Q3
General	\$ 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	\$ 84,551,042.98	\$ 131,204,756.08	\$ 140,260,623.78	\$ 168,365,165.68	\$ 142,501,682.80
Wastewater	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	91,510,862.94	96,733,235.65	104,673,035.14	88,085,510.56	88,030,629.05
Water	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	81,120,321.58	83,642,812.79	86,995,862.50	91,123,666.27	87,197,289.29
Solid Waste	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	10,650,464.96	8,165,915.44	10,395,970.19	13,442,322.71	15,020,662.58
SMaRT Station	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	5,094,003.82	5,143,071.88	5,077,679.04	3,945,498.67	(2,483,865.98)
Development Enterprise	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	56,024,613.39	61,864,849.91	65,134,288.60	61,135,235.81	63,222,450.54
Community Recreation	(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	3,117,182.74	3,181,214.53	2,732,284.79	2,495,200.46	4,364,046.78	4,120,368.03	3,799,428.97
Internal Service	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	55,414,257.38	56,737,184.59	52,403,394.04	50,539,152.12	6,293,779.15
Capital Projects	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	101,706,484.60	96,928,548.32	100,054,005.38	99,817,656.59	105,758,212.95
Infrastructure Renovation & Replacement	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	71,005,141.57	70,181,256.09	77,744,439.35	82,612,659.76	90,789,654.10
Housing	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	77,066,438.90	80,791,335.65	81,636,364.55	78,550,450.82	74,828,611.23
Park Dedication	94,105,418.31	108,051,248.87	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	85,249,139.16	80,319,525.49	95,359,109.19	110,950,421.68	113,110,872.39	116,057,682.35	115,324,915.23
Home & Community Block Grants	1,322,384.13	1,496,970.24	1,495,645.97	1,366,632.35	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	1,701,008.22	603,399.69	853,371.68	702,412.48	1,255,222.21
Employment Development	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)	(1,692,654.32)	(723,915.95)	(1,170,180.81)	(1,572,929.45)	917,275.56
Parking District	617,922.17	592,121.68	716,286.61	772,570.67	737,969.03	733,777.69	794,843.79	796,766.55	845,907.98	775,803.51	833,006.89	850,722.85	810,974.49	823,786.47	933,579.41	942,345.95	968,759.73
Gas Tax Street Improvement	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	9,392,953.47	9,328,003.29	9,740,723.14	9,115,330.57	10,168,098.12
Road Maintenance & Rehab Account (RMRA)	2,350,214.17	3,041,074.33	3,334,168.44	3,604,383.87	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	6,681,849.21	6,164,509.45	6,907,094.17	7,189,599.73	8,414,538.40
VRP Local Road Improvement Program	474,220.51	454,920.24	1,102,610.92	1,133,563.18	958,970.37	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	3,069,009.69	3,138,697.49	4,029,458.68	3,896,187.88	4,087,479.59
Dorolou Swirsky Youth Opp Fund	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	527,439.60	510,276.83	510,602.14	532,342.48	536,891.67	519,798.47	535,026.34
Fremont Pool Trust Fund	1,098,308.92	1,084,920.76	1,096,637.16	1,123,948.23	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	994,306.13	1,036,641.56	1,045,498.95	1,012,213.04	1,041,866.55
Other Special Revenue	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	1,967,298.40	2,030,295.26	2,248,236.21	2,041,034.66	2,735,448.18
Other Trust & Agency Funds	1,907,851.41	1,868,883.96	2,181,491.02	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	775,677.06	1,159,831.74	1,306,018.81	4,088,625.76	965,344.57
TOTAL INVESTMENT PORTFOLIO	\$ 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	\$ 756,446,050.60	\$ 828,932,180.00	\$ 868,281,273.67	\$ 885,729,988.44	\$ 821,372,509.16

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

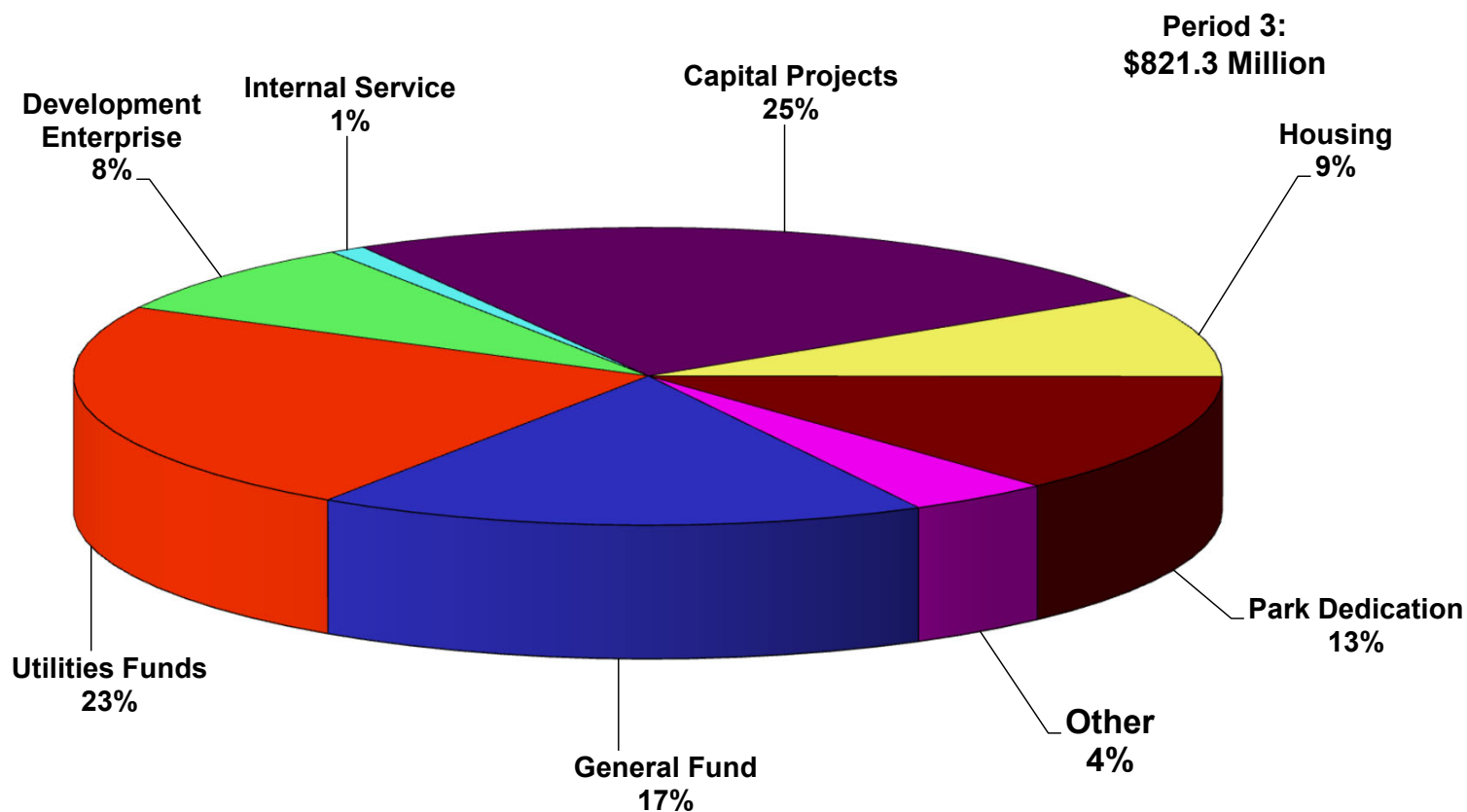
Community Facilities District Agency Fund

General Agency

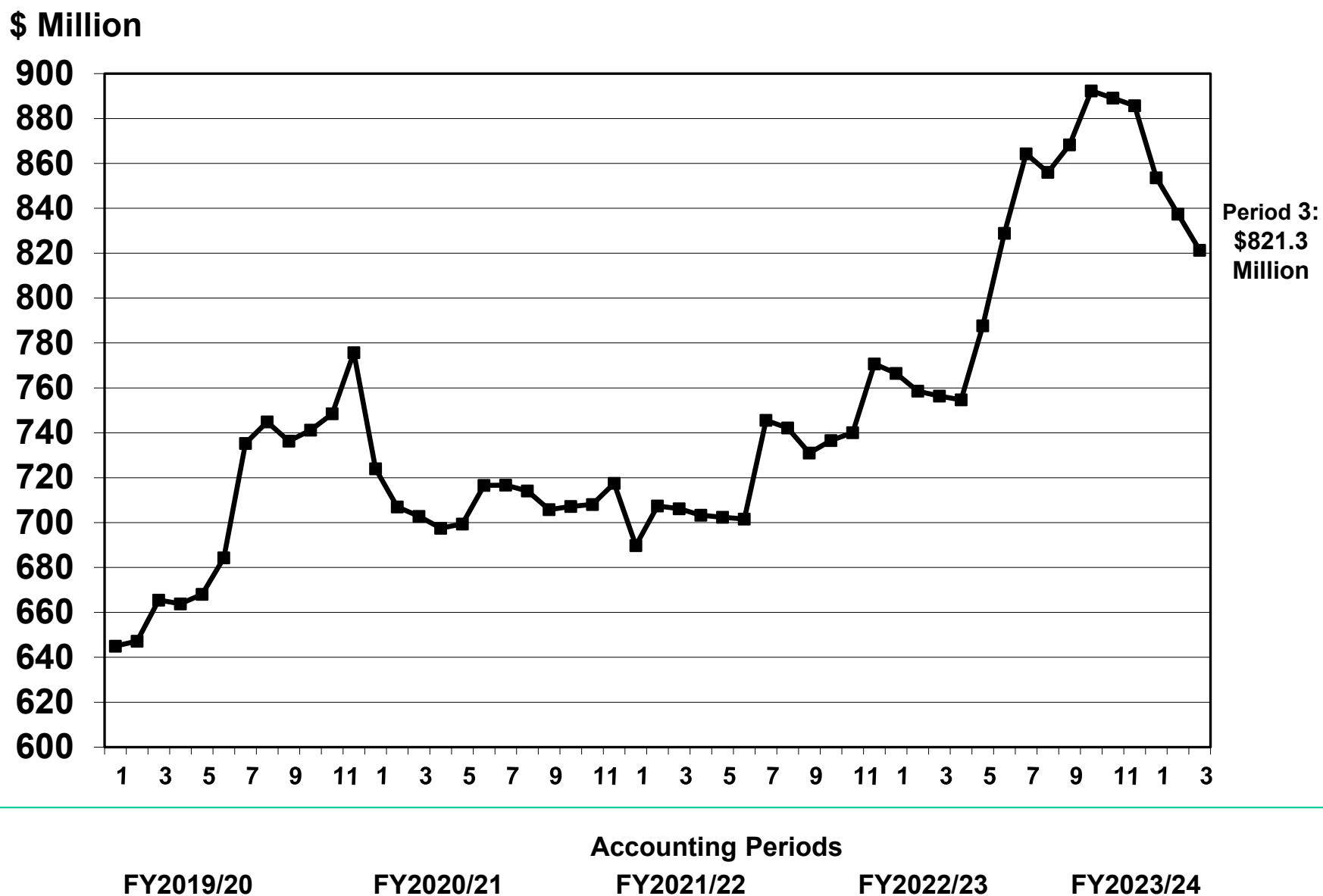
RDA Successor Agency Trust Fund

INVESTMENT PORTFOLIO BALANCE BY FUND/S

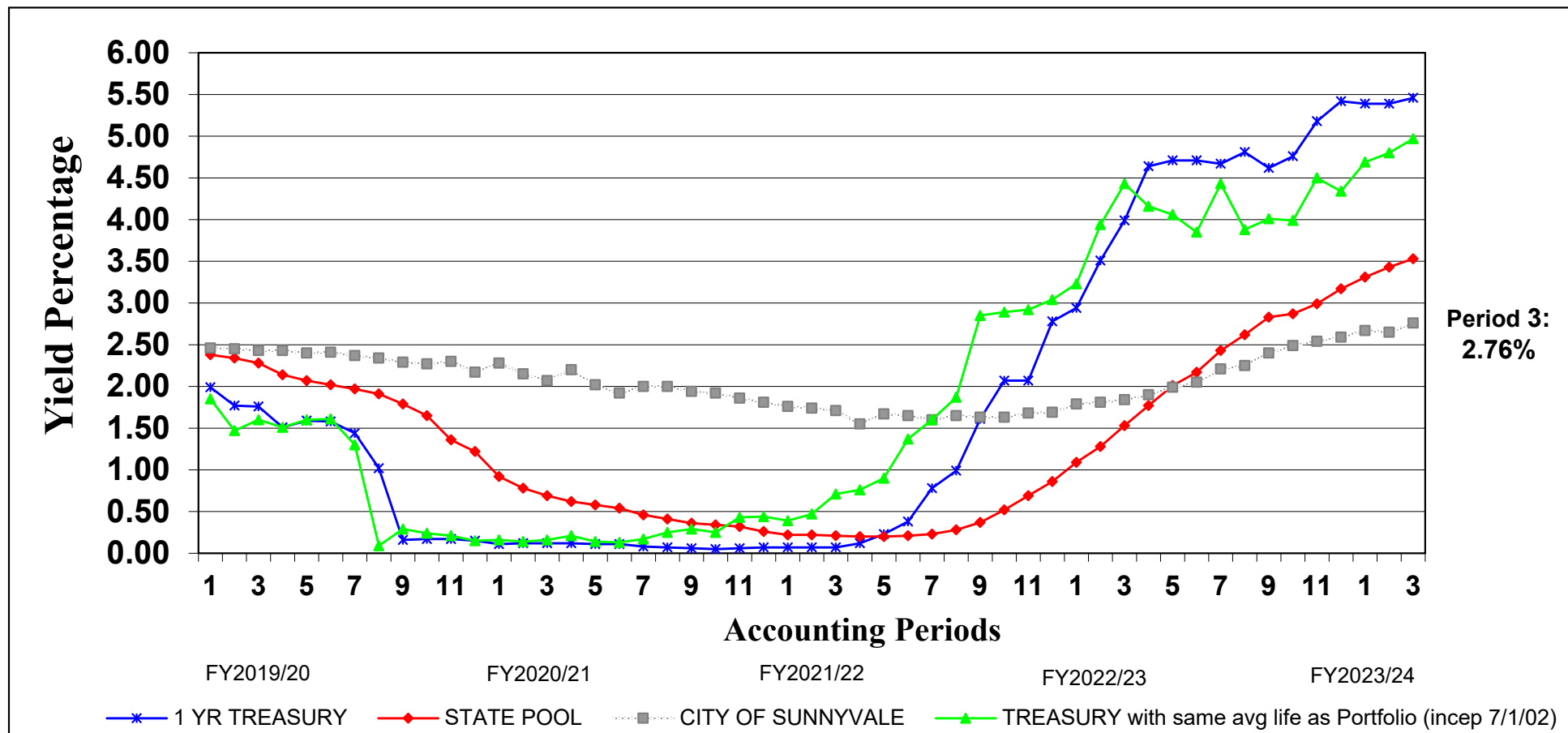
THIRD QUARTER ENDING SEPT 30, 2023



INVESTMENT PORTFOLIO PORTFOLIO BALANCE TREND



INVESTMENT PORTFOLIO COMPARISON OF ANNUAL YIELDS





PMIA/LAIF Performance Report as of 10/18/23



Quarterly Performance Quarter Ended 09/30/23

LAIF Apportionment Rate ⁽²⁾ :	3.59
LAIF Earnings Ratio ⁽²⁾ :	0.00009812538629360
LAIF Administrative Cost ^{(1)*} :	0.29
LAIF Fair Value Factor ⁽¹⁾ :	0.986307739
PMIA Daily ⁽¹⁾ :	3.48
PMIA Quarter to Date ⁽¹⁾ :	3.42
PMIA Average Life ⁽¹⁾ :	256

PMIA Average Monthly Effective Yields⁽¹⁾

September	3.534
August	3.434
July	3.305**
June	3.167
May	2.993
April	2.870

Pooled Money Investment Account Monthly Portfolio Composition ⁽¹⁾ 09/30/23 \$156.4 billion

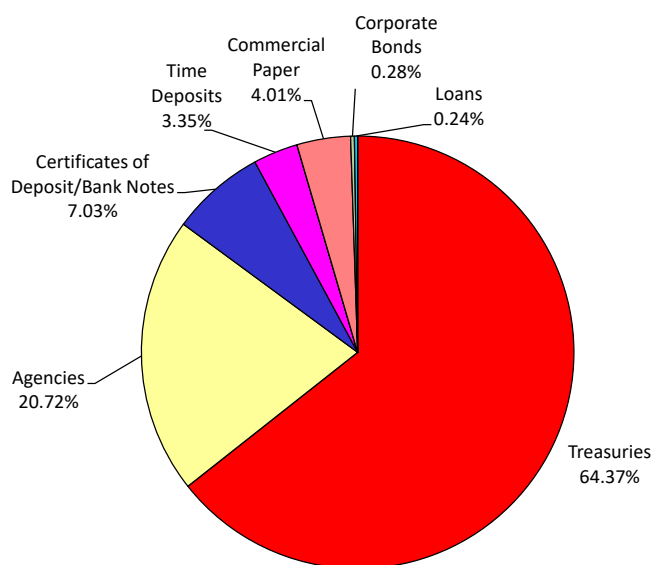


Chart does not include \$2,444,000.00 in mortgages, which equates to 0.002%. Percentages may not total 100% due to rounding.

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).

*The percentage of administrative cost equals the total administrative cost divided by the quarterly interest earnings. The law provides that administrative costs are not to exceed 5% of quarterly EARNINGS of the fund. However, if the 13-week Daily Treasury Bill Rate on the last day of the fiscal year is below 1%, then administrative costs shall not exceed 8% of quarterly EARNINGS of the fund for the subsequent fiscal year.

** Revised

Source:

⁽¹⁾ State of California, Office of the Treasurer

⁽²⁾ State of California, Office of the Controller



City of Sunnyvale Consolidated - Account #10597

MONTHLY ACCOUNT STATEMENT

JUNE 1, 2023 THROUGH SEPTEMBER 30, 2023

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 September 30, 2023

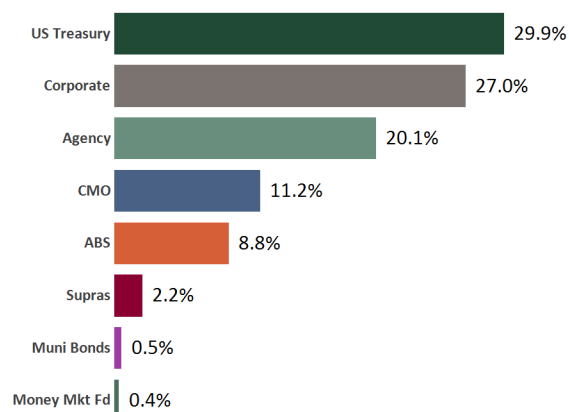
Portfolio Summary

City of Sunnyvale Main

PORTFOLIO CHARACTERISTICS

Average Modified Duration	2.42
Average Coupon	2.50%
Average Purchase YTM	2.62%
Average Market YTM	5.29%
Average S&P/Moody Rating	AA/Aa1
Average Final Maturity	2.82 yrs
Average Life	2.62 yrs

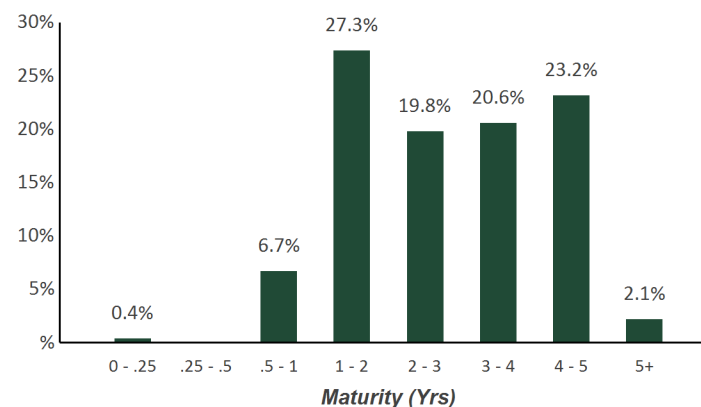
SECTOR ALLOCATION



ACCOUNT SUMMARY

	Beg. Values as of 6/30/23	End Values as of 9/30/23
Market Value	810,082,372	798,916,041
Accrued Interest	3,968,019	4,156,559
Total Market Value	814,050,391	803,072,600
Income Earned	1,675,355	5,241,176
Cont/WD		-13,560,027
Par	853,146,913	844,526,705
Book Value	850,039,286	840,472,014
Cost Value	851,337,772	841,277,106

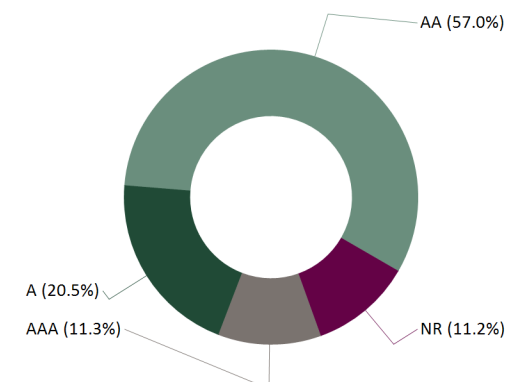
MATURITY DISTRIBUTION



TOP ISSUERS

Government of United States	29.9%
Federal Home Loan Mortgage Corp	15.4%
Federal National Mortgage Assoc	8.9%
Federal Home Loan Bank	5.2%
John Deere ABS	1.6%
Inter-American Dev Bank	1.5%
Bank of America Corp	1.5%
Paccar Financial	1.5%
Total	65.4%

CREDIT QUALITY (S&P)



PERFORMANCE REVIEW

TOTAL RATE OF RETURN	1M	3M	YTD	1YR	Annualized				
					2YRS	3YRS	5YRS	10YRS	6/30/2018
City of Sunnyvale	-0.30%	0.32%	1.53%	2.62%	-2.08%	-1.40%	1.07%	N/A	1.09%
ICE BofA 1-5 Yr US Treasury & Agency Index	-0.34%	0.24%	1.19%	2.14%	-2.42%	-1.74%	0.93%	N/A	0.90%

As of September 30, 2023

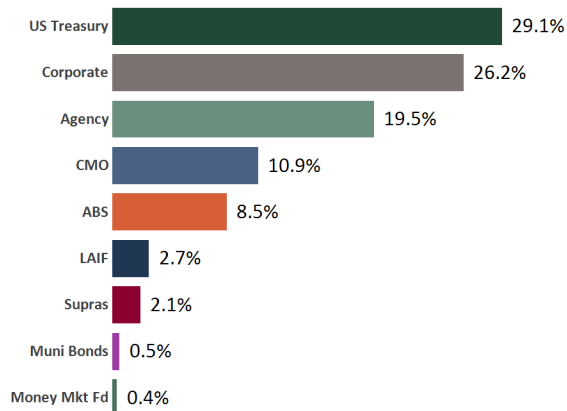
Portfolio Summary

City of Sunnyvale Consolidated

PORTFOLIO CHARACTERISTICS

Average Modified Duration	2.35
Average Coupon	2.53%
Average Purchase YTM	2.65%
Average Market YTM	5.24%
Average S&P/Moody Rating	AA/Aa1
Average Final Maturity	2.74 yrs
Average Life	2.55 yrs

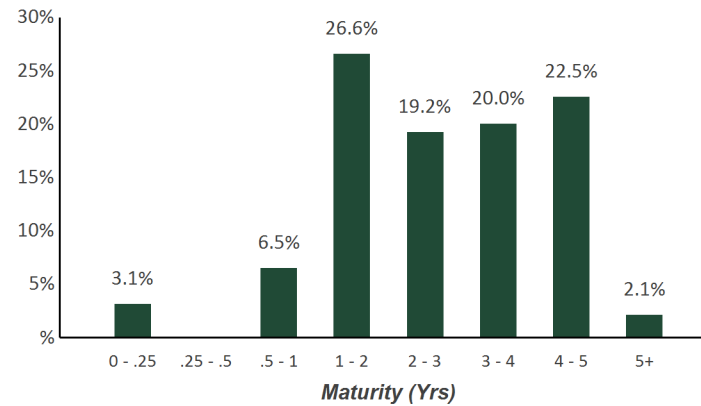
SECTOR ALLOCATION



ACCOUNT SUMMARY

	Beg. Values as of 6/30/23	End Values as of 9/30/23
Market Value	885,729,988	821,372,509
Accrued Interest	4,268,466	4,418,700
Total Market Value	889,998,455	825,791,209
Income Earned	1,925,318	5,539,054
Cont/WD		
Par	928,813,805	866,983,173
Book Value	925,686,902	862,928,482
Cost Value	926,455,284	863,733,574

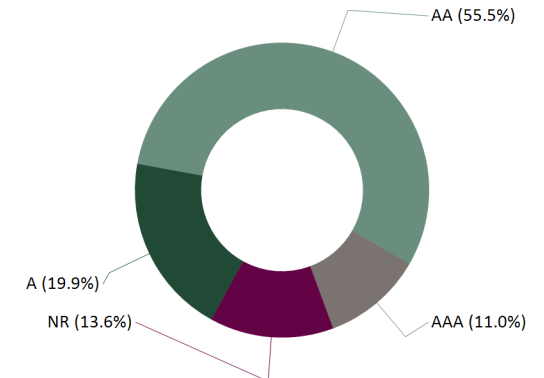
MATURITY DISTRIBUTION



TOP ISSUERS

Government of United States	29.1%
Federal Home Loan Mortgage Corp	15.0%
Federal National Mortgage Assoc	8.6%
Federal Home Loan Bank	5.1%
Local Agency Investment Fund	2.7%
John Deere ABS	1.6%
Inter-American Dev Bank	1.4%
Bank of America Corp	1.4%
Total	65.0%

CREDIT QUALITY (S&P)



Statement of Compliance

As of September 30, 2023

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	No Limit; 7 years max maturity	<i>Complies</i>
Federal Agencies	30% max per Agency/GSE issuer; 20% max agency callable securities; 7 years max maturity	<i>Complies</i>
Supranational Obligations	"AA" rating category or better by a NRSRO; 30% max; 10% max per issuer; 5 years max maturity; USD denominated senior unsecured unsubordinated obligations issued or unconditionally guaranteed by the IBRD, IFC, IADB	<i>Complies</i>
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	<i>Complies</i>
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.	<i>Complies</i>
Asset-Backed, Mortgage-Backed, Mortgage Pass-Through Securities, and Collateralized Mortgage Obligations	"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	<i>Complies</i>
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	<i>Complies</i>
Certificate of Deposit Placement Service (CDARS)	30% max (including Negotiable Certificates of Deposit); 5 years max maturity; 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	<i>Complies</i>
Time Deposits (Non-negotiable CD/TD)	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 for FDIC insured deposits; For collateralized CDs, 5% max per issuer; 365 days max maturity for collateralized bank deposits	<i>Complies</i>
Banker's Acceptances	A-1/P-1 rated or better by a NRSRO; 40% max; 5% max per issuer; 180 days max maturity	<i>Complies</i>
Commercial Paper	25% max; or 40% max if the Agency's investment AUM are >\$100 million, under a provision sunseting January 1, 2026; 5% max per issuer; 270 days maturity; 10% max of the outstanding commercial paper of any single issuer; "Prime" quality of highest rating by a NRSRO; 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	<i>Complies</i>
Money Market Mutual Funds	20% max; Highest rating by two NRSROs; Retained an investment adviser registered or exempt from SEC registration with > 5 years experience managing MMMF with AUM >\$500 million; Seek to 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	<i>Complies</i>

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.	Attachment 1 <i>Complies</i> Page 12 of 93
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>
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. US Treasuries & Federal Agencies have 7 years max maturity)	<i>Complies</i>

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CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
ABS									
43813KAC6	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	398,090.96	09/22/2020 0.38%	398,032.48 398,088.51	99.16 6.01%	394,758.94 53.19	0.05% (3,329.57)	NR / AAA AAA	1.05 0.15
36262XAC8	GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024	2,390,657.30	Various 1.38%	2,362,953.71 2,385,446.51	99.36 5.86%	2,375,263.84 284.89	0.29% (10,182.67)	NR / AAA AAA	1.06 0.12
09690AAC7	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	371,941.79	09/08/2021 0.34%	371,903.40 371,937.86	99.43 5.99%	369,830.27 20.46	0.04% (2,107.59)	Aaa / NR AAA	1.24 0.10
89236XAC0	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	224,397.85	10/06/2020 0.36%	224,356.04 224,385.16	99.47 6.23%	223,208.33 34.91	0.03% (1,176.83)	NR / AAA AAA	1.30 0.09
36265MAC9	GM Financial Auto Lease Trust 2022-1 A3 1.9% Due 3/20/2025	3,853,960.43	02/15/2022 1.91%	3,853,927.29 3,853,951.92	98.72 6.18%	3,804,749.21 2,237.44	0.46% (49,202.71)	Aaa / NR AAA	1.47 0.30
05601XAC3	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 3/25/2025	2,051,686.86	Various 1.94%	2,026,640.74 2,045,394.57	98.83 6.13%	2,027,610.32 376.15	0.25% (17,784.25)	NR / AAA AAA	1.48 0.23
43813GAC5	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025	439,745.80	02/17/2021 0.27%	439,737.75 439,744.56	98.22 6.10%	431,917.45 32.98	0.05% (7,827.11)	Aaa / NR AAA	1.56 0.30
44891RAC4	Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025	738,490.88	10/20/2020 0.39%	738,320.81 738,471.54	98.78 5.87%	729,465.05 124.72	0.09% (9,006.49)	NR / AAA AAA	1.62 0.22
89240BAC2	Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025	1,624,099.88	02/02/2021 0.27%	1,623,798.45 1,624,055.64	98.27 6.03%	1,596,071.18 187.67	0.19% (27,984.46)	Aaa / NR AAA	1.62 0.30
47788UAC6	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	983,041.92	03/02/2021 0.37%	982,852.99 982,987.32	97.63 6.07%	959,741.85 157.29	0.12% (23,245.47)	Aaa / NR AAA	1.96 0.41
44933LAC7	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	1,194,726.30	04/20/2021 0.38%	1,194,600.62 1,194,700.67	97.97 5.89%	1,170,485.30 201.78	0.14% (24,215.37)	NR / AAA AAA	1.96 0.37
43815GAC3	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	1,817,135.23	11/16/2021 0.89%	1,816,752.18 1,816,970.70	96.10 6.44%	1,746,290.58 444.19	0.21% (70,680.12)	Aaa / NR AAA	2.31 0.70
47789QAC4	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	1,956,529.71	07/13/2021 0.52%	1,956,355.19 1,956,460.19	96.59 5.88%	1,889,737.70 452.18	0.23% (66,722.49)	Aaa / NR AAA	2.46 0.64

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CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
ABS									
89238JAC9	Toyota Auto Receivables Trust 2021-D A3 0.71% Due 4/15/2026	1,699,659.48	11/09/2021 0.71%	1,699,623.28 1,699,644.15	96.20 6.20%	1,635,043.53 536.34	0.20% (64,600.62)	NR / AAA AAA	2.54 0.69
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 3,659,723.13	96.48 5.78%	3,531,061.90 3,058.13	0.43% (128,661.23)	Aaa / AAA NR	2.62 0.91
44935FAD6	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 5/15/2026	3,003,319.96	Various 2.14%	2,925,713.24 2,966,152.06	96.64 5.94%	2,902,435.47 987.76	0.35% (63,716.59)	NR / AAA AAA	2.62 0.64
43815PAC3	Honda Auto Receivables 2022-2 A3 3.73% Due 7/20/2026	1,430,000.00	08/15/2022 3.76%	1,429,914.77 1,429,945.41	97.38 5.87%	1,392,481.22 1,926.13	0.17% (37,464.19)	NR / AAA AAA	2.81 1.25
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 2,349,931.79	97.56 5.95%	2,292,544.85 1,257.25	0.28% (57,386.94)	Aaa / AAA NR	2.90 0.90
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 1,964,974.75	97.35 5.57%	1,912,972.70 2,558.87	0.23% (52,002.05)	Aaa / AAA NR	2.96 1.01
362554AC1	GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026	1,383,919.13	10/13/2021 0.68%	1,383,883.84 1,383,904.01	95.94 6.21%	1,327,709.87 392.11	0.16% (56,194.14)	Aaa / AAA NR	2.96 0.73
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 2,239,723.01	96.82 6.16%	2,168,658.24 2,309.69	0.26% (71,064.77)	Aaa / NR AAA	2.96 0.83
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 2,999,939.38	96.77 5.74%	2,902,994.97 2,960.00	0.35% (96,944.41)	NR / AAA AAA	3.04 0.92
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 4,377,549.00	94.72 5.86%	4,262,607.00 1,800.00	0.52% (114,942.00)	Aaa / NR AAA	3.13 1.08
380146AC4	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	1,347,571.92	01/11/2022 1.27%	1,347,454.82 1,347,514.67	96.63 5.58%	1,302,165.50 707.48	0.16% (45,349.17)	NR / AAA AAA	3.13 0.78
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 1,739,792.03	97.21 5.72%	1,691,398.32 2,247.50	0.21% (48,393.71)	Aaa / AAA NR	3.38 1.08
47800AAC4	John Deere Owner Trust 2022-B A3 3.74% Due 2/16/2027	3,070,000.00	07/12/2022 3.77%	3,069,706.82 3,069,805.15	97.34 5.85%	2,988,423.96 5,103.02	0.36% (81,381.19)	Aaa / NR AAA	3.38 1.28
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 6,134,260.92	96.51 5.72%	5,920,698.32 9,243.40	0.72% (213,562.60)	NR / AAA AAA	3.63 1.53

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ABS									
47800BAC2	John Deere Owner Trust 2022-C A3 5.09% Due 6/15/2027	4,940,000.00	10/12/2022 5.15%	4,939,616.66 4,939,716.30	98.93 5.85%	4,887,230.92 11,175.38	0.59% (52,485.38)	Aaa / NR AAA	3.71 1.51
92348KAV5	Verizon Master Trust 2022-5 A1A 3.72% Due 7/20/2027	2,680,000.00	08/02/2022 3.75%	2,679,882.08 2,679,930.51	99.36 4.97%	2,662,952.52 3,046.27	0.32% (16,977.99)	NR / AAA AAA	3.81 0.86
161571HT4	Chase Issuance Trust 23-A1 A 5.16% Due 9/15/2028	8,975,000.00	09/07/2023 5.23%	8,972,512.13 8,972,548.45	99.63 5.35%	8,941,954.05 20,582.67	1.09% (30,594.40)	NR / AAA AAA	4.96 2.66
Total ABS		72,163,975.40	2.81%	71,761,817.07 71,987,649.87	5.81%	70,442,463.36 74,499.85	8.54% (1,545,186.51)	Aaa / AAA AAA	3.03 1.10
AGENCY									
3130A1XJ2	FHLB Note 2.875% Due 6/14/2024	8,975,000.00	Various 2.21%	9,257,883.68 9,014,533.38	98.08 5.68%	8,803,056.95 76,692.63	1.08% (211,476.43)	Aaa / AA+ NR	0.71 0.68
3135G0V75	FNMA Note 1.75% Due 7/2/2024	8,250,000.00	07/16/2019 1.96%	8,166,922.50 8,237,391.66	97.24 5.53%	8,021,986.50 35,692.71	0.98% (215,405.16)	Aaa / AA+ AA+	0.76 0.73
3130A2UW4	FHLB Note 2.875% Due 9/13/2024	9,350,000.00	09/13/2019 1.79%	9,834,236.50 9,442,387.23	97.56 5.54%	9,121,542.10 13,440.63	1.11% (320,845.13)	Aaa / AA+ NR	0.96 0.92
3135G0W66	FNMA Note 1.625% Due 10/15/2024	7,590,000.00	Various 1.61%	7,596,251.10 7,591,492.66	96.15 5.48%	7,297,580.07 56,872.30	0.89% (293,912.59)	Aaa / AA+ AA+	1.04 1.00
3135G0X24	FNMA Note 1.625% Due 1/7/2025	13,785,000.00	Various 1.30%	13,993,685.85 13,839,831.63	95.43 5.39%	13,155,370.13 52,268.13	1.60% (684,461.50)	Aaa / AA+ AA+	1.27 1.22
3137EAEPO	FHLMC Note 1.5% Due 2/12/2025	15,235,000.00	02/13/2020 1.52%	15,223,269.05 15,231,786.04	95.05 5.30%	14,481,126.50 31,104.79	1.76% (750,659.54)	Aaa / AA+ AA+	1.37 1.32
3135G04Z3	FNMA Note 0.5% Due 6/17/2025	12,900,000.00	Various 0.47%	12,919,382.20 12,907,508.71	92.46 5.15%	11,927,314.20 18,633.33	1.45% (980,194.51)	Aaa / AA+ AA+	1.72 1.66
3137EAEU9	FHLMC Note 0.375% Due 7/21/2025	8,000,000.00	01/25/2021 0.41%	7,987,040.00 7,994,782.75	91.91 5.12%	7,352,824.00 5,833.33	0.89% (641,958.75)	Aaa / AA+ AA+	1.81 1.76
3135G05X7	FNMA Note 0.375% Due 8/25/2025	13,000,000.00	Various 0.47%	12,942,071.80 12,977,871.06	91.47 5.14%	11,890,918.00 4,875.00	1.44% (1,086,953.06)	Aaa / AA+ AA+	1.90 1.85
3137EAEX3	FHLMC Note 0.375% Due 9/23/2025	13,000,000.00	Various 0.44%	12,961,478.40 12,984,453.86	91.18 5.12%	11,852,893.00 1,083.33	1.44% (1,131,560.86)	Aaa / AA+ AA+	1.98 1.93
3135G06G3	FNMA Note 0.5% Due 11/7/2025	12,900,000.00	Various 0.56%	12,864,817.00 12,885,202.31	90.94 5.10%	11,730,989.10 25,800.00	1.42% (1,154,213.21)	Aaa / AA+ AA+	2.11 2.04

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AGENCY									
3130AAUF3	FHLB Note 2.75% Due 3/13/2026	5,430,000.00	07/30/2019 2.11%	5,642,367.30 5,508,550.42	94.92 4.98%	5,154,128.85 7,466.25	0.63% (354,421.57)	Aaa / AA+ NR	2.45 2.33
3135G05Y5	FNMA Note 0.75% Due 10/8/2027	8,000,000.00	Various 0.78%	7,985,914.90 7,991,719.25	85.51 4.75%	6,841,008.00 28,833.34	0.83% (1,150,711.25)	Aaa / AA+ AA+	4.02 3.86
880591EZ1	Tennessee Valley Authority Note 3.875% Due 3/15/2028	4,769,000.00	05/04/2023 3.56%	4,835,432.17 4,829,858.75	96.51 4.75%	4,602,795.58 8,213.28	0.56% (227,063.17)	Aaa / AA+ AA+	4.46 4.03
3133EPME2	FFCB Note 3.875% Due 6/8/2028	10,000,000.00	06/06/2023 3.97%	9,956,500.00 9,959,238.10	96.16 4.80%	9,615,600.00 121,631.94	1.18% (343,638.10)	Aaa / AA+ AA+	4.69 4.17
3130AWTR1	FHLB Note 4.375% Due 9/8/2028	19,000,000.00	Various 4.48%	18,911,860.50 18,912,769.17	98.56 4.70%	18,725,868.00 131,614.59	2.28% (186,901.17)	Aaa / AA+ NR	4.95 4.36
Total Agency		170,184,000.00	1.72%	171,079,112.95 170,309,376.98	5.15%	160,575,000.98 620,055.58	19.52% (9,734,376.00)	Aaa / AA+ AA+	2.30 2.14
CMO									
3137BFXT3	FHLMC K042 A2 2.67% Due 12/25/2024	5,500,000.00	06/29/2022 3.52%	5,391,718.75 5,447,755.83	96.64 5.73%	5,315,018.50 2,447.50	0.64% (132,737.33)	Aaa / NR NR	1.24 1.06
3137BRQJ7	FHLMC K057 A2 2.57% Due 7/25/2026	6,653,000.00	01/31/2022 1.66%	6,868,182.97 6,787,272.03	93.46 5.24%	6,217,727.48 14,248.51	0.75% (569,544.55)	NR / NR AAA	2.82 2.46
3137BSRE5	FHLMC K059 A2 3.12% Due 9/25/2026	6,000,000.00	02/18/2022 1.98%	6,256,875.00 6,165,956.82	94.20 5.27%	5,652,288.00 15,600.00	0.69% (513,668.82)	NR / AAA AAA	2.99 2.69
3137FQXJ7	FHLMC K737 A2 2.525% Due 10/25/2026	5,000,000.00	06/07/2022 3.27%	4,850,195.31 4,895,688.73	92.48 5.30%	4,623,845.35 10,520.83	0.56% (271,843.38)	NR / NR AAA	3.07 2.75
3137F2LJ3	FHLMC K066 A2 3.117% Due 6/25/2027	900,000.00	09/28/2022 4.44%	852,011.72 862,246.59	93.06 5.24%	837,568.80 2,337.75	0.10% (24,677.79)	NR / NR AAA	3.74 3.31
3137FBBX3	FHLMC K068 A2 3.244% Due 8/25/2027	15,000,000.00	Various 4.48%	14,237,890.63 14,377,526.06	93.53 5.10%	14,029,725.00 40,550.00	1.70% (347,801.06)	Aaa / NR NR	3.90 3.51
3137FBU79	FHLMC K069 A2 3.187% Due 9/25/2027	9,000,000.00	04/11/2023 4.51%	8,666,718.75 8,701,585.10	92.91 5.22%	8,361,522.00 23,902.50	1.02% (340,063.10)	NR / AAA NR	3.99 3.53
3137FCJK1	FHLMC K070 A2 3.303% Due 11/25/2027	5,321,000.00	11/21/2022 4.43%	5,061,225.27 5,105,327.22	93.21 5.17%	4,959,443.38 14,646.06	0.60% (145,883.84)	Aaa / NR NR	4.16 3.67
3137FCLD4	FHLMC K071 A2 3.286% Due 11/25/2027	3,729,334.00	05/03/2023 3.93%	3,625,611.90 3,634,723.47	92.95 5.19%	3,466,572.59 10,212.16	0.42% (168,150.88)	NR / NR AAA	4.16 3.74

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CMO									
3137FEBQ2	FHLMC K072 A2 3.444% Due 12/25/2027	1,854,000.00	05/03/2023 3.93%	1,814,023.13 1,817,472.67	93.44 5.20%	1,732,368.33 5,320.98	0.21% (85,104.34)	NR / NR AAA	4.24 3.77
3137FETN0	FHLMC K073 A2 3.35% Due 1/25/2028	12,200,000.00	Various 4.26%	11,761,131.88 11,797,961.70	93.02 5.19%	11,349,025.60 6,811.67	1.38% (448,936.10)	NR / NR AAA	4.32 3.83
3137F4X72	FHLMC K075 A2 3.65% Due 2/25/2028	3,500,000.00	04/28/2023 4.05%	3,437,109.38 3,442,508.18	94.02 5.18%	3,290,794.50 10,645.83	0.40% (151,713.68)	NR / NR AAA	4.41 3.93
3137FEZU7	FHLMC K076 A2 3.9% Due 4/25/2028	2,867,500.00	05/04/2023 3.78%	2,877,805.08 2,876,980.90	94.92 5.17%	2,721,856.81 9,319.38	0.33% (155,124.09)	NR / NR AAA	4.57 4.00
3137FKUP9	FHLMC K087 A2 3.771% Due 12/25/2028	12,000,000.00	Various 4.77%	11,473,046.88 11,489,275.78	93.84 5.14%	11,261,304.00 37,710.00	1.37% (227,971.78)	NR / AAA NR	5.24 4.55
3137FKZZ2	FHLMC K088 A2 3.69% Due 1/25/2029	6,271,000.00	08/21/2023 4.93%	5,910,172.54 5,917,178.90	93.44 5.12%	5,859,898.32 19,283.33	0.71% (57,280.58)	Aaa / NR NR	5.33 4.63
Total CMO		95,795,834.00	3.96%	93,083,719.19 93,319,459.98	5.21%	89,678,958.66 223,556.50	10.89% (3,640,501.32)	Aaa / AAA AAA	3.96 3.50
CORPORATE									
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 6,486,588.30	96.11 5.72%	6,247,234.50 8,576.39	0.76% (239,353.80)	A2 / A+ NR	0.79 0.77
14913Q3B3	Caterpillar Finl Service Note 2.15% Due 11/8/2024	8,820,000.00	Various 2.03%	8,866,124.60 8,830,642.70	96.30 5.65%	8,493,518.88 75,325.25	1.04% (337,123.82)	A2 / A A+	1.11 1.06
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 5,571,796.41	94.95 5.57%	5,293,306.40 17,514.79	0.64% (278,490.01)	A1 / A+ A+	1.29 1.24
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 9,479,714.25	94.98 6.10%	9,008,881.46 37,808.26	1.10% (470,832.79)	A2 / A+ A+	1.31 1.25
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 7,536,447.98	93.20 6.51%	7,036,720.80 6,606.25	0.85% (499,727.18)	A2 / A A+	1.44 1.39
69371RR73	Paccar Financial Corp Note 2.85% Due 4/7/2025	5,285,000.00	03/31/2022 2.86%	5,283,625.90 5,284,305.43	96.01 5.62%	5,074,361.04 72,800.88	0.62% (209,944.39)	A1 / A+ NR	1.52 1.44
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 3,529,331.46	96.48 5.80%	3,405,705.17 55,266.56	0.42% (123,626.29)	A1 / A AA-	1.54 1.45

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CORPORATE									
06367WB85	Bank of Montreal Note 1.85% Due 5/1/2025	5,683,000.00	07/23/2021 0.85%	5,892,248.06 5,771,024.29	93.85 5.97%	5,333,489.82 43,806.46	0.65% (437,534.47)	A2 / A- AA-	1.59 1.51
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 6,771,953.06	96.27 6.23%	6,517,160.82 18,594.93	0.79% (254,792.24)	A1 / A- AA-	1.67 1.59
89115A2A9	Toronto-Dominion Bank Note 3.766% Due 6/6/2025	3,500,000.00	06/03/2022 3.70%	3,506,580.00 3,503,692.98	96.72 5.84%	3,385,161.50 42,105.97	0.42% (118,531.48)	A1 / A NR	1.68 1.58
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 3,225,485.41	95.97 6.31%	3,094,977.68 8,507.02	0.38% (130,507.73)	A1 / A- AA-	1.73 1.64
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 4,348,921.16	96.28 5.83%	4,127,497.88 62,560.43	0.51% (221,423.28)	A1 / A AA-	2.14 1.98
64952WFB4	New York Life Global Note 4.7% Due 4/2/2026	3,980,000.00	03/29/2023 4.74%	3,975,860.80 3,976,538.67	97.96 5.58%	3,898,684.62 91,451.56	0.48% (77,854.05)	Aaa / AA+ AAA	2.51 2.27
57629W6F2	Mass Mutual Global funding Note 4.5% Due 4/10/2026	4,650,000.00	04/04/2023 4.52%	4,646,791.50 4,647,295.94	97.64 5.51%	4,540,064.70 98,231.25	0.56% (107,231.24)	Aa3 / AA+ AA+	2.53 2.30
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 2,028,713.30	93.86 6.27%	1,876,271.40 18,390.63	0.23% (152,441.90)	A1 / A- AA-	2.56 1.48
6174468Q5	Morgan Stanley Callable Note Cont 4/28/2025 2.188% Due 4/28/2026	3,500,000.00	05/18/2022 4.99%	3,306,135.00 3,373,361.29	93.94 6.28%	3,287,875.50 32,546.50	0.40% (85,485.79)	A1 / A- A+	2.58 1.50
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 9,967,452.58	89.91 5.17%	8,981,889.12 38,572.50	1.09% (985,563.46)	A1 / AA AA-	2.62 2.51
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 1,662,823.02	89.96 5.30%	1,493,272.92 7,211.78	0.18% (169,550.10)	A2 / A+ A	2.62 2.51
756109BF0	Realty Income Corp Callable Note Cont 03/01/2026 4.875% Due 6/1/2026	4,000,000.00	02/06/2023 4.75%	4,013,840.00 4,010,928.27	98.14 5.63%	3,925,404.00 65,000.00	0.48% (85,524.27)	A3 / A- NR	2.67 2.43
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 6,838,366.64	89.30 5.41%	6,107,983.20 22,016.25	0.74% (730,383.44)	A1 / A+ A+	2.72 2.60

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CORPORATE									
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 6,207,083.26	91.71 6.49%	5,685,858.80 23,170.44	0.69% (521,224.46)	A1 / A- AA-	2.72 1.65
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 6,090,063.50	91.89 5.04%	5,513,538.00 6,833.33	0.67% (576,525.50)	Aaa / AA+ NR	2.95 2.80
06368FAC3	Bank of Montreal Note 1.25% Due 9/15/2026	3,000,000.00	09/13/2021 1.28%	2,996,370.00 2,997,853.01	87.90 5.76%	2,636,976.00 1,666.67	0.32% (360,877.01)	A2 / A- AA-	2.96 2.83
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 1,608,196.92	89.16 5.03%	1,435,529.13 657.42	0.17% (172,667.79)	Aa2 / AA AA	2.97 2.85
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 5,215,784.62	94.05 5.43%	4,702,330.00 81,250.00	0.58% (513,454.62)	A3 / A NR	3.01 2.76
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 3,840,675.91	90.31 5.19%	3,472,569.46 15,828.58	0.42% (368,106.45)	A2 / A A	3.30 3.10
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 5,251,146.14	89.53 5.56%	4,700,183.25 20,927.08	0.57% (550,962.89)	A1 / A AA-	3.31 3.11
61747YEZ4	Morgan Stanley Callable Note 1X 1/28/2026 5.05% Due 1/28/2027	4,415,000.00	01/17/2023 5.06%	4,422,270.45 4,420,591.75	98.02 5.97%	4,327,724.28 39,017.57	0.53% (92,867.47)	A1 / A- A+	3.33 2.14
742718FV6	Procter & Gamble Co Note 1.9% Due 2/1/2027	10,000,000.00	01/27/2022 1.93%	9,985,800.00 9,990,520.37	90.60 4.99%	9,059,940.00 31,666.67	1.10% (930,580.37)	Aa3 / AA- NR	3.34 3.15
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 5,529,473.62	89.07 6.03%	4,970,345.94 10,633.00	0.60% (559,127.68)	A2 / A- A	3.42 3.19
89114TZZ2	Toronto-Dominion Bank Note 2.8% Due 3/10/2027	5,000,000.00	03/09/2022 2.97%	4,960,350.00 4,972,712.11	90.90 5.75%	4,545,025.00 8,166.67	0.55% (427,687.11)	A1 / A NR	3.44 3.20
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 6,399,160.25	91.73 4.93%	5,870,937.60 6,542.22	0.71% (528,222.65)	Aa2 / AA A+	3.46 3.25
06051GHT9	Bank of America Corp Callable Note 1X 4/23/2026 3.559% Due 4/23/2027	6,500,000.00	Various 4.95%	6,297,122.84 6,346,645.52	93.82 6.20%	6,098,150.50 101,530.36	0.75% (248,495.02)	A1 / A- AA-	3.56 2.36

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CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
CORPORATE									
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 2,971,523.94	94.59 5.68%	2,814,138.78 46,608.33	0.35% (157,385.16)	A2 / A+ A+	3.61 3.24
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 3,021,022.46	94.79 5.30%	2,862,576.46 42,212.88	0.35% (158,446.00)	A2 / A+ A	3.62 3.28
22160KAM7	Costco Wholesale Corp Callable Note Cont 2/18/2027 3% Due 5/18/2027	5,300,000.00	07/15/2022 3.53%	5,176,987.00 5,207,600.78	93.12 5.10%	4,935,280.50 58,741.67	0.60% (272,320.28)	Aa3 / A+ NR	3.63 3.34
89115A2C5	Toronto-Dominion Bank Note 4.108% Due 6/8/2027	1,800,000.00	08/26/2022 4.18%	1,793,970.00 1,795,343.44	94.39 5.82%	1,699,005.60 23,210.20	0.21% (96,337.84)	A1 / A NR	3.69 3.31
756109BG8	Realty Income Corp Calllable Note Cont 5/15/2027 3.95% Due 8/15/2027	3,650,000.00	12/15/2022 4.64%	3,545,680.00 3,563,230.31	93.76 5.77%	3,422,258.25 18,422.36	0.42% (140,972.06)	A3 / A- NR	3.88 3.50
74340XBV2	Prologis LP Callable Note Cont 09/15/2027 3.375% Due 12/15/2027	4,968,000.00	01/10/2023 4.55%	4,712,893.20 4,750,066.72	91.94 5.55%	4,567,817.66 49,369.50	0.56% (182,249.06)	A3 / A NR	4.21 3.80
69371RS31	Paccar Financial Corp Note 4.6% Due 1/10/2028	2,500,000.00	01/05/2023 4.71%	2,487,875.00 2,489,628.01	97.52 5.25%	2,437,997.50 25,875.00	0.30% (51,630.51)	A1 / A+ NR	4.28 3.79
756109AU8	Realty Income Corp Callable Note Cont 10/15/2027 3.65% Due 1/15/2028	3,000,000.00	01/12/2023 4.61%	2,872,410.00 2,890,387.32	92.12 5.75%	2,763,483.00 23,116.67	0.34% (126,904.32)	A3 / A- NR	4.30 3.85
24422EWR6	John Deere Capital Corp Note 4.75% Due 1/20/2028	4,000,000.00	01/17/2023 4.38%	4,066,040.00 4,056,853.71	98.19 5.22%	3,927,404.00 37,472.22	0.48% (129,449.71)	A2 / A A+	4.31 3.81
037833ET3	Apple Inc Callable Note Cont 4/10/2028 4% Due 5/10/2028	3,960,000.00	05/08/2023 4.01%	3,957,753.15 3,957,930.24	96.02 4.98%	3,802,431.60 62,040.00	0.47% (155,498.64)	Aaa / AA+ NR	4.61 4.08
58933YBH7	Merck & Co Callable Note Cont 4/17/2028 4.05% Due 5/17/2028	4,805,000.00	05/08/2023 4.05%	4,805,921.95 4,805,852.82	96.23 4.97%	4,623,668.91 72,435.38	0.57% (182,183.91)	A1 / A+ NR	4.63 4.09
66815L2M0	Northwestern Mutual Gbl Note 4.9% Due 6/12/2028	5,000,000.00	07/10/2023 5.20%	4,935,650.00 4,938,550.58	97.38 5.54%	4,869,155.00 74,180.56	0.60% (69,395.58)	Aaa / AA+ AAA	4.70 4.07
64952WFD0	New York Life Global Note 4.9% Due 6/13/2028	4,000,000.00	09/12/2023 5.31%	3,930,840.00 3,931,518.04	97.22 5.58%	3,888,944.00 58,800.00	0.48% (42,574.04)	Aaa / AA+ AAA	4.71 4.07
69371RS64	Paccar Financial Corp Note 4.95% Due 8/10/2028	4,115,000.00	08/03/2023 4.99%	4,108,498.30 4,108,683.35	98.86 5.22%	4,068,084.89 28,856.44	0.50% (40,598.46)	A1 / A+ NR	4.87 4.24

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Total Corporate		228,722,000.00	2.76%	228,324,462.39 228,203,481.84	5.63%	214,830,815.52 1,792,124.88	26.23% (13,372,666.32)	A1 / A+ AA-	2.82 2.51
LAIF									
90LAIF\$00	Local Agency Investment Fund State Pool	22,433,044.33	Various 3.61%	22,433,044.33 22,433,044.33	1.00 3.61%	22,433,044.33 262,141.18	2.75% 0.00	NR / NR NR	0.00 0.00
Total LAIF		22,433,044.33	3.61%	22,433,044.33 22,433,044.33	3.61%	22,433,044.33 262,141.18	2.75% 0.00	NR / NR NR	0.00 0.00
MONEY MARKET FUND									
60934N807	Federated Investors Govt Oblig Fund Inst.	23,423.80	Various 4.98%	23,423.80 23,423.80	1.00 4.98%	23,423.80 0.00	0.00% 0.00	Aaa / AAA AAA	0.00 0.00
60934N807	Federated Investors Govt Oblig Fund Inst.	2,945,895.60	Various 4.98%	2,945,895.60 2,945,895.60	1.00 4.98%	2,945,895.60 0.00	0.36% 0.00	Aaa / AAA AAA	0.00 0.00
Total Money Market Fund		2,969,319.40	4.98%	2,969,319.40 2,969,319.40	4.98%	2,969,319.40 0.00	0.36% 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 4,495,854.44	96.92 5.60%	4,337,129.72 53,700.00	0.53% (158,724.72)	Aa2 / AA- AA	1.01 0.96
Total Municipal Bonds		4,475,000.00	1.91%	4,577,790.75 4,495,854.44	5.60%	4,337,129.72 53,700.00	0.53% (158,724.72)	Aa2 / AA- AA	1.01 0.96
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 5,912,225.39	91.01 5.12%	5,382,975.33 12,569.38	0.65% (529,250.06)	Aaa / AAA AAA	2.08 2.01
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 13,124,248.13	90.23 4.99%	11,870,111.69 51,478.07	1.44% (1,254,136.44)	Aaa / AAA AAA	2.56 2.46
Total Supranational		19,070,000.00	0.83%	19,003,066.15 19,036,473.52	5.03%	17,253,087.02 64,047.45	2.10% (1,783,386.50)	Aaa / AAA AAA	2.41 2.32

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US TREASURY									
912828XX3	US Treasury Note 2% Due 6/30/2024	11,000,000.00	Various 1.74%	11,124,335.94 11,020,462.06	97.46 5.50%	10,720,270.00 55,597.82	1.30% (300,192.06)	Aaa / AA+ AA+	0.75 0.73
912828D56	US Treasury Note 2.375% Due 8/15/2024	10,750,000.00	Various 1.56%	11,157,548.83 10,823,052.21	97.36 5.51%	10,465,716.25 32,607.84	1.27% (357,335.96)	Aaa / AA+ AA+	0.88 0.85
9128283D0	US Treasury Note 2.25% Due 10/31/2024	11,000,000.00	07/05/2019 1.88%	11,204,960.94 11,041,794.30	96.68 5.45%	10,634,338.00 103,573.37	1.30% (407,456.30)	Aaa / AA+ AA+	1.09 1.04
91282CDN8	US Treasury Note 1% Due 12/15/2024	9,000,000.00	Various 1.46%	8,885,585.94 8,951,633.36	94.96 5.37%	8,546,130.00 26,557.38	1.04% (405,503.36)	Aaa / AA+ AA+	1.21 1.17
9128283V0	US Treasury Note 2.5% Due 1/31/2025	11,000,000.00	07/30/2019 1.88%	11,356,640.63 11,086,544.32	96.39 5.34%	10,602,537.00 46,331.52	1.29% (484,007.32)	Aaa / AA+ AA+	1.34 1.28
912828ZC7	US Treasury Note 1.125% Due 2/28/2025	11,250,000.00	03/18/2020 0.81%	11,423,583.98 11,299,567.98	94.39 5.28%	10,618,942.50 10,778.67	1.29% (680,625.48)	Aaa / AA+ AA+	1.42 1.37
91282CED9	US Treasury Note 1.75% Due 3/15/2025	6,000,000.00	04/08/2022 2.71%	5,839,218.75 5,920,061.01	95.09 5.29%	5,705,628.00 4,615.38	0.69% (214,433.01)	Aaa / AA+ AA+	1.46 1.41
91282CEQ0	US Treasury Note 2.75% Due 5/15/2025	3,500,000.00	06/06/2022 2.91%	3,483,867.19 3,491,099.14	96.20 5.22%	3,366,972.00 36,355.30	0.41% (124,127.14)	Aaa / AA+ AA+	1.62 1.54
91282CEU1	US Treasury Note 2.875% Due 6/15/2025	6,450,000.00	06/13/2022 3.39%	6,356,273.44 6,396,722.95	96.27 5.18%	6,209,634.30 54,719.26	0.76% (187,088.65)	Aaa / AA+ AA+	1.71 1.62
91282CAB7	US Treasury Note 0.25% Due 7/31/2025	5,000,000.00	01/18/2022 1.46%	4,792,773.44 4,892,447.97	91.56 5.13%	4,578,125.00 2,105.98	0.55% (314,322.97)	Aaa / AA+ AA+	1.84 1.78
91282CAT8	US Treasury Note 0.25% Due 10/31/2025	12,500,000.00	03/26/2021 0.75%	12,218,750.00 12,372,372.54	90.68 5.02%	11,334,475.00 13,077.45	1.37% (1,037,897.54)	Aaa / AA+ AA+	2.09 2.03
91282CGA3	US Treasury Note 4% Due 12/15/2025	8,000,000.00	12/27/2022 4.18%	7,960,937.50 7,970,928.55	97.92 5.00%	7,833,440.00 94,426.23	0.96% (137,488.55)	Aaa / AA+ AA+	2.21 2.06
91282CGE5	US Treasury Note 3.875% Due 1/15/2026	16,000,000.00	Various 3.97%	15,960,000.00 15,968,699.50	97.65 4.97%	15,623,744.00 131,413.04	1.91% (344,955.50)	Aaa / AA+ AA+	2.30 2.14
91282CCW9	US Treasury Note 0.75% Due 8/31/2026	3,200,000.00	09/17/2021 0.86%	3,182,625.00 3,189,753.95	89.05 4.82%	2,849,625.60 2,043.96	0.35% (340,128.35)	Aaa / AA+ AA+	2.92 2.82
91282CCZ2	US Treasury Note 0.875% Due 9/30/2026	19,350,000.00	Various 1.08%	19,157,605.47 19,233,672.86	89.23 4.77%	17,266,856.40 462.60	2.09% (1,966,816.46)	Aaa / AA+ AA+	3.00 2.90
91282CDG3	US Treasury Note 1.125% Due 10/31/2026	6,420,000.00	11/15/2021 1.25%	6,380,878.13 6,395,648.85	89.60 4.79%	5,752,422.72 30,224.59	0.70% (643,226.13)	Aaa / AA+ AA+	3.09 2.95

Holdings Report

As of September 30, 2023



CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
US TREASURY									
91282CEW7	US Treasury Note 3.25% Due 6/30/2027	7,000,000.00	07/13/2022 3.12%	7,042,656.25 7,032,221.84	95.01 4.72%	6,650,819.00 57,493.21	0.81% (381,402.84)	Aaa / AA+ AA+	3.75 3.44
91282CFB2	US Treasury Note 2.75% Due 7/31/2027	1,300,000.00	08/22/2022 3.12%	1,277,960.94 1,282,899.25	93.15 4.72%	1,210,979.90 6,023.10	0.15% (71,919.35)	Aaa / AA+ AA+	3.84 3.56
91282CFH9	US Treasury Note 3.125% Due 8/31/2027	16,400,000.00	Various 3.42%	16,182,777.35 16,228,988.15	94.38 4.71%	15,478,139.60 43,646.98	1.88% (750,848.55)	Aaa / AA+ AA+	3.92 3.62
91282CFM8	US Treasury Note 4.125% Due 9/30/2027	12,150,000.00	10/20/2022 4.45%	11,974,394.53 12,007,643.54	97.92 4.70%	11,897,037.00 1,369.36	1.44% (110,606.54)	Aaa / AA+ AA+	4.00 3.64
91282CFZ9	US Treasury Note 3.875% Due 11/30/2027	8,000,000.00	12/27/2022 3.92%	7,984,687.50 7,987,046.54	96.94 4.69%	7,755,000.00 104,180.33	0.95% (232,046.54)	Aaa / AA+ AA+	4.17 3.74
91282CGC9	US Treasury Note 3.875% Due 12/31/2027	8,000,000.00	01/05/2023 3.95%	7,972,812.50 7,976,815.93	96.92 4.68%	7,753,440.00 78,342.39	0.95% (223,375.93)	Aaa / AA+ AA+	4.25 3.83
91282CGH8	US Treasury Note 3.5% Due 1/31/2028	16,000,000.00	02/03/2023 3.61%	15,916,875.00 15,927,699.52	95.43 4.67%	15,269,376.00 94,347.83	1.86% (658,323.52)	Aaa / AA+ AA+	4.34 3.94
91282CGP0	US Treasury Note 4% Due 2/29/2028	12,400,000.00	Various 3.92%	12,445,562.50 12,440,815.27	97.41 4.65%	12,079,348.40 42,241.75	1.47% (361,466.87)	Aaa / AA+ AA+	4.42 3.98
91282CHA2	US Treasury Note 3.5% Due 4/30/2028	7,500,000.00	05/22/2023 3.75%	7,416,210.94 7,422,209.16	95.31 4.65%	7,148,437.50 109,850.54	0.88% (273,771.66)	Aaa / AA+ AA+	4.59 4.11
91282CHE4	US Treasury Note 3.625% Due 5/31/2028	12,000,000.00	06/14/2023 4.00%	11,801,718.75 11,813,020.89	95.84 4.62%	11,501,256.00 146,188.52	1.41% (311,764.89)	Aaa / AA+ AA+	4.67 4.18
Total US Treasury		251,170,000.00	2.68%	250,501,241.44 250,173,821.64	4.97%	238,852,690.17 1,328,574.40	29.08% (11,321,131.47)	Aaa / AA+ AA+	2.79 2.58
				863,733,573.67		821,372,509.16	100.00%	Aa1 / AA	2.74
TOTAL PORTFOLIO		866,983,173.13	2.65%	862,928,482.00	5.24%	4,418,699.84	(41,555,972.84)	AA+	2.35
TOTAL MARKET VALUE PLUS ACCRUED						825,791,209.00			

Transaction Ledger

As of September 30, 2023



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	09/01/2023	60934N807	9,949.62	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	9,949.62	0.00	9,949.62	0.00
Purchase	09/01/2023	60934N807	407.45	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	407.45	0.00	407.45	0.00
Purchase	09/03/2023	60934N807	68,355.00	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	68,355.00	0.00	68,355.00	0.00
Purchase	09/08/2023	60934N807	11,939,107.35	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	11,939,107.35	0.00	11,939,107.35	0.00
Purchase	09/08/2023	60934N807	165,625.00	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	165,625.00	0.00	165,625.00	0.00
Purchase	09/10/2023	60934N807	126,625.00	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	126,625.00	0.00	126,625.00	0.00
Purchase	09/11/2023	3130AWTR1	12,000,000.00	FHLB Note 4.375% Due 9/8/2028	99.561	4.47%	11,947,320.00	53,958.33	12,001,278.33	0.00
Purchase	09/11/2023	60934N807	8,879,906.64	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	8,879,906.64	0.00	8,879,906.64	0.00
Purchase	09/11/2023	60934N807	61,500.00	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	61,500.00	0.00	61,500.00	0.00
Purchase	09/13/2023	60934N807	10,847,124.66	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	10,847,124.66	0.00	10,847,124.66	0.00
Purchase	09/13/2023	60934N807	209,068.75	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	209,068.75	0.00	209,068.75	0.00
Purchase	09/14/2023	3130AWTR1	3,865,000.00	FHLB Note 4.375% Due 9/8/2028	99.480	4.49%	3,844,902.00	18,788.19	3,863,690.19	0.00
Purchase	09/14/2023	3130AWTR1	3,135,000.00	FHLB Note 4.375% Due 9/8/2028	99.510	4.48%	3,119,638.50	15,239.58	3,134,878.08	0.00
Purchase	09/14/2023	64952WFD0	4,000,000.00	New York Life Global Note 4.9% Due 6/13/2028	98.271	5.31%	3,930,840.00	49,544.44	3,980,384.44	0.00
Purchase	09/15/2023	161571HT4	8,975,000.00	Chase Issuance Trust 23-A1 A 5.16% Due 9/15/2028	99.972	5.23%	8,972,512.13	0.00	8,972,512.13	0.00
Purchase	09/15/2023	60934N807	229,549.43	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	229,549.43	0.00	229,549.43	0.00

Transaction Ledger

As of September 30, 2023



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	09/15/2023	60934N807	142,088.95	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	142,088.95	0.00	142,088.95	0.00
Purchase	09/15/2023	60934N807	140,981.97	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	140,981.97	0.00	140,981.97	0.00
Purchase	09/15/2023	60934N807	213,397.43	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	213,397.43	0.00	213,397.43	0.00
Purchase	09/15/2023	60934N807	4,797.88	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	4,797.88	0.00	4,797.88	0.00
Purchase	09/15/2023	60934N807	20,953.83	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	20,953.83	0.00	20,953.83	0.00
Purchase	09/15/2023	60934N807	3,375.00	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	3,375.00	0.00	3,375.00	0.00
Purchase	09/15/2023	60934N807	17,331.38	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	17,331.38	0.00	17,331.38	0.00
Purchase	09/15/2023	60934N807	5,734.00	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	5,734.00	0.00	5,734.00	0.00
Purchase	09/15/2023	60934N807	5,550.00	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	5,550.00	0.00	5,550.00	0.00
Purchase	09/15/2023	60934N807	4,330.67	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	4,330.67	0.00	4,330.67	0.00
Purchase	09/15/2023	60934N807	9,568.17	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	9,568.17	0.00	9,568.17	0.00
Purchase	09/15/2023	60934N807	103,024.36	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	103,024.36	0.00	103,024.36	0.00
Purchase	09/15/2023	60934N807	103,533.30	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	103,533.30	0.00	103,533.30	0.00
Purchase	09/15/2023	60934N807	99,237.64	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	99,237.64	0.00	99,237.64	0.00
Purchase	09/15/2023	60934N807	113,240.47	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	113,240.47	0.00	113,240.47	0.00
Purchase	09/15/2023	60934N807	234,323.46	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	234,323.46	0.00	234,323.46	0.00

Transaction Ledger

As of September 30, 2023



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	09/15/2023	60934N807	6,030,228.89	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	6,030,228.89	0.00	6,030,228.89	0.00
Purchase	09/17/2023	60934N807	8,452.50	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	8,452.50	0.00	8,452.50	0.00
Purchase	09/18/2023	60934N807	2,964,496.96	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	2,964,496.96	0.00	2,964,496.96	0.00
Purchase	09/18/2023	60934N807	4,444.92	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	4,444.92	0.00	4,444.92	0.00
Purchase	09/18/2023	60934N807	4,495.00	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	4,495.00	0.00	4,495.00	0.00
Purchase	09/18/2023	60934N807	85,005.70	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	85,005.70	0.00	85,005.70	0.00
Purchase	09/18/2023	60934N807	13,856.08	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	13,856.08	0.00	13,856.08	0.00
Purchase	09/18/2023	60934N807	121,921.70	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	121,921.70	0.00	121,921.70	0.00
Purchase	09/20/2023	60934N807	8,308.00	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	8,308.00	0.00	8,308.00	0.00
Purchase	09/20/2023	60934N807	811,572.84	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	811,572.84	0.00	811,572.84	0.00
Purchase	09/20/2023	60934N807	489,014.76	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	489,014.76	0.00	489,014.76	0.00
Purchase	09/21/2023	60934N807	64,994.28	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	64,994.28	0.00	64,994.28	0.00
Purchase	09/21/2023	60934N807	125,960.96	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	125,960.96	0.00	125,960.96	0.00
Purchase	09/23/2023	60934N807	24,375.00	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	24,375.00	0.00	24,375.00	0.00
Purchase	09/25/2023	60934N807	2,337.75	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	2,337.75	0.00	2,337.75	0.00
Purchase	09/25/2023	60934N807	15,600.00	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	15,600.00	0.00	15,600.00	0.00

Transaction Ledger

As of September 30, 2023



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	09/25/2023	60934N807	14,248.51	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	14,248.51	0.00	14,248.51	0.00
Purchase	09/25/2023	60934N807	12,237.50	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	12,237.50	0.00	12,237.50	0.00
Purchase	09/25/2023	60934N807	6,286.25	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	6,286.25	0.00	6,286.25	0.00
Purchase	09/25/2023	60934N807	5,320.98	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	5,320.98	0.00	5,320.98	0.00
Purchase	09/25/2023	60934N807	34,058.34	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	34,058.34	0.00	34,058.34	0.00
Purchase	09/25/2023	60934N807	9,319.38	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	9,319.38	0.00	9,319.38	0.00
Purchase	09/25/2023	60934N807	37,710.00	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	37,710.00	0.00	37,710.00	0.00
Purchase	09/25/2023	60934N807	19,283.33	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	19,283.33	0.00	19,283.33	0.00
Purchase	09/25/2023	60934N807	10,520.84	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	10,520.84	0.00	10,520.84	0.00
Purchase	09/25/2023	60934N807	14,646.05	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	14,646.05	0.00	14,646.05	0.00
Purchase	09/25/2023	60934N807	10,645.83	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	10,645.83	0.00	10,645.83	0.00
Purchase	09/25/2023	60934N807	40,550.00	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	40,550.00	0.00	40,550.00	0.00
Purchase	09/25/2023	60934N807	23,902.50	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	23,902.50	0.00	23,902.50	0.00
Purchase	09/25/2023	60934N807	10,212.16	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	10,212.16	0.00	10,212.16	0.00
Purchase	09/25/2023	60934N807	373,143.50	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	373,143.50	0.00	373,143.50	0.00
Purchase	09/25/2023	60934N807	181,485.14	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	181,485.14	0.00	181,485.14	0.00



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	09/30/2023	60934N807	335,250.00	Federated Investors Govt Oblig Fund Inst.	1.000	4.98%	335,250.00	0.00	335,250.00	0.00
Subtotal			77,647,573.06				77,487,785.69	137,530.54	77,625,316.23	0.00
Short Sale	09/15/2023	60934N807	-8,972,512.13	Federated Investors Govt Oblig Fund Inst.	1.000		-8,972,512.13	0.00	-8,972,512.13	0.00
Subtotal			-8,972,512.13				-8,972,512.13	0.00	-8,972,512.13	0.00
TOTAL ACQUISITIONS			68,675,060.93				68,515,273.56	137,530.54	68,652,804.10	0.00
DISPOSITIONS										
Closing Purchase	09/15/2023	60934N807	-8,972,512.13	Federated Investors Govt Oblig Fund Inst.	1.000		-8,972,512.13	0.00	-8,972,512.13	0.00
Subtotal			-8,972,512.13				-8,972,512.13	0.00	-8,972,512.13	0.00
Sale	09/08/2023	3130A0XE5	7,000,000.00	FHLB Note 3.25% Due 3/8/2024	98.906	2.59%	6,923,420.00	0.00	6,923,420.00	-98,040.13
Sale	09/08/2023	3137EAFA2	5,075,000.00	FHLMC Note 0.25% Due 12/4/2023	98.766	0.28%	5,012,374.50	3,312.85	5,015,687.35	-62,226.31
Sale	09/11/2023	3130A0XE5	1,000,000.00	FHLB Note 3.25% Due 3/8/2024	98.901	2.59%	989,010.00	270.83	989,280.83	-14,005.20
Sale	09/11/2023	3130AB3H7	3,000,000.00	FHLB Note 2.375% Due 3/8/2024	98.480	2.37%	2,954,400.00	593.75	2,954,993.75	-45,621.19
Sale	09/11/2023	60934N807	12,001,278.33	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	12,001,278.33	0.00	12,001,278.33	0.00
Sale	09/11/2023	912828B66	800,000.00	US Treasury Note 2.75% Due 2/15/2024	98.887	2.19%	791,093.75	1,614.13	792,707.88	-10,645.17
Sale	09/11/2023	91282CER8	4,200,000.00	US Treasury Note 2.5% Due 5/31/2024	97.938	2.97%	4,113,375.00	29,549.18	4,142,924.18	-72,803.08
Sale	09/13/2023	912828X70	11,000,000.00	US Treasury Note 2% Due 4/30/2024	97.871	1.89%	10,765,820.31	81,304.35	10,847,124.66	-240,272.04
Sale	09/14/2023	60934N807	10,978,952.71	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	10,978,952.71	0.00	10,978,952.71	0.00

Transaction Ledger

As of September 30, 2023



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
DISPOSITIONS										
Sale	09/15/2023	60934N807	8,972,512.13	Federated Investors Govt Oblig Fund Inst.	1.000	4.96%	8,972,512.13	0.00	8,972,512.13	0.00
Sale	09/18/2023	3130A1XJ2	2,200,000.00	FHLB Note 2.875% Due 6/14/2024	98.091	2.08%	2,158,002.00	16,515.28	2,174,517.28	-52,178.83
Sale	09/18/2023	91282CER8	800,000.00	US Treasury Note 2.5% Due 5/31/2024	97.996	2.97%	783,968.75	6,010.93	789,979.68	-13,468.58
Subtotal			67,027,743.17				66,444,207.48	139,171.30	66,583,378.78	-609,260.53
Paydown	09/15/2023	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	09/15/2023	02582JJT8	0.00	American Express Credit Trust 2022-2 A 3.39% Due 5/17/2027	100.000		0.00	17,331.38	17,331.38	0.00
Paydown	09/15/2023	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	09/15/2023	44891RAC4	141,810.19	Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025	100.000		141,810.19	278.76	142,088.95	0.00
Paydown	09/15/2023	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	09/15/2023	44933LAC7	140,559.13	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	100.000		140,559.13	422.84	140,981.97	0.00
Paydown	09/15/2023	44935FAD6	211,415.01	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 5/15/2026	100.000		211,415.01	1,982.42	213,397.43	0.00
Paydown	09/15/2023	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	09/15/2023	47788UAC6	102,698.64	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	100.000		102,698.64	325.72	103,024.36	0.00
Paydown	09/15/2023	47789QAC4	102,640.99	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	100.000		102,640.99	892.31	103,533.30	0.00

Transaction Ledger

As of September 30, 2023



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
DISPOSITIONS										
Paydown	09/15/2023	47800AAC4	0.00	John Deere Owner Trust 2022-B A3 3.74% Due 2/16/2027	100.000		0.00	9,568.17	9,568.17	0.00
Paydown	09/15/2023	47800BAC2	0.00	John Deere Owner Trust 2022-C A3 5.09% Due 6/15/2027	100.000		0.00	20,953.83	20,953.83	0.00
Paydown	09/15/2023	89236XAC0	99,143.27	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	100.000		99,143.27	94.37	99,237.64	0.00
Paydown	09/15/2023	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	09/15/2023	89238JAC9	112,168.47	Toyota Auto Receivables Trust 2021-D A3 0.71% Due 4/15/2026	100.000		112,168.47	1,072.00	113,240.47	0.00
Paydown	09/15/2023	89240BAC2	233,920.89	Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025	100.000		233,920.89	402.57	234,323.46	0.00
Paydown	09/18/2023	362554AC1	84,173.78	GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026	100.000		84,173.78	831.92	85,005.70	0.00
Paydown	09/18/2023	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
Paydown	09/18/2023	380146AC4	12,428.08	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	100.000		12,428.08	1,428.00	13,856.08	0.00
Paydown	09/18/2023	43813KAC6	121,761.41	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	100.000		121,761.41	160.29	121,921.70	0.00
Paydown	09/18/2023	43815PAC3	0.00	Honda Auto Receivables 2022-2 A3 3.73% Due 7/20/2026	100.000		0.00	4,444.92	4,444.92	0.00
Paydown	09/20/2023	36262XAC8	810,532.45	GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024	100.000		810,532.45	1,040.39	811,572.84	0.00
Paydown	09/20/2023	36265MAC9	482,149.25	GM Financial Auto Lease Trust 2022-1 A3 1.9% Due 3/20/2025	100.000		482,149.25	6,865.51	489,014.76	0.00

Transaction Ledger

As of September 30, 2023



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
DISPOSITIONS										
Paydown	09/20/2023	92348KAV5	0.00	Verizon Master Trust 2022-5 A1A 3.72% Due 7/20/2027	100.000		0.00	8,308.00	8,308.00	0.00
Paydown	09/21/2023	43813GAC5	64,880.74	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025	100.000		64,880.74	113.54	64,994.28	0.00
Paydown	09/21/2023	43815GAC3	124,537.07	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	100.000		124,537.07	1,423.89	125,960.96	0.00
Paydown	09/25/2023	05601XAC3	370,922.77	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 3/25/2025	100.000		370,922.77	2,220.73	373,143.50	0.00
Paydown	09/25/2023	05602RAD3	0.00	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026	100.000		0.00	6,286.25	6,286.25	0.00
Paydown	09/25/2023	09690AAC7	181,332.99	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	100.000		181,332.99	152.15	181,485.14	0.00
Paydown	09/25/2023	3137BFXT3	0.00	FHLMC K042 A2 2.67% Due 12/25/2024	100.000		0.00	12,237.50	12,237.50	0.00
Paydown	09/25/2023	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	09/25/2023	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	09/25/2023	3137F2LJ3	0.00	FHLMC K066 A2 3.117% Due 6/25/2027	100.000		0.00	2,337.75	2,337.75	0.00
Paydown	09/25/2023	3137F4X72	0.00	FHLMC K075 A2 3.65% Due 2/25/2028	100.000		0.00	10,645.83	10,645.83	0.00
Paydown	09/25/2023	3137FBBX3	0.00	FHLMC K068 A2 3.244% Due 8/25/2027	100.000		0.00	40,550.00	40,550.00	0.00
Paydown	09/25/2023	3137FBU79	0.00	FHLMC K069 A2 3.187% Due 9/25/2027	100.000		0.00	23,902.50	23,902.50	0.00
Paydown	09/25/2023	3137FCJK1	0.00	FHLMC K070 A2 3.303% Due 11/25/2027	100.000		0.00	14,646.05	14,646.05	0.00
Paydown	09/25/2023	3137FCLD4	0.00	FHLMC K071 A2 3.286% Due 11/25/2027	100.000		0.00	10,212.16	10,212.16	0.00



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
DISPOSITIONS										
Paydown	09/25/2023	3137FEBQ2	0.00	FHLMC K072 A2 3.444% Due 12/25/2027	100.000		0.00	5,320.98	5,320.98	0.00
Paydown	09/25/2023	3137FETN0	0.00	FHLMC K073 A2 3.35% Due 1/25/2028	100.000		0.00	34,058.34	34,058.34	0.00
Paydown	09/25/2023	3137FEZU7	0.00	FHLMC K076 A2 3.9% Due 4/25/2028	100.000		0.00	9,319.38	9,319.38	0.00
Paydown	09/25/2023	3137FKUP9	0.00	FHLMC K087 A2 3.771% Due 12/25/2028	100.000		0.00	37,710.00	37,710.00	0.00
Paydown	09/25/2023	3137FKZZ2	0.00	FHLMC K088 A2 3.69% Due 1/25/2029	100.000		0.00	19,283.33	19,283.33	0.00
Paydown	09/25/2023	3137FQXJ7	0.00	FHLMC K737 A2 2.525% Due 10/25/2026	100.000		0.00	10,520.84	10,520.84	0.00
Subtotal			3,397,075.13				3,397,075.13	375,475.68	3,772,550.81	0.00
Redemption	09/15/2023	06406RBF3	6,075,000.00	Bank of NY Mellon Corp Callable Note Cont 6/13/2024 3.43% Due 6/13/2025	98.396	3.43%	5,977,557.00	52,671.89	6,030,228.89	0.00
Subtotal			6,075,000.00				5,977,557.00	52,671.89	6,030,228.89	0.00
Security Withdrawal	09/07/2023	60934N807	1,074.59	Federated Investors Govt Oblig Fund Inst.	1.000		1,074.59	0.00	1,074.59	0.00
Security Withdrawal	09/07/2023	60934N807	26,864.57	Federated Investors Govt Oblig Fund Inst.	1.000		26,864.57	0.00	26,864.57	0.00
Security Withdrawal	09/19/2023	60934N807	13,500,000.00	Federated Investors Govt Oblig Fund Inst.	1.000		13,500,000.00	0.00	13,500,000.00	0.00
Security Withdrawal	09/20/2023	60934N807	606.37	Federated Investors Govt Oblig Fund Inst.	1.000		606.37	0.00	606.37	0.00
Subtotal			13,528,545.53				13,528,545.53	0.00	13,528,545.53	0.00
TOTAL DISPOSITIONS			81,055,851.70				80,374,873.01	567,318.87	80,942,191.88	-609,260.53



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
OTHER TRANSACTIONS										
Interest	09/03/2023	808513BY0	5,580,000.00	Charles Schwab Corp Callable Note Cont 2/3/2027 2.45% Due 3/3/2027	0.000		68,355.00	0.00	68,355.00	0.00
Interest	09/08/2023	3130A0XE5	8,000,000.00	FHLB Note 3.25% Due 3/8/2024	0.000		130,000.00	0.00	130,000.00	0.00
Interest	09/08/2023	3130AB3H7	3,000,000.00	FHLB Note 2.375% Due 3/8/2024	0.000		35,625.00	0.00	35,625.00	0.00
Interest	09/10/2023	89114TZT2	5,000,000.00	Toronto-Dominion Bank Note 2.8% Due 3/10/2027	0.000		70,000.00	0.00	70,000.00	0.00
Interest	09/10/2023	89788JAA7	7,550,000.00	Truist Bank Callable Note Cont 02/10/2025 1.5% Due 3/10/2025	0.000		56,625.00	0.00	56,625.00	0.00
Interest	09/11/2023	037833DN7	6,000,000.00	Apple Inc Callable Note Cont 7/11/2026 2.05% Due 9/11/2026	0.000		61,500.00	0.00	61,500.00	0.00
Interest	09/13/2023	3130A2UW4	9,350,000.00	FHLB Note 2.875% Due 9/13/2024	0.000		134,406.25	0.00	134,406.25	0.00
Interest	09/13/2023	3130AAUF3	5,430,000.00	FHLB Note 2.75% Due 3/13/2026	0.000		74,662.50	0.00	74,662.50	0.00
Interest	09/15/2023	06368FAC3	3,000,000.00	Bank of Montreal Note 1.25% Due 9/15/2026	0.000		18,750.00	0.00	18,750.00	0.00
Interest	09/15/2023	084664CZ2	6,400,000.00	Berkshire Hathaway Callable Note Cont 2/15/2027 2.3% Due 3/15/2027	0.000		73,600.00	0.00	73,600.00	0.00
Interest	09/15/2023	880591EZ1	4,769,000.00	Tennessee Valley Authority Note 3.875% Due 3/15/2028	0.000		84,699.43	0.00	84,699.43	0.00
Interest	09/15/2023	91282CED9	6,000,000.00	US Treasury Note 1.75% Due 3/15/2025	0.000		52,500.00	0.00	52,500.00	0.00
Interest	09/17/2023	931142ER0	1,610,000.00	Wal-Mart Stores Callable Note Cont 08/17/2026 1.05% Due 9/17/2026	0.000		8,452.50	0.00	8,452.50	0.00
Interest	09/23/2023	3137EAEX3	13,000,000.00	FHLMC Note 0.375% Due 9/23/2025	0.000		24,375.00	0.00	24,375.00	0.00

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
OTHER TRANSACTIONS										
Interest	09/30/2023	91282CCZ2	19,350,000.00	US Treasury Note 0.875% Due 9/30/2026	0.000		84,656.25	0.00	84,656.25	0.00
Interest	09/30/2023	91282CFM8	12,150,000.00	US Treasury Note 4.125% Due 9/30/2027	0.000		250,593.75	0.00	250,593.75	0.00
Subtotal			116,189,000.00				1,228,800.68	0.00	1,228,800.68	0.00
Dividend	09/01/2023	60934N807	1,343,553.64	Federated Investors Govt Oblig Fund Inst.	0.000		407.45	0.00	407.45	0.00
Dividend	09/01/2023	60934N807	32,808,700.12	Federated Investors Govt Oblig Fund Inst.	0.000		9,949.62	0.00	9,949.62	0.00
Subtotal			34,152,253.76				10,357.07	0.00	10,357.07	0.00
TOTAL OTHER TRANSACTIONS			150,341,253.76				1,239,157.75	0.00	1,239,157.75	0.00

Income Earned

As of September 30, 2023



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
FIXED INCOME						
023135BX3	Amazon.com Inc Callable Note Cont 4/12/2026 1% Due 05/12/2026	05/10/2021 05/12/2021 9,990,000.00	9,966,743.54 0.00 0.00 9,967,452.58	30,247.50 0.00 38,572.50 8,325.00	709.04 0.00 709.04 9,034.04	9,034.04
02582JJR2	American Express 2021-1 A 0.9% Due 11/15/2026	06/10/2022 06/14/2022 4,500,000.00	4,368,610.97 0.00 0.00 4,377,549.00	1,800.00 3,375.00 1,800.00 3,375.00	8,938.03 0.00 8,938.03 12,313.03	12,313.03
02582JIT8	American Express Credit Trust 2022-2 A 3.39% Due 05/17/2027	05/17/2022 05/24/2022 6,135,000.00	6,134,223.47 0.00 0.00 6,134,260.92	9,243.40 17,331.38 9,243.40 17,331.38	37.45 0.00 37.45 17,368.83	17,368.83
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	6,092,728.10 0.00 0.00 6,090,063.50	58,083.33 61,500.00 6,833.33 10,250.00	0.00 2,664.60 (2,664.60) 7,585.40	7,585.40
037833ET3	Apple Inc Callable Note Cont 4/10/2028 4% Due 05/10/2028	05/08/2023 05/10/2023 3,960,000.00	3,957,893.35 0.00 0.00 3,957,930.24	48,840.00 0.00 62,040.00 13,200.00	36.89 0.00 36.89 13,236.89	13,236.89
05601XAC3	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 03/25/2025	Various Various 2,051,686.86	2,413,913.31 0.00 370,922.77 2,045,394.57	444.14 2,220.73 376.15 2,152.74	2,404.03 0.00 2,404.03 4,556.77	4,556.77
05602RAD3	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 08/25/2026	05/10/2022 05/18/2022 2,350,000.00	2,349,928.56 0.00 0.00 2,349,931.79	1,257.25 6,286.25 1,257.25 6,286.25	3.23 0.00 3.23 6,289.48	6,289.48
06051GHT9	Bank of America Corp Callable Note 1X 4/23/2026 3.559% Due 04/23/2027	Various Various 6,500,000.00	6,343,106.56 0.00 0.00 6,346,645.52	82,252.45 0.00 101,530.36 19,277.91	3,538.96 0.00 3,538.96 22,816.87	22,816.87
06051GJD2	Bank of America Corp Callable Note Cont 6/19/2025 1.319% Due 06/19/2026	Various Various 6,200,000.00	6,207,422.17 0.00 0.00 6,207,083.26	16,355.60 0.00 23,170.44 6,814.84	0.00 338.91 (338.91) 6,475.93	6,475.93

Income Earned

As of September 30, 2023



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
06367WB85	Bank of Montreal Note 1.85% Due 05/01/2025	07/23/2021 07/27/2021 5,683,000.00	5,775,593.03 0.00 0.00 5,771,024.29	35,045.17 0.00 43,806.46 8,761.29	0.00 4,568.74 (4,568.74) 4,192.55	4,192.55
06368FAC3	Bank of Montreal Note 1.25% Due 09/15/2026	09/13/2021 09/15/2021 3,000,000.00	2,997,793.37 0.00 0.00 2,997,853.01	17,291.67 18,750.00 1,666.67 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	4,351,404.63 0.00 0.00 4,348,921.16	48,449.05 0.00 62,560.43 14,111.38	0.00 2,483.47 (2,483.47) 11,627.91	11,627.91
06406RBF3	Bank of NY Mellon Corp Callable Note Cont 6/13/2024 Due 06/13/2025	06/08/2022 06/13/2022 0.00	6,075,000.00 0.00 5,977,557.00 0.00	45,147.38 52,671.89 0.00 7,524.51	0.00 97,443.00 (97,443.00) (89,918.49)	(89,918.49)
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	6,399,140.28 0.00 0.00 6,399,160.25	67,875.56 73,600.00 6,542.22 12,266.66	19.97 0.00 19.97 12,286.63	12,286.63
09690AAC7	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	09/08/2021 09/15/2021 371,941.79	553,266.88 0.00 181,332.99 371,937.86	30.43 152.15 20.46 142.18	3.97 0.00 3.97 146.15	146.15
13063DRK6	California State Taxable GO 2.4% Due 10/01/2024	10/16/2019 10/24/2019 4,475,000.00	4,497,563.82 0.00 0.00 4,495,854.44	44,750.00 0.00 53,700.00 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	8,831,433.00 0.00 0.00 8,830,642.70	59,522.75 0.00 75,325.25 15,802.50	0.00 790.30 (790.30) 15,012.20	15,012.20
161571HT4	Chase Issuance Trust 23-A1 A 5.16% Due 09/15/2028	09/07/2023 09/15/2023 8,975,000.00	0.00 8,972,512.13 0.00 8,972,548.45	0.00 0.00 20,582.67 20,582.67	36.32 0.00 36.32 20,618.99	20,618.99

Income Earned

As of September 30, 2023



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
22160KAM7	Costco Wholesale Corp Callable Note Cont 2/18/2027 3% Due 05/18/2027	07/15/2022 07/19/2022 5,300,000.00	5,205,508.72 0.00 0.00 5,207,600.78	45,491.67 0.00 58,741.67 13,250.00	2,092.06 0.00 2,092.06 15,342.06	15,342.06
24422EWR6	John Deere Capital Corp Note 4.75% Due 01/20/2028	01/17/2023 01/20/2023 4,000,000.00	4,057,938.71 0.00 0.00 4,056,853.71	21,638.89 0.00 37,472.22 15,833.33	0.00 1,085.00 (1,085.00) 14,748.33	14,748.33
3130A0XE5	FHLB Note Due 03/08/2024	02/27/2019 02/28/2019 0.00	8,025,469.17 0.00 8,024,475.33 0.00	124,944.44 130,270.83 0.00 5,326.39	0.00 993.84 (993.84) 4,332.55	4,332.55
3130A1XJ2	FHLB Note 2.875% Due 06/14/2024	Various Various 8,975,000.00	11,229,970.02 0.00 2,210,180.83 9,014,533.38	68,718.49 16,515.28 76,692.63 24,489.42	0.00 5,255.81 (5,255.81) 19,233.61	19,233.61
3130A2UW4	FHLB Note 2.875% Due 09/13/2024	09/13/2019 09/16/2019 9,350,000.00	9,450,351.64 0.00 0.00 9,442,387.23	125,445.83 134,406.25 13,440.63 22,401.05	0.00 7,964.41 (7,964.41) 14,436.64	14,436.64
3130AAUF3	FHLB Note 2.75% Due 03/13/2026	07/30/2019 07/31/2019 5,430,000.00	5,511,186.34 0.00 0.00 5,508,550.42	69,685.00 74,662.50 7,466.25 12,443.75	0.00 2,635.92 (2,635.92) 9,807.83	9,807.83
3130AB3H7	FHLB Note Due 03/08/2024	04/29/2019 04/30/2019 0.00	3,000,022.37 0.00 3,000,021.19 0.00	34,239.58 36,218.75 0.00 1,979.17	0.00 1.18 (1.18) 1,977.99	1,977.99
3130AWTR1	FHLB Note 4.375% Due 09/08/2028	Various Various 19,000,000.00	0.00 18,911,860.50 0.00 18,912,769.17	0.00 (87,986.10) 131,614.59 43,628.49	908.67 0.00 908.67 44,537.16	44,537.16
3133EPME2	FFCB Note 3.875% Due 06/08/2028	06/06/2023 06/08/2023 10,000,000.00	9,958,523.81 0.00 0.00 9,959,238.10	89,340.28 0.00 121,631.94 32,291.66	714.29 0.00 714.29 33,005.95	33,005.95

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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
3135G04Z3	FNMA Note 0.5% Due 06/17/2025	Various Various 12,900,000.00	12,907,869.12 0.00 0.00 12,907,508.71	13,258.33 0.00 18,633.33 5,375.00	132.72 493.13 (360.41) 5,014.59	5,014.59
3135G05X7	FNMA Note 0.375% Due 08/25/2025	Various Various 13,000,000.00	12,976,914.47 0.00 0.00 12,977,871.06	812.50 0.00 4,875.00 4,062.50	956.59 0.00 956.59 5,019.09	5,019.09
3135G05Y5	FNMA Note 0.75% Due 10/08/2027	Various Various 8,000,000.00	7,991,550.03 0.00 0.00 7,991,719.25	23,833.33 0.00 28,833.34 5,000.01	185.85 16.63 169.22 5,169.23	5,169.23
3135G06G3	FNMA Note 0.5% Due 11/07/2025	Various Various 12,900,000.00	12,884,624.27 0.00 0.00 12,885,202.31	20,425.00 0.00 25,800.00 5,375.00	660.56 82.52 578.04 5,953.04	5,953.04
3135G0V75	FNMA Note 1.75% Due 07/02/2024	07/16/2019 07/17/2019 8,250,000.00	8,236,016.20 0.00 0.00 8,237,391.66	23,661.46 0.00 35,692.71 12,031.25	1,375.46 0.00 1,375.46 13,406.71	13,406.71
3135G0W66	FNMA Note 1.625% Due 10/15/2024	Various Various 7,590,000.00	7,591,610.50 0.00 0.00 7,591,492.66	46,594.17 0.00 56,872.30 10,278.13	129.09 246.93 (117.84) 10,160.29	10,160.29
3135G0X24	FNMA Note 1.625% Due 01/07/2025	Various Various 13,785,000.00	13,843,376.78 0.00 0.00 13,839,831.63	33,600.94 0.00 52,268.13 18,667.19	251.05 3,796.20 (3,545.15) 15,122.04	15,122.04
3137BFX73	FHLMC K042 A2 2.67% Due 12/25/2024	06/29/2022 06/30/2022 5,500,000.00	5,444,085.28 0.00 0.00 5,447,755.83	2,447.50 12,237.50 2,447.50 12,237.50	3,670.55 0.00 3,670.55 15,908.05	15,908.05
3137BRQJ7	FHLMC K057 A2 2.57% Due 07/25/2026	01/31/2022 02/03/2022 6,653,000.00	6,791,284.15 0.00 0.00 6,787,272.03	14,248.51 14,248.51 14,248.51 14,248.51	0.00 4,012.12 (4,012.12) 10,236.39	10,236.39

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3137BSRE5	FHLMC K059 A2 3.12% Due 09/25/2026	02/18/2022 02/24/2022 6,000,000.00	6,170,627.27 0.00 0.00 6,165,956.82	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
3137EAEPO	FHLMC Note 1.5% Due 02/12/2025	02/13/2020 02/14/2020 15,235,000.00	15,231,593.20 0.00 0.00 15,231,786.04	12,061.04 0.00 31,104.79 19,043.75	192.84 0.00 192.84 19,236.59	19,236.59
3137EAEU9	FHLMC Note 0.375% Due 07/21/2025	01/25/2021 01/26/2021 8,000,000.00	7,994,545.24 0.00 0.00 7,994,782.75	3,333.33 0.00 5,833.33 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	12,983,808.79 0.00 0.00 12,984,453.86	21,395.84 24,375.00 1,083.33 4,062.49	645.07 0.00 645.07 4,707.56	4,707.56
3137EAF2	FHLMC Note Due 12/04/2023	12/02/2020 12/04/2020 0.00	5,074,568.69 0.00 5,074,600.81 0.00	3,066.15 3,312.85 0.00 246.70	32.12 0.00 32.12 278.82	278.82
3137F2LJ3	FHLMC K066 A2 3.117% Due 06/25/2027	09/28/2022 10/03/2022 900,000.00	861,400.73 0.00 0.00 862,246.59	2,337.75 2,337.75 2,337.75 2,337.75	845.86 0.00 845.86 3,183.61	3,183.61
3137F4X72	FHLMC K075 A2 3.65% Due 02/25/2028	04/28/2023 05/03/2023 3,500,000.00	3,441,435.57 0.00 0.00 3,442,508.18	10,645.83 10,645.83 10,645.83 10,645.83	1,072.61 0.00 1,072.61 11,718.44	11,718.44
3137FBBX3	FHLMC K068 A2 3.244% Due 08/25/2027	Various Various 15,000,000.00	14,364,187.34 0.00 0.00 14,377,526.06	40,550.00 40,550.00 40,550.00 40,550.00	13,338.72 0.00 13,338.72 53,888.72	53,888.72
3137FBU79	FHLMC K069 A2 3.187% Due 09/25/2027	04/11/2023 04/14/2023 9,000,000.00	8,695,432.21 0.00 0.00 8,701,585.10	23,902.50 23,902.50 23,902.50 23,902.50	6,152.89 0.00 6,152.89 30,055.39	30,055.39

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3137FCJK1	FHLMC K070 A2 3.303% Due 11/25/2027	11/21/2022 11/25/2022 5,321,000.00	5,101,059.30 0.00 0.00 5,105,327.22	14,646.06 14,646.05 14,646.06 14,646.05	4,267.92 0.00 4,267.92 18,913.97	18,913.97
3137FCLD4	FHLMC K071 A2 3.286% Due 11/25/2027	05/03/2023 05/08/2023 3,729,334.00	3,632,851.23 0.00 0.00 3,634,723.47	10,212.16 10,212.16 10,212.16 10,212.16	1,872.24 0.00 1,872.24 12,084.40	12,084.40
3137FEBQ2	FHLMC K072 A2 3.444% Due 12/25/2027	05/03/2023 05/08/2023 1,854,000.00	1,816,763.86 0.00 0.00 1,817,472.67	5,320.98 5,320.98 5,320.98 5,320.98	708.81 0.00 708.81 6,029.79	6,029.79
3137FETN0	FHLMC K073 A2 3.35% Due 01/25/2028	Various Various 12,200,000.00	11,790,313.54 0.00 0.00 11,797,961.70	6,811.67 34,058.34 6,811.67 34,058.34	7,648.16 0.00 7,648.16 41,706.50	41,706.50
3137FEZU7	FHLMC K076 A2 3.9% Due 04/25/2028	05/04/2023 05/09/2023 2,867,500.00	2,877,151.42 0.00 0.00 2,876,980.90	9,319.38 9,319.38 9,319.38 9,319.38	0.00 170.52 (170.52) 9,148.86	9,148.86
3137FKUP9	FHLMC K087 A2 3.771% Due 12/25/2028	Various Various 12,000,000.00	11,481,262.31 0.00 0.00 11,489,275.78	37,710.00 37,710.00 37,710.00 37,710.00	8,013.47 0.00 8,013.47 45,723.47	45,723.47
3137FKZZ2	FHLMC K088 A2 3.69% Due 01/25/2029	08/21/2023 08/24/2023 6,271,000.00	5,911,647.56 0.00 0.00 5,917,178.90	19,283.33 19,283.33 19,283.33 19,283.33	5,531.34 0.00 5,531.34 24,814.67	24,814.67
3137FQXJ7	FHLMC K737 A2 2.525% Due 10/25/2026	06/07/2022 06/10/2022 5,000,000.00	4,892,833.49 0.00 0.00 4,895,688.73	10,520.83 10,520.84 10,520.83 10,520.84	2,855.24 0.00 2,855.24 13,376.08	13,376.08
362554AC1	GM Financial Securitized Term 2021-4 A3 0.68% Due 09/16/2026	10/13/2021 10/21/2021 1,383,919.13	1,468,075.97 0.00 84,173.78 1,383,904.01	415.96 831.92 392.11 808.07	1.82 0.00 1.82 809.89	809.89

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362585AC5	GM Financial Securitized ART 2022-2 A3 3.1% Due 02/16/2027	04/05/2022 04/13/2022 1,740,000.00	1,739,783.31 0.00 0.00 1,739,792.03	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 2,390,657.30	3,192,326.47 0.00 810,532.45 2,385,446.51	381.47 1,040.39 284.89 943.81	3,652.49 0.00 3,652.49 4,596.30	4,596.30
36265MAC9	GM Financial Auto Lease Trust 2022-1 A3 1.9% Due 03/20/2025	02/15/2022 02/23/2022 3,853,960.43	4,336,098.69 0.00 482,149.25 3,853,951.92	2,517.35 6,865.51 2,237.44 6,585.60	2.48 0.00 2.48 6,588.08	6,588.08
380146AC4	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	01/11/2022 01/19/2022 1,347,571.92	1,359,939.30 0.00 12,428.08 1,347,514.67	714.00 1,428.00 707.48 1,421.48	3.45 0.00 3.45 1,424.93	1,424.93
43813GAC5	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 04/21/2025	02/17/2021 02/24/2021 439,745.80	504,624.87 0.00 64,880.74 439,744.56	37.85 113.54 32.98 108.67	0.43 0.00 0.43 109.10	109.10
43813KAC6	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	09/22/2020 09/29/2020 398,090.96	519,847.17 0.00 121,761.41 398,088.51	69.46 160.29 53.19 144.02	2.75 0.00 2.75 146.77	146.77
43815BAC4	Honda Auto Receivables Trust 2022-1 A3 1.88% Due 05/15/2026	02/15/2022 02/23/2022 3,660,000.00	3,659,709.10 0.00 0.00 3,659,723.13	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 1,817,135.23	1,941,486.13 0.00 124,537.07 1,816,970.70	474.63 1,423.89 444.19 1,393.45	21.64 0.00 21.64 1,415.09	1,415.09
43815PAC3	Honda Auto Receivables 2022-2 A3 3.73% Due 07/20/2026	08/15/2022 08/24/2022 1,430,000.00	1,429,943.13 0.00 0.00 1,429,945.41	1,926.13 4,444.92 1,926.13 4,444.92	2.28 0.00 2.28 4,447.20	4,447.20

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44891RAC4	Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 05/15/2025	10/20/2020 10/28/2020 738,490.88	880,272.97 0.00 141,810.19 738,471.54	148.67 278.76 124.72 254.81	8.76 0.00 8.76 263.57	263.57
448977AD0	Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026	03/09/2022 03/16/2022 3,000,000.00	2,999,936.46 0.00 0.00 2,999,939.38	2,960.00 5,550.00 2,960.00 5,550.00	2.92 0.00 2.92 5,552.92	5,552.92
44933LAC7	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 09/15/2025	04/20/2021 04/28/2021 1,194,726.30	1,335,252.99 0.00 140,559.13 1,194,700.67	225.51 422.84 201.78 399.11	6.81 0.00 6.81 405.92	405.92
44935FAD6	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 05/15/2026	Various Various 3,003,319.96	3,172,422.03 0.00 211,415.01 2,966,152.06	1,057.29 1,982.42 987.76 1,912.89	5,145.04 0.00 5,145.04 7,057.93	7,057.93
4581X0DV7	Inter-American Dev Bank Note 0.875% Due 04/20/2026	04/13/2021 04/20/2021 13,155,000.00	13,123,258.27 0.00 0.00 13,124,248.13	41,885.89 0.00 51,478.07 9,592.18	989.86 0.00 989.86 10,582.04	10,582.04
459058JL8	Intl. Bank Recon & Development Note 0.5% Due 10/28/2025	10/21/2020 10/28/2020 5,915,000.00	5,912,115.58 0.00 0.00 5,912,225.39	10,104.79 0.00 12,569.38 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	2,030,279.90 0.00 0.00 2,028,713.30	14,920.70 0.00 18,390.63 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	6,772,193.19 0.00 0.00 6,771,953.06	13,946.20 0.00 18,594.93 4,648.73	0.00 240.13 (240.13) 4,408.60	4,408.60
46647PCK0	JP Morgan Chase & Co Callable Note Cont 6/23/2024 0.969% Due 06/23/2025	Various Various 3,225,000.00	3,225,540.15 0.00 0.00 3,225,485.41	5,902.83 0.00 8,507.02 2,604.19	0.00 54.74 (54.74) 2,549.45	2,549.45

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47787JAC2	John Deere Owner Trust 2022-A A3 2.32% Due 09/16/2026	03/10/2022 03/16/2022 2,240,000.00	2,239,711.38 0.00 0.00 2,239,723.01	2,309.69 4,330.67 2,309.69 4,330.67	11.63 0.00 11.63 4,342.30	4,342.30
47788UAC6	John Deere Owner Trust 2021-A A3 0.36% Due 09/15/2025	03/02/2021 03/10/2021 983,041.92	1,085,675.50 0.00 102,698.64 982,987.32	173.72 325.72 157.29 309.29	10.46 0.00 10.46 319.75	319.75
47789QAC4	John Deere Owner Trust 2021-B A3 0.52% Due 03/16/2026	07/13/2021 07/21/2021 1,956,529.71	2,059,093.40 0.00 102,640.99 1,956,460.19	475.90 892.31 452.18 868.59	7.78 0.00 7.78 876.37	876.37
47800AAC4	John Deere Owner Trust 2022-B A3 3.74% Due 02/16/2027	07/12/2022 07/20/2022 3,070,000.00	3,069,798.41 0.00 0.00 3,069,805.15	5,103.02 9,568.17 5,103.02 9,568.17	6.74 0.00 6.74 9,574.91	9,574.91
47800BAC2	John Deere Owner Trust 2022-C A3 5.09% Due 06/15/2027	10/12/2022 10/19/2022 4,940,000.00	4,939,707.69 0.00 0.00 4,939,716.30	11,175.38 20,953.83 11,175.38 20,953.83	8.61 0.00 8.61 20,962.44	20,962.44
57629W6F2	Mass Mutual Global funding Note 4.5% Due 04/10/2026	04/04/2023 04/12/2023 4,650,000.00	4,647,207.96 0.00 0.00 4,647,295.94	80,793.75 0.00 98,231.25 17,437.50	87.98 0.00 87.98 17,525.48	17,525.48
58933YBH7	Merck & Co Callable Note Cont 4/17/2028 4.05% Due 05/17/2028	05/08/2023 05/17/2023 4,805,000.00	4,805,867.95 0.00 0.00 4,805,852.82	56,218.50 0.00 72,435.38 16,216.88	25.34 40.47 (15.13) 16,201.75	16,201.75
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	3,369,319.63 0.00 0.00 3,373,361.29	26,164.83 0.00 32,546.50 6,381.67	4,041.66 0.00 4,041.66 10,423.33	10,423.33
61747YEZ4	Morgan Stanley Callable Note 1X 1/28/2026 5.05% Due 01/28/2027	01/17/2023 01/19/2023 4,415,000.00	4,420,789.24 0.00 0.00 4,420,591.75	20,437.77 0.00 39,017.57 18,579.80	0.32 197.81 (197.49) 18,382.31	18,382.31

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64952WFB4	New York Life Global Note 4.7% Due 04/02/2026	03/29/2023 04/05/2023 3,980,000.00	3,976,425.06 0.00 0.00 3,976,538.67	75,863.22 0.00 91,451.56 15,588.34	113.61 0.00 113.61 15,701.95	15,701.95
64952WFD0	New York Life Global Note 4.9% Due 06/13/2028	09/12/2023 09/14/2023 4,000,000.00	0.00 3,930,840.00 0.00 3,931,518.04	0.00 (49,544.44) 58,800.00 9,255.56	678.04 0.00 678.04 9,933.60	9,933.60
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	2,971,444.76 0.00 0.00 2,971,523.94	36,691.67 0.00 46,608.33 9,916.66	79.18 0.00 79.18 9,995.84	9,995.84
66815L2M0	Northwestern Mutual Gbl Note 4.9% Due 06/12/2028	07/10/2023 07/12/2023 5,000,000.00	4,937,476.29 0.00 0.00 4,938,550.58	53,763.89 0.00 74,180.56 20,416.67	1,074.29 0.00 1,074.29 21,490.96	21,490.96
69371RR73	Paccar Financial Corp Note 2.85% Due 04/07/2025	03/31/2022 04/07/2022 5,285,000.00	5,284,267.82 0.00 0.00 5,284,305.43	60,249.00 0.00 72,800.88 12,551.88	37.61 0.00 37.61 12,589.49	12,589.49
69371RS31	Paccar Financial Corp Note 4.6% Due 01/10/2028	01/05/2023 01/10/2023 2,500,000.00	2,489,428.81 0.00 0.00 2,489,628.01	16,291.67 0.00 25,875.00 9,583.33	199.20 0.00 199.20 9,782.53	9,782.53
69371RS64	Paccar Financial Corp Note 4.95% Due 08/10/2028	08/03/2023 08/10/2023 4,115,000.00	4,108,576.59 0.00 0.00 4,108,683.35	11,882.06 0.00 28,856.44 16,974.38	106.76 0.00 106.76 17,081.14	17,081.14
742718FV6	Procter & Gamble Co Note 1.9% Due 02/01/2027	01/27/2022 02/01/2022 10,000,000.00	9,990,287.08 0.00 0.00 9,990,520.37	15,833.33 0.00 31,666.67 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	5,222,232.37 0.00 0.00 5,215,784.62	67,708.33 0.00 81,250.00 13,541.67	0.00 6,447.75 (6,447.75) 7,093.92	7,093.92

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74340XBV2	Prologis LP Callable Note Cont 09/15/2027 3.375% Due 12/15/2027	01/10/2023 01/12/2023 4,968,000.00	4,745,810.21 0.00 0.00 4,750,066.72	35,397.00 0.00 49,369.50 13,972.50	4,256.51 0.00 4,256.51 18,229.01	18,229.01
756109AU8	Realty Income Corp Callable Note Cont 10/15/2027 3.65% Due 01/15/2028	01/12/2023 01/17/2023 3,000,000.00	2,888,288.80 0.00 0.00 2,890,387.32	13,991.67 0.00 23,116.67 9,125.00	2,098.52 0.00 2,098.52 11,223.52	11,223.52
756109BF0	Realty Income Corp Callable Note Cont 03/01/2026 4.875% Due 06/01/2026	02/06/2023 02/08/2023 4,000,000.00	4,011,299.98 0.00 0.00 4,010,928.27	48,750.00 0.00 65,000.00 16,250.00	0.00 371.71 (371.71) 15,878.29	15,878.29
756109BG8	Realty Income Corp Calllable Note Cont 5/15/2027 3.95% Due 08/15/2027	12/15/2022 12/19/2022 3,650,000.00	3,561,389.36 0.00 0.00 3,563,230.31	6,407.78 0.00 18,422.36 12,014.58	1,840.95 0.00 1,840.95 13,855.53	13,855.53
78016EYV3	Royal Bank of Canada Note 2.05% Due 01/21/2027	01/13/2022 01/21/2022 5,250,000.00	5,251,174.61 0.00 0.00 5,251,146.14	11,958.33 0.00 20,927.08 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	3,529,295.71 0.00 0.00 3,529,331.46	45,338.44 0.00 55,266.56 9,928.12	35.75 0.00 35.75 9,963.87	9,963.87
79466LAG9	Salesforce.com Inc Callable Note Cont 7/15/2022 0.625% Due 07/15/2024	Various Various 6,500,000.00	6,485,191.24 0.00 0.00 6,486,588.30	5,190.97 0.00 8,576.39 3,385.42	1,397.06 0.00 1,397.06 4,782.48	4,782.48
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	5,528,260.02 0.00 0.00 5,529,473.62	67,595.50 68,355.00 10,633.00 11,392.50	1,213.60 0.00 1,213.60 12,606.10	12,606.10
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	3,840,567.99 0.00 0.00 3,840,675.91	9,580.46 0.00 15,828.58 6,248.12	107.92 0.00 107.92 6,356.04	6,356.04

Income Earned

As of September 30, 2023



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
880591EZ1	Tennessee Valley Authority Note 3.875% Due 03/15/2028	05/04/2023 05/05/2023 4,769,000.00	4,830,980.92 0.00 0.00 4,829,858.75	77,512.81 84,699.43 8,213.28 15,399.90	0.00 1,122.17 (1,122.17) 14,277.73	14,277.73
89114TZT2	Toronto-Dominion Bank Note 2.8% Due 03/10/2027	03/09/2022 03/11/2022 5,000,000.00	4,972,060.33 0.00 0.00 4,972,712.11	66,500.00 70,000.00 8,166.67 11,666.67	651.78 0.00 651.78 12,318.45	12,318.45
89115A2A9	Toronto-Dominion Bank Note 3.766% Due 06/06/2025	06/03/2022 06/08/2022 3,500,000.00	3,503,873.42 0.00 0.00 3,503,692.98	31,121.81 0.00 42,105.97 10,984.16	0.00 180.44 (180.44) 10,803.72	10,803.72
89115A2C5	Toronto-Dominion Bank Note 4.108% Due 06/08/2027	08/26/2022 08/30/2022 1,800,000.00	1,795,239.66 0.00 0.00 1,795,343.44	17,048.20 0.00 23,210.20 6,162.00	103.78 0.00 103.78 6,265.78	6,265.78
89236TJK2	Toyota Motor Credit Corp Note 1.125% Due 06/18/2026	06/15/2021 06/18/2021 6,840,000.00	6,838,317.20 0.00 0.00 6,838,366.64	15,603.75 0.00 22,016.25 6,412.50	49.44 0.00 49.44 6,461.94	6,461.94
89236TJT3	Toyota Motor Credit Corp Note 1.45% Due 01/13/2025	01/10/2022 01/13/2022 5,575,000.00	5,571,591.93 0.00 0.00 5,571,796.41	10,778.33 0.00 17,514.79 6,736.46	204.48 0.00 204.48 6,940.94	6,940.94
89236XAC0	Toyota Auto Receivables 2020-D A3 0.35% Due 01/15/2025	10/06/2020 10/13/2020 224,397.85	323,521.66 0.00 99,143.27 224,385.16	50.33 94.37 34.91 78.95	6.77 0.00 6.77 85.72	85.72
89238FAD5	Toyota Auto Receivables OT 2022-B A3 2.93% Due 09/15/2026	04/07/2022 04/13/2022 1,965,000.00	1,964,973.59 0.00 0.00 1,964,974.75	2,558.87 4,797.88 2,558.87 4,797.88	1.16 0.00 1.16 4,799.04	4,799.04
89238JAC9	Toyota Auto Receivables Trust 2021-D A3 0.71% Due 04/15/2026	11/09/2021 11/15/2021 1,699,659.48	1,811,810.64 0.00 112,168.47 1,699,644.15	571.73 1,072.00 536.34 1,036.61	1.98 0.00 1.98 1,038.59	1,038.59

Income Earned

As of September 30, 2023



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
89240BAC2	Toyota Auto Receivables Owners 2021-A A3 0.26% Due 05/15/2025	02/02/2021 02/08/2021 1,624,099.88	1,857,961.01 0.00 233,920.89 1,624,055.64	214.70 402.57 187.67 375.54	15.52 0.00 15.52 391.06	391.06
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	7,535,675.05 0.00 0.00 7,536,447.98	53,793.75 56,625.00 6,606.25 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	9,479,382.51 0.00 0.00 9,479,714.25	21,604.72 0.00 37,808.26 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	11,044,960.54 0.00 0.00 11,041,794.30	83,396.74 0.00 103,573.37 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	11,091,864.67 0.00 0.00 11,086,544.32	23,913.04 0.00 46,331.52 22,418.48	0.00 5,320.35 (5,320.35) 17,098.13	17,098.13
912828B66	US Treasury Note Due 02/15/2024	Various Various 0.00	801,849.68 0.00 801,738.92 0.00	1,016.31 1,614.13 0.00 597.82	0.00 110.76 (110.76) 487.06	487.06
912828D56	US Treasury Note 2.375% Due 08/15/2024	Various Various 10,750,000.00	10,829,922.32 0.00 0.00 10,823,052.21	11,794.33 0.00 32,607.84 20,813.51	0.00 6,870.11 (6,870.11) 13,943.40	13,943.40
912828X70	US Treasury Note Due 04/30/2024	Various Various 0.00	11,006,410.22 0.00 11,006,092.35 0.00	74,130.43 81,304.35 0.00 7,173.92	0.00 317.87 (317.87) 6,856.05	6,856.05
912828XX3	US Treasury Note 2% Due 06/30/2024	Various Various 11,000,000.00	11,022,710.64 0.00 0.00 11,020,462.06	37,663.04 0.00 55,597.82 17,934.78	0.00 2,248.58 (2,248.58) 15,686.20	15,686.20

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
912828ZC7	US Treasury Note 1.125% Due 02/28/2025	03/18/2020 03/19/2020 11,250,000.00	11,302,449.84 0.00 0.00 11,299,567.98	347.70 0.00 10,778.67 10,430.97	0.00 2,881.86 (2,881.86) 7,549.11	7,549.11
91282CAB7	US Treasury Note 0.25% Due 07/31/2025	01/18/2022 01/19/2022 5,000,000.00	4,887,625.01 0.00 0.00 4,892,447.97	1,086.96 0.00 2,105.98 1,019.02	4,822.96 0.00 4,822.96 5,841.98	5,841.98
91282CAT8	US Treasury Note 0.25% Due 10/31/2025	03/26/2021 03/29/2021 12,500,000.00	12,367,341.23 0.00 0.00 12,372,372.54	10,529.89 0.00 13,077.45 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	3,189,465.32 0.00 0.00 3,189,753.95	65.93 0.00 2,043.96 1,978.03	288.63 0.00 288.63 2,266.66	2,266.66
91282CCZ2	US Treasury Note 0.875% Due 09/30/2026	Various Various 19,350,000.00	19,230,485.82 0.00 0.00 19,233,672.86	71,240.78 84,656.25 462.60 13,878.07	3,187.04 0.00 3,187.04 17,065.11	17,065.11
91282CDG3	US Treasury Note 1.125% Due 10/31/2026	11/15/2021 11/17/2021 6,420,000.00	6,395,000.07 0.00 0.00 6,395,648.85	24,336.68 0.00 30,224.59 5,887.91	648.78 0.00 648.78 6,536.69	6,536.69
91282CDN8	US Treasury Note 1% Due 12/15/2024	Various Various 9,000,000.00	8,948,343.11 0.00 0.00 8,951,633.36	19,180.33 0.00 26,557.38 7,377.05	3,290.25 0.00 3,290.25 10,667.30	10,667.30
91282CED9	US Treasury Note 1.75% Due 03/15/2025	04/08/2022 04/12/2022 6,000,000.00	5,915,544.68 0.00 0.00 5,920,061.01	48,505.43 52,500.00 4,615.38 8,609.95	4,516.33 0.00 4,516.33 13,126.28	13,126.28
91282CEQ0	US Treasury Note 2.75% Due 05/15/2025	06/06/2022 06/07/2022 3,500,000.00	3,490,648.08 0.00 0.00 3,491,099.14	28,508.83 0.00 36,355.30 7,846.47	451.06 0.00 451.06 8,297.53	8,297.53

Income Earned

As of September 30, 2023



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
91282CER8	US Treasury Note Due 05/31/2024	06/10/2022 06/13/2022 0.00	4,982,919.68 0.00 4,983,615.41 0.00	31,762.30 35,560.11 0.00 3,797.81	695.73 0.00 695.73 4,493.54	4,493.54
91282CEU1	US Treasury Note 2.875% Due 06/15/2025	06/13/2022 06/15/2022 6,450,000.00	6,394,157.44 0.00 0.00 6,396,722.95	39,519.47 0.00 54,719.26 15,199.79	2,565.51 0.00 2,565.51 17,765.30	17,765.30
91282CEW7	US Treasury Note 3.25% Due 06/30/2027	07/13/2022 07/15/2022 7,000,000.00	7,032,928.46 0.00 0.00 7,032,221.84	38,947.01 0.00 57,493.21 18,546.20	0.00 706.62 (706.62) 17,839.58	17,839.58
91282CFB2	US Treasury Note 2.75% Due 07/31/2027	08/22/2022 08/23/2022 1,300,000.00	1,282,532.55 0.00 0.00 1,282,899.25	3,108.70 0.00 6,023.10 2,914.40	366.70 0.00 366.70 3,281.10	3,281.10
91282CFH9	US Treasury Note 3.125% Due 08/31/2027	Various Various 16,400,000.00	16,225,400.49 0.00 0.00 16,228,988.15	1,407.97 0.00 43,646.98 42,239.01	3,587.66 0.00 3,587.66 45,826.67	45,826.67
91282CFM8	US Treasury Note 4.125% Due 09/30/2027	10/20/2022 10/25/2022 12,150,000.00	12,004,718.41 0.00 0.00 12,007,643.54	210,882.17 250,593.75 1,369.36 41,080.94	2,925.13 0.00 2,925.13 44,006.07	44,006.07
91282CFZ9	US Treasury Note 3.875% Due 11/30/2027	12/27/2022 12/28/2022 8,000,000.00	7,986,791.05 0.00 0.00 7,987,046.54	78,770.49 0.00 104,180.33 25,409.84	255.49 0.00 255.49 25,665.33	25,665.33
91282CGA3	US Treasury Note 4% Due 12/15/2025	12/27/2022 12/28/2022 8,000,000.00	7,969,846.49 0.00 0.00 7,970,928.55	68,196.72 0.00 94,426.23 26,229.51	1,082.06 0.00 1,082.06 27,311.57	27,311.57
91282CGC9	US Treasury Note 3.875% Due 12/31/2027	01/05/2023 01/06/2023 8,000,000.00	7,976,367.79 0.00 0.00 7,976,815.93	53,070.65 0.00 78,342.39 25,271.74	448.14 0.00 448.14 25,719.88	25,719.88

Income Earned

As of September 30, 2023



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
91282CGE5	US Treasury Note 3.875% Due 01/15/2026	Various Various 16,000,000.00	15,967,577.62 0.00 0.00 15,968,699.50	80,869.56 0.00 131,413.04 50,543.48	1,301.84 179.96 1,121.88 51,665.36	51,665.36
91282CGH8	US Treasury Note 3.5% Due 01/31/2028	02/03/2023 02/06/2023 16,000,000.00	15,926,329.33 0.00 0.00 15,927,699.52	48,695.65 0.00 94,347.83 45,652.18	1,370.19 0.00 1,370.19 47,022.37	47,022.37
91282CGP0	US Treasury Note 4% Due 02/29/2028	Various Various 12,400,000.00	12,441,574.86 0.00 0.00 12,440,815.27	1,362.64 0.00 42,241.75 40,879.11	469.52 1,229.11 (759.59) 40,119.52	40,119.52
91282CHA2	US Treasury Note 3.5% Due 04/30/2028	05/22/2023 05/25/2023 7,500,000.00	7,420,814.22 0.00 0.00 7,422,209.16	88,451.09 0.00 109,850.54 21,399.45	1,394.94 0.00 1,394.94 22,794.39	22,794.39
91282CHE4	US Treasury Note 3.625% Due 05/31/2028	06/14/2023 06/20/2023 12,000,000.00	11,809,729.01 0.00 0.00 11,813,020.89	110,532.79 0.00 146,188.52 35,655.73	3,291.88 0.00 3,291.88 38,947.61	38,947.61
91324PEC2	United Health Group Inc Callable Note Cont 4/15/2026 1.15% Due 05/15/2026	Various Various 1,660,000.00	1,662,914.38 0.00 0.00 1,662,823.02	5,620.94 0.00 7,211.78 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	3,021,045.67 0.00 0.00 3,021,022.46	32,901.23 0.00 42,212.88 9,311.65	6.23 29.44 (23.21) 9,288.44	9,288.44
92348KAV5	Verizon Master Trust 2022-5 A1A 3.72% Due 07/20/2027	08/02/2022 08/11/2022 2,680,000.00	2,679,927.01 0.00 0.00 2,679,930.51	3,046.27 8,308.00 3,046.27 8,308.00	3.50 0.00 3.50 8,311.50	8,311.50
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	1,608,146.93 0.00 0.00 1,608,196.92	7,701.17 8,452.50 657.42 1,408.75	49.99 0.00 49.99 1,458.74	1,458.74

Income Earned

As of September 30, 2023



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
			850,208,972.45	4,098,000.93	152,115.77	
			31,815,212.63	1,658,589.01	174,825.61	
			44,475,356.97	4,156,558.66	(22,709.84)	
Total Fixed Income		841,580,809.40	837,526,118.27	1,717,146.74	1,694,436.90	1,694,436.90
CASH & EQUIVALENT						
60934N807	Federated Investors	Various	2,778,035.04	0.00	0.00	10,357.07
	Govt Oblig Fund Inst.	Various	36,700,060.93	10,357.07	0.00	
		2,969,319.40	36,508,776.57	0.00	0.00	
			2,969,319.40	10,357.07	10,357.07	
			2,778,035.04	0.00	0.00	
			36,700,060.93	10,357.07	0.00	
			36,508,776.57	0.00	0.00	
Total Cash & Equivalent		2,969,319.40	2,969,319.40	10,357.07	10,357.07	10,357.07
LOCAL AGENCY INVESTMENT FUND						
90LAIF\$00	Local Agency Investment Fund	Various	22,433,044.33	198,830.84	0.00	63,310.34
	State Pool	Various	0.00	0.00	0.00	
		22,433,044.33	0.00	262,141.18	0.00	
			22,433,044.33	63,310.34	63,310.34	
			22,433,044.33	198,830.84	0.00	
			0.00	0.00	0.00	
			0.00	262,141.18	0.00	
Total Local Agency Investment Fund		22,433,044.33	22,433,044.33	63,310.34	63,310.34	63,310.34
			875,420,051.82	4,296,831.77	152,115.77	
			68,515,273.56	1,668,946.08	174,825.61	
			80,984,133.54	4,418,699.84	(22,709.84)	
TOTAL PORTFOLIO		866,983,173.13	862,928,482.00	1,790,814.15	1,768,104.31	1,768,104.31

Cash Flow Report

As of September 30, 2023



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
10/01/2023	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
10/01/2023	Interest	13063DRK6	4,475,000.00	California State Taxable GO 2.4% Due 10/1/2024	0.00	53,700.00	53,700.00
10/02/2023	Interest	64952WFB4	3,980,000.00	New York Life Global Note 4.7% Due 4/2/2026	0.00	91,971.17	91,971.17
10/07/2023	Interest	69371RR73	5,285,000.00	Paccar Financial Corp Note 2.85% Due 4/7/2025	0.00	75,311.25	75,311.25
10/08/2023	Interest	3135G05Y5	8,000,000.00	FNMA Note 0.75% Due 10/8/2027	0.00	30,000.00	30,000.00
10/10/2023	Interest	57629W6F2	4,650,000.00	Mass Mutual Global funding Note 4.5% Due 4/10/2026	0.00	103,462.50	103,462.50
10/14/2023	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
10/15/2023	Interest	3135G0W66	7,590,000.00	FNMA Note 1.625% Due 10/15/2024	0.00	61,668.75	61,668.75
10/15/2023	Paydown	47788UAC6	983,041.92	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	75,471.27	294.91	75,766.18
10/15/2023	Paydown	47789QAC4	1,956,529.71	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	108,611.43	847.83	109,459.26
10/15/2023	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
10/15/2023	Paydown	89240BAC2	1,624,099.88	Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025	270,463.46	351.89	270,815.35
10/15/2023	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
10/15/2023	Paydown	43815BAC4	3,660,000.00	Honda Auto Receivables Trust 2022-1 A3 1.88% Due 5/15/2026	175,496.21	5,734.00	181,230.21
10/15/2023	Paydown	47800AAC4	3,070,000.00	John Deere Owner Trust 2022-B A3 3.74% Due 2/16/2027	0.00	9,568.17	9,568.17
10/15/2023	Paydown	47800BAC2	4,940,000.00	John Deere Owner Trust 2022-C A3 5.09% Due 6/15/2027	0.00	20,953.83	20,953.83
10/15/2023	Paydown	89238JAC9	1,699,659.48	Toyota Auto Receivables Trust 2021-D A3 0.71% Due 4/15/2026	99,507.57	1,005.63	100,513.20

Cash Flow Report

As of September 30, 2023



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
10/15/2023	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
10/15/2023	Paydown	161571HT4	8,975,000.00	Chase Issuance Trust 23-A1 A 5.16% Due 9/15/2028	0.00	38,592.50	38,592.50
10/15/2023	Paydown	44891RAC4	738,490.88	Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025	147,589.90	233.86	147,823.76
10/15/2023	Paydown	44933LAC7	1,194,726.30	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	149,171.00	378.33	149,549.33
10/15/2023	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
10/15/2023	Paydown	44935FAD6	3,003,319.96	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 5/15/2026	187,472.99	1,852.04	189,325.03
10/15/2023	Paydown	47787JAC2	2,240,000.00	John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026	91,963.25	4,330.67	96,293.92
10/15/2023	Paydown	89236XAC0	224,397.85	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	14,441.39	65.45	14,506.84
10/16/2023	Dividend	90LAIF\$00	2,830,252,126.35	Local Agency Investment Fund State Pool	0.00	263,802.43	263,802.43
10/16/2023	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
10/16/2023	Paydown	362554AC1	1,383,919.13	GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026	76,732.02	784.22	77,516.24
10/16/2023	Paydown	380146AC4	1,347,571.92	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	64,615.78	1,414.95	66,030.73
10/18/2023	Paydown	43813KAC6	398,090.96	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	199,014.80	122.74	199,137.54
10/18/2023	Paydown	43815PAC3	1,430,000.00	Honda Auto Receivables 2022-2 A3 3.73% Due 7/20/2026	0.00	4,444.92	4,444.92
10/19/2023	Paydown	3137BFXT3	0.00	FHLMC K042 A2 2.67% Due 12/25/2024	0.00	12,237.50	12,237.50
10/19/2023	Paydown	3137BRQJ7	0.00	FHLMC K057 A2 2.57% Due 7/25/2026	0.00	14,248.51	14,248.51
10/19/2023	Paydown	3137FBBX3	0.00	FHLMC K068 A2 3.244% Due 8/25/2027	0.00	40,550.00	40,550.00

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
10/19/2023	Paydown	3137FBU79	0.00	FHLMC K069 A2 3.187% Due 9/25/2027	0.00	23,902.50	23,902.50
10/19/2023	Paydown	3137FQXJ7	0.00	FHLMC K737 A2 2.525% Due 10/25/2026	0.00	10,520.84	10,520.84
10/19/2023	Paydown	3137F2LJ3	0.00	FHLMC K066 A2 3.117% Due 6/25/2027	0.00	2,337.75	2,337.75
10/19/2023	Paydown	3137F4X72	0.00	FHLMC K075 A2 3.65% Due 2/25/2028	0.00	10,645.83	10,645.83
10/19/2023	Paydown	3137FCJK1	0.00	FHLMC K070 A2 3.303% Due 11/25/2027	0.00	14,646.05	14,646.05
10/19/2023	Paydown	3137FCLD4	0.00	FHLMC K071 A2 3.286% Due 11/25/2027	0.00	10,212.16	10,212.16
10/19/2023	Paydown	3137FEBQ2	0.00	FHLMC K072 A2 3.444% Due 12/25/2027	0.00	5,320.98	5,320.98
10/19/2023	Paydown	3137BSRE5	0.00	FHLMC K059 A2 3.12% Due 9/25/2026	0.00	15,600.00	15,600.00
10/19/2023	Paydown	3137FKUP9	0.00	FHLMC K087 A2 3.771% Due 12/25/2028	0.00	37,710.00	37,710.00
10/19/2023	Paydown	3137FKZZ2	0.00	FHLMC K088 A2 3.69% Due 1/25/2029	0.00	19,283.33	19,283.33
10/20/2023	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
10/20/2023	Paydown	92348KAV5	2,680,000.00	Verizon Master Trust 2022-5 A1A 3.72% Due 7/20/2027	0.00	8,308.00	8,308.00
10/20/2023	Paydown	36262XAC8	2,390,657.30	GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024	597,485.06	776.96	598,262.02
10/20/2023	Paydown	36265MAC9	3,853,960.43	GM Financial Auto Lease Trust 2022-1 A3 1.9% Due 3/20/2025	543,368.06	6,102.10	549,470.16
10/21/2023	Paydown	43813GAC5	439,745.80	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025	73,246.70	98.94	73,345.64
10/21/2023	Paydown	43815GAC3	1,817,135.23	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	106,690.91	1,332.57	108,023.48
10/22/2023	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

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
10/22/2023	Paydown	3137FEZU7	0.00	FHLMC K076 A2 3.9% Due 4/25/2028	0.00	9,319.38	9,319.38
10/23/2023	Interest	06051GHT9	6,500,000.00	Bank of America Corp Callable Note 1X 4/23/2026 3.559% Due 4/23/2027	0.00	115,667.50	115,667.50
10/25/2023	Paydown	05601XAC3	2,051,686.86	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 3/25/2025	338,219.75	1,880.71	340,100.46
10/25/2023	Paydown	09690AAC7	371,941.79	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	123,950.64	102.28	124,052.92
10/25/2023	Paydown	3137BSRE5	6,000,000.00	FHLMC K059 A2 3.12% Due 9/25/2026	0.00	15,600.00	15,600.00
10/25/2023	Paydown	3137F2LJ3	900,000.00	FHLMC K066 A2 3.117% Due 6/25/2027	0.00	2,337.75	2,337.75
10/25/2023	Paydown	3137FEBQ2	1,854,000.00	FHLMC K072 A2 3.444% Due 12/25/2027	0.00	5,320.98	5,320.98
10/25/2023	Paydown	3137FETN0	12,200,000.00	FHLMC K073 A2 3.35% Due 1/25/2028	0.00	34,058.34	34,058.34
10/25/2023	Paydown	3137FKUP9	12,000,000.00	FHLMC K087 A2 3.771% Due 12/25/2028	0.00	37,710.00	37,710.00
10/25/2023	Paydown	3137BRQJ7	6,653,000.00	FHLMC K057 A2 2.57% Due 7/25/2026	0.00	14,248.51	14,248.51
10/25/2023	Paydown	3137FBBX3	15,000,000.00	FHLMC K068 A2 3.244% Due 8/25/2027	0.00	40,550.00	40,550.00
10/25/2023	Paydown	3137FBU79	9,000,000.00	FHLMC K069 A2 3.187% Due 9/25/2027	0.00	23,902.50	23,902.50
10/25/2023	Paydown	3137FCJK1	5,321,000.00	FHLMC K070 A2 3.303% Due 11/25/2027	0.00	14,646.06	14,646.06
10/25/2023	Paydown	05602RAD3	2,350,000.00	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026	249,122.92	6,286.25	255,409.17
10/25/2023	Paydown	3137F4X72	3,500,000.00	FHLMC K075 A2 3.65% Due 2/25/2028	0.00	10,645.83	10,645.83
10/25/2023	Paydown	3137FCLD4	3,729,334.00	FHLMC K071 A2 3.286% Due 11/25/2027	0.00	10,212.16	10,212.16
10/25/2023	Paydown	3137FKZZ2	6,271,000.00	FHLMC K088 A2 3.69% Due 1/25/2029	0.00	19,283.33	19,283.33

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10/25/2023	Paydown	3137FQXJ7	5,000,000.00	FHLMC K737 A2 2.525% Due 10/25/2026	0.00	10,520.83	10,520.83
10/28/2023	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
10/28/2023	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
10/28/2023	Paydown	3137FEZU7	2,867,500.00	FHLMC K076 A2 3.9% Due 4/25/2028	0.00	9,319.38	9,319.38
10/31/2023	Interest	91282CAT8	12,500,000.00	US Treasury Note 0.25% Due 10/31/2025	0.00	15,625.00	15,625.00
10/31/2023	Interest	9128283D0	11,000,000.00	US Treasury Note 2.25% Due 10/31/2024	0.00	123,750.00	123,750.00
10/31/2023	Interest	91282CDG3	6,420,000.00	US Treasury Note 1.125% Due 10/31/2026	0.00	36,112.50	36,112.50
10/31/2023	Interest	91282CHA2	7,500,000.00	US Treasury Note 3.5% Due 4/30/2028	0.00	131,250.00	131,250.00
OCT 2023					3,692,635.11	2,000,893.58	5,693,528.69
11/01/2023	Interest	06367WB85	5,683,000.00	Bank of Montreal Note 1.85% Due 5/1/2025	0.00	52,567.75	52,567.75
11/07/2023	Interest	3135G06G3	12,900,000.00	FNMA Note 0.5% Due 11/7/2025	0.00	32,250.00	32,250.00
11/08/2023	Interest	14913Q3B3	8,820,000.00	Caterpillar Finl Service Note 2.15% Due 11/8/2024	0.00	94,815.00	94,815.00
11/10/2023	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
11/10/2023	Interest	037833ET3	3,960,000.00	Apple Inc Callable Note Cont 4/10/2028 4% Due 5/10/2028	0.00	79,200.00	79,200.00
11/12/2023	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
11/15/2023	Interest	91282CEQ0	3,500,000.00	US Treasury Note 2.75% Due 5/15/2025	0.00	48,125.00	48,125.00

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11/15/2023	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
11/15/2023	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
11/15/2023	Paydown	161571HT4	8,975,000.00	Chase Issuance Trust 23-A1 A 5.16% Due 9/15/2028	0.00	38,592.50	38,592.50
11/15/2023	Paydown	44891RAC4	738,490.88	Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025	147,644.02	187.12	147,831.14
11/15/2023	Paydown	47788UAC6	983,041.92	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	75,495.79	272.27	75,768.06
11/15/2023	Paydown	47800BAC2	4,940,000.00	John Deere Owner Trust 2022-C A3 5.09% Due 6/15/2027	0.00	20,953.83	20,953.83
11/15/2023	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
11/15/2023	Paydown	43815BAC4	3,660,000.00	Honda Auto Receivables Trust 2022-1 A3 1.88% Due 5/15/2026	176,265.47	5,459.06	181,724.53
11/15/2023	Paydown	47789QAC4	1,956,529.71	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	108,621.39	800.76	109,422.15
11/15/2023	Paydown	89238FAD5	1,965,000.00	Toyota Auto Receivables OT 2022-B A3 2.93% Due 9/15/2026	91,716.01	4,797.88	96,513.89
11/15/2023	Paydown	89240BAC2	1,624,099.88	Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025	270,551.37	293.29	270,844.66
11/15/2023	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
11/15/2023	Paydown	448977AD0	3,000,000.00	Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026	148,179.46	5,550.00	153,729.46
11/15/2023	Paydown	44933LAC7	1,194,726.30	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	149,219.48	331.09	149,550.57
11/15/2023	Paydown	44935FAD6	3,003,319.96	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 5/15/2026	187,504.22	1,736.44	189,240.66
11/15/2023	Paydown	47800AAC4	3,070,000.00	John Deere Owner Trust 2022-B A3 3.74% Due 2/16/2027	0.00	9,568.17	9,568.17

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11/15/2023	Paydown	89238JAC9	1,699,659.48	Toyota Auto Receivables Trust 2021-D A3 0.71% Due 4/15/2026	99,566.44	946.76	100,513.20
11/15/2023	Paydown	47787JAC2	2,240,000.00	John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026	92,081.27	4,152.87	96,234.14
11/15/2023	Paydown	89236XAC0	224,397.85	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	14,388.45	61.24	14,449.69
11/16/2023	Paydown	362554AC1	1,383,919.13	GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026	76,749.92	740.74	77,490.66
11/16/2023	Paydown	380146AC4	1,347,571.92	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	64,899.02	1,347.10	66,246.12
11/16/2023	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
11/17/2023	Interest	58933YBH7	4,805,000.00	Merck & Co Callable Note Cont 4/17/2028 4.05% Due 5/17/2028	0.00	97,301.25	97,301.25
11/18/2023	Interest	22160KAM7	5,300,000.00	Costco Wholesale Corp Callable Note Cont 2/18/2027 3% Due 5/18/2027	0.00	79,500.00	79,500.00
11/18/2023	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
11/18/2023	Paydown	43813KAC6	398,090.96	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	199,076.16	61.38	199,137.54
11/18/2023	Paydown	43815PAC3	1,430,000.00	Honda Auto Receivables 2022-2 A3 3.73% Due 7/20/2026	0.00	4,444.92	4,444.92
11/19/2023	Paydown	3137BFXT3	5,500,000.00	FHLMC K042 A2 2.67% Due 12/25/2024	0.00	12,237.50	12,237.50
11/20/2023	Paydown	92348KAV5	2,680,000.00	Verizon Master Trust 2022-5 A1A 3.72% Due 7/20/2027	0.00	8,308.00	8,308.00
11/20/2023	Paydown	36262XAC8	2,390,657.30	GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024	597,604.54	582.79	598,187.33
11/20/2023	Paydown	36265MAC9	3,853,960.43	GM Financial Auto Lease Trust 2022-1 A3 1.9% Due 3/20/2025	545,749.82	5,241.77	550,991.59
11/21/2023	Paydown	43813GAC5	439,745.80	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025	73,264.40	82.46	73,346.86

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
11/21/2023	Paydown	43815GAC3	1,817,135.23	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	106,715.81	1,254.33	107,970.14
11/25/2023	Paydown	05601XAC3	2,051,686.86	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 3/25/2025	339,702.28	1,570.68	341,272.96
11/25/2023	Paydown	3137F2LJ3	900,000.00	FHLMC K066 A2 3.117% Due 6/25/2027	0.00	2,337.75	2,337.75
11/25/2023	Paydown	3137FCJK1	5,321,000.00	FHLMC K070 A2 3.303% Due 11/25/2027	0.00	14,646.06	14,646.06
11/25/2023	Paydown	3137FCLD4	3,729,334.00	FHLMC K071 A2 3.286% Due 11/25/2027	0.00	10,212.16	10,212.16
11/25/2023	Paydown	05602RAD3	2,350,000.00	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026	235,568.22	5,619.85	241,188.07
11/25/2023	Paydown	3137BRQJ7	6,653,000.00	FHLMC K057 A2 2.57% Due 7/25/2026	0.00	14,248.51	14,248.51
11/25/2023	Paydown	3137F4X72	3,500,000.00	FHLMC K075 A2 3.65% Due 2/25/2028	0.00	10,645.83	10,645.83
11/25/2023	Paydown	3137FBBX3	15,000,000.00	FHLMC K068 A2 3.244% Due 8/25/2027	0.00	40,550.00	40,550.00
11/25/2023	Paydown	3137FBU79	9,000,000.00	FHLMC K069 A2 3.187% Due 9/25/2027	0.00	23,902.50	23,902.50
11/25/2023	Paydown	3137FQXJ7	5,000,000.00	FHLMC K737 A2 2.525% Due 10/25/2026	0.00	10,520.83	10,520.83
11/25/2023	Paydown	3137BSRE5	6,000,000.00	FHLMC K059 A2 3.12% Due 9/25/2026	0.00	15,600.00	15,600.00
11/25/2023	Paydown	3137FETN0	12,200,000.00	FHLMC K073 A2 3.35% Due 1/25/2028	0.00	34,058.34	34,058.34
11/25/2023	Paydown	3137FKUP9	12,000,000.00	FHLMC K087 A2 3.771% Due 12/25/2028	0.00	37,710.00	37,710.00
11/25/2023	Paydown	3137FKZZ2	6,271,000.00	FHLMC K088 A2 3.69% Due 1/25/2029	0.00	19,283.33	19,283.33
11/25/2023	Paydown	09690AAC7	371,941.79	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	123,980.59	68.20	124,048.79
11/25/2023	Paydown	3137FEBQ2	1,854,000.00	FHLMC K072 A2 3.444% Due 12/25/2027	0.00	5,320.98	5,320.98

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
11/28/2023	Paydown	3137FEZU7	2,867,500.00	FHLMC K076 A2 3.9% Due 4/25/2028	0.00	9,319.38	9,319.38
11/30/2023	Interest	91282CHE4	12,000,000.00	US Treasury Note 3.625% Due 5/31/2028	0.00	217,500.00	217,500.00
11/30/2023	Interest	91282CFZ9	8,000,000.00	US Treasury Note 3.875% Due 11/30/2027	0.00	155,000.00	155,000.00
NOV 2023					3,924,544.13	1,524,612.30	5,449,156.43
12/01/2023	Interest	756109BF0	4,000,000.00	Realty Income Corp Callable Note Cont 03/01/2026 4.875% Due 6/1/2026	0.00	97,500.00	97,500.00
12/01/2023	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
12/06/2023	Interest	89115A2A9	3,500,000.00	Toronto-Dominion Bank Note 3.766% Due 6/6/2025	0.00	65,905.00	65,905.00
12/08/2023	Interest	89115A2C5	1,800,000.00	Toronto-Dominion Bank Note 4.108% Due 6/8/2027	0.00	36,972.00	36,972.00
12/08/2023	Interest	3133EPME2	10,000,000.00	FFCB Note 3.875% Due 6/8/2028	0.00	193,750.00	193,750.00
12/12/2023	Interest	66815L2M0	5,000,000.00	Northwestern Mutual Gbl Note 4.9% Due 6/12/2028	0.00	122,500.00	122,500.00
12/13/2023	Interest	64952WFD0	4,000,000.00	New York Life Global Note 4.9% Due 6/13/2028	0.00	98,000.00	98,000.00
12/14/2023	Interest	3130A1XJ2	8,975,000.00	FHLB Note Due 6/14/2024	0.00	129,015.63	129,015.63
12/15/2023	Interest	74340XBV2	4,968,000.00	Prologis LP Callable Note Cont 09/15/2027 3.375% Due 12/15/2027	0.00	83,835.00	83,835.00
12/15/2023	Interest	91282CDN8	9,000,000.00	US Treasury Note 1% Due 12/15/2024	0.00	45,000.00	45,000.00
12/15/2023	Interest	91282CEU1	6,450,000.00	US Treasury Note 2.875% Due 6/15/2025	0.00	92,718.75	92,718.75
12/15/2023	Interest	91282CGA3	8,000,000.00	US Treasury Note 4% Due 12/15/2025	0.00	160,000.00	160,000.00
12/15/2023	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

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
12/15/2023	Paydown	161571HT4	8,975,000.00	Chase Issuance Trust 23-A1 A 5.16% Due 9/15/2028	0.00	38,592.50	38,592.50
12/15/2023	Paydown	44891RAC4	738,490.88	Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025	147,698.16	140.36	147,838.52
12/15/2023	Paydown	44933LAC7	1,194,726.30	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	149,267.97	283.84	149,551.81
12/15/2023	Paydown	47788UAC6	983,041.92	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	75,520.33	249.62	75,769.95
12/15/2023	Paydown	47789QAC4	1,956,529.71	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	108,631.34	753.70	109,385.04
12/15/2023	Paydown	89238FAD5	1,965,000.00	Toyota Auto Receivables OT 2022-B A3 2.93% Due 9/15/2026	91,899.21	4,573.94	96,473.15
12/15/2023	Paydown	89240BAC2	1,624,099.88	Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025	270,639.29	234.67	270,873.96
12/15/2023	Paydown	43815BAC4	3,660,000.00	Honda Auto Receivables Trust 2022-1 A3 1.88% Due 5/15/2026	177,038.10	5,182.91	182,221.01
12/15/2023	Paydown	89236XAC0	224,397.85	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	14,334.96	57.04	14,392.00
12/15/2023	Paydown	89238JAC9	1,699,659.48	Toyota Auto Receivables Trust 2021-D A3 0.71% Due 4/15/2026	99,625.35	887.85	100,513.20
12/15/2023	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
12/15/2023	Paydown	448977AD0	3,000,000.00	Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026	148,369.62	5,275.87	153,645.49
12/15/2023	Paydown	44935FAD6	3,003,319.96	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 5/15/2026	187,535.47	1,620.81	189,156.28
12/15/2023	Paydown	47787JAC2	2,240,000.00	John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026	92,199.44	3,974.85	96,174.29
12/15/2023	Paydown	47800AAC4	3,070,000.00	John Deere Owner Trust 2022-B A3 3.74% Due 2/16/2027	0.00	9,568.17	9,568.17
12/15/2023	Paydown	47800BAC2	4,940,000.00	John Deere Owner Trust 2022-C A3 5.09% Due 6/15/2027	0.00	20,953.83	20,953.83
12/16/2023	Paydown	362585AC5	1,740,000.00	GM Financial Securitized ART 2022-2 A3 3.1% Due 2/16/2027	78,890.40	4,495.00	83,385.40

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
12/16/2023	Paydown	362554AC1	1,383,919.13	GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026	76,767.83	697.25	77,465.08
12/16/2023	Paydown	380146AC4	1,347,571.92	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	65,183.49	1,278.96	66,462.45
12/17/2023	Interest	3135G04Z3	12,900,000.00	FNMA Note 0.5% Due 6/17/2025	0.00	32,250.00	32,250.00
12/18/2023	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
12/18/2023	Paydown	43815PAC3	1,430,000.00	Honda Auto Receivables 2022-2 A3 3.73% Due 7/20/2026	0.00	4,444.92	4,444.92
12/19/2023	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
12/19/2023	Paydown	3137BFXT3	5,500,000.00	FHLMC K042 A2 2.67% Due 12/25/2024	0.00	12,237.50	12,237.50
12/20/2023	Paydown	92348KAV5	2,680,000.00	Verizon Master Trust 2022-5 A1A 3.72% Due 7/20/2027	0.00	8,308.00	8,308.00
12/20/2023	Paydown	36262XAC8	2,390,657.30	GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024	597,724.07	388.56	598,112.63
12/20/2023	Paydown	36265MAC9	3,853,960.43	GM Financial Auto Lease Trust 2022-1 A3 1.9% Due 3/20/2025	548,142.02	4,377.67	552,519.69
12/21/2023	Paydown	43815GAC3	1,817,135.23	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	106,740.71	1,176.07	107,916.78
12/21/2023	Paydown	43813GAC5	439,745.80	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025	73,282.10	65.98	73,348.08
12/23/2023	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
12/25/2023	Paydown	3137BRQJ7	6,653,000.00	FHLMC K057 A2 2.57% Due 7/25/2026	0.00	14,248.51	14,248.51
12/25/2023	Paydown	3137FBBX3	15,000,000.00	FHLMC K068 A2 3.244% Due 8/25/2027	0.00	40,550.00	40,550.00
12/25/2023	Paydown	3137FBU79	9,000,000.00	FHLMC K069 A2 3.187% Due 9/25/2027	0.00	23,902.50	23,902.50
12/25/2023	Paydown	3137FCJK1	5,321,000.00	FHLMC K070 A2 3.303% Due 11/25/2027	0.00	14,646.06	14,646.06

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
12/25/2023	Paydown	05601XAC3	2,051,686.86	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 3/25/2025	341,191.31	1,259.28	342,450.59
12/25/2023	Paydown	05602RAD3	2,350,000.00	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026	221,987.34	4,989.70	226,977.04
12/25/2023	Paydown	09690AAC7	371,941.79	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	124,010.56	34.10	124,044.66
12/25/2023	Paydown	3137F2LJ3	900,000.00	FHLMC K066 A2 3.117% Due 6/25/2027	0.00	2,337.75	2,337.75
12/25/2023	Paydown	3137F4X72	3,500,000.00	FHLMC K075 A2 3.65% Due 2/25/2028	0.00	10,645.83	10,645.83
12/25/2023	Paydown	3137FCLD4	3,729,334.00	FHLMC K071 A2 3.286% Due 11/25/2027	0.00	10,212.16	10,212.16
12/25/2023	Paydown	3137FQXJ7	5,000,000.00	FHLMC K737 A2 2.525% Due 10/25/2026	0.00	10,520.83	10,520.83
12/25/2023	Paydown	3137BSRE5	6,000,000.00	FHLMC K059 A2 3.12% Due 9/25/2026	0.00	15,600.00	15,600.00
12/25/2023	Paydown	3137FKZZ2	6,271,000.00	FHLMC K088 A2 3.69% Due 1/25/2029	0.00	19,283.33	19,283.33
12/25/2023	Paydown	3137FEBQ2	1,854,000.00	FHLMC K072 A2 3.444% Due 12/25/2027	0.00	5,320.98	5,320.98
12/25/2023	Paydown	3137FETN0	12,200,000.00	FHLMC K073 A2 3.35% Due 1/25/2028	0.00	34,058.34	34,058.34
12/25/2023	Paydown	3137FKUP9	12,000,000.00	FHLMC K087 A2 3.771% Due 12/25/2028	0.00	37,710.00	37,710.00
12/28/2023	Paydown	3137FEZU7	2,867,500.00	FHLMC K076 A2 3.9% Due 4/25/2028	0.00	9,319.38	9,319.38
12/31/2023	Interest	91282XX3	11,000,000.00	US Treasury Note 2% Due 6/30/2024	0.00	110,000.00	110,000.00
12/31/2023	Interest	91282CEW7	7,000,000.00	US Treasury Note 3.25% Due 6/30/2027	0.00	113,750.00	113,750.00
12/31/2023	Interest	91282CGC9	8,000,000.00	US Treasury Note 3.875% Due 12/31/2027	0.00	155,000.00	155,000.00
DEC 2023					3,796,679.07	2,064,242.91	5,860,921.98

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
01/02/2024	Interest	3135G0V75	8,250,000.00	FNMA Note 1.75% Due 7/2/2024	0.00	72,187.50	72,187.50
01/07/2024	Interest	3135G0X24	13,785,000.00	FNMA Note 1.625% Due 1/7/2025	0.00	112,003.13	112,003.13
01/10/2024	Interest	69371RS31	2,500,000.00	Paccar Financial Corp Note 4.6% Due 1/10/2028	0.00	57,500.00	57,500.00
01/13/2024	Interest	89236JTT3	5,575,000.00	Toyota Motor Credit Corp Note 1.45% Due 1/13/2025	0.00	40,418.75	40,418.75
01/15/2024	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
01/15/2024	Interest	91282CGE5	16,000,000.00	US Treasury Note 3.875% Due 1/15/2026	0.00	310,000.00	310,000.00
01/15/2024	Interest	756109AU8	3,000,000.00	Realty Income Corp Callable Note Cont 10/15/2027 3.65% Due 1/15/2028	0.00	54,750.00	54,750.00
01/15/2024	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
01/15/2024	Paydown	89236XAC0	224,397.85	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	14,280.92	52.86	14,333.78
01/15/2024	Paydown	44935FAD6	3,003,319.96	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 5/15/2026	187,566.72	1,505.17	189,071.89
01/15/2024	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
01/15/2024	Paydown	44933LAC7	1,194,726.30	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	149,316.49	236.57	149,553.06
01/15/2024	Paydown	47787JAC2	2,240,000.00	John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026	92,317.76	3,796.60	96,114.36
01/15/2024	Paydown	47788UAC6	983,041.92	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	75,544.87	226.97	75,771.84
01/15/2024	Paydown	47800AAC4	3,070,000.00	John Deere Owner Trust 2022-B A3 3.74% Due 2/16/2027	0.00	9,568.17	9,568.17
01/15/2024	Paydown	47800BAC2	4,940,000.00	John Deere Owner Trust 2022-C A3 5.09% Due 6/15/2027	0.00	20,953.83	20,953.83
01/15/2024	Paydown	89238JAC9	1,699,659.48	Toyota Auto Receivables Trust 2021-D A3 0.71% Due 4/15/2026	99,684.30	828.90	100,513.20

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
01/15/2024	Paydown	89238FAD5	1,965,000.00	Toyota Auto Receivables OT 2022-B A3 2.93% Due 9/15/2026	92,082.78	4,349.55	96,432.33
01/15/2024	Paydown	89240BAC2	1,624,099.88	Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025	270,727.25	176.03	270,903.28
01/15/2024	Paydown	43815BAC4	3,660,000.00	Honda Auto Receivables Trust 2022-1 A3 1.88% Due 5/15/2026	177,814.12	4,905.55	182,719.67
01/15/2024	Paydown	47789QAC4	1,956,529.71	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	108,641.30	706.62	109,347.92
01/15/2024	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
01/15/2024	Paydown	161571HT4	8,975,000.00	Chase Issuance Trust 23-A1 A 5.16% Due 9/15/2028	0.00	38,592.50	38,592.50
01/15/2024	Paydown	44891RAC4	738,490.88	Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025	147,752.32	93.59	147,845.91
01/15/2024	Paydown	448977AD0	3,000,000.00	Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026	148,560.03	5,001.38	153,561.41
01/16/2024	Paydown	380146AC4	1,347,571.92	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	65,469.21	1,210.52	66,679.73
01/16/2024	Paydown	362554AC1	1,383,919.13	GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026	76,785.74	653.75	77,439.49
01/16/2024	Paydown	362585AC5	1,740,000.00	GM Financial Securitized ART 2022-2 A3 3.1% Due 2/16/2027	78,909.47	4,291.20	83,200.67
01/18/2024	Paydown	43815PAC3	1,430,000.00	Honda Auto Receivables 2022-2 A3 3.73% Due 7/20/2026	0.00	4,444.92	4,444.92
01/19/2024	Paydown	3137BFXT3	5,500,000.00	FHLMC K042 A2 2.67% Due 12/25/2024	0.00	12,237.50	12,237.50
01/20/2024	Interest	24422EWR6	4,000,000.00	John Deere Capital Corp Note 4.75% Due 1/20/2028	0.00	95,000.00	95,000.00
01/20/2024	Paydown	36262XAC8	2,390,657.30	GM Financial Auto Lease Trust 2021-3 A2 0.39% Due 10/21/2024	597,843.62	194.30	598,037.92
01/20/2024	Paydown	92348KAV5	2,680,000.00	Verizon Master Trust 2022-5 A1A 3.72% Due 7/20/2027	153,773.71	8,308.00	162,081.71
01/20/2024	Paydown	36265MAC9	3,853,960.43	GM Financial Auto Lease Trust 2022-1 A3 1.9% Due 3/20/2025	550,544.71	3,509.78	554,054.49

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
01/21/2024	Interest	3137EAEU9	8,000,000.00	FHLMC Note 0.375% Due 7/21/2025	0.00	15,000.00	15,000.00
01/21/2024	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
01/21/2024	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
01/21/2024	Paydown	43813GAC5	439,745.80	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025	73,299.82	49.49	73,349.31
01/21/2024	Paydown	43815GAC3	1,817,135.23	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	106,765.62	1,097.79	107,863.41
01/25/2024	Paydown	3137F2LJ3	900,000.00	FHLMC K066 A2 3.117% Due 6/25/2027	0.00	2,337.75	2,337.75
01/25/2024	Paydown	3137F4X72	3,500,000.00	FHLMC K075 A2 3.65% Due 2/25/2028	0.00	10,645.83	10,645.83
01/25/2024	Paydown	3137FBU79	9,000,000.00	FHLMC K069 A2 3.187% Due 9/25/2027	0.00	23,902.50	23,902.50
01/25/2024	Paydown	3137FCJK1	5,321,000.00	FHLMC K070 A2 3.303% Due 11/25/2027	0.00	14,646.06	14,646.06
01/25/2024	Paydown	05602RAD3	2,350,000.00	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026	208,380.22	4,395.89	212,776.11
01/25/2024	Paydown	3137FBBX3	15,000,000.00	FHLMC K068 A2 3.244% Due 8/25/2027	0.00	40,550.00	40,550.00
01/25/2024	Paydown	3137FKZZ2	6,271,000.00	FHLMC K088 A2 3.69% Due 1/25/2029	0.00	19,283.33	19,283.33
01/25/2024	Paydown	3137FQXJ7	5,000,000.00	FHLMC K737 A2 2.525% Due 10/25/2026	0.00	10,520.83	10,520.83
01/25/2024	Paydown	3137BRQJ7	6,653,000.00	FHLMC K057 A2 2.57% Due 7/25/2026	0.00	14,248.51	14,248.51
01/25/2024	Paydown	3137FETN0	12,200,000.00	FHLMC K073 A2 3.35% Due 1/25/2028	0.00	34,058.34	34,058.34
01/25/2024	Paydown	3137FKUP9	12,000,000.00	FHLMC K087 A2 3.771% Due 12/25/2028	0.00	37,710.00	37,710.00
01/25/2024	Paydown	05601XAC3	2,051,686.86	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 3/25/2025	342,686.86	946.53	343,633.39

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
01/25/2024	Paydown	3137BSRE5	6,000,000.00	FHLMC K059 A2 3.12% Due 9/25/2026	0.00	15,600.00	15,600.00
01/25/2024	Paydown	3137FCLD4	3,729,334.00	FHLMC K071 A2 3.286% Due 11/25/2027	0.00	10,212.16	10,212.16
01/25/2024	Paydown	3137FEBQ2	1,854,000.00	FHLMC K072 A2 3.444% Due 12/25/2027	0.00	5,320.98	5,320.98
01/28/2024	Interest	61747YEZ4	4,415,000.00	Morgan Stanley Callable Note 1X 1/28/2026 5.05% Due 1/28/2027	0.00	111,478.75	111,478.75
01/28/2024	Paydown	3137FEZU7	2,867,500.00	FHLMC K076 A2 3.9% Due 4/25/2028	0.00	9,319.38	9,319.38
01/31/2024	Interest	91282CAB7	5,000,000.00	US Treasury Note 0.25% Due 7/31/2025	0.00	6,250.00	6,250.00
01/31/2024	Interest	91282CFB2	1,300,000.00	US Treasury Note 2.75% Due 7/31/2027	0.00	17,875.00	17,875.00
01/31/2024	Interest	9128283V0	11,000,000.00	US Treasury Note 2.5% Due 1/31/2025	0.00	137,500.00	137,500.00
01/31/2024	Interest	91282CGH8	16,000,000.00	US Treasury Note 3.5% Due 1/31/2028	0.00	280,000.00	280,000.00
JAN 2024					3,818,747.84	1,920,194.14	5,738,941.98
02/01/2024	Interest	742718FV6	10,000,000.00	Procter & Gamble Co Note 1.9% Due 2/1/2027	0.00	95,000.00	95,000.00
02/10/2024	Interest	69371RS64	4,115,000.00	Paccar Financial Corp Note 4.95% Due 8/10/2028	0.00	101,846.25	101,846.25
02/12/2024	Interest	3137EAEPO	15,235,000.00	FHLMC Note 1.5% Due 2/12/2025	0.00	114,262.50	114,262.50
02/15/2024	Interest	756109BG8	3,650,000.00	Realty Income Corp Calllible Note Cont 5/15/2027 3.95% Due 8/15/2027	0.00	72,087.50	72,087.50
02/15/2024	Interest	912828D56	10,750,000.00	US Treasury Note 2.375% Due 8/15/2024	0.00	127,656.25	127,656.25
02/15/2024	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
02/15/2024	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

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
02/15/2024	Paydown	44935FAD6	3,003,319.96	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 5/15/2026	187,597.98	1,389.50	188,987.48
02/15/2024	Paydown	47788UAC6	983,041.92	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	75,569.43	204.30	75,773.73
02/15/2024	Paydown	47800AAC4	3,070,000.00	John Deere Owner Trust 2022-B A3 3.74% Due 2/16/2027	0.00	9,568.17	9,568.17
02/15/2024	Paydown	89238JAC9	1,699,659.48	Toyota Auto Receivables Trust 2021-D A3 0.71% Due 4/15/2026	99,743.28	769.92	100,513.20
02/15/2024	Paydown	47800BAC2	4,940,000.00	John Deere Owner Trust 2022-C A3 5.09% Due 6/15/2027	0.00	20,953.83	20,953.83
02/15/2024	Paydown	89236XAC0	224,397.85	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	14,226.34	48.69	14,275.03
02/15/2024	Paydown	89238FAD5	1,965,000.00	Toyota Auto Receivables OT 2022-B A3 2.93% Due 9/15/2026	92,266.72	4,124.71	96,391.43
02/15/2024	Paydown	89240BAC2	1,624,099.88	Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025	270,815.24	117.37	270,932.61
02/15/2024	Paydown	44891RAC4	738,490.88	Hyundai Auto Receivables Trust 2020-C A3 0.38% Due 5/15/2025	147,806.48	46.81	147,853.29
02/15/2024	Paydown	448977AD0	3,000,000.00	Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026	148,750.68	4,726.55	153,477.23
02/15/2024	Paydown	44933LAC7	1,194,726.30	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	149,365.01	189.29	149,554.30
02/15/2024	Paydown	47787JAC2	2,240,000.00	John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026	92,436.24	3,618.11	96,054.35
02/15/2024	Paydown	47789QAC4	1,956,529.71	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	108,651.26	659.54	109,310.80
02/15/2024	Paydown	161571HT4	8,975,000.00	Chase Issuance Trust 23-A1 A 5.16% Due 9/15/2028	0.00	38,592.50	38,592.50
02/15/2024	Paydown	43815BAC4	3,660,000.00	Honda Auto Receivables Trust 2022-1 A3 1.88% Due 5/15/2026	178,593.54	4,626.97	183,220.51
02/16/2024	Paydown	362554AC1	1,383,919.13	GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026	76,803.67	610.23	77,413.90
02/16/2024	Paydown	380146AC4	1,347,571.92	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	65,756.19	1,141.77	66,897.96

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
02/16/2024	Paydown	362585AC5	1,740,000.00	GM Financial Securitized ART 2022-2 A3 3.1% Due 2/16/2027	78,928.54	4,087.35	83,015.89
02/18/2024	Paydown	43815PAC3	1,430,000.00	Honda Auto Receivables 2022-2 A3 3.73% Due 7/20/2026	0.00	4,444.92	4,444.92
02/19/2024	Paydown	3137BFXT3	5,500,000.00	FHLMC K042 A2 2.67% Due 12/25/2024	0.00	12,237.50	12,237.50
02/20/2024	Paydown	92348KAV5	2,680,000.00	Verizon Master Trust 2022-5 A1A 3.72% Due 7/20/2027	154,250.41	7,831.30	162,081.71
02/20/2024	Paydown	36265MAC9	3,853,960.43	GM Financial Auto Lease Trust 2022-1 A3 1.9% Due 3/20/2025	552,957.93	2,638.08	555,596.01
02/21/2024	Paydown	43815GAC3	1,817,135.23	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	106,790.53	1,019.50	107,810.03
02/21/2024	Paydown	43813GAC5	439,745.80	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025	73,317.53	33.00	73,350.53
02/25/2024	Interest	3135G05X7	13,000,000.00	FNMA Note 0.375% Due 8/25/2025	0.00	24,375.00	24,375.00
02/25/2024	Paydown	3137F4X72	3,500,000.00	FHLMC K075 A2 3.65% Due 2/25/2028	0.00	10,645.83	10,645.83
02/25/2024	Paydown	3137FCLD4	3,729,334.00	FHLMC K071 A2 3.286% Due 11/25/2027	0.00	10,212.16	10,212.16
02/25/2024	Paydown	3137FEBQ2	1,854,000.00	FHLMC K072 A2 3.444% Due 12/25/2027	0.00	5,320.98	5,320.98
02/25/2024	Paydown	3137FETN0	12,200,000.00	FHLMC K073 A2 3.35% Due 1/25/2028	0.00	34,058.34	34,058.34
02/25/2024	Paydown	3137FKUP9	12,000,000.00	FHLMC K087 A2 3.771% Due 12/25/2028	0.00	37,710.00	37,710.00
02/25/2024	Paydown	3137BRQJ7	6,653,000.00	FHLMC K057 A2 2.57% Due 7/25/2026	0.00	14,248.51	14,248.51
02/25/2024	Paydown	3137BSRE5	6,000,000.00	FHLMC K059 A2 3.12% Due 9/25/2026	0.00	15,600.00	15,600.00
02/25/2024	Paydown	3137FKZZ2	6,271,000.00	FHLMC K088 A2 3.69% Due 1/25/2029	0.00	19,283.33	19,283.33
02/25/2024	Paydown	05601XAC3	2,051,686.86	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 3/25/2025	344,188.99	632.39	344,821.38

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
02/25/2024	Paydown	3137F2LJ3	900,000.00	FHLMC K066 A2 3.117% Due 6/25/2027	0.00	2,337.75	2,337.75
02/25/2024	Paydown	3137FQXJ7	5,000,000.00	FHLMC K737 A2 2.525% Due 10/25/2026	0.00	10,520.83	10,520.83
02/25/2024	Paydown	05602RAD3	2,350,000.00	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026	194,746.84	3,838.47	198,585.31
02/25/2024	Paydown	3137FBBX3	15,000,000.00	FHLMC K068 A2 3.244% Due 8/25/2027	0.00	40,550.00	40,550.00
02/25/2024	Paydown	3137FBU79	9,000,000.00	FHLMC K069 A2 3.187% Due 9/25/2027	0.00	23,902.50	23,902.50
02/25/2024	Paydown	3137FCJK1	5,321,000.00	FHLMC K070 A2 3.303% Due 11/25/2027	0.00	14,646.06	14,646.06
02/28/2024	Paydown	3137FEZU7	2,867,500.00	FHLMC K076 A2 3.9% Due 4/25/2028	0.00	9,319.38	9,319.38
02/29/2024	Interest	91282CFH9	16,400,000.00	US Treasury Note 3.125% Due 8/31/2027	0.00	256,250.00	256,250.00
02/29/2024	Interest	91282CGP0	12,400,000.00	US Treasury Note 4% Due 2/29/2028	0.00	248,000.00	248,000.00
02/29/2024	Interest	912828ZC7	11,250,000.00	US Treasury Note 1.125% Due 2/28/2025	0.00	63,281.25	63,281.25
02/29/2024	Interest	91282CCW9	3,200,000.00	US Treasury Note 0.75% Due 8/31/2026	0.00	12,000.00	12,000.00
FEB 2024					3,213,562.83	1,511,971.57	4,725,534.40
03/03/2024	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
03/08/2024	Interest	3130AWTR1	19,000,000.00	FHLB Note 4.375% Due 9/8/2028	0.00	494,131.94	494,131.94
03/10/2024	Interest	89114TZT2	5,000,000.00	Toronto-Dominion Bank Note 2.8% Due 3/10/2027	0.00	70,000.00	70,000.00
03/10/2024	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
03/11/2024	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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03/13/2024	Interest	3130A2UW4	9,350,000.00	FHLB Note 2.875% Due 9/13/2024	0.00	134,406.25	134,406.25
03/13/2024	Interest	3130AAUF3	5,430,000.00	FHLB Note 2.75% Due 3/13/2026	0.00	74,662.50	74,662.50
03/15/2024	Interest	91282CED9	6,000,000.00	US Treasury Note 1.75% Due 3/15/2025	0.00	52,500.00	52,500.00
03/15/2024	Interest	06368FAC3	3,000,000.00	Bank of Montreal Note 1.25% Due 9/15/2026	0.00	18,750.00	18,750.00
03/15/2024	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
03/15/2024	Interest	880591EZ1	4,769,000.00	Tennessee Valley Authority Note 3.875% Due 3/15/2028	0.00	92,399.38	92,399.38
03/15/2024	Paydown	89238FAD5	1,965,000.00	Toyota Auto Receivables OT 2022-B A3 2.93% Due 9/15/2026	92,451.02	3,899.43	96,350.45
03/15/2024	Paydown	89240BAC2	1,624,099.88	Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025	270,903.25	58.70	270,961.95
03/15/2024	Paydown	47787JAC2	2,240,000.00	John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026	92,554.87	3,439.40	95,994.27
03/15/2024	Paydown	47789QAC4	1,956,529.71	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	108,661.22	612.46	109,273.68
03/15/2024	Paydown	44933LAC7	1,194,726.30	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	149,413.55	141.99	149,555.54
03/15/2024	Paydown	161571HT4	8,975,000.00	Chase Issuance Trust 23-A1 A 5.16% Due 9/15/2028	0.00	38,592.50	38,592.50
03/15/2024	Paydown	448977AD0	3,000,000.00	Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026	148,941.58	4,451.36	153,392.94
03/15/2024	Paydown	89236XAC0	224,397.85	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	14,171.20	44.55	14,215.75
03/15/2024	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
03/15/2024	Paydown	44935FAD6	3,003,319.96	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 5/15/2026	187,629.25	1,273.81	188,903.06
03/15/2024	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

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
03/15/2024	Paydown	43815BAC4	3,660,000.00	Honda Auto Receivables Trust 2022-1 A3 1.88% Due 5/15/2026	179,376.38	4,347.17	183,723.55
03/15/2024	Paydown	47788UAC6	983,041.92	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	75,593.99	181.63	75,775.62
03/15/2024	Paydown	47800AAC4	3,070,000.00	John Deere Owner Trust 2022-B A3 3.74% Due 2/16/2027	125,002.69	9,568.17	134,570.86
03/15/2024	Paydown	47800BAC2	4,940,000.00	John Deere Owner Trust 2022-C A3 5.09% Due 6/15/2027	0.00	20,953.83	20,953.83
03/15/2024	Paydown	89238JAC9	1,699,659.48	Toyota Auto Receivables Trust 2021-D A3 0.71% Due 4/15/2026	99,802.29	710.91	100,513.20
03/16/2024	Paydown	380146AC4	1,347,571.92	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	66,044.42	1,072.73	67,117.15
03/16/2024	Paydown	362585AC5	1,740,000.00	GM Financial Securitized ART 2022-2 A3 3.1% Due 2/16/2027	78,947.61	3,883.45	82,831.06
03/16/2024	Paydown	362554AC1	1,383,919.13	GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026	76,821.59	566.71	77,388.30
03/17/2024	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
03/18/2024	Paydown	43815PAC3	1,430,000.00	Honda Auto Receivables 2022-2 A3 3.73% Due 7/20/2026	75,099.59	4,444.92	79,544.51
03/19/2024	Paydown	3137BFXT3	5,500,000.00	FHLMC K042 A2 2.67% Due 12/25/2024	0.00	12,237.50	12,237.50
03/20/2024	Paydown	92348KAV5	2,680,000.00	Verizon Master Trust 2022-5 A1A 3.72% Due 7/20/2027	154,728.58	7,353.13	162,081.71
03/20/2024	Paydown	36265MAC9	3,853,960.43	GM Financial Auto Lease Trust 2022-1 A3 1.9% Due 3/20/2025	555,381.74	1,762.56	557,144.30
03/21/2024	Paydown	43813GAC5	439,745.80	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025	73,335.25	16.50	73,351.75
03/21/2024	Paydown	43815GAC3	1,817,135.23	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	106,815.45	941.18	107,756.63
03/23/2024	Interest	3137EAEX3	13,000,000.00	FHLMC Note 0.375% Due 9/23/2025	0.00	24,375.00	24,375.00
03/25/2024	Paydown	05601XAC3	2,051,686.86	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 3/25/2025	345,697.67	316.89	346,014.56

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03/25/2024	Paydown	05602RAD3	2,350,000.00	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026	181,087.14	3,317.52	184,404.66
03/25/2024	Paydown	3137FEBQ2	1,854,000.00	FHLMC K072 A2 3.444% Due 12/25/2027	0.00	5,320.98	5,320.98
03/25/2024	Paydown	3137FQXJ7	5,000,000.00	FHLMC K737 A2 2.525% Due 10/25/2026	0.00	10,520.83	10,520.83
03/25/2024	Paydown	3137BRQJ7	6,653,000.00	FHLMC K057 A2 2.57% Due 7/25/2026	0.00	14,248.51	14,248.51
03/25/2024	Paydown	3137F4X72	3,500,000.00	FHLMC K075 A2 3.65% Due 2/25/2028	0.00	10,645.83	10,645.83
03/25/2024	Paydown	3137FCLD4	3,729,334.00	FHLMC K071 A2 3.286% Due 11/25/2027	0.00	10,212.16	10,212.16
03/25/2024	Paydown	3137FETN0	12,200,000.00	FHLMC K073 A2 3.35% Due 1/25/2028	0.00	34,058.34	34,058.34
03/25/2024	Paydown	3137FKUP9	12,000,000.00	FHLMC K087 A2 3.771% Due 12/25/2028	0.00	37,710.00	37,710.00
03/25/2024	Paydown	3137BSRE5	6,000,000.00	FHLMC K059 A2 3.12% Due 9/25/2026	0.00	15,600.00	15,600.00
03/25/2024	Paydown	3137FBBX3	15,000,000.00	FHLMC K068 A2 3.244% Due 8/25/2027	0.00	40,550.00	40,550.00
03/25/2024	Paydown	3137FKZZ2	6,271,000.00	FHLMC K088 A2 3.69% Due 1/25/2029	0.00	19,283.33	19,283.33
03/25/2024	Paydown	3137F2LJ3	900,000.00	FHLMC K066 A2 3.117% Due 6/25/2027	0.00	2,337.75	2,337.75
03/25/2024	Paydown	3137FBU79	9,000,000.00	FHLMC K069 A2 3.187% Due 9/25/2027	0.00	23,902.50	23,902.50
03/25/2024	Paydown	3137FCJK1	5,321,000.00	FHLMC K070 A2 3.303% Due 11/25/2027	0.00	14,646.06	14,646.06
03/28/2024	Paydown	3137FEZU7	2,867,500.00	FHLMC K076 A2 3.9% Due 4/25/2028	0.00	9,319.38	9,319.38
03/31/2024	Interest	91282CCZ2	19,350,000.00	US Treasury Note 0.875% Due 9/30/2026	0.00	84,656.25	84,656.25
03/31/2024	Interest	91282CFM8	12,150,000.00	US Treasury Note 4.125% Due 9/30/2027	0.00	250,593.75	250,593.75

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MAR 2024					3,258,460.33	1,958,258.62	5,216,718.95
04/01/2024	Interest	13063DRK6	4,475,000.00	California State Taxable GO 2.4% Due 10/1/2024	0.00	53,700.00	53,700.00
04/01/2024	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
04/02/2024	Interest	64952WFB4	3,980,000.00	New York Life Global Note 4.7% Due 4/2/2026	0.00	93,530.00	93,530.00
04/07/2024	Interest	69371RR73	5,285,000.00	Paccar Financial Corp Note 2.85% Due 4/7/2025	0.00	75,311.25	75,311.25
04/08/2024	Interest	3135G05Y5	8,000,000.00	FNMA Note 0.75% Due 10/8/2027	0.00	30,000.00	30,000.00
04/10/2024	Interest	57629W6F2	4,650,000.00	Mass Mutual Global funding Note 4.5% Due 4/10/2026	0.00	104,625.00	104,625.00
04/14/2024	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
04/15/2024	Interest	3135G0W66	7,590,000.00	FNMA Note 1.625% Due 10/15/2024	0.00	61,668.75	61,668.75
04/15/2024	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
04/15/2024	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
04/15/2024	Paydown	161571HT4	8,975,000.00	Chase Issuance Trust 23-A1 A 5.16% Due 9/15/2028	0.00	38,592.50	38,592.50
04/15/2024	Paydown	43815BAC4	3,660,000.00	Honda Auto Receivables Trust 2022-1 A3 1.88% Due 5/15/2026	180,162.64	4,066.15	184,228.79
04/15/2024	Paydown	47788UAC6	983,041.92	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	75,618.56	158.95	75,777.51
04/15/2024	Paydown	47800AAC4	3,070,000.00	John Deere Owner Trust 2022-B A3 3.74% Due 2/16/2027	125,252.39	9,178.57	134,430.96
04/15/2024	Paydown	89238JAC9	1,699,659.48	Toyota Auto Receivables Trust 2021-D A3 0.71% Due 4/15/2026	99,861.34	651.86	100,513.20
04/15/2024	Paydown	448977AD0	3,000,000.00	Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026	149,132.72	4,175.82	153,308.54

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04/15/2024	Paydown	44933LAC7	1,194,726.30	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	149,462.12	94.67	149,556.79
04/15/2024	Paydown	47787JAC2	2,240,000.00	John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026	92,673.65	3,260.46	95,934.11
04/15/2024	Paydown	47800BAC2	4,940,000.00	John Deere Owner Trust 2022-C A3 5.09% Due 6/15/2027	0.00	20,953.83	20,953.83
04/15/2024	Paydown	44935FAD6	3,003,319.96	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 5/15/2026	187,660.52	1,158.11	188,818.63
04/15/2024	Paydown	47789QAC4	1,956,529.71	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	108,671.17	565.38	109,236.55
04/15/2024	Paydown	89236XAC0	224,397.85	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	14,115.51	40.41	14,155.92
04/15/2024	Paydown	89238FAD5	1,965,000.00	Toyota Auto Receivables OT 2022-B A3 2.93% Due 9/15/2026	92,635.70	3,673.69	96,309.39
04/16/2024	Paydown	362554AC1	1,383,919.13	GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026	76,839.51	523.18	77,362.69
04/16/2024	Paydown	362585AC5	1,740,000.00	GM Financial Securitized ART 2022-2 A3 3.1% Due 2/16/2027	78,966.69	3,679.50	82,646.19
04/16/2024	Paydown	380146AC4	1,347,571.92	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	66,333.92	1,003.38	67,337.30
04/18/2024	Paydown	43815PAC3	1,430,000.00	Honda Auto Receivables 2022-2 A3 3.73% Due 7/20/2026	75,117.74	4,211.48	79,329.22
04/19/2024	Paydown	3137BFXT3	5,500,000.00	FHLMC K042 A2 2.67% Due 12/25/2024	0.00	12,237.50	12,237.50
04/20/2024	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
04/20/2024	Paydown	92348KAV5	2,680,000.00	Verizon Master Trust 2022-5 A1A 3.72% Due 7/20/2027	155,208.24	6,873.47	162,081.71
04/20/2024	Paydown	36265MAC9	3,853,960.43	GM Financial Auto Lease Trust 2022-1 A3 1.9% Due 3/20/2025	557,816.15	883.21	558,699.36
04/21/2024	Paydown	43815GAC3	1,817,135.23	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	106,840.38	862.85	107,703.23
04/22/2024	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

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
04/23/2024	Interest	06051GHT9	6,500,000.00	Bank of America Corp Callable Note 1X 4/23/2026 3.559% Due 4/23/2027	0.00	115,667.50	115,667.50
04/25/2024	Paydown	3137BSRE5	6,000,000.00	FHLMC K059 A2 3.12% Due 9/25/2026	0.00	15,600.00	15,600.00
04/25/2024	Paydown	3137F2LJ3	900,000.00	FHLMC K066 A2 3.117% Due 6/25/2027	0.00	2,337.75	2,337.75
04/25/2024	Paydown	3137F4X72	3,500,000.00	FHLMC K075 A2 3.65% Due 2/25/2028	0.00	10,645.83	10,645.83
04/25/2024	Paydown	3137FBBX3	15,000,000.00	FHLMC K068 A2 3.244% Due 8/25/2027	0.00	40,550.00	40,550.00
04/25/2024	Paydown	3137FBU79	9,000,000.00	FHLMC K069 A2 3.187% Due 9/25/2027	0.00	23,902.50	23,902.50
04/25/2024	Paydown	3137FCJK1	5,321,000.00	FHLMC K070 A2 3.303% Due 11/25/2027	0.00	14,646.06	14,646.06
04/25/2024	Paydown	3137FCLD4	3,729,334.00	FHLMC K071 A2 3.286% Due 11/25/2027	0.00	10,212.16	10,212.16
04/25/2024	Paydown	3137BRQJ7	6,653,000.00	FHLMC K057 A2 2.57% Due 7/25/2026	0.00	14,248.51	14,248.51
04/25/2024	Paydown	3137FKZZ2	6,271,000.00	FHLMC K088 A2 3.69% Due 1/25/2029	0.00	19,283.33	19,283.33
04/25/2024	Paydown	3137FQXJ7	5,000,000.00	FHLMC K737 A2 2.525% Due 10/25/2026	0.00	10,520.83	10,520.83
04/25/2024	Paydown	05602RAD3	2,350,000.00	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026	167,401.07	2,833.11	170,234.18
04/25/2024	Paydown	3137FEBQ2	1,854,000.00	FHLMC K072 A2 3.444% Due 12/25/2027	0.00	5,320.98	5,320.98
04/25/2024	Paydown	3137FETN0	12,200,000.00	FHLMC K073 A2 3.35% Due 1/25/2028	0.00	34,058.34	34,058.34
04/25/2024	Paydown	3137FKUP9	12,000,000.00	FHLMC K087 A2 3.771% Due 12/25/2028	0.00	37,710.00	37,710.00
04/28/2024	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
04/28/2024	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

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
04/28/2024	Paydown	3137FEZU7	2,867,500.00	FHLMC K076 A2 3.9% Due 4/25/2028	0.00	9,319.38	9,319.38
04/30/2024	Interest	91282CAT8	12,500,000.00	US Treasury Note 0.25% Due 10/31/2025	0.00	15,625.00	15,625.00
04/30/2024	Interest	91282CHA2	7,500,000.00	US Treasury Note 3.5% Due 4/30/2028	0.00	131,250.00	131,250.00
04/30/2024	Interest	91282CDG3	6,420,000.00	US Treasury Note 1.125% Due 10/31/2026	0.00	36,112.50	36,112.50
04/30/2024	Interest	9128283D0	11,000,000.00	US Treasury Note 2.25% Due 10/31/2024	0.00	123,750.00	123,750.00
APR 2024					2,559,770.02	1,502,249.10	4,062,019.12
05/01/2024	Interest	06367WB85	5,683,000.00	Bank of Montreal Note 1.85% Due 5/1/2025	0.00	52,567.75	52,567.75
05/07/2024	Interest	3135G06G3	12,900,000.00	FNMA Note 0.5% Due 11/7/2025	0.00	32,250.00	32,250.00
05/08/2024	Interest	14913Q3B3	8,820,000.00	Caterpillar Finl Service Note 2.15% Due 11/8/2024	0.00	94,815.00	94,815.00
05/10/2024	Interest	037833ET3	3,960,000.00	Apple Inc Callable Note Cont 4/10/2028 4% Due 5/10/2028	0.00	79,200.00	79,200.00
05/10/2024	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
05/12/2024	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
05/15/2024	Interest	91282CEQ0	3,500,000.00	US Treasury Note 2.75% Due 5/15/2025	0.00	48,125.00	48,125.00
05/15/2024	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
05/15/2024	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
05/15/2024	Paydown	43815BAC4	3,660,000.00	Honda Auto Receivables Trust 2022-1 A3 1.88% Due 5/15/2026	180,952.35	3,783.90	184,736.25

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
05/15/2024	Paydown	47789QAC4	1,956,529.71	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	108,681.14	518.28	109,199.42
05/15/2024	Paydown	89238FAD5	1,965,000.00	Toyota Auto Receivables OT 2022-B A3 2.93% Due 9/15/2026	92,820.73	3,447.51	96,268.24
05/15/2024	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
05/15/2024	Paydown	161571HT4	8,975,000.00	Chase Issuance Trust 23-A1 A 5.16% Due 9/15/2028	0.00	38,592.50	38,592.50
05/15/2024	Paydown	448977AD0	3,000,000.00	Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026	149,324.11	3,899.92	153,224.03
05/15/2024	Paydown	44933LAC7	1,194,726.30	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	149,510.69	47.35	149,558.04
05/15/2024	Paydown	47787JAC2	2,240,000.00	John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026	92,792.57	3,081.30	95,873.87
05/15/2024	Paydown	47788UAC6	983,041.92	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	75,643.13	136.27	75,779.40
05/15/2024	Paydown	47800AAC4	3,070,000.00	John Deere Owner Trust 2022-B A3 3.74% Due 2/16/2027	125,502.57	8,788.21	134,290.78
05/15/2024	Paydown	47800BAC2	4,940,000.00	John Deere Owner Trust 2022-C A3 5.09% Due 6/15/2027	0.00	20,953.83	20,953.83
05/15/2024	Paydown	89238JAC9	1,699,659.48	Toyota Auto Receivables Trust 2021-D A3 0.71% Due 4/15/2026	99,920.43	592.77	100,513.20
05/15/2024	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
05/15/2024	Paydown	44935FAD6	3,003,319.96	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 5/15/2026	187,691.80	1,042.39	188,734.19
05/15/2024	Paydown	89236XAC0	224,397.85	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	14,059.25	36.29	14,095.54
05/16/2024	Paydown	362554AC1	1,383,919.13	GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026	76,857.44	479.64	77,337.08
05/16/2024	Paydown	362585AC5	1,740,000.00	GM Financial Securitized ART 2022-2 A3 3.1% Due 2/16/2027	78,985.77	3,475.51	82,461.28
05/16/2024	Paydown	380146AC4	1,347,571.92	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	66,624.68	933.73	67,558.41

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
05/17/2024	Interest	58933YBH7	4,805,000.00	Merck & Co Callable Note Cont 4/17/2028 4.05% Due 5/17/2028	0.00	97,301.25	97,301.25
05/18/2024	Interest	22160KAM7	5,300,000.00	Costco Wholesale Corp Callable Note Cont 2/18/2027 3% Due 5/18/2027	0.00	79,500.00	79,500.00
05/18/2024	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
05/18/2024	Paydown	43815PAC3	1,430,000.00	Honda Auto Receivables 2022-2 A3 3.73% Due 7/20/2026	75,135.90	3,977.99	79,113.89
05/19/2024	Paydown	3137BFXT3	5,500,000.00	FHLMC K042 A2 2.67% Due 12/25/2024	0.00	12,237.50	12,237.50
05/20/2024	Paydown	92348KAV5	2,680,000.00	Verizon Master Trust 2022-5 A1A 3.72% Due 7/20/2027	155,689.39	6,392.32	162,081.71
05/21/2024	Paydown	43815GAC3	1,817,135.23	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	106,865.30	784.50	107,649.80
05/25/2024	Paydown	3137F2LJ3	900,000.00	FHLMC K066 A2 3.117% Due 6/25/2027	0.00	2,337.75	2,337.75
05/25/2024	Paydown	3137F4X72	3,500,000.00	FHLMC K075 A2 3.65% Due 2/25/2028	0.00	10,645.83	10,645.83
05/25/2024	Paydown	3137FBBX3	15,000,000.00	FHLMC K068 A2 3.244% Due 8/25/2027	0.00	40,550.00	40,550.00
05/25/2024	Paydown	3137FBU79	9,000,000.00	FHLMC K069 A2 3.187% Due 9/25/2027	0.00	23,902.50	23,902.50
05/25/2024	Paydown	3137FCJK1	5,321,000.00	FHLMC K070 A2 3.303% Due 11/25/2027	0.00	14,646.06	14,646.06
05/25/2024	Paydown	3137FCLD4	3,729,334.00	FHLMC K071 A2 3.286% Due 11/25/2027	0.00	10,212.16	10,212.16
05/25/2024	Paydown	05602RAD3	2,350,000.00	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026	153,688.60	2,385.31	156,073.91
05/25/2024	Paydown	3137FKZZ2	6,271,000.00	FHLMC K088 A2 3.69% Due 1/25/2029	0.00	19,283.33	19,283.33
05/25/2024	Paydown	3137FQXJ7	5,000,000.00	FHLMC K737 A2 2.525% Due 10/25/2026	0.00	10,520.83	10,520.83

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
05/25/2024	Paydown	3137BSRE5	6,000,000.00	FHLMC K059 A2 3.12% Due 9/25/2026	0.00	15,600.00	15,600.00
05/25/2024	Paydown	3137FEBQ2	1,854,000.00	FHLMC K072 A2 3.444% Due 12/25/2027	0.00	5,320.98	5,320.98
05/25/2024	Paydown	3137BRQJ7	6,653,000.00	FHLMC K057 A2 2.57% Due 7/25/2026	0.00	14,248.51	14,248.51
05/25/2024	Paydown	3137FETN0	12,200,000.00	FHLMC K073 A2 3.35% Due 1/25/2028	0.00	34,058.34	34,058.34
05/25/2024	Paydown	3137FKUP9	12,000,000.00	FHLMC K087 A2 3.771% Due 12/25/2028	0.00	37,710.00	37,710.00
05/28/2024	Paydown	3137FEZU7	2,867,500.00	FHLMC K076 A2 3.9% Due 4/25/2028	0.00	9,319.38	9,319.38
05/31/2024	Interest	91282CFZ9	8,000,000.00	US Treasury Note 3.875% Due 11/30/2027	0.00	155,000.00	155,000.00
05/31/2024	Interest	91282CHE4	12,000,000.00	US Treasury Note 3.625% Due 5/31/2028	0.00	217,500.00	217,500.00
MAY 2024					1,990,745.85	1,500,441.32	3,491,187.17
06/01/2024	Call	46647PCH7	6,770,000.00	JP Morgan Chase & Co Callable Note Cont 6/1/2024 0.824% Due 6/1/2025	6,770,000.00	27,892.40	6,797,892.40
06/01/2024	Interest	756109BF0	4,000,000.00	Realty Income Corp Callable Note Cont 03/01/2026 4.875% Due 6/1/2026	0.00	97,500.00	97,500.00
06/06/2024	Interest	89115A2A9	3,500,000.00	Toronto-Dominion Bank Note 3.766% Due 6/6/2025	0.00	65,905.00	65,905.00
06/08/2024	Interest	89115A2C5	1,800,000.00	Toronto-Dominion Bank Note 4.108% Due 6/8/2027	0.00	36,972.00	36,972.00
06/08/2024	Interest	3133EPME2	10,000,000.00	FFCB Note 3.875% Due 6/8/2028	0.00	193,750.00	193,750.00
06/12/2024	Interest	66815L2M0	5,000,000.00	Northwestern Mutual Gbl Note 4.9% Due 6/12/2028	0.00	122,500.00	122,500.00
06/13/2024	Interest	64952WFD0	4,000,000.00	New York Life Global Note 4.9% Due 6/13/2028	0.00	98,000.00	98,000.00
06/14/2024	Maturity	3130A1XJ2	8,975,000.00	FHLB Note Due 6/14/2024	8,975,000.00	129,015.63	9,104,015.63

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06/15/2024	Interest	74340XBV2	4,968,000.00	Prologis LP Callable Note Cont 09/15/2027 3.375% Due 12/15/2027	0.00	83,835.00	83,835.00
06/15/2024	Interest	91282CGA3	8,000,000.00	US Treasury Note 4% Due 12/15/2025	0.00	160,000.00	160,000.00
06/15/2024	Interest	91282CDN8	9,000,000.00	US Treasury Note 1% Due 12/15/2024	0.00	45,000.00	45,000.00
06/15/2024	Interest	91282CEU1	6,450,000.00	US Treasury Note 2.875% Due 6/15/2025	0.00	92,718.75	92,718.75
06/15/2024	Paydown	448977AD0	3,000,000.00	Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026	149,515.74	3,623.67	153,139.41
06/15/2024	Paydown	47787JAC2	2,240,000.00	John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026	92,911.65	2,901.90	95,813.55
06/15/2024	Paydown	89238JAC9	1,699,659.48	Toyota Auto Receivables Trust 2021-D A3 0.71% Due 4/15/2026	99,979.55	533.65	100,513.20
06/15/2024	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
06/15/2024	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
06/15/2024	Paydown	44935FAD6	3,003,319.96	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 5/15/2026	187,723.08	926.64	188,649.72
06/15/2024	Paydown	47788UAC6	983,041.92	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	75,667.71	113.58	75,781.29
06/15/2024	Paydown	47800AAC4	3,070,000.00	John Deere Owner Trust 2022-B A3 3.74% Due 2/16/2027	125,753.26	8,397.06	134,150.32
06/15/2024	Paydown	161571HT4	8,975,000.00	Chase Issuance Trust 23-A1 A 5.16% Due 9/15/2028	0.00	38,592.50	38,592.50
06/15/2024	Paydown	43815BAC4	3,660,000.00	Honda Auto Receivables Trust 2022-1 A3 1.88% Due 5/15/2026	181,745.52	3,500.41	185,245.93
06/15/2024	Paydown	47789QAC4	1,956,529.71	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	108,691.10	471.19	109,162.29
06/15/2024	Paydown	89236XAC0	224,397.85	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	14,002.43	32.19	14,034.62
06/15/2024	Paydown	89238FAD5	1,965,000.00	Toyota Auto Receivables OT 2022-B A3 2.93% Due 9/15/2026	93,006.14	3,220.87	96,227.01

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
06/15/2024	Paydown	47800BAC2	4,940,000.00	John Deere Owner Trust 2022-C A3 5.09% Due 6/15/2027	0.00	20,953.83	20,953.83
06/16/2024	Paydown	380146AC4	1,347,571.92	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	66,916.71	863.78	67,780.49
06/16/2024	Paydown	362585AC5	1,740,000.00	GM Financial Securitized ART 2022-2 A3 3.1% Due 2/16/2027	79,004.86	3,271.46	82,276.32
06/16/2024	Paydown	362554AC1	1,383,919.13	GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026	76,875.38	436.08	77,311.46
06/17/2024	Interest	3135G04Z3	12,900,000.00	FNMA Note 0.5% Due 6/17/2025	0.00	32,250.00	32,250.00
06/18/2024	Interest	892367JK2	6,840,000.00	Toyota Motor Credit Corp Note 1.125% Due 6/18/2026	0.00	38,475.00	38,475.00
06/18/2024	Paydown	43815PAC3	1,430,000.00	Honda Auto Receivables 2022-2 A3 3.73% Due 7/20/2026	75,154.06	3,744.44	78,898.50
06/19/2024	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
06/19/2024	Paydown	3137BFXT3	5,500,000.00	FHLMC K042 A2 2.67% Due 12/25/2024	0.00	12,237.50	12,237.50
06/20/2024	Paydown	92348KAV5	2,680,000.00	Verizon Master Trust 2022-5 A1A 3.72% Due 7/20/2027	156,172.03	5,909.68	162,081.71
06/21/2024	Paydown	43815GAC3	1,817,135.23	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	106,890.24	706.13	107,596.37
06/23/2024	Call	46647PCK0	3,225,000.00	JP Morgan Chase & Co Callable Note Cont 6/23/2024 0.969% Due 6/23/2025	3,225,000.01	15,625.12	3,240,625.13
06/25/2024	Paydown	3137F4X72	3,500,000.00	FHLMC K075 A2 3.65% Due 2/25/2028	0.00	10,645.83	10,645.83
06/25/2024	Paydown	3137FCLD4	3,729,334.00	FHLMC K071 A2 3.286% Due 11/25/2027	0.00	10,212.16	10,212.16
06/25/2024	Paydown	3137FEBQ2	1,854,000.00	FHLMC K072 A2 3.444% Due 12/25/2027	0.00	5,320.98	5,320.98
06/25/2024	Paydown	3137FETN0	12,200,000.00	FHLMC K073 A2 3.35% Due 1/25/2028	0.00	34,058.34	34,058.34
06/25/2024	Paydown	3137FKUP9	12,000,000.00	FHLMC K087 A2 3.771% Due 12/25/2028	0.00	37,710.00	37,710.00

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
06/25/2024	Paydown	3137F2LJ3	900,000.00	FHLMC K066 A2 3.117% Due 6/25/2027	0.00	2,337.75	2,337.75
06/25/2024	Paydown	3137FQXJ7	5,000,000.00	FHLMC K737 A2 2.525% Due 10/25/2026	0.00	10,520.83	10,520.83
06/25/2024	Paydown	05602RAD3	2,350,000.00	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026	139,949.66	1,974.20	141,923.86
06/25/2024	Paydown	3137FBBX3	15,000,000.00	FHLMC K068 A2 3.244% Due 8/25/2027	0.00	40,550.00	40,550.00
06/25/2024	Paydown	3137FBU79	9,000,000.00	FHLMC K069 A2 3.187% Due 9/25/2027	0.00	23,902.50	23,902.50
06/25/2024	Paydown	3137FCJK1	5,321,000.00	FHLMC K070 A2 3.303% Due 11/25/2027	0.00	14,646.06	14,646.06
06/25/2024	Paydown	3137BRQJ7	6,653,000.00	FHLMC K057 A2 2.57% Due 7/25/2026	0.00	14,248.51	14,248.51
06/25/2024	Paydown	3137BSRE5	6,000,000.00	FHLMC K059 A2 3.12% Due 9/25/2026	0.00	15,600.00	15,600.00
06/25/2024	Paydown	3137FKZZ2	6,271,000.00	FHLMC K088 A2 3.69% Due 1/25/2029	0.00	19,283.33	19,283.33
06/28/2024	Paydown	3137FEZU7	2,867,500.00	FHLMC K076 A2 3.9% Due 4/25/2028	0.00	9,319.38	9,319.38
06/30/2024	Interest	91282CGC9	8,000,000.00	US Treasury Note 3.875% Due 12/31/2027	0.00	155,000.00	155,000.00
06/30/2024	Interest	91282CEW7	7,000,000.00	US Treasury Note 3.25% Due 6/30/2027	0.00	113,750.00	113,750.00
06/30/2024	Maturity	912828XX3	11,000,000.00	US Treasury Note 2% Due 6/30/2024	11,000,000.00	110,000.00	11,110,000.00
JUN 2024					31,799,959.13	2,040,550.71	33,840,509.84
07/02/2024	Maturity	3135G0V75	8,250,000.00	FNMA Note 1.75% Due 7/2/2024	8,250,000.00	72,187.50	8,322,187.50
07/07/2024	Interest	3135G0X24	13,785,000.00	FNMA Note 1.625% Due 1/7/2025	0.00	112,003.13	112,003.13
07/10/2024	Interest	69371RS31	2,500,000.00	Paccar Financial Corp Note 4.6% Due 1/10/2028	0.00	57,500.00	57,500.00

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
07/13/2024	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
07/15/2024	Interest	91282CGE5	16,000,000.00	US Treasury Note 3.875% Due 1/15/2026	0.00	310,000.00	310,000.00
07/15/2024	Interest	756109AU8	3,000,000.00	Realty Income Corp Callable Note Cont 10/15/2027 3.65% Due 1/15/2028	0.00	54,750.00	54,750.00
07/15/2024	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
07/15/2024	Maturity	79466LAG9	6,500,000.00	Salesforce.com Inc Callable Note Cont 7/15/2022 0.625% Due 7/15/2024	6,500,000.00	20,312.50	6,520,312.50
07/15/2024	Paydown	89236XAC0	224,397.85	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	13,945.03	28.11	13,973.14
07/15/2024	Paydown	47787JAC2	2,240,000.00	John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026	93,030.89	2,722.27	95,753.16
07/15/2024	Paydown	47789QAC4	1,956,529.71	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	108,701.06	424.09	109,125.15
07/15/2024	Paydown	89238FAD5	1,965,000.00	Toyota Auto Receivables OT 2022-B A3 2.93% Due 9/15/2026	93,191.92	2,993.78	96,185.70
07/15/2024	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
07/15/2024	Paydown	44935FAD6	3,003,319.96	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 5/15/2026	187,754.37	810.88	188,565.25
07/15/2024	Paydown	47788UAC6	983,041.92	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	75,692.30	90.88	75,783.18
07/15/2024	Paydown	161571HT4	8,975,000.00	Chase Issuance Trust 23-A1 A 5.16% Due 9/15/2028	0.00	38,592.50	38,592.50
07/15/2024	Paydown	448977AD0	3,000,000.00	Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026	149,707.62	3,347.07	153,054.69
07/15/2024	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
07/15/2024	Paydown	43815BAC4	3,660,000.00	Honda Auto Receivables Trust 2022-1 A3 1.88% Due 5/15/2026	182,542.18	3,215.67	185,757.85
07/15/2024	Paydown	47800AAC4	3,070,000.00	John Deere Owner Trust 2022-B A3 3.74% Due 2/16/2027	126,004.46	8,005.12	134,009.58

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
07/15/2024	Paydown	47800BAC2	4,940,000.00	John Deere Owner Trust 2022-C A3 5.09% Due 6/15/2027	200,867.15	20,953.83	221,820.98
07/15/2024	Paydown	89238JAC9	1,699,659.48	Toyota Auto Receivables Trust 2021-D A3 0.71% Due 4/15/2026	100,038.70	474.50	100,513.20
07/16/2024	Paydown	380146AC4	1,347,571.92	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	67,210.04	793.51	68,003.55
07/16/2024	Paydown	362554AC1	1,383,919.13	GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026	76,893.31	392.52	77,285.83
07/16/2024	Paydown	362585AC5	1,740,000.00	GM Financial Securitized ART 2022-2 A3 3.1% Due 2/16/2027	79,023.96	3,067.36	82,091.32
07/18/2024	Paydown	43815PAC3	1,430,000.00	Honda Auto Receivables 2022-2 A3 3.73% Due 7/20/2026	75,172.21	3,510.84	78,683.05
07/19/2024	Paydown	3137BFXT3	5,500,000.00	FHLMC K042 A2 2.67% Due 12/25/2024	908,943.75	12,237.50	921,181.25
07/20/2024	Interest	24422EWR6	4,000,000.00	John Deere Capital Corp Note 4.75% Due 1/20/2028	0.00	95,000.00	95,000.00
07/20/2024	Paydown	92348KAV5	2,680,000.00	Verizon Master Trust 2022-5 A1A 3.72% Due 7/20/2027	156,656.16	5,425.55	162,081.71
07/21/2024	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
07/21/2024	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
07/21/2024	Interest	3137EAEU9	8,000,000.00	FHLMC Note 0.375% Due 7/21/2025	0.00	15,000.00	15,000.00
07/21/2024	Paydown	43815GAC3	1,817,135.23	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	106,915.18	627.75	107,542.93
07/25/2024	Paydown	3137BRQJ7	6,653,000.00	FHLMC K057 A2 2.57% Due 7/25/2026	0.00	14,248.51	14,248.51
07/25/2024	Paydown	3137F4X72	3,500,000.00	FHLMC K075 A2 3.65% Due 2/25/2028	0.00	10,645.83	10,645.83
07/25/2024	Paydown	3137FCLD4	3,729,334.00	FHLMC K071 A2 3.286% Due 11/25/2027	0.00	10,212.16	10,212.16
07/25/2024	Paydown	3137FEBQ2	1,854,000.00	FHLMC K072 A2 3.444% Due 12/25/2027	0.00	5,320.98	5,320.98

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
07/25/2024	Paydown	3137FETN0	12,200,000.00	FHLMC K073 A2 3.35% Due 1/25/2028	0.00	34,058.34	34,058.34
07/25/2024	Paydown	3137FKUP9	12,000,000.00	FHLMC K087 A2 3.771% Due 12/25/2028	0.00	37,710.00	37,710.00
07/25/2024	Paydown	05602RAD3	2,350,000.00	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026	126,184.24	1,599.83	127,784.07
07/25/2024	Paydown	3137FQXJ7	5,000,000.00	FHLMC K737 A2 2.525% Due 10/25/2026	0.00	10,520.83	10,520.83
07/25/2024	Paydown	3137F2LJ3	900,000.00	FHLMC K066 A2 3.117% Due 6/25/2027	0.00	2,337.75	2,337.75
07/25/2024	Paydown	3137FBBX3	15,000,000.00	FHLMC K068 A2 3.244% Due 8/25/2027	0.00	40,550.00	40,550.00
07/25/2024	Paydown	3137BSRE5	6,000,000.00	FHLMC K059 A2 3.12% Due 9/25/2026	0.00	15,600.00	15,600.00
07/25/2024	Paydown	3137FKZZ2	6,271,000.00	FHLMC K088 A2 3.69% Due 1/25/2029	0.00	19,283.33	19,283.33
07/25/2024	Paydown	3137FBU79	9,000,000.00	FHLMC K069 A2 3.187% Due 9/25/2027	0.00	23,902.50	23,902.50
07/25/2024	Paydown	3137FCJK1	5,321,000.00	FHLMC K070 A2 3.303% Due 11/25/2027	0.00	14,646.06	14,646.06
07/28/2024	Interest	61747YEZ4	4,415,000.00	Morgan Stanley Callable Note 1X 1/28/2026 5.05% Due 1/28/2027	0.00	111,478.75	111,478.75
07/28/2024	Paydown	3137FEZU7	2,867,500.00	FHLMC K076 A2 3.9% Due 4/25/2028	0.00	9,319.38	9,319.38
07/31/2024	Interest	91282CAB7	5,000,000.00	US Treasury Note 0.25% Due 7/31/2025	0.00	6,250.00	6,250.00
07/31/2024	Interest	91282CFB2	1,300,000.00	US Treasury Note 2.75% Due 7/31/2027	0.00	17,875.00	17,875.00
07/31/2024	Interest	9128283V0	11,000,000.00	US Treasury Note 2.5% Due 1/31/2025	0.00	137,500.00	137,500.00
07/31/2024	Interest	91282CGH8	16,000,000.00	US Treasury Note 3.5% Due 1/31/2028	0.00	280,000.00	280,000.00
JUL 2024					17,678,474.53	1,897,173.74	19,575,648.27

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
08/01/2024	Interest	742718FV6	10,000,000.00	Procter & Gamble Co Note 1.9% Due 2/1/2027	0.00	95,000.00	95,000.00
08/10/2024	Interest	69371RS64	4,115,000.00	Paccar Financial Corp Note 4.95% Due 8/10/2028	0.00	101,846.25	101,846.25
08/12/2024	Interest	3137EAEP0	15,235,000.00	FHLMC Note 1.5% Due 2/12/2025	0.00	114,262.50	114,262.50
08/15/2024	Interest	756109BG8	3,650,000.00	Realty Income Corp Calllable Note Cont 5/15/2027 3.95% Due 8/15/2027	0.00	72,087.50	72,087.50
08/15/2024	Maturity	912828D56	10,750,000.00	US Treasury Note 2.375% Due 8/15/2024	10,750,000.00	127,656.25	10,877,656.25
08/15/2024	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
08/15/2024	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
08/15/2024	Paydown	161571HT4	8,975,000.00	Chase Issuance Trust 23-A1 A 5.16% Due 9/15/2028	0.00	38,592.50	38,592.50
08/15/2024	Paydown	43815BAC4	3,660,000.00	Honda Auto Receivables Trust 2022-1 A3 1.88% Due 5/15/2026	183,342.32	2,929.69	186,272.01
08/15/2024	Paydown	47788UAC6	983,041.92	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	75,716.90	68.17	75,785.07
08/15/2024	Paydown	47800AAC4	3,070,000.00	John Deere Owner Trust 2022-B A3 3.74% Due 2/16/2027	126,256.15	7,612.41	133,868.56
08/15/2024	Paydown	89238JAC9	1,699,659.48	Toyota Auto Receivables Trust 2021-D A3 0.71% Due 4/15/2026	100,097.89	415.31	100,513.20
08/15/2024	Paydown	448977AD0	3,000,000.00	Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026	149,899.74	3,070.11	152,969.85
08/15/2024	Paydown	47787JAC2	2,240,000.00	John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026	93,150.28	2,542.41	95,692.69
08/15/2024	Paydown	47800BAC2	4,940,000.00	John Deere Owner Trust 2022-C A3 5.09% Due 6/15/2027	201,292.32	20,101.82	221,394.14
08/15/2024	Paydown	44935FAD6	3,003,319.96	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 5/15/2026	187,785.66	695.10	188,480.76
08/15/2024	Paydown	47789QAC4	1,956,529.71	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	108,711.02	376.99	109,088.01

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
08/15/2024	Paydown	89236XAC0	224,397.85	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	13,887.06	24.04	13,911.10
08/15/2024	Paydown	89238FAD5	1,965,000.00	Toyota Auto Receivables OT 2022-B A3 2.93% Due 9/15/2026	93,378.07	2,766.24	96,144.31
08/16/2024	Paydown	362554AC1	1,383,919.13	GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026	76,911.25	348.95	77,260.20
08/16/2024	Paydown	362585AC5	1,740,000.00	GM Financial Securitized ART 2022-2 A3 3.1% Due 2/16/2027	79,043.05	2,863.22	81,906.27
08/16/2024	Paydown	380146AC4	1,347,571.92	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	67,504.64	722.94	68,227.58
08/18/2024	Paydown	43815PAC3	1,430,000.00	Honda Auto Receivables 2022-2 A3 3.73% Due 7/20/2026	75,190.38	3,277.18	78,467.56
08/19/2024	Paydown	3137BFXT3	5,500,000.00	FHLMC K042 A2 2.67% Due 12/25/2024	912,019.01	10,215.10	922,234.11
08/20/2024	Paydown	92348KAV5	2,680,000.00	Verizon Master Trust 2022-5 A1A 3.72% Due 7/20/2027	157,141.79	4,939.92	162,081.71
08/21/2024	Paydown	43815GAC3	1,817,135.23	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	106,940.13	549.34	107,489.47
08/25/2024	Interest	3135G05X7	13,000,000.00	FNMA Note 0.375% Due 8/25/2025	0.00	24,375.00	24,375.00
08/25/2024	Paydown	3137F4X72	3,500,000.00	FHLMC K075 A2 3.65% Due 2/25/2028	0.00	10,645.83	10,645.83
08/25/2024	Paydown	3137FBBX3	15,000,000.00	FHLMC K068 A2 3.244% Due 8/25/2027	0.00	40,550.00	40,550.00
08/25/2024	Paydown	3137FBU79	9,000,000.00	FHLMC K069 A2 3.187% Due 9/25/2027	222,702.94	23,902.50	246,605.44
08/25/2024	Paydown	3137FCLD4	3,729,334.00	FHLMC K071 A2 3.286% Due 11/25/2027	0.00	10,212.16	10,212.16
08/25/2024	Paydown	3137BSRE5	6,000,000.00	FHLMC K059 A2 3.12% Due 9/25/2026	0.00	15,600.00	15,600.00
08/25/2024	Paydown	3137F2LJ3	900,000.00	FHLMC K066 A2 3.117% Due 6/25/2027	0.00	2,337.75	2,337.75
08/25/2024	Paydown	3137FCJK1	5,321,000.00	FHLMC K070 A2 3.303% Due 11/25/2027	0.00	14,646.06	14,646.06

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
08/25/2024	Paydown	3137BRQJ7	6,653,000.00	FHLMC K057 A2 2.57% Due 7/25/2026	0.00	14,248.51	14,248.51
08/25/2024	Paydown	3137FKZZ2	6,271,000.00	FHLMC K088 A2 3.69% Due 1/25/2029	0.00	19,283.33	19,283.33
08/25/2024	Paydown	3137FQXJ7	5,000,000.00	FHLMC K737 A2 2.525% Due 10/25/2026	0.00	10,520.83	10,520.83
08/25/2024	Paydown	05602RAD3	2,350,000.00	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026	112,392.26	1,262.29	113,654.55
08/25/2024	Paydown	3137FEBQ2	1,854,000.00	FHLMC K072 A2 3.444% Due 12/25/2027	0.00	5,320.98	5,320.98
08/25/2024	Paydown	3137FETN0	12,200,000.00	FHLMC K073 A2 3.35% Due 1/25/2028	0.00	34,058.34	34,058.34
08/25/2024	Paydown	3137FKUP9	12,000,000.00	FHLMC K087 A2 3.771% Due 12/25/2028	0.00	37,710.00	37,710.00
08/28/2024	Paydown	3137FEZU7	2,867,500.00	FHLMC K076 A2 3.9% Due 4/25/2028	0.00	9,319.38	9,319.38
08/31/2024	Interest	91282CGP0	12,400,000.00	US Treasury Note 4% Due 2/29/2028	0.00	248,000.00	248,000.00
08/31/2024	Interest	912828ZC7	11,250,000.00	US Treasury Note 1.125% Due 2/28/2025	0.00	63,281.25	63,281.25
08/31/2024	Interest	91282CCW9	3,200,000.00	US Treasury Note 0.75% Due 8/31/2026	0.00	12,000.00	12,000.00
08/31/2024	Interest	91282CFH9	16,400,000.00	US Treasury Note 3.125% Due 8/31/2027	0.00	256,250.00	256,250.00
AUG 2024					13,893,362.86	1,487,194.53	15,380,557.39
09/03/2024	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
09/08/2024	Interest	3130AWTR1	19,000,000.00	FHLB Note 4.375% Due 9/8/2028	0.00	415,625.01	415,625.01
09/10/2024	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
09/10/2024	Interest	89114T2T2	5,000,000.00	Toronto-Dominion Bank Note 2.8% Due 3/10/2027	0.00	70,000.00	70,000.00

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
09/11/2024	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
09/13/2024	Interest	3130AAUF3	5,430,000.00	FHLB Note 2.75% Due 3/13/2026	0.00	74,662.50	74,662.50
09/13/2024	Maturity	3130A2UW4	9,350,000.00	FHLB Note 2.875% Due 9/13/2024	9,350,000.00	134,406.25	9,484,406.25
09/15/2024	Interest	06368FAC3	3,000,000.00	Bank of Montreal Note 1.25% Due 9/15/2026	0.00	18,750.00	18,750.00
09/15/2024	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
09/15/2024	Interest	880591EZ1	4,769,000.00	Tennessee Valley Authority Note 3.875% Due 3/15/2028	0.00	92,399.38	92,399.38
09/15/2024	Interest	91282CED9	6,000,000.00	US Treasury Note 1.75% Due 3/15/2025	0.00	52,500.00	52,500.00
09/15/2024	Paydown	44935FAD6	3,003,319.96	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 5/15/2026	187,816.97	579.29	188,396.26
09/15/2024	Paydown	89236XAC0	224,397.85	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	13,828.51	19.99	13,848.50
09/15/2024	Paydown	43815BAC4	3,660,000.00	Honda Auto Receivables Trust 2022-1 A3 1.88% Due 5/15/2026	184,145.97	2,642.45	186,788.42
09/15/2024	Paydown	47789QAC4	1,956,529.71	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	108,720.99	329.88	109,050.87
09/15/2024	Paydown	89238FAD5	1,965,000.00	Toyota Auto Receivables OT 2022-B A3 2.93% Due 9/15/2026	93,564.60	2,538.24	96,102.84
09/15/2024	Paydown	89238JAC9	1,699,659.48	Toyota Auto Receivables Trust 2021-D A3 0.71% Due 4/15/2026	100,157.12	356.08	100,513.20
09/15/2024	Paydown	47787JAC2	2,240,000.00	John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026	93,269.82	2,362.32	95,632.14
09/15/2024	Paydown	47800AAC4	3,070,000.00	John Deere Owner Trust 2022-B A3 3.74% Due 2/16/2027	126,508.35	7,218.91	133,727.26
09/15/2024	Paydown	47800BAC2	4,940,000.00	John Deere Owner Trust 2022-C A3 5.09% Due 6/15/2027	201,718.38	19,248.01	220,966.39
09/15/2024	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

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
09/15/2024	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
09/15/2024	Paydown	161571HT4	8,975,000.00	Chase Issuance Trust 23-A1 A 5.16% Due 9/15/2028	0.00	38,592.50	38,592.50
09/15/2024	Paydown	448977AD0	3,000,000.00	Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026	150,092.12	2,792.79	152,884.91
09/15/2024	Paydown	47788UAC6	983,041.92	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	75,741.52	45.45	75,786.97
09/16/2024	Paydown	380146AC4	1,347,571.92	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	67,800.54	652.06	68,452.60
09/16/2024	Paydown	362554AC1	1,383,919.13	GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026	76,929.19	305.37	77,234.56
09/16/2024	Paydown	362585AC5	1,740,000.00	GM Financial Securitized ART 2022-2 A3 3.1% Due 2/16/2027	79,062.16	2,659.02	81,721.18
09/17/2024	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
09/18/2024	Paydown	43815PAC3	1,430,000.00	Honda Auto Receivables 2022-2 A3 3.73% Due 7/20/2026	75,208.56	3,043.46	78,252.02
09/19/2024	Paydown	3137BFXT3	5,500,000.00	FHLMC K042 A2 2.67% Due 12/25/2024	915,104.67	8,185.86	923,290.53
09/20/2024	Paydown	92348KAV5	2,680,000.00	Verizon Master Trust 2022-5 A1A 3.72% Due 7/20/2027	157,628.93	4,452.78	162,081.71
09/21/2024	Paydown	43815GAC3	1,817,135.23	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	106,965.08	470.92	107,436.00
09/23/2024	Interest	3137EAEX3	13,000,000.00	FHLMC Note 0.375% Due 9/23/2025	0.00	24,375.00	24,375.00
09/25/2024	Paydown	05602RAD3	2,350,000.00	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 8/25/2026	98,573.69	961.64	99,535.33
09/25/2024	Paydown	3137FKZZ2	6,271,000.00	FHLMC K088 A2 3.69% Due 1/25/2029	0.00	19,283.33	19,283.33
09/25/2024	Paydown	3137FQXJ7	5,000,000.00	FHLMC K737 A2 2.525% Due 10/25/2026	0.00	10,520.83	10,520.83
09/25/2024	Paydown	3137BRQJ7	6,653,000.00	FHLMC K057 A2 2.57% Due 7/25/2026	0.00	14,248.51	14,248.51

Cash Flow Report

As of September 30, 2023



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
09/25/2024	Paydown	3137FEBQ2	1,854,000.00	FHLMC K072 A2 3.444% Due 12/25/2027	0.00	5,320.98	5,320.98
09/25/2024	Paydown	3137FETN0	12,200,000.00	FHLMC K073 A2 3.35% Due 1/25/2028	0.00	34,058.34	34,058.34
09/25/2024	Paydown	3137FKUP9	12,000,000.00	FHLMC K087 A2 3.771% Due 12/25/2028	0.00	37,710.00	37,710.00
09/25/2024	Paydown	3137F2LJ3	900,000.00	FHLMC K066 A2 3.117% Due 6/25/2027	0.00	2,337.75	2,337.75
09/25/2024	Paydown	3137F4X72	3,500,000.00	FHLMC K075 A2 3.65% Due 2/25/2028	0.00	10,645.83	10,645.83
09/25/2024	Paydown	3137FBBX3	15,000,000.00	FHLMC K068 A2 3.244% Due 8/25/2027	0.00	40,550.00	40,550.00
09/25/2024	Paydown	3137FBU79	9,000,000.00	FHLMC K069 A2 3.187% Due 9/25/2027	223,437.30	23,311.04	246,748.34
09/25/2024	Paydown	3137FCJK1	5,321,000.00	FHLMC K070 A2 3.303% Due 11/25/2027	0.00	14,646.06	14,646.06
09/25/2024	Paydown	3137FCLD4	3,729,334.00	FHLMC K071 A2 3.286% Due 11/25/2027	0.00	10,212.16	10,212.16
09/25/2024	Paydown	3137BSRE5	6,000,000.00	FHLMC K059 A2 3.12% Due 9/25/2026	0.00	15,600.00	15,600.00
09/28/2024	Paydown	3137FEZU7	2,867,500.00	FHLMC K076 A2 3.9% Due 4/25/2028	0.00	9,319.38	9,319.38
SEP 2024					12,486,274.47	1,517,178.25	14,003,452.72
TOTAL					102,113,216.17	20,924,960.77	123,038,176.94



Account #10597

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