

MONTHLY ACCOUNT STATEMENT

City of Imperial Beach | Account | As of August 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:

US Bank

PORTFOLIO SUMMARY



City of Imperial Beach | Account | As of August 31, 2024

Portfolio Characteristics

Average Modified Duration	1.79
Average Coupon	3.32%
Average Purchase YTM	4.10%
Average Market YTM	4.30%
Average Quality	AA
Average Final Maturity	2.05
Average Life	1.84

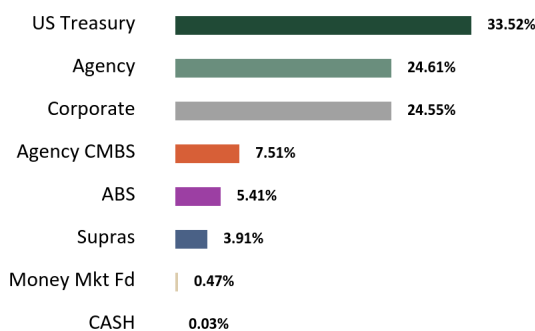
Account Summary

	Beg. Values as of 08/01/2024	End Values as of 08/31/2024
Market Value	23,425,522.01	23,640,984.62
Accrued Interest	185,192.84	179,606.59
Total Market Value	23,610,714.85	23,820,591.21
Income Earned	87,550.09	75,120.50
Cont/WD	0.00	0.00
Par	23,681,804.96	23,751,144.41
Book Value	23,407,142.31	23,491,292.42
Cost Value	23,208,536.79	23,307,942.62

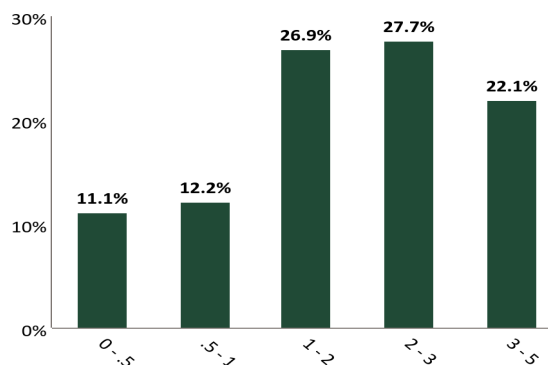
Top Issuers

United States	33.52%
Federal Home Loan Banks	14.67%
Farm Credit System	8.93%
FHLMC	7.51%
Royal Bank of Canada	1.55%
Inter-American Development Bank	1.46%
International Finance Corporation	1.40%
BlackRock, Inc.	1.29%

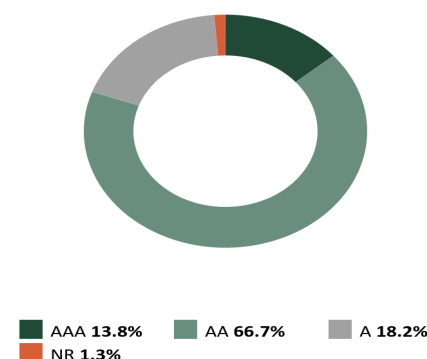
Sector Allocation



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	0.90%	2.64%	3.67%	6.41%	4.37%	1.67%	1.77%	1.65%	1.58%
Benchmark Return*	0.90%	2.64%	3.31%	5.88%	3.54%	1.03%	1.33%	1.33%	1.26%
Secondary Benchmark Return*	0.91%	2.65%	3.46%	6.12%	3.74%	1.15%	1.46%	1.48%	1.42%

*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: 09/04/2024 01:42:19 PM

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STATEMENT OF COMPLIANCE



City of Imperial Beach | Account | As of August 31, 2024

Rules Name	Limit	Actual	Compliance Status	Notes
AGENCY MORTGAGE SECURITIES (CMOS)				
Max % (MV)	100.0	7.5	Compliant	
Max Maturity (Years)	5.0	3.4	Compliant	
ASSET-BACKED SECURITIES (ABS)				
Max % (MV)	20.0	5.4	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	
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 or A- by 1)	0.0	0.0	Compliant	
CERTIFICATE OF DEPOSIT PLACEMENT SERVICE (CDARS)				
Max % (MV)	30.0	0.0	Compliant	
Max Maturity (Years)	5.0	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	
Min Rating (A-1 by 1 or A- by 1)	0.0	0.0	Compliant	
CORPORATE MEDIUM TERM NOTES				
Max % (MV)	30.0	24.6	Compliant	
Max % Issuer (MV)	5.0	1.5	Compliant	
Max Maturity (Years)	5	3	Compliant	
Min Rating (A- by 1)	0.0	0.0	Compliant	
FDIC INSURED TIME DEPOSITS (NON-NEGOTIABLE CD/TD)				
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 August 31, 2024

Rules Name	Limit	Actual	Compliance Status	Notes
Max Maturity (Years)	5	0.0	Compliant	
FEDERAL AGENCIES				
Max % (MV)	100.0	24.7	Compliant	
Max % Issuer (MV)	100.0	14.8	Compliant	
Max Callables (MV)	20.0	0.0	Compliant	
Max Maturity (Years)	5	4	Compliant	
LOCAL AGENCY INVESTMENT FUND (LAIF)				
Max Concentration (MV)	75.0	0.0	Compliant	
LOCAL GOVERNMENT INVESTMENT POOL (LGIP)				
Max % (MV)	100.0	0.0	Compliant	
Max % Issuer (MV)	10.0	0.0	Compliant	
MONEY MARKET MUTUAL FUNDS				
Max % (MV; Money Market Fund & Mutual Fund)	20.0	0.5	Compliant	
Max % Issuer (MV)	20.0	0.5	Compliant	
Min Rating (AAA by 2)	0.0	0.0	Compliant	
MORTGAGE-BACKED SECURITIES (NON-AGENCY)				
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	
MUNICIPAL SECURITIES				
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	
MUTUAL FUNDS				
Max % (MV; Money Market Fund & Mutual Fund)	20.0	0.5	Compliant	
Max % Issuer (MV)	10.0	0.0	Compliant	
Min Rating (AAA by 2)	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 or A- by 1)	0.0	0.0	Compliant	

STATEMENT OF COMPLIANCE



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Rules Name	Limit	Actual	Compliance Status	Notes
REPURCHASE AGREEMENTS				
Max % (MV)	100.0	0.0	Compliant	
Max % Issuer (MV)	5.0	0.0	Compliant	
Max Maturity (Years)	1.0	0.0	Compliant	
SRI PROHIBITED INVESTMENTS				
Prohibited Investment - Fossil Fuels	0.0	0.0	Compliant	
SUPRANATIONAL OBLIGATIONS				
Max % (MV)	30.0	3.9	Compliant	
Max % Issuer (MV)	10.0	1.5	Compliant	
Max Maturity (Years)	5	3	Compliant	
Min Rating (AA- by 1)	0.0	0.0	Compliant	
U.S. TREASURIES				
Max % (MV)	100.0	33.5	Compliant	
Max % Issuer (MV)	100.0	33.5	Compliant	
Max Maturity (Years)	5	4	Compliant	

RECONCILIATION SUMMARY



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Maturities / Calls

Month to Date	(1,000,000.00)
Fiscal Year to Date	(1,325,000.00)

Principal Paydowns

Month to Date	(39,498.38)
Fiscal Year to Date	(73,224.17)

Purchases

Month to Date	2,101,528.37
Fiscal Year to Date	3,467,162.65

Sales

Month to Date	(1,000,134.21)
Fiscal Year to Date	(1,970,576.31)

Interest Received

Month to Date	64,074.16
Fiscal Year to Date	106,480.27

Purchased / Sold Interest

Month to Date	(118.06)
Fiscal Year to Date	(4,014.02)

Accrual Activity Summary

	Month to Date	Fiscal Year to Date (07/01/2024)
Beginning Book Value	23,407,142.31	23,360,363.10
Maturities/Calls	(1,000,000.00)	(1,325,000.00)
Principal Paydowns	(39,498.38)	(73,224.17)
Purchases	2,101,528.37	3,467,162.65
Sales	(1,000,134.21)	(1,970,576.31)
Change in Cash, Payables, Receivables	5,503.67	(1,768.87)
Amortization/Accretion	16,750.65	35,195.72
Realized Gain (Loss)	0.00	(859.70)
Ending Book Value	23,491,292.42	23,491,292.42

Fair Market Activity Summary

	Month to Date	Fiscal Year to Date (07/01/2024)
Beginning Market Value	23,425,522.01	23,182,311.19
Maturities/Calls	(1,000,000.00)	(1,325,000.00)
Principal Paydowns	(39,498.38)	(73,224.17)
Purchases	2,101,528.37	3,467,162.65
Sales	(1,000,134.21)	(1,970,576.31)
Change in Cash, Payables, Receivables	5,503.67	(1,768.87)
Amortization/Accretion	16,750.65	35,195.72
Change in Net Unrealized Gain (Loss)	131,312.51	327,744.11
Realized Gain (Loss)	0.00	(859.70)
Ending Market Value	23,640,984.62	23,640,984.62

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
ABS									
47788UAC6	JDOT 2021 A3 0.36 09/15/2025	1,566.90	03/02/2021 0.37%	1,566.60 1,566.84	99.79 5.67%	1,563.58 0.25	0.01% (3.26)	Aaa/NA AAA	1.04 0.04
89190GAC1	TAOT 2021-B A3 0.26 11/17/2025	16,811.31	06/08/2021 0.27%	16,809.50 16,810.92	99.42 5.95%	16,713.23 1.94	0.07% (97.69)	NA/AAA AAA	1.21 0.10
43815EAC8	HAROT 2021-3 A3 0.41 11/18/2025	13,638.71	08/17/2021 0.33%	13,638.52 13,638.68	98.97 5.89%	13,498.73 2.02	0.06% (139.95)	NA/AAA AAA	1.22 0.19
05593AAC3	BMWLT 2023-1 A3 5.16 11/25/2025	17,133.66	02/07/2023 5.43%	17,133.26 17,133.48	99.97 5.31%	17,128.89 14.73	0.07% (4.59)	Aaa/AAA NA	1.24 0.29
43815GAC3	HAROT 2021-4 A3 0.88 01/21/2026	12,538.24	11/16/2021 0.89%	12,535.60 12,537.45	98.39 5.78%	12,336.53 3.06	0.05% (200.92)	Aaa/NA AAA	1.39 0.33
47789QAC4	JDOT 2021-B A3 0.52 03/16/2026	11,866.20	07/13/2021 0.52%	11,865.14 11,865.99	98.48 5.91%	11,686.41 2.74	0.05% (179.58)	Aaa/NA AAA	1.54 0.28
89238JAC9	TAOT 2021-D A3 0.71 04/15/2026	13,191.79	11/09/2021 0.95%	13,191.51 13,191.72	98.47 5.75%	12,989.83 4.16	0.05% (201.90)	NA/AAA AAA	1.62 0.30
44935FAD6	HART 2021-C A3 0.74 05/15/2026	8,493.74	11/09/2021 0.75%	8,491.84 8,493.12	98.80 5.49%	8,391.92 2.79	0.04% (101.20)	NA/AAA AAA	1.70 0.25
05602RAD3	BMWOT 2022-A A3 3.21 08/25/2026	23,345.42	05/10/2022 3.63%	23,344.21 23,344.97	99.07 5.22%	23,127.54 12.49	0.10% (217.43)	Aaa/AAA NA	1.98 0.47
47787JAC2	JDOT 2022 A3 0.36 09/15/2026	23,219.77	03/10/2022 2.34%	23,214.63 23,217.58	98.55 5.69%	22,882.33 23.94	0.10% (335.26)	Aaa/NA AAA	2.04 0.43
362554AC1	GMCAR 2021-4 A3 0.68 09/16/2026	10,965.84	10/13/2021 0.68%	10,965.56 10,965.76	98.17 5.56%	10,765.32 3.11	0.05% (200.45)	Aaa/AAA NA	2.04 0.37
448977AD0	HART 2022-A A3 2.22 10/15/2026	47,137.64	03/09/2022 2.23%	47,135.83 47,137.01	98.51 5.68%	46,433.35 46.51	0.20% (703.66)	NA/AAA AAA	2.12 0.43
380146AC4	GMCAR 2022-1 A3 1.26 11/16/2026	11,092.91	01/11/2022 1.24%	11,091.94 11,092.59	98.31 5.33%	10,905.31 5.82	0.05% (187.28)	NA/AAA AAA	2.21 0.41
362585AC5	GMCAR 2022-2 A3 3.1 02/16/2027	25,979.19	04/05/2022 3.16%	25,973.76 25,977.02	98.78 5.28%	25,661.03 33.56	0.11% (315.98)	Aaa/AAA NA	2.46 0.56
43815JAC7	HAROT 2023-1 A3 5.04 04/21/2027	45,000.00	02/16/2023 5.09%	44,991.64 44,994.70	100.20 4.87%	45,089.63 63.00	0.19% 94.93	Aaa/NA AAA	2.64 0.91
02582JIT8	AMXCA 2022-2 A 05/17/2027	110,000.00	05/17/2022 3.42%	109,975.67 109,991.73	98.89 5.07%	108,774.74 165.73	0.46% (1,216.99)	NA/AAA AAA	0.70 0.67
58768PAC8	MBART 2022-1 A3 5.21 08/16/2027	78,187.42	02/15/2023 5.03%	78,590.57 78,417.09	100.21 4.96%	78,348.60 181.05	0.33% (68.48)	Aaa/AAA NA	2.96 0.68

HOLDINGS REPORT



City of Imperial Beach | Account | As of August 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
47800CAC0	JDOT 2023 A3 5.01 11/15/2027	70,000.00	02/22/2023 3.39%	69,987.25 69,991.32	100.28 4.80%	70,196.41 155.87	0.30% 205.08	Aaa/NA AAA	3.21 1.08
58770JAD6	MBALT 2024-A A3 5.32 01/18/2028	60,000.00	05/17/2024 5.73%	59,992.98 59,993.51	101.80 4.46%	61,080.76 141.87	0.26% 1,087.25	Aaa/NA AAA	3.38 1.95
362583AD8	GMCAR 2023-2 A3 4.47 02/16/2028	65,000.00	04/04/2023 4.51%	64,998.21 64,998.72	99.72 4.76%	64,815.58 121.06	0.27% (183.15)	Aaa/AAA NA	3.46 1.12
438123AC5	HAROT 2023-4 A3 5.67 06/21/2028	75,000.00	11/01/2023 5.74%	74,986.79 74,989.12	101.93 4.50%	76,447.31 118.13	0.32% 1,458.19	Aaa/NA AAA	3.81 1.54
89239FAD4	TAOT 2023-D A3 5.54 08/15/2028	60,000.00	11/07/2023 6.30%	59,993.53 59,994.62	102.03 4.37%	61,217.41 147.73	0.26% 1,222.79	NA/AAA AAA	3.96 1.63
161571HT4	CHAIT 2023-1 A 5.16 09/15/2028	245,000.00	09/07/2023 5.17%	244,932.09 244,945.17	101.67 4.34%	249,103.19 561.87	1.05% 4,158.01	NR/AAA AAA	4.04 1.89
096919AD7	BMWOT 2024-A A3 5.18 02/26/2029	105,000.00	06/04/2024 5.24%	104,984.05 104,984.81	101.68 4.36%	106,768.38 90.65	0.45% 1,783.57	Aaa/AAA NA	4.49 1.90
05522RDJ4	BACCT 2024-1 A 4.93 03/15/2029	120,000.00	06/06/2024 4.93%	119,993.27 119,993.58	101.82 4.25%	122,184.71 262.93	0.52% 2,191.13	Aaa/AAA NA	4.54 2.48
Total ABS		1,270,168.74	4.41%	1,270,383.95 1,270,267.53	100.64 4.74%	1,278,110.72 2,167.02	5.41% 7,843.20	Aaa/AAA AAA	3.20 1.34

AGENCY									
3130AQF40	FEDERAL HOME LOAN BANKS 1.0 12/20/2024	175,000.00	12/21/2021 1.03%	174,846.00 174,984.52	98.79 5.14%	172,875.30 345.14	0.73% (2,109.22)	Aaa/AA+ AA+	0.30 0.29
3133ENKS8	FEDERAL FARM CREDIT BANKS FUNDING CORP 1.125 01/06/2025	90,000.00	01/06/2022 1.20%	89,797.50 89,976.43	98.66 5.12%	88,791.16 154.69	0.38% (1,185.26)	Aaa/AA+ AA+	0.35 0.34
3135G05X7	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.375 08/25/2025	250,000.00	03/07/2022 1.76%	238,280.00 246,685.81	96.20 4.39%	240,502.50 15.63	1.02% (6,183.31)	Aaa/AA+ AA+	0.98 0.96
3133ERPX3	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.25 11/19/2025	1,000,000.00	08/19/2024 4.42%	998,060.00 998,111.05	99.96 4.29%	999,563.41 1,416.67	4.23% 1,452.36	Aaa/AA+ AA+	1.22 1.17
3130ATUC9	FEDERAL HOME LOAN BANKS 4.5 12/12/2025	350,000.00	01/26/2023 4.00%	354,683.00 352,088.79	100.32 4.23%	351,132.93 3,456.25	1.49% (955.86)	Aaa/AA+ AA+	1.28 1.22
3130AUU36	FEDERAL HOME LOAN BANKS 4.125 03/13/2026	250,000.00	03/14/2023 4.30%	248,767.50 249,371.36	99.96 4.15%	249,907.89 4,812.50	1.06% 536.54	Aaa/AA+ AA+	1.53 1.44
3133EPSW6	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.5 08/14/2026	250,000.00	08/09/2023 4.58%	249,425.00 249,626.46	101.11 3.90%	252,785.19 531.25	1.07% 3,158.73	Aaa/AA+ AA+	1.95 1.85

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
3130AWTQ3	FEDERAL HOME LOAN BANKS 4.625 09/11/2026	1,000,000.00	09/13/2023 4.81%	994,820.00 996,492.96	101.47 3.86%	1,014,661.32 21,840.28	4.29% 18,168.36	Aaa/AA+ AA+	2.03 1.88
3130AXQL5	FEDERAL HOME LOAN BANKS 4.875 12/11/2026	250,000.00	12/27/2023 4.04%	255,720.00 254,405.30	101.93 3.97%	254,835.78 2,708.33	1.08% 430.48	Aaa/AA+ AA+	2.28 2.12
3130B1EF0	FEDERAL HOME LOAN BANKS 4.625 06/11/2027	500,000.00	06/26/2024 4.57%	500,765.00 500,718.21	101.94 3.87%	509,724.60 6,873.26	2.16% 9,006.39	Aaa/AA+ AA+	2.78 2.55
3130AWC24	FEDERAL HOME LOAN BANKS 4.0 06/09/2028	400,000.00	07/06/2023 4.49%	391,388.00 393,397.15	100.84 3.76%	403,343.25 3,644.44	1.71% 9,946.11	Aaa/AA+ AA+	3.77 3.44
3130AWTR1	FEDERAL HOME LOAN BANKS 4.375 09/08/2028	500,000.00	09/07/2023 4.49%	497,450.00 497,951.07	102.13 3.80%	510,626.80 10,512.15	2.16% 12,675.73	Aaa/AA+ AA+	4.02 3.58
3133EPWK7	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.5 09/22/2028	250,000.00	10/12/2023 4.71%	247,682.50 248,095.10	102.60 3.80%	256,502.72 4,968.75	1.08% 8,407.62	Aaa/AA+ AA+	4.06 3.61
3133ERAK7	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.375 04/10/2029	500,000.00	04/22/2024 4.71%	492,720.00 493,246.02	102.52 3.77%	512,613.12 8,567.71	2.17% 19,367.10	Aaa/AA+ AA+	4.61 4.08
Total Agency		5,765,000.00	4.25%	5,734,404.50 5,745,150.21	100.94 4.03%	5,817,865.96 69,847.05	24.61% 72,715.74	Aaa/AA+ AA+	2.39 2.18

AGENCY CMBS									
3137BKRJ1	FHMS K-047 A2 3.329 05/25/2025	99,125.62	05/19/2022 3.04%	99,698.69 99,254.87	98.77 5.03%	97,906.67 274.99	0.41% (1,348.20)	Aaa/AA+ AAA	0.73 0.60
3137BMTX4	FHMS K-052 A2 3.151 11/25/2025	250,000.00	02/10/2023 4.54%	241,220.70 246,222.24	98.29 4.66%	245,713.58 656.46	1.04% (508.67)	Aaa/AA+ AAA	1.24 1.02
3137BNGT5	FHMS K-054 A2 2.745 01/25/2026	250,000.00	02/15/2023 4.64%	237,392.58 244,124.58	97.66 4.54%	244,143.40 571.88	1.03% 18.82	Aaa/AA+ AAA	1.40 1.22
3137BQYS0	FHMS K-056 A2 2.525 05/25/2026	250,000.00	02/08/2023 4.30%	236,826.17 243,182.85	96.97 4.43%	242,425.10 526.04	1.03% (757.75)	Aaa/AA+ AAA	1.73 1.53
3137BSP72	FHMS K-058 A2 2.653 08/25/2026	250,000.00	01/31/2023 4.11%	237,910.16 243,371.92	96.88 4.28%	242,189.40 552.71	1.02% (1,182.52)	Aaa/AA+ AAA	1.98 1.85
3137BVZ82	FHMS K-063 A2 3.43 01/25/2027	250,000.00	02/08/2023 4.21%	242,861.33 245,710.76	98.19 4.20%	245,482.68 714.58	1.04% (228.08)	Aaa/AA+ AAA	2.40 2.13
3137FBBX3	FHMS K-068 A2 3.244 08/25/2027	250,000.00	05/12/2023 3.98%	242,705.08 244,950.04	97.53 4.10%	243,820.08 675.83	1.03% (1,129.96)	Aaa/AA+ AA+	2.98 2.73
3137FETNO	FHMS K-073 A2 3.35 01/25/2028	220,000.00	05/24/2023 4.27%	211,440.63 213,788.46	97.49 4.13%	214,487.26 614.17	0.91% 698.80	Aaa/AA+ AAA	3.40 3.05

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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 Agency CMBS		1,819,125.62	4.23%	1,750,055.34 1,780,605.71	97.64 4.38%	1,776,168.16 4,586.66	7.51% (4,437.56)	Aaa/AA+ AAA	2.06 1.84
CASH									
CCYUSD	Receivable	6,214.76	-- 0.00%	6,214.76 6,214.76	1.00 0.00%	6,214.76 0.00	0.03% 0.00	Aaa/AAA AAA	0.00 0.00
Total CASH		6,214.76	0.00%	6,214.76 6,214.76	1.00 0.00%	6,214.76 0.00	0.03% 0.00	Aaa/AAA AAA	0.00 0.00
CORPORATE									
78015K7C2	ROYAL BANK OF CANADA 2.25 11/01/2024	150,000.00	08/19/2021 0.77%	156,999.00 150,366.16	99.48 5.48%	149,216.70 1,125.00	0.63% (1,149.46)	A1/A AA-	0.17 0.16
63743HFC1	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 1.875 02/07/2025	125,000.00	03/18/2022 2.75%	121,962.50 124,541.35	98.59 5.23%	123,243.52 156.25	0.52% (1,297.83)	A2/A- A	0.44 0.42
69371RR73	PACCAR FINANCIAL CORP 2.85 04/07/2025	70,000.00	03/31/2022 2.86%	69,981.80 69,996.38	98.73 5.03%	69,114.09 798.00	0.29% (882.29)	A1/A+ NA	0.60 0.57
87612EBL9	TARGET CORP 2.25 04/15/2025	150,000.00	02/17/2022 2.08%	150,739.50 150,129.10	98.47 4.80%	147,702.22 1,275.00	0.62% (2,426.88)	A2/A A	0.62 0.60
06406RBC0	BANK OF NEW YORK MELLON CORP 3.35 04/25/2025	110,000.00	04/19/2022 3.35%	109,984.60 109,996.68	98.89 5.11%	108,782.70 1,289.75	0.46% (1,213.98)	A1/A AA-	0.65 0.62
438516CB0	HONEYWELL INTERNATIONAL INC 1.35 06/01/2025	150,000.00	03/09/2022 2.30%	145,542.00 148,966.87	97.58 4.69%	146,368.42 506.25	0.62% (2,598.45)	A2/A A	0.75 0.72
594918BJ2	MICROSOFT CORP 3.125 11/03/2025	250,000.00	01/27/2023 4.27%	242,652.50 246,877.13	98.65 4.32%	246,616.90 2,560.76	1.04% (260.23)	Aaa/AAA WR	1.18 1.12
92826CAD4	VISA INC 3.15 12/14/2025	200,000.00	02/09/2023 4.50%	192,858.00 196,763.67	98.45 4.41%	196,893.23 1,347.50	0.83% 129.55	Aa3/AA- NA	1.29 1.23
857477BR3	STATE STREET CORP 1.746 02/06/2026	40,000.00	02/02/2022 1.75%	40,000.00 40,000.00	98.47 5.68%	39,386.16 48.50	0.17% (613.84)	A1/A AA-	1.44 0.42
713448FQ6	PEPSICO INC 4.55 02/13/2026	45,000.00	02/13/2023 4.57%	44,973.90 44,987.36	100.37 4.28%	45,168.02 102.38	0.19% 180.67	A1/A+ NA	1.45 1.30
907818GE2	UNION PACIFIC CORP 4.75 02/21/2026	200,000.00	02/14/2023 4.82%	199,586.00 199,796.78	100.45 4.43%	200,890.44 263.89	0.85% 1,093.66	A3/A- A-	1.48 1.32
037833BY5	APPLE INC 3.25 02/23/2026	250,000.00	02/01/2023 4.27%	242,755.00 246,494.35	98.63 4.22%	246,578.08 180.56	1.04% 83.73	Aaa/AA+ NA	1.48 1.42

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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
00440EAV9	CHUBB INA HOLDINGS LLC 3.35 05/03/2026	200,000.00	03/09/2023 5.09%	190,024.00 194,703.24	98.22 4.47%	196,432.56 2,196.11	0.83% 1,729.32	A3/A A	1.67 1.58
89236TJK2	TOYOTA MOTOR CREDIT CORP 1.125 06/18/2026	150,000.00	01/11/2023 4.55%	133,867.50 141,560.07	94.53 4.33%	141,800.03 342.19	0.60% 239.95	A1/A+ A+	1.80 1.74
74340XBU4	PROLOGIS LP 3.25 06/30/2026	200,000.00	01/27/2023 4.42%	192,662.00 196,071.87	97.96 4.42%	195,924.25 1,101.39	0.83% (147.63)	A3/A NA	1.83 1.74
857477CD3	STATE STREET CORP 5.272 08/03/2026	100,000.00	07/31/2023 5.27%	100,000.00 100,000.00	101.56 4.41%	101,561.99 410.04	0.43% 1,561.99	A1/A AA-	1.92 1.73
69371RS56	PACCAR FINANCIAL CORP 5.05 08/10/2026	215,000.00	08/03/2023 5.07%	214,892.50 214,930.56	101.40 4.28%	218,018.73 633.35	0.92% 3,088.17	A1/A+ NA	1.94 1.82
06428CAA2	BANK OF AMERICA NA 5.526 08/18/2026	250,000.00	09/12/2023 5.54%	249,922.50 249,948.09	102.27 4.30%	255,673.82 498.88	1.08% 5,725.73	Aa1/A+ AA	1.96 1.76
437076CV2	HOME DEPOT INC 4.95 09/30/2026	80,000.00	11/27/2023 5.04%	79,824.80 79,871.02	101.45 4.21%	81,160.05 1,661.00	0.34% 1,289.03	A2/A A	2.08 1.84
61690U7W4	MORGAN STANLEY BANK NA 5.882 10/30/2026	250,000.00	10/31/2023 5.87%	250,077.50 250,055.55	103.04 4.39%	257,609.74 4,942.51	1.09% 7,554.19	Aa3/A+ AA-	2.16 1.91
713448FW3	PEPSICO INC 5.125 11/10/2026	90,000.00	11/08/2023 5.13%	89,975.70 89,982.26	101.96 4.17%	91,766.51 1,422.19	0.39% 1,784.24	A1/A+ NA	2.19 1.95
89115A2V3	TORONTO-DOMINION BANK 5.264 12/11/2026	115,000.00	12/04/2023 5.26%	115,000.00 115,000.00	101.78 4.43%	117,051.52 1,345.24	0.50% 2,051.52	A1/A AA-	2.28 2.10
24422EXF1	JOHN DEERE CAPITAL CORP 4.5 01/08/2027	250,000.00	01/18/2024 4.52%	249,852.50 249,882.79	100.89 4.10%	252,226.03 1,656.25	1.07% 2,343.24	A1/A A+	2.36 2.20
78016HZT0	ROYAL BANK OF CANADA 4.875 01/19/2027	215,000.00	01/10/2024 4.88%	214,946.25 214,957.33	101.17 4.35%	217,507.87 1,222.81	0.92% 2,550.54	A1/A AA-	2.39 2.21
17275RBQ4	CISCO SYSTEMS INC 4.8 02/26/2027	250,000.00	03/01/2024 4.78%	250,167.50 250,138.98	101.62 4.11%	254,050.47 166.67	1.07% 3,911.49	A1/AA- NA	2.49 2.25
857477CL5	STATE STREET CORP 4.993 03/18/2027	160,000.00	03/13/2024 4.99%	160,000.00 160,000.00	101.60 4.32%	162,552.58 3,617.15	0.69% 2,552.58	A1/A AA-	2.54 2.24
665859AW4	NORTHERN TRUST CORP 4.0 05/10/2027	150,000.00	10/13/2022 5.00%	143,916.00 146,415.37	99.59 4.16%	149,387.41 1,850.00	0.63% 2,972.04	A2/A+ A+	2.69 2.49
14913UAL4	CATERPILLAR FINANCIAL SERVICES CORP 5.0 05/14/2027	250,000.00	05/17/2024 4.93%	250,490.00 250,443.61	102.07 4.18%	255,166.62 3,715.28	1.08% 4,723.00	A2/A A+	2.70 2.47
437076DB5	HOME DEPOT INC 4.875 06/25/2027	200,000.00	-- 4.94%	199,626.55 199,649.74	101.93 4.14%	203,868.79 1,787.50	0.86% 4,219.05	A2/A A	2.82 2.51
09290DAH4	BLACKROCK FUNDING INC 4.6 07/26/2027	300,000.00	07/23/2024 4.57%	300,240.00 300,231.66	101.44 4.07%	304,305.92 1,341.67	1.29% 4,074.26	Aa3/AA- NA	2.90 2.61

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023135BC9	AMAZON.COM INC 3.15 08/22/2027	250,000.00	07/10/2024 4.73%	238,730.00 239,207.46	97.56 4.03%	243,907.03 196.88	1.03% 4,699.57	A1/AA AA-	2.97 2.80
89236TKJ3	TOYOTA MOTOR CREDIT CORP 4.55 09/20/2027	150,000.00	06/20/2024 4.89%	148,485.00 148,576.97	100.83 4.26%	151,240.49 3,052.29	0.64% 2,663.51	A1/A+ A+	3.05 2.76
91324PDE9	UNITEDHEALTH GROUP INC 2.95 10/15/2027	240,000.00	07/30/2024 4.60%	228,345.60 228,664.08	96.53 4.15%	231,669.97 2,674.67	0.98% 3,005.89	A2/A+ A	3.12 2.90
Total Corporate		5,805,000.00	4.49%	5,719,080.70 5,749,206.48	100.00 4.37%	5,802,842.83 45,487.90	24.55% 53,636.34	A1/A+ A+	2.00 1.83

MONEY MARKET FUND									
31846V203	FIRST AMER:GVT OBLG Y	110,635.29	-- 4.89%	110,635.29 110,635.29	1.00 4.89%	110,635.29 0.00	0.47% 0.00	Aaa/ AAAm AAA	0.00 0.00
Total Money Market Fund		110,635.29	4.89%	110,635.29 110,635.29	1.00 4.89%	110,635.29 0.00	0.47% 0.00	Aaa/AAAm AAA	0.00 0.00

SUPRANATIONAL									
4581X0DZ8	INTER-AMERICAN DEVELOPMENT BANK 0.5 09/23/2024	195,000.00	09/15/2021 0.52%	194,855.70 194,997.10	99.73 5.34%	194,476.35 427.92	0.82% (520.75)	Aaa/AAA NA	0.06 0.06
45950KCR9	INTERNATIONAL FINANCE CORP 1.375 10/16/2024	100,000.00	07/29/2021 0.47%	102,898.00 100,111.37	99.54 5.26%	99,535.87 515.63	0.42% (575.50)	Aaa/AAA NA	0.13 0.12
4581X0EKO	INTER-AMERICAN DEVELOPMENT BANK 4.5 05/15/2026	150,000.00	06/27/2023 4.53%	149,884.50 149,931.30	100.64 4.11%	150,952.87 1,987.50	0.64% 1,021.57	Aaa/AAA NA	1.70 1.60
45950KDF4	INTERNATIONAL FINANCE CORP 4.375 01/15/2027	230,000.00	11/29/2023 4.49%	229,250.20 229,428.41	100.94 3.95%	232,158.44 1,286.06	0.98% 2,730.03	Aaa/AAA NA	2.38 2.22
459058KT9	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 3.5 07/12/2028	250,000.00	09/28/2023 4.82%	236,022.50 238,705.86	98.92 3.80%	247,312.19 1,190.97	1.05% 8,606.33	Aaa/AAA NA	3.87 3.56
Total Supranational		925,000.00	3.32%	912,910.90 913,174.04	99.95 4.37%	924,435.71 5,408.07	3.91% 11,261.68	Aaa/AAA NA	1.94 1.79

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
912797GW1	UNITED STATES TREASURY 10/03/2024	1,000,000.00	10/31/2023 5.44%	951,720.07 995,415.56	99.57 5.25%	995,712.50 0.00	4.21% 296.94	P-1/A-1+ F1+	0.09 0.08
91282CDB4	UNITED STATES TREASURY 0.625 10/15/2024	250,000.00	10/14/2021 0.63%	249,980.47 249,999.22	99.46 5.32%	248,658.86 593.41	1.05% (1,340.36)	Aaa/AA+ AA+	0.12 0.11
912828Z52	UNITED STATES TREASURY 1.375 01/31/2025	200,000.00	02/16/2021 0.38%	207,843.75 200,825.66	98.57 4.96%	197,132.81 239.13	0.83% (3,692.85)	Aaa/AA+ AA+	0.42 0.40
912828ZC7	UNITED STATES TREASURY 1.125 02/28/2025	250,000.00	02/09/2022 1.59%	246,533.20 249,439.84	98.23 4.81%	245,576.17 7.77	1.04% (3,863.66)	Aaa/AA+ AA+	0.50 0.48
912828ZF0	UNITED STATES TREASURY 0.5 03/31/2025	250,000.00	03/17/2021 0.63%	248,671.88 249,809.88	97.64 4.72%	244,097.66 525.96	1.03% (5,712.23)	Aaa/AA+ AA+	0.58 0.56
91282CEH0	UNITED STATES TREASURY 2.625 04/15/2025	1,000,000.00	04/12/2024 5.12%	975,937.50 985,101.03	98.81 4.61%	988,070.31 9,969.26	4.18% 2,969.28	Aaa/AA+ AA+	0.62 0.59
912828ZL7	UNITED STATES TREASURY 0.375 04/30/2025	250,000.00	03/30/2021 0.66%	247,138.67 249,537.50	97.25 4.67%	243,130.86 315.90	1.03% (6,406.64)	Aaa/AA+ AA+	0.66 0.64
912828ZT0	UNITED STATES TREASURY 0.25 05/31/2025	250,000.00	10/14/2021 0.78%	245,244.14 249,022.96	96.87 4.60%	242,166.02 158.81	1.02% (6,856.95)	Aaa/AA+ AA+	0.75 0.72
91282CAB7	UNITED STATES TREASURY 0.25 07/31/2025	250,000.00	12/02/2021 1.05%	242,753.91 248,193.90	96.31 4.44%	240,771.49 54.35	1.02% (7,422.42)	Aaa/AA+ AA+	0.91 0.89
9128285C0	UNITED STATES TREASURY 3.0 09/30/2025	250,000.00	05/05/2022 2.99%	250,097.66 250,030.95	98.61 4.34%	246,513.67 3,155.74	1.04% (3,517.28)	Aaa/AA+ AA+	1.08 1.03
9128285J5	UNITED STATES TREASURY 3.0 10/31/2025	250,000.00	06/09/2022 3.05%	249,580.08 249,855.61	98.56 4.28%	246,406.25 2,527.17	1.04% (3,449.36)	Aaa/AA+ AA+	1.17 1.11
9128286S4	UNITED STATES TREASURY 2.375 04/30/2026	350,000.00	01/27/2023 3.84%	334,496.09 342,078.10	97.35 4.04%	340,730.47 2,800.95	1.44% (1,347.64)	Aaa/AA+ AA+	1.66 1.59
9128282A7	UNITED STATES TREASURY 1.5 08/15/2026	350,000.00	01/27/2023 3.83%	323,175.78 335,208.30	95.45 3.95%	334,058.59 242.53	1.41% (1,149.71)	Aaa/AA+ AA+	1.96 1.89
912828U24	UNITED STATES TREASURY 2.0 11/15/2026	250,000.00	01/27/2023 3.79%	234,355.47 240,906.97	96.05 3.89%	240,126.95 1,480.98	1.02% (780.02)	Aaa/AA+ AA+	2.21 2.11
91282CEF4	UNITED STATES TREASURY 2.5 03/31/2027	250,000.00	10/21/2022 4.40%	231,025.39 238,964.70	96.81 3.81%	242,021.49 2,629.78	1.02% 3,056.78	Aaa/AA+ AA+	2.58 2.43
91282CKJ9	UNITED STATES TREASURY 4.5 04/15/2027	250,000.00	05/21/2024 4.60%	249,287.11 249,355.84	101.65 3.83%	254,130.86 4,272.54	1.07% 4,775.02	Aaa/AA+ AA+	2.62 2.41
91282CEW7	UNITED STATES TREASURY 3.25 06/30/2027	250,000.00	10/13/2022 4.26%	239,277.34 243,551.41	98.53 3.80%	246,328.13 1,390.96	1.04% 2,776.72	Aaa/AA+ AA+	2.83 2.65
91282CFH9	UNITED STATES TREASURY 3.125 08/31/2027	250,000.00	01/20/2023 3.59%	245,068.36 246,790.47	98.12 3.80%	245,292.97 21.58	1.04% (1,497.50)	Aaa/AA+ AA+	3.00 2.82

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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
91282CFM8	UNITED STATES TREASURY 4.125 09/30/2027	1,000,000.00	10/11/2023 4.70%	979,570.31 984,152.54	101.02 3.77%	1,010,156.25 17,356.56	4.27% 26,003.71	Aaa/AA+ AA+	3.08 2.82
9128284V9	UNITED STATES TREASURY 2.875 08/15/2028	500,000.00	02/09/2024 4.17%	473,593.75 476,834.37	96.72 3.78%	483,613.28 664.06	2.05% 6,778.91	Aaa/AA+ AA+	3.96 3.68
9128285M8	UNITED STATES TREASURY 3.125 11/15/2028	400,000.00	03/18/2024 4.39%	378,906.25 380,963.57	97.50 3.77%	390,015.62 3,702.45	1.65% 9,052.05	Aaa/AA+ AA+	4.21 3.85
Total US Treasury		8,050,000.00	3.72%	7,804,257.18 7,916,038.39	98.47 4.34%	7,924,711.19 52,109.89	33.52% 8,672.80	Aaa/AA+ AA+	1.68 1.57
Total Portfolio		23,751,144.41	4.10%	23,307,942.62 23,491,292.42	99.08 4.30%	23,640,984.62 179,606.59	100.00% 149,692.21	Aa2/AA AA	2.05 1.79
Total Market Value + Accrued						23,820,591.21			

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	08/02/2024	31846V203	711.09	FIRST AMER:GVT OBLG Y	1.000	4.91%	(711.09)	0.00	(711.09)	0.00
Purchase	08/05/2024	31846V203	2,636.00	FIRST AMER:GVT OBLG Y	1.000	4.91%	(2,636.00)	0.00	(2,636.00)	0.00
Purchase	08/06/2024	31846V203	349.20	FIRST AMER:GVT OBLG Y	1.000	4.89%	(349.20)	0.00	(349.20)	0.00
Purchase	08/07/2024	31846V203	1,171.88	FIRST AMER:GVT OBLG Y	1.000	4.90%	(1,171.88)	0.00	(1,171.88)	0.00
Purchase	08/12/2024	31846V203	5,428.75	FIRST AMER:GVT OBLG Y	1.000	4.91%	(5,428.75)	0.00	(5,428.75)	0.00
Purchase	08/13/2024	31846V203	1,023.75	FIRST AMER:GVT OBLG Y	1.000	4.91%	(1,023.75)	0.00	(1,023.75)	0.00
Purchase	08/14/2024	31846V203	5,625.00	FIRST AMER:GVT OBLG Y	1.000	4.91%	(5,625.00)	0.00	(5,625.00)	0.00
Purchase	08/15/2024	31846V203	1,039,694.89	FIRST AMER:GVT OBLG Y	1.000	4.90%	(1,039,694.89)	0.00	(1,039,694.89)	0.00
Purchase	08/15/2024	31846V203	277.00	FIRST AMER:GVT OBLG Y	1.000	4.90%	(277.00)	0.00	(277.00)	0.00
Purchase	08/16/2024	31846V203	4,791.40	FIRST AMER:GVT OBLG Y	1.000	4.90%	(4,791.40)	0.00	(4,791.40)	0.00
Purchase	08/19/2024	31846V203	10,078.09	FIRST AMER:GVT OBLG Y	1.000	4.90%	(10,078.09)	0.00	(10,078.09)	0.00
Purchase	08/20/2024	3133ERPX3	1,000,000.00	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.25 11/19/2025	99.806	4.42%	(998,060.00)	(118.06)	(998,178.06)	0.00
Purchase	08/21/2024	31846V203	2,306.43	FIRST AMER:GVT OBLG Y	1.000	4.90%	(2,306.43)	0.00	(2,306.43)	0.00
Purchase	08/21/2024	31846V203	4,750.00	FIRST AMER:GVT OBLG Y	1.000	4.90%	(4,750.00)	0.00	(4,750.00)	0.00
Purchase	08/22/2024	31846V203	3,937.50	FIRST AMER:GVT OBLG Y	1.000	4.90%	(3,937.50)	0.00	(3,937.50)	0.00
Purchase	08/23/2024	31846V203	3,958.33	FIRST AMER:GVT OBLG Y	1.000	4.90%	(3,958.33)	0.00	(3,958.33)	0.00
Purchase	08/26/2024	31846V203	9,646.14	FIRST AMER:GVT OBLG Y	1.000	4.91%	(9,646.14)	0.00	(9,646.14)	0.00
Purchase	08/26/2024	31846V203	7,082.92	FIRST AMER:GVT OBLG Y	1.000	4.91%	(7,082.92)	0.00	(7,082.92)	0.00
Total Purchase			2,103,468.37				(2,101,528.37)	(118.06)	(2,101,646.43)	0.00
TOTAL ACQUISITIONS			2,103,468.37				(2,101,528.37)	(118.06)	(2,101,646.43)	0.00
DISPOSITIONS										
Maturity	08/15/2024	91282CCT6	(1,000,000.00)	UNITED STATES TREASURY 0.375 08/15/2024	100.000	0.38%	1,000,000.00	0.00	1,000,000.00	0.00
Total Maturity			(1,000,000.00)				1,000,000.00	0.00	1,000,000.00	0.00
Sale	08/16/2024	31846V203	(1,956.15)	FIRST AMER:GVT OBLG Y	1.000	4.90%	1,956.15	0.00	1,956.15	0.00
Sale	08/20/2024	31846V203	(998,178.06)	FIRST AMER:GVT OBLG Y	1.000	4.89%	998,178.06	0.00	998,178.06	0.00
Total Sale			(1,000,134.21)				1,000,134.21	0.00	1,000,134.21	0.00

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TOTAL DISPOSITIONS			(2,000,134.21)				2,000,134.21	0.00	2,000,134.21	0.00
OTHER										
Coupon	08/01/2024	3137BKRJ1	0.00	FHMS K-047 A2 3.329 05/25/2025		2.83%	275.54	0.00	275.54	0.00
Coupon	08/01/2024	3137FBBX3	0.00	FHMS K-068 A2 3.244 08/25/2027		3.94%	675.83	0.00	675.83	0.00
Coupon	08/01/2024	3137BSP72	0.00	FHMS K-058 A2 2.653 08/25/2026		4.02%	552.71	0.00	552.71	0.00
Coupon	08/01/2024	3137BVZ82	0.00	FHMS K-063 A2 3.43 01/25/2027		4.16%	714.58	0.00	714.58	0.00
Coupon	08/01/2024	3137BQYS0	0.00	FHMS K-056 A2 2.525 05/25/2026		4.23%	526.04	0.00	526.04	0.00
Coupon	08/01/2024	3137FETN0	0.00	FHMS K-073 A2 3.35 01/25/2028		4.24%	614.17	0.00	614.17	0.00
Coupon	08/01/2024	3137BMTX4	0.00	FHMS K-052 A2 3.151 11/25/2025		4.45%	656.46	0.00	656.46	0.00
Coupon	08/01/2024	3137BNGT5	0.00	FHMS K-054 A2 2.745 01/25/2026		4.54%	571.88	0.00	571.88	0.00
Coupon	08/03/2024	857477CD3	0.00	STATE STREET CORP 5.272 08/03/2026		5.27%	2,636.00	0.00	2,636.00	0.00
Coupon	08/06/2024	857477BR3	0.00	STATE STREET CORP 1.746 02/06/2026		1.75%	349.20	0.00	349.20	0.00
Coupon	08/07/2024	63743HFC1	0.00	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 1.875 02/07/2025		2.75%	1,171.88	0.00	1,171.88	0.00
Coupon	08/10/2024	69371RS56	0.00	PACCAR FINANCIAL CORP 5.05 08/10/2026		5.07%	5,428.75	0.00	5,428.75	0.00
Coupon	08/13/2024	713448FQ6	0.00	PEPSICO INC 4.55 02/13/2026		4.57%	1,023.75	0.00	1,023.75	0.00

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Coupon	08/14/2024	3133EPSW6	0.00	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.5 08/14/2026		4.58%	5,625.00	0.00	5,625.00	0.00
Coupon	08/15/2024	89190GAC1	0.00	TAOT 2021-B A3 0.26 11/17/2025		0.28%	5.02	0.00	5.02	0.00
Coupon	08/15/2024	91282CCT6	0.00	UNITED STATES TREASURY 0.375 08/15/2024		0.38%	1,875.00	0.00	1,875.00	0.00
Coupon	08/15/2024	47788UAC6	0.00	JDOT 2021 A3 0.36 09/15/2025		0.40%	0.89	0.00	0.89	0.00
Coupon	08/15/2024	47789QAC4	0.00	JDOT 2021-B A3 0.52 03/16/2026		0.53%	5.84	0.00	5.84	0.00
Coupon	08/15/2024	89238JAC9	0.00	TAOT 2021-D A3 0.71 04/15/2026		0.71%	8.87	0.00	8.87	0.00
Coupon	08/15/2024	44935FAD6	0.00	HART 2021-C A3 0.74 05/15/2026		0.76%	6.11	0.00	6.11	0.00
Coupon	08/15/2024	448977AD0	0.00	HART 2022-A A3 2.22 10/15/2026		2.23%	95.93	0.00	95.93	0.00
Coupon	08/15/2024	47787JAC2	0.00	JDOT 2022 A3 0.36 09/15/2026		2.35%	49.71	0.00	49.71	0.00
Coupon	08/15/2024	02582JIT8	0.00	AMXCA 2022-2 A 05/17/2027		3.42%	310.75	0.00	310.75	0.00
Coupon	08/15/2024	9128282A7	0.00	UNITED STATES TREASURY 1.5 08/15/2026		3.83%	2,625.00	0.00	2,625.00	0.00
Coupon	08/15/2024	9128284V9	0.00	UNITED STATES TREASURY 2.875 08/15/2028		4.17%	7,187.50	0.00	7,187.50	0.00
Coupon	08/15/2024	58768PAC8	0.00	MBART 2022-1 A3 5.21 08/16/2027		4.92%	362.26	0.00	362.26	0.00
Coupon	08/15/2024	05522RDJ4	0.00	BACCT 2024-1 A 4.93 03/15/2029		4.93%	493.00	0.00	493.00	0.00
Coupon	08/15/2024	47800CAC0	0.00	JDOT 2023 A3 5.01 11/15/2027		5.07%	292.25	0.00	292.25	0.00
Coupon	08/15/2024	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	08/15/2024	58770JAD6	0.00	MBALT 2024-A A3 5.32 01/18/2028		5.39%	266.00	0.00	266.00	0.00

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Coupon	08/15/2024	89239FAD4	0.00	TAOT 2023-D A3 5.54 08/15/2028		5.61%	277.00	0.00	277.00	0.00
Coupon	08/16/2024	362554AC1	0.00	GMCAR 2021-4 A3 0.68 09/16/2026		0.68%	6.91	0.00	6.91	0.00
Coupon	08/16/2024	380146AC4	0.00	GMCAR 2022-1 A3 1.26 11/16/2026		1.27%	12.88	0.00	12.88	0.00
Coupon	08/16/2024	362585AC5	0.00	GMCAR 2022-2 A3 3.1 02/16/2027		3.13%	72.40	0.00	72.40	0.00
Coupon	08/16/2024	362583AD8	0.00	GMCAR 2023-2 A3 4.47 02/16/2028		4.51%	242.13	0.00	242.13	0.00
Coupon	08/18/2024	43815EAC8	0.00	HAROT 2021-3 A3 0.41 11/18/2025		0.41%	5.74	0.00	5.74	0.00
Coupon	08/18/2024	06428CAA2	0.00	BANK OF AMERICA NA 5.526 08/18/2026		5.54%	6,907.50	0.00	6,907.50	0.00
Coupon	08/21/2024	43815GAC3	0.00	HAROT 2021-4 A3 0.88 01/21/2026		0.90%	10.48	0.00	10.48	0.00
Coupon	08/21/2024	907818GE2	0.00	UNION PACIFIC CORP 4.75 02/21/2026		4.82%	4,750.00	0.00	4,750.00	0.00
Coupon	08/21/2024	43815JAC7	0.00	HAROT 2023-1 A3 5.04 04/21/2027		5.11%	189.00	0.00	189.00	0.00
Coupon	08/21/2024	438123AC5	0.00	HAROT 2023-4 A3 5.67 06/21/2028		5.75%	354.38	0.00	354.38	0.00
Coupon	08/22/2024	023135BC9	0.00	AMAZON.COM INC 3.15 08/22/2027		4.73%	3,937.50	0.00	3,937.50	0.00
Coupon	08/23/2024	037833BY5	0.00	APPLE INC 3.25 02/23/2026		4.27%	4,062.50	0.00	4,062.50	0.00
Coupon	08/25/2024	3135G05X7	0.00	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.375 08/25/2025		1.76%	468.75	0.00	468.75	0.00
Coupon	08/25/2024	05602RAD3	0.00	BMWOT 2022-A A3 3.21 08/25/2026		3.24%	68.74	0.00	68.74	0.00
Coupon	08/25/2024	05593AAC3	0.00	BMWLT 2023-1 A3 5.16 11/25/2025		5.22%	84.49	0.00	84.49	0.00
Coupon	08/25/2024	096919AD7	0.00	BMWOT 2024-A A3 5.18 02/26/2029		5.24%	453.25	0.00	453.25	0.00

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Coupon	08/26/2024	17275RBQ4	0.00	CISCO SYSTEMS INC 4.8 02/26/2027		4.78%	6,000.00	0.00	6,000.00	0.00
Total Coupon			0.00				63,363.07	0.00	63,363.07	0.00
Custody Fee	08/23/2024	CCYUSD	(104.17)	Cash		0.00%	(104.17)	0.00	(104.17)	0.00
Total Custody Fee			(104.17)				(104.17)	0.00	(104.17)	0.00
Dividend	07/31/2024	31846V203	0.00	FIRST AMER:GVT OBLG Y			711.09	0.00	711.09	0.00
Total Dividend			0.00				711.09	0.00	711.09	0.00
Management Fee	08/16/2024	CCYUSD	(1,956.15)	Cash		0.00%	(1,956.15)	0.00	(1,956.15)	0.00
Total Management Fee			(1,956.15)				(1,956.15)	0.00	(1,956.15)	0.00
Principal Paydown	08/01/2024	3137BKRJ1	198.95	FHMS K-047 A2 3.329 05/25/2025		2.83%	198.95	--	198.95	0.00
Principal Paydown	08/15/2024	89190GAC1	6,360.25	TAOT 2021-B A3 0.26 11/17/2025		0.28%	6,360.25	--	6,360.25	0.00
Principal Paydown	08/15/2024	47788UAC6	1,414.83	JDOT 2021 A3 0.36 09/15/2025		0.40%	1,414.83	--	1,414.83	0.00
Principal Paydown	08/15/2024	47789QAC4	1,599.44	JDOT 2021-B A3 0.52 03/16/2026		0.53%	1,599.44	--	1,599.44	(0.00)
Principal Paydown	08/15/2024	89238JAC9	1,802.42	TAOT 2021-D A3 0.71 04/15/2026		0.71%	1,802.42	--	1,802.42	0.00
Principal Paydown	08/15/2024	44935FAD6	1,418.63	HART 2021-C A3 0.74 05/15/2026		0.76%	1,418.63	--	1,418.63	(0.00)
Principal Paydown	08/15/2024	448977AD0	4,717.04	HART 2022-A A3 2.22 10/15/2026		2.23%	4,717.04	--	4,717.04	0.00
Principal Paydown	08/15/2024	47787JAC2	2,494.24	JDOT 2022 A3 0.36 09/15/2026		2.35%	2,494.24	--	2,494.24	0.00
Principal Paydown	08/15/2024	58768PAC8	5,250.41	MBART 2022-1 A3 5.21 08/16/2027		4.92%	5,250.41	--	5,250.41	(0.00)
Principal Paydown	08/16/2024	362554AC1	1,236.38	GMCAR 2021-4 A3 0.68 09/16/2026		0.68%	1,236.38	--	1,236.38	(0.00)

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Principal Paydown	08/16/2024	380146AC4	1,174.05	GMCAR 2022-1 A3 1.26 11/16/2026		1.27%	1,174.05	--	1,174.05	0.00
Principal Paydown	08/16/2024	362585AC5	2,046.65	GMCAR 2022-2 A3 3.1 02/16/2027		3.13%	2,046.65	--	2,046.65	(0.00)
Principal Paydown	08/18/2024	43815EAC8	3,164.85	HAROT 2021-3 A3 0.41 11/18/2025		0.41%	3,164.85	--	3,164.85	0.00
Principal Paydown	08/21/2024	43815GAC3	1,752.57	HAROT 2021-4 A3 0.88 01/21/2026		0.90%	1,752.57	--	1,752.57	(0.00)
Principal Paydown	08/25/2024	05602RAD3	2,351.55	BMWOT 2022-A A3 3.21 08/25/2026		3.24%	2,351.55	--	2,351.55	(0.00)
Principal Paydown	08/25/2024	05593AAC3	2,516.12	BMWLT 2023-1 A3 5.16 11/25/2025		5.22%	2,516.12	--	2,516.12	0.00
Total Principal Paydown			39,498.38				39,498.38	--	39,498.38	0.00
TOTAL OTHER TRANSACTIONS			37,438.06				101,512.22	0.00	101,512.22	0.00