



**CITY OF COSTA MESA
FINANCE DEPARTMENT
INTEROFFICE MEMORANDUM**

**TO: HONORABLE CITY COUNCIL
LORI ANN FARRELL HARRISON, CITY MANAGER**

FROM: CAROL MOLINA, FINANCE DIRECTOR

DATE: July 15, 2024

SUBJECT: TREASURER’S REPORT FOR THE MONTH OF MAY 2024

Attached is the Treasurer’s Report for the month of May 2024. This performance report lists the various types of securities, institutions from which the securities were purchased, maturity dates, and interest rates for all securities held in the City’s investment portfolio as of the end of the reporting period. All of the City’s investments as of May 31, 2024 comply with the Investment Policy and the California Government Code except as otherwise noted or disclosed herein. All market values provided in this report were obtained from International Data Corporation, an independent pricing source, except for the Local Agency Investment Fund (LAIF). The cost value shown for the City’s LAIF investment represents the City’s contractual rights to its LAIF account and does not represent the value of the underlying portfolio securities.

SUMMARY

Beginning Book Value	\$	191,893,109
Deposits/Acquisitions		12,378,596
Withdrawals/Dispositions		(2,460,780)
Ending Book Value		201,810,924.07

As of May 31, 2024, the City had adequate cash reserves necessary to meet its obligations.

COMPLIANCE REPORTING

The City holds two Lehman Brothers Medium-Term Corporate Notes in its investment portfolio. The total amount invested in these two securities stated at cost was \$5,049,700. Lehman Brothers filed for bankruptcy protection status on September 15, 2008 and the debt rating fell from A2 to B3- on that date. The market value loss of \$4,107,075 for the securities was recorded on the City's general ledger in 2008.

In April 2011, the City joined the Ad Hoc Group of Lehman Brothers Creditors to help maximize the recovery through bankruptcy proceedings and to protect the City's interest in the Lehman Brother's bankruptcy. The Ad Hoc Group filed a "Creditor's Plan" with the U.S. Bankruptcy Court in Manhattan which would provide a better recovery to creditors of the original Lehman parent company while offering a smaller payout to some creditors of Lehman subsidiaries. On December 6, 2011, the Bankruptcy Court entered an order confirming the Debtors' Chapter 11 Plan. The following table summarizes the distributions received:


Distributions

April 14, 2012	\$301,890
October 1, 2012	192,024
April 4, 2013	250,361
August 30, 2013	59,207
October 3, 2013	289,015
April 4, 2014	320,756
October 2, 2014	232,983
April 2, 2015	160,218
October 1, 2015	119,814
March 31, 2016	34,220
July 16, 2016	50,165
October 6, 2016	84,995
December 14, 2016	6,627
April 6, 2017	65,700
October 5, 2017	44,370
December 6, 2017	59,360
April 5, 2018	37,004
September 26, 2018	3,184
October 4, 2018	39,148
April 4, 2019	6,646
July 18, 2019	14,395
October 3, 2019	10,171
April 2, 2020	3,344
October 1, 2020	3,931
April 1, 2021	14,177
October 7, 2021	3,890
April 6, 2022	2,352
October 7, 2022	326
April 6, 2023	1,201
October 5, 2023	642
April 4, 2024	4,791
Total	<u>\$2,416,907</u>

The City estimates the value of Lehman Brothers investment claim held in escrow with Lehman Brothers Holdings, Inc. semi-annually. These estimates are primarily based on cash distributions that have been received to date as well as distributions anticipated in the future. To date, the City has received 48 cents of every dollar invested originally in the Lehman Brothers investments. As of May 31, 2024, staff estimated the value of the Lehman Brothers investment claim at \$7,500. The current estimates for recoveries through the bankruptcy proceedings are unknown.

As of May 31, 2024, the investment portfolio was in compliance with the City's adopted investment policy and applicable state laws in all other respects during, and as of, the end of the reporting period.

If you have any questions or need additional information, feel free to contact the Finance Department.



Carol Molina
Finance Director

- Attachments: 1 – Pooled Cash and Investments by Fund as of May 31, 2024
2 – General Fund Cash Position over the past five calendar years
3 – Investment Report for the month of May 2024

ATTACHMENT 1

POOLED CASH AND INVESTMENTS BY FUND AS OF MAY 31, 2024

FUND NO	FUND NAME	AMOUNT
101	General Fund	\$60,917,398 *
120	Payroll Clearing	9,789
130	Cultural Arts Master Plan(MeasQ)	14,591
140	1st Time Homebuyers Prg(MeasQ)	114,418
150	Disaster Fund	(65,778)
201	Special Gas Tax Fund	8,916,358
203	Air Quality Improvement Fund (AB 2766)	417,187
204	American Rescue Plan Fund	6,216,559
205	HUD -HOME Program-HOME Investment Partnership Act	1,634,986
207	HUD -Community Development Block Grant Program Fund	61,950
208	Park Development Fees Fund	2,404,176
209	Drainage Fees Fund	2,122,619
213	Supplemental Law Enforcement Services Fund (SLESF)	39,275
214	Traffic Impact Fees Fund	4,655,007
216	Rental Rehabilitation Program Fund	280,652
217	Narcotics Forfeiture Fund	1,529,137
218	Fire System Development Fees Fund	339,999
219	Local Law Enforcement Block	34,341
220	Office of Traffic Safety	(101,455)
222	Costa Mesa Housing Authority	3,491,406
223	Costa Mesa Housing Authority James/W 18th Street Property	479,186
227	Opioid Settlement Fund	481,660
228	Fire Protection System Paramedic Fund	309,596
230	Grants - Federal	3,304,719
231	Grants - State	4,290,185
232	Grants - Other	55,000
240	Cannabis Traffic Impact Fees	440,414
251	Gas Tax - RMRA Fund	12,871,448
401	Capital Improvements Fund	29,787,354
409	Vehicle Parking District #1 Fund	56,541
410	Vehicle Parking District #2 Fund	122,752
413	Golf Course Improvement Fund	579,281
415	Measure "M" 2 Construction Fund	(963,523)
416	Measure "M" 2 Fairshare Fund	7,781,066
417	Jack Hammett Sports Complex Capital Improvement Fund	366,547
418	Lion's Park Project 2017 Bond Fund	11,914
601	Equipment Maintenance and Replacement Fund	7,528,400
602	Self-Insurance Fund - Liab/W.C./Unemployment	17,982,839
603	IT Replacement Fund	10,142,655
701	Deposits	4,147,909
706	Custodial Fund	79,871
750	Section 115 Trust Fund	1,500,000
	Total Pooled Cash & Investments	<u>\$194,388,428 **</u>

* Council has committed the following items in General Fund balance as of June 30, 2022.

- \$14.125 million for emergency reserve
- \$2 million for self-insurance reserve
- \$9 million for economic reserve

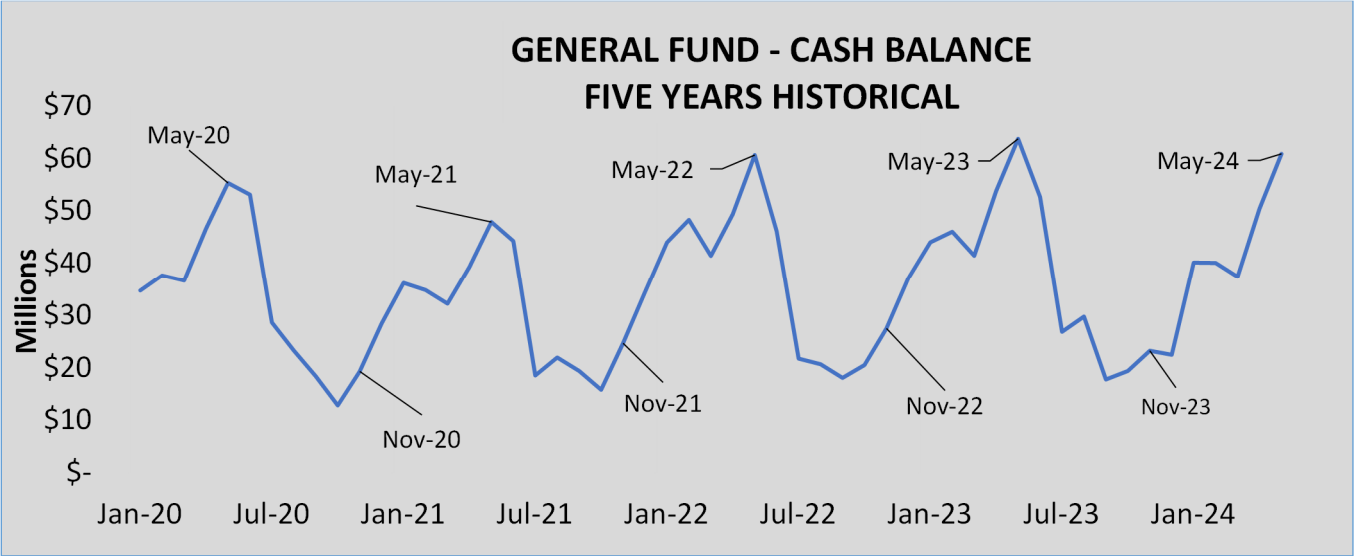
** Reconciliation of Total Pooled Cash & Investments to Portfolio Total End Cost Value:

Total Pooled Cash & Investments	\$194,388,428
Market Value Adjustment	4,490,284
Cash Held in Trust	2,932,212
Portfolio Total End Cost Value (Attachment 3)	<u>\$201,810,924</u>

GENERAL FUND CASH POSITION

The City’s General Fund receives its most significant revenues, such as sales tax and property tax, several times during the year. However, it pays for majority of the City’s operational expenditures throughout the year. The inflows and outflows of the General Fund cash are closely monitored by Finance staff. The following is a summary of the General Fund historical ending cash balances over the past five calendar years:

	2020	2021	2022	2023	2024
January	\$34.8	\$36.2	\$44.0	\$44.1	\$40.1
February	37.7	34.9	48.3	46.1	41.1
March	36.7	32.3	41.4	41.5	37.4
April	46.7	39.3	49.4	53.8	50.5
May	55.4	47.9	60.7	63.8	60.9
June	53.1	44.3	46.2	52.7	
July	28.6	18.5	21.8	26.9	
August	23.3	22	20.7	29.8	
September	18.4	19.4	18.1	17.8	
October	12.9	15.8	20.6	19.5	
November	19.3	24.7	27.5	23.2	
December	28.5	35.5	37.2	22.5	



As indicated in the above graph, the General Fund’s cash balance typically peaks at May of each year and dips to the lowest point around October and November.

MONTHLY ACCOUNT STATEMENT

City of Costa Mesa Cons | Account #10196 | As of May 31, 2024

CHANDLER ASSET MANAGEMENT | chandlerasset.com

Chandler Team:

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

Custodian:

PORTFOLIO SUMMARY



City of Costa Mesa Cons | Account #10196 | As of May 31, 2024

Portfolio Characteristics

Average Modified Duration	0.80
Average Coupon	2.65%
Average Purchase YTM	2.67%
Average Market YTM	3.27%
Average Quality	AA+
Average Final Maturity	0.94
Average Life	0.90

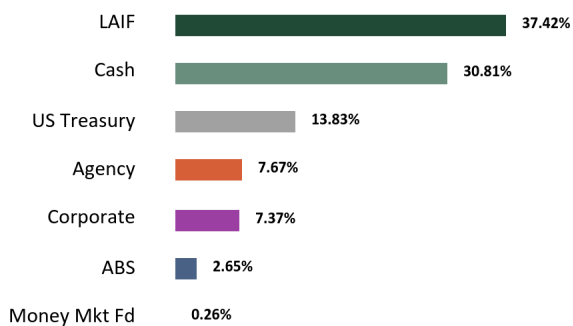
Account Summary

	Beg. Values as of 05/01/2024	End Values as of 05/31/2024
Market Value	189,460,738.50	200,174,588.34
Accrued Interest	392,690.60	393,077.33
Total Market Value	189,853,429.10	200,567,665.67
Income Earned	1,050,468.70	158,008.00
Cont/WD	13,358,224.87	9,874,269.58
Par	196,975,416.97	207,240,852.60
Book Value	191,893,108.84	202,085,468.51
Cost Value	191,893,108.84	202,085,468.51

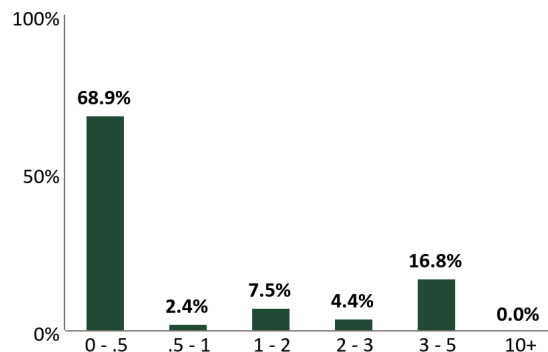
Top Issuers

LAIF	37.42%
JPMorgan Chase & Co.	29.55%
United States	13.83%
FNMA	2.60%
Federal Home Loan Banks	2.56%
FHLMC	2.02%
Summary of Cash Held in Trust	1.46%
John Deere Owner Trust	0.73%

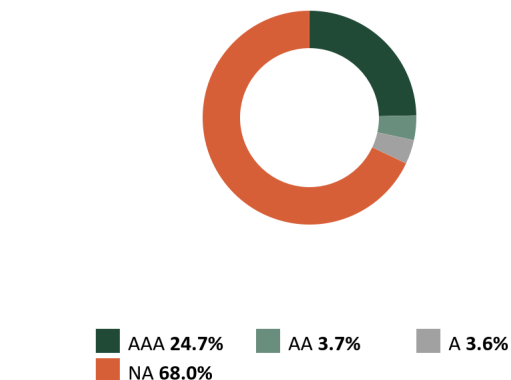
Sector Allocation



Maturity Distribution



Credit Quality



*See Footnote

The credit quality is a weighted average calculation of the highest of S&P, Moody's' and Fitch

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STATEMENT OF COMPLIANCE



City of Costa Mesa Cons | Account #10196 | As of May 31, 2024

Rules Name	Limit	Actual	Compliance Status	Notes
ASSET BACKED/MORTGAGE BACKED/COLLATERALIZED MORTGAGE OBLIGATIONS				
Max % (MV)	20.0	2.6	Compliant	
Max % Issuer (MV)	5.0	0.3	Compliant	
Max Maturity (Years)	5.0	4.7	Compliant	
Min Rating (AA- by 1; A- Issuer)	0.0	0.0	Compliant	
BANKERS' ACCEPTANCES				
Max % (MV)	40.0	0.0	Compliant	
Max % Issuer (MV)	5.0	0.0	Compliant	
Max Maturity (Days)	180	0.0	Compliant	
Min Rating (A-1 by 1 & A- by 1)	0.0	0.0	Compliant	
CD'S				
Max % (MV)	20.0	0.0	Compliant	
Max % Issuer (MV)	5.0	0.0	Compliant	
Max Maturity (Years)	5.0	0.0	Compliant	
Min Rating (A-1 by 1; A- by 1)	0.0	0.0	Compliant	
COLLATERALIZED TIME DEPOSITS (NON-NEGOTIABLE CD/TD)				
Max % (MV)	20.0	0.0	Compliant	
Max % Issuer (MV)	5.0	0.0	Compliant	
Max Maturity (Years)	5.0	0.0	Compliant	
COMMERCIAL PAPER				
Max % (MV)	25.0	0.0	Compliant	
Max % Issuer (MV)	5.0	0.0	Compliant	
Max Maturity (Days)	270	0.0	Compliant	
Min Rating (A-1 by 1, A- by 1)	0.0	0.0	Compliant	
CORPORATE MEDIUM TERM NOTES				
Max % (MV)	30.0	7.4	Compliant	
Max % Issuer (MV)	5.0	0.5	Compliant	
Max Maturity (Years)	5	24	Not Compliant	Lehman Brothers (LEH) filed for bankruptcy on September 15, 2008. The city owns \$5M par value of LEH.
Min Rating (A- by 1)	0.0	0.0	Compliant	
FEDERAL AGENCIES				
Max % (MV)	100.0	7.7	Compliant	
Max % Issuer (MV)	35.0	2.6	Compliant	

STATEMENT OF COMPLIANCE



City of Costa Mesa Cons | Account #10196 | As of May 31, 2024

Rules Name	Limit	Actual	Compliance Status	Notes
Max Callables (MV)	20.0	0.0	Compliant	
Max Maturity (Years)	5	4	Compliant	
LOCAL AGENCY INVESTMENT FUND (LAIF)				
Max Concentration (MV)	75.0	74.9	Compliant	
MONEY MARKET MUTUAL FUNDS				
Max % (MV)	20.0	0.3	Compliant	
Min Rating (AAA by 2)	0.0	0.0	Compliant	
MUNICIPAL SECURITIES (ALL STATES)				
Max % Issuer (MV)	5.0	0.0	Compliant	
Max Maturity (Years)	5.0	0.0	Compliant	
Min Rating (A- by 1)	0.0	0.0	Compliant	
NEGOTIABLE CERTIFICATES OF DEPOSIT (NCD)				
Max % (MV)	30.0	0.0	Compliant	
Max % Issuer (MV)	5.0	0.0	Compliant	
Max Maturity (Years)	5	0.0	Compliant	
Min Rating (A-1 by 1 or A- by 1 if > FDIC Limit)	0.0	0.0	Compliant	
REPURCHASE AGREEMENTS				
Max % (MV)	30.0	0.0	Compliant	
Max Maturity (Years)	1.0	0.0	Compliant	
SUPRANATIONAL OBLIGATIONS				
Max % (MV)	15.0	0.0	Compliant	
Max % Issuer (MV)	5.0	0.0	Compliant	
Max Maturity (Years)	5	0.0	Compliant	
Min Rating (AA- by 1)	0.0	0.0	Compliant	
U.S. TREASURIES				
Max % (MV)	100.0	13.9	Compliant	
Max Maturity (Years)	5	4	Compliant	

RECONCILIATION SUMMARY



City of Costa Mesa Cons | Account #10196 | As of May 31, 2024

Maturities / Calls

Month to Date	0.00
Fiscal Year to Date	(1,000,000.00)

Principal Paydowns

Month to Date	(166,215.38)
Fiscal Year to Date	(827,126.60)

Purchases

Month to Date	12,378,595.56
Fiscal Year to Date	48,590,727.21

Sales

Month to Date	(2,180,489.33)
Fiscal Year to Date	(16,620,489.12)

Interest Received

Month to Date	149,025.60
Fiscal Year to Date	2,273,026.52

Purchased / Sold Interest

Month to Date	8,595.67
Fiscal Year to Date	8,578.46

Accrual Activity Summary

	Month to Date	Fiscal Year to Date (01/01/2024)
Beginning Book Value	191,893,108.84	172,431,197.51
Maturities/Calls	0.00	(1,000,000.00)
Principal Paydowns	(166,215.38)	(827,126.60)
Purchases	12,378,595.56	48,590,727.21
Sales	(2,180,489.33)	(16,620,489.12)
Change in Cash, Payables, Receivables	274,544.44	(234,977.96)
Amortization/Accretion	0.00	0.00
Realized Gain (Loss)	(114,075.62)	(253,862.53)
Ending Book Value	202,085,468.51	202,085,468.51

Fair Market Activity Summary

	Month to Date	Fiscal Year to Date (01/01/2024)
Beginning Market Value	189,460,738.50	170,732,420.18
Maturities/Calls	0.00	(1,000,000.00)
Principal Paydowns	(166,215.38)	(827,126.60)
Purchases	12,378,595.56	48,590,727.21
Sales	(2,180,489.33)	(16,620,489.12)
Change in Cash, Payables, Receivables	274,544.44	(234,977.96)
Amortization/Accretion	0.00	0.00
Change in Net Unrealized Gain (Loss)	521,490.16	(212,102.84)
Realized Gain (Loss)	(114,075.62)	(253,862.53)
Ending Market Value	200,174,588.34	200,174,588.34

HOLDINGS REPORT



City of Costa Mesa Cons | Account #10196 | As of May 31, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P/ Fitch	Maturity Duration
ABS									
43813GAC5	HAROT 2021-1 A3 0.27 04/21/2025	311.98	02/17/2021 0.27%	311.97 311.97	99.69 5.61%	311.02 0.02	0.00% (0.95)	Aaa/NA AAA	0.89 0.06
89240BAC2	TAOT 2021-A A3 0.26 05/15/2025	4,539.39	02/02/2021 0.27%	4,538.55 4,538.55	99.95 1.42%	4,537.16 0.52	0.00% (1.38)	Aaa/NA AAA	0.96 0.04
47788UAC6	JDOT 2021 A3 0.36 09/15/2025	25,333.73	03/02/2021 0.37%	25,328.86 25,328.86	99.19 5.80%	25,128.84 4.05	0.01% (200.02)	Aaa/NA AAA	1.29 0.15
44934KAC8	HART 2021-B A3 0.38 01/15/2026	124,634.91	07/20/2021 0.39%	124,607.40 124,607.40	98.92 5.47%	123,288.96 21.05	0.06% (1,318.44)	NA/AAA AAA	1.63 0.21
43815GAC3	HAROT 2021-4 A3 0.88 01/21/2026	91,513.89	11/16/2021 0.89%	91,494.60 91,494.60	97.83 5.79%	89,530.94 22.37	0.04% (1,963.66)	Aaa/NA AAA	1.64 0.44
47789QAC4	JDOT 2021-B A3 0.52 03/16/2026	86,927.45	07/13/2021 0.52%	86,919.70 86,919.70	97.95 5.63%	85,143.44 20.09	0.04% (1,776.26)	Aaa/NA AAA	1.79 0.40
44935FAD6	HART 2021-C A3 0.74 05/15/2026	62,029.63	11/09/2021 0.75%	62,015.79 62,015.79	98.12 5.66%	60,862.56 20.40	0.03% (1,153.23)	NA/AAA AAA	1.96 0.38
43815BAC4	HAROT 2022-1 A3 1.88 05/15/2026	223,111.95	02/15/2022 1.88%	223,078.39 223,078.39	97.90 5.74%	218,422.25 186.42	0.11% (4,656.15)	Aaa/AAA NA	1.96 0.54
05602RAD3	BMWOT 2022-A A3 3.21 08/25/2026	146,031.64	05/10/2022 3.21%	146,024.05 146,024.05	98.46 5.96%	143,777.47 78.13	0.07% (2,246.58)	Aaa/AAA NA	2.24 0.56
47787JAC2	JDOT 2022 A3 0.36 09/15/2026	151,183.15	03/10/2022 2.33%	151,149.71 151,149.71	98.11 5.86%	148,324.08 155.89	0.07% (2,825.63)	Aaa/NA AAA	2.29 0.53
89238FAD5	TAOT 2022-B A3 2.93 09/15/2026	166,064.49	04/07/2022 2.93%	166,060.60 166,060.60	98.33 5.64%	163,284.66 216.25	0.08% (2,775.95)	Aaa/AAA NA	2.29 0.62
47800AAC4	JDOT 2022-B A3 3.74 02/16/2027	246,459.79	07/12/2022 3.74%	246,436.25 246,436.25	98.55 5.93%	242,893.74 409.67	0.12% (3,542.51)	Aaa/NA AAA	2.71 0.66
02582JIT8	AMXCA 2022-2 A 05/17/2027	555,000.00	05/17/2022 3.40%	554,877.23 554,877.23	98.05 5.54%	544,150.31 836.20	0.27% (10,726.93)	NA/AAA AAA	0.96 0.92
47800BAC2	JDOT 2022-C A3 5.09 06/15/2027	340,000.00	10/12/2022 5.09%	339,973.62 339,973.62	99.59 5.64%	338,589.82 769.16	0.17% (1,383.80)	Aaa/NA AAA	3.04 0.82
58768PAC8	MBART 2022-1 A3 5.21 08/16/2027	605,000.00	11/15/2022 5.21%	604,880.33 604,880.33	99.74 5.57%	603,425.06 1,400.91	0.30% (1,455.27)	Aaa/AAA NA	3.21 0.82
05592XAD2	BMWOT 2023-A A3 5.47 02/25/2028	120,000.00	07/11/2023 5.47%	119,978.74 119,978.74	100.07 5.47%	120,082.56 109.40	0.06% 103.82	NA/AAA AAA	3.74 1.40
47787CAC7	JDOT 2023-C A3 5.48 05/15/2028	615,000.00	09/12/2023 5.48%	614,957.75 614,957.75	100.15 5.43%	615,952.94 1,497.87	0.31% 995.19	Aaa/NA AAA	3.96 1.47

HOLDINGS REPORT



City of Costa Mesa Cons | Account #10196 | As of May 31, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P/ Fitch	Maturity Duration
89239FAD4	TAOT 2023-D A3 5.54 08/15/2028	215,000.00	11/07/2023 5.54%	214,976.82 214,976.82	100.61 5.26%	216,304.75 529.38	0.11% 1,327.93	NA/AAA AAA	4.21 1.82
161571HT4	CHAIT 2023-1 A 5.16 09/15/2028	670,000.00	09/07/2023 5.17%	669,814.28 669,814.28	99.84 5.29%	668,902.74 1,536.53	0.33% (911.54)	NR/AAA AAA	4.29 2.11
437930AC4	HONDO-242-A3 5.27 11/20/2028	220,000.00	05/14/2024 5.27%	219,973.27 219,973.27	99.93 5.35%	219,854.69 322.06	0.11% (118.58)	NA/AAA AAA	4.47 2.09
161571HV9	CHAIT 241 A 4.6 01/16/2029	420,000.00	01/24/2024 4.61%	419,936.03 419,936.03	98.73 5.17%	414,646.05 858.67	0.21% (5,289.98)	NR/AAA AAA	4.63 2.41
448973AD9	HART 2024-A A3 4.99 02/15/2029	255,000.00	03/11/2024 5.00%	254,943.77 254,943.77	99.44 5.28%	253,559.66 565.53	0.13% (1,384.11)	NA/AAA AAA	4.71 2.29
Total ABS		5,343,142.00	4.26%	5,342,277.71	99.22 5.50%	5,300,973.69 9,560.57	2.65% (41,304.02)	Aaa/AAA AAA	3.21 1.29

AGENCY									
3137EAEPO	FEDERAL HOME LOAN MORTGAGE CORP 1.5 02/12/2025	1,345,000.00	02/13/2020 1.54%	1,343,964.35 1,343,964.35	97.44 5.28%	1,310,608.97 6,108.54	0.65% (33,355.38)	Aaa/AA+ AA+	0.70 0.68
3135G03U5	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.625 04/22/2025	1,760,000.00	-- 0.64%	1,759,458.70 1,759,458.70	96.05 5.22%	1,690,420.16 1,191.67	0.84% (69,038.54)	Aaa/AA+ AA+	0.89 0.87
3130AJKW8	FEDERAL HOME LOAN BANKS 0.5 06/13/2025	675,000.00	06/24/2020 0.54%	674,473.50 674,473.50	95.35 5.18%	643,610.86 1,575.00	0.32% (30,862.64)	Aaa/AA+ AA+	1.04 1.00
3135G04Z3	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.5 06/17/2025	1,065,000.00	06/17/2020 0.59%	1,062,795.45 1,062,795.45	95.36 5.12%	1,015,570.62 2,425.83	0.51% (47,224.83)	Aaa/AA+ AA+	1.05 1.01
3137EAEU9	FEDERAL HOME LOAN MORTGAGE CORP 0.375 07/21/2025	810,000.00	07/21/2020 0.59%	805,966.20 805,966.20	94.83 5.10%	768,150.77 1,096.88	0.38% (37,815.43)	Aaa/AA+ AA+	1.14 1.11
3135G05X7	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.375 08/25/2025	1,280,000.00	08/25/2020 0.57%	1,274,009.60 1,274,009.60	94.43 5.09%	1,208,671.97 1,280.00	0.60% (65,337.63)	Aaa/AA+ AA+	1.24 1.20
3137EAEX3	FEDERAL HOME LOAN MORTGAGE CORP 0.375 09/23/2025	2,085,000.00	-- 0.52%	2,077,316.15 2,077,316.15	94.09 5.09%	1,961,699.90 1,476.88	0.98% (115,616.25)	Aaa/AA+ AA+	1.31 1.28
3135G06G3	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.5 11/07/2025	1,385,000.00	11/09/2020 0.64%	1,380,041.70 1,380,041.70	93.81 5.03%	1,299,260.38 461.67	0.65% (80,781.32)	Aaa/AA+ AA+	1.44 1.39
3130ATS57	FEDERAL HOME LOAN BANKS 4.5 03/10/2028	1,000,000.00	03/22/2023 4.05%	1,019,910.00 1,019,910.00	99.97 4.51%	999,697.58 10,125.00	0.50% (20,212.42)	Aaa/AA+ AA+	3.78 3.40

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Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P/ Fitch	Maturity Duration
880591EZ1	TENNESSEE VALLEY AUTHORITY 3.875 03/15/2028	1,000,000.00	04/27/2023 3.76%	1,005,250.00 1,005,250.00	97.29 4.66%	972,853.92 8,180.56	0.49% (32,396.08)	Aaa/AA+ AA+	3.79 3.45
3130AWMN7	FEDERAL HOME LOAN BANKS 4.375 06/09/2028	2,250,000.00	07/27/2023 4.31%	2,256,187.50 2,256,187.50	99.48 4.52%	2,238,233.76 47,031.25	1.12% (17,953.74)	Aaa/AA+ AA+	4.02 3.57
3130AVBD3	FEDERAL HOME LOAN BANKS 4.5 03/09/2029	1,250,000.00	04/18/2024 4.74%	1,237,037.50 1,237,037.50	99.63 4.58%	1,245,415.21 12,812.50	0.62% 8,377.71	Aaa/AA+ AA+	4.77 4.21
Total Agency		15,905,000.00	1.97%	15,896,410.65	96.59 4.93%	15,354,194.11 93,765.76	7.67% (542,216.54)	Aaa/AA+ AA+	2.17 2.00

CASH									
CCYUSD	Receivable	22.79	-- 0.00%	22.79 22.79	1.00 0.00%	22.79 0.00	0.00% 0.00	Aaa/AAA AAA	0.00 0.00
CCYUSD	Receivable	1,116.11	-- 0.00%	1,116.11 1,116.11	1.00 0.00%	1,116.11 0.00	0.00% 0.00	Aaa/AAA AAA	0.00 0.00
CCYUSD	Receivable	539,742.52	-- 0.00%	539,742.52 539,742.52	1.00 0.00%	539,742.52 0.00	0.27% 0.00	Aaa/AAA AAA	0.00 0.00
90COCM\$00	Summary of Cash	2,932,212.39	-- 0.00%	2,932,212.39 2,932,212.39	1.00 0.00%	2,932,212.39 0.00	1.46% 0.00	NA/NA NA	0.00 0.00
90JPMC\$02	JP Morgan Chase Checking Account	58,192,340.70	-- 0.00%	58,192,340.70 58,192,340.70	1.00 0.00%	58,192,340.70 0.00	29.07% 0.00	NA/NA NA	0.00 0.00
Total Cash		61,665,434.51	0.00%	61,665,434.51	1.00 0.00%	61,665,434.51 0.00	30.81% 0.00	Aaa/AAA AAA	0.00 0.00

CORPORATE									
79466LAG9	SALESFORCE INC 0.625 07/15/2024	125,000.00	06/29/2021 0.66%	124,936.25 124,936.25	99.42 5.37%	124,278.47 295.14	0.06% (657.79)	A1/A+ NA	0.12 0.12
78015K7C2	ROYAL BANK OF CANADA 2.25 11/01/2024	750,000.00	05/19/2020 0.32%	772,882.50 772,882.50	98.64 5.58%	739,808.09 1,406.25	0.37% (33,074.42)	A1/A AA-	0.42 0.41
90331HPL1	US BANK NA 2.05 01/21/2025	1,000,000.00	01/16/2020 2.17%	997,870.00 997,870.00	97.79 5.61%	977,917.19 7,402.78	0.49% (19,952.81)	A2/A+ A+	0.64 0.62
14913R2V8	CATERPILLAR FINANCIAL SERVICES CORP 3.4 05/13/2025	295,000.00	05/10/2022 3.46%	294,625.35 294,625.35	98.24 5.32%	289,809.52 501.50	0.14% (4,815.83)	A2/A A+	0.95 0.92
63743HFE7	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 3.45 06/15/2025	190,000.00	04/27/2022 3.46%	189,948.70 189,948.70	97.88 5.57%	185,981.39 3,022.58	0.09% (3,967.31)	A2/A- A	1.04 0.99

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Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P/ Fitch	Maturity Duration
857477BR3	STATE STREET CORP 1.746 02/06/2026	205,000.00	02/02/2022 1.75%	205,000.00 205,000.00	97.21 5.86%	199,289.32 1,143.39	0.10% (5,710.68)	A1/A AA-	1.69 0.66
46647PBH8	JPMORGAN CHASE & CO 2.005 03/13/2026	500,000.00	03/16/2021 0.50%	514,575.00 514,575.00	97.16 6.44%	485,811.66 2,172.08	0.24% (28,763.34)	A1/A- AA-	1.78 0.76
91324PEC2	UNITEDHEALTH GROUP INC 1.15 05/15/2026	785,000.00	-- 0.99%	788,842.40 788,842.40	92.63 5.16%	727,114.31 401.22	0.36% (61,728.09)	A2/A+ A	1.96 1.89
89236TJK2	TOYOTA MOTOR CREDIT CORP 1.125 06/18/2026	665,000.00	06/15/2021 1.14%	664,707.40 664,707.40	92.23 5.17%	613,328.71 3,387.34	0.31% (51,378.69)	A1/A+ A+	2.05 1.97
06368FAC3	BANK OF MONTREAL 1.25 09/15/2026	1,000,000.00	10/14/2021 1.59%	988,680.00 988,680.00	91.29 5.34%	912,867.08 2,638.89	0.46% (75,812.92)	A2/A- AA-	2.29 2.20
931142ERO	WALMART INC 1.05 09/17/2026	155,000.00	09/08/2021 1.11%	154,707.05 154,707.05	91.79 4.87%	142,276.05 334.54	0.07% (12,431.00)	Aa2/AA AA	2.30 2.21
87612EBM7	TARGET CORP 1.95 01/15/2027	360,000.00	01/19/2022 2.00%	359,388.00 359,388.00	93.01 4.82%	334,833.90 2,652.00	0.17% (24,554.10)	A2/A A	2.63 2.49
808513BY0	CHARLES SCHWAB CORP 2.45 03/03/2027	195,000.00	03/01/2022 2.48%	194,789.40 194,789.40	92.92 5.24%	181,187.35 1,167.83	0.09% (13,602.05)	A2/A- A	2.76 2.59
084664CZ2	BERKSHIRE HATHAWAY FINANCE CORP 2.3 03/15/2027	725,000.00	03/07/2022 2.30%	724,862.25 724,862.25	93.58 4.78%	678,478.71 3,520.28	0.34% (46,383.54)	Aa2/AA A+	2.79 2.64
09247XAN1	BLACKROCK INC 3.2 03/15/2027	900,000.00	04/25/2022 3.45%	891,738.00 891,738.00	95.77 4.84%	861,951.21 6,080.00	0.43% (29,786.79)	Aa3/AA- NA	2.79 2.61
665859AW4	NORTHERN TRUST CORP 4.0 05/10/2027	800,000.00	-- 4.03%	799,000.80 799,000.80	97.30 5.00%	778,362.62 1,866.67	0.39% (20,638.18)	A2/A+ A+	2.94 2.73
931142EX7	WALMART INC 3.95 09/09/2027	180,000.00	09/06/2022 4.00%	179,611.20 179,611.20	97.44 4.80%	175,398.90 1,619.50	0.09% (4,212.30)	Aa2/AA AA	3.28 3.00
24422EWK1	JOHN DEERE CAPITAL CORP 4.15 09/15/2027	875,000.00	10/05/2022 4.80%	852,241.25 852,241.25	97.62 4.94%	854,142.93 7,665.97	0.43% 1,901.68	A1/A A+	3.29 3.01
023135CP9	AMAZON.COM INC 4.55 12/01/2027	445,000.00	11/29/2022 4.56%	444,741.90 444,741.90	99.17 4.81%	441,297.25 10,123.75	0.22% (3,444.65)	A1/AA AA-	3.50 3.13
756109AU8	REALTY INCOME CORP 3.65 01/15/2028	205,000.00	04/10/2023 4.87%	194,438.40 194,438.40	94.88 5.22%	194,505.81 2,826.72	0.10% 67.41	A3/A- WR	3.63 3.29
06051GGF0	BANK OF AMERICA CORP 3.824 01/20/2028	900,000.00	01/24/2023 5.01%	863,325.00 863,325.00	96.14 5.89%	865,244.63 12,523.60	0.43% 1,919.63	A1/A- AA-	3.64 2.43
438516CJ3	HONEYWELL INTERNATIONAL INC 4.95 02/15/2028	800,000.00	02/13/2023 4.42%	817,944.00 817,944.00	100.51 4.80%	804,095.66 11,660.00	0.40% (13,848.34)	A2/A A	3.71 3.24
57636QAW4	MASTERCARD INC 4.875 03/09/2028	385,000.00	03/06/2023 4.90%	384,626.55 384,626.55	100.40 4.75%	386,556.34 4,275.10	0.19% 1,929.79	Aa3/A+ NA	3.77 3.31

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Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P/ Fitch	Maturity Duration
46647PAF3	JPMORGAN CHASE & CO 3.54 05/01/2028	500,000.00	07/14/2023 5.43%	467,985.00 467,985.00	95.18 5.75%	475,912.41 1,475.00	0.24% 7,927.41	A1/A- AA-	3.92 2.71
58933YBH7	MERCK & CO INC 4.05 05/17/2028	1,000,000.00	-- 4.08%	998,855.00 998,855.00	97.45 4.76%	974,508.12 1,575.00	0.49% (24,346.88)	A1/A+ NA	3.96 3.60
89115A2U5	TORONTO-DOMINION BANK 5.523 07/17/2028	750,000.00	09/19/2023 5.63%	746,647.50 746,647.50	100.89 5.28%	756,650.79 15,418.38	0.38% 10,003.29	A1/A AA-	4.13 3.58
17275RBR2	CISCO SYSTEMS INC 4.85 02/26/2029	345,000.00	02/21/2024 4.86%	344,879.25 344,879.25	99.69 4.92%	343,937.27 4,415.52	0.17% (941.98)	A1/AA- NA	4.74 4.13
89236TMF9	TOYOTA MOTOR CREDIT CORP 5.05 05/16/2029	250,000.00	05/30/2024 5.15%	248,932.50 248,932.50	99.80 5.10%	249,494.95 526.04	0.12% 562.45	A1/A+ A+	4.96 4.33
525ESC2W8	LEHMAN ESCROW 01/01/2049	2,500,000.00	04/17/2012 0.00%	10,000.00 10,000.00	0.03 0.00%	750.00 0.00	0.00% (9,250.00)	NA/NA NA	24.59 0.00
525ESCIB7	LEHMAN ESCROW 01/01/2049	2,500,000.00	04/17/2012 250.00%	10,000.00 10,000.00	0.03 0.00%	750.00 0.00	0.00% (9,250.00)	NA/NA NA	24.59 0.00
Total Corporate		20,285,000.00	3.25%	15,230,780.65	96.61 5.21%	14,756,540.63 112,097.08	7.37% (474,240.02)	A1/A A+	2.76 2.39
LAIF									
90LAIF\$00	Local Agency Investment Fund State Pool	74,895,656.02	-- 4.56%	74,895,656.02 74,895,656.02	1.00 4.56%	74,895,656.02 0.00	37.42% 0.00	NA/NA NA	0.00 0.00
Total LAIF		74,895,656.02	4.56%	74,895,656.02	1.00 4.56%	74,895,656.02 0.00	37.42% 0.00	NA/NA NA	0.00 0.00
MONEY MARKET FUND									
94975H312	ALLSPRING:TRS+ MM S	5,465.69	-- 4.90%	5,465.69 5,465.69	1.00 4.90%	5,465.69 0.00	0.00% 0.00	Aaa/ AAAm NA	0.00 0.00
94975H312	ALLSPRING:TRS+ MM S	511,154.38	-- 4.89%	511,154.38 511,154.38	1.00 4.89%	511,154.38 0.00	0.26% 0.00	Aaa/ AAAm NA	0.00 0.00
Total Money Market Fund		516,620.07	4.89%	516,620.07	1.00 4.89%	516,620.07 0.00	0.26% 0.00	Aaa/ AAAm NA	0.00 0.00
US TREASURY									

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Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P/ Fitch	Maturity Duration
91282CBC4	UNITED STATES TREASURY 0.375 12/31/2025	2,200,000.00	-- 0.41%	2,198,115.84 2,198,115.84	93.05 5.00%	2,047,117.18 3,467.72	1.02% (150,998.66)	Aaa/AA+ AA+	1.59 1.54
91282CBH3	UNITED STATES TREASURY 0.375 01/31/2026	1,300,000.00	02/16/2021 0.69%	1,288,574.22 1,288,574.22	92.73 4.97%	1,205,496.10 1,633.93	0.60% (83,078.12)	Aaa/AA+ AA+	1.67 1.62
91282CBT7	UNITED STATES TREASURY 0.75 03/31/2026	1,660,000.00	04/28/2021 0.93%	1,651,375.78 1,651,375.78	92.80 4.90%	1,540,492.96 2,109.02	0.77% (110,882.82)	Aaa/AA+ AA+	1.83 1.78
91282CCF6	UNITED STATES TREASURY 0.75 05/31/2026	1,200,000.00	06/17/2021 0.97%	1,191,843.75 1,191,843.75	92.25 4.86%	1,107,046.87 24.59	0.55% (84,796.88)	Aaa/AA+ AA+	2.00 1.94
9128282A7	UNITED STATES TREASURY 1.5 08/15/2026	1,100,000.00	09/23/2021 0.65%	1,131,023.44 1,131,023.44	93.14 4.81%	1,024,503.91 4,850.27	0.51% (106,519.53)	Aaa/AA+ AA+	2.21 2.12
91282CDK4	UNITED STATES TREASURY 1.25 11/30/2026	1,400,000.00	12/22/2021 1.21%	1,402,242.19 1,402,242.19	91.84 4.75%	1,285,812.50 47.81	0.64% (116,429.69)	Aaa/AA+ AA+	2.50 2.41
91282CEN7	UNITED STATES TREASURY 2.75 04/30/2027	1,275,000.00	06/21/2022 3.52%	1,238,144.53 1,238,144.53	94.79 4.68%	1,208,610.35 3,048.91	0.60% (29,534.18)	Aaa/AA+ AA+	2.91 2.75
91282CEW7	UNITED STATES TREASURY 3.25 06/30/2027	445,000.00	08/30/2022 3.32%	443,748.44 443,748.44	96.02 4.65%	427,304.30 6,079.02	0.21% (16,444.14)	Aaa/AA+ AA+	3.08 2.85
91282CFM8	UNITED STATES TREASURY 4.125 09/30/2027	1,800,000.00	10/24/2022 4.37%	1,782,351.56 1,782,351.56	98.45 4.63%	1,772,085.94 12,577.87	0.89% (10,265.62)	Aaa/AA+ AA+	3.33 3.06
91282CFU0	UNITED STATES TREASURY 4.125 10/31/2027	2,000,000.00	-- 3.93%	2,015,937.50 2,015,937.50	98.41 4.63%	1,968,203.12 7,173.91	0.98% (47,734.38)	Aaa/AA+ AA+	3.42 3.14
91282CHK0	UNITED STATES TREASURY 4.0 06/30/2028	2,250,000.00	-- 4.18%	2,232,685.55 2,232,685.55	97.91 4.56%	2,203,066.40 37,829.67	1.10% (29,619.16)	Aaa/AA+ AA+	4.08 3.66
91282CHX2	UNITED STATES TREASURY 4.375 08/31/2028	1,250,000.00	09/19/2023 4.48%	1,243,945.31 1,243,945.31	99.30 4.56%	1,241,259.76 13,820.48	0.62% (2,685.55)	Aaa/AA+ AA+	4.25 3.80
91282CJA0	UNITED STATES TREASURY 4.625 09/30/2028	2,250,000.00	-- 4.90%	2,223,535.16 2,223,535.16	100.27 4.55%	2,256,064.45 17,628.07	1.13% 32,529.29	Aaa/AA+ AA+	4.33 3.86
91282CJN2	UNITED STATES TREASURY 4.375 11/30/2028	2,250,000.00	-- 4.10%	2,277,861.33 2,277,861.33	99.36 4.53%	2,235,673.82 268.95	1.12% (42,187.51)	Aaa/AA+ AA+	4.50 4.04
91282CJR3	UNITED STATES TREASURY 3.75 12/31/2028	2,000,000.00	-- 4.03%	1,975,292.97 1,975,292.97	96.79 4.53%	1,935,781.24 31,524.73	0.97% (39,511.73)	Aaa/AA+ AA+	4.59 4.09
91282CKD2	UNITED STATES TREASURY 4.25 02/28/2029	2,750,000.00	-- 4.40%	2,732,568.36 2,732,568.36	98.89 4.51%	2,719,384.77 29,536.35	1.36% (13,183.59)	Aaa/AA+ AA+	4.75 4.21
91282CKP5	UNITED STATES TREASURY 4.625 04/30/2029	1,500,000.00	-- 4.49%	1,509,042.97 1,509,042.97	100.48 4.51%	1,507,265.63 6,032.61	0.75% (1,777.35)	Aaa/AA+ AA+	4.91 4.34
Total US Treasury		28,630,000.00	3.22%	28,538,288.90	96.79 4.66%	27,685,169.31 177,653.92	13.83% (853,119.60)	Aaa/AA+ AA+	3.49 3.17

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Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P/ Fitch	Maturity Duration
Total Portfolio		207,240,852.60	2.67%	202,085,468.51	31.23	200,174,588.34	100.00%	Aa2/AA-	0.94
Total Market Value + Accrued				202,085,468.51	3.27%	393,077.33	(1,910,880.18)	AA	0.80
						200,567,665.67			

TRANSACTION LEDGER



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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	05/01/2024	94975H312	17,287.50	ALLSPRING:TRS+ MM S	1.000	4.93%	(17,287.50)	0.00	(17,287.50)	0.00
Purchase	05/02/2024	94975H312	1,862.16	ALLSPRING:TRS+ MM S	1.000	4.90%	(1,862.16)	0.00	(1,862.16)	0.00
Purchase	05/02/2024	94975H312	20.03	ALLSPRING:TRS+ MM S	1.000	4.90%	(20.03)	0.00	(20.03)	0.00
Purchase	05/07/2024	94975H312	3,462.50	ALLSPRING:TRS+ MM S	1.000	4.90%	(3,462.50)	0.00	(3,462.50)	0.00
Purchase	05/10/2024	94975H312	16,000.00	ALLSPRING:TRS+ MM S	1.000	4.90%	(16,000.00)	0.00	(16,000.00)	0.00
Purchase	05/13/2024	94975H312	5,015.00	ALLSPRING:TRS+ MM S	1.000	4.91%	(5,015.00)	0.00	(5,015.00)	0.00
Purchase	05/15/2024	94975H312	21,613.90	ALLSPRING:TRS+ MM S	1.000	4.91%	(21,613.90)	0.00	(21,613.90)	0.00
Purchase	05/15/2024	94975H312	139,380.71	ALLSPRING:TRS+ MM S	1.000	4.91%	(139,380.71)	0.00	(139,380.71)	0.00
Purchase	05/17/2024	94975H312	20,250.00	ALLSPRING:TRS+ MM S	1.000	4.91%	(20,250.00)	0.00	(20,250.00)	0.00
Purchase	05/20/2024	91282CKP5	1,000,000.00	UNITED STATES TREASURY 4.625 04/30/2029	100.813	4.44%	(1,008,125.00)	(2,513.59)	(1,010,638.59)	0.00
Purchase	05/21/2024	437930AC4	220,000.00	HONDO-242-A3 5.27 11/20/2028	99.988	5.27%	(219,973.27)	0.00	(219,973.27)	0.00
Purchase	05/28/2024	94975H312	12,206.88	ALLSPRING:TRS+ MM S	1.000	4.91%	(12,206.88)	0.00	(12,206.88)	0.00
Purchase	05/28/2024	94975H312	970.29	ALLSPRING:TRS+ MM S	1.000	4.91%	(970.29)	0.00	(970.29)	0.00
Purchase	05/31/2024	90JPMC\$02	9,647,072.22	JP Morgan Chase Checking Account	1.000	0.00%	(9,647,072.22)	0.00	(9,647,072.22)	0.00
Purchase	05/31/2024	90COCM\$00	227,197.36	Summary of Cash	1.000	0.00%	(227,197.36)	0.00	(227,197.36)	0.00
Purchase	05/31/2024	91282CKP5	500,000.00	UNITED STATES TREASURY 4.625 04/30/2029	100.184	4.58%	(500,917.97)	(1,948.03)	(502,866.00)	0.00
Purchase	05/31/2024	94975H312	225,839.52	ALLSPRING:TRS+ MM S	1.000	4.92%	(225,839.52)	0.00	(225,839.52)	0.00
Purchase	05/31/2024	94975H312	62,468.75	ALLSPRING:TRS+ MM S	1.000	4.92%	(62,468.75)	0.00	(62,468.75)	0.00
Purchase	05/31/2024	89236TMF9	250,000.00	TOYOTA MOTOR CREDIT CORP 5.05 05/16/2029	99.573	5.15%	(248,932.50)	(526.04)	(249,458.54)	0.00
Total Purchase			12,370,646.82				(12,378,595.56)	(4,987.66)	(12,383,583.22)	0.00
TOTAL ACQUISITIONS			12,370,646.82				(12,378,595.56)	(4,987.66)	(12,383,583.22)	0.00
DISPOSITIONS										
Sale	05/20/2024	3135G0V75	(1,000,000.00)	FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.75 07/02/2024	99.566	2.38%	995,660.00	(6,708.33)	1,002,368.33	3,400.00

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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Sale	05/20/2024	94975H312	(8,270.26)	ALLSPRING:TRS+ MM S	1.000	4.91%	8,270.26	0.00	8,270.26	0.00
Sale	05/21/2024	94975H312	(46,586.70)	ALLSPRING:TRS+ MM S	1.000	4.91%	46,586.70	0.00	46,586.70	0.00
Sale	05/21/2024	94975H312	(158,683.31)	ALLSPRING:TRS+ MM S	1.000	4.91%	158,683.31	0.00	158,683.31	0.00
Sale	05/31/2024	9128284Z0	(1,000,000.00)	UNITED STATES TREASURY 2.75 08/31/2025	97.129	0.63%	971,289.06	(6,875.00)	978,164.06	(117,500.00)
Total Sale			(2,213,540.27)				2,180,489.33	(13,583.33)	2,194,072.66	(114,100.00)
TOTAL DISPOSITIONS			(2,213,540.27)				2,180,489.33	(13,583.33)	2,194,072.66	(114,100.00)
OTHER										
Cash Transfer	05/31/2024	CCYUSD	9,874,269.58	Cash		0.00%	9,874,269.58	0.00	9,874,269.58	0.00
Total Cash Transfer			9,874,269.58				9,874,269.58	0.00	9,874,269.58	0.00
Coupon	05/01/2024	46647PAF3	0.00	JPMORGAN CHASE & CO 3.54 05/01/2028		5.06%	8,850.00	0.00	8,850.00	0.00
Coupon	05/01/2024	78015K7C2	0.00	ROYAL BANK OF CANADA 2.25 11/01/2024		0.32%	8,437.50	0.00	8,437.50	0.00
Coupon	05/07/2024	3135G06G3	0.00	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.5 11/07/2025		0.64%	3,462.50	0.00	3,462.50	0.00
Coupon	05/10/2024	665859AW4	0.00	NORTHERN TRUST CORP 4.0 05/10/2027		4.03%	16,000.00	0.00	16,000.00	0.00
Coupon	05/13/2024	14913R2V8	0.00	CATERPILLAR FINANCIAL SERVICES CORP 3.4 05/13/2025		3.46%	5,015.00	0.00	5,015.00	0.00
Coupon	05/15/2024	89240BAC2	0.00	TAOT 2021-A A3 0.26 05/15/2025		0.27%	4.74	0.00	4.74	0.00
Coupon	05/15/2024	47788UAC6	0.00	JDOT 2021 A3 0.36 09/15/2025		0.37%	10.09	0.00	10.09	0.00
Coupon	05/15/2024	47789QAC4	0.00	JDOT 2021-B A3 0.52 03/16/2026		0.52%	45.17	0.00	45.17	0.00
Coupon	05/15/2024	44934KAC8	0.00	HART 2021-B A3 0.38 01/15/2026		0.39%	47.36	0.00	47.36	0.00

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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Coupon	05/15/2024	44935FAD6	0.00	HART 2021-C A3 0.74 05/15/2026		0.75%	42.74	0.00	42.74	0.00
Coupon	05/15/2024	43815BAC4	0.00	HAROT 2022-1 A3 1.88 05/15/2026		1.88%	379.33	0.00	379.33	0.00
Coupon	05/15/2024	47787JAC2	0.00	JDOT 2022 A3 0.36 09/15/2026		2.33%	319.92	0.00	319.92	0.00
Coupon	05/15/2024	89238FAD5	0.00	TAOT 2022-B A3 2.93 09/15/2026		2.93%	435.67	0.00	435.67	0.00
Coupon	05/15/2024	47800AAC4	0.00	JDOT 2022-B A3 3.74 02/16/2027		3.74%	825.92	0.00	825.92	0.00
Coupon	05/15/2024	47800BAC2	0.00	JDOT 2022-C A3 5.09 06/15/2027		5.09%	1,442.17	0.00	1,442.17	0.00
Coupon	05/15/2024	58768PAC8	0.00	MBART 2022-1 A3 5.21 08/16/2027		5.21%	2,626.71	0.00	2,626.71	0.00
Coupon	05/15/2024	161571HT4	0.00	CHAIT 2023-1 A 5.16 09/15/2028		5.17%	2,881.00	0.00	2,881.00	0.00
Coupon	05/15/2024	47787CAC7	0.00	JDOT 2023-C A3 5.48 05/15/2028		5.48%	2,808.50	0.00	2,808.50	0.00
Coupon	05/15/2024	89239FAD4	0.00	TAOT 2023-D A3 5.54 08/15/2028		5.54%	992.58	0.00	992.58	0.00
Coupon	05/15/2024	161571HV9	0.00	CHAIT 241 A 4.6 01/16/2029		4.61%	1,610.00	0.00	1,610.00	0.00
Coupon	05/15/2024	448973AD9	0.00	HART 2024-A A3 4.99 02/15/2029		5.00%	1,060.37	0.00	1,060.37	0.00
Coupon	05/15/2024	91324PEC2	0.00	UNITEDHEALTH GROUP INC 1.15 05/15/2026		0.99%	4,513.75	0.00	4,513.75	0.00
Coupon	05/15/2024	02582JIT8	0.00	AMXCA 2022-2 A 05/17/2027		3.40%	1,567.88	0.00	1,567.88	0.00
Coupon	05/17/2024	58933YBH7	0.00	MERCK & CO INC 4.05 05/17/2028		4.08%	20,250.00	0.00	20,250.00	0.00
Coupon	05/21/2024	43813GAC5	0.00	HAROT 2021-1 A3 0.27 04/21/2025		0.27%	1.15	0.00	1.15	0.00
Coupon	05/21/2024	43815GAC3	0.00	HAROT 2021-4 A3 0.88 01/21/2026		0.89%	74.32	0.00	74.32	0.00

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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Coupon	05/25/2024	05602RAD3	0.00	BMWOT 2022-A A3 3.21 08/25/2026		3.21%	423.29	0.00	423.29	0.00
Coupon	05/25/2024	05592XAD2	0.00	BMWOT 2023-A A3 5.47 02/25/2028		5.47%	547.00	0.00	547.00	0.00
Coupon	05/31/2024	91282CCF6	0.00	UNITED STATES TREASURY 0.75 05/31/2026		0.97%	4,500.00	0.00	4,500.00	0.00
Coupon	05/31/2024	91282CDK4	0.00	UNITED STATES TREASURY 1.25 11/30/2026		1.21%	8,750.00	0.00	8,750.00	0.00
Coupon	05/31/2024	91282CJN2	0.00	UNITED STATES TREASURY 4.375 11/30/2028		4.10%	49,218.75	0.00	49,218.75	0.00
Total Coupon			0.00				147,143.41	0.00	147,143.41	0.00
Dividend	05/31/2024	94975H312	0.00	ALLSPRING:TRS+ MM S		4.93%	1,138.85	0.00	1,138.85	0.00
Total Dividend			0.00				1,138.85	0.00	1,138.85	0.00
Principal Paydown	05/15/2024	89240BAC2	17,323.55	TAOT 2021-A A3 0.26 05/15/2025		0.27%	17,323.55	--	17,323.55	3.22
Principal Paydown	05/15/2024	47788UAC6	8,305.32	JDOT 2021 A3 0.36 09/15/2025		0.37%	8,305.32	--	8,305.32	1.60
Principal Paydown	05/15/2024	44934KAC8	24,938.09	HART 2021-B A3 0.38 01/15/2026		0.39%	24,938.09	--	24,938.09	5.51
Principal Paydown	05/15/2024	47789QAC4	17,314.74	JDOT 2021-B A3 0.52 03/16/2026		0.52%	17,314.74	--	17,314.74	1.55
Principal Paydown	05/15/2024	44935FAD6	7,284.67	HART 2021-C A3 0.74 05/15/2026		0.75%	7,284.67	--	7,284.67	1.62
Principal Paydown	05/15/2024	43815BAC4	19,013.46	HAROT 2022-1 A3 1.88 05/15/2026		1.88%	19,013.46	--	19,013.46	2.86
Principal Paydown	05/15/2024	47787JAC2	14,295.04	JDOT 2022 A3 0.36 09/15/2026		2.33%	14,295.04	--	14,295.04	3.16
Principal Paydown	05/15/2024	89238FAD5	12,365.63	TAOT 2022-B A3 2.93 09/15/2026		2.93%	12,365.63	--	12,365.63	0.29
Principal Paydown	05/15/2024	47800AAC4	18,540.21	JDOT 2022-B A3 3.74 02/16/2027		3.74%	18,540.21	--	18,540.21	1.77
Principal Paydown	05/21/2024	43813GAC5	4,791.88	HAROT 2021-1 A3 0.27 04/21/2025		0.27%	4,791.88	--	4,791.88	0.09

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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Principal Paydown	05/21/2024	43815GAC3	9,835.91	HAROT 2021-4 A3 0.88 01/21/2026		0.89%	9,835.91	--	9,835.91	2.08
Principal Paydown	05/25/2024	05602RAD3	12,206.88	BMWOT 2022-A A3 3.21 08/25/2026		3.21%	12,206.88	--	12,206.88	0.64
Total Principal Paydown			166,215.38				166,215.38	--	166,215.38	24.38
TOTAL OTHER TRANSACTIONS			10,040,484.96				10,188,767.22	0.00	10,188,767.22	24.38

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
CASH & EQUIVALENTS						
90COCM\$00	Summary of Cash	2,932,212.39	2,705,015.03 227,197.36 0.00 2,932,212.39	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
90JPMC\$02	JP Morgan Chase Checking Account	58,192,340.70	48,545,268.48 9,647,072.22 0.00 58,192,340.70	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
94975H312	ALLSPRING:TRS+ MM S	516,620.07	203,783.10 526,377.24 (213,540.27) 516,620.07	0.00 1,882.19 0.00 1,882.19	0.00 0.00 0.00 1,882.19	1,882.19
CCYUSD	Receivable	540,881.42	266,336.98 0.00 0.00 540,881.42	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
Total Cash & Equivalents			62,182,054.58	1,882.19	1,882.19	1,882.19
FIXED INCOME						
023135CP9	AMAZON.COM INC 4.55 12/01/2027	11/29/2022 12/01/2022 445,000.00	444,741.90 0.00 0.00 444,741.90	8,436.46 0.00 10,123.75 1,687.29	0.00 0.00 0.00 1,687.29	1,687.29
02582JIT8	AMXCA 2022-2 A 05/17/2027	05/17/2022 05/24/2022 555,000.00	554,877.23 0.00 0.00 554,877.23	836.20 1,567.88 836.20 1,567.88	0.00 0.00 0.00 1,567.88	1,567.88
05592XAD2	BMWOT 2023-A A3 5.47 02/25/2028	07/11/2023 07/18/2023 120,000.00	119,978.74 0.00 0.00 119,978.74	109.40 547.00 109.40 547.00	0.00 0.00 0.00 547.00	547.00

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
05602RAD3	BMWOT 2022-A A3 3.21 08/25/2026	05/10/2022 05/18/2022 146,031.64	158,230.29 0.00 (12,206.24) 146,024.05	84.66 423.29 78.13 416.76	0.00 0.00 0.00 416.76	416.76
06051GGF0	BANK OF AMERICA CORP 3.824 01/20/2028	01/24/2023 01/26/2023 900,000.00	863,325.00 0.00 0.00 863,325.00	9,655.60 0.00 12,523.60 2,868.00	0.00 0.00 0.00 2,868.00	2,868.00
06368FAC3	BANK OF MONTREAL 1.25 09/15/2026	10/14/2021 10/18/2021 1,000,000.00	988,680.00 0.00 0.00 988,680.00	1,597.22 0.00 2,638.89 1,041.67	0.00 0.00 0.00 1,041.67	1,041.67
084664CZ2	BERKSHIRE HATHAWAY FINANCE CORP 2.3 03/15/2027	03/07/2022 03/15/2022 725,000.00	724,862.25 0.00 0.00 724,862.25	2,130.69 0.00 3,520.28 1,389.58	0.00 0.00 0.00 1,389.58	1,389.58
09247XAN1	BLACKROCK INC 3.2 03/15/2027	04/25/2022 04/27/2022 900,000.00	891,738.00 0.00 0.00 891,738.00	3,680.00 0.00 6,080.00 2,400.00	0.00 0.00 0.00 2,400.00	2,400.00
14913R2V8	CATERPILLAR FINANCIAL SERVICES CORP 3.4 05/13/2025	05/10/2022 05/13/2022 295,000.00	294,625.35 0.00 0.00 294,625.35	4,680.67 5,015.00 501.50 835.83	0.00 0.00 0.00 835.83	835.83
161571HT4	CHAIT 2023-1 A 5.16 09/15/2028	09/07/2023 09/15/2023 670,000.00	669,814.28 0.00 0.00 669,814.28	1,536.53 2,881.00 1,536.53 2,881.00	0.00 0.00 0.00 2,881.00	2,881.00
161571HV9	CHAIT 241 A 4.6 01/16/2029	01/24/2024 01/31/2024 420,000.00	419,936.03 0.00 0.00 419,936.03	858.67 1,610.00 858.67 1,610.00	0.00 0.00 0.00 1,610.00	1,610.00
17275RBR2	CISCO SYSTEMS INC 4.85 02/26/2029	02/21/2024 02/26/2024 345,000.00	344,879.25 0.00 0.00 344,879.25	3,021.15 0.00 4,415.52 1,394.38	0.00 0.00 0.00 1,394.38	1,394.38

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24422EWK1	JOHN DEERE CAPITAL CORP 4.15 09/15/2027	10/05/2022 10/07/2022 875,000.00	852,241.25 0.00 0.00 852,241.25	4,639.93 0.00 7,665.97 3,026.04	0.00 0.00 0.00 3,026.04	3,026.04
3130AJKW8	FEDERAL HOME LOAN BANKS 0.5 06/13/2025	06/24/2020 06/25/2020 675,000.00	674,473.50 0.00 0.00 674,473.50	1,293.75 0.00 1,575.00 281.25	0.00 0.00 0.00 281.25	281.25
3130ATS57	FEDERAL HOME LOAN BANKS 4.5 03/10/2028	03/22/2023 03/23/2023 1,000,000.00	1,019,910.00 0.00 0.00 1,019,910.00	6,375.00 0.00 10,125.00 3,750.00	0.00 0.00 0.00 3,750.00	3,750.00
3130AVBD3	FEDERAL HOME LOAN BANKS 4.5 03/09/2029	04/18/2024 04/19/2024 1,250,000.00	1,237,037.50 0.00 0.00 1,237,037.50	8,125.00 0.00 12,812.50 4,687.50	0.00 0.00 0.00 4,687.50	4,687.50
3130AWMN7	FEDERAL HOME LOAN BANKS 4.375 06/09/2028	07/27/2023 07/28/2023 2,250,000.00	2,256,187.50 0.00 0.00 2,256,187.50	38,828.13 0.00 47,031.25 8,203.13	0.00 0.00 0.00 8,203.13	8,203.13
3135G03U5	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.625 04/22/2025	1,760,000.00	1,759,458.70 0.00 0.00 1,759,458.70	275.00 0.00 1,191.67 916.67	0.00 0.00 0.00 916.67	916.67
3135G04Z3	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.5 06/17/2025	06/17/2020 06/19/2020 1,065,000.00	1,062,795.45 0.00 0.00 1,062,795.45	1,982.08 0.00 2,425.83 443.75	0.00 0.00 0.00 443.75	443.75
3135G05X7	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.375 08/25/2025	08/25/2020 08/27/2020 1,280,000.00	1,274,009.60 0.00 0.00 1,274,009.60	880.00 0.00 1,280.00 400.00	0.00 0.00 0.00 400.00	400.00
3135G06G3	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.5 11/07/2025	11/09/2020 11/12/2020 1,385,000.00	1,380,041.70 0.00 0.00 1,380,041.70	3,347.08 3,462.50 461.67 577.08	0.00 0.00 0.00 577.08	577.08

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
3135G0V75	FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.75 07/02/2024	07/11/2019 07/12/2019 0.00	992,260.00 0.00 (992,260.00) 0.00	5,784.72 6,708.33 0.00 923.61	0.00 0.00 0.00 923.61	923.61
3137EAEP0	FEDERAL HOME LOAN MORTGAGE CORP 1.5 02/12/2025	02/13/2020 02/14/2020 1,345,000.00	1,343,964.35 0.00 0.00 1,343,964.35	4,427.29 0.00 6,108.54 1,681.25	0.00 0.00 0.00 1,681.25	1,681.25
3137EAEU9	FEDERAL HOME LOAN MORTGAGE CORP 0.375 07/21/2025	07/21/2020 07/23/2020 810,000.00	805,966.20 0.00 0.00 805,966.20	843.75 0.00 1,096.88 253.13	0.00 0.00 0.00 253.13	253.13
3137EAEX3	FEDERAL HOME LOAN MORTGAGE CORP 0.375 09/23/2025	09/23/2025 2,085,000.00	2,077,316.15 0.00 0.00 2,077,316.15	825.31 0.00 1,476.88 651.56	0.00 0.00 0.00 651.56	651.56
437930AC4	HONDO-242-A3 5.27 11/20/2028	05/14/2024 05/21/2024 220,000.00	0.00 219,973.27 0.00 219,973.27	0.00 0.00 322.06 322.06	0.00 0.00 0.00 322.06	322.06
43813GAC5	HAROT 2021-1 A3 0.27 04/21/2025	02/17/2021 02/24/2021 311.98	5,103.76 0.00 (4,791.79) 311.97	0.38 1.15 0.02 0.79	0.00 0.00 0.00 0.79	0.79
43815BAC4	HAROT 2022-1 A3 1.88 05/15/2026	02/15/2022 02/23/2022 223,111.95	242,088.99 0.00 (19,010.60) 223,078.39	202.31 379.33 186.42 363.44	0.00 0.00 0.00 363.44	363.44
43815GAC3	HAROT 2021-4 A3 0.88 01/21/2026	11/16/2021 11/24/2021 91,513.89	101,328.44 0.00 (9,833.83) 91,494.60	24.77 74.32 22.37 71.92	0.00 0.00 0.00 71.92	71.92
438516CJ3	HONEYWELL INTERNATIONAL INC 4.95 02/15/2028	02/13/2023 02/15/2023 800,000.00	817,944.00 0.00 0.00 817,944.00	8,360.00 0.00 11,660.00 3,300.00	0.00 0.00 0.00 3,300.00	3,300.00

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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
448973AD9	HART 2024-A A3 4.99 02/15/2029	03/11/2024 03/20/2024 255,000.00	254,943.77 0.00 0.00 254,943.77	565.53 1,060.37 565.53 1,060.37	0.00 0.00 0.00 1,060.37	1,060.37
44934KAC8	HART 2021-B A3 0.38 01/15/2026	07/20/2021 07/28/2021 124,634.91	149,539.99 0.00 (24,932.58) 124,607.40	25.26 47.36 21.05 43.15	0.00 0.00 0.00 43.15	43.15
44935FAD6	HART 2021-C A3 0.74 05/15/2026	11/09/2021 11/17/2021 62,029.63	69,298.83 0.00 (7,283.05) 62,015.79	22.80 42.74 20.40 40.34	0.00 0.00 0.00 40.34	40.34
46647PAF3	JPMORGAN CHASE & CO 3.54 05/01/2028	07/14/2023 07/18/2023 500,000.00	467,985.00 0.00 0.00 467,985.00	8,850.00 8,850.00 1,475.00 1,475.00	0.00 0.00 0.00 1,475.00	1,475.00
46647PBH8	JPMORGAN CHASE & CO 2.005 03/13/2026	03/16/2021 03/18/2021 500,000.00	514,575.00 0.00 0.00 514,575.00	1,336.67 0.00 2,172.08 835.42	0.00 0.00 0.00 835.42	835.42
47787CAC7	JDOT 2023-C A3 5.48 05/15/2028	09/12/2023 09/19/2023 615,000.00	614,957.75 0.00 0.00 614,957.75	1,497.87 2,808.50 1,497.87 2,808.50	0.00 0.00 0.00 2,808.50	2,808.50
47787JAC2	JDOT 2022 A3 0.36 09/15/2026	03/10/2022 03/16/2022 151,183.15	165,441.58 0.00 (14,291.88) 151,149.71	170.63 319.92 155.89 305.18	0.00 0.00 0.00 305.18	305.18
47788UAC6	JDOT 2021 A3 0.36 09/15/2025	03/02/2021 03/10/2021 25,333.73	33,632.58 0.00 (8,303.72) 25,328.86	5.38 10.09 4.05 8.76	0.00 0.00 0.00 8.76	8.76
47789QAC4	JDOT 2021-B A3 0.52 03/16/2026	07/13/2021 07/21/2021 86,927.45	104,232.90 0.00 (17,313.19) 86,919.70	24.09 45.17 20.09 41.17	0.00 0.00 0.00 41.17	41.17

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47800AAC4	JDOT 2022-B A3 3.74 02/16/2027	07/12/2022 07/20/2022 246,459.79	264,974.69 0.00 (18,538.44) 246,436.25	440.49 825.92 409.67 795.10	0.00 0.00 0.00 795.10	795.10
47800BAC2	JDOT 2022-C A3 5.09 06/15/2027	10/12/2022 10/19/2022 340,000.00	339,973.62 0.00 0.00 339,973.62	769.16 1,442.17 769.16 1,442.17	0.00 0.00 0.00 1,442.17	1,442.17
525ESC2W8	LEHMAN ESCROW 01/01/2049	04/17/2012 04/18/2012 2,500,000.00	10,000.00 0.00 0.00 10,000.00	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
525ESCIB7	LEHMAN ESCROW 01/01/2049	04/17/2012 04/18/2012 2,500,000.00	10,000.00 0.00 0.00 10,000.00	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
57636QAW4	MASTERCARD INC 4.875 03/09/2028	03/06/2023 03/09/2023 385,000.00	384,626.55 0.00 0.00 384,626.55	2,711.04 0.00 4,275.10 1,564.06	0.00 0.00 0.00 1,564.06	1,564.06
58768PAC8	MBART 2022-1 A3 5.21 08/16/2027	11/15/2022 11/22/2022 605,000.00	604,880.33 0.00 0.00 604,880.33	1,400.91 2,626.71 1,400.91 2,626.71	0.00 0.00 0.00 2,626.71	2,626.71
58933YBH7	MERCK & CO INC 4.05 05/17/2028	05/17/2023 1,000,000.00	998,855.00 0.00 0.00 998,855.00	18,450.00 20,250.00 1,575.00 3,375.00	0.00 0.00 0.00 3,375.00	3,375.00
63743HFE7	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 3.45 06/15/2025	04/27/2022 05/04/2022 190,000.00	189,948.70 0.00 0.00 189,948.70	2,476.33 0.00 3,022.58 546.25	0.00 0.00 0.00 546.25	546.25
665859AW4	NORTHERN TRUST CORP 4.0 05/10/2027	800,000.00	799,000.80 0.00 0.00 799,000.80	15,200.00 16,000.00 1,866.67 2,666.67	0.00 0.00 0.00 2,666.67	2,666.67

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756109AU8	REALTY INCOME CORP 3.65 01/15/2028	04/10/2023 04/12/2023 205,000.00	194,438.40 0.00 0.00 194,438.40	2,203.18 0.00 2,826.72 623.54	0.00 0.00 0.00 623.54	623.54
78015K7C2	ROYAL BANK OF CANADA 2.25 11/01/2024	05/19/2020 05/21/2020 750,000.00	772,882.50 0.00 0.00 772,882.50	8,437.50 8,437.50 1,406.25 1,406.25	0.00 0.00 0.00 1,406.25	1,406.25
79466LAG9	SALESFORCE INC 0.625 07/15/2024	06/29/2021 07/12/2021 125,000.00	124,936.25 0.00 0.00 124,936.25	230.03 0.00 295.14 65.10	0.00 0.00 0.00 65.10	65.10
808513BY0	CHARLES SCHWAB CORP 2.45 03/03/2027	03/01/2022 03/03/2022 195,000.00	194,789.40 0.00 0.00 194,789.40	769.71 0.00 1,167.83 398.13	0.00 0.00 0.00 398.13	398.13
857477BR3	STATE STREET CORP 1.746 02/06/2026	02/02/2022 02/07/2022 205,000.00	205,000.00 0.00 0.00 205,000.00	845.11 0.00 1,143.39 298.28	0.00 0.00 0.00 298.28	298.28
87612EBM7	TARGET CORP 1.95 01/15/2027	01/19/2022 01/24/2022 360,000.00	359,388.00 0.00 0.00 359,388.00	2,067.00 0.00 2,652.00 585.00	0.00 0.00 0.00 585.00	585.00
880591EZ1	TENNESSEE VALLEY AUTHORITY 3.875 03/15/2028	04/27/2023 04/28/2023 1,000,000.00	1,005,250.00 0.00 0.00 1,005,250.00	4,951.39 0.00 8,180.56 3,229.17	0.00 0.00 0.00 3,229.17	3,229.17
89115A2U5	TORONTO-DOMINION BANK 5.523 07/17/2028	09/19/2023 09/21/2023 750,000.00	746,647.50 0.00 0.00 746,647.50	11,966.50 0.00 15,418.38 3,451.88	0.00 0.00 0.00 3,451.88	3,451.88
89236TJK2	TOYOTA MOTOR CREDIT CORP 1.125 06/18/2026	06/15/2021 06/18/2021 665,000.00	664,707.40 0.00 0.00 664,707.40	2,763.91 0.00 3,387.34 623.44	0.00 0.00 0.00 623.44	623.44

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89236TMF9	TOYOTA MOTOR CREDIT CORP 5.05 05/16/2029	05/30/2024 05/31/2024 250,000.00	0.00 248,932.50 0.00 248,932.50	0.00 (526.04) 526.04 0.00	0.00 0.00 0.00 0.00	0.00
89238FAD5	TAOT 2022-B A3 2.93 09/15/2026	04/07/2022 04/13/2022 166,064.49	178,425.95 0.00 (12,365.34) 166,060.60	232.36 435.67 216.25 419.57	0.00 0.00 0.00 419.57	419.57
89239FAD4	TAOT 2023-D A3 5.54 08/15/2028	11/07/2023 11/14/2023 215,000.00	214,976.82 0.00 0.00 214,976.82	529.38 992.58 529.38 992.58	0.00 0.00 0.00 992.58	992.58
89240BAC2	TAOT 2021-A A3 0.26 05/15/2025	02/02/2021 02/08/2021 4,539.39	21,858.88 0.00 (17,320.33) 4,538.55	2.53 4.74 0.52 2.74	0.00 0.00 0.00 2.74	2.74
90331HPL1	US BANK NA 2.05 01/21/2025	01/16/2020 01/21/2020 1,000,000.00	997,870.00 0.00 0.00 997,870.00	5,694.44 0.00 7,402.78 1,708.33	0.00 0.00 0.00 1,708.33	1,708.33
9128282A7	UNITED STATES TREASURY 1.5 08/15/2026	09/23/2021 09/24/2021 1,100,000.00	1,131,023.44 0.00 0.00 1,131,023.44	3,445.05 0.00 4,850.27 1,405.22	0.00 0.00 0.00 1,405.22	1,405.22
9128284Z0	UNITED STATES TREASURY 2.75 08/31/2025	05/27/2021 05/28/2021 0.00	1,088,789.06 0.00 (1,088,789.06) 0.00	4,633.15 6,875.00 0.00 2,241.85	0.00 0.00 0.00 2,241.85	2,241.85
91282CBC4	UNITED STATES TREASURY 0.375 12/31/2025	2,200,000.00	2,198,115.84 0.00 0.00 2,198,115.84	2,765.11 0.00 3,467.72 702.61	0.00 0.00 0.00 702.61	702.61
91282CBH3	UNITED STATES TREASURY 0.375 01/31/2026	02/16/2021 02/18/2021 1,300,000.00	1,288,574.22 0.00 0.00 1,288,574.22	1,218.75 0.00 1,633.93 415.18	0.00 0.00 0.00 415.18	415.18

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91282CBT7	UNITED STATES TREASURY 0.75 03/31/2026	04/28/2021 04/29/2021 1,660,000.00	1,651,375.78 0.00 0.00 1,651,375.78	1,054.51 0.00 2,109.02 1,054.51	0.00 0.00 0.00 1,054.51	1,054.51
91282CCF6	UNITED STATES TREASURY 0.75 05/31/2026	06/17/2021 06/18/2021 1,200,000.00	1,191,843.75 0.00 0.00 1,191,843.75	3,762.30 4,500.00 24.59 762.30	0.00 0.00 0.00 762.30	762.30
91282CDK4	UNITED STATES TREASURY 1.25 11/30/2026	12/22/2021 12/23/2021 1,400,000.00	1,402,242.19 0.00 0.00 1,402,242.19	7,315.57 8,750.00 47.81 1,482.24	0.00 0.00 0.00 1,482.24	1,482.24
91282CEN7	UNITED STATES TREASURY 2.75 04/30/2027	06/21/2022 06/22/2022 1,275,000.00	1,238,144.53 0.00 0.00 1,238,144.53	95.28 0.00 3,048.91 2,953.63	0.00 0.00 0.00 2,953.63	2,953.63
91282CEW7	UNITED STATES TREASURY 3.25 06/30/2027	08/30/2022 08/31/2022 445,000.00	443,748.44 0.00 0.00 443,748.44	4,847.32 0.00 6,079.02 1,231.70	0.00 0.00 0.00 1,231.70	1,231.70
91282CFM8	UNITED STATES TREASURY 4.125 09/30/2027	10/24/2022 10/25/2022 1,800,000.00	1,782,351.56 0.00 0.00 1,782,351.56	6,288.93 0.00 12,577.87 6,288.93	0.00 0.00 0.00 6,288.93	6,288.93
91282CFU0	UNITED STATES TREASURY 4.125 10/31/2027	2,000,000.00	2,015,937.50 0.00 0.00 2,015,937.50	224.18 0.00 7,173.91 6,949.73	0.00 0.00 0.00 6,949.73	6,949.73
91282CHK0	UNITED STATES TREASURY 4.0 06/30/2028	2,250,000.00	2,232,685.55 0.00 0.00 2,232,685.55	30,164.84 0.00 37,829.67 7,664.84	0.00 0.00 0.00 7,664.84	7,664.84
91282CHX2	UNITED STATES TREASURY 4.375 08/31/2028	09/19/2023 09/20/2023 1,250,000.00	1,243,945.31 0.00 0.00 1,243,945.31	9,213.65 0.00 13,820.48 4,606.83	0.00 0.00 0.00 4,606.83	4,606.83

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91282CJA0	UNITED STATES TREASURY 4.625 09/30/2028	2,250,000.00	2,223,535.16 0.00 0.00 2,223,535.16	8,814.04 0.00 17,628.07 8,814.04	0.00 0.00 0.00 8,814.04	8,814.04
91282CJN2	UNITED STATES TREASURY 4.375 11/30/2028	2,250,000.00	2,277,861.33 0.00 0.00 2,277,861.33	41,150.10 49,218.75 268.95 8,337.60	0.00 0.00 0.00 8,337.60	8,337.60
91282CJR3	UNITED STATES TREASURY 3.75 12/31/2028	2,000,000.00	1,975,292.97 0.00 0.00 1,975,292.97	25,137.36 0.00 31,524.73 6,387.36	0.00 0.00 0.00 6,387.36	6,387.36
91282CKD2	UNITED STATES TREASURY 4.25 02/28/2029	2,750,000.00	2,732,568.36 0.00 0.00 2,732,568.36	19,690.90 0.00 29,536.35 9,845.45	0.00 0.00 0.00 9,845.45	9,845.45
91282CKP5	UNITED STATES TREASURY 4.625 04/30/2029	1,500,000.00	1,509,042.97 0.00 0.00 1,509,042.97	0.00 (4,461.62) 6,032.61 1,570.99	0.00 0.00 0.00 1,570.99	1,570.99
91324PEC2	UNITEDHEALTH GROUP INC 1.15 05/15/2026	785,000.00	788,842.40 0.00 0.00 788,842.40	4,162.68 4,513.75 401.22 752.29	0.00 0.00 0.00 752.29	752.29
931142ERO	WALMART INC 1.05 09/17/2026	09/08/2021 09/17/2021 155,000.00	154,707.05 0.00 0.00 154,707.05	198.92 0.00 334.54 135.63	0.00 0.00 0.00 135.63	135.63
931142EX7	WALMART INC 3.95 09/09/2027	09/06/2022 09/09/2022 180,000.00	179,611.20 0.00 0.00 179,611.20	1,027.00 0.00 1,619.50 592.50	0.00 0.00 0.00 592.50	592.50
Total Fixed Income	70,163,142.00		65,277,049.23 1,977,948.74 (2,247,240.06) 65,007,757.91	392,690.60 155,739.08 393,077.33 156,125.81	0.00 0.00 0.00 156,125.81	156,125.81

LAIF

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90LAIF\$00	Local Agency Investment Fund State Pool	74,895,656.02	74,895,656.02 0.00 0.00 74,895,656.02	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
			74,895,656.02	0.00	0.00	
			0.00	0.00	0.00	
			0.00	0.00	0.00	
Total LAIF		74,895,656.02	74,895,656.02	0.00	0.00	0.00
			191,893,108.84	392,690.60	0.00	
			12,378,595.56	157,621.27	0.00	
			(2,460,780.33)	393,077.33	0.00	
TOTAL PORTFOLIO		207,240,852.60	202,085,468.51	158,008.00	158,008.00	158,008.00

CASH FLOW REPORT



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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
JUNE 2024							
06/03/2024	Coupon	023135CP9	0.00	AMAZON.COM INC 4.55 12/01/2027		10,123.75	10,123.75
06/04/2024	Dividend	94975H312	0.00		1,116.06		1,116.06
06/04/2024	Dividend	94975H312	0.00		22.79		22.79
06/10/2024	Coupon	3130AWMN7	0.00	FEDERAL HOME LOAN BANKS 4.375 06/09/2028		49,218.75	49,218.75
06/13/2024	Coupon	3130AJKW8	0.00	FEDERAL HOME LOAN BANKS 0.5 06/13/2025		1,687.50	1,687.50
06/17/2024	Coupon	02582JIT8	0.00	AMXCA 2022-2 A 05/17/2027		1,567.88	1,567.88
06/17/2024	Coupon	161571HT4	0.00	CHAIT 2023-1 A 5.16 09/15/2028		2,881.00	2,881.00
06/17/2024	Coupon	161571HV9	0.00	CHAIT 241 A 4.6 01/16/2029		1,610.00	1,610.00
06/17/2024	Coupon	3135G04Z3	0.00	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.5 06/17/2025		2,662.50	2,662.50
06/17/2024	Coupon	43815BAC4	0.00	HAROT 2022-1 A3 1.88 05/15/2026		349.54	349.54
06/17/2024	Principal Paydown	43815BAC4	(18,778.28)	HAROT 2022-1 A3 1.88 05/15/2026	18,778.28		18,778.28
06/17/2024	Coupon	44934KAC8	0.00	HART 2021-B A3 0.38 01/15/2026		39.47	39.47
06/17/2024	Principal Paydown	44934KAC8	(25,167.93)	HART 2021-B A3 0.38 01/15/2026	25,167.93		25,167.93
06/17/2024	Coupon	44935FAD6	0.00	HART 2021-C A3 0.74 05/15/2026		38.25	38.25
06/17/2024	Principal Paydown	44935FAD6	(7,218.13)	HART 2021-C A3 0.74 05/15/2026	7,218.13		7,218.13
06/17/2024	Coupon	448973AD9	0.00	HART 2024-A A3 4.99 02/15/2029		1,060.37	1,060.37
06/17/2024	Coupon	47788UAC6	0.00	JDOT 2021 A3 0.36 09/15/2025		7.60	7.60
06/17/2024	Principal Paydown	47788UAC6	(5,610.87)	JDOT 2021 A3 0.36 09/15/2025	5,610.87		5,610.87
06/17/2024	Coupon	47789QAC4	0.00	JDOT 2021-B A3 0.52 03/16/2026		37.67	37.67
06/17/2024	Principal Paydown	47789QAC4	(10,473.21)	JDOT 2021-B A3 0.52 03/16/2026	10,473.21		10,473.21
06/17/2024	Coupon	47787JAC2	0.00	JDOT 2022 A3 0.36 09/15/2026		292.29	292.29
06/17/2024	Principal Paydown	47787JAC2	(9,589.13)	JDOT 2022 A3 0.36 09/15/2026	9,589.13		9,589.13
06/17/2024	Coupon	47800AAC4	0.00	JDOT 2022-B A3 3.74 02/16/2027		768.13	768.13
06/17/2024	Principal Paydown	47800AAC4	(13,218.30)	JDOT 2022-B A3 3.74 02/16/2027	13,218.30		13,218.30
06/17/2024	Coupon	47800BAC2	0.00	JDOT 2022-C A3 5.09 06/15/2027		1,442.17	1,442.17
06/17/2024	Coupon	47787CAC7	0.00	JDOT 2023-C A3 5.48 05/15/2028		2,808.50	2,808.50
06/17/2024	Coupon	58768PAC8	0.00	MBART 2022-1 A3 5.21 08/16/2027		2,626.71	2,626.71
06/17/2024	Coupon	63743HFE7	0.00	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 3.45 06/15/2025		3,277.50	3,277.50

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
06/17/2024	Coupon	89240BAC2	0.00	TAOT 2021-A A3 0.26 05/15/2025		0.98	0.98
06/17/2024	Principal Paydown	89240BAC2	(4,539.39)	TAOT 2021-A A3 0.26 05/15/2025	4,539.39		4,539.39
06/17/2024	Coupon	89238FAD5	0.00	TAOT 2022-B A3 2.93 09/15/2026		405.47	405.47
06/17/2024	Principal Paydown	89238FAD5	(12,357.60)	TAOT 2022-B A3 2.93 09/15/2026	12,357.60		12,357.60
06/17/2024	Coupon	89239FAD4	0.00	TAOT 2023-D A3 5.54 08/15/2028		992.58	992.58
06/18/2024	Coupon	437930AC4	0.00	HONDO-242-A3 5.27 11/20/2028		869.55	869.55
06/18/2024	Coupon	89236TJK2	0.00	TOYOTA MOTOR CREDIT CORP 1.125 06/18/2026		3,740.63	3,740.63
06/21/2024	Coupon	43813GAC5	0.00	HAROT 2021-1 A3 0.27 04/21/2025		0.07	0.07
06/21/2024	Principal Paydown	43813GAC5	(311.98)	HAROT 2021-1 A3 0.27 04/21/2025	311.98		311.98
06/21/2024	Coupon	43815GAC3	0.00	HAROT 2021-4 A3 0.88 01/21/2026		67.11	67.11
06/21/2024	Principal Paydown	43815GAC3	(9,600.94)	HAROT 2021-4 A3 0.88 01/21/2026	9,600.94		9,600.94
06/25/2024	Coupon	05602RAD3	0.00	BMWOT 2022-A A3 3.21 08/25/2026		390.63	390.63
06/25/2024	Principal Paydown	05602RAD3	(12,254.90)	BMWOT 2022-A A3 3.21 08/25/2026	12,254.90		12,254.90
06/25/2024	Coupon	05592XAD2	0.00	BMWOT 2023-A A3 5.47 02/25/2028		547.00	547.00
June 2024 Total					130,259.51	89,513.60	219,773.11
JULY 2024							
07/01/2024	Dividend		0.00	Local Agency Investment Fund State Pool	275,944.32		275,944.32
07/01/2024	Coupon	91282CBC4	0.00	UNITED STATES TREASURY 0.375 12/31/2025		2,625.00	2,625.00
07/01/2024	Coupon	91282CEW7	0.00	UNITED STATES TREASURY 3.25 06/30/2027		7,231.25	7,231.25
07/01/2024	Coupon	91282CJR3	0.00	UNITED STATES TREASURY 3.75 12/31/2028		37,500.00	37,500.00
07/01/2024	Coupon	91282CHK0	0.00	UNITED STATES TREASURY 4.0 06/30/2028		45,000.00	45,000.00
07/15/2024	Coupon	02582JIT8	555,000.00	AMXCA 2022-2 A 05/17/2027		1,567.88	1,567.88
07/15/2024	Coupon	05522RDJ4	325,000.00	BACCT 2024-1 A 4.93 03/15/2029		1,424.22	1,424.22
07/15/2024	Coupon	161571HT4	670,000.00	CHAIT 2023-1 A 5.16 09/15/2028		2,881.00	2,881.00
07/15/2024	Coupon	161571HV9	420,000.00	CHAIT 241 A 4.6 01/16/2029		1,610.00	1,610.00
07/15/2024	Coupon	43815BAC4	204,333.67	HAROT 2022-1 A3 1.88 05/15/2026		320.12	320.12
07/15/2024	Principal Paydown	43815BAC4	204,333.67	HAROT 2022-1 A3 1.88 05/15/2026	17,981.31		17,981.31
07/15/2024	Coupon	448973AD9	255,000.00	HART 2024-A A3 4.99 02/15/2029		1,060.38	1,060.38
07/15/2024	Coupon	44934KAC8	99,466.98	HART 2021-B A3 0.38 01/15/2026		49.67	49.67
07/15/2024	Principal Paydown	44934KAC8	99,466.98	HART 2021-B A3 0.38 01/15/2026	23,055.30		23,055.30
07/15/2024	Coupon	44935FAD6	54,811.50	HART 2021-C A3 0.74 05/15/2026		33.81	33.81

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07/15/2024	Principal Paydown	44935FAD6	54,811.50	HART 2021-C A3 0.74 05/15/2026	6,827.81		6,827.81
07/15/2024	Coupon	47787CAC7	615,000.00	JDOT 2023-C A3 5.48 05/15/2028		2,808.50	2,808.50
07/15/2024	Coupon	47787JAC2	141,594.02	JDOT 2022 A3 0.36 09/15/2026		272.17	272.17
07/15/2024	Principal Paydown	47787JAC2	141,594.02	JDOT 2022 A3 0.36 09/15/2026	12,346.86		12,346.86
07/15/2024	Coupon	47788UAC6	19,722.86	JDOT 2021 A3 0.36 09/15/2025		5.92	5.92
07/15/2024	Principal Paydown	47788UAC6	19,722.86	JDOT 2021 A3 0.36 09/15/2025	5,390.71		5,390.71
07/15/2024	Coupon	47789QAC4	76,454.25	JDOT 2021-B A3 0.52 03/16/2026		33.13	33.13
07/15/2024	Principal Paydown	47789QAC4	76,454.25	JDOT 2021-B A3 0.52 03/16/2026	6,336.38		6,336.38
07/15/2024	Coupon	47800AAC4	233,241.49	JDOT 2022-B A3 3.74 02/16/2027		726.94	726.94
07/15/2024	Principal Paydown	47800AAC4	233,241.49	JDOT 2022-B A3 3.74 02/16/2027	11,827.89		11,827.89
07/15/2024	Coupon	47800BAC2	340,000.00	JDOT 2022-C A3 5.09 06/15/2027		1,442.17	1,442.17
07/15/2024	Coupon	58768PAC8	605,000.00	MBART 2022-1 A3 5.21 08/16/2027		2,626.71	2,626.71
07/15/2024	Principal Paydown	58768PAC8	605,000.00	MBART 2022-1 A3 5.21 08/16/2027	11,917.82		11,917.82
07/15/2024	Coupon	756109AU8	205,000.00	REALTY INCOME CORP 3.65 01/15/2028		3,741.25	3,741.25
07/15/2024	Coupon	79466LAG9	125,000.00	SALESFORCE INC 0.625 07/15/2024		390.63	390.63
07/15/2024	Final Maturity	79466LAG9	125,000.00	SALESFORCE INC 0.625 07/15/2024	125,000.00		125,000.00
07/15/2024	Coupon	87612EBM7	360,000.00	TARGET CORP 1.95 01/15/2027		3,510.00	3,510.00
07/15/2024	Coupon	89238FAD5	153,706.90	TAOT 2022-B A3 2.93 09/15/2026		375.30	375.30
07/15/2024	Principal Paydown	89238FAD5	153,706.90	TAOT 2022-B A3 2.93 09/15/2026	12,180.35		12,180.35
07/15/2024	Coupon	89239FAD4	215,000.00	TAOT 2023-D A3 5.54 08/15/2028		992.58	992.58
07/15/2024	Dividend	90LAIF\$00	74,895,656.02	Local Agency Investment Fund State Pool	539,742.52		539,742.52
07/17/2024	Coupon	89115A2U5	750,000.00	TORONTO-DOMINION BANK 5.523 07/17/2028		20,711.25	20,711.25
07/18/2024	Coupon	437930AC4	220,000.00	HONDO-242-A3 5.27 11/20/2028		966.17	966.17
07/22/2024	Coupon	06051GGF0	900,000.00	BANK OF AMERICA CORP 3.824 01/20/2028		17,208.00	17,208.00
07/22/2024	Coupon	3137EAEU9	810,000.00	FEDERAL HOME LOAN MORTGAGE CORP 0.375 07/21/2025		1,518.75	1,518.75
07/22/2024	Coupon	43815GAC3	81,912.95	HAROT 2021-4 A3 0.88 01/21/2026		60.07	60.07
07/22/2024	Principal Paydown	43815GAC3	81,912.95	HAROT 2021-4 A3 0.88 01/21/2026	8,652.85		8,652.85
07/22/2024	Coupon	90331HPL1	1,000,000.00	US BANK NA 2.05 01/21/2025		10,250.00	10,250.00
07/25/2024	Coupon	05592XAD2	120,000.00	BMWOT 2023-A A3 5.47 02/25/2028		547.00	547.00
07/25/2024	Coupon	05602RAD3	133,776.75	BMWOT 2022-A A3 3.21 08/25/2026		357.85	357.85
07/25/2024	Principal Paydown	05602RAD3	133,776.75	BMWOT 2022-A A3 3.21 08/25/2026	11,846.70		11,846.70

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07/25/2024	Coupon	096919AD7	285,000.00	BMWOT 2024-A A3 5.18 02/26/2029		1,804.37	1,804.37
07/31/2024	Coupon	91282CBH3	1,300,000.00	UNITED STATES TREASURY 0.375 01/31/2026		2,437.50	2,437.50
July 2024 Total					1,069,050.82	174,089.57	1,243,140.38
AUGUST 2024							
08/06/2024	Coupon	857477BR3	205,000.00	STATE STREET CORP 1.746 02/06/2026		1,789.65	1,789.65
08/12/2024	Coupon	3137EAEP0	1,345,000.00	FEDERAL HOME LOAN MORTGAGE CORP 1.5 02/12/2025		10,087.50	10,087.50
08/15/2024	Coupon	02582JIT8	555,000.00	AMXCA 2022-2 A 05/17/2027		1,567.88	1,567.88
08/15/2024	Coupon	05522RDJ4	325,000.00	BACCT 2024-1 A 4.93 03/15/2029		1,335.21	1,335.21
08/15/2024	Coupon	161571HT4	670,000.00	CHAIT 2023-1 A 5.16 09/15/2028		2,881.00	2,881.00
08/15/2024	Coupon	161571HV9	420,000.00	CHAIT 241 A 4.6 01/16/2029		1,610.00	1,610.00
08/15/2024	Coupon	43815BAC4	204,333.67	HAROT 2022-1 A3 1.88 05/15/2026		291.95	291.95
08/15/2024	Principal Paydown	43815BAC4	204,333.67	HAROT 2022-1 A3 1.88 05/15/2026	17,463.60		17,463.60
08/15/2024	Coupon	438516CJ3	800,000.00	HONEYWELL INTERNATIONAL INC 4.95 02/15/2028		19,800.00	19,800.00
08/15/2024	Coupon	448973AD9	255,000.00	HART 2024-A A3 4.99 02/15/2029		1,060.38	1,060.38
08/15/2024	Coupon	44934KAC8	99,466.98	HART 2021-B A3 0.38 01/15/2026		38.33	38.33
08/15/2024	Principal Paydown	44934KAC8	99,466.98	HART 2021-B A3 0.38 01/15/2026	22,284.51		22,284.51
08/15/2024	Coupon	44935FAD6	54,811.50	HART 2021-C A3 0.74 05/15/2026		29.60	29.60
08/15/2024	Principal Paydown	44935FAD6	54,811.50	HART 2021-C A3 0.74 05/15/2026	6,591.35		6,591.35
08/15/2024	Coupon	47787CAC7	615,000.00	JDOT 2023-C A3 5.48 05/15/2028		2,808.50	2,808.50
08/15/2024	Coupon	47787JAC2	141,594.02	JDOT 2022 A3 0.36 09/15/2026		248.30	248.30
08/15/2024	Principal Paydown	47787JAC2	141,594.02	JDOT 2022 A3 0.36 09/15/2026	11,031.17		11,031.17
08/15/2024	Coupon	47788UAC6	19,722.86	JDOT 2021 A3 0.36 09/15/2025		4.30	4.30
08/15/2024	Principal Paydown	47788UAC6	19,722.86	JDOT 2021 A3 0.36 09/15/2025	6,291.90		6,291.90
08/15/2024	Coupon	47789QAC4	76,454.25	JDOT 2021-B A3 0.52 03/16/2026		30.38	30.38
08/15/2024	Principal Paydown	47789QAC4	76,454.25	JDOT 2021-B A3 0.52 03/16/2026	6,905.94		6,905.94
08/15/2024	Coupon	47800AAC4	233,241.49	JDOT 2022-B A3 3.74 02/16/2027		690.07	690.07
08/15/2024	Principal Paydown	47800AAC4	233,241.49	JDOT 2022-B A3 3.74 02/16/2027	10,733.00		10,733.00
08/15/2024	Coupon	47800BAC2	340,000.00	JDOT 2022-C A3 5.09 06/15/2027		1,442.17	1,442.17
08/15/2024	Principal Paydown	47800BAC2	340,000.00	JDOT 2022-C A3 5.09 06/15/2027	15,573.03		15,573.03
08/15/2024	Coupon	58768PAC8	605,000.00	MBART 2022-1 A3 5.21 08/16/2027		2,574.97	2,574.97

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
08/15/2024	Principal Paydown	58768PAC8	605,000.00	MBART 2022-1 A3 5.21 08/16/2027	33,355.13		33,355.13
08/15/2024	Coupon	89238FAD5	153,706.90	TAOT 2022-B A3 2.93 09/15/2026		345.56	345.56
08/15/2024	Principal Paydown	89238FAD5	153,706.90	TAOT 2022-B A3 2.93 09/15/2026	11,816.96		11,816.96
08/15/2024	Coupon	89239FAD4	215,000.00	TAOT 2023-D A3 5.54 08/15/2028		992.58	992.58
08/15/2024	Coupon	9128282A7	1,100,000.00	UNITED STATES TREASURY 1.5 08/15/2026		8,250.00	8,250.00
08/19/2024	Coupon	437930AC4	220,000.00	HONDO-242-A3 5.27 11/20/2028		966.17	966.17
08/21/2024	Coupon	43815GAC3	81,912.95	HAROT 2021-4 A3 0.88 01/21/2026		53.72	53.72
08/21/2024	Principal Paydown	43815GAC3	81,912.95	HAROT 2021-4 A3 0.88 01/21/2026	8,405.86		8,405.86
08/26/2024	Coupon	05592XAD2	120,000.00	BMWOT 2023-A A3 5.47 02/25/2028		547.00	547.00
08/26/2024	Coupon	05602RAD3	133,776.75	BMWOT 2022-A A3 3.21 08/25/2026		326.16	326.16
08/26/2024	Principal Paydown	05602RAD3	133,776.75	BMWOT 2022-A A3 3.21 08/25/2026	11,414.31		11,414.31
08/26/2024	Coupon	096919AD7	285,000.00	BMWOT 2024-A A3 5.18 02/26/2029		1,230.25	1,230.25
08/26/2024	Coupon	17275RBR2	345,000.00	CISCO SYSTEMS INC 4.85 02/26/2029		8,366.25	8,366.25
08/26/2024	Coupon	3135G05X7	1,280,000.00	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.375 08/25/2025		2,400.00	2,400.00
August 2024 Total					161,866.76	71,767.88	233,634.64
SEPTEMBER 2024							
09/03/2024	Coupon	808513BY0	195,000.00	CHARLES SCHWAB CORP 2.45 03/03/2027		2,388.75	2,388.75
09/03/2024	Coupon	91282CHX2	1,250,000.00	UNITED STATES TREASURY 4.375 08/31/2028		27,343.75	27,343.75
09/03/2024	Coupon	91282CKD2	2,750,000.00	UNITED STATES TREASURY 4.25 02/28/2029		58,437.50	58,437.50
09/09/2024	Coupon	3130AVBD3	1,250,000.00	FEDERAL HOME LOAN BANKS 4.5 03/09/2029		28,125.00	28,125.00
09/09/2024	Coupon	57636QAW4	385,000.00	MASTERCARD INC 4.875 03/09/2028		9,384.38	9,384.38
09/09/2024	Coupon	931142EX7	180,000.00	WALMART INC 3.95 09/09/2027		3,555.00	3,555.00
09/10/2024	Coupon	3130ATS57	1,000,000.00	FEDERAL HOME LOAN BANKS 4.5 03/10/2028		22,500.00	22,500.00
09/13/2024	Coupon	46647PBH8	500,000.00	JPMORGAN CHASE & CO 2.005 03/13/2026		5,012.50	5,012.50
09/16/2024	Coupon	02582JIT8	555,000.00	AMXCA 2022-2 A 05/17/2027		1,567.88	1,567.88
09/16/2024	Coupon	05522RDJ4	325,000.00	BACCT 2024-1 A 4.93 03/15/2029		1,335.21	1,335.21
09/16/2024	Coupon	06368FAC3	1,000,000.00	BANK OF MONTREAL 1.25 09/15/2026		6,250.00	6,250.00
09/16/2024	Coupon	084664CZ2	725,000.00	BERKSHIRE HATHAWAY FINANCE CORP 2.3 03/15/2027		8,337.50	8,337.50
09/16/2024	Coupon	09247XAN1	900,000.00	BLACKROCK INC 3.2 03/15/2027		14,400.00	14,400.00
09/16/2024	Coupon	161571HT4	670,000.00	CHAIT 2023-1 A 5.16 09/15/2028		2,881.00	2,881.00

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09/16/2024	Coupon	161571HV9	420,000.00	CHAIT 241 A 4.6 01/16/2029		1,610.00	1,610.00
09/16/2024	Coupon	24422EWK1	875,000.00	JOHN DEERE CAPITAL CORP 4.15 09/15/2027		18,156.25	18,156.25
09/16/2024	Coupon	43815BAC4	204,333.67	HAROT 2022-1 A3 1.88 05/15/2026		264.59	264.59
09/16/2024	Principal Paydown	43815BAC4	204,333.67	HAROT 2022-1 A3 1.88 05/15/2026	17,032.28		17,032.28
09/16/2024	Coupon	448973AD9	255,000.00	HART 2024-A A3 4.99 02/15/2029		1,060.38	1,060.38
09/16/2024	Coupon	44934KAC8	99,466.98	HART 2021-B A3 0.38 01/15/2026		27.37	27.37
09/16/2024	Principal Paydown	44934KAC8	99,466.98	HART 2021-B A3 0.38 01/15/2026	21,728.40		21,728.40
09/16/2024	Coupon	44935FAD6	54,811.50	HART 2021-C A3 0.74 05/15/2026		25.54	25.54
09/16/2024	Principal Paydown	44935FAD6	54,811.50	HART 2021-C A3 0.74 05/15/2026	6,425.15		6,425.15
09/16/2024	Coupon	47787CAC7	615,000.00	JDOT 2023-C A3 5.48 05/15/2028		2,808.50	2,808.50
09/16/2024	Coupon	47787JAC2	141,594.02	JDOT 2022 A3 0.36 09/15/2026		226.97	226.97
09/16/2024	Principal Paydown	47787JAC2	141,594.02	JDOT 2022 A3 0.36 09/15/2026	10,904.62		10,904.62
09/16/2024	Coupon	47788UAC6	19,722.86	JDOT 2021 A3 0.36 09/15/2025		2.41	2.41
09/16/2024	Principal Paydown	47788UAC6	19,722.86	JDOT 2021 A3 0.36 09/15/2025	6,494.09		6,494.09
09/16/2024	Coupon	47789QAC4	76,454.25	JDOT 2021-B A3 0.52 03/16/2026		27.39	27.39
09/16/2024	Principal Paydown	47789QAC4	76,454.25	JDOT 2021-B A3 0.52 03/16/2026	6,816.01		6,816.01
09/16/2024	Coupon	47800AAC4	233,241.49	JDOT 2022-B A3 3.74 02/16/2027		656.62	656.62
09/16/2024	Principal Paydown	47800AAC4	233,241.49	JDOT 2022-B A3 3.74 02/16/2027	11,409.21		11,409.21
09/16/2024	Coupon	47800BAC2	340,000.00	JDOT 2022-C A3 5.09 06/15/2027		1,376.11	1,376.11
09/16/2024	Principal Paydown	47800BAC2	340,000.00	JDOT 2022-C A3 5.09 06/15/2027	17,958.62		17,958.62
09/16/2024	Coupon	58768PAC8	605,000.00	MBART 2022-1 A3 5.21 08/16/2027		2,430.15	2,430.15
09/16/2024	Principal Paydown	58768PAC8	605,000.00	MBART 2022-1 A3 5.21 08/16/2027	32,521.36		32,521.36
09/16/2024	Coupon	880591EZ1	1,000,000.00	TENNESSEE VALLEY AUTHORITY 3.875 03/15/2028		19,375.00	19,375.00
09/16/2024	Coupon	89238FAD5	153,706.90	TAOT 2022-B A3 2.93 09/15/2026		316.71	316.71
09/16/2024	Principal Paydown	89238FAD5	153,706.90	TAOT 2022-B A3 2.93 09/15/2026	11,556.44		11,556.44
09/16/2024	Coupon	89239FAD4	215,000.00	TAOT 2023-D A3 5.54 08/15/2028		992.58	992.58
09/17/2024	Coupon	931142ER0	155,000.00	WALMART INC 1.05 09/17/2026		813.75	813.75
09/18/2024	Coupon	437930AC4	220,000.00	HONDO-242-A3 5.27 11/20/2028		966.17	966.17
09/23/2024	Coupon	3137EAEX3	2,085,000.00	FEDERAL HOME LOAN MORTGAGE CORP 0.375 09/23/2025		3,909.38	3,909.38
09/23/2024	Coupon	43815GAC3	81,912.95	HAROT 2021-4 A3 0.88 01/21/2026		47.56	47.56

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
09/23/2024	Principal Paydown	43815GAC3	81,912.95	HAROT 2021-4 A3 0.88 01/21/2026	8,189.93		8,189.93
09/25/2024	Coupon	05592XAD2	120,000.00	BMWOT 2023-A A3 5.47 02/25/2028		547.00	547.00
09/25/2024	Coupon	05602RAD3	133,776.75	BMWOT 2022-A A3 3.21 08/25/2026		295.63	295.63
09/25/2024	Principal Paydown	05602RAD3	133,776.75	BMWOT 2022-A A3 3.21 08/25/2026	10,533.81		10,533.81
09/25/2024	Coupon	096919AD7	285,000.00	BMWOT 2024-A A3 5.18 02/26/2029		1,230.25	1,230.25
09/30/2024	Coupon	91282CBT7	1,660,000.00	UNITED STATES TREASURY 0.75 03/31/2026		6,225.00	6,225.00
09/30/2024	Coupon	91282CFM8	1,800,000.00	UNITED STATES TREASURY 4.125 09/30/2027		37,125.00	37,125.00
09/30/2024	Coupon	91282CJA0	2,250,000.00	UNITED STATES TREASURY 4.625 09/30/2028		52,031.25	52,031.25
September 2024 Total					161,569.94	344,066.02	505,635.95
OCTOBER 2024							
10/15/2024	Coupon	02582JIT8	555,000.00	AMXCA 2022-2 A 05/17/2027		1,567.88	1,567.88
10/15/2024	Coupon	05522RDJ4	325,000.00	BACCT 2024-1 A 4.93 03/15/2029		1,335.21	1,335.21
10/15/2024	Coupon	161571HT4	670,000.00	CHAIT 2023-1 A 5.16 09/15/2028		2,881.00	2,881.00
10/15/2024	Coupon	161571HV9	420,000.00	CHAIT 241 A 4.6 01/16/2029		1,610.00	1,610.00
10/15/2024	Coupon	43815BAC4	204,333.67	HAROT 2022-1 A3 1.88 05/15/2026		237.91	237.91
10/15/2024	Principal Paydown	43815BAC4	204,333.67	HAROT 2022-1 A3 1.88 05/15/2026	16,396.37		16,396.37
10/15/2024	Coupon	448973AD9	255,000.00	HART 2024-A A3 4.99 02/15/2029		1,060.38	1,060.38
10/15/2024	Coupon	44934KAC8	99,466.98	HART 2021-B A3 0.38 01/15/2026		16.69	16.69
10/15/2024	Principal Paydown	44934KAC8	99,466.98	HART 2021-B A3 0.38 01/15/2026	20,873.83		20,873.83
10/15/2024	Coupon	44935FAD6	54,811.50	HART 2021-C A3 0.74 05/15/2026		21.58	21.58
10/15/2024	Principal Paydown	44935FAD6	54,811.50	HART 2021-C A3 0.74 05/15/2026	6,163.90		6,163.90
10/15/2024	Coupon	47787CAC7	615,000.00	JDOT 2023-C A3 5.48 05/15/2028		2,808.50	2,808.50
10/15/2024	Coupon	47787JAC2	141,594.02	JDOT 2022 A3 0.36 09/15/2026		205.89	205.89
10/15/2024	Principal Paydown	47787JAC2	141,594.02	JDOT 2022 A3 0.36 09/15/2026	12,061.71		12,061.71
10/15/2024	Coupon	47788UAC6	19,722.86	JDOT 2021 A3 0.36 09/15/2025		0.46	0.46
10/15/2024	Effective Maturity	47788UAC6	19,722.86	JDOT 2021 A3 0.36 09/15/2025	1,546.18		1,546.18
10/15/2024	Coupon	47789QAC4	76,454.25	JDOT 2021-B A3 0.52 03/16/2026		24.44	24.44
10/15/2024	Principal Paydown	47789QAC4	76,454.25	JDOT 2021-B A3 0.52 03/16/2026	7,150.93		7,150.93
10/15/2024	Coupon	47800AAC4	233,241.49	JDOT 2022-B A3 3.74 02/16/2027		621.06	621.06
10/15/2024	Principal Paydown	47800AAC4	233,241.49	JDOT 2022-B A3 3.74 02/16/2027	12,792.07		12,792.07
10/15/2024	Coupon	47800BAC2	340,000.00	JDOT 2022-C A3 5.09 06/15/2027		1,299.94	1,299.94

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
10/15/2024	Principal Paydown	47800BAC2	340,000.00	JDOT 2022-C A3 5.09 06/15/2027	14,145.53		14,145.53
10/15/2024	Coupon	58768PAC8	605,000.00	MBART 2022-1 A3 5.21 08/16/2027		2,288.95	2,288.95
10/15/2024	Principal Paydown	58768PAC8	605,000.00	MBART 2022-1 A3 5.21 08/16/2027	31,119.55		31,119.55
10/15/2024	Coupon	89238FAD5	153,706.90	TAOT 2022-B A3 2.93 09/15/2026		288.49	288.49
10/15/2024	Principal Paydown	89238FAD5	153,706.90	TAOT 2022-B A3 2.93 09/15/2026	11,124.44		11,124.44
10/15/2024	Coupon	89239FAD4	215,000.00	TAOT 2023-D A3 5.54 08/15/2028		992.58	992.58
10/18/2024	Coupon	437930AC4	220,000.00	HONDO-242-A3 5.27 11/20/2028		966.17	966.17
10/21/2024	Coupon	43815GAC3	81,912.95	HAROT 2021-4 A3 0.88 01/21/2026		41.55	41.55
10/21/2024	Principal Paydown	43815GAC3	81,912.95	HAROT 2021-4 A3 0.88 01/21/2026	7,888.54		7,888.54
10/21/2024	Coupon	61747YFD2	500,000.00	MORGAN STANLEY 5.164 04/20/2029		12,910.00	12,910.00
10/22/2024	Coupon	3135G03U5	1,760,000.00	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.625 04/22/2025		5,500.00	5,500.00
10/25/2024	Coupon	05592XAD2	120,000.00	BMWOT 2023-A A3 5.47 02/25/2028		547.00	547.00
10/25/2024	Coupon	05602RAD3	133,776.75	BMWOT 2022-A A3 3.21 08/25/2026		267.45	267.45
10/25/2024	Principal Paydown	05602RAD3	133,776.75	BMWOT 2022-A A3 3.21 08/25/2026	10,070.21		10,070.21
10/25/2024	Coupon	096919AD7	285,000.00	BMWOT 2024-A A3 5.18 02/26/2029		1,230.25	1,230.25
10/31/2024	Coupon	91282CEN7	1,275,000.00	UNITED STATES TREASURY 2.75 04/30/2027		17,531.25	17,531.25
10/31/2024	Coupon	91282CFU0	2,000,000.00	UNITED STATES TREASURY 4.125 10/31/2027		41,250.00	41,250.00
10/31/2024	Coupon	91282CKP5	1,500,000.00	UNITED STATES TREASURY 4.625 04/30/2029		34,687.50	34,687.50
October 2024 Total					151,333.24	132,192.12	283,525.37
NOVEMBER 2024							
11/01/2024	Coupon	46647PAF3	500,000.00	JPMORGAN CHASE & CO 3.54 05/01/2028		8,850.00	8,850.00
11/01/2024	Coupon	78015K7C2	750,000.00	ROYAL BANK OF CANADA 2.25 11/01/2024		8,437.50	8,437.50
11/01/2024	Final Maturity	78015K7C2	750,000.00	ROYAL BANK OF CANADA 2.25 11/01/2024	750,000.00		750,000.00
11/07/2024	Coupon	3135G06G3	1,385,000.00	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.5 11/07/2025		3,462.50	3,462.50
11/12/2024	Coupon	665859AW4	800,000.00	NORTHERN TRUST CORP 4.0 05/10/2027		16,000.00	16,000.00
11/13/2024	Coupon	14913R2V8	295,000.00	CATERPILLAR FINANCIAL SERVICES CORP 3.4 05/13/2025		5,015.00	5,015.00
11/15/2024	Coupon	02582JIT8	555,000.00	AMXCA 2022-2 A 05/17/2027		1,567.88	1,567.88
11/15/2024	Coupon	05522RDJ4	325,000.00	BACCT 2024-1 A 4.93 03/15/2029		1,335.21	1,335.21

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
11/15/2024	Coupon	161571HT4	670,000.00	CHAIT 2023-1 A 5.16 09/15/2028		2,881.00	2,881.00
11/15/2024	Coupon	161571HV9	420,000.00	CHAIT 241 A 4.6 01/16/2029		1,610.00	1,610.00
11/15/2024	Coupon	43815BAC4	204,333.67	HAROT 2022-1 A3 1.88 05/15/2026		212.22	212.22
11/15/2024	Principal Paydown	43815BAC4	204,333.67	HAROT 2022-1 A3 1.88 05/15/2026	15,025.86		15,025.86
11/15/2024	Coupon	448973AD9	255,000.00	HART 2024-A A3 4.99 02/15/2029		1,060.38	1,060.38
11/15/2024	Coupon	44934KAC8	99,466.98	HART 2021-B A3 0.38 01/15/2026		6.43	6.43
11/15/2024	Effective Maturity	44934KAC8	99,466.98	HART 2021-B A3 0.38 01/15/2026	13,072.49		13,072.49
11/15/2024	Coupon	44935FAD6	54,811.50	HART 2021-C A3 0.74 05/15/2026		17.78	17.78
11/15/2024	Principal Paydown	44935FAD6	54,811.50	HART 2021-C A3 0.74 05/15/2026	6,008.20		6,008.20
11/15/2024	Coupon	47787CAC7	615,000.00	JDOT 2023-C A3 5.48 05/15/2028		2,808.50	2,808.50
11/15/2024	Coupon	47787JAC2	141,594.02	JDOT 2022 A3 0.36 09/15/2026		182.57	182.57
11/15/2024	Principal Paydown	47787JAC2	141,594.02	JDOT 2022 A3 0.36 09/15/2026	12,931.85		12,931.85
11/15/2024	Coupon	47789QAC4	76,454.25	JDOT 2021-B A3 0.52 03/16/2026		21.34	21.34
11/15/2024	Principal Paydown	47789QAC4	76,454.25	JDOT 2021-B A3 0.52 03/16/2026	8,493.58		8,493.58
11/15/2024	Coupon	47800AAC4	233,241.49	JDOT 2022-B A3 3.74 02/16/2027		581.19	581.19
11/15/2024	Principal Paydown	47800AAC4	233,241.49	JDOT 2022-B A3 3.74 02/16/2027	13,330.17		13,330.17
11/15/2024	Coupon	47800BAC2	340,000.00	JDOT 2022-C A3 5.09 06/15/2027		1,239.94	1,239.94
11/15/2024	Principal Paydown	47800BAC2	340,000.00	JDOT 2022-C A3 5.09 06/15/2027	15,444.43		15,444.43
11/15/2024	Coupon	58768PAC8	605,000.00	MBART 2022-1 A3 5.21 08/16/2027		2,153.84	2,153.84
11/15/2024	Principal Paydown	58768PAC8	605,000.00	MBART 2022-1 A3 5.21 08/16/2027	30,376.08		30,376.08
11/15/2024	Coupon	89238FAD5	153,706.90	TAOT 2022-B A3 2.93 09/15/2026		261.33	261.33
11/15/2024	Principal Paydown	89238FAD5	153,706.90	TAOT 2022-B A3 2.93 09/15/2026	10,246.70		10,246.70
11/15/2024	Coupon	89239FAD4	215,000.00	TAOT 2023-D A3 5.54 08/15/2028		992.58	992.58
11/15/2024	Coupon	91324PEC2	785,000.00	UNITEDHEALTH GROUP INC 1.15 05/15/2026		4,513.75	4,513.75
11/18/2024	Coupon	437930AC4	220,000.00	HONDO-242-A3 5.27 11/20/2028		966.17	966.17
11/18/2024	Coupon	58933YBH7	1,000,000.00	MERCK & CO INC 4.05 05/17/2028		20,250.00	20,250.00
11/18/2024	Coupon	89236TMF9	250,000.00	TOYOTA MOTOR CREDIT CORP 5.05 05/16/2029		6,312.50	6,312.50
11/21/2024	Coupon	43815GAC3	81,912.95	HAROT 2021-4 A3 0.88 01/21/2026		35.77	35.77
11/21/2024	Principal Paydown	43815GAC3	81,912.95	HAROT 2021-4 A3 0.88 01/21/2026	7,678.09		7,678.09
11/25/2024	Coupon	05592XAD2	120,000.00	BMWOT 2023-A A3 5.47 02/25/2028		547.00	547.00
11/25/2024	Coupon	05602RAD3	133,776.75	BMWOT 2022-A A3 3.21 08/25/2026		240.51	240.51
11/25/2024	Principal Paydown	05602RAD3	133,776.75	BMWOT 2022-A A3 3.21 08/25/2026	9,772.83		9,772.83

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
11/25/2024	Coupon	096919AD7	285,000.00	BMWOT 2024-A A3 5.18 02/26/2029		1,230.25	1,230.25
November 2024 Total					892,380.28	92,793.12	985,173.41
DECEMBER 2024							
12/02/2024	Coupon	023135CP9	445,000.00	AMAZON.COM INC 4.55 12/01/2027		10,123.75	10,123.75
12/02/2024	Coupon	91282CCF6	1,200,000.00	UNITED STATES TREASURY 0.75 05/31/2026		4,500.00	4,500.00
12/02/2024	Coupon	91282CDK4	1,400,000.00	UNITED STATES TREASURY 1.25 11/30/2026		8,750.00	8,750.00
12/02/2024	Coupon	91282CJN2	2,250,000.00	UNITED STATES TREASURY 4.375 11/30/2028		49,218.75	49,218.75
12/09/2024	Coupon	3130AWMN7	2,250,000.00	FEDERAL HOME LOAN BANKS 4.375 06/09/2028		49,218.75	49,218.75
12/13/2024	Coupon	3130AJKW8	675,000.00	FEDERAL HOME LOAN BANKS 0.5 06/13/2025		1,687.50	1,687.50
12/16/2024	Coupon	02582JIT8	555,000.00	AMXCA 2022-2 A 05/17/2027		1,567.88	1,567.88
12/16/2024	Coupon	05522RDJ4	325,000.00	BACCT 2024-1 A 4.93 03/15/2029		1,335.21	1,335.21
12/16/2024	Coupon	161571HT4	670,000.00	CHAIT 2023-1 A 5.16 09/15/2028		2,881.00	2,881.00
12/16/2024	Coupon	161571HV9	420,000.00	CHAIT 241 A 4.6 01/16/2029		1,610.00	1,610.00
12/16/2024	Coupon	43815BAC4	204,333.67	HAROT 2022-1 A3 1.88 05/15/2026		188.68	188.68
12/16/2024	Principal Paydown	43815BAC4	204,333.67	HAROT 2022-1 A3 1.88 05/15/2026	14,312.76		14,312.76
12/16/2024	Coupon	448973AD9	255,000.00	HART 2024-A A3 4.99 02/15/2029		1,060.38	1,060.38
12/16/2024	Coupon	44935FAD6	54,811.50	HART 2021-C A3 0.74 05/15/2026		14.07	14.07
12/16/2024	Principal Paydown	44935FAD6	54,811.50	HART 2021-C A3 0.74 05/15/2026	5,714.14		5,714.14
12/16/2024	Coupon	47787CAC7	615,000.00	JDOT 2023-C A3 5.48 05/15/2028		2,808.50	2,808.50
12/16/2024	Coupon	47787JAC2	141,594.02	JDOT 2022 A3 0.36 09/15/2026		157.57	157.57
12/16/2024	Principal Paydown	47787JAC2	141,594.02	JDOT 2022 A3 0.36 09/15/2026	9,226.06		9,226.06
12/16/2024	Coupon	47789QAC4	76,454.25	JDOT 2021-B A3 0.52 03/16/2026		17.66	17.66
12/16/2024	Principal Paydown	47789QAC4	76,454.25	JDOT 2021-B A3 0.52 03/16/2026	6,068.15		6,068.15
12/16/2024	Coupon	47800AAC4	233,241.49	JDOT 2022-B A3 3.74 02/16/2027		539.65	539.65
12/16/2024	Principal Paydown	47800AAC4	233,241.49	JDOT 2022-B A3 3.74 02/16/2027	10,551.14		10,551.14
12/16/2024	Coupon	47800BAC2	340,000.00	JDOT 2022-C A3 5.09 06/15/2027		1,174.43	1,174.43
12/16/2024	Principal Paydown	47800BAC2	340,000.00	JDOT 2022-C A3 5.09 06/15/2027	12,700.58		12,700.58
12/16/2024	Coupon	58768PAC8	605,000.00	MBART 2022-1 A3 5.21 08/16/2027		2,021.96	2,021.96
12/16/2024	Principal Paydown	58768PAC8	605,000.00	MBART 2022-1 A3 5.21 08/16/2027	28,661.63		28,661.63

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12/16/2024	Coupon	63743HFE7	190,000.00	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 3.45 06/15/2025		3,277.50	3,277.50
12/16/2024	Coupon	89238FAD5	153,706.90	TAOT 2022-B A3 2.93 09/15/2026		236.31	236.31
12/16/2024	Principal Paydown	89238FAD5	153,706.90	TAOT 2022-B A3 2.93 09/15/2026	9,322.89		9,322.89
12/16/2024	Coupon	89239FAD4	215,000.00	TAOT 2023-D A3 5.54 08/15/2028		992.58	992.58
12/17/2024	Coupon	3135G04Z3	1,065,000.00	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.5 06/17/2025		2,662.50	2,662.50
12/18/2024	Coupon	437930AC4	220,000.00	HONDO-242-A3 5.27 11/20/2028		966.17	966.17
12/18/2024	Coupon	89236TJK2	665,000.00	TOYOTA MOTOR CREDIT CORP 1.125 06/18/2026		3,740.63	3,740.63
12/23/2024	Coupon	43815GAC3	81,912.95	HAROT 2021-4 A3 0.88 01/21/2026		30.14	30.14
12/23/2024	Principal Paydown	43815GAC3	81,912.95	HAROT 2021-4 A3 0.88 01/21/2026	7,338.34		7,338.34
12/25/2024	Coupon	05592XAD2	120,000.00	BMWOT 2023-A A3 5.47 02/25/2028		547.00	547.00
12/25/2024	Coupon	05602RAD3	133,776.75	BMWOT 2022-A A3 3.21 08/25/2026		214.37	214.37
12/25/2024	Principal Paydown	05602RAD3	133,776.75	BMWOT 2022-A A3 3.21 08/25/2026	9,270.91		9,270.91
12/26/2024	Coupon	096919AD7	285,000.00	BMWOT 2024-A A3 5.18 02/26/2029		1,230.25	1,230.25
12/26/2024	Coupon	437076DC3	285,000.00	HOME DEPOT INC 4.75 06/25/2029		6,768.75	6,768.75
12/31/2024	Coupon	91282CBC4	1,400,000.00	UNITED STATES TREASURY 0.375 12/31/2025		2,625.00	2,625.00
12/31/2024	Coupon	91282CEW7	445,000.00	UNITED STATES TREASURY 3.25 06/30/2027		7,231.25	7,231.25
12/31/2024	Coupon	91282CHK0	2,250,000.00	UNITED STATES TREASURY 4.0 06/30/2028		45,000.00	45,000.00
12/31/2024	Coupon	91282CJR3	2,000,000.00	UNITED STATES TREASURY 3.75 12/31/2028		37,500.00	37,500.00
December 2024 Total					113,166.60	251,898.16	365,064.77
JANUARY 2025							
01/15/2025	Coupon	02582JIT8	555,000.00	AMXCA 2022-2 A 05/17/2027		1,567.88	1,567.88
01/15/2025	Coupon	05522RDJ4	325,000.00	BACCT 2024-1 A 4.93 03/15/2029		1,335.21	1,335.21
01/15/2025	Coupon	161571HT4	670,000.00	CHAIT 2023-1 A 5.16 09/15/2028		2,881.00	2,881.00
01/15/2025	Coupon	161571HV9	420,000.00	CHAIT 241 A 4.6 01/16/2029		1,610.00	1,610.00
01/15/2025	Coupon	43815BAC4	204,333.67	HAROT 2022-1 A3 1.88 05/15/2026		166.26	166.26
01/15/2025	Principal Paydown	43815BAC4	204,333.67	HAROT 2022-1 A3 1.88 05/15/2026	13,978.53		13,978.53
01/15/2025	Coupon	448973AD9	255,000.00	HART 2024-A A3 4.99 02/15/2029		1,060.38	1,060.38
01/15/2025	Coupon	44935FAD6	54,811.50	HART 2021-C A3 0.74 05/15/2026		10.55	10.55

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
01/15/2025	Principal Paydown	44935FAD6	54,811.50	HART 2021-C A3 0.74 05/15/2026	5,588.53		5,588.53
01/15/2025	Coupon	47787CAC7	615,000.00	JDOT 2023-C A3 5.48 05/15/2028		2,808.50	2,808.50
01/15/2025	Coupon	47787JAC2	141,594.02	JDOT 2022 A3 0.36 09/15/2026		139.73	139.73
01/15/2025	Principal Paydown	47787JAC2	141,594.02	JDOT 2022 A3 0.36 09/15/2026	10,822.77		10,822.77
01/15/2025	Coupon	47789QAC4	76,454.25	JDOT 2021-B A3 0.52 03/16/2026		15.03	15.03
01/15/2025	Principal Paydown	47789QAC4	76,454.25	JDOT 2021-B A3 0.52 03/16/2026	10,958.59		10,958.59
01/15/2025	Coupon	47800AAC4	233,241.49	JDOT 2022-B A3 3.74 02/16/2027		506.76	506.76
01/15/2025	Principal Paydown	47800AAC4	233,241.49	JDOT 2022-B A3 3.74 02/16/2027	16,387.19		16,387.19
01/15/2025	Coupon	47800BAC2	340,000.00	JDOT 2022-C A3 5.09 06/15/2027		1,120.55	1,120.55
01/15/2025	Principal Paydown	47800BAC2	340,000.00	JDOT 2022-C A3 5.09 06/15/2027	20,076.93		20,076.93
01/15/2025	Coupon	58768PAC8	605,000.00	MBART 2022-1 A3 5.21 08/16/2027		1,897.52	1,897.52
01/15/2025	Principal Paydown	58768PAC8	605,000.00	MBART 2022-1 A3 5.21 08/16/2027	28,085.97		28,085.97
01/15/2025	Coupon	756109AU8	205,000.00	REALTY INCOME CORP 3.65 01/15/2028		3,741.25	3,741.25
01/15/2025	Coupon	87612EBM7	360,000.00	TARGET CORP 1.95 01/15/2027		3,510.00	3,510.00
01/15/2025	Coupon	89238FAD5	153,706.90	TAOT 2022-B A3 2.93 09/15/2026		213.55	213.55
01/15/2025	Principal Paydown	89238FAD5	153,706.90	TAOT 2022-B A3 2.93 09/15/2026	8,927.10		8,927.10
01/15/2025	Coupon	89239FAD4	215,000.00	TAOT 2023-D A3 5.54 08/15/2028		992.58	992.58
01/17/2025	Coupon	89115A2U5	750,000.00	TORONTO-DOMINION BANK 5.523 07/17/2028		20,711.25	20,711.25
01/20/2025	Coupon	437930AC4	220,000.00	HONDO-242-A3 5.27 11/20/2028		966.17	966.17
01/21/2025	Coupon	06051GGF0	900,000.00	BANK OF AMERICA CORP 3.824 01/20/2028		17,208.00	17,208.00
01/21/2025	Coupon	3137EAEU9	810,000.00	FEDERAL HOME LOAN MORTGAGE CORP 0.375 07/21/2025		1,518.75	1,518.75
01/21/2025	Coupon	43815GAC3	81,912.95	HAROT 2021-4 A3 0.88 01/21/2026		24.76	24.76
01/21/2025	Principal Paydown	43815GAC3	81,912.95	HAROT 2021-4 A3 0.88 01/21/2026	7,164.82		7,164.82
01/21/2025	Coupon	90331HPL1	1,000,000.00	US BANK NA 2.05 01/21/2025		10,250.00	10,250.00
01/21/2025	Final Maturity	90331HPL1	1,000,000.00	US BANK NA 2.05 01/21/2025	1,000,000.00		1,000,000.00
01/27/2025	Coupon	05592XAD2	120,000.00	BMWOT 2023-A A3 5.47 02/25/2028		547.00	547.00
01/27/2025	Coupon	05602RAD3	133,776.75	BMWOT 2022-A A3 3.21 08/25/2026		189.57	189.57
01/27/2025	Principal Paydown	05602RAD3	133,776.75	BMWOT 2022-A A3 3.21 08/25/2026	9,044.21		9,044.21
01/27/2025	Coupon	096919AD7	285,000.00	BMWOT 2024-A A3 5.18 02/26/2029		1,230.25	1,230.25
01/31/2025	Coupon	91282CBH3	1,300,000.00	UNITED STATES TREASURY 0.375 01/31/2026		2,437.50	2,437.50
January 2025 Total					1,131,034.65	78,659.99	1,209,694.63

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
FEBRUARY 2025							
02/06/2025	Coupon	857477BR3	205,000.00	STATE STREET CORP 1.746 02/06/2026		1,789.65	1,789.65
02/12/2025	Coupon	3137EAEPO	1,345,000.00	FEDERAL HOME LOAN MORTGAGE CORP 1.5 02/12/2025		10,087.50	10,087.50
02/12/2025	Final Maturity	3137EAEPO	1,345,000.00	FEDERAL HOME LOAN MORTGAGE CORP 1.5 02/12/2025	1,345,000.00		1,345,000.00
02/17/2025	Coupon	05522RDJ4	325,000.00	BACCT 2024-1 A 4.93 03/15/2029		1,335.21	1,335.21
02/17/2025	Coupon	161571HT4	670,000.00	CHAIT 2023-1 A 5.16 09/15/2028		2,881.00	2,881.00
02/17/2025	Coupon	161571HV9	420,000.00	CHAIT 241 A 4.6 01/16/2029		1,610.00	1,610.00
02/17/2025	Coupon	43815BAC4	204,333.67	HAROT 2022-1 A3 1.88 05/15/2026		144.36	144.36
02/17/2025	Principal Paydown	43815BAC4	204,333.67	HAROT 2022-1 A3 1.88 05/15/2026	13,705.36		13,705.36
02/17/2025	Coupon	448973AD9	255,000.00	HART 2024-A A3 4.99 02/15/2029		1,060.38	1,060.38
02/17/2025	Coupon	44935FAD6	54,811.50	HART 2021-C A3 0.74 05/15/2026		7.10	7.10
02/17/2025	Principal Paydown	44935FAD6	54,811.50	HART 2021-C A3 0.74 05/15/2026	5,490.33		5,490.33
02/17/2025	Coupon	47787CAC7	615,000.00	JDOT 2023-C A3 5.48 05/15/2028		2,808.50	2,808.50
02/17/2025	Coupon	47787JAC2	141,594.02	JDOT 2022 A3 0.36 09/15/2026		118.81	118.81
02/17/2025	Principal Paydown	47787JAC2	141,594.02	JDOT 2022 A3 0.36 09/15/2026	8,187.07		8,187.07
02/17/2025	Coupon	47789QAC4	76,454.25	JDOT 2021-B A3 0.52 03/16/2026		10.28	10.28
02/17/2025	Principal Paydown	47789QAC4	76,454.25	JDOT 2021-B A3 0.52 03/16/2026	9,715.29		9,715.29
02/17/2025	Coupon	47800AAC4	233,241.49	JDOT 2022-B A3 3.74 02/16/2027		455.69	455.69
02/17/2025	Principal Paydown	47800AAC4	233,241.49	JDOT 2022-B A3 3.74 02/16/2027	13,633.27		13,633.27
02/17/2025	Coupon	47800BAC2	340,000.00	JDOT 2022-C A3 5.09 06/15/2027		1,035.39	1,035.39
02/17/2025	Principal Paydown	47800BAC2	340,000.00	JDOT 2022-C A3 5.09 06/15/2027	17,581.14		17,581.14
02/17/2025	Coupon	58768PAC8	605,000.00	MBART 2022-1 A3 5.21 08/16/2027		1,775.58	1,775.58
02/17/2025	Principal Paydown	58768PAC8	605,000.00	MBART 2022-1 A3 5.21 08/16/2027	27,699.32		27,699.32
02/17/2025	Coupon	89238FAD5	153,706.90	TAOT 2022-B A3 2.93 09/15/2026		191.75	191.75
02/17/2025	Principal Paydown	89238FAD5	153,706.90	TAOT 2022-B A3 2.93 09/15/2026	8,805.71		8,805.71
02/17/2025	Coupon	89239FAD4	215,000.00	TAOT 2023-D A3 5.54 08/15/2028		992.58	992.58
02/18/2025	Coupon	02582JIT8	555,000.00	AMXCA 2022-2 A 05/17/2027		1,567.88	1,567.88
02/18/2025	Coupon	437930AC4	220,000.00	HONDO-242-A3 5.27 11/20/2028		966.17	966.17
02/18/2025	Coupon	438516CJ3	800,000.00	HONEYWELL INTERNATIONAL INC 4.95 02/15/2028		19,800.00	19,800.00

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02/18/2025	Coupon	9128282A7	1,100,000.00	UNITED STATES TREASURY 1.5 08/15/2026		8,250.00	8,250.00
02/21/2025	Coupon	43815GAC3	81,912.95	HAROT 2021-4 A3 0.88 01/21/2026		19.50	19.50
02/21/2025	Principal Paydown	43815GAC3	81,912.95	HAROT 2021-4 A3 0.88 01/21/2026	7,017.38		7,017.38
02/25/2025	Coupon	05592XAD2	120,000.00	BMWOT 2023-A A3 5.47 02/25/2028		547.00	547.00
02/25/2025	Coupon	05602RAD3	133,776.75	BMWOT 2022-A A3 3.21 08/25/2026		165.38	165.38
02/25/2025	Principal Paydown	05602RAD3	133,776.75	BMWOT 2022-A A3 3.21 08/25/2026	8,020.23		8,020.23
02/25/2025	Coupon	096919AD7	285,000.00	BMWOT 2024-A A3 5.18 02/26/2029		1,230.25	1,230.25
02/25/2025	Coupon	3135G05X7	1,280,000.00	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.375 08/25/2025		2,400.00	2,400.00
02/26/2025	Coupon	17275RBR2	345,000.00	CISCO SYSTEMS INC 4.85 02/26/2029		8,366.25	8,366.25
02/28/2025	Coupon	91282CHX2	1,250,000.00	UNITED STATES TREASURY 4.375 08/31/2028		27,343.75	27,343.75
02/28/2025	Coupon	91282CKD2	2,750,000.00	UNITED STATES TREASURY 4.25 02/28/2029		58,437.50	58,437.50
February 2025 Total					1,464,855.10	155,397.45	1,620,252.55
MARCH 2025							
03/03/2025	Coupon	808513BY0	195,000.00	CHARLES SCHWAB CORP 2.45 03/03/2027		2,388.75	2,388.75
03/10/2025	Coupon	3130ATS57	1,000,000.00	FEDERAL HOME LOAN BANKS 4.5 03/10/2028		22,500.00	22,500.00
03/10/2025	Coupon	3130AVBD3	1,250,000.00	FEDERAL HOME LOAN BANKS 4.5 03/09/2029		28,125.00	28,125.00
03/10/2025	Coupon	57636QAW4	385,000.00	MASTERCARD INC 4.875 03/09/2028		9,384.38	9,384.38
03/10/2025	Coupon	931142EX7	180,000.00	WALMART INC 3.95 09/09/2027		3,555.00	3,555.00
03/13/2025	Coupon	46647PBH8	500,000.00	JPMORGAN CHASE & CO 2.005 03/13/2026		5,012.50	5,012.50
03/13/2025	Effective Maturity	46647PBH8	500,000.00	JPMORGAN CHASE & CO 2.005 03/13/2026	500,000.00		500,000.00
03/17/2025	Coupon	02582JJT8	555,000.00	AMXCA 2022-2 A 05/17/2027		1,567.88	1,567.88
03/17/2025	Coupon	05522RDJ4	325,000.00	BACCT 2024-1 A 4.93 03/15/2029		1,335.21	1,335.21
03/17/2025	Coupon	06368FAC3	1,000,000.00	BANK OF MONTREAL 1.25 09/15/2026		6,250.00	6,250.00
03/17/2025	Coupon	084664CZ2	725,000.00	BERKSHIRE HATHAWAY FINANCE CORP 2.3 03/15/2027		8,337.50	8,337.50
03/17/2025	Coupon	09247XAN1	900,000.00	BLACKROCK INC 3.2 03/15/2027		14,400.00	14,400.00
03/17/2025	Coupon	161571HT4	670,000.00	CHAIT 2023-1 A 5.16 09/15/2028		2,881.00	2,881.00
03/17/2025	Coupon	161571HV9	420,000.00	CHAIT 241 A 4.6 01/16/2029		1,610.00	1,610.00
03/17/2025	Coupon	24422EWK1	875,000.00	JOHN DEERE CAPITAL CORP 4.15 09/15/2027		18,156.25	18,156.25
03/17/2025	Coupon	43815BAC4	204,333.67	HAROT 2022-1 A3 1.88 05/15/2026		122.89	122.89

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
03/17/2025	Principal Paydown	43815BAC4	204,333.67	HAROT 2022-1 A3 1.88 05/15/2026	13,287.16		13,287.16
03/17/2025	Coupon	448973AD9	255,000.00	HART 2024-A A3 4.99 02/15/2029		1,060.38	1,060.38
03/17/2025	Coupon	44935FAD6	54,811.50	HART 2021-C A3 0.74 05/15/2026		3.71	3.71
03/17/2025	Principal Paydown	44935FAD6	54,811.50	HART 2021-C A3 0.74 05/15/2026	5,325.46		5,325.46
03/17/2025	Coupon	47787CAC7	615,000.00	JDOT 2023-C A3 5.48 05/15/2028		2,808.50	2,808.50
03/17/2025	Coupon	47787JAC2	141,594.02	JDOT 2022 A3 0.36 09/15/2026		102.98	102.98
03/17/2025	Principal Paydown	47787JAC2	141,594.02	JDOT 2022 A3 0.36 09/15/2026	6,688.84		6,688.84
03/17/2025	Coupon	47789QAC4	76,454.25	JDOT 2021-B A3 0.52 03/16/2026		6.07	6.07
03/17/2025	Principal Paydown	47789QAC4	76,454.25	JDOT 2021-B A3 0.52 03/16/2026	8,177.55		8,177.55
03/17/2025	Coupon	47800AAC4	233,241.49	JDOT 2022-B A3 3.74 02/16/2027		413.20	413.20
03/17/2025	Principal Paydown	47800AAC4	233,241.49	JDOT 2022-B A3 3.74 02/16/2027	11,993.60		11,993.60
03/17/2025	Coupon	47800BAC2	340,000.00	JDOT 2022-C A3 5.09 06/15/2027		960.82	960.82
03/17/2025	Principal Paydown	47800BAC2	340,000.00	JDOT 2022-C A3 5.09 06/15/2027	16,070.71		16,070.71
03/17/2025	Coupon	58768PAC8	605,000.00	MBART 2022-1 A3 5.21 08/16/2027		1,655.32	1,655.32
03/17/2025	Principal Paydown	58768PAC8	605,000.00	MBART 2022-1 A3 5.21 08/16/2027	26,830.00		26,830.00
03/17/2025	Coupon	880591EZ1	1,000,000.00	TENNESSEE VALLEY AUTHORITY 3.875 03/15/2028		19,375.00	19,375.00
03/17/2025	Coupon	89238FAD5	153,706.90	TAOT 2022-B A3 2.93 09/15/2026		170.25	170.25
03/17/2025	Principal Paydown	89238FAD5	153,706.90	TAOT 2022-B A3 2.93 09/15/2026	8,580.31		8,580.31
03/17/2025	Coupon	89239FAD4	215,000.00	TAOT 2023-D A3 5.54 08/15/2028		992.58	992.58
03/17/2025	Coupon	931142ER0	155,000.00	WALMART INC 1.05 09/17/2026		813.75	813.75
03/18/2025	Coupon	437930AC4	220,000.00	HONDO-242-A3 5.27 11/20/2028		966.17	966.17
03/21/2025	Coupon	43815GAC3	81,912.95	HAROT 2021-4 A3 0.88 01/21/2026		14.36	14.36
03/21/2025	Principal Paydown	43815GAC3	81,912.95	HAROT 2021-4 A3 0.88 01/21/2026	6,810.78		6,810.78
03/24/2025	Coupon	3137EAEX3	2,085,000.00	FEDERAL HOME LOAN MORTGAGE CORP 0.375 09/23/2025		3,909.38	3,909.38
03/25/2025	Coupon	05592XAD2	120,000.00	BMWOT 2023-A A3 5.47 02/25/2028		547.00	547.00
03/25/2025	Principal Paydown	05592XAD2	120,000.00	BMWOT 2023-A A3 5.47 02/25/2028	2,648.63		2,648.63
03/25/2025	Coupon	05602RAD3	133,776.75	BMWOT 2022-A A3 3.21 08/25/2026		143.92	143.92
03/25/2025	Principal Paydown	05602RAD3	133,776.75	BMWOT 2022-A A3 3.21 08/25/2026	7,580.95		7,580.95
03/25/2025	Coupon	096919AD7	285,000.00	BMWOT 2024-A A3 5.18 02/26/2029		1,230.25	1,230.25
03/31/2025	Coupon	91282CBT7	1,660,000.00	UNITED STATES TREASURY 0.75 03/31/2026		6,225.00	6,225.00

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03/31/2025	Coupon	91282CFM8	1,800,000.00	UNITED STATES TREASURY 4.125 09/30/2027		37,125.00	37,125.00
03/31/2025	Coupon	91282CJA0	2,250,000.00	UNITED STATES TREASURY 4.625 09/30/2028		52,031.25	52,031.25
March 2025 Total					613,994.00	256,181.23	870,175.23
APRIL 2025							
04/15/2025	Coupon	02582JIT8	555,000.00	AMXCA 2022-2 A 05/17/2027		1,567.88	1,567.88
04/15/2025	Coupon	05522RDJ4	325,000.00	BACCT 2024-1 A 4.93 03/15/2029		1,335.21	1,335.21
04/15/2025	Coupon	161571HT4	670,000.00	CHAIT 2023-1 A 5.16 09/15/2028		2,881.00	2,881.00
04/15/2025	Coupon	161571HV9	420,000.00	CHAIT 241 A 4.6 01/16/2029		1,610.00	1,610.00
04/15/2025	Coupon	43815BAC4	204,333.67	HAROT 2022-1 A3 1.88 05/15/2026		102.07	102.07
04/15/2025	Principal Paydown	43815BAC4	204,333.67	HAROT 2022-1 A3 1.88 05/15/2026	13,433.49		13,433.49
04/15/2025	Coupon	448973AD9	255,000.00	HART 2024-A A3 4.99 02/15/2029		1,060.38	1,060.38
04/15/2025	Coupon	44935FAD6	54,811.50	HART 2021-C A3 0.74 05/15/2026		0.43	0.43
04/15/2025	Effective Maturity	44935FAD6	54,811.50	HART 2021-C A3 0.74 05/15/2026	697.95		697.95
04/15/2025	Coupon	47787CAC7	615,000.00	JDOT 2023-C A3 5.48 05/15/2028		2,808.50	2,808.50
04/15/2025	Coupon	47787JAC2	141,594.02	JDOT 2022 A3 0.36 09/15/2026		90.05	90.05
04/15/2025	Principal Paydown	47787JAC2	141,594.02	JDOT 2022 A3 0.36 09/15/2026	8,505.67		8,505.67
04/15/2025	Coupon	47789QAC4	76,454.25	JDOT 2021-B A3 0.52 03/16/2026		2.53	2.53
04/15/2025	Effective Maturity	47789QAC4	76,454.25	JDOT 2021-B A3 0.52 03/16/2026	5,831.84		5,831.84
04/15/2025	Coupon	47800AAC4	233,241.49	JDOT 2022-B A3 3.74 02/16/2027		375.82	375.82
04/15/2025	Principal Paydown	47800AAC4	233,241.49	JDOT 2022-B A3 3.74 02/16/2027	16,048.06		16,048.06
04/15/2025	Coupon	47800BAC2	340,000.00	JDOT 2022-C A3 5.09 06/15/2027		892.65	892.65
04/15/2025	Principal Paydown	47800BAC2	340,000.00	JDOT 2022-C A3 5.09 06/15/2027	19,161.57		19,161.57
04/15/2025	Coupon	58768PAC8	605,000.00	MBART 2022-1 A3 5.21 08/16/2027		1,538.83	1,538.83
04/15/2025	Principal Paydown	58768PAC8	605,000.00	MBART 2022-1 A3 5.21 08/16/2027	27,860.78		27,860.78
04/15/2025	Coupon	89238FAD5	153,706.90	TAOT 2022-B A3 2.93 09/15/2026		149.30	149.30
04/15/2025	Principal Paydown	89238FAD5	153,706.90	TAOT 2022-B A3 2.93 09/15/2026	8,812.81		8,812.81
04/15/2025	Coupon	89239FAD4	215,000.00	TAOT 2023-D A3 5.54 08/15/2028		992.58	992.58
04/18/2025	Coupon	437930AC4	220,000.00	HONDO-242-A3 5.27 11/20/2028		966.17	966.17
04/21/2025	Coupon	43815GAC3	81,912.95	HAROT 2021-4 A3 0.88 01/21/2026		9.36	9.36
04/21/2025	Principal Paydown	43815GAC3	81,912.95	HAROT 2021-4 A3 0.88 01/21/2026	6,831.54		6,831.54
04/21/2025	Coupon	61747YFD2	500,000.00	MORGAN STANLEY 5.164 04/20/2029		12,910.00	12,910.00

CASH FLOW REPORT



City of Costa Mesa Cons | Account #10196 | As of May 31, 2024

Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
04/22/2025	Coupon	3135G03U5	1,760,000.00	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.625 04/22/2025		5,500.00	5,500.00
04/22/2025	Final Maturity	3135G03U5	1,760,000.00	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.625 04/22/2025	1,760,000.00		1,760,000.00
04/25/2025	Coupon	05592XAD2	120,000.00	BMWOT 2023-A A3 5.47 02/25/2028		534.93	534.93
04/25/2025	Principal Paydown	05592XAD2	120,000.00	BMWOT 2023-A A3 5.47 02/25/2028	7,153.39		7,153.39
04/25/2025	Coupon	05602RAD3	133,776.75	BMWOT 2022-A A3 3.21 08/25/2026		123.65	123.65
04/25/2025	Principal Paydown	05602RAD3	133,776.75	BMWOT 2022-A A3 3.21 08/25/2026	7,769.90		7,769.90
04/25/2025	Coupon	096919AD7	285,000.00	BMWOT 2024-A A3 5.18 02/26/2029		1,230.25	1,230.25
04/30/2025	Coupon	91282CEN7	1,275,000.00	UNITED STATES TREASURY 2.75 04/30/2027		17,531.25	17,531.25
04/30/2025	Coupon	91282CFU0	2,000,000.00	UNITED STATES TREASURY 4.125 10/31/2027		41,250.00	41,250.00
04/30/2025	Coupon	91282CKP5	1,500,000.00	UNITED STATES TREASURY 4.625 04/30/2029		34,687.50	34,687.50
April 2025 Total					1,882,107.00	130,150.32	2,012,257.32
Grand Total			255,795,618.40		7,771,617.90	1,776,709.46	9,548,327.36

IMPORTANT DISCLOSURES



City of Costa Mesa Cons | Account #10196 | As of May 31, 2024

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

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

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

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

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

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

CITY OF COSTA MESA
SUMMARY OF CASH HELD IN TRUST
AS OF MAY 31, 2024

Costa Mesa Financing Authority 2017 Lease Revenue Bonds

Fund	Investment Type	Issuer	Maturity Date	Cost	Par	Market Value	Rate
Construction Fund	U.S. Govt. Obligation Fund	First American	Open	337,146.68	\$ 337,146.68	\$ 337,146.68	
Principal Fund	U.S. Govt. Obligation Fund	First American	Open	1,201.71	1,201.71	1,201.71	
Base Rental Payment Fund	U.S. Govt. Obligation Fund	First American	Open	15,470.31	15,470.31	15,470.31	
Interest Fund	U.S. Govt. Obligation Fund	First American	Open	704.56	704.56	704.56	
	Ending Balances			<u>\$ 354,523.26</u>	<u>\$ 354,523.26</u>	<u>\$ 354,523.26</u>	

Housing Authority Fund

Fund	Investment Type	Issuer	Maturity Date	Cost	Par	Market Value	Rate
First Time Home Buyer Program	Checking Account	Farmers State Bank	Open	\$ 969.39	\$ 969.39	\$ 969.39	(1)
Tenant Deposits	Checking Account	JP Morgan Chase Bank	Open	20,518.00	20,518.00	20,518.00	(1)
Tenant Deposits	Checking Account	Union Bank	Open	4,000.00	4,000.00	4,000.00	(1)
	Ending Balances			<u>\$ 25,487.39</u>	<u>\$ 25,487.39</u>	<u>\$ 25,487.39</u>	

800 MHz Quarterly Reserve Fund

Fund	Investment Type	Issuer	Maturity Date	Cost	Par	Market Value	Rate
Cost Sharing Infrastructure/ Sustainability/(Reserve) Fund	Money Market Fund	Orange County Investment Pool	Open	\$ 579,356.82	\$ 579,356.82	\$ 579,356.82	
	Ending Balance			<u>\$ 579,356.82</u>	<u>\$ 579,356.82</u>	<u>\$ 579,356.82</u>	

Section 115 Pension Trust

Trustee: U.S. Bank

Fund	Investment Type	Issuer	Maturity Date	Cost	Par	Market Value	Rate
Section 115 Pension Trust	Balanced Index PLUS	Public Agency Retirement Services	Open	\$ 1,845,677.94	\$ 1,845,677.94	\$ 1,845,677.94	
	Ending Balance			<u>\$ 1,845,677.94</u>	<u>\$ 1,845,677.94</u>	<u>\$ 1,845,677.94</u>	

R J Noble Co/Citywide Street Rehabilitation Project

Trustee: Banner Bank

Fund	Investment Type	Issuer	Maturity Date	Cost	Par	Market Value	Rate
Escrow Account #3389	Checking Account	Banner Bank	Open	\$ 127,166.98	\$ 127,166.98	\$ 127,166.98	(1)
	Ending Balances			<u>\$ 127,166.98</u>	<u>\$ 127,166.98</u>	<u>\$ 127,166.98</u>	

GRAND TOTALS \$ 2,932,212.39 \$ 2,932,212.39 \$ 2,932,212.39

Market Values provided by U.S. Bank Corporate Trust Services, Orange County Investment Pool, Union Bank, Banner Bank, and JP Morgan Chase Bank.

(1) Monthly rates/balances are not available. Balances are as of May 31, 2024