

# MONTHLY ACCOUNT STATEMENT

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City of Imperial Beach | Account | As of September 30, 2024

**CHANDLER ASSET MANAGEMENT** | [chandlerasset.com](http://chandlerasset.com)

**Chandler Team:**

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**Custodian:**

US Bank

# PORTFOLIO SUMMARY



City of Imperial Beach | Account | As of September 30, 2024

## Portfolio Characteristics

Average Modified Duration	1.81
Average Coupon	3.39%
Average Purchase YTM	4.18%
Average Market YTM	3.99%
Average Quality	AA
Average Final Maturity	2.06
Average Life	1.86

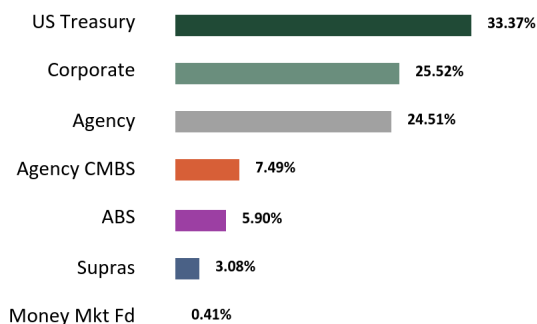
## Account Summary

	Beg. Values as of 09/01/2024	End Values as of 09/30/2024
Market Value	23,640,984.62	23,851,068.72
Accrued Interest	179,606.59	154,432.37
<b>Total Market Value</b>	<b>23,820,591.21</b>	<b>24,005,501.10</b>
Income Earned	75,120.50	85,605.56
Cont/WD	0.00	0.00
Par	23,751,144.41	23,844,878.66
Book Value	23,491,292.42	23,593,789.30
Cost Value	23,307,942.62	23,396,058.75

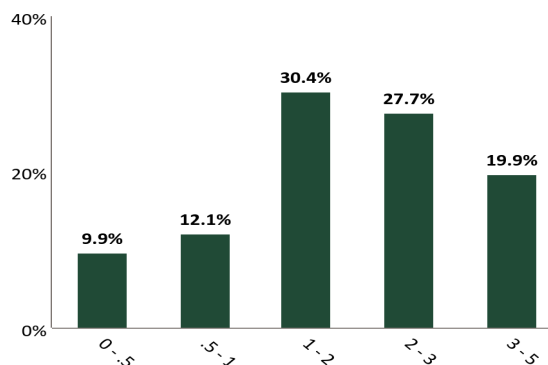
## Top Issuers

United States	33.37%
Federal Home Loan Banks	14.61%
Farm Credit System	8.89%
FHLMC	7.49%
Royal Bank of Canada	1.55%
International Finance Corporation	1.40%
BlackRock, Inc.	1.28%
State Street Corporation	1.28%

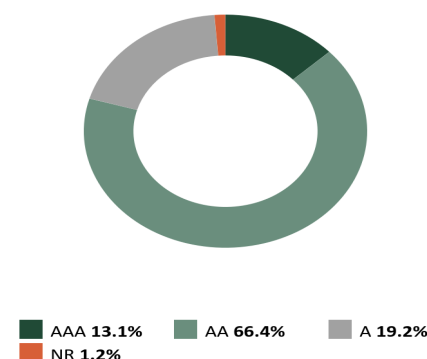
## Sector Allocation



## Maturity Distribution



## Credit Quality



\*See Footnote

## Performance Review

Total Rate of Return	1M	3M	YTD	1YR	2YRS	3YRS	5YRS	10YRS	Since Inception (08/01/13)
City of Imperial Beach	0.78%	2.89%	4.48%	7.18%	5.26%	1.98%	1.94%	1.73%	1.64%
Benchmark Return*	0.80%	2.87%	4.15%	6.74%	4.58%	1.33%	1.51%	1.42%	1.33%
Secondary Benchmark Return*	0.82%	2.92%	4.31%	7.01%	4.81%	1.46%	1.64%	1.57%	1.48%

\*Periods over 1 year are annualized.

Benchmark: ICE BofA 1-3 Year US Treasury Index Secondary Benchmark: ICE BofA 1-3 Year AAA-A US Corporate & Government Index

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

Execution Time: 10/02/2024 02:38:53 PM

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# STATEMENT OF COMPLIANCE



City of Imperial Beach | Account | As of September 30, 2024

Rules Name	Limit	Actual	Compliance Status	Notes
<b>AGENCY MORTGAGE SECURITIES (CMOS)</b>				
Max % (MV)	100.0	7.5	Compliant	
Max Maturity (Years)	5.0	3.3	Compliant	
<b>ASSET-BACKED SECURITIES (ABS)</b>				
Max % (MV)	20.0	5.9	Compliant	
Max % Issuer (MV)	5.0	1.0	Compliant	
Max Maturity (Years)	5	4	Compliant	
Min Rating (AA- by 1)	0.0	0.0	Compliant	
<b>BANKERS' ACCEPTANCES</b>				
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 or A- by 1)	0.0	0.0	Compliant	
<b>CERTIFICATE OF DEPOSIT PLACEMENT SERVICE (CDARS)</b>				
Max % (MV)	30.0	0.0	Compliant	
Max Maturity (Years)	5.0	0.0	Compliant	
<b>COLLATERALIZED TIME DEPOSITS (NON-NEGOTIABLE CD/TD)</b>				
Max % (MV)	20.0	0.0	Compliant	
Max % Issuer (MV)	5.0	0.0	Compliant	
Max Maturity (Years)	5.0	0.0	Compliant	
<b>COMMERCIAL PAPER</b>				
Max % (MV)	25.0	0.0	Compliant	
Max % Issuer (MV)	5.0	0.0	Compliant	
Min Rating (A-1 by 1 or A- by 1)	0.0	0.0	Compliant	
<b>CORPORATE MEDIUM TERM NOTES</b>				
Max % (MV)	30.0	25.5	Compliant	
Max % Issuer (MV)	5.0	1.6	Compliant	
Max Maturity (Years)	5	3	Compliant	
Min Rating (A- by 1)	0.0	0.0	Compliant	
<b>FDIC INSURED TIME DEPOSITS (NON-NEGOTIABLE CD/ TD)</b>				
Max % (MV)	20.0	0.0	Compliant	
Max % Issuer (MV)	5.0	0.0	Compliant	

# STATEMENT OF COMPLIANCE



City of Imperial Beach | Account | As of September 30, 2024

Rules Name	Limit	Actual	Compliance Status	Notes
Max Maturity (Years)	5	0.0	Compliant	
<b>FEDERAL AGENCIES</b>				
Max % (MV)	100.0	24.5	Compliant	
Max % Issuer (MV)	100.0	14.6	Compliant	
Max Callables (MV)	20.0	0.0	Compliant	
Max Maturity (Years)	5	4	Compliant	
<b>LOCAL AGENCY INVESTMENT FUND (LAIF)</b>				
Max Concentration (MV)	75.0	0.0	Compliant	
<b>LOCAL GOVERNMENT INVESTMENT POOL (LGIP)</b>				
Max % (MV)	100.0	0.0	Compliant	
Max % Issuer (MV)	10.0	0.0	Compliant	
<b>MONEY MARKET MUTUAL FUNDS</b>				
Max % (MV; Money Market Fund & Mutual Fund)	20.0	0.4	Compliant	
Max % Issuer (MV)	20.0	0.4	Compliant	
Min Rating (AAA by 2)	0.0	0.0	Compliant	
<b>MORTGAGE-BACKED SECURITIES (NON-AGENCY)</b>				
Max % (MV)	20.0	0.0	Compliant	
Max % Issuer (MV)	5.0	0.0	Compliant	
Max Maturity (Years)	5.0	0.0	Compliant	
Min Rating (AA- by 1)	0.0	0.0	Compliant	
<b>MUNICIPAL SECURITIES</b>				
Max % (MV)	30.0	0.0	Compliant	
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	
<b>MUTUAL FUNDS</b>				
Max % (MV; Money Market Fund & Mutual Fund)	20.0	0.4	Compliant	
Max % Issuer (MV)	10.0	0.0	Compliant	
Min Rating (AAA by 2)	0.0	0.0	Compliant	
<b>NEGOTIABLE CERTIFICATES OF DEPOSIT (NCD)</b>				
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 or A- by 1)	0.0	0.0	Compliant	

# STATEMENT OF COMPLIANCE



City of Imperial Beach | Account | As of September 30, 2024

Rules Name	Limit	Actual	Compliance Status	Notes
<b>REPURCHASE AGREEMENTS</b>				
Max % (MV)	100.0	0.0	Compliant	
Max % Issuer (MV)	5.0	0.0	Compliant	
Max Maturity (Years)	1.0	0.0	Compliant	
<b>SRI PROHIBITED INVESTMENTS</b>				
Prohibited Investment - Fossil Fuels	0.0	0.0	Compliant	
<b>SUPRANATIONAL OBLIGATIONS</b>				
Max % (MV)	30.0	3.1	Compliant	
Max % Issuer (MV)	10.0	1.0	Compliant	
Max Maturity (Years)	5	3	Compliant	
Min Rating (AA- by 1)	0.0	0.0	Compliant	
<b>U.S. TREASURIES</b>				
Max % (MV)	100.0	33.4	Compliant	
Max % Issuer (MV)	100.0	33.3	Compliant	
Max Maturity (Years)	5	4	Compliant	

# RECONCILIATION SUMMARY



City of Imperial Beach | Account | As of September 30, 2024

## Maturities / Calls

Month to Date	(195,000.00)
Fiscal Year to Date	(1,520,000.00)

## Principal Paydowns

Month to Date	(37,477.92)
Fiscal Year to Date	(110,702.09)

## Purchases

Month to Date	946,032.11
Fiscal Year to Date	4,413,194.76

## Sales

Month to Date	(554,381.96)
Fiscal Year to Date	(2,524,958.27)

## Interest Received

Month to Date	98,304.62
Fiscal Year to Date	204,784.89

## Purchased / Sold Interest

Month to Date	(2,044.23)
Fiscal Year to Date	(6,058.25)

## Accrual Activity Summary

	Month to Date	Fiscal Year to Date (07/01/2024)
Beginning Book Value	23,491,292.42	23,360,363.10
Maturities/Calls	(195,000.00)	(1,520,000.00)
Principal Paydowns	(37,477.92)	(110,702.09)
Purchases	946,032.11	4,413,194.76
Sales	(554,381.96)	(2,524,958.27)
Change in Cash, Payables, Receivables	(70,472.49)	(72,241.36)
Amortization/Accretion	14,519.38	49,715.10
Realized Gain (Loss)	(722.24)	(1,581.94)
Ending Book Value	23,593,789.30	23,593,789.30

## Fair Market Activity Summary

	Month to Date	Fiscal Year to Date (07/01/2024)
Beginning Market Value	23,640,984.62	23,182,311.19
Maturities/Calls	(195,000.00)	(1,520,000.00)
Principal Paydowns	(37,477.92)	(110,702.09)
Purchases	946,032.11	4,413,194.76
Sales	(554,381.96)	(2,524,958.27)
Change in Cash, Payables, Receivables	(70,472.49)	(72,241.36)
Amortization/Accretion	14,519.38	49,715.10
Change in Net Unrealized Gain (Loss)	107,587.22	435,331.33
Realized Gain (Loss)	(722.24)	(1,581.94)
Ending Market Value	23,851,068.73	23,851,068.73

# HOLDINGS REPORT



City of Imperial Beach | Account | As of September 30, 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
<b>ABS</b>									
47788UAC6	JDOT 2021 A3 0.36 09/15/2025	236.22	03/02/2021 0.37%	236.18 236.21	99.81 5.41%	235.76 0.04	0.00% (0.45)	Aaa/NA AAA	0.96 0.04
89190GAC1	TAOT 2021-B A3 0.26 11/17/2025	10,791.51	06/08/2021 0.27%	10,790.35 10,791.28	99.63 5.34%	10,751.71 1.25	0.05% (39.56)	NA/AAA AAA	1.13 0.07
43815EAC8	HAROT 2021-3 A3 0.41 11/18/2025	10,529.43	08/17/2021 0.33%	10,529.28 10,529.41	99.26 5.18%	10,451.34 1.56	0.04% (78.07)	NA/AAA AAA	1.13 0.15
05593AAC3	BMWLT 2023-1 A3 5.16 11/25/2025	14,649.10	02/07/2023 5.43%	14,648.75 14,648.96	100.08 4.88%	14,661.19 12.60	0.06% 12.23	Aaa/AAA NA	1.15 0.25
43815GAC3	HAROT 2021-4 A3 0.88 01/21/2026	10,862.73	11/16/2021 0.89%	10,860.44 10,862.08	98.70 5.24%	10,721.29 2.66	0.04% (140.79)	Aaa/NA AAA	1.31 0.30
47789QAC4	JDOT 2021-B A3 0.52 03/16/2026	10,605.39	07/13/2021 0.52%	10,604.44 10,605.21	98.83 4.69%	10,481.15 2.45	0.04% (124.06)	Aaa/NA AAA	1.46 0.28
89238JAC9	TAOT 2021-D A3 0.71 04/15/2026	11,511.35	11/09/2021 0.95%	11,511.11 11,511.30	98.81 4.64%	11,374.58 3.63	0.05% (136.72)	NA/AAA AAA	1.54 0.30
44935FAD6	HART 2021-C A3 0.74 05/15/2026	7,054.96	11/09/2021 0.75%	7,053.38 7,054.47	99.08 5.23%	6,989.99 2.32	0.03% (64.48)	NA/AAA AAA	1.62 0.20
05602RAD3	BMWOT 2022-A A3 3.21 08/25/2026	21,035.51	05/10/2022 3.63%	21,034.41 21,035.12	99.33 4.75%	20,894.20 11.25	0.09% (140.92)	Aaa/AAA NA	1.90 0.44
47787JAC2	JDOT 2022 A3 0.36 09/15/2026	21,315.15	03/10/2022 2.34%	21,310.44 21,313.23	98.85 4.69%	21,070.00 21.98	0.09% (243.23)	Aaa/NA AAA	1.96 0.49
362554AC1	GMCAR 2021-4 A3 0.68 09/16/2026	9,781.48	10/13/2021 0.68%	9,781.24 9,781.42	98.52 4.96%	9,636.97 2.77	0.04% (144.45)	Aaa/AAA NA	1.96 0.34
448977AD0	HART 2022-A A3 2.22 10/15/2026	42,452.05	03/09/2022 2.23%	42,450.42 42,451.50	98.90 4.95%	41,984.93 41.89	0.18% (466.57)	NA/AAA AAA	2.04 0.40
380146AC4	GMCAR 2022-1 A3 1.26 11/16/2026	9,986.51	01/11/2022 1.24%	9,985.64 9,986.24	98.64 4.79%	9,850.91 5.24	0.04% (135.33)	NA/AAA AAA	2.13 0.38
362585AC5	GMCAR 2022-2 A3 3.1 02/16/2027	24,066.23	04/05/2022 3.16%	24,061.20 24,064.28	99.15 4.69%	23,862.68 31.09	0.10% (201.60)	Aaa/AAA NA	2.38 0.54
43815JAC7	HAROT 2023-1 A3 5.04 04/21/2027	45,000.00	02/16/2023 5.09%	44,991.64 44,994.86	100.51 4.49%	45,227.53 63.00	0.19% 232.67	Aaa/NA AAA	2.56 0.84
02582JIT8	AMXCA 2022-2 A 05/17/2027	110,000.00	05/17/2022 3.42%	109,975.67 109,992.70	99.28 4.61%	109,208.11 165.73	0.46% (784.59)	NA/AAA AAA	0.62 0.60
58768PAC8	MBART 2022-1 A3 5.21 08/16/2027	73,012.78	02/15/2023 5.03%	73,389.25 73,218.60	100.50 4.50%	73,378.80 169.07	0.31% 160.21	Aaa/AAA NA	2.88 0.65

# HOLDINGS REPORT



City of Imperial Beach | Account | As of September 30, 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
38012QAD0	GMALT 243 A3 4.56 10/20/2027	65,000.00	09/24/2024 4.61%	64,992.31 64,992.31	99.99 4.25%	64,992.31 0.00	0.27% 0.00	NA/AAA NA	3.05 1.74
47800CAC0	JDOT 2023 A3 5.01 11/15/2027	70,000.00	02/22/2023 3.39%	69,987.25 69,991.54	100.69 4.46%	70,480.13 155.87	0.30% 488.59	Aaa/NA AAA	3.13 1.14
58770JAD6	MBALT 2024-A A3 5.32 01/18/2028	60,000.00	05/17/2024 5.73%	59,992.98 59,993.67	102.19 4.33%	61,315.58 141.87	0.26% 1,321.92	Aaa/NA AAA	3.30 2.06
58769GAD5	MBALT 2024-B A3 4.23 02/15/2028	95,000.00	09/17/2024 4.24%	94,984.01 94,984.09	99.87 4.34%	94,881.14 66.98	0.40% (102.95)	NA/AAA NA	3.38 1.76
362583AD8	GMCAR 2023-2 A3 4.47 02/16/2028	65,000.00	04/04/2023 4.51%	64,998.21 64,998.75	100.13 4.38%	65,087.49 121.06	0.27% 88.74	Aaa/AAA NA	3.38 1.05
438123AC5	HAROT 2023-4 A3 5.67 06/21/2028	75,000.00	11/01/2023 5.74%	74,986.79 74,989.36	102.32 4.18%	76,742.65 118.13	0.32% 1,753.29	Aaa/NA AAA	3.73 1.47
89239FAD4	TAOT 2023-D A3 5.54 08/15/2028	60,000.00	11/07/2023 6.30%	59,993.53 59,994.73	102.33 4.19%	61,400.71 147.73	0.26% 1,405.98	NA/AAA AAA	3.88 1.64
161571HT4	CHAIT 2023-1 A 5.16 09/15/2028	245,000.00	09/07/2023 5.17%	244,932.09 244,946.29	102.17 4.04%	250,317.58 561.87	1.05% 5,371.29	NR/AAA AAA	3.96 1.82
096919AD7	BMWOT 2024-A A3 5.18 02/26/2029	105,000.00	06/04/2024 5.24%	104,984.05 104,985.09	102.19 4.05%	107,301.88 90.65	0.45% 2,316.80	Aaa/AAA NA	4.41 1.84
05522RDJ4	BACCT 2024-1 A 4.93 03/15/2029	120,000.00	06/06/2024 4.93%	119,993.27 119,993.70	102.32 4.03%	122,785.24 262.93	0.51% 2,791.54	Aaa/AAA NA	4.45 2.41
<b>Total ABS</b>		<b>1,392,890.40</b>	<b>4.46%</b>	<b>1,393,058.32</b> <b>1,392,946.40</b>	<b>100.96</b> <b>4.34%</b>	<b>1,406,085.85</b> <b>2,205.60</b>	<b>5.90%</b> <b>13,139.45</b>	<b>Aaa/AAA</b> <b>AAA</b>	<b>3.17</b> <b>1.38</b>

AGENCY									
3130AQF40	FEDERAL HOME LOAN BANKS 1.0 12/20/2024	175,000.00	12/21/2021 1.03%	174,846.00 174,988.74	99.20 4.67%	173,598.42 490.97	0.73% (1,390.32)	Aaa/AA+ AA+	0.22 0.22
3133ENKS8	FEDERAL FARM CREDIT BANKS FUNDING CORP 1.125 01/06/2025	90,000.00	01/06/2022 1.20%	89,797.50 89,982.00	99.09 4.60%	89,182.05 239.06	0.37% (799.95)	Aaa/AA+ AA+	0.27 0.26
3135G05X7	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.375 08/25/2025	250,000.00	03/07/2022 1.76%	238,280.00 246,963.54	96.87 3.95%	242,163.62 93.75	1.02% (4,799.92)	Aaa/AA+ AA+	0.90 0.88
3133ERPX3	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.25 11/19/2025	1,000,000.00	08/19/2024 4.42%	998,060.00 998,238.68	100.32 3.96%	1,003,242.35 4,958.33	4.21% 5,003.67	Aaa/AA+ AA+	1.14 1.09
3130ATUC9	FEDERAL HOME LOAN BANKS 4.5 12/12/2025	350,000.00	01/26/2023 4.00%	354,683.00 351,954.60	100.73 3.86%	352,563.59 4,768.75	1.48% 608.99	Aaa/AA+ AA+	1.20 1.14



# HOLDINGS REPORT



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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
3130AUU36	FEDERAL HOME LOAN BANKS 4.125 03/13/2026	250,000.00	03/14/2023 4.30%	248,767.50 249,405.16	100.45 3.80%	251,121.67 515.63	1.05% 1,716.51	Aaa/AA+ AA+	1.45 1.39
3133EPSW6	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.5 08/14/2026	250,000.00	08/09/2023 4.58%	249,425.00 249,642.20	101.54 3.64%	253,838.08 1,468.75	1.06% 4,195.88	Aaa/AA+ AA+	1.87 1.77
3130AWTQ3	FEDERAL HOME LOAN BANKS 4.625 09/11/2026	1,000,000.00	09/13/2023 4.81%	994,820.00 996,635.13	101.77 3.67%	1,017,651.13 2,569.44	4.27% 21,016.00	Aaa/AA+ AA+	1.95 1.84
3130AXQL5	FEDERAL HOME LOAN BANKS 4.875 12/11/2026	250,000.00	12/27/2023 4.04%	255,720.00 254,246.27	102.48 3.68%	256,205.59 3,723.96	1.07% 1,959.33	Aaa/AA+ AA+	2.20 2.04
3130B1EF0	FEDERAL HOME LOAN BANKS 4.625 06/11/2027	500,000.00	06/26/2024 4.57%	500,765.00 500,696.94	102.60 3.60%	512,982.83 8,800.35	2.15% 12,285.89	Aaa/AA+ AA+	2.70 2.48
3130AWC24	FEDERAL HOME LOAN BANKS 4.0 06/09/2028	400,000.00	07/06/2023 4.49%	391,388.00 393,541.00	101.53 3.55%	406,127.75 4,977.78	1.70% 12,586.75	Aaa/AA+ AA+	3.69 3.37
3130AWTR1	FEDERAL HOME LOAN BANKS 4.375 09/08/2028	500,000.00	09/07/2023 4.49%	497,450.00 497,992.94	102.73 3.62%	513,673.73 1,397.57	2.15% 15,680.79	Aaa/AA+ AA+	3.94 3.59
3133EPWK7	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.5 09/22/2028	250,000.00	10/12/2023 4.71%	247,682.50 248,133.66	103.31 3.60%	258,283.44 281.25	1.08% 10,149.78	Aaa/AA+ AA+	3.98 3.62
3133ERAK7	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.375 04/10/2029	500,000.00	04/22/2024 4.71%	492,720.00 493,366.49	103.20 3.60%	515,978.63 10,390.63	2.16% 22,612.14	Aaa/AA+ AA+	4.53 4.01
<b>Total Agency</b>		<b>5,765,000.00</b>	<b>4.25%</b>	<b>5,734,404.50</b> <b>5,745,787.34</b>	<b>101.44</b> <b>3.77%</b>	<b>5,846,612.87</b> <b>44,676.22</b>	<b>24.51%</b> <b>100,825.53</b>	<b>Aaa/AA+</b> <b>AA+</b>	<b>2.31</b> <b>2.13</b>

AGENCY CMBS									
3137BKRJ1	FHMS K-047 A2 3.329 05/25/2025	98,926.01	05/19/2022 3.04%	99,497.93 99,039.01	99.12 4.61%	98,051.38 274.44	0.41% (987.63)	Aaa/AA+ AAA	0.65 0.53
3137BMTX4	FHMS K-052 A2 3.151 11/25/2025	250,000.00	02/10/2023 4.54%	241,220.70 246,488.28	98.72 4.31%	246,810.30 656.46	1.03% 322.02	Aaa/AA+ AAA	1.15 0.95
3137BNGT5	FHMS K-054 A2 2.745 01/25/2026	250,000.00	02/15/2023 4.64%	237,392.58 244,486.52	98.13 4.24%	245,326.68 571.88	1.03% 840.16	Aaa/AA+ AAA	1.32 1.15
3137BQYS0	FHMS K-056 A2 2.525 05/25/2026	250,000.00	02/08/2023 4.30%	236,826.17 243,519.78	97.55 4.12%	243,879.78 526.04	1.02% 360.00	Aaa/AA+ AAA	1.65 1.46
3137BSP72	FHMS K-058 A2 2.653 08/25/2026	250,000.00	01/31/2023 4.11%	237,910.16 243,656.39	97.49 3.99%	243,730.68 552.71	1.02% 74.29	Aaa/AA+ AAA	1.90 1.78
3137BVZ82	FHMS K-063 A2 3.43 01/25/2027	250,000.00	02/08/2023 4.21%	242,861.33 245,861.79	98.82 3.92%	247,043.13 714.58	1.04% 1,181.34	Aaa/AA+ AAA	2.32 2.06

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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
3137FBBX3	FHMS K-068 A2 3.244 08/25/2027	250,000.00	05/12/2023 3.98%	242,705.08 245,092.42	98.16 3.88%	245,395.25 675.83	1.03% 302.83	Aaa/AA+ AA+	2.90 2.66
3137FETNO	FHMS K-073 A2 3.35 01/25/2028	220,000.00	05/24/2023 4.27%	211,440.63 213,941.58	98.31 3.87%	216,282.40 614.17	0.91% 2,340.82	Aaa/AA+ AAA	3.32 2.99
<b>Total Agency CMBS</b>		<b>1,818,926.01</b>	<b>4.23%</b>	<b>1,749,854.58</b> <b>1,782,085.76</b>	<b>98.22</b> <b>4.08%</b>	<b>1,786,519.57</b> <b>4,586.10</b>	<b>7.49%</b> <b>4,433.81</b>	<b>Aaa/AA+</b> <b>AAA</b>	<b>1.98</b> <b>1.77</b>
<b>CASH</b>									
CCYUSD	Payable	(64,992.31)	-- 0.00%	(64,992.31) (64,992.31)	1.00 0.00%	(64,992.31) 0.00	(0.27%) 0.00	Aaa/AAA AAA	0.00 0.00
CCYUSD	Receivable	734.58	-- 0.00%	734.58 734.58	1.00 0.00%	734.58 0.00	0.00% 0.00	Aaa/AAA AAA	0.00 0.00
<b>Total Cash</b>		<b>(64,257.73)</b>	<b>0.00%</b>	<b>(64,257.73)</b>	<b>1.00</b> <b>0.00%</b>	<b>(64,257.73)</b> <b>0.00</b>	<b>(0.27%)</b> <b>0.00</b>	<b>Aaa/AAA</b> <b>AAA</b>	<b>0.00</b> <b>0.00</b>
<b>CORPORATE</b>									
78015K7C2	ROYAL BANK OF CANADA 2.25 11/01/2024	150,000.00	08/19/2021 0.77%	156,999.00 150,186.08	99.76 5.07%	149,643.32 1,406.25	0.63% (542.76)	A1/A AA-	0.09 0.08
63743HFC1	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 1.875 02/07/2025	125,000.00	03/18/2022 2.75%	121,962.50 124,627.89	98.94 4.93%	123,679.76 351.56	0.52% (948.12)	A2/A- A	0.36 0.34
69371RR73	PACCAR FINANCIAL CORP 2.85 04/07/2025	70,000.00	03/31/2022 2.86%	69,981.80 69,996.88	99.11 4.60%	69,379.64 964.25	0.29% (617.24)	A1/A+ NA	0.52 0.50
87612EBL9	TARGET CORP 2.25 04/15/2025	150,000.00	02/17/2022 2.08%	150,739.50 150,109.24	98.73 4.66%	148,099.09 1,556.25	0.62% (2,010.14)	A2/A A	0.54 0.52
06406RBC0	BANK OF NEW YORK MELLON CORP 3.35 04/25/2025	110,000.00	04/19/2022 3.35%	109,984.60 109,997.10	99.30 4.61%	109,230.20 1,596.83	0.46% (766.90)	A1/A AA-	0.57 0.55
438516CB0	HONEYWELL INTERNATIONAL INC 1.35 06/01/2025	150,000.00	03/09/2022 2.30%	145,542.00 149,080.40	98.12 4.24%	147,173.60 675.00	0.62% (1,906.80)	A2/A A	0.67 0.65
594918BJ2	MICROSOFT CORP 3.125 11/03/2025	250,000.00	01/27/2023 4.27%	242,652.50 247,096.02	99.06 4.02%	247,640.75 3,211.81	1.04% 544.73	Aaa/AAA WR	1.09 1.04
92826CAD4	VISA INC 3.15 12/14/2025	200,000.00	02/09/2023 4.50%	192,858.00 196,970.69	98.95 4.05%	197,893.91 1,872.50	0.83% 923.22	Aa3/AA- NA	1.21 1.16
857477BR3	STATE STREET CORP 1.746 02/06/2026	40,000.00	02/02/2022 1.75%	40,000.00 40,000.00	98.82 5.27%	39,528.53 106.70	0.17% (471.47)	A1/A AA-	1.35 0.34

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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
713448FQ6	PEPSICO INC 4.55 02/13/2026	45,000.00	02/13/2023 4.57%	44,973.90 44,988.07	100.80 3.94%	45,358.75 273.00	0.19% 370.68	A1/A+ NA	1.37 1.23
907818GE2	UNION PACIFIC CORP 4.75 02/21/2026	200,000.00	02/14/2023 4.82%	199,586.00 199,808.11	100.75 4.18%	201,504.37 1,055.56	0.84% 1,696.26	A3/A- A-	1.39 1.25
037833BY5	APPLE INC 3.25 02/23/2026	250,000.00	02/01/2023 4.27%	242,755.00 246,689.11	99.11 3.91%	247,784.06 857.64	1.04% 1,094.95	Aaa/AA+ NA	1.40 1.34
00440EAV9	CHUBB INA HOLDINGS LLC 3.35 05/03/2026	200,000.00	03/09/2023 5.09%	190,024.00 194,964.16	98.82 4.12%	197,646.12 2,754.44	0.83% 2,681.95	A3/A A	1.59 1.51
89236TJK2	TOYOTA MOTOR CREDIT CORP 1.125 06/18/2026	150,000.00	01/11/2023 4.55%	133,867.50 141,946.64	95.34 3.96%	143,009.30 482.81	0.60% 1,062.66	A1/A+ A+	1.71 1.66
74340XBU4	PROLOGIS LP 3.25 06/30/2026	200,000.00	01/27/2023 4.42%	192,662.00 196,248.55	98.57 4.10%	197,139.96 1,643.06	0.83% 891.41	A3/A NA	1.75 1.67
857477CD3	STATE STREET CORP 5.272 08/03/2026	100,000.00	07/31/2023 5.27%	100,000.00 100,000.00	102.12 4.06%	102,118.42 849.38	0.43% 2,118.42	A1/A AA-	1.84 1.65
69371RS56	PACCAR FINANCIAL CORP 5.05 08/10/2026	215,000.00	08/03/2023 5.07%	214,892.50 214,933.50	102.07 3.88%	219,444.12 1,538.15	0.92% 4,510.62	A1/A+ NA	1.86 1.75
06428CAA2	BANK OF AMERICA NA 5.526 08/18/2026	250,000.00	09/12/2023 5.54%	249,922.50 249,950.27	102.67 4.03%	256,686.14 1,650.13	1.08% 6,735.87	Aa1/A+ AA	1.88 1.69
437076CV2	HOME DEPOT INC 4.95 09/30/2026	80,000.00	11/27/2023 5.04%	79,824.80 79,876.12	101.98 3.91%	81,580.84 11.00	0.34% 1,704.72	A2/A A	2.00 1.81
61690U7W4	MORGAN STANLEY BANK NA 5.882 10/30/2026	250,000.00	10/31/2023 5.87%	250,077.50 250,053.35	103.60 4.06%	259,008.02 6,167.93	1.09% 8,954.67	Aa3/A+ AA-	2.08 1.83
713448FW3	PEPSICO INC 5.125 11/10/2026	90,000.00	11/08/2023 5.13%	89,975.70 89,982.93	102.56 3.85%	92,306.07 1,806.56	0.39% 2,323.14	A1/A+ NA	2.11 1.88
89115A2V3	TORONTO-DOMINION BANK 5.264 12/11/2026	115,000.00	12/04/2023 5.26%	115,000.00 115,000.00	102.49 4.07%	117,859.01 1,849.71	0.49% 2,859.01	A1/A AA-	2.20 2.03
24422EXF1	JOHN DEERE CAPITAL CORP 4.5 01/08/2027	250,000.00	01/18/2024 4.52%	249,852.50 249,886.88	101.29 3.90%	253,218.49 2,593.75	1.06% 3,331.60	A1/A A+	2.27 2.12
78016HZT0	ROYAL BANK OF CANADA 4.875 01/19/2027	215,000.00	01/10/2024 4.88%	214,946.25 214,958.80	101.87 4.01%	219,017.97 2,096.25	0.92% 4,059.16	A1/A AA-	2.30 2.14
17275RBQ4	CISCO SYSTEMS INC 4.8 02/26/2027	250,000.00	03/01/2024 4.78%	250,167.50 250,134.22	102.19 3.84%	255,471.15 1,166.67	1.07% 5,336.93	A1/AA- NA	2.41 2.17
857477CL5	STATE STREET CORP 4.993 03/18/2027	160,000.00	03/13/2024 4.99%	160,000.00 160,000.00	102.36 3.98%	163,782.79 288.48	0.69% 3,782.79	A1/A AA-	2.46 2.23
665859AW4	NORTHERN TRUST CORP 4.0 05/10/2027	150,000.00	10/13/2022 5.00%	143,916.00 146,524.99	100.16 3.93%	150,244.05 2,350.00	0.63% 3,719.06	A2/A+ A+	2.61 2.34

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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
14913UAL4	CATERPILLAR FINANCIAL SERVICES CORP 5.0 05/14/2027	250,000.00	05/17/2024 4.93%	250,490.00 250,430.10	102.77 3.88%	256,929.50 4,756.94	1.08% 6,499.40	A2/A A+	2.62 2.40
437076DB5	HOME DEPOT INC 4.875 06/25/2027	200,000.00	-- 4.94%	199,626.55 199,659.97	102.60 3.86%	205,195.76 2,600.00	0.86% 5,535.79	A2/A A	2.73 2.44
09290DAH4	BLACKROCK FUNDING INC 4.6 07/26/2027	300,000.00	07/23/2024 4.57%	300,240.00 300,224.90	101.94 3.86%	305,834.51 2,491.67	1.28% 5,609.61	Aa3/AA- NA	2.82 2.53
023135BC9	AMAZON.COM INC 3.15 08/22/2027	250,000.00	07/10/2024 4.73%	238,730.00 239,505.87	98.17 3.82%	245,420.23 853.13	1.03% 5,914.36	A1/AA AA-	2.89 2.72
89236TKJ3	TOYOTA MOTOR CREDIT CORP 4.55 09/20/2027	150,000.00	06/20/2024 4.89%	148,485.00 148,615.30	101.61 3.97%	152,414.00 208.54	0.64% 3,798.70	A1/A+ A+	2.97 2.75
91324PDE9	UNITEDHEALTH GROUP INC 2.95 10/15/2027	240,000.00	07/30/2024 4.60%	228,345.60 228,962.66	97.35 3.88%	233,630.36 3,264.67	0.98% 4,667.71	A2/A+ A	3.04 2.83
57636QBA1	MASTERCARD INC 4.1 01/15/2028	250,000.00	09/19/2024 3.76%	252,557.50 252,533.68	100.75 3.86%	251,868.51 740.28	1.06% (665.17)	Aa3/A+ NA	3.29 2.97
<b>Total Corporate</b>		<b>6,055,000.00</b>	<b>4.46%</b>	<b>5,971,638.20</b> <b>6,003,942.48</b>	<b>100.56</b> <b>4.05%</b>	<b>6,086,741.28</b> <b>56,090.88</b>	<b>25.52%</b> <b>82,798.81</b>	<b>A1/A+</b> <b>A+</b>	<b>1.97</b> <b>1.81</b>
<b>MONEY MARKET FUND</b>									
31846V203	FIRST AMER:GVT OBLG Y	97,319.98	-- 4.54%	97,319.98 97,319.98	1.00 4.54%	97,319.98 0.00	0.41% 0.00	Aaa/ AAAm AAA	0.00 0.00
<b>Total Money Market Fund</b>		<b>97,319.98</b>	<b>4.54%</b>	<b>97,319.98</b> <b>97,319.98</b>	<b>1.00</b> <b>4.54%</b>	<b>97,319.98</b> <b>0.00</b>	<b>0.41%</b> <b>0.00</b>	<b>Aaa/</b> <b>AAAm</b> <b>AAA</b>	<b>0.00</b> <b>0.00</b>
<b>SUPRANATIONAL</b>									
45950KCR9	INTERNATIONAL FINANCE CORP 1.375 10/16/2024	100,000.00	07/29/2021 0.47%	102,898.00 100,037.12	99.85 4.96%	99,850.32 630.21	0.42% (186.80)	Aaa/AAA NA	0.04 0.04
4581X0EKO	INTER-AMERICAN DEVELOPMENT BANK 4.5 05/15/2026	150,000.00	06/27/2023 4.53%	149,884.50 149,934.62	101.03 3.84%	151,545.77 2,550.00	0.64% 1,611.15	Aaa/AAA NA	1.62 1.53
45950KDF4	INTERNATIONAL FINANCE CORP 4.375 01/15/2027	230,000.00	11/29/2023 4.49%	229,250.20 229,448.21	101.44 3.71%	233,312.94 2,124.79	0.98% 3,864.73	Aaa/AAA NA	2.29 2.15

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459058KT9	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 3.5 07/12/2028	250,000.00	09/28/2023 4.82%	236,022.50 238,946.16	99.62 3.61%	249,046.45 1,920.14	1.04% 10,100.29	Aaa/AAA NA	3.78 3.48
<b>Total Supranational</b>		<b>730,000.00</b>	<b>4.06%</b>	<b>718,055.20 718,366.11</b>	<b>100.52 3.87%</b>	<b>733,755.48 7,225.14</b>	<b>3.08% 15,389.37</b>	<b>Aaa/AAA NA</b>	<b>2.35 2.19</b>
<b>US TREASURY</b>									
912797GW1	UNITED STATES TREASURY 10/03/2024	1,000,000.00	10/31/2023 5.44%	951,720.07 999,713.47	99.97 4.77%	999,739.17 0.00	4.19% 25.70	P-1/A-1+ F1+	0.01 0.01
912828Z52	UNITED STATES TREASURY 1.375 01/31/2025	200,000.00	02/16/2021 0.38%	207,843.75 200,662.70	98.96 4.55%	197,919.92 463.32	0.83% (2,742.78)	Aaa/AA+ AA+	0.34 0.33
912828ZC7	UNITED STATES TREASURY 1.125 02/28/2025	250,000.00	02/09/2022 1.59%	246,533.20 249,533.20	98.65 4.45%	246,616.21 240.85	1.03% (2,916.99)	Aaa/AA+ AA+	0.41 0.41
912828ZF0	UNITED STATES TREASURY 0.5 03/31/2025	250,000.00	03/17/2021 0.63%	248,671.88 249,836.91	98.11 4.38%	245,273.44 3.43	1.03% (4,563.47)	Aaa/AA+ AA+	0.50 0.49
91282CEH0	UNITED STATES TREASURY 2.625 04/15/2025	1,000,000.00	04/12/2024 5.12%	975,937.50 987,078.77	99.14 4.26%	991,375.00 12,120.90	4.16% 4,296.23	Aaa/AA+ AA+	0.54 0.52
912828ZL7	UNITED STATES TREASURY 0.375 04/30/2025	250,000.00	03/30/2021 0.66%	247,138.67 249,595.08	97.76 4.32%	244,392.58 392.32	1.02% (5,202.50)	Aaa/AA+ AA+	0.58 0.57
912828ZT0	UNITED STATES TREASURY 0.25 05/31/2025	250,000.00	10/14/2021 0.78%	245,244.14 249,130.73	97.42 4.23%	243,547.36 210.04	1.02% (5,583.36)	Aaa/AA+ AA+	0.67 0.65
91282CAB7	UNITED STATES TREASURY 0.25 07/31/2025	250,000.00	12/02/2021 1.05%	242,753.91 248,356.61	96.90 4.08%	242,251.95 105.30	1.02% (6,104.66)	Aaa/AA+ AA+	0.83 0.81
9128285C0	UNITED STATES TREASURY 3.0 09/30/2025	250,000.00	05/05/2022 2.99%	250,097.66 250,028.60	99.04 3.99%	247,605.47 20.60	1.04% (2,423.13)	Aaa/AA+ AA+	1.00 0.97
9128285J5	UNITED STATES TREASURY 3.0 10/31/2025	250,000.00	06/09/2022 3.05%	249,580.08 249,865.80	99.02 3.94%	247,539.06 3,138.59	1.04% (2,326.74)	Aaa/AA+ AA+	1.08 1.04
9128286S4	UNITED STATES TREASURY 2.375 04/30/2026	350,000.00	01/27/2023 3.84%	334,496.09 342,470.28	97.92 3.74%	342,712.89 3,478.60	1.44% 242.62	Aaa/AA+ AA+	1.58 1.52
9128282A7	UNITED STATES TREASURY 1.5 08/15/2026	350,000.00	01/27/2023 3.83%	323,175.78 335,830.67	96.10 3.67%	336,355.47 670.52	1.41% 524.80	Aaa/AA+ AA+	1.87 1.82
912828U24	UNITED STATES TREASURY 2.0 11/15/2026	250,000.00	01/27/2023 3.79%	234,355.47 241,245.84	96.68 3.64%	241,699.22 1,888.59	1.01% 453.38	Aaa/AA+ AA+	2.13 2.04
91282CEF4	UNITED STATES TREASURY 2.5 03/31/2027	250,000.00	10/21/2022 4.40%	231,025.39 239,316.52	97.43 3.59%	243,574.22 17.17	1.02% 4,257.70	Aaa/AA+ AA+	2.50 2.39

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91282CKJ9	UNITED STATES TREASURY 4.5 04/15/2027	250,000.00	05/21/2024 4.60%	249,287.11 249,376.05	102.18 3.59%	255,439.45 5,194.67	1.07% 6,063.40	Aaa/AA+ AA+	2.54 2.34
91282CEW7	UNITED STATES TREASURY 3.25 06/30/2027	250,000.00	10/13/2022 4.26%	239,277.34 243,738.87	99.16 3.57%	247,890.63 2,053.33	1.04% 4,151.76	Aaa/AA+ AA+	2.75 2.58
91282CFH9	UNITED STATES TREASURY 3.125 08/31/2027	250,000.00	01/20/2023 3.59%	245,068.36 246,878.49	98.76 3.58%	246,904.30 669.03	1.04% 25.81	Aaa/AA+ AA+	2.92 2.75
91282CFM8	UNITED STATES TREASURY 4.125 09/30/2027	1,000,000.00	10/11/2023 4.70%	979,570.31 984,575.51	101.61 3.56%	1,016,054.69 113.32	4.26% 31,479.18	Aaa/AA+ AA+	3.00 2.80
9128284V9	UNITED STATES TREASURY 2.875 08/15/2028	500,000.00	02/09/2024 4.17%	473,593.75 477,315.65	97.46 3.58%	487,285.16 1,835.94	2.04% 9,969.50	Aaa/AA+ AA+	3.88 3.61
9128285M8	UNITED STATES TREASURY 3.125 11/15/2028	400,000.00	03/18/2024 4.39%	378,906.25 381,335.38	98.26 3.58%	393,031.25 4,721.47	1.65% 11,695.87	Aaa/AA+ AA+	4.13 3.78
91282CES6	UNITED STATES TREASURY 2.75 05/31/2029	250,000.00	09/27/2024 3.53%	241,708.98 241,713.85	96.43 3.59%	241,083.99 2,310.45	1.01% (629.86)	Aaa/AA+ AA+	4.67 4.29
<b>Total US Treasury</b>		<b>8,050,000.00</b>	<b>3.81%</b>	<b>7,795,985.69</b> <b>7,917,598.97</b>	<b>98.89</b> <b>3.98%</b>	<b>7,958,291.41</b> <b>39,648.44</b>	<b>33.37%</b> <b>40,692.45</b>	<b>Aaa/AA+</b> <b>AA+</b>	<b>1.74</b> <b>1.64</b>
<b>Total Portfolio</b>		<b>23,844,878.66</b>	<b>4.18%</b>	<b>23,396,058.75</b> <b>23,593,789.30</b>	<b>99.93</b> <b>3.99%</b>	<b>23,851,068.72</b> <b>154,432.37</b>	<b>100.00%</b> <b>257,279.42</b>	<b>Aa2/AA</b> <b>AA</b>	<b>2.06</b> <b>1.81</b>
<b>Total Market Value + Accrued</b>						<b>24,005,501.10</b>			

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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
<b>ACQUISITIONS</b>										
Purchase	09/03/2024	31846V203	5,312.50	FIRST AMER:GVT OBLG Y	1.000	4.90%	(5,312.50)	0.00	(5,312.50)	0.00
Purchase	09/04/2024	31846V203	902.26	FIRST AMER:GVT OBLG Y	1.000	4.89%	(902.26)	0.00	(902.26)	0.00
Purchase	09/09/2024	31846V203	10,937.50	FIRST AMER:GVT OBLG Y	1.000	4.89%	(10,937.50)	0.00	(10,937.50)	0.00
Purchase	09/11/2024	31846V203	23,125.00	FIRST AMER:GVT OBLG Y	1.000	4.88%	(23,125.00)	0.00	(23,125.00)	0.00
Purchase	09/13/2024	31846V203	5,156.25	FIRST AMER:GVT OBLG Y	1.000	4.87%	(5,156.25)	0.00	(5,156.25)	0.00
Purchase	09/16/2024	31846V203	21,093.46	FIRST AMER:GVT OBLG Y	1.000	4.88%	(21,093.46)	0.00	(21,093.46)	0.00
Purchase	09/16/2024	31846V203	9,808.30	FIRST AMER:GVT OBLG Y	1.000	4.88%	(9,808.30)	0.00	(9,808.30)	0.00
Purchase	09/18/2024	31846V203	3,994.40	FIRST AMER:GVT OBLG Y	1.000	4.89%	(3,994.40)	0.00	(3,994.40)	0.00
Purchase	09/18/2024	31846V203	3,113.94	FIRST AMER:GVT OBLG Y	1.000	4.89%	(3,113.94)	0.00	(3,113.94)	0.00
Purchase	09/20/2024	57636QBA1	250,000.00	MASTERCARD INC 4.1 01/15/2028	101.023	3.76%	(252,557.50)	(427.08)	(252,984.58)	0.00
Purchase	09/20/2024	31846V203	379.78	FIRST AMER:GVT OBLG Y	1.000	4.63%	(379.78)	0.00	(379.78)	0.00
Purchase	09/23/2024	31846V203	2,228.08	FIRST AMER:GVT OBLG Y	1.000	4.52%	(2,228.08)	0.00	(2,228.08)	0.00
Purchase	09/23/2024	31846V203	201,112.50	FIRST AMER:GVT OBLG Y	1.000	4.52%	(201,112.50)	0.00	(201,112.50)	0.00
Purchase	09/25/2024	58769GAD5	95,000.00	MBALT 2024-B A3 4.23 02/15/2028	99.983	4.24%	(94,984.01)	0.00	(94,984.01)	0.00
Purchase	09/25/2024	31846V203	4,625.34	FIRST AMER:GVT OBLG Y	1.000	4.52%	(4,625.34)	0.00	(4,625.34)	0.00
Purchase	09/30/2024	91282CES6	250,000.00	UNITED STATES TREASURY 2.75 05/31/2029	96.684	3.53%	(241,708.98)	(2,291.67)	(244,000.65)	0.00
<b>Total Purchase</b>			<b>886,789.31</b>				<b>(881,039.80)</b>	<b>(2,718.75)</b>	<b>(883,758.55)</b>	<b>0.00</b>
<b>TOTAL ACQUISITIONS</b>			<b>886,789.31</b>				<b>(881,039.80)</b>	<b>(2,718.75)</b>	<b>(883,758.55)</b>	<b>0.00</b>
<b>OTHER</b>										
Maturity	09/23/2024	4581X0DZ8	(195,000.00)	INTER-AMERICAN DEVELOPMENT BANK 0.5 09/23/2024	100.000	0.50%	195,000.00	0.00	195,000.00	0.00
<b>Total Maturity</b>			<b>(195,000.00)</b>				<b>195,000.00</b>	<b>0.00</b>	<b>195,000.00</b>	<b>0.00</b>
Sale	09/17/2024	31846V203	(1,665.55)	FIRST AMER:GVT OBLG Y	1.000	4.88%	1,665.55	0.00	1,665.55	0.00
Sale	09/20/2024	91282CDB4	(250,000.00)	UNITED STATES TREASURY 0.625 10/15/2024	99.711	0.63%	249,277.34	(674.52)	249,951.86	(722.21)
Sale	09/25/2024	31846V203	(89,543.42)	FIRST AMER:GVT OBLG Y	1.000	4.52%	89,543.42	0.00	89,543.42	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
Sale	09/30/2024	31846V203	(213,895.65)	FIRST AMER:GVT OBLG Y	1.000	4.51%	213,895.65	0.00	213,895.65	0.00
<b>Total Sale</b>			<b>(555,104.62)</b>				<b>554,381.96</b>	<b>(674.52)</b>	<b>555,056.48</b>	<b>(722.21)</b>
<b>TOTAL OTHER TRANSACTIONS</b>			<b>(750,104.62)</b>				<b>749,381.96</b>	<b>(674.52)</b>	<b>750,056.48</b>	<b>(722.21)</b>
<b>OTHER</b>										
Coupon	09/01/2024	3137BKRJ1	0.00	FHMS K-047 A2 3.329 05/25/2025		2.79%	274.99	0.00	274.99	0.00
Coupon	09/01/2024	3137FBBX3	0.00	FHMS K-068 A2 3.244 08/25/2027		3.93%	675.83	0.00	675.83	0.00
Coupon	09/01/2024	3137BSP72	0.00	FHMS K-058 A2 2.653 08/25/2026		4.01%	552.71	0.00	552.71	0.00
Coupon	09/01/2024	3137BVZ82	0.00	FHMS K-063 A2 3.43 01/25/2027		4.16%	714.58	0.00	714.58	0.00
Coupon	09/01/2024	3137BQYS0	0.00	FHMS K-056 A2 2.525 05/25/2026		4.22%	526.04	0.00	526.04	0.00
Coupon	09/01/2024	3137FETN0	0.00	FHMS K-073 A2 3.35 01/25/2028		4.24%	614.17	0.00	614.17	0.00
Coupon	09/01/2024	3137BMTX4	0.00	FHMS K-052 A2 3.151 11/25/2025		4.45%	656.46	0.00	656.46	0.00
Coupon	09/01/2024	3137BNGT5	0.00	FHMS K-054 A2 2.745 01/25/2026		4.53%	571.88	0.00	571.88	0.00
Coupon	09/08/2024	3130AWTR1	0.00	FEDERAL HOME LOAN BANKS 4.375 09/08/2028		4.49%	10,937.50	0.00	10,937.50	0.00
Coupon	09/11/2024	3130AWTQ3	0.00	FEDERAL HOME LOAN BANKS 4.625 09/11/2026		4.81%	23,125.00	0.00	23,125.00	0.00
Coupon	09/13/2024	3130AUU36	0.00	FEDERAL HOME LOAN BANKS 4.125 03/13/2026		4.30%	5,156.25	0.00	5,156.25	0.00
Coupon	09/15/2024	89190GAC1	0.00	TAOT 2021-B A3 0.26 11/17/2025		0.28%	3.64	0.00	3.64	0.00
Coupon	09/15/2024	47788UAC6	0.00	JDOT 2021 A3 0.36 09/15/2025		0.40%	0.47	0.00	0.47	0.00
Coupon	09/15/2024	47789QAC4	0.00	JDOT 2021-B A3 0.52 03/16/2026		0.53%	5.14	0.00	5.14	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	09/15/2024	89238JAC9	0.00	TAOT 2021-D A3 0.71 04/15/2026		0.71%	7.81	0.00	7.81	0.00
Coupon	09/15/2024	44935FAD6	0.00	HART 2021-C A3 0.74 05/15/2026		0.77%	5.24	0.00	5.24	0.00
Coupon	09/15/2024	448977AD0	0.00	HART 2022-A A3 2.22 10/15/2026		2.23%	87.20	0.00	87.20	0.00
Coupon	09/15/2024	47787JAC2	0.00	JDOT 2022 A3 0.36 09/15/2026		2.35%	44.89	0.00	44.89	0.00
Coupon	09/15/2024	02582JIT8	0.00	AMXCA 2022-2 A 05/17/2027		3.42%	310.75	0.00	310.75	0.00
Coupon	09/15/2024	58768PAC8	0.00	MBART 2022-1 A3 5.21 08/16/2027		4.92%	339.46	0.00	339.46	0.00
Coupon	09/15/2024	05522RDJ4	0.00	BACCT 2024-1 A 4.93 03/15/2029		4.98%	493.00	0.00	493.00	0.00
Coupon	09/15/2024	47800CAC0	0.00	JDOT 2023 A3 5.01 11/15/2027		5.07%	292.25	0.00	292.25	0.00
Coupon	09/15/2024	161571HT4	0.00	CHAIT 2023-1 A 5.16 09/15/2028		5.23%	1,053.50	0.00	1,053.50	0.00
Coupon	09/15/2024	58770JAD6	0.00	MBALT 2024-A A3 5.32 01/18/2028		5.39%	266.00	0.00	266.00	0.00
Coupon	09/15/2024	89239FAD4	0.00	TAOT 2023-D A3 5.54 08/15/2028		5.61%	277.00	0.00	277.00	0.00
Coupon	09/16/2024	362554AC1	0.00	GMCAR 2021-4 A3 0.68 09/16/2026		0.68%	6.21	0.00	6.21	0.00
Coupon	09/16/2024	380146AC4	0.00	GMCAR 2022-1 A3 1.26 11/16/2026		1.27%	11.65	0.00	11.65	0.00
Coupon	09/16/2024	362585AC5	0.00	GMCAR 2022-2 A3 3.1 02/16/2027		3.13%	67.11	0.00	67.11	0.00
Coupon	09/16/2024	362583AD8	0.00	GMCAR 2023-2 A3 4.47 02/16/2028		4.51%	242.13	0.00	242.13	0.00
Coupon	09/18/2024	43815EAC8	0.00	HAROT 2021-3 A3 0.41 11/18/2025		0.41%	4.66	0.00	4.66	0.00
Coupon	09/18/2024	857477CLS	0.00	STATE STREET CORP 4.993 03/18/2027		4.99%	3,994.40	0.00	3,994.40	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	09/20/2024	89236TKJ3	0.00	TOYOTA MOTOR CREDIT CORP 4.55 09/20/2027		4.89%	3,412.50	0.00	3,412.50	0.00
Coupon	09/21/2024	43815GAC3	0.00	HAROT 2021-4 A3 0.88 01/21/2026		0.90%	9.19	0.00	9.19	0.00
Coupon	09/21/2024	43815JAC7	0.00	HAROT 2023-1 A3 5.04 04/21/2027		5.11%	189.00	0.00	189.00	0.00
Coupon	09/21/2024	438123AC5	0.00	HAROT 2023-4 A3 5.67 06/21/2028		5.75%	354.38	0.00	354.38	0.00
Coupon	09/22/2024	3133EPWK7	0.00	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.5 09/22/2028		4.71%	5,625.00	0.00	5,625.00	0.00
Coupon	09/23/2024	4581X0DZ8	0.00	INTER-AMERICAN DEVELOPMENT BANK 0.5 09/23/2024		0.50%	487.50	0.00	487.50	0.00
Coupon	09/25/2024	05602RAD3	0.00	BMWOT 2022-A A3 3.21 08/25/2026		3.24%	62.45	0.00	62.45	0.00
Coupon	09/25/2024	05593AAC3	0.00	BMWLT 2023-1 A3 5.16 11/25/2025		5.22%	73.67	0.00	73.67	0.00
Coupon	09/25/2024	096919AD7	0.00	BMWOT 2024-A A3 5.18 02/26/2029		5.24%	453.25	0.00	453.25	0.00
Coupon	09/30/2024	912828ZF0	0.00	UNITED STATES TREASURY 0.5 03/31/2025		0.63%	625.00	0.00	625.00	0.00
Coupon	09/30/2024	9128285C0	0.00	UNITED STATES TREASURY 3.0 09/30/2025		2.99%	3,750.00	0.00	3,750.00	0.00
Coupon	09/30/2024	91282CEF4	0.00	UNITED STATES TREASURY 2.5 03/31/2027		4.40%	3,125.00	0.00	3,125.00	0.00
Coupon	09/30/2024	91282CFM8	0.00	UNITED STATES TREASURY 4.125 09/30/2027		4.70%	20,625.00	0.00	20,625.00	0.00
Coupon	09/30/2024	437076CV2	0.00	HOME DEPOT INC 4.95 09/30/2026		5.04%	1,980.00	0.00	1,980.00	0.00
<b>Total Coupon</b>			<b>0.00</b>				<b>92,089.86</b>	<b>0.00</b>	<b>92,089.86</b>	<b>0.00</b>
Custody Fee	09/25/2024	CCYUSD	(104.17)	Cash		0.00%	(104.17)	0.00	(104.17)	0.00
<b>Total Custody Fee</b>			<b>(104.17)</b>				<b>(104.17)</b>	<b>0.00</b>	<b>(104.17)</b>	<b>0.00</b>

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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Dividend	09/30/2024	31846V203	0.00	FIRST AMER:GVT OBLG Y		4.51%	734.58	0.00	734.58	0.00
<b>Total Dividend</b>			<b>0.00</b>				<b>734.58</b>	<b>0.00</b>	<b>734.58</b>	<b>0.00</b>
Management Fee	09/17/2024	CCYUSD	(1,976.30)	Cash		0.00%	(1,976.30)	0.00	(1,976.30)	0.00
<b>Total Management Fee</b>			<b>(1,976.30)</b>				<b>(1,976.30)</b>	<b>0.00</b>	<b>(1,976.30)</b>	<b>0.00</b>
Principal Paydown	09/01/2024	3137BKRJ1	199.60	FHMS K-047 A2 3.329 05/25/2025		2.79%	199.60	--	199.60	(0.00)
Principal Paydown	09/15/2024	89190GAC1	6,019.80	TAOT 2021-B A3 0.26 11/17/2025		0.28%	6,019.80	--	6,019.80	(0.00)
Principal Paydown	09/15/2024	47788UAC6	1,330.68	JDOT 2021 A3 0.36 09/15/2025		0.41%	1,330.68	--	1,330.68	0.00
Principal Paydown	09/15/2024	47789QAC4	1,260.81	JDOT 2021-B A3 0.52 03/16/2026		0.53%	1,260.81	--	1,260.81	(0.00)
Principal Paydown	09/15/2024	89238JAC9	1,680.44	TAOT 2021-D A3 0.71 04/15/2026		0.71%	1,680.44	--	1,680.44	0.00
Principal Paydown	09/15/2024	44935FAD6	1,438.78	HART 2021-C A3 0.74 05/15/2026		0.77%	1,438.78	--	1,438.78	(0.00)
Principal Paydown	09/15/2024	448977AD0	4,685.59	HART 2022-A A3 2.22 10/15/2026		2.23%	4,685.59	--	4,685.59	0.00
Principal Paydown	09/15/2024	47787JAC2	1,904.61	JDOT 2022 A3 0.36 09/15/2026		2.35%	1,904.61	--	1,904.61	(0.00)
Principal Paydown	09/15/2024	58768PAC8	5,174.64	MBART 2022-1 A3 5.21 08/16/2027		4.92%	5,174.64	--	5,174.64	(0.00)
Principal Paydown	09/16/2024	362554AC1	1,184.35	GMCAR 2021-4 A3 0.68 09/16/2026		0.68%	1,184.35	--	1,184.35	(0.00)
Principal Paydown	09/16/2024	380146AC4	1,106.40	GMCAR 2022-1 A3 1.26 11/16/2026		1.27%	1,106.40	--	1,106.40	0.00
Principal Paydown	09/16/2024	362585AC5	1,912.96	GMCAR 2022-2 A3 3.1 02/16/2027		3.13%	1,912.96	--	1,912.96	(0.00)
Principal Paydown	09/18/2024	43815EAC8	3,109.28	HAROT 2021-3 A3 0.41 11/18/2025		0.41%	3,109.28	--	3,109.28	(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
Principal Paydown	09/21/2024	43815GAC3	1,675.51	HAROT 2021-4 A3 0.88 01/21/2026		0.90%	1,675.51	--	1,675.51	(0.00)
Principal Paydown	09/25/2024	05602RAD3	2,309.91	BMWOT 2022-A A3 3.21 08/25/2026		3.24%	2,309.91	--	2,309.91	(0.00)
Principal Paydown	09/25/2024	05593AAC3	2,484.56	BMWLT 2023-1 A3 5.16 11/25/2025		5.22%	2,484.56	--	2,484.56	(0.00)
<b>Total Principal Paydown</b>			<b>37,477.92</b>				<b>37,477.92</b>	<b>--</b>	<b>37,477.92</b>	<b>(0.02)</b>
<b>TOTAL OTHER TRANSACTIONS</b>			<b>35,397.45</b>				<b>128,221.89</b>	<b>0.00</b>	<b>128,221.89</b>	<b>(0.02)</b>