





## Table of Contents

### Executive Summary

- Portfolio Overview 3
- Maturity Distribution 4
- Rating Distribution 5
- Security Distribution – Market Value 6
- Security Distribution – Historical Cost 7

### Supporting Reports

- Portfolio Holdings 8
- Transactions 21
- Income 26
- GASB 40 36
- Portfolio Activity Summary 61

### Disclaimers

---

## Relationship Management Team

### Relationship Managers

**John Grady | Managing Director**  
john.grady@publictrustadvisors.com

**Tom Tight | Managing Director**  
tom.tight@publictrustadvisors.com

### Portfolio Manager

**Mark Creger | Director, Portfolio Management**  
mark.creger@publictrustadvisors.com

**Manuel N. San Luis | Vice President, Portfolio Management**  
manuel.sanluis@publictrustadvisors.com



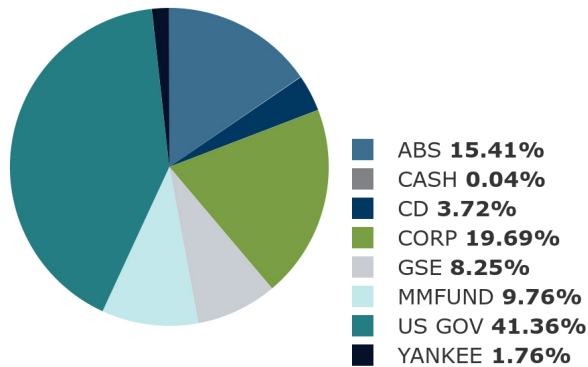
## Portfolio Characteristics

	06/30/24	09/30/24
Duration	1.331	1.109
Years to Effective Maturity	1.555	1.289
Years to Final Maturity	1.721	1.439
Coupon Rate	3.830	3.866
Book Yield	3.608	3.796
Market Yield	5.110	4.158
Benchmark Yield	--	--

## Portfolio Summary

Summary	06/30/24	09/30/24
Historical Cost	\$51,726,862.50	\$52,106,369.46
Book Value	51,544,842.05	52,046,220.16
Accrued Interest	417,877.16	410,834.73
Net Pending Transactions	11,332.91	18,963.19
<b>Book Value Plus Accrued</b>	<b>\$51,974,052.12</b>	<b>\$52,476,018.07</b>
Net Unrealized Gain/Loss	(637,400.73)	139,681.42
<b>Market Value Plus Accrued</b>	<b>\$51,336,651.39</b>	<b>\$52,615,699.50</b>

## Asset Allocation



## Income Summary

Period Income	Income
Interest Income	\$522,085.07
Net Amortization/ Accretion Income	(20,351.58)
Net Realized Gain/Loss	0.01
Other Income/Expenses	0.01
<b>Net Income</b>	<b>\$501,733.51</b>

Detail may not add to total due to rounding.

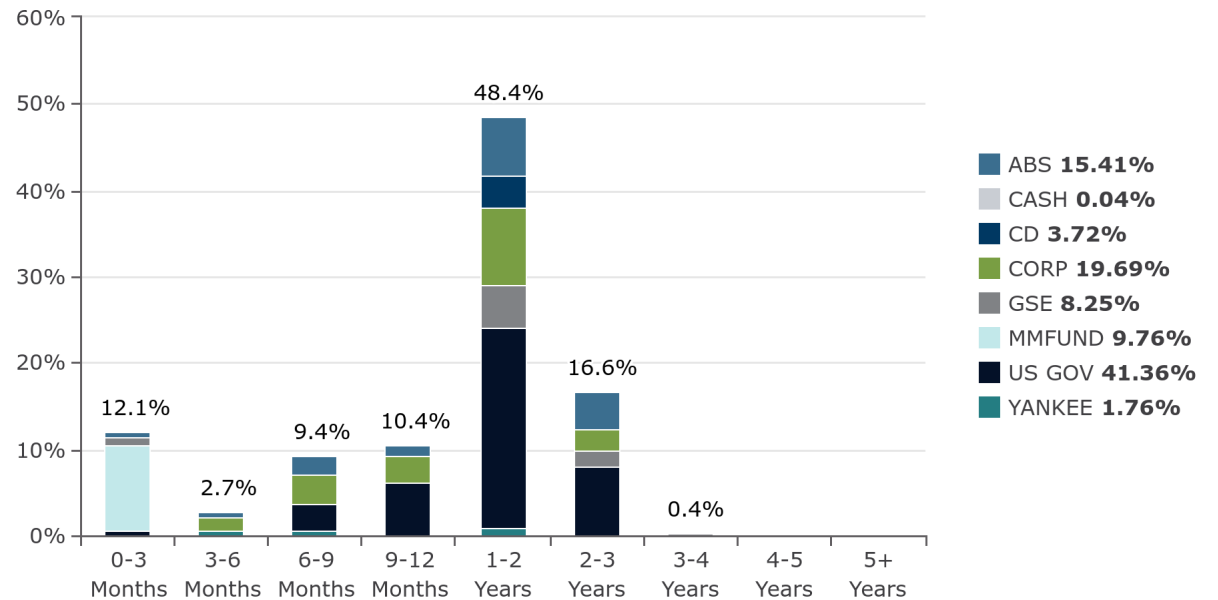
## Maturity Distribution by Security Type

Security Distribution	0-3 Months	3-6 Months	6-9 Months	9-12 Months	1-2 Years	2-3 Years	3-4 Years	4-5 Years	5+ Years	Portfolio Total
ABS	\$311,645.10	\$248,131.29	\$1,156,422.20	\$636,420.97	\$3,581,437.82	\$2,176,411.86	--	--	--	<b>\$8,110,469.24</b>
CASH	18,963.19									<b>18,963.19</b>
CD					1,956,616.94					<b>1,956,616.94</b>
CORP		923,732.80	1,809,363.61	1,626,134.15	4,685,930.63	1,317,180.98				<b>10,362,342.18</b>
FED INST (GSE)	500,000.98				2,564,064.54	1,073,046.28	202,567.30			<b>4,339,679.11</b>
MMFUND	5,137,171.44									<b>5,137,171.44</b>
US GOV	399,848.43		1,716,373.54	3,192,556.51	12,270,882.11	4,182,478.42				<b>21,762,139.01</b>
YANKEE		248,338.44	255,994.26		423,985.70					<b>928,318.40</b>
<b>TOTAL</b>	<b>\$6,367,629.14</b>	<b>\$1,420,202.53</b>	<b>\$4,938,153.61</b>	<b>\$5,455,111.63</b>	<b>\$25,482,917.74</b>	<b>\$8,749,117.54</b>	<b>\$202,567.30</b>	<b>--</b>	<b>--</b>	<b>\$52,615,699.50</b>

## Top Ten Holdings

Issuer	Value
United States	41.36%
Federated Hermes, Inc.	9.76%
Federal Home Loan Mortgage Corporation	6.55%
Coöperatieve Rabobank U.A.	1.41%
Bank of America Corporation	1.30%
National Australia Bank Limited	1.29%
Wells Fargo & Company	1.12%
State Street Corporation	1.08%
The Toronto-Dominion Bank	1.02%
Nordea Bank Abp	0.99%

## Maturity Distribution by Type



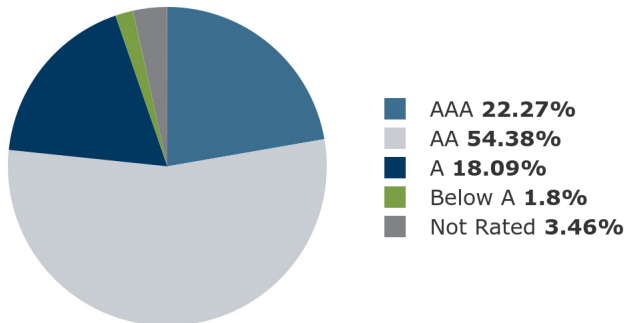
## S&P Rating Distribution

S&P Rating Distribution	Sep 30, 2024 Ending Balance	Portfolio Allocation
<b>Short Term Rating Distribution</b>		
A-1+	\$0.00	0.00%
A-1		
A-2		
<b>Total Short Term Ratings</b>	<b>\$0.00</b>	<b>0.00%</b>
<b>Long Term Rating Distribution</b>		
AAA	\$11,717,786.55	22.27%
AA	\$28,611,903.94	54.38%
A	\$9,519,032.46	18.09%
Below A	\$947,133.20	1.80%
Not Rated	\$1,819,843.35	3.46%
<b>Total Long Term Ratings</b>	<b>\$52,615,699.50</b>	<b>100.00%</b>
<b>Portfolio Total</b>	<b>\$52,615,699.50</b>	<b>100.00%</b>

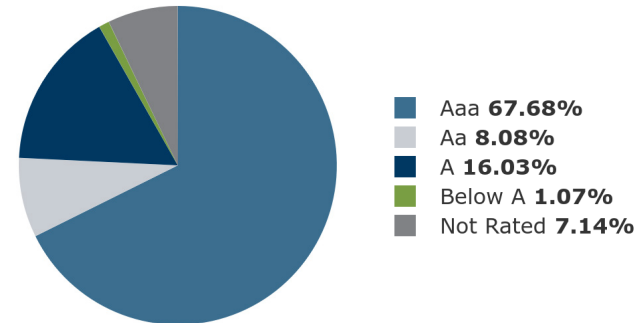
## Moody's Rating Distribution

Moody's Rating Distribution	Sep 30, 2024 Ending Balance	Portfolio Allocation
<b>Short Term Rating Distribution</b>		
P-1	\$0.00	0.00%
P-2		
<b>Total Short Term Ratings</b>	<b>\$0.00</b>	<b>0.00%</b>
<b>Long Term Rating Distribution</b>		
Aaa	\$35,609,088.72	67.68%
Aa	\$4,251,512.40	8.08%
A	\$8,433,828.58	16.03%
Below A	\$561,936.53	1.07%
Not Rated	\$3,759,333.27	7.14%
<b>Total Long Term Ratings</b>	<b>\$52,615,699.50</b>	<b>100.00%</b>
<b>Portfolio Total</b>	<b>\$52,615,699.50</b>	<b>100.00%</b>

## Allocation by Standard and Poor's Rating



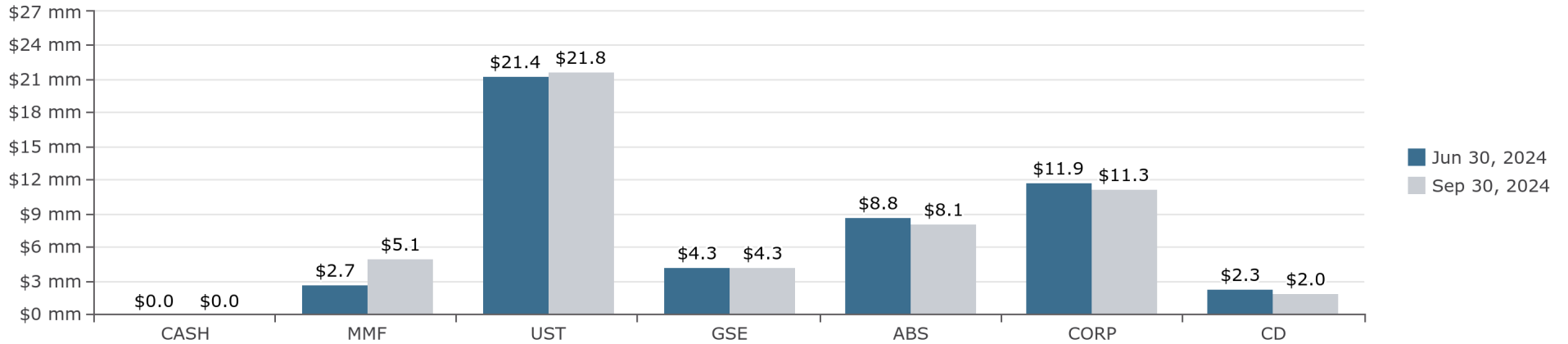
## Allocation by Moody's Rating



## Market Value Basis Security Distribution

Security Distribution	Jun 30, 2024 Ending Balance	Jun 30, 2024 Portfolio Allocation	Sep 30, 2024 Ending Balance	Sep 30, 2024 Portfolio Allocation	Change in Allocation	Book Yield
Cash	\$11,332.91	0.02%	\$18,963.19	0.04%	0.01%	0.00%
U.S. Treasury Notes	\$21,382,119.84	41.65%	\$21,762,139.01	41.36%	(0.29%)	4.06%
Federal Instrumentality (GSE)	4,262,085.27	8.30%	4,339,679.11	8.25%	(0.05%)	3.12%
Money Market Funds	\$2,692,888.08	5.25%	\$5,137,171.44	9.76%	4.52%	4.56%
Corporate Notes	11,873,666.19	23.13%	11,290,660.57	21.46%	(1.67%)	3.91%
Asset-Backed Securities	8,823,730.04	17.19%	8,110,469.24	15.41%	(1.77%)	2.44%
CD	2,290,829.06	4.46%	1,956,616.94	3.72%	(0.74%)	5.45%
<b>Portfolio Total</b>	<b>\$51,336,651.39</b>	<b>100.00%</b>	<b>\$52,615,699.50</b>	<b>100.00%</b>		<b>3.80%</b>

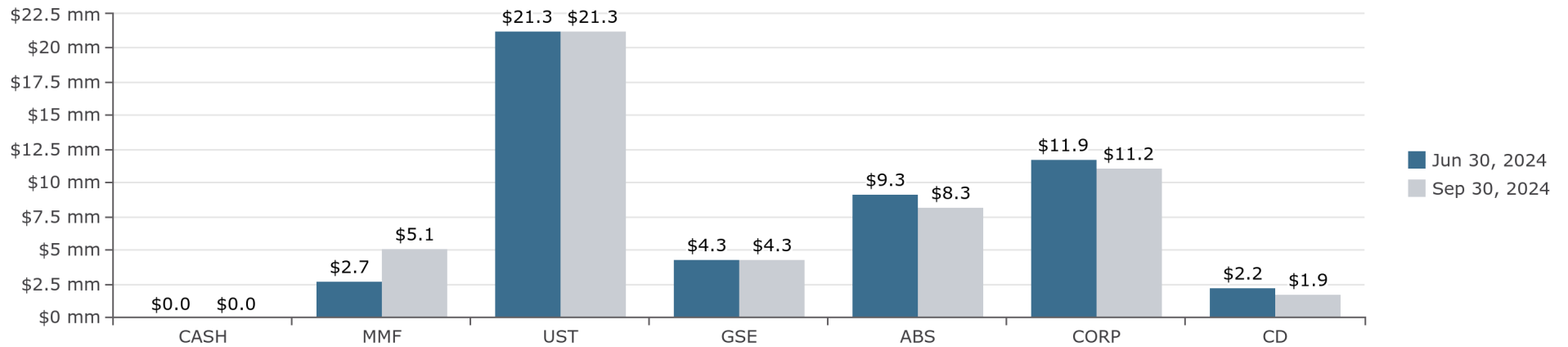
## Asset Balance by Security Type



## Historic Cost Basis Security Distribution

Security Distribution	Jun 30, 2024 Ending Balance	Jun 30, 2024 Portfolio Allocation	Sep 30, 2024 Ending Balance	Sep 30, 2024 Portfolio Allocation	Change in Allocation	Book Yield
Cash	\$11,332.91	0.02%	\$18,963.19	0.04%	0.01%	0.00%
U.S. Treasury Notes	\$21,293,405.68	41.16%	\$21,293,405.68	40.85%	(0.31%)	4.06%
Federal Instrumentality (GSE)	4,344,830.87	8.40%	4,330,697.40	8.31%	(0.09%)	3.12%
Money Market Funds	\$2,692,888.08	5.20%	\$5,137,171.44	9.86%	4.65%	4.56%
Corporate Notes	11,892,606.63	22.99%	11,159,666.63	21.41%	(1.58%)	3.91%
Asset-Backed Securities	9,278,131.24	17.93%	8,335,428.31	15.99%	(1.94%)	2.44%
CD	2,225,000.00	4.30%	1,850,000.00	3.55%	(0.75%)	5.45%
<b>Portfolio Total</b>	<b>\$51,738,195.41</b>	<b>100.00%</b>	<b>\$52,125,332.65</b>	<b>100.00%</b>		<b>3.80%</b>

## Asset Balance by Security Type



# Portfolio Holdings

07/01/2024 to 09/30/2024

Description Identifier Coupon	Effective Maturity Final Maturity Duration	Trade Date Settle Date	Par Value	Original Cost Book Value	Market Value Market Price	MV + Accrued Accrued Balance	Net Unrealized Gain/Loss	% of Market Value	Callable Next Call Date	Book Yield YTM YTC	S&P Moody's
<b>CASH</b>								<b>0.00%</b>			
Receivable	09/30/24	--								0.00%	AAA
CCYUSD	09/30/24	--	18,963.19	\$18,963.19	\$18,963.19	\$18,963.19	\$0.00	0.04%	N	0.00%	Aaa
0.00%	0.00	--		\$18,963.19	1.00	\$0.00			--	0.00%	
<b>CASH TOTAL</b>	<b>09/30/24</b>	<b>--</b>	<b>18,963.19</b>	<b>\$18,963.19</b>	<b>\$18,963.19</b>	<b>\$18,963.19</b>	<b>\$0.00</b>	<b>0.04%</b>	<b>N</b>	<b>0.00%</b>	<b>AAA</b>
	<b>09/30/24</b>	<b>--</b>		<b>\$18,963.19</b>	<b>1.00</b>	<b>\$0.00</b>			<b>--</b>	<b>0.00%</b>	<b>Aaa</b>
	<b>0.00</b>									<b>0.00%</b>	
<b>MMFUND</b>								<b>0.00%</b>			
FEDERATED HRMS TRS SVC	09/30/24	--								4.56%	AAAm
60934N872	09/30/24	--	5,137,171.44	\$5,137,171.44	\$5,137,171.44	\$5,137,171.44	\$0.00	9.76%	N	--	Aaa
4.56%	0.00	--		\$5,137,171.44	1.00	\$0.00			--	--	
<b>MMFUND TOTAL</b>	<b>09/30/24</b>	<b>--</b>	<b>5,137,171.44</b>	<b>\$5,137,171.44</b>	<b>\$5,137,171.44</b>	<b>\$5,137,171.44</b>	<b>\$0.00</b>	<b>9.76%</b>	<b>N</b>	<b>4.56%</b>	<b>AAAm</b>
	<b>09/30/24</b>	<b>--</b>		<b>\$5,137,171.44</b>	<b>1.00</b>	<b>\$0.00</b>			<b>--</b>	<b>--</b>	<b>Aaa</b>
	<b>0.00</b>									<b>--</b>	
<b>US GOV</b>								<b>0.00%</b>			
UNITED STATES TREASURY	11/30/24	06/15/21								0.44%	AA+
912828YV6	11/30/24	06/17/21	400,000.00	\$414,546.87	\$397,832.03	\$399,848.43	(\$2,863.50)	0.76%	N	4.75%	Aaa
1.50%	0.17			\$400,695.54	99.46	\$2,016.39			--	--	
UNITED STATES TREASURY	05/15/25	05/19/23								4.31%	AA+
912828XB1	05/15/25	05/23/23	1,725,000.00	1,654,248.05	1,702,527.84	1,716,373.54	422.29	3.26%	N	4.26%	Aaa
2.13%	0.61			1,702,105.55	98.70	13,845.70			--	--	
UNITED STATES TREASURY	06/30/25	06/01/22								2.88%	AA+
912828ZW3	06/30/25	06/03/22	1,000,000.00	923,281.25	971,625.00	972,256.79	(9,110.41)	1.85%	N	4.13%	Aaa
0.25%	0.73			980,735.41	97.16	631.79			--	--	
UNITED STATES TREASURY	07/15/25	--								3.24%	AA+
91282CEY3	07/15/25	--	1,625,000.00	1,614,161.14	1,611,771.48	1,622,104.36	(10,175.85)	3.08%	N	4.05%	Aaa
3.00%	0.77			1,621,947.33	99.19	10,332.88			--	--	
UNITED STATES TREASURY	09/15/25	10/06/22								4.23%	AA+
91282CFK2	09/15/25	10/11/22	600,000.00	587,976.56	597,267.19	598,195.36	1,352.22	1.14%	N	3.99%	Aaa
3.50%	0.93			595,914.96	99.54	928.18			--	--	
UNITED STATES TREASURY	11/15/25	12/16/22								3.99%	AA+
91282CFW6	11/15/25	12/16/22	1,125,000.00	1,140,468.75	1,132,207.03	1,151,328.97	1,023.15	2.19%	N	3.91%	Aaa
4.50%	1.07			1,131,183.88	100.64	19,121.94			--	--	
UNITED STATES TREASURY	01/15/26	01/30/23								3.96%	AA+
91282CGE5	01/15/26	02/01/23	2,550,000.00	2,544,123.05	2,551,294.92	2,572,238.87	3,922.58	4.89%	N	3.83%	Aaa
3.88%	1.24			2,547,372.34	100.05	20,943.95			--	--	
UNITED STATES TREASURY	02/15/26	03/02/23								4.64%	AA+
91282CGL9	02/15/26	03/03/23	930,000.00	913,725.00	932,506.64	937,257.73	10,329.44	1.78%	N	3.79%	Aaa
4.00%	1.32			922,177.20	100.27	4,751.09			--	--	



## Portfolio Holdings

07/01/2024 to 09/30/2024

Description Identifier Coupon	Effective Maturity Final Maturity Duration	Trade Date Settle Date	Par Value	Original Cost Book Value	Market Value Market Price	MV + Accrued Accrued Balance	Net Unrealized Gain/Loss	% of Market Value	Callable Next Call Date	Book Yield YTM YTC	S&P Moody's
UNITED STATES TREASURY 91282CGV7 3.75%	04/15/26 04/15/26 1.46	05/01/23 05/03/23	1,150,000.00	1,147,349.61 1,148,590.58	1,150,044.92 100.00	1,169,957.83 19,912.91	1,454.34	2.22%	N --	3.83% 3.75% --	AA+ Aaa
UNITED STATES TREASURY 91282CHB0 3.63%	05/15/26 05/15/26 1.54	06/01/23 06/05/23	1,700,000.00	1,683,332.03 1,690,588.15	1,697,277.35 99.84	1,720,554.18 23,276.83	6,689.20	3.27%	N --	3.98% 3.73% --	AA+ Aaa
UNITED STATES TREASURY 91282CHH7 4.13%	06/15/26 06/15/26 1.62	06/29/23 06/29/23	975,000.00	965,478.52 969,376.22	981,588.86 100.68	993,456.69 11,867.83	12,212.65	1.89%	N --	4.48% 3.71% --	AA+ Aaa
UNITED STATES TREASURY 91282CHM6 4.50%	07/15/26 07/15/26 1.69	08/01/23 08/03/23	1,550,000.00	1,547,517.58 1,548,478.80	1,571,433.59 101.38	1,586,217.55 14,783.97	22,954.79	3.01%	N --	4.56% 3.69% --	AA+ Aaa
UNITED STATES TREASURY 91282CHU8 4.38%	08/15/26 08/15/26 1.78	09/06/23 09/11/23	1,100,000.00	1,089,515.63 1,093,150.32	1,113,750.00 101.25	1,119,896.40 6,146.40	20,599.68	2.13%	N --	4.73% 3.68% --	AA+ Aaa
UNITED STATES TREASURY 91282CHY0 4.63%	09/15/26 09/15/26 1.86	10/03/23 10/05/23	1,000,000.00	992,851.56 995,156.54	1,017,929.69 101.79	1,019,973.89 2,044.20	22,773.15	1.94%	N --	4.89% 3.67% --	AA+ Aaa
UNITED STATES TREASURY 91282CJC6 4.63%	10/15/26 10/15/26 1.90	11/09/23 11/13/23	450,000.00	448,734.38 449,109.97	458,472.65 101.88	468,082.80 9,610.14	9,362.68	0.89%	N --	4.73% 3.66% --	AA+ Aaa
UNITED STATES TREASURY 91282CJK8 4.63%	11/15/26 11/15/26 1.98	12/07/23 12/11/23	1,250,000.00	1,259,814.45 1,257,266.10	1,274,951.18 102.00	1,296,787.96 21,836.79	17,685.07	2.46%	N --	4.34% 3.64% --	AA+ Aaa
UNITED STATES TREASURY 91282CJP7 4.38%	12/15/26 12/15/26 2.07	-- --	2,350,000.00	2,366,281.25 2,362,432.10	2,387,269.54 101.59	2,417,607.66 30,338.11	24,837.45	4.59%	N --	4.12% 3.62% --	AA+ Aaa
<b>US GOV TOTAL</b>	<b>03/19/26 03/19/26 1.39</b>	<b>-- --</b>	<b>21,480,000.00</b>	<b>\$21,293,405.68 \$21,416,280.98</b>	<b>\$21,549,749.90 100.34</b>	<b>\$21,762,139.01 \$212,389.11</b>	<b>\$133,468.91</b>	<b>41.36%</b>	<b>N --</b>	<b>4.06% 3.84% --</b>	<b>AA+ Aaa</b>
<b>GSE</b>								<b>0.00%</b>			
FEDERAL HOME LOAN BANKS 3130APQ81 1.00%	11/08/24 11/08/24 0.10	08/05/22 08/09/22	500,000.00	\$474,207.91 \$498,778.42	\$498,014.87 99.60	\$500,000.98 \$1,986.11	(\$763.55)	0.95%	Y --	3.41% 4.76% 18.87%	AA+ Aaa
<b>GSE TOTAL</b>	<b>11/08/24 11/08/24 0.10</b>	<b>08/05/22 08/09/22</b>	<b>500,000.00</b>	<b>\$474,207.91 \$498,778.42</b>	<b>\$498,014.87 99.60</b>	<b>\$500,000.98 \$1,986.11</b>	<b>(\$763.55)</b>	<b>0.95%</b>	<b>Y --</b>	<b>3.41% 4.76% 18.87%</b>	<b>AA+ Aaa</b>
<b>GSE MBS</b>								<b>0.00%</b>			

## Portfolio Holdings

07/01/2024 to 09/30/2024

Description Identifier Coupon	Effective Maturity Final Maturity Duration	Trade Date Settle Date	Par Value	Original Cost Book Value	Market Value Market Price	MV + Accrued Accrued Balance	Net Unrealized Gain/Loss	% of Market Value	Callable Next Call Date	Book Yield YTM YTC	S&P Moody's
FHMS K-053 A2 3137BN6G4 3.00%	12/01/25 12/25/25 1.04	08/04/22 08/09/22	250,000.00	\$247,119.14 \$248,674.96	\$246,276.70 98.51	\$246,900.66 \$623.96	(\$2,398.26)	0.47%	Y --	3.33% -- --	AA+ Aaa
FHMS K-054 A2 3137BNGT5 2.75%	01/01/26 01/25/26 1.16	-- --	500,000.00	481,107.42 490,626.19	490,653.35 98.13	491,797.10 1,143.75	27.16	0.93%	Y --	4.23% -- --	AA+ Aaa
FNA 2016-M03 A2 3136ARTE8 2.70%	02/01/26 02/25/26 1.01	08/31/22 09/06/22	130,923.96	221,912.52 166,645.93	128,259.90 97.97	128,554.70 294.80	(38,386.03)	0.24%	N --	(18.71%) -- --	AA+ Aaa
FHMS K-736 A2 3137FNWX4 2.28%	07/01/26 07/25/26 1.53	10/05/23 10/11/23	270,000.00	250,519.92 257,438.86	262,263.85 97.13	262,777.30 513.45	4,825.00	0.50%	N --	5.29% -- --	AA+ Aaa
FHMS K-057 A2 3137BRQJ7 2.57%	07/01/26 07/25/26 1.56	-- --	520,000.00	489,003.13 502,781.17	507,353.60 97.57	508,467.27 1,113.67	4,572.43	0.97%	Y --	4.62% -- --	AA+ Aaa
FHMS K-058 A2 3137BSP72 2.65%	08/01/26 08/25/26 1.78	04/06/23 04/12/23	400,000.00	383,156.25 390,012.94	389,969.08 97.49	390,853.41 884.33	(43.86)	0.74%	Y --	3.98% -- --	AA+ Aaa
FNA 2016-M12 A2 3136AUKX8 2.52%	09/01/26 09/25/26 1.27	11/20/23 11/27/23	271,464.35	275,736.34 274,431.01	263,117.09 96.93	263,688.07 570.98	(11,313.92)	0.50%	N --	0.00% -- --	AA+ Aaa
FHMS K-059 A2 3137BSRE5 3.12%	09/01/26 09/25/26 1.81	11/15/23 11/20/23	275,000.00	260,465.82 264,626.46	270,311.03 98.29	271,026.03 715.00	5,684.57	0.52%	Y --	5.16% -- --	AAA Aaa
FHMS K-062 A2 3137BUX60 3.41%	12/01/26 12/25/26 2.06	-- --	550,000.00	524,326.17 530,933.48	542,966.71 98.72	544,531.00 1,564.29	12,033.23	1.03%	N --	5.04% -- --	AA+ Aaa
FHMS K-063 A2 3137BVZ82 3.43%	01/01/27 01/25/27 2.06	10/17/23 10/20/23	275,000.00	259,273.44 263,585.35	271,747.44 98.82	272,533.48 786.04	8,162.09	0.52%	Y --	5.40% -- --	AA+ Aaa
FHMS K-065 A2 3137FIG44 3.24%	04/01/27 04/25/27 2.34	11/09/23 11/14/23	260,000.00	244,938.28 248,497.54	255,279.15 98.18	255,981.80 702.65	6,781.61	0.49%	Y --	5.11% -- --	AA+ Aaa
FHMS K-092 A1 3137FLYU2 3.13%	04/01/28 10/25/28 1.83	10/25/23 10/30/23	205,887.47	218,931.06 215,750.38	202,031.13 98.13	202,567.30 536.17	(13,719.25)	0.38%	Y --	0.58% -- --	AA+ Aaa
<b>GSE MBS TOTAL</b>	<b>08/27/26 09/29/26 1.65</b>	<b>-- --</b>	<b>3,908,275.77</b>	<b>\$3,856,489.49 \$3,854,004.27</b>	<b>\$3,830,229.04 98.01</b>	<b>\$3,839,678.12 \$9,449.08</b>	<b>(\$23,775.23)</b>	<b>7.30%</b>	<b>--</b>	<b>3.08% -- --</b>	<b>AA+ Aaa</b>
<b>CORP</b>								<b>0.00%</b>			

## Portfolio Holdings

07/01/2024 to 09/30/2024

Description Identifier Coupon	Effective Maturity Final Maturity Duration	Trade Date Settle Date	Par Value	Original Cost Book Value	Market Value Market Price	MV + Accrued Accrued Balance	Net Unrealized Gain/Loss	% of Market Value	Callable Next Call Date	Book Yield YTM YTC	S&P Moody's
JOHN DEERE CAPITAL CORP 24422EY2 1.25%	01/10/25 01/10/25 0.27	01/04/22 01/10/22	100,000.00	\$99,953.00 \$99,995.63	\$99,017.08 99.02	\$99,298.33 \$281.25	(\$978.55)	0.19%	N --	1.27% 4.82% --	A A1
LINDE INC 74005PBN3 2.65%	02/05/25 02/05/25 0.34	03/04/22 03/08/22	175,000.00	177,549.75 175,093.82	173,604.70 99.20	174,326.09 721.39	(1,489.12)	0.33%	Y 11/05/24	2.08% 4.97% 10.89%	A A2
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 63743HFC1 1.88%	02/07/25 02/07/25 0.35	-- --	175,000.00	174,397.40 174,926.51	173,151.67 98.94	173,643.86 492.19	(1,774.84)	0.33%	N --	2.00% 4.91% --	A- A2
AMERICAN EXPRESS CO 025816CQ0 2.25%	03/04/25 03/04/25 0.41	-- 03/04/22	150,000.00	149,770.50 149,966.49	148,434.52 98.96	148,687.64 253.13	(1,531.97)	0.28%	Y 02/01/25	2.30% 4.73% 5.40%	BBB+ A2
EXXON MOBIL CORP 30231GAF9 2.71%	03/06/25 03/06/25 0.42	03/26/21 03/30/21	130,000.00	138,049.60 130,403.79	128,897.57 99.15	129,142.13 244.56	(1,506.22)	0.25%	Y 12/06/24	0.99% 4.70% 7.38%	AA- Aa2
JOHN DEERE CAPITAL CORP 24422EWB1 2.13%	03/07/25 03/07/25 0.43	-- 03/07/22	75,000.00	75,089.25 75,013.25	74,201.44 98.94	74,307.69 106.25	(811.81)	0.14%	N --	2.08% 4.61% --	A A1
UNILEVER CAPITAL CORP 904764BB2 3.38%	03/22/25 03/22/25 0.46	02/22/22 02/24/22	125,000.00	129,088.75 125,447.14	124,221.59 99.38	124,327.06 105.47	(1,225.54)	0.24%	Y 01/22/25	2.21% 4.70% 5.41%	A+ A1
PACCAR FINANCIAL CORP 69371RR73 2.85%	04/07/25 04/07/25 0.50	03/31/22 04/07/22	250,000.00	249,935.00 249,988.43	247,784.42 99.11	251,228.17 3,443.75	(2,204.02)	0.48%	N --	2.86% 4.59% --	A+ A1
BROWN-FORMAN CORP 115637AS9 3.50%	04/15/25 04/15/25 0.51	02/24/22 02/28/22	115,000.00	119,465.45 115,577.66	114,207.10 99.31	116,063.08 1,855.97	(1,370.55)	0.22%	Y 02/15/25	2.14% 4.80% 5.39%	A- A1
BANK OF NEW YORK MELLON CORP 06406RAN7 1.60%	04/24/25 04/24/25 0.55	-- --	260,000.00	260,190.95 259,826.05	255,551.73 98.29	257,365.95 1,814.22	(4,274.32)	0.49%	Y 03/24/25	1.67% 4.69% 5.23%	A A1
CINTAS NO 2 CORP 17252MAP5 3.45%	05/01/25 05/01/25 0.56	-- --	175,000.00	174,771.80 174,953.53	173,720.06 99.27	176,235.69 2,515.63	(1,233.46)	0.33%	Y 04/01/25	3.50% 4.72% 4.94%	A- A3
CATERPILLAR FINANCIAL SERVICES CORP 14913R2V8 3.40%	05/13/25 05/13/25 0.60	05/10/22 05/13/22	125,000.00	124,876.35 124,973.56	124,190.94 99.35	125,820.11 1,629.17	(782.62)	0.24%	N --	3.43% 4.47% --	A A2

## Portfolio Holdings

07/01/2024 to 09/30/2024

Description Identifier Coupon	Effective Maturity Final Maturity Duration	Trade Date Settle Date	Par Value	Original Cost Book Value	Market Value Market Price	MV + Accrued Accrued Balance	Net Unrealized Gain/Loss	% of Market Value	Callable Next Call Date	Book Yield YTM YTC	S&P Moody's
HONEYWELL INTERNATIONAL INC 438516CB0 1.35%	06/01/25 06/01/25 0.65	03/02/22 03/04/22	175,000.00	171,234.00 174,205.46	171,702.53 98.12	172,490.03 787.50	(2,502.93)	0.33%	Y 05/01/25	2.04% 4.23% 4.64%	A A2
PNC BANK NA (DELAWARE) 69353REQ7 3.25%	06/01/25 06/01/25 0.64	08/23/22 08/25/22	250,000.00	245,665.00 248,915.65	247,797.61 99.12	250,505.94 2,708.33	(1,118.04)	0.48%	Y 05/01/25	3.92% 4.60% 4.79%	A A2
HERSHEY CO 427866BF4 0.90%	06/01/25 06/01/25 0.65	02/23/22 02/25/22	130,000.00	124,784.40 128,905.63	126,905.18 97.62	127,295.18 390.00	(2,000.45)	0.24%	Y 05/01/25	2.18% 4.55% 5.07%	A A1
TRUIST FINANCIAL CORP 05531FBE2 3.70%	06/05/25 06/05/25 0.64	02/07/22 02/09/22	231,000.00	242,822.58 233,230.27	229,317.90 99.27	232,071.93 2,754.03	(3,912.38)	0.44%	Y 05/05/25	2.06% 4.79% 4.95%	A- Baa1
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 63743HFE7 3.45%	06/15/25 06/15/25 0.68	-- 05/04/22	100,000.00	99,669.40 99,922.95	99,271.70 99.27	100,287.54 1,015.83	(651.25)	0.19%	N --	3.56% 4.50% --	A- A2
JPMORGAN CHASE & CO 46625HMIN7 3.90%	07/15/25 07/15/25 0.63	03/10/22 03/14/22	225,000.00	232,026.75 226,273.69	224,148.24 99.62	226,000.74 1,852.50	(2,125.45)	0.43%	Y 04/15/25	2.84% 4.39% 4.62%	A- A1
MORGAN STANLEY 6174468C6 4.00%	07/23/25 07/23/25 0.79	06/22/22 06/24/22	85,000.00	84,900.55 84,973.29	84,724.81 99.68	85,367.03 642.22	(248.48)	0.16%	N --	4.04% 4.40% --	A- A1
INTERNATIONAL BUSINESS MACHINES CORP 459200KS9 4.00%	07/27/25 07/27/25 0.80	07/20/22 07/27/22	375,000.00	375,000.00 375,000.00	373,380.89 99.57	376,047.56 2,666.67	(1,619.11)	0.71%	N --	4.00% 4.53% --	A- A3
INTEL CORP 458140AS9 3.70%	07/29/25 07/29/25 0.76	01/30/23 02/01/23	200,000.00	195,476.00 198,444.74	198,138.22 99.07	199,412.66 1,274.44	(306.52)	0.38%	Y 04/29/25	4.67% 4.85% 5.35%	BBB+ Baa1
BANK OF AMERICA CORP 06051GFS3 3.88%	08/01/25 08/01/25 0.81	03/10/22 03/14/22	225,000.00	232,420.50 226,898.72	224,297.96 99.69	225,751.08 1,453.13	(2,600.76)	0.43%	N --	2.84% 4.25% --	A- A1
COLGATE-PALMOLIVE CO 194162AM5 3.10%	08/15/25 08/15/25 0.85	08/01/22 08/09/22	55,000.00	54,949.40 54,984.96	54,523.95 99.13	54,741.81 217.86	(461.01)	0.10%	N --	3.13% 4.11% --	A+ Aa3
WALMART INC 931142EW9 3.90%	09/09/25 09/09/25 0.91	09/06/22 09/09/22	150,000.00	149,895.00 149,965.84	149,706.77 99.80	150,064.27 357.50	(259.08)	0.29%	N --	3.92% 4.11% --	AA Aa2

## Portfolio Holdings

07/01/2024 to 09/30/2024

Description Identifier Coupon	Effective Maturity Final Maturity Duration	Trade Date Settle Date	Par Value	Original Cost Book Value	Market Value Market Price	MV + Accrued Accrued Balance	Net Unrealized Gain/Loss	% of Market Value	Callable Next Call Date	Book Yield YTM YTC	S&P Moody's
COMMONWEALTH BANK OF AUSTRALIA (NEW YORK BRANCH) 20271RAS9 5.50%	09/12/25 09/12/25 0.92	09/07/23 09/12/23	250,000.00	250,230.00 250,112.37	253,016.12 101.21	253,741.69 725.56	2,903.75	0.48%	N --	5.45% 4.19% --	AA- Aa2
HOME DEPOT INC 437076CRI 4.00%	09/15/25 09/15/25 0.86	09/12/22 09/19/22	55,000.00	54,980.20 54,993.35	54,909.53 99.84	55,007.31 97.78	(83.82)	0.10%	Y 08/15/25	4.01% 4.18% 4.19%	A A2
AMERICAN HONDA FINANCE CORP 02665WWEQ0 5.80%	10/03/25 10/03/25 0.95	10/02/23 10/04/23	175,000.00	174,837.25 174,915.62	177,551.59 101.46	182,570.20 5,018.61	2,635.96	0.35%	N --	5.85% 4.31% --	A- A3
LOCKHEED MARTIN CORP 539830BU2 4.95%	09/15/25 10/15/25 0.91	-- --	175,000.00	174,818.55 174,935.04	176,245.85 100.71	180,240.23 3,994.38	1,310.81	0.34%	Y 09/15/25	4.99% 4.24% 4.19%	A- A2
UNITEDHEALTH GROUP INC 91324PEN8 5.15%	10/15/25 10/15/25 0.98	10/25/22 10/28/22	80,000.00	79,992.80 79,996.77	80,815.43 101.02	82,715.21 1,899.78	818.66	0.16%	N --	5.15% 4.14% --	A+ A2
PNC FINANCIAL SERVICES GROUP INC 693475BH7 5.67%	10/28/25 10/28/25 0.08	10/25/22 10/28/22	110,000.00	110,000.00 110,000.00	109,995.17 100.00	112,646.37 2,651.19	(4.83)	0.21%	Y 10/28/24	5.68% 5.94% 5.59%	A- A3
COMCAST CORP 20030NDZ1 5.25%	10/23/24 11/07/25 1.04	-- 11/07/22	175,000.00	174,717.35 174,891.23	176,882.51 101.08	180,557.51 3,675.00	1,991.28	0.34%	N 10/23/24	5.31% 4.24% --	A- A3
BRISTOL-MYERS SQUIBB CO 110122DN5 0.75%	11/13/25 11/13/25 1.09	02/22/22 02/24/22	125,000.00	118,435.00 122,971.14	120,415.48 96.33	120,774.86 359.38	(2,555.66)	0.23%	Y 10/13/25	2.23% 4.14% 4.41%	A A2
LINDE INC 53522KAB9 4.70%	11/05/25 12/05/25 1.05	11/28/22 12/05/22	250,000.00	249,730.00 249,889.65	251,763.28 100.71	255,549.39 3,786.11	1,873.63	0.49%	Y 11/05/25	4.74% 4.08% 4.03%	A A2
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD (NEW Y 05254JA8 5.09%	12/08/25 12/08/25 1.13	11/29/22 12/08/22	250,000.00	250,000.00 250,000.00	252,853.02 101.14	256,845.69 3,992.67	2,853.02	0.49%	N --	5.09% 4.09% --	AA- Aa2
TOYOTA MOTOR CREDIT CORP 89236TLJ2 4.80%	01/05/26 01/05/26 1.20	01/02/24 01/05/24	175,000.00	174,865.25 174,913.72	176,629.19 100.93	178,635.85 2,006.67	1,715.47	0.34%	N --	4.84% 4.03% --	A+ A1



## Portfolio Holdings

07/01/2024 to 09/30/2024

Description Identifier Coupon	Effective Maturity Final Maturity Duration	Trade Date Settle Date	Par Value	Original Cost Book Value	Market Value Market Price	MV + Accrued Accrued Balance	Net Unrealized Gain/Loss	% of Market Value	Callable Next Call Date	Book Yield YTM YTC	S&P Moody's
CITIGROUP INC 172967KG5 3.70%	01/12/26 01/12/26 1.23	04/27/23 05/01/23	200,000.00	194,698.00 197,405.60	198,652.77 99.33	200,276.65 1,623.89	1,247.16	0.38%	N --	4.76% 4.24% --	BBB+ A3
STATE STREET CORP 857477BR3 1.75%	02/06/26 02/06/26 0.34	02/02/22 02/07/22	110,000.00	110,000.00 110,000.00	108,703.45 98.82	108,996.87 293.43	(1,296.55)	0.21%	Y 02/06/25	1.75% 5.25% 5.16%	A A1
MORGAN STANLEY 61747YEM3 2.63%	02/18/26 02/18/26 0.38	02/16/22 02/18/22	290,000.00	290,000.00 290,000.00	287,247.73 99.05	288,158.73 911.00	(2,752.27)	0.55%	Y 02/18/25	2.63% 5.62% 5.14%	A- A1
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 63743HFH0 4.45%	02/13/26 03/13/26 1.32	02/03/23 02/09/23	125,000.00	124,536.25 124,777.89	125,610.45 100.49	125,888.57 278.13	832.55	0.24%	Y 02/13/26	4.58% 4.10% 4.08%	A- A2
STATE STREET CORP 857477BM4 2.90%	03/30/26 03/30/26 0.49	02/17/22 02/22/22	255,000.00	260,133.15 255,847.04	252,342.69 98.96	252,363.24 20.55	(3,504.36)	0.48%	Y 03/30/25	2.23% 6.65% 5.04%	A A1
BANK OF AMERICA CORP 06051GFX2 3.50%	04/19/26 04/19/26 1.47	05/11/23 05/16/23	175,000.00	170,066.75 172,307.52	173,287.84 99.02	176,044.09 2,756.25	980.31	0.33%	N --	4.54% 4.16% --	A- A1
WELLS FARGO & CO 949746RW3 3.00%	04/22/26 04/22/26 1.49	03/28/23 03/30/23	200,000.00	188,176.00 193,755.59	196,481.27 98.24	199,131.27 2,650.00	2,725.68	0.38%	N --	5.11% 4.17% --	BBB+ A1
CATERPILLAR FINANCIAL SERVICES CORP 14913UAA8 4.35%	05/15/26 05/15/26 1.53	05/08/23 05/15/23	250,000.00	249,882.50 249,934.74	251,457.98 100.58	255,566.31 4,108.33	1,523.24	0.49%	N --	4.37% 3.97% --	A A2
TOYOTA MOTOR CREDIT CORP 89236TKT1 4.45%	05/18/26 05/18/26 1.54	05/15/23 05/18/23	210,000.00	209,878.20 209,931.95	211,513.86 100.72	214,966.32 3,452.46	1,581.91	0.41%	N --	4.47% 3.99% --	A+ A1
AMERICAN HONDA FINANCE CORP 02665WEK3 5.25%	07/07/26 07/07/26 1.66	-- --	200,000.00	199,730.80 199,839.06	203,813.06 101.91	206,263.06 2,450.00	3,974.00	0.39%	N --	5.30% 4.12% --	A- A3
BANK OF NEW YORK MELLON CORP 06406RBJ5 4.41%	07/24/26 07/24/26 0.79	-- 07/26/22	250,000.00	250,554.20 250,157.25	249,561.72 99.82	251,615.45 2,053.74	(595.54)	0.48%	Y 07/24/25	4.34% 5.48% 4.63%	A A1

## Portfolio Holdings

07/01/2024 to 09/30/2024

Description Identifier Coupon	Effective Maturity Final Maturity Duration	Trade Date Settle Date	Par Value	Original Cost Book Value	Market Value Market Price	MV + Accrued Accrued Balance	Net Unrealized Gain/Loss	% of Market Value	Callable Next Call Date	Book Yield YTM YTC	S&P Moody's
TRUIST FINANCIAL CORP 89788MAH5 4.26%	07/28/26 07/28/26 0.80	-- 07/28/22	130,000.00	130,065.00 130,018.67	129,482.78 99.60	130,451.93 969.15	(535.89)	0.25%	Y 07/28/25	4.24% 5.59% 4.75%	A- Baa1
STATE STREET CORP 857477CD3 5.27%	07/04/26 08/03/26 1.65	07/31/23 08/03/23	200,000.00	200,000.00 200,000.00	204,236.84 102.12	205,935.59 1,698.76	4,236.84	0.39%	Y 07/04/26	5.27% 4.06% 4.01%	A A1
PACCAR FINANCIAL CORP 69371RS56 5.05%	08/10/26 08/10/26 1.76	08/03/23 08/10/23	125,000.00	124,937.50 124,960.31	127,583.79 102.07	128,478.06 894.27	2,623.48	0.24%	N --	5.07% 3.89% --	A+ A1
BANK OF AMERICA NA 06428CAA2 5.53%	07/18/26 08/18/26 1.69	08/14/23 08/18/23	275,000.00	275,000.00 275,000.00	282,354.75 102.67	284,169.89 1,815.14	7,354.75	0.54%	Y 07/18/26	5.53% 4.03% 3.97%	A+ Aa1
HOME DEPOT INC 437076CV2 4.95%	08/30/26 09/30/26 1.81	11/27/23 12/04/23	105,000.00	104,770.05 104,828.67	107,074.85 101.98	107,089.28 14.44	2,246.18	0.20%	Y 08/30/26	5.04% 3.91% 3.87%	A A2
PEPSICO INC 713448FW3 5.13%	10/10/26 11/10/26 1.88	11/08/23 11/10/23	65,000.00	64,982.45 64,987.47	66,665.49 102.56	67,970.23 1,304.74	1,678.03	0.13%	Y 10/10/26	5.13% 3.85% 3.80%	A+ A1
GOLDMAN SACHS GROUP INC 38145GAH3 3.50%	11/16/26 11/16/26 1.66	08/07/23 08/09/23	200,000.00	188,710.00 192,446.14	196,999.97 98.50	199,624.97 2,625.00	4,553.82	0.38%	Y 11/16/25	5.41% 4.24% 4.88%	BBB+ A2
WELLS FARGO BANK NA 94988J6F9 5.25%	11/10/26 12/11/26 1.96	12/04/23 12/11/23	375,000.00	375,000.00 375,000.00	384,395.61 102.51	390,415.82 6,020.21	9,395.61	0.74%	Y 11/10/26	5.25% 4.05% 4.00%	A+ Aa2
JOHN DEERE CAPITAL CORP 24422EXF1 4.50%	01/08/27 01/08/27 2.12	01/02/24 01/08/24	200,000.00	199,778.00 199,829.54	202,574.79 101.29	204,649.79 2,075.00	2,745.25	0.39%	N --	4.54% 3.90% --	A A1
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD (NEW Y 05253JAZ4 4.75%	01/18/27 01/18/27 2.15	01/08/24 01/18/24	250,000.00	250,000.00 250,000.00	254,160.15 101.66	256,568.14 2,407.99	4,160.15	0.49%	N --	4.75% 3.98% --	AA- Aa2
COMCAST CORP 20030NBY6 3.30%	02/01/27 02/01/27 2.15	10/31/23 11/02/23	200,000.00	186,160.00 189,807.99	196,852.04 98.43	197,952.04 1,100.00	7,044.05	0.38%	Y 11/01/26	5.66% 4.01% 4.09%	A- A3
<b>CORP TOTAL</b>	<b>12/10/25 12/21/25 1.04</b>	<b>-- --</b>	<b>10,266,000.00</b>	<b>\$10,241,646.63 \$10,236,341.38</b>	<b>\$10,263,029.62 99.99</b>	<b>\$10,362,342.18 \$99,312.56</b>	<b>\$26,688.24</b>	<b>19.69%</b>	<b>--</b>	<b>3.94% 4.48% 4.91%</b>	<b>A A2</b>
<b>CD</b>								<b>0.00%</b>			

## Portfolio Holdings

07/01/2024 to 09/30/2024

Description Identifier Coupon	Effective Maturity Final Maturity Duration	Trade Date Settle Date	Par Value	Original Cost Book Value	Market Value Market Price	MV + Accrued Accrued Balance	Net Unrealized Gain/Loss	% of Market Value	Callable Next Call Date	Book Yield YTM YTC	S&P Moody's
Toronto-Dominion Bank - New York Branch 89115B6K1 5.60%	10/27/25 10/27/25 1.01	10/27/22 10/31/22	500,000.00	\$500,000.00 \$500,000.00	\$508,444.06 101.69	\$535,044.06 \$26,600.00	\$8,444.06	1.02%	N --	5.60% 3.94% --	AA- Aa1
Nordea ABP - New York Branch 65558UYF3 5.53%	11/03/25 11/03/25 1.05	11/02/22 11/03/22	500,000.00	500,000.00 500,000.00	508,128.30 101.63	519,725.94 11,597.64	8,128.30	0.99%	N --	5.53% 4.01% --	AA- Aa3
COÖPERATIEVE RABOBANK U.A., NEW YORK BRANCH 21684LGS5 5.08%	07/17/26 07/17/26 1.72	07/17/23 07/20/23	475,000.00	475,000.00 475,000.00	487,640.48 102.66	492,734.59 5,094.11	12,640.48	0.94%	N --	5.08% 3.55% --	A+ Aa2
Natixis, New York Branch 63873QP65 5.61%	09/18/26 09/18/26 1.83	09/18/23 09/20/23	375,000.00	375,000.00 375,000.00	387,383.21 103.30	409,112.35 21,729.14	12,383.21	0.78%	N --	5.61% 3.60% --	A+ A1
<b>CD TOTAL</b>	<b>03/12/26 03/12/26 1.37</b>	<b>-- --</b>	<b>1,850,000.00</b>	<b>\$1,850,000.00 \$1,850,000.00</b>	<b>\$1,891,596.04 102.25</b>	<b>\$1,956,616.94 \$65,020.89</b>	<b>\$41,596.04</b>	<b>3.72%</b>	<b>N --</b>	<b>5.45% 3.79% --</b>	<b>AA- Aa3</b>
<b>ABS</b>								<b>0.00%</b>			
COMET 2021-3 A 14041NFY2 1.04%	11/15/24 11/15/24 0.12	11/18/21 11/30/21	305,000.00	\$304,957.97 \$304,984.38	\$303,566.65 99.53	\$303,707.63 \$140.98	(\$1,417.73)	0.58%	Y --	1.08% 4.87% --	AAA NA
COMET 2022-1 A 14041NFZ9 2.80%	03/17/25 03/17/25 0.45	03/23/22 03/30/22	250,000.00	249,981.15 249,996.86	247,820.18 99.13	248,131.29 311.11	(2,176.69)	0.47%	Y --	2.82% 4.75% --	AAA NA
AMXCA 2022-2 A 02582JTT8 3.39%	05/15/25 05/15/25 0.60	05/17/22 05/24/22	370,000.00	369,918.16 369,981.67	367,336.37 99.28	367,893.84 557.47	(2,645.30)	0.70%	Y --	3.42% 4.60% --	AAA NA
COMET 2022-2 A 14041NGA3 3.49%	05/15/25 05/15/25 0.60	06/06/22 06/14/22	335,000.00	334,946.47 334,988.36	332,762.60 99.33	333,282.22 519.62	(2,225.76)	0.63%	Y --	3.52% 4.62% --	AAA NA
DCENT 2022-2 A 254683CS2 3.32%	05/15/25 05/15/25 0.60	05/19/22 05/26/22	270,000.00	269,978.05 269,994.86	267,814.97 99.19	268,213.37 398.40	(2,179.89)	0.51%	Y --	3.35% 4.68% --	NA Aaa
HAROT 2021-4 A3 43815GAC3 0.88%	05/21/25 01/21/26 0.33	11/16/21 11/24/21	42,093.06	60,417.86 45,432.70	41,545.01 98.70	41,555.30 10.29	(3,887.68)	0.08%	Y --	(20.68%) -- --	NA Aaa
CARMX 2021-2 A3 14314QAC8 0.52%	12/15/24 02/17/26 0.08	04/13/21 04/21/21	7,965.52	22,114.32 8,761.59	7,935.63 99.62	7,937.47 1.84	(825.96)	0.02%	Y --	(85.06%) -- --	AAA NA

## Portfolio Holdings

07/01/2024 to 09/30/2024

Description Identifier Coupon	Effective Maturity Final Maturity Duration	Trade Date Settle Date	Par Value	Original Cost Book Value	Market Value Market Price	MV + Accrued Accrued Balance	Net Unrealized Gain/Loss	% of Market Value	Callable Next Call Date	Book Yield YTM YTC	S&P Moody's
HART 2021-C A3 44935FAD6 0.74%	04/15/25 05/15/26 0.24	11/09/21 11/17/21	28,219.83	44,268.54 30,748.41	27,959.95 99.08	27,969.23 9.28	(2,788.46)	0.05%	Y --	(31.63%) -- --	AAA NA
BACCT 2023-1 A 05522RDG0 4.79%	05/15/26 05/15/26 1.53	06/08/23 06/16/23	120,000.00	119,972.83 119,985.15	121,229.72 101.02	121,485.19 255.47	1,244.58	0.23%	Y --	4.85% 4.17% --	AAA NA
AMXCA 2023-1 A 02582JJZ4 4.87%	05/15/26 05/15/26 1.53	06/07/23 06/14/23	140,000.00	139,987.58 139,992.55	141,672.68 101.19	141,975.70 303.02	1,680.13	0.27%	Y --	4.92% 4.14% --	AAA NA
FORDO 2022-A A3 345286AC2 1.29%	07/15/25 06/15/26 0.35	01/19/22 01/24/22	41,629.16	59,663.64 45,714.32	41,141.20 98.83	41,165.07 23.87	(4,573.12)	0.08%	Y --	(22.86%) -- --	AAA NA
CARMX 2021-3 A3 14317DAC4 0.55%	06/15/25 06/15/26 0.32	07/21/21 07/28/21	62,744.93	115,558.62 72,323.70	61,848.15 98.57	61,863.49 15.34	(10,475.55)	0.12%	Y --	(37.60%) -- --	AAA Aaa
BMWOT 2022-A A3 05602RAD3 3.21%	10/25/25 08/25/26 0.48	05/10/22 05/18/22	63,106.52	64,635.97 63,436.60	62,682.59 99.33	62,716.36 33.76	(754.01)	0.12%	Y --	2.16% -- --	AAA Aaa
COPAR 2021-1 A3 14044CAC6 0.77%	09/15/25 09/15/26 0.42	10/19/21 10/27/21	52,079.31	76,566.11 58,106.03	51,286.60 98.48	51,304.42 17.82	(6,819.43)	0.10%	Y --	(21.56%) -- --	AAA Aaa
TAOT 2022-B A3 89238FAD5 2.93%	11/15/25 09/15/26 0.50	04/07/22 04/13/22	79,221.89	80,752.75 79,552.79	78,574.61 99.18	78,677.78 103.16	(978.18)	0.15%	Y --	2.13% -- --	AAA Aaa
GMCAR 2021-4 A3 362554AC1 0.68%	08/16/25 09/16/26 0.39	10/13/21 10/21/21	32,604.95	48,296.67 36,195.81	32,123.24 98.52	32,132.48 9.24	(4,072.57)	0.06%	Y --	(22.52%) -- --	AAA Aaa
HART 2022-A A3 448977AD0 2.22%	09/15/25 10/15/26 0.43	03/09/22 03/16/22	66,036.52	72,334.68 67,756.44	65,309.89 98.90	65,375.05 65.16	(2,446.55)	0.12%	Y --	(3.51%) -- --	AAA NA
WOART 2021-D A3 98163KAC6 0.81%	06/15/25 10/15/26 0.34	10/26/21 11/03/21	56,356.05	86,722.97 62,272.88	55,624.46 98.70	55,644.75 20.29	(6,648.43)	0.11%	Y --	(25.34%) -- --	AAA NA
BACCT 2023-2 A 05522RDH8 4.98%	11/16/26 11/16/26 1.98	12/07/23 12/14/23	170,000.00	169,977.17 169,982.81	173,425.53 102.02	173,801.80 376.27	3,442.72	0.33%	Y --	5.04% 4.02% --	NA Aaa
GMCAR 2022-1 A3 380146AC4 1.26%	09/16/25 11/16/26 0.42	01/11/22 01/19/22	43,940.64	56,015.24 47,106.27	43,343.99 98.64	43,367.06 23.07	(3,762.28)	0.08%	Y --	(13.85%) -- --	AAA NA

## Portfolio Holdings

07/01/2024 to 09/30/2024

Description Identifier Coupon	Effective Maturity Final Maturity Duration	Trade Date Settle Date	Par Value	Original Cost Book Value	Market Value Market Price	MV + Accrued Accrued Balance	Net Unrealized Gain/Loss	% of Market Value	Callable Next Call Date	Book Yield YTM YTC	S&P Moody's
ALLYA 2022-1 A3 02008JAC0 3.31%	10/15/25 11/16/26 0.49	05/10/22 05/18/22	116,306.36	129,327.39 120,270.19	115,517.52 99.32	115,688.62 171.10	(4,752.68)	0.22%	Y --	(3.35%) -- --	AAA Aaa
HDMOT 2022-A A3 41284YAD8 3.06%	09/15/25 02/16/27 0.44	04/12/22 04/20/22	105,358.89	129,616.50 112,169.76	104,612.76 99.29	104,756.05 143.29	(7,557.00)	0.20%	Y --	(10.59%) -- --	AAA Aaa
GMCAR 2022-2 A3 362585AC5 3.10%	01/16/26 02/16/27 0.57	04/05/22 04/13/22	75,206.97	75,191.25 75,203.26	74,570.87 99.15	74,668.01 97.14	(632.39)	0.14%	Y --	3.13% -- --	AAA Aaa
CARMX 2022-2 A3 14317HAC5 3.49%	12/15/25 02/16/27 0.56	04/21/22 04/28/22	102,868.81	110,285.62 104,630.65	102,155.86 99.31	102,315.42 159.56	(2,474.79)	0.19%	Y --	0.52% -- --	AAA Aaa
TAOT 2022-C A3 89231CAD9 3.76%	05/15/26 04/15/27 0.69	08/08/22 08/16/22	91,608.27	91,592.96 91,603.95	91,125.37 99.47	91,278.45 153.09	(478.58)	0.17%	Y --	3.80% -- --	AAA NA
CARMX 2022-3 A3 14318MADI 3.97%	04/15/26 04/15/27 0.68	07/12/22 07/20/22	200,867.01	200,862.28 200,865.64	199,952.10 99.54	200,306.52 354.42	(913.53)	0.38%	Y --	4.00% -- --	AAA NA
GMCAR 2022-3 A3 36265WAD5 3.64%	02/16/26 04/16/27 0.60	07/06/22 07/13/22	120,588.01	120,587.17 120,587.81	119,938.80 99.46	120,121.69 182.89	(649.02)	0.23%	Y --	3.67% -- --	NA Aaa
ALLYA 2022-2 A3 02008MAC3 4.76%	05/15/26 05/17/27 0.69	10/04/22 10/12/22	347,438.14	347,433.83 347,436.92	347,545.81 100.03	348,280.84 735.02	108.89	0.66%	Y --	4.81% -- --	AAA Aaa
NAROT 2022-B A3 65480JAC4 4.46%	09/15/26 05/17/27 0.83	09/20/22 09/28/22	215,125.92	215,081.41 215,110.99	214,935.23 99.91	215,361.66 426.43	(175.76)	0.41%	Y --	4.51% -- --	AAA Aaa
HART 2022-C A3 44933DAD3 5.39%	06/15/26 06/15/27 0.73	11/01/22 11/09/22	313,569.73	313,568.23 313,569.53	315,476.20 100.61	316,227.38 751.17	1,906.68	0.60%	Y --	5.45% -- --	AAA NA
DCENT 2022-3 A 254683CW3 3.56%	07/15/25 07/15/27 0.76	08/02/22 08/09/22	300,000.00	299,962.77 299,989.27	297,846.18 99.28	298,320.85 474.67	(2,143.09)	0.57%	Y --	3.59% 4.53% --	AAA Aaa
CARMX 2022-4 A3 14318UAD3 5.34%	07/15/26 08/16/27 0.78	10/26/22 10/31/22	270,310.70	270,247.31 270,289.34	271,900.18 100.59	272,541.72 641.54	1,610.84	0.52%	Y --	5.41% -- --	AAA NA
MBART 2022-1 A3 58768PAC8 5.21%	09/15/26 08/16/27 0.80	11/15/22 11/22/22	334,999.79	334,933.53 334,976.35	336,679.21 100.50	337,454.93 775.71	1,702.86	0.64%	Y --	5.28% -- --	AAA Aaa



## Portfolio Holdings

07/01/2024 to 09/30/2024

Description Identifier Coupon	Effective Maturity Final Maturity Duration	Trade Date Settle Date	Par Value	Original Cost Book Value	Market Value Market Price	MV + Accrued Accrued Balance	Net Unrealized Gain/Loss	% of Market Value	Callable Next Call Date	Book Yield YTM YTC	S&P Moody's
TAOT 2023-A A3 891940AC2 4.63%	10/15/26 09/15/27 0.94	01/24/23 01/30/23	165,000.00	164,999.92 164,999.87	165,395.55 100.24	165,735.09 339.53	395.69	0.31%	Y --	4.67% -- --	AAA NA
TAOT 2022-D A3 89239HAD0 5.30%	10/15/26 09/15/27 0.91	11/01/22 11/08/22	110,000.00	109,989.14 109,996.33	110,911.35 100.83	111,170.46 259.11	915.02	0.21%	Y --	5.36% -- --	NA Aaa
AMXCA 2022-4 A 02582JJX9 4.95%	10/15/25 10/15/27 0.99	10/27/22 11/03/22	120,000.00	119,994.05 119,997.74	120,726.54 100.61	120,990.54 264.00	728.80	0.23%	Y --	5.00% 4.39% --	AAA NA
NAROT 2023-A A3 65480WAD3 4.91%	01/15/27 11/15/27 1.15	04/18/23 04/26/23	235,000.00	234,958.48 234,980.17	236,198.24 100.51	236,711.06 512.82	1,218.07	0.45%	Y --	4.97% -- --	NA Aaa
HAROT 2023-2 A3 437927AC0 4.93%	01/15/27 11/15/27 1.30	05/23/23 05/30/23	160,000.00	159,974.08 159,986.30	161,256.94 100.79	161,607.52 350.58	1,270.65	0.31%	Y --	4.99% -- --	AAA Aaa
HDMOT 2023-A A3 41285JAD0 5.05%	09/15/26 12/15/27 0.91	02/13/23 02/23/23	170,000.00	169,982.88 169,993.28	170,743.34 100.44	171,124.90 381.56	750.06	0.33%	Y --	5.11% -- --	NA Aaa
TAOT 2023-B A3 891941AD8 4.71%	04/15/27 02/15/28 1.30	05/16/23 05/23/23	200,000.00	199,988.82 199,994.09	201,033.84 100.52	201,452.51 418.67	1,039.75	0.38%	Y --	4.76% -- --	NA Aaa
FORDO 2023-A A3 344928AD8 4.65%	01/15/27 02/15/28 1.10	03/28/23 03/31/23	130,000.00	129,986.44 129,993.81	130,320.44 100.25	130,589.10 268.67	326.62	0.25%	Y --	4.70% -- --	AAA NA
GMCAR 2023-2 A3 362583AD8 4.47%	01/16/27 02/16/28 1.16	04/04/23 04/12/23	140,000.00	139,996.15 139,998.29	140,188.44 100.13	140,449.19 260.75	190.15	0.27%	Y --	4.51% -- --	AAA Aaa
BMWOT 2023-A A3 05592XAD2 5.47%	03/25/27 02/25/28 1.25	07/11/23 07/18/23	85,000.00	84,984.94 84,992.01	86,053.58 101.24	86,131.08 77.49	1,061.57	0.16%	Y --	5.54% -- --	AAA NA
NAROT 2023-B A3 65480MAD5 5.93%	04/15/27 03/15/28 1.45	10/18/23 10/25/23	105,000.00	104,978.69 104,986.21	107,203.66 102.10	107,480.39 276.73	2,217.44	0.20%	Y --	6.01% -- --	NA Aaa
DCENT 2023-1 A 254683CY9 4.31%	03/16/26 03/15/28 1.39	04/04/23 04/11/23	300,000.00	299,982.60 299,990.56	300,528.33 100.18	301,103.00 574.67	537.77	0.57%	Y --	4.35% 4.22% --	NA Aaa
HART 2023-B A3 44933XAD9 5.48%	03/15/27 04/17/28 1.33	07/11/23 07/19/23	75,000.00	74,996.75 74,998.15	76,139.05 101.52	76,321.71 182.67	1,140.89	0.15%	Y --	5.54% -- --	AAA NA

## Portfolio Holdings

07/01/2024 to 09/30/2024

Description Identifier Coupon	Effective Maturity Final Maturity Duration	Trade Date Settle Date	Par Value	Original Cost Book Value	Market Value Market Price	MV + Accrued Accrued Balance	Net Unrealized Gain/Loss	% of Market Value	Callable Next Call Date	Book Yield YTM YTC	S&P Moody's
FORDO 2023-B A3 344930AD4 5.23%	05/15/27 05/15/28 1.41	06/21/23 06/26/23	150,000.00	149,997.98 149,998.71	151,809.38 101.21	152,158.04 348.67	1,810.66	0.29%	Y --	5.29% -- --	AAA NA
GMCAR 2023-3 A3 36267KAD9 5.45%	06/16/27 06/16/28 1.45	07/11/23 07/19/23	75,000.00	74,997.11 74,998.29	76,119.41 101.49	76,289.73 170.31	1,121.12	0.14%	Y --	5.51% -- --	AAA Aaa
HAROT 2023-4 A3 438123AC5 5.67%	09/21/27 06/21/28 1.64	11/01/23 11/08/23	85,000.00	84,985.03 84,990.26	86,975.00 102.32	87,108.88 133.88	1,984.74	0.17%	Y --	5.74% -- --	NA Aaa
FITAT 2023-I A3 31680EAD3 5.53%	07/15/27 08/15/28 1.53	08/15/23 08/23/23	265,000.00	264,983.57 264,989.62	268,753.99 101.42	269,405.30 651.31	3,764.37	0.51%	Y --	5.60% -- --	AAA Aaa
CHAIT 2023-I A 161571HT4 5.16%	09/15/26 09/15/28 1.83	09/07/23 09/15/23	380,000.00	379,894.66 379,929.52	388,247.67 102.17	389,119.14 871.47	8,318.16	0.74%	Y --	5.23% -- --	AAA NR
<b>ABS TOTAL</b>	<b>04/19/26 03/10/27 0.92</b>	<b>-- --</b>	<b>8,080,247.01</b>	<b>\$8,335,428.31 \$8,133,831.05</b>	<b>\$8,095,864.89 100.20</b>	<b>\$8,110,469.24 \$14,604.35</b>	<b>(\$37,966.16)</b>	<b>15.41%</b>	<b>Y --</b>	<b>2.44% 4.51% --</b>	<b>AAA Aaa</b>
<b>YANKEE</b>								<b>0.00%</b>			
COOPERATIEVE RABOBANK UA (NEW YORK BRANCH) 21688AAS1 1.38%	01/10/25 01/10/25 0.27	01/19/22 01/24/22	250,000.00	\$248,020.00 \$249,812.61	\$247,565.00 99.03	\$248,338.44 \$773.44	(\$2,247.61)	0.47%	N --	1.65% 4.91% --	A+ Aa2
NATIONAL AUSTRALIA BANK LTD (NEW YORK BRANCH) 63254ABD9 3.50%	06/09/25 06/09/25 0.67	05/31/22 06/09/22	255,000.00	255,000.00 255,000.00	253,217.59 99.30	255,994.26 2,776.67	(1,782.41)	0.49%	N --	3.50% 4.53% --	AA- Aa2
NATIONAL AUSTRALIA BANK LTD (NEW YORK BRANCH) 63253QAA2 4.97%	01/12/26 01/12/26 1.22	01/04/23 01/12/23	415,000.00	415,000.00 415,000.00	419,463.19 101.08	423,985.70 4,522.51	4,463.19	0.81%	N --	4.97% 4.09% --	AA- Aa2
<b>YANKEE TOTAL</b>	<b>08/07/25 08/07/25 0.82</b>	<b>-- --</b>	<b>920,000.00</b>	<b>\$918,020.00 \$919,812.61</b>	<b>\$920,245.78 100.04</b>	<b>\$928,318.40 \$8,072.61</b>	<b>\$433.17</b>	<b>1.76%</b>	<b>N --</b>	<b>3.66% 4.43% --</b>	<b>AA- Aa2</b>
<b>PORTFOLIO TOTAL</b>	<b>01/14/26 03/10/26 1.11</b>	<b>-- --</b>	<b>52,160,657.41</b>	<b>\$52,125,332.65 \$52,065,183.35</b>	<b>\$52,204,864.77 90.40</b>	<b>\$52,615,699.50 \$410,834.73</b>	<b>\$139,681.42</b>	<b>100.00%</b>	<b>--</b>	<b>3.80% 4.08% 6.02%</b>	<b>AA- Aa2</b>

# Transactions

07/01/2024 to 09/30/2024

Description Identifier	Current Units	Type	Trade Date	Settle Date	Price	Principal	Realized Gain/Loss	Broker	Amount
UNILEVER CAPITAL CORP 904764BN6	(100,000.00)	Maturity	08/12/24	08/12/24	100.000	(\$100,000.00)	\$0.00	Maturity	\$100,000.00
Credit Agricole Corporate And Investment Bank, New 22536AZR8	(375,000.00)	Maturity	08/16/24	08/16/24	100.000	(375,000.00)	0.00	Maturity	375,000.00
COOPERATIEVE RABOBANK UA (NEW YORK BRANCH) 21688AAU6	(250,000.00)	Maturity	08/22/24	08/22/24	100.000	(250,000.00)	0.00	Maturity	250,000.00
DCENT 2021-I A 254683CP8	0.00	Maturity	09/15/24	09/15/24	100.000	0.00	0.00	Maturity	0.00
<b>Maturity Total</b>						<b>(\$725,000.00)</b>	<b>\$0.00</b>		<b>\$725,000.00</b>
AMERICAN EXPRESS CO 025816CG2	(225,000.00)	Call Redemption	07/01/24	07/01/24	100.000	(\$225,000.00)	\$0.00	Redemption	\$225,000.00
GOLDMAN SACHS GROUP INC 38141GYE8	(150,000.00)	Call Redemption	08/10/24	08/10/24	100.000	(150,000.00)	0.00	Redemption	150,000.00
<b>Call Redemption Total</b>						<b>(\$375,000.00)</b>	<b>\$0.00</b>		<b>\$375,000.00</b>
FNA 2016-M03 A2 3136ARTE8	(213.76)	Principal Paydown	07/01/24	07/01/24		(\$213.76)	\$0.00	Direct	\$213.76
FNA 2016-M12 A2 3136AUKX8	(530.39)	Principal Paydown	07/01/24	07/01/24		(530.39)	(0.00)	Direct	530.39
FHMS K-092 A1 3137FLYU2	(3,827.75)	Principal Paydown	07/01/24	07/01/24		(3,827.75)	0.00	Direct	3,827.75
ALLYA 2022-2 A3 02008MAC3	(25,699.69)	Principal Paydown	07/15/24	07/15/24		(25,699.69)	0.00	Direct	25,699.69
FORDO 2022-A A3 345286AC2	(5,408.80)	Principal Paydown	07/15/24	07/15/24		(5,408.80)	0.00	Direct	5,408.80
WOART 2021-D A3 98163KAC6	(7,400.29)	Principal Paydown	07/15/24	07/15/24		(7,400.29)	0.00	Direct	7,400.29
MBART 2022-I A3 58768PAC8	(7,167.59)	Principal Paydown	07/15/24	07/15/24		(7,167.59)	0.00	Direct	7,167.59
TAOT 2022-C A3 89231CAD9	(1,100.04)	Principal Paydown	07/15/24	07/15/24		(1,100.04)	(0.00)	Direct	1,100.04
HART 2021-C A3 44935FAD6	(5,711.74)	Principal Paydown	07/15/24	07/15/24		(5,711.74)	(0.00)	Direct	5,711.74
CARMX 2021-2 A3 14314QAC8	(4,451.63)	Principal Paydown	07/15/24	07/15/24		(4,451.63)	0.00	Direct	4,451.63
COPAR 2021-I A3 14044CAC6	(6,686.43)	Principal Paydown	07/15/24	07/15/24		(6,686.43)	(0.00)	Direct	6,686.43
CARMX 2021-3 A3 14317DAC4	(9,032.45)	Principal Paydown	07/15/24	07/15/24		(9,032.45)	0.00	Direct	9,032.45

# Transactions

07/01/2024 to 09/30/2024

Description Identifier	Current Units	Type	Trade Date	Settle Date	Price	Principal	Realized Gain/Loss	Broker	Amount
HART 2021-A A3 44933LAC7	(3,699.75)	Principal Paydown	07/15/24	07/15/24		(3,699.76)	0.01	Direct	3,699.76
HART 2022-A A3 448977AD0	(7,333.20)	Principal Paydown	07/15/24	07/15/24		(7,333.20)	0.00	Direct	7,333.20
HDMOT 2022-A A3 41284YAD8	(12,294.93)	Principal Paydown	07/15/24	07/15/24		(12,294.93)	0.00	Direct	12,294.93
CARMX 2022-2 A3 I4317HAC5	(8,644.04)	Principal Paydown	07/15/24	07/15/24		(8,644.04)	(0.00)	Direct	8,644.04
ALLYA 2022-1 A3 02008JAC0	(12,172.61)	Principal Paydown	07/15/24	07/15/24		(12,172.61)	(0.00)	Direct	12,172.61
CARMX 2022-3 A3 I4318MADI	(13,638.61)	Principal Paydown	07/15/24	07/15/24		(13,638.61)	(0.00)	Direct	13,638.61
TAOT 2022-B A3 89238FAD5	(7,103.32)	Principal Paydown	07/15/24	07/15/24		(7,103.32)	0.00	Direct	7,103.32
GMCAR 2022-3 A3 36265WAD5	(7,896.23)	Principal Paydown	07/16/24	07/16/24		(7,896.23)	0.00	Direct	7,896.23
GMCAR 2022-1 A3 380146AC4	(4,965.06)	Principal Paydown	07/16/24	07/16/24		(4,965.06)	(0.00)	Direct	4,965.06
GMCAR 2021-4 A3 362554AC1	(4,052.64)	Principal Paydown	07/16/24	07/16/24		(4,052.64)	0.00	Direct	4,052.64
GMCAR 2022-2 A3 362585AC5	(6,153.10)	Principal Paydown	07/16/24	07/16/24		(6,153.10)	(0.00)	Direct	6,153.10
VWALT 2022-A A3 92868AAC9	(9,824.85)	Principal Paydown	07/20/24	07/20/24		(9,824.85)	0.00	Direct	9,824.85
HAROT 2021-4 A3 43815GAC3	(6,557.29)	Principal Paydown	07/21/24	07/21/24		(6,557.29)	0.00	Direct	6,557.29
BMWOT 2022-A A3 05602RAD3	(6,908.43)	Principal Paydown	07/25/24	07/25/24		(6,908.43)	0.00	Direct	6,908.43
FNA 2016-M03 A2 3136ARTE8	(200.12)	Principal Paydown	08/01/24	08/01/24		(200.12)	0.01	Direct	200.12
FNA 2016-M12 A2 3136AUKX8	(504.79)	Principal Paydown	08/01/24	08/01/24		(504.79)	(0.00)	Direct	504.79
FHMS K-092 A1 3137FLYU2	(3,498.74)	Principal Paydown	08/01/24	08/01/24		(3,498.74)	0.00	Direct	3,498.74
FORDO 2022-A A3 345286AC2	(6,008.57)	Principal Paydown	08/15/24	08/15/24		(6,008.56)	(0.01)	Direct	6,008.56
MBART 2022-1 A3 58768PAC8	(24,090.13)	Principal Paydown	08/15/24	08/15/24		(24,090.13)	(0.00)	Direct	24,090.13

# Transactions

07/01/2024 to 09/30/2024

Description Identifier	Current Units	Type	Trade Date	Settle Date	Price	Principal	Realized Gain/Loss	Broker	Amount
TAOT 2022-B A3 89238FAD5	(7,672.53)	Principal Paydown	08/15/24	08/15/24		(7,672.53)	(0.00)	Direct	7,672.53
COPAR 2021-I A3 14044CAC6	(6,725.49)	Principal Paydown	08/15/24	08/15/24		(6,725.49)	0.00	Direct	6,725.49
CARMX 2021-3 A3 14317DAC4	(9,293.93)	Principal Paydown	08/15/24	08/15/24		(9,293.93)	(0.00)	Direct	9,293.93
ALLYA 2022-2 A3 02008MAC3	(26,114.38)	Principal Paydown	08/15/24	08/15/24		(26,114.38)	(0.00)	Direct	26,114.38
TAOT 2022-C A3 89231CAD9	(6,248.53)	Principal Paydown	08/15/24	08/15/24		(6,248.52)	(0.01)	Direct	6,248.52
CARMX 2022-2 A3 14317HAC5	(8,857.92)	Principal Paydown	08/15/24	08/15/24		(8,857.92)	0.00	Direct	8,857.92
CARMX 2021-2 A3 14314QAC8	(4,355.27)	Principal Paydown	08/15/24	08/15/24		(4,355.27)	0.00	Direct	4,355.27
CARMX 2022-4 A3 14318UAD3	(7,578.56)	Principal Paydown	08/15/24	08/15/24		(7,578.56)	0.00	Direct	7,578.56
HART 2022-A A3 448977AD0	(7,337.62)	Principal Paydown	08/15/24	08/15/24		(7,337.62)	0.00	Direct	7,337.62
ALLYA 2022-1 A3 02008JAC0	(12,141.58)	Principal Paydown	08/15/24	08/15/24		(12,141.58)	0.00	Direct	12,141.58
CARMX 2022-3 A3 14318MADI	(13,869.70)	Principal Paydown	08/15/24	08/15/24		(13,869.70)	(0.00)	Direct	13,869.70
HDMOT 2022-A A3 41284YAD8	(12,005.57)	Principal Paydown	08/15/24	08/15/24		(12,005.57)	(0.00)	Direct	12,005.57
HART 2021-C A3 44935FAD6	(5,674.53)	Principal Paydown	08/15/24	08/15/24		(5,674.53)	(0.00)	Direct	5,674.53
NAROT 2022-B A3 65480JAC4	(5,926.32)	Principal Paydown	08/15/24	08/15/24		(5,926.32)	(0.00)	Direct	5,926.32
WOART 2021-D A3 98163KAC6	(8,472.96)	Principal Paydown	08/15/24	08/15/24		(8,472.96)	(0.00)	Direct	8,472.96
GMCAR 2022-2 A3 362585AC5	(6,395.78)	Principal Paydown	08/16/24	08/16/24		(6,395.78)	(0.00)	Direct	6,395.78
GMCAR 2021-4 A3 362554AC1	(4,121.28)	Principal Paydown	08/16/24	08/16/24		(4,121.28)	0.00	Direct	4,121.28
GMCAR 2022-3 A3 36265WAD5	(9,912.36)	Principal Paydown	08/16/24	08/16/24		(9,912.36)	(0.00)	Direct	9,912.36
GMCAR 2022-1 A3 380146AC4	(5,165.81)	Principal Paydown	08/16/24	08/16/24		(5,165.81)	0.00	Direct	5,165.81



# Transactions

07/01/2024 to 09/30/2024

Description Identifier	Current Units	Type	Trade Date	Settle Date	Price	Principal	Realized Gain/Loss	Broker	Amount
VWALT 2022-A A3 92868AAC9	(11,928.27)	Principal Paydown	08/20/24	08/20/24		(11,928.27)	0.00	Direct	11,928.27
HAROT 2021-4 A3 43815GAC3	(6,791.22)	Principal Paydown	08/21/24	08/21/24		(6,791.22)	0.00	Direct	6,791.22
BMWOT 2022-A A3 05602RAD3	(7,054.66)	Principal Paydown	08/25/24	08/25/24		(7,054.65)	(0.01)	Direct	7,054.65
FNA 2016-M12 A2 3136AUKX8	(506.52)	Principal Paydown	09/01/24	09/01/24		(506.52)	(0.00)	Direct	506.52
FNA 2016-M03 A2 3136ARTE8	(200.91)	Principal Paydown	09/01/24	09/01/24		(200.91)	0.00	Direct	200.91
FHMS K-092 A1 3137FLYU2	(3,512.30)	Principal Paydown	09/01/24	09/01/24		(3,512.30)	(0.00)	Direct	3,512.30
CARMX 2021-3 A3 14317DAC4	(9,393.31)	Principal Paydown	09/15/24	09/15/24		(9,393.31)	(0.00)	Direct	9,393.31
FORDO 2022-A A3 345286AC2	(5,634.09)	Principal Paydown	09/15/24	09/15/24		(5,634.09)	0.00	Direct	5,634.09
CARMX 2021-2 A3 14314QAC8	(4,361.64)	Principal Paydown	09/15/24	09/15/24		(4,361.64)	0.00	Direct	4,361.64
CARMX 2022-3 A3 14318MADI	(14,772.86)	Principal Paydown	09/15/24	09/15/24		(14,772.86)	0.00	Direct	14,772.86
MBART 2022-1 A3 58768PAC8	(23,742.49)	Principal Paydown	09/15/24	09/15/24		(23,742.49)	0.00	Direct	23,742.49
ALLYA 2022-1 A3 02008JAC0	(11,731.42)	Principal Paydown	09/15/24	09/15/24		(11,731.41)	(0.01)	Direct	11,731.41
HDMOT 2022-A A3 41284YAD8	(11,533.73)	Principal Paydown	09/15/24	09/15/24		(11,533.73)	0.00	Direct	11,533.73
WOART 2021-D A3 98163KAC6	(7,644.36)	Principal Paydown	09/15/24	09/15/24		(7,644.36)	(0.00)	Direct	7,644.36
HART 2021-C A3 44935FAD6	(5,755.13)	Principal Paydown	09/15/24	09/15/24		(5,755.13)	0.00	Direct	5,755.13
TAOT 2022-B A3 89238FAD5	(7,309.07)	Principal Paydown	09/15/24	09/15/24		(7,309.07)	(0.00)	Direct	7,309.07
HART 2022-C A3 44933DAD3	(11,430.27)	Principal Paydown	09/15/24	09/15/24		(11,430.27)	0.00	Direct	11,430.27
COPAR 2021-1 A3 14044CAC6	(6,635.52)	Principal Paydown	09/15/24	09/15/24		(6,635.52)	0.00	Direct	6,635.52
CARMX 2022-2 A3 14317HAC5	(9,054.09)	Principal Paydown	09/15/24	09/15/24		(9,054.09)	(0.00)	Direct	9,054.09

# Transactions

07/01/2024 to 09/30/2024

Description Identifier	Current Units	Type	Trade Date	Settle Date	Price	Principal	Realized Gain/Loss	Broker	Amount
TAOT 2022-C A3 89231CAD9	(6,043.16)	Principal Paydown	09/15/24	09/15/24		(6,043.16)	(0.00)	Direct	6,043.16
CARMX 2022-4 A3 14318UAD3	(17,110.75)	Principal Paydown	09/15/24	09/15/24		(17,110.75)	0.00	Direct	17,110.75
HART 2022-A A3 448977AD0	(7,288.69)	Principal Paydown	09/15/24	09/15/24		(7,288.69)	(0.00)	Direct	7,288.69
NAROT 2022-B A3 65480JAC4	(13,947.76)	Principal Paydown	09/15/24	09/15/24		(13,947.76)	(0.00)	Direct	13,947.76
ALLYA 2022-2 A3 02008MAC3	(26,140.26)	Principal Paydown	09/15/24	09/15/24		(26,140.26)	0.00	Direct	26,140.26
DCENT 2021-I A 254683CP8	(155,000.00)	Principal Paydown	09/15/24	09/16/24		(155,000.00)	0.00	Direct	155,000.00
GMCAR 2022-1 A3 380146AC4	(4,868.15)	Principal Paydown	09/16/24	09/16/24		(4,868.15)	0.00	Direct	4,868.15
GMCAR 2022-3 A3 36265WAD5	(9,770.02)	Principal Paydown	09/16/24	09/16/24		(9,770.02)	0.00	Direct	9,770.02
GMCAR 2021-4 A3 362554AC1	(3,947.85)	Principal Paydown	09/16/24	09/16/24		(3,947.85)	0.00	Direct	3,947.85
GMCAR 2022-2 A3 362585AC5	(5,978.00)	Principal Paydown	09/16/24	09/16/24		(5,978.00)	(0.00)	Direct	5,978.00
VWALT 2022-A A3 92868AAC9	(9,397.78)	Principal Paydown	09/20/24	09/20/24		(9,397.78)	(0.00)	Direct	9,397.78
HAROT 2021-4 A3 43815GAC3	(6,492.61)	Principal Paydown	09/21/24	09/21/24		(6,492.61)	(0.00)	Direct	6,492.61
BMWOT 2022-A A3 05602RAD3	(6,929.74)	Principal Paydown	09/25/24	09/25/24		(6,929.74)	(0.00)	Direct	6,929.74
<b>Principal Paydown Total</b>						<b>(\$822,553.69)</b>	<b>\$0.01</b>		<b>\$822,553.69</b>

# Income

07/01/2024 to 09/30/2024

Description Identifier	Final Maturity	Current Units	Interest Income	Realized Gain Realized Loss	Accretion Income	Amortization Expense	Misc Income	Net Income	Interest Received Interest Due
ALLYA 2022-1 A3 02008JAC0	11/16/26	116,306.36	\$1,107.04	\$0.00 (\$0.01)	\$0.00	(\$2,746.48)	\$0.00	(\$1,639.45)	\$1,160.07 \$0.00
ALLYA 2022-2 A3 02008MAC3	05/17/27	347,438.14	4,589.78	0.00 (0.00)	0.48	0.00	0.00	4,590.26	4,754.70 0.00
AMERICAN EXPRESS CO 025816CG2	07/30/24	0.00	(0.03)	0.00 0.00	0.00	0.00	0.00	(0.03)	2,359.35 0.00
AMERICAN EXPRESS CO 025816CQ0	03/04/25	100,000.00	562.50	0.00 0.00	15.31	0.00	0.00	577.81	1,125.00 0.00
AMERICAN EXPRESS CO 025816CQ0	03/04/25	50,000.00	281.25	0.00 0.00	4.32	0.00	0.00	285.57	562.50 0.00
AMXCA 2022-2 A 02582JIT8	05/15/25	370,000.00	3,135.75	0.00 0.00	7.12	0.00	0.00	3,142.87	3,135.75 0.00
AMXCA 2022-4 A 02582JIX9	10/15/27	120,000.00	1,485.00	0.00 0.00	0.48	0.00	0.00	1,485.48	1,485.00 0.00
AMXCA 2023-1 A 02582JIZ4	05/15/26	140,000.00	1,704.51	0.00 0.00	1.03	0.00	0.00	1,705.54	1,704.51 0.00
AMERICAN HONDA FINANCE CORP 02665WEK3	07/07/26	50,000.00	656.25	0.00 0.00	0.00	(21.17)	0.00	635.08	1,312.50 0.00
AMERICAN HONDA FINANCE CORP 02665WEK3	07/07/26	85,000.00	1,115.63	0.00 0.00	8.58	0.00	0.00	1,124.20	2,231.25 0.00
AMERICAN HONDA FINANCE CORP 02665WEK3	07/07/26	65,000.00	853.13	0.00 0.00	34.26	0.00	0.00	887.38	1,706.25 0.00
AMERICAN HONDA FINANCE CORP 02665WEQ0	10/03/25	175,000.00	2,537.50	0.00 0.00	20.20	0.00	0.00	2,557.70	0.00 0.00
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD (NEW Y 05253JAZ4	01/18/27	250,000.00	2,968.75	0.00 0.00	0.00	0.00	0.00	2,968.75	5,937.50 0.00
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD (NEW Y 05254JAA8	12/08/25	250,000.00	3,180.00	0.00 0.00	0.00	0.00	0.00	3,180.00	0.00 0.00
BACCT 2023-1 A 05522RDG0	05/15/26	120,000.00	1,437.00	0.00 0.00	2.13	0.00	0.00	1,439.13	1,437.00 0.00
BACCT 2023-2 A 05522RDH8	11/16/26	170,000.00	2,116.50	0.00 0.00	1.84	0.00	0.00	2,118.34	2,116.50 0.00
TRUIST FINANCIAL CORP 05531FBE2	06/05/25	231,000.00	2,136.75	0.00 0.00	0.00	(937.22)	0.00	1,199.53	0.00 0.00
BMWOT 2023-A A3 05592XAD2	02/25/28	85,000.00	1,162.38	0.00 0.00	1.50	0.00	0.00	1,163.88	1,162.38 0.00

# Income

07/01/2024 to 09/30/2024

Description Identifier	Final Maturity	Current Units	Interest Income	Realized Gain Realized Loss	Accretion Income	Amortization Expense	Misc Income	Net Income	Interest Received Interest Due
BMWOT 2022-A A3 05602RAD3	08/25/26	63,106.52	607.09	0.00 (0.01)	0.00	(198.84)	0.00	408.25	618.27 0.00
BANK OF AMERICA CORP 06051GFS3	08/01/25	225,000.00	2,179.69	0.00 0.00	0.00	(563.58)	0.00	1,616.11	4,359.38 0.00
BANK OF AMERICA CORP 06051GFX2	04/19/26	175,000.00	1,531.25	0.00 0.00	418.21	0.00	0.00	1,949.46	0.00 0.00
BANK OF NEW YORK MELLON CORP 06406RAN7	04/24/25	135,000.00	540.00	0.00 0.00	0.00	(202.38)	0.00	337.62	0.00 0.00
BANK OF NEW YORK MELLON CORP 06406RAN7	04/24/25	125,000.00	500.00	0.00 0.00	248.11	0.00	0.00	748.11	0.00 0.00
BANK OF NEW YORK MELLON CORP 06406RBJ5	07/24/26	170,000.00	1,875.95	0.00 0.00	0.00	(47.63)	0.00	1,828.32	3,751.90 0.00
BANK OF NEW YORK MELLON CORP 06406RBJ5	07/24/26	80,000.00	882.80	0.00 0.00	0.00	0.00	0.00	882.80	1,765.60 0.00
BANK OF AMERICA NA 06428CAA2	08/18/26	275,000.00	3,799.13	0.00 0.00	0.00	0.00	0.00	3,799.13	7,598.25 0.00
BRISTOL-MYERS SQUIBB CO 110122DN5	11/13/25	125,000.00	234.38	0.00 0.00	447.42	0.00	0.00	681.80	0.00 0.00
BROWN-FORMAN CORP 115637AS9	04/15/25	115,000.00	1,006.25	0.00 0.00	0.00	(387.70)	0.00	618.55	0.00 0.00
COMET 2021-3 A 14041NFY2	11/15/24	305,000.00	792.99	0.00 0.00	31.89	0.00	0.00	824.88	792.99 0.00
COMET 2022-1 A 14041NFZ9	03/17/25	250,000.00	1,749.99	0.00 0.00	1.61	0.00	0.00	1,751.60	1,749.99 0.00
COMET 2022-2 A 14041NGA3	05/15/25	335,000.00	2,922.87	0.00 0.00	4.47	0.00	0.00	2,927.34	2,922.87 0.00
COPAR 2021-1 A3 14044CAC6	09/15/26	52,079.31	119.09	0.01 (0.00)	0.00	(4,520.19)	0.00	(4,401.10)	125.95 0.00
CARMX 2021-2 A3 14314QAC8	02/17/26	7,965.52	18.69	0.01 0.00	0.00	(3,906.93)	0.00	(3,888.23)	21.73 0.00
CARMX 2021-3 A3 14317DAC4	06/15/26	62,744.93	105.06	0.00 (0.00)	0.00	(9,175.59)	0.00	(9,070.53)	111.84 0.00
CARMX 2022-2 A3 14317HAC5	02/16/27	102,868.81	1,012.00	0.00 (0.00)	0.00	(860.49)	0.00	151.51	1,053.19 0.00
CARMX 2022-3 A3 14318MAD1	04/15/27	200,867.01	2,202.52	0.00 (0.00)	0.53	0.00	0.00	2,203.05	2,277.12 0.00
CARMX 2022-4 A3 14318UAD3	08/16/27	270,310.70	3,845.93	0.01 0.00	5.95	0.00	0.00	3,851.89	3,904.53 0.00

# Income

07/01/2024 to 09/30/2024

Description Identifier	Final Maturity	Current Units	Interest Income	Realized Gain Realized Loss	Accretion Income	Amortization Expense	Misc Income	Net Income	Interest Received Interest Due
CATERPILLAR FINANCIAL SERVICES CORP 14913R2V8	05/13/25	95,000.00	807.50	0.00 0.00	10.31	0.00	0.00	817.81	0.00 0.00
CATERPILLAR FINANCIAL SERVICES CORP 14913R2V8	05/13/25	30,000.00	255.00	0.00 0.00	0.25	0.00	0.00	255.25	0.00 0.00
CATERPILLAR FINANCIAL SERVICES CORP 14913UAA8	05/15/26	250,000.00	2,718.75	0.00 0.00	9.66	0.00	0.00	2,728.41	0.00 0.00
CHAIT 2023-1 A 161571HT4	09/15/28	380,000.00	4,902.00	0.00 0.00	8.51	0.00	0.00	4,910.51	4,902.00 0.00
CINTAS NO 2 CORP 17252MAP5	05/01/25	105,000.00	905.63	0.00 0.00	1.99	0.00	0.00	907.61	0.00 0.00
CINTAS NO 2 CORP 17252MAP5	05/01/25	70,000.00	603.75	0.00 0.00	17.60	0.00	0.00	621.35	0.00 0.00
CITIGROUP INC 172967KG5	01/12/26	200,000.00	1,850.00	0.00 0.00	492.17	0.00	0.00	2,342.17	3,700.00 0.00
COLGATE-PALMOLIVE CO 194162AM5	08/15/25	55,000.00	426.25	0.00 0.00	4.26	0.00	0.00	430.51	852.50 0.00
COMCAST CORP 20030NBY6	02/01/27	200,000.00	1,650.00	0.00 0.00	1,021.64	0.00	0.00	2,671.64	3,300.00 0.00
COMCAST CORP 20030NDZ1	11/07/25	110,000.00	1,443.75	0.00 0.00	22.36	0.00	0.00	1,466.11	0.00 0.00
COMCAST CORP 20030NDZ1	11/07/25	65,000.00	853.13	0.00 0.00	1.47	0.00	0.00	854.60	0.00 0.00
COMMONWEALTH BANK OF AUSTRALIA (NEW YORK BRANCH) 20271RAS9	09/12/25	250,000.00	3,436.88	0.00 0.00	0.00	(28.71)	0.00	3,408.16	6,873.75 0.00
COÖPERATIEVE RABOBANK U.A., NEW YORK BRANCH 21684LGS5	07/17/26	475,000.00	6,032.50	0.00 0.00	0.00	0.00	0.00	6,032.50	12,065.00 0.00
COOPERATIEVE RABOBANK UA (NEW YORK BRANCH) 21688AAS1	01/10/25	250,000.00	859.38	0.00 0.00	170.73	0.00	0.00	1,030.11	1,718.75 0.00
COOPERATIEVE RABOBANK UA (NEW YORK BRANCH) 21688AAU6	08/22/24	0.00	1,372.40	0.00 0.00	8.45	0.00	0.00	1,380.84	4,843.75 0.00
Credit Agricole Corporate And Investment Bank, New 22536AZR8	08/16/24	0.00	1,964.58	0.00 0.00	0.00	0.00	0.00	1,964.58	15,631.25 0.00
JOHN DEERE CAPITAL CORP 24422EY2	01/10/25	100,000.00	312.50	0.00 0.00	3.98	0.00	0.00	316.48	625.00 0.00
JOHN DEERE CAPITAL CORP 24422EWBI	03/07/25	25,000.00	132.81	0.00 0.00	0.92	0.00	0.00	133.73	265.63 0.00
JOHN DEERE CAPITAL CORP 24422EWBI	03/07/25	50,000.00	265.63	0.00 0.00	0.00	(8.53)	0.00	257.10	531.25 0.00



# Income

07/01/2024 to 09/30/2024

Description Identifier	Final Maturity	Current Units	Interest Income	Realized Gain Realized Loss	Accretion Income	Amortization Expense	Misc Income	Net Income	Interest Received Interest Due
JOHN DEERE CAPITAL CORP 24422EXF1	01/08/27	200,000.00	2,250.00	0.00 0.00	17.86	0.00	0.00	2,267.86	4,500.00 0.00
DCENT 2021-1 A 254683CP8	09/15/24	0.00	184.80	0.00 0.00	4.67	0.00	0.00	189.48	224.76 0.00
DCENT 2022-2 A 254683CS2	05/15/25	270,000.00	2,241.00	0.00 0.00	1.94	0.00	0.00	2,242.94	2,241.00 0.00
DCENT 2022-3 A 254683CW3	07/15/27	300,000.00	2,670.00	0.00 0.00	3.23	0.00	0.00	2,673.23	2,670.00 0.00
DCENT 2023-1 A 254683CY9	03/15/28	300,000.00	3,232.50	0.00 0.00	1.43	0.00	0.00	3,233.93	3,232.50 0.00
EXXON MOBIL CORP 30231GAF9	03/06/25	130,000.00	880.43	0.00 0.00	0.00	(556.55)	0.00	323.88	1,760.85 0.00
FEDERAL HOME LOAN BANKS 3130APQ81	11/08/24	500,000.00	1,250.00	0.00 0.00	2,957.50	0.00	0.00	4,207.50	0.00 0.00
FNA 2016-M03 A2 3136ARTE8	02/25/26	130,923.96	885.75	0.01 0.00	0.00	(6,933.83)	0.00	(6,048.08)	887.13 0.00
FNA 2016-M12 A2 3136AUKX8	09/25/26	271,464.35	1,707.17	0.00 (0.01)	0.00	(408.97)	0.00	1,298.19	1,701.22 0.00
FHMS K-053 A2 3137BN6G4	12/25/25	250,000.00	1,871.88	0.00 0.00	186.95	0.00	0.00	2,058.83	1,871.88 0.00
FHMS K-054 A2 3137BNGT5	01/25/26	275,000.00	1,887.19	0.00 0.00	1,017.05	0.00	0.00	2,904.24	1,887.19 0.00
FHMS K-054 A2 3137BNGT5	01/25/26	225,000.00	1,544.06	0.00 0.00	684.81	0.00	0.00	2,228.88	1,544.06 0.00
FHMS K-057 A2 3137BRQJ7	07/25/26	260,000.00	1,670.49	0.00 0.00	1,017.89	0.00	0.00	2,688.38	1,670.49 0.00
FHMS K-057 A2 3137BRQJ7	07/25/26	260,000.00	1,670.49	0.00 0.00	1,373.99	0.00	0.00	3,044.48	1,670.49 0.00
FHMS K-058 A2 3137BSP72	08/25/26	400,000.00	2,652.99	0.00 0.00	1,195.93	0.00	0.00	3,848.92	2,652.99 0.00
FHMS K-059 A2 3137BSRE5	09/25/26	275,000.00	2,145.00	0.00 0.00	1,226.23	0.00	0.00	3,371.23	2,145.00 0.00
FHMS K-062 A2 3137BUX60	12/25/26	275,000.00	2,346.45	0.00 0.00	984.10	0.00	0.00	3,330.55	2,346.45 0.00
FHMS K-062 A2 3137BUX60	12/25/26	275,000.00	2,346.45	0.00 0.00	940.38	0.00	0.00	3,286.83	2,346.45 0.00
FHMS K-063 A2 3137BVZ82	01/25/27	275,000.00	2,358.12	0.00 0.00	1,161.58	0.00	0.00	3,519.70	2,358.12 0.00

# Income

07/01/2024 to 09/30/2024

Description Identifier	Final Maturity	Current Units	Interest Income	Realized Gain Realized Loss	Accretion Income	Amortization Expense	Misc Income	Net Income	Interest Received Interest Due
FHMS K-065 A2 3137FIG44	04/25/27	260,000.00	2,107.95	0.00 0.00	1,028.55	0.00	0.00	3,136.50	2,107.95 0.00
FHMS K-092 A1 3137FLYU2	10/25/28	205,887.47	1,635.89	0.00 (0.00)	0.00	(1,290.47)	0.00	345.43	1,664.12 0.00
FHMS K-736 A2 3137FNWX4	07/25/26	270,000.00	1,540.35	0.00 0.00	1,802.26	0.00	0.00	3,342.61	1,540.35 0.00
FITAT 2023-I A3 31680EAD3	08/15/28	265,000.00	3,663.63	0.00 0.00	1.55	0.00	0.00	3,665.18	3,663.63 0.00
FORDO 2023-A A3 344928AD8	02/15/28	130,000.00	1,511.25	0.00 0.00	1.32	0.00	0.00	1,512.57	1,511.25 0.00
FORDO 2023-B A3 344930AD4	05/15/28	150,000.00	1,961.25	0.00 0.00	0.21	0.00	0.00	1,961.46	1,961.25 0.00
FORDO 2022-A A3 345286AC2	06/15/26	41,629.16	161.38	0.00 (0.01)	0.00	(3,519.21)	0.00	(3,357.83)	171.16 0.00
GMCAR 2021-4 A3 362554AC1	09/16/26	32,604.95	65.68	0.01 0.00	0.00	(2,755.62)	0.00	(2,689.94)	69.11 0.00
GMCAR 2023-2 A3 362583AD8	02/16/28	140,000.00	1,564.50	0.00 0.00	0.35	0.00	0.00	1,564.85	1,564.50 0.00
GMCAR 2022-2 A3 362585AC5	02/16/27	75,206.97	654.20	0.00 (0.01)	1.72	0.00	0.00	655.92	678.13 0.00
GMCAR 2022-3 A3 36265WAD5	04/16/27	120,588.01	1,228.52	0.00 (0.00)	0.08	0.00	0.00	1,228.60	1,270.35 0.00
GMCAR 2023-3 A3 36267KAD9	06/16/28	75,000.00	1,021.89	0.00 0.00	0.27	0.00	0.00	1,022.16	1,021.89 0.00
GMCAR 2022-1 A3 380146AC4	11/16/26	43,940.64	161.94	0.01 (0.00)	0.00	(2,196.72)	0.00	(2,034.78)	169.81 0.00
GOLDMAN SACHS GROUP INC 38141GYE8	09/10/24	0.00	979.76	0.00 0.00	0.00	0.00	0.00	979.76	1,490.14 0.00
GOLDMAN SACHS GROUP INC 38145GAH3	11/16/26	200,000.00	1,750.00	0.00 0.00	834.18	0.00	0.00	2,584.18	0.00 0.00
HDMOT 2022-A A3 41284YAD8	02/16/27	105,358.89	938.08	0.00 (0.00)	0.00	(4,722.55)	0.00	(3,784.47)	986.81 0.00
HDMOT 2023-A A3 41285JAD0	12/15/27	170,000.00	2,146.26	0.00 0.00	1.74	0.00	0.00	2,148.00	2,146.26 0.00
HERSHEY CO 427866BF4	06/01/25	130,000.00	292.50	0.00 0.00	409.29	0.00	0.00	701.79	0.00 0.00
HOME DEPOT INC 437076CRI	09/15/25	55,000.00	550.00	0.00 0.00	1.70	0.00	0.00	551.70	1,100.00 0.00

# Income

07/01/2024 to 09/30/2024

Description Identifier	Final Maturity	Current Units	Interest Income	Realized Gain Realized Loss	Accretion Income	Amortization Expense	Misc Income	Net Income	Interest Received Interest Due
HOME DEPOT INC 437076CV2	09/30/26	105,000.00	1,299.38	0.00 0.00	20.15	0.00	0.00	1,319.53	2,598.75 0.00
HAROT 2023-2 A3 437927AC0	11/15/27	160,000.00	1,971.99	0.00 0.00	2.42	0.00	0.00	1,974.41	1,971.99 0.00
HAROT 2023-4 A3 438123AC5	06/21/28	85,000.00	1,204.89	0.00 0.00	1.33	0.00	0.00	1,206.22	1,204.89 0.00
HAROT 2021-4 A3 43815GAC3	01/21/26	42,093.06	116.81	0.00 (0.00)	0.00	(3,522.76)	0.00	(3,405.95)	121.66 0.00
HONEYWELL INTERNATIONAL INC 438516CB0	06/01/25	175,000.00	590.63	0.00 0.00	297.31	0.00	0.00	887.93	0.00 0.00
HART 2022-A A3 448977AD0	10/15/26	66,036.52	426.00	0.00 (0.00)	0.00	(1,176.09)	0.00	(750.09)	447.67 0.00
HART 2022-C A3 44933DAD3	06/15/27	313,569.73	4,351.99	0.00 0.00	0.06	0.00	0.00	4,352.05	4,379.37 0.00
HART 2021-A A3 44933LAC7	09/15/25	0.00	0.55	0.01 0.00	0.00	(136.44)	0.00	(135.89)	1.17 0.00
HART 2023-B A3 44933XAD9	04/17/28	75,000.00	1,027.50	0.00 0.00	0.32	0.00	0.00	1,027.82	1,027.50 0.00
HART 2021-C A3 44935FAD6	05/15/26	28,219.83	67.73	0.00 (0.01)	0.00	(3,443.74)	0.00	(3,376.01)	73.37 0.00
INTEL CORP 458140AS9	07/29/25	200,000.00	1,850.00	0.00 0.00	462.40	0.00	0.00	2,312.40	3,700.00 0.00
INTERNATIONAL BUSINESS MACHINES CORP 459200KS9	07/27/25	375,000.00	3,750.00	0.00 0.00	0.00	0.00	0.00	3,750.00	7,500.00 0.00
JPMORGAN CHASE & CO 46625HMN7	07/15/25	225,000.00	2,193.75	0.00 0.00	0.00	(588.53)	0.00	1,605.22	4,387.50 0.00
LINDE INC 53522KAB9	12/05/25	250,000.00	2,937.50	0.00 0.00	22.86	0.00	0.00	2,960.36	0.00 0.00
LOCKHEED MARTIN CORP 539830BU2	10/15/25	80,000.00	990.00	0.00 0.00	19.58	0.00	0.00	1,009.58	0.00 0.00
LOCKHEED MARTIN CORP 539830BU2	10/15/25	95,000.00	1,175.63	0.00 0.00	0.00	(3.80)	0.00	1,171.83	0.00 0.00
MBART 2022-1 A3 58768PAC8	08/16/27	334,999.79	4,785.56	0.00 (0.00)	7.31	0.00	0.00	4,792.88	4,912.92 0.00
FEDERATED HRMS TRS SVC 60934N872	09/30/24	5,137,171.44	48,741.44	0.00 0.00	0.00	0.00	0.00	48,741.44	39,861.16 18,963.19
MORGAN STANLEY 6174468C6	07/23/25	85,000.00	850.00	0.00 0.00	8.13	0.00	0.00	858.13	1,700.00 0.00

# Income

07/01/2024 to 09/30/2024

Description Identifier	Final Maturity	Current Units	Interest Income	Realized Gain Realized Loss	Accretion Income	Amortization Expense	Misc Income	Net Income	Interest Received Interest Due
MORGAN STANLEY 61747YEM3	02/18/26	290,000.00	1,906.75	0.00 0.00	0.00	0.00	0.00	1,906.75	3,813.50 0.00
NATIONAL AUSTRALIA BANK LTD (NEW YORK BRANCH) 63253QAA2	01/12/26	415,000.00	5,152.23	0.00 0.00	0.00	0.00	0.00	5,152.23	10,304.45 0.00
NATIONAL AUSTRALIA BANK LTD (NEW YORK BRANCH) 63254ABD9	06/09/25	255,000.00	2,231.25	0.00 0.00	0.00	0.00	0.00	2,231.25	0.00 0.00
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 63743HFC1	02/07/25	110,000.00	515.63	0.00 0.00	0.28	0.00	0.00	515.91	1,031.25 0.00
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 63743HFC1	02/07/25	65,000.00	304.69	0.00 0.00	52.13	0.00	0.00	356.82	609.38 0.00
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 63743HFE7	06/15/25	60,000.00	517.50	0.00 0.00	26.37	0.00	0.00	543.87	0.00 0.00
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 63743HFE7	06/15/25	40,000.00	345.00	0.00 0.00	0.76	0.00	0.00	345.76	0.00 0.00
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 63743HFH0	03/13/26	125,000.00	1,390.63	0.00 0.00	36.84	0.00	0.00	1,427.47	2,781.25 0.00
Natixis, New York Branch 63873QP65	09/18/26	375,000.00	26,573.85	0.00 0.00	0.00	0.00	0.00	26,573.85	21,271.25 0.00
NAROT 2022-B A3 65480JAC4	05/17/27	215,125.92	2,558.84	0.00 (0.00)	4.02	0.00	0.00	2,562.85	2,598.23 0.00
NAROT 2023-B A3 65480MAD5	03/15/28	105,000.00	1,556.62	0.00 0.00	2.14	0.00	0.00	1,558.76	1,556.62 0.00
NAROT 2023-A A3 65480WAD3	11/15/27	235,000.00	2,884.62	0.00 0.00	4.04	0.00	0.00	2,888.66	2,884.62 0.00
Nordea ABP - New York Branch 65558UYF3	11/03/25	500,000.00	7,066.11	0.00 0.00	0.00	0.00	0.00	7,066.11	0.00 0.00
PNC FINANCIAL SERVICES GROUP INC 693475BH7	10/28/25	110,000.00	1,559.53	0.00 0.00	0.00	0.00	0.00	1,559.53	0.00 0.00
PNC BANK NA (DELAWARE) 69353REQ7	06/01/25	250,000.00	2,031.25	0.00 0.00	402.93	0.00	0.00	2,434.18	0.00 0.00
PACCAR FINANCIAL CORP 69371RR73	04/07/25	250,000.00	1,781.25	0.00 0.00	5.55	0.00	0.00	1,786.80	0.00 0.00
PACCAR FINANCIAL CORP 69371RS56	08/10/26	125,000.00	1,578.13	0.00 0.00	5.09	0.00	0.00	1,583.22	3,156.25 0.00

# Income

07/01/2024 to 09/30/2024

Description Identifier	Final Maturity	Current Units	Interest Income	Realized Gain Realized Loss	Accretion Income	Amortization Expense	Misc Income	Net Income	Interest Received Interest Due
PEPSICO INC 713448FW3	11/10/26	65,000.00	832.81	0.00 0.00	1.40	0.00	0.00	834.21	0.00 0.00
LINDE INC 74005PBN3	02/05/25	175,000.00	1,159.38	0.00 0.00	0.00	(247.11)	0.00	912.27	2,318.75 0.00
STATE STREET CORP 857477BM4	03/30/26	255,000.00	1,849.39	0.00 0.00	0.00	(421.32)	0.00	1,428.08	3,698.78 0.00
STATE STREET CORP 857477BR3	02/06/26	110,000.00	480.15	0.00 0.00	0.00	0.00	0.00	480.15	960.30 0.00
STATE STREET CORP 857477CD3	08/03/26	200,000.00	2,636.00	0.00 0.00	0.00	0.00	0.00	2,636.00	5,272.00 0.00
Toronto-Dominion Bank - New York Branch 89115B6K1	10/27/25	500,000.00	7,333.49	0.00 0.00	0.00	0.00	0.00	7,333.49	0.00 0.00
TAOT 2023-A A3 891940AC2	09/15/27	165,000.00	1,909.86	0.00 0.00	0.03	0.00	0.00	1,909.89	1,909.86 0.00
TAOT 2023-B A3 891941AD8	02/15/28	200,000.00	2,355.00	0.00 0.00	1.06	0.00	0.00	2,356.06	2,355.00 0.00
TAOT 2022-C A3 89231CAD9	04/15/27	91,608.27	938.14	0.00 (0.01)	1.40	0.00	0.00	939.53	960.52 0.00
TOYOTA MOTOR CREDIT CORP 89236TKT1	05/18/26	210,000.00	2,336.25	0.00 0.00	10.02	0.00	0.00	2,346.27	0.00 0.00
TOYOTA MOTOR CREDIT CORP 89236TLJ2	01/05/26	175,000.00	2,100.00	0.00 0.00	16.62	0.00	0.00	2,116.62	4,200.00 0.00
TAOT 2022-B A3 89238FAD5	09/15/26	79,221.89	659.89	0.00 (0.00)	0.00	(173.66)	0.00	486.23	688.65 0.00
TAOT 2022-D A3 89239HAD0	09/15/27	110,000.00	1,457.49	0.00 0.00	0.93	0.00	0.00	1,458.42	1,457.49 0.00
TRUIST FINANCIAL CORP 89788MAH5	07/28/26	65,000.00	692.25	0.00 0.00	0.00	0.00	0.00	692.25	1,384.50 0.00
TRUIST FINANCIAL CORP 89788MAH5	07/28/26	65,000.00	692.25	0.00 0.00	0.00	(5.58)	0.00	686.67	1,384.50 0.00
UNILEVER CAPITAL CORP 904764BB2	03/22/25	125,000.00	1,054.69	0.00 0.00	0.00	(359.44)	0.00	695.26	2,109.38 0.00
UNILEVER CAPITAL CORP 904764BN6	08/12/24	0.00	71.29	0.00 0.00	0.00	0.00	0.00	71.29	313.00 0.00
UNITED STATES TREASURY 912828XB1	05/15/25	1,725,000.00	9,164.06	0.00 0.00	9,041.12	0.00	0.00	18,205.18	0.00 0.00
UNITED STATES TREASURY 912828YV6	11/30/24	400,000.00	1,508.20	0.00 0.00	0.00	(1,066.49)	0.00	441.71	0.00 0.00

# Income

07/01/2024 to 09/30/2024

Description Identifier	Final Maturity	Current Units	Interest Income	Realized Gain Realized Loss	Accretion Income	Amortization Expense	Misc Income	Net Income	Interest Received Interest Due
UNITED STATES TREASURY 91282ZV3	06/30/25	1,000,000.00	625.00	0.00 0.00	6,383.43	0.00	0.00	7,008.43	1,250.00 0.00
UNITED STATES TREASURY 91282CEY3	07/15/25	425,000.00	3,192.83	0.00 0.00	562.74	0.00	0.00	3,755.57	6,375.00 0.00
UNITED STATES TREASURY 91282CEY3	07/15/25	1,200,000.00	9,015.05	0.00 0.00	394.58	0.00	0.00	9,409.63	18,000.00 0.00
UNITED STATES TREASURY 91282CFK2	09/15/25	600,000.00	5,265.13	0.00 0.00	1,041.73	0.00	0.00	6,306.86	10,500.00 0.00
UNITED STATES TREASURY 91282CFW6	11/15/25	1,125,000.00	12,656.25	0.00 0.00	0.00	(1,341.48)	0.00	11,314.77	0.00 0.00
UNITED STATES TREASURY 91282CGE5	01/15/26	2,550,000.00	24,744.43	0.00 0.00	497.79	0.00	0.00	25,242.23	49,406.25 0.00
UNITED STATES TREASURY 91282CGL9	02/15/26	930,000.00	9,349.99	0.00 0.00	1,381.52	0.00	0.00	10,731.50	18,600.00 0.00
UNITED STATES TREASURY 91282CGV7	04/15/26	1,150,000.00	10,840.16	0.00 0.00	221.91	0.00	0.00	11,062.08	0.00 0.00
UNITED STATES TREASURY 91282CHB0	05/15/26	1,700,000.00	15,406.25	0.00 0.00	1,398.25	0.00	0.00	16,804.50	0.00 0.00
UNITED STATES TREASURY 91282CHH7	06/15/26	975,000.00	10,109.63	0.00 0.00	797.25	0.00	0.00	10,906.88	0.00 0.00
UNITED STATES TREASURY 91282CHM6	07/15/26	1,550,000.00	17,466.66	0.00 0.00	204.38	0.00	0.00	17,671.04	34,875.00 0.00
UNITED STATES TREASURY 91282CHU8	08/15/26	1,100,000.00	12,095.92	0.00 0.00	875.41	0.00	0.00	12,971.33	24,062.50 0.00
UNITED STATES TREASURY 91282CHY0	09/15/26	1,000,000.00	11,595.83	0.00 0.00	586.36	0.00	0.00	12,182.19	23,125.00 0.00
UNITED STATES TREASURY 91282CJC6	10/15/26	450,000.00	5,231.56	0.00 0.00	103.61	0.00	0.00	5,335.17	0.00 0.00
UNITED STATES TREASURY 91282CJK8	11/15/26	1,250,000.00	14,453.13	0.00 0.00	0.00	(813.48)	0.00	13,639.65	0.00 0.00
UNITED STATES TREASURY 91282JP7	12/15/26	1,850,000.00	20,344.95	0.00 0.00	0.00	(1,188.26)	0.00	19,156.69	0.00 0.00
UNITED STATES TREASURY 91282JP7	12/15/26	500,000.00	5,498.63	0.00 0.00	0.00	(164.69)	0.00	5,333.94	0.00 0.00
UNITEDHEALTH GROUP INC 91324PEN8	10/15/25	80,000.00	1,030.00	0.00 0.00	0.75	0.00	0.00	1,030.75	0.00 0.00
VWALT 2022-A A3 92868AAC9	07/21/25	0.00	144.63	0.00 (0.00)	0.18	0.00	0.00	144.81	177.37 0.00

# Income

07/01/2024 to 09/30/2024

Description Identifier	Final Maturity	Current Units	Interest Income	Realized Gain Realized Loss	Accretion Income	Amortization Expense	Misc Income	Net Income	Interest Received Interest Due
WALMART INC 931142EW9	09/09/25	150,000.00	1,462.50	0.00 0.00	8.90	0.00	0.00	1,471.40	2,925.00 0.00
WELLS FARGO & CO 949746RW3	04/22/26	200,000.00	1,500.00	0.00 0.00	959.80	0.00	0.00	2,459.80	0.00 0.00
WELLS FARGO BANK NA 94988j6F9	12/11/26	375,000.00	4,925.63	0.00 0.00	0.00	0.00	0.00	4,925.63	0.00 0.00
WOART 2021-D A3 98163KAC6	10/15/26	56,356.05	137.56	0.00 (0.00)	0.00	(5,471.09)	0.00	(5,333.53)	146.03 0.00
Receivable CCYUSD	09/30/24	18,963.19	0.00	0.00 0.00	0.00	0.00	0.00	0.00	0.00 0.00
<b>Portfolio Total</b>		<b>52,160,657.41</b>	<b>\$522,085.07</b>	<b>\$0.11 (\$0.10)</b>	<b>\$45,761.73</b>	<b>(\$66,113.31)</b>	<b>\$0.00</b>	<b>\$501,733.51</b>	<b>\$521,729.67 \$18,963.19</b>



Issuer Identifier	Security Type % of Market Value	Book Yield Market Yield	Duration	S&P Moody's	Effective Maturity Final Maturity	Current Units	Accrued	Book Value Book Value + Accrued	Market Value Market Value + Accrued
<b>Ally Auto Receivables Trust 2022-1</b>									
Ally Auto Receivables Trust 2022-1 02008JACO	ABS 0.22%	(3.35%) 4.72%	0.49	AAA Aaa	10/15/25 11/16/26	116,306.36	\$171.10	\$120,270.19 \$120,441.29	\$115,517.52 \$115,688.62
<b>Ally Auto Receivables Trust 2022-1</b>	<b>0.22%</b>	<b>(3.35%) 4.72%</b>	<b>0.49</b>	<b>AAA Aaa</b>		<b>116,306.36</b>	<b>\$171.10</b>	<b>\$120,270.19 \$120,441.29</b>	<b>\$115,517.52 \$115,688.62</b>
<b>Ally Auto Receivables Trust 2022-2</b>									
Ally Auto Receivables Trust 2022-2 02008MAC3	ABS 0.66%	4.81% 4.76%	0.69	AAA Aaa	05/15/26 05/17/27	347,438.14	\$735.02	\$347,436.92 \$348,171.94	\$347,545.81 \$348,280.84
<b>Ally Auto Receivables Trust 2022-2</b>	<b>0.66%</b>	<b>4.81% 4.76%</b>	<b>0.69</b>	<b>AAA Aaa</b>		<b>347,438.14</b>	<b>\$735.02</b>	<b>\$347,436.92 \$348,171.94</b>	<b>\$347,545.81 \$348,280.84</b>
<b>American Express Company</b>									
American Express Company 025816CQ0	CORP 0.19%	2.31% 4.73%	0.41	BBB+ A2	03/04/25 03/04/25	100,000.00	\$168.75	\$99,973.86 \$100,142.61	\$98,956.35 \$99,125.10
American Express Company 025816CQ0	CORP 0.09%	2.29% 4.73%	0.41	BBB+ A2	03/04/25 03/04/25	50,000.00	84.38	49,992.63 50,077.00	49,478.17 49,562.55
<b>American Express Company</b>	<b>0.28%</b>	<b>2.30% 4.73%</b>	<b>0.41</b>	<b>BBB+ A2</b>		<b>150,000.00</b>	<b>\$253.13</b>	<b>\$149,966.49 \$150,219.62</b>	<b>\$148,434.52 \$148,687.64</b>
<b>American Express Credit Account Master Trust</b>									
American Express Credit Account Master Trust 02582JIT8	ABS 0.70%	3.42% 4.60%	0.60	AAA NA	05/15/25 05/15/25	370,000.00	\$557.47	\$369,981.67 \$370,539.14	\$367,336.37 \$367,893.84
<b>American Express Credit Account Master Trust</b>	<b>0.70%</b>	<b>3.42% 4.60%</b>	<b>0.60</b>	<b>AAA NA</b>		<b>370,000.00</b>	<b>\$557.47</b>	<b>\$369,981.67 \$370,539.14</b>	<b>\$367,336.37 \$367,893.84</b>
<b>American Express Credit Account Master Trust , series 2023-1</b>									

Issuer Identifier	Security Type % of Market Value	Book Yield Market Yield	Duration	S&P Moody's	Effective Maturity Final Maturity	Current Units	Accrued	Book Value Book Value + Accrued	Market Value Market Value + Accrued
American Express Credit Account Master Trust , series 2023-1 02582JJZ4	ABS 0.27%	4.92% 4.14%	1.53	AAA NA	05/15/26 05/15/26	140,000.00	\$303.02	\$139,992.55 \$140,295.57	\$141,672.68 \$141,975.70
<b>American Express Credit Account Master Trust , series 2023-1</b>	<b>0.27%</b>	<b>4.92% 4.14%</b>	<b>1.53</b>	<b>AAA NA</b>		<b>140,000.00</b>	<b>\$303.02</b>	<b>\$139,992.55 \$140,295.57</b>	<b>\$141,672.68 \$141,975.70</b>
<b>American Express Credit Account Master Trust 2022-4</b>									
American Express Credit Account Master Trust 2022-4 02582JJX9	ABS 0.23%	5.00% 4.39%	0.99	AAA NA	10/15/25 10/15/27	120,000.00	\$264.00	\$119,997.74 \$120,261.74	\$120,726.54 \$120,990.54
<b>American Express Credit Account Master Trust 2022-4</b>	<b>0.23%</b>	<b>5.00% 4.39%</b>	<b>0.99</b>	<b>AAA NA</b>		<b>120,000.00</b>	<b>\$264.00</b>	<b>\$119,997.74 \$120,261.74</b>	<b>\$120,726.54 \$120,990.54</b>
<b>American Honda Finance Corporation</b>									
American Honda Finance Corporation 02665WEQ0	CORP 0.35%	5.85% 4.31%	0.95	A- A3	10/03/25 10/03/25	175,000.00	\$5,018.61	\$174,915.62 \$179,934.24	\$177,551.59 \$182,570.20
American Honda Finance Corporation 02665WEK3	CORP 0.10%	5.06% 4.12%	1.66	A- A3	07/07/26 07/07/26	50,000.00	612.50	50,156.28 50,768.78	50,953.27 51,565.77
American Honda Finance Corporation 02665WEK3	CORP 0.17%	5.29% 4.12%	1.66	A- A3	07/07/26 07/07/26	85,000.00	1,041.25	84,936.57 85,977.82	86,620.55 87,661.80
American Honda Finance Corporation 02665WEK3	CORP 0.13%	5.49% 4.12%	1.66	A- A3	07/07/26 07/07/26	65,000.00	796.25	64,746.21 65,542.46	66,239.25 67,035.50
<b>American Honda Finance Corporation</b>	<b>0.74%</b>	<b>5.56% 4.21%</b>	<b>1.33</b>	<b>A- A3</b>		<b>375,000.00</b>	<b>\$7,468.61</b>	<b>\$374,754.69 \$382,223.30</b>	<b>\$381,364.65 \$388,833.26</b>
<b>Australia &amp; New Zealand Banking Group Ltd., New York Branch</b>									
Australia & New Zealand Banking Group Ltd., New York Branch 05254JAA8	CORP 0.49%	5.09% 4.09%	1.13	AA- Aa2	12/08/25 12/08/25	250,000.00	\$3,992.67	\$250,000.00 \$253,992.67	\$252,853.02 \$256,845.69

Issuer Identifier	Security Type % of Market Value	Book Yield Market Yield	Duration	S&P Moody's	Effective Maturity Final Maturity	Current Units	Accrued	Book Value Book Value + Accrued	Market Value Market Value + Accrued
Australia & New Zealand Banking Group Ltd., New York Branch 05253JAZ4	CORP 0.49%	4.75% 3.98%	2.15	AA- Aa2	01/18/27 01/18/27	250,000.00	2,407.99	250,000.00 252,407.99	254,160.15 256,568.14
<b>Australia &amp; New Zealand Banking Group Ltd., New York Branch</b>	<b>0.98%</b>	<b>4.92% 4.04%</b>	<b>1.64</b>	<b>AA- Aa2</b>		<b>500,000.00</b>	<b>\$6,400.65</b>	<b>\$500,000.00 \$506,400.65</b>	<b>\$507,013.17 \$513,413.82</b>
<b>BA Credit Card Trust, Series 2023-1</b>									
BA Credit Card Trust, Series 2023-1 05522RDG0	ABS 0.23%	4.85% 4.17%	1.53	AAA NA	05/15/26 05/15/26	120,000.00	\$255.47	\$119,985.15 \$120,240.61	\$121,229.72 \$121,485.19
<b>BA Credit Card Trust, Series 2023-1</b>	<b>0.23%</b>	<b>4.85% 4.17%</b>	<b>1.53</b>	<b>AAA NA</b>		<b>120,000.00</b>	<b>\$255.47</b>	<b>\$119,985.15 \$120,240.61</b>	<b>\$121,229.72 \$121,485.19</b>
<b>Ba Credit Card Trust, Series 2023-2</b>									
Ba Credit Card Trust, Series 2023-2 05522RDH8	ABS 0.33%	5.04% 4.02%	1.98	NA Aaa	11/16/26 11/16/26	170,000.00	\$376.27	\$169,982.81 \$170,359.08	\$173,425.53 \$173,801.80
<b>Ba Credit Card Trust, Series 2023-2</b>	<b>0.33%</b>	<b>5.04% 4.02%</b>	<b>1.98</b>	<b>NA Aaa</b>		<b>170,000.00</b>	<b>\$376.27</b>	<b>\$169,982.81 \$170,359.08</b>	<b>\$173,425.53 \$173,801.80</b>
<b>Bank of America Corporation</b>									
Bank of America Corporation 06051GFS3	CORP 0.43%	2.84% 4.25%	0.81	A- A1	08/01/25 08/01/25	225,000.00	\$1,453.13	\$226,898.72 \$228,351.84	\$224,297.96 \$225,751.08
Bank of America Corporation 06051GFX2	CORP 0.33%	4.54% 4.16%	1.47	A- A1	04/19/26 04/19/26	175,000.00	2,756.25	172,307.52 175,063.77	173,287.84 176,044.09
<b>Bank of America Corporation</b>	<b>0.76%</b>	<b>3.58% 4.21%</b>	<b>1.10</b>	<b>A- A1</b>		<b>400,000.00</b>	<b>\$4,209.38</b>	<b>\$399,206.24 \$403,415.61</b>	<b>\$397,585.79 \$401,795.17</b>
<b>Bank of America, National Association</b>									
Bank of America, National Association 06428CAA2	CORP 0.54%	5.53% 3.97%	1.69	A+ Aa1	07/18/26 08/18/26	275,000.00	\$1,815.14	\$275,000.00 \$276,815.14	\$282,354.75 \$284,169.89

Issuer Identifier	Security Type % of Market Value	Book Yield Market Yield	Duration	S&P Moody's	Effective Maturity Final Maturity	Current Units	Accrued	Book Value Book Value + Accrued	Market Value Market Value + Accrued
<b>Bank of America, National Association</b>									
	0.54%	5.53% 3.97%	1.69	A+ Aa1		275,000.00	\$1,815.14	\$275,000.00 \$276,815.14	\$282,354.75 \$284,169.89
<b>Bmw Vehicle Owner Trust 2022-A</b>									
Bmw Vehicle Owner Trust 2022-A 05602RAD3	ABS 0.12%	2.16% 4.62%	0.48	AAA Aaa	10/25/25 08/25/26	63,106.52	\$33.76	\$63,436.60 \$63,470.36	\$62,682.59 \$62,716.36
<b>Bmw Vehicle Owner Trust 2022-A</b>	<b>0.12%</b>	<b>2.16% 4.62%</b>	<b>0.48</b>	<b>AAA Aaa</b>		<b>63,106.52</b>	<b>\$33.76</b>	<b>\$63,436.60 \$63,470.36</b>	<b>\$62,682.59 \$62,716.36</b>
<b>Bmw Vehicle Owner Trust 2023-A</b>									
Bmw Vehicle Owner Trust 2023-A 05592XAD2	ABS 0.16%	5.54% 4.54%	1.25	AAA NA	03/25/27 02/25/28	85,000.00	\$77.49	\$84,992.01 \$85,069.50	\$86,053.58 \$86,131.08
<b>Bmw Vehicle Owner Trust 2023-A</b>	<b>0.16%</b>	<b>5.54% 4.54%</b>	<b>1.25</b>	<b>AAA NA</b>		<b>85,000.00</b>	<b>\$77.49</b>	<b>\$84,992.01 \$85,069.50</b>	<b>\$86,053.58 \$86,131.08</b>
<b>Bristol-Myers Squibb Company</b>									
Bristol-Myers Squibb Company 110122DN5	CORP 0.23%	2.23% 4.14%	1.09	A A2	11/13/25 11/13/25	125,000.00	\$359.38	\$122,971.14 \$123,330.52	\$120,415.48 \$120,774.86
<b>Bristol-Myers Squibb Company</b>	<b>0.23%</b>	<b>2.23% 4.14%</b>	<b>1.09</b>	<b>A A2</b>		<b>125,000.00</b>	<b>\$359.38</b>	<b>\$122,971.14 \$123,330.52</b>	<b>\$120,415.48 \$120,774.86</b>
<b>Brown-Forman Corporation</b>									
Brown-Forman Corporation 115637AS9	CORP 0.22%	2.14% 4.80%	0.51	A- A1	04/15/25 04/15/25	115,000.00	\$1,855.97	\$115,577.66 \$117,433.63	\$114,207.10 \$116,063.08
<b>Brown-Forman Corporation</b>	<b>0.22%</b>	<b>2.14% 4.80%</b>	<b>0.51</b>	<b>A- A1</b>		<b>115,000.00</b>	<b>\$1,855.97</b>	<b>\$115,577.66 \$117,433.63</b>	<b>\$114,207.10 \$116,063.08</b>
<b>COÖPERATIEVE RABOBANK U.A., NEW YORK BRANCH</b>									
COÖPERATIEVE RABOBANK U.A., NEW YORK BRANCH 21688AAS1	YANKEE 0.47%	1.65% 4.91%	0.27	A+ Aa2	01/10/25 01/10/25	250,000.00	\$773.44	\$249,812.61 \$250,586.05	\$247,565.00 \$248,338.44
COÖPERATIEVE RABOBANK U.A., NEW YORK BRANCH 21684LGS5	CD 0.94%	5.08% 3.55%	1.72	A+ Aa2	07/17/26 07/17/26	475,000.00	5,094.11	475,000.00 480,094.11	487,640.48 492,734.59
<b>COÖPERATIEVE RABOBANK U.A., NEW YORK BRANCH</b>	<b>1.41%</b>	<b>3.90% 4.01%</b>	<b>1.23</b>	<b>A+ Aa2</b>		<b>725,000.00</b>	<b>\$5,867.55</b>	<b>\$724,812.61 \$730,680.16</b>	<b>\$735,205.48 \$741,073.03</b>

Issuer Identifier	Security Type % of Market Value	Book Yield Market Yield	Duration	S&P Moody's	Effective Maturity Final Maturity	Current Units	Accrued	Book Value Book Value + Accrued	Market Value Market Value + Accrued
<b>Capital One Multi-Asset Execution Trust, Series 2021-3</b>									
Capital One Multi-Asset Execution Trust, Series 2021-3 14041NFY2	ABS 0.58%	1.08% 4.87%	0.12	AAA NA	11/15/24 11/15/24	305,000.00	\$140.98	\$304,984.38 \$305,125.36	\$303,566.65 \$303,707.63
<b>Capital One Multi-Asset Execution Trust, Series 2021-3</b>	<b>0.58%</b>	<b>1.08% 4.87%</b>	<b>0.12</b>	<b>AAA NA</b>		<b>305,000.00</b>	<b>\$140.98</b>	<b>\$304,984.38 \$305,125.36</b>	<b>\$303,566.65 \$303,707.63</b>
<b>Capital One Multi-Asset Execution Trust, Series 2022-1</b>									
Capital One Multi-Asset Execution Trust, Series 2022-1 14041NFZ9	ABS 0.47%	2.82% 4.75%	0.45	AAA NA	03/17/25 03/17/25	250,000.00	\$311.11	\$249,996.86 \$250,307.97	\$247,820.18 \$248,131.29
<b>Capital One Multi-Asset Execution Trust, Series 2022-1</b>	<b>0.47%</b>	<b>2.82% 4.75%</b>	<b>0.45</b>	<b>AAA NA</b>		<b>250,000.00</b>	<b>\$311.11</b>	<b>\$249,996.86 \$250,307.97</b>	<b>\$247,820.18 \$248,131.29</b>
<b>Capital One Multi-Asset Execution Trust, Series 2022-2</b>									
Capital One Multi-Asset Execution Trust, Series 2022-2 14041NGA3	ABS 0.63%	3.52% 4.62%	0.60	AAA NA	05/15/25 05/15/25	335,000.00	\$519.62	\$334,988.36 \$335,507.98	\$332,762.60 \$333,282.22
<b>Capital One Multi-Asset Execution Trust, Series 2022-2</b>	<b>0.63%</b>	<b>3.52% 4.62%</b>	<b>0.60</b>	<b>AAA NA</b>		<b>335,000.00</b>	<b>\$519.62</b>	<b>\$334,988.36 \$335,507.98</b>	<b>\$332,762.60 \$333,282.22</b>
<b>Capital One Prime Auto Receivables Trust 2021-1</b>									
Capital One Prime Auto Receivables Trust 2021-1 14044CAC6	ABS 0.10%	(21.56%) 4.38%	0.42	AAA Aaa	09/15/25 09/15/26	52,079.31	\$17.82	\$58,106.03 \$58,123.85	\$51,286.60 \$51,304.42
<b>Capital One Prime Auto Receivables Trust 2021-1</b>	<b>0.10%</b>	<b>(21.56%) 4.38%</b>	<b>0.42</b>	<b>AAA Aaa</b>		<b>52,079.31</b>	<b>\$17.82</b>	<b>\$58,106.03 \$58,123.85</b>	<b>\$51,286.60 \$51,304.42</b>
<b>CarMax Auto Owner Trust 2021-2</b>									
CarMax Auto Owner Trust 2021-2 14314QAC8	ABS 0.02%	(85.06%) 4.89%	0.08	AAA NA	12/15/24 02/17/26	7,965.52	\$1.84	\$8,761.59 \$8,763.43	\$7,935.63 \$7,937.47

Issuer Identifier	Security Type % of Market Value	Book Yield Market Yield	Duration	S&P Moody's	Effective Maturity Final Maturity	Current Units	Accrued	Book Value Book Value + Accrued	Market Value Market Value + Accrued
<b>CarMax Auto Owner Trust 2021-2</b>		<b>(85.06%)</b>		<b>AAA</b>					
	0.02%	4.89%	0.08	NA		7,965.52	\$1.84	\$8,761.59 \$8,763.43	\$7,935.63 \$7,937.47
<b>CarMax Auto Owner Trust 2021-3</b>									
CarMax Auto Owner Trust 2021-3 14317DAC4	ABS 0.12%	(37.60%) 4.97%	0.32	AAA Aaa	06/15/25 06/15/26	62,744.93	\$15.34	\$72,323.70 \$72,339.04	\$61,848.15 \$61,863.49
<b>CarMax Auto Owner Trust 2021-3</b>		<b>(37.60%)</b>		<b>AAA</b>					
	0.12%	4.97%	0.32	Aaa		62,744.93	\$15.34	\$72,323.70 \$72,339.04	\$61,848.15 \$61,863.49
<b>CarMax Auto Owner Trust 2022-2</b>									
CarMax Auto Owner Trust 2022-2 14317HAC5	ABS 0.19%	0.52% 4.76%	0.56	AAA Aaa	12/15/25 02/16/27	102,868.81	\$159.56	\$104,630.65 \$104,790.21	\$102,155.86 \$102,315.42
<b>CarMax Auto Owner Trust 2022-2</b>		<b>0.52%</b>		<b>AAA</b>					
	0.19%	4.76%	0.56	Aaa		102,868.81	\$159.56	\$104,630.65 \$104,790.21	\$102,155.86 \$102,315.42
<b>CarMax Auto Owner Trust 2022-3</b>									
CarMax Auto Owner Trust 2022-3 14318MADI	ABS 0.38%	4.00% 4.67%	0.68	AAA NA	04/15/26 04/15/27	200,867.01	\$354.42	\$200,865.64 \$201,220.05	\$199,952.10 \$200,306.52
<b>CarMax Auto Owner Trust 2022-3</b>		<b>4.00%</b>		<b>AAA</b>					
	0.38%	4.67%	0.68	NA		200,867.01	\$354.42	\$200,865.64 \$201,220.05	\$199,952.10 \$200,306.52
<b>CarMax Auto Owner Trust 2022-4</b>									
CarMax Auto Owner Trust 2022-4 14318UAD3	ABS 0.52%	5.41% 4.65%	0.78	AAA NA	07/15/26 08/16/27	270,310.70	\$641.54	\$270,289.34 \$270,930.88	\$271,900.18 \$272,541.72
<b>CarMax Auto Owner Trust 2022-4</b>		<b>5.41%</b>		<b>AAA</b>					
	0.52%	4.65%	0.78	NA		270,310.70	\$641.54	\$270,289.34 \$270,930.88	\$271,900.18 \$272,541.72
<b>Caterpillar Financial Services Corporation</b>									
Caterpillar Financial Services Corporation 14913R2V8	CORP 0.18%	3.44% 4.47%	0.60	A A2	05/13/25 05/13/25	95,000.00	\$1,238.17	\$94,974.20 \$96,212.36	\$94,385.12 \$95,623.28
Caterpillar Financial Services Corporation 14913R2V8	CORP 0.06%	3.40% 4.47%	0.60	A A2	05/13/25 05/13/25	30,000.00	391.00	29,999.36 30,390.36	29,805.83 30,196.83
Caterpillar Financial Services Corporation 14913UAA8	CORP 0.49%	4.37% 3.97%	1.53	A A2	05/15/26 05/15/26	250,000.00	4,108.33	249,934.74 254,043.07	251,457.98 255,566.31

Issuer Identifier	Security Type % of Market Value	Book Yield Market Yield	Duration	S&P Moody's	Effective Maturity Final Maturity	Current Units	Accrued	Book Value Book Value + Accrued	Market Value Market Value + Accrued
<b>Caterpillar Financial Services Corporation</b>									
	<b>0.73%</b>	<b>4.06%</b> <b>4.14%</b>	<b>1.22</b>	<b>A</b> <b>A2</b>		<b>375,000.00</b>	<b>\$5,737.50</b>	<b>\$374,908.30</b> <b>\$380,645.80</b>	<b>\$375,648.92</b> <b>\$381,386.42</b>
<b>Chase Issuance Trust, Series 2023-1</b>									
Chase Issuance Trust, Series 2023-1 16157IHT4	ABS 0.74%	5.23% 4.04%	1.83	AAA NR	09/15/26 09/15/28	380,000.00	\$871.47	\$379,929.52 \$380,800.98	\$388,247.67 \$389,119.14
<b>Chase Issuance Trust, Series 2023-1</b>									
	<b>0.74%</b>	<b>5.23%</b> <b>4.04%</b>	<b>1.83</b>	<b>AAA</b> <b>NR</b>		<b>380,000.00</b>	<b>\$871.47</b>	<b>\$379,929.52</b> <b>\$380,800.98</b>	<b>\$388,247.67</b> <b>\$389,119.14</b>
<b>Cintas Corporation No. 2</b>									
Cintas Corporation No. 2 17252MAP5	CORP 0.20%	3.46% 4.72%	0.56	A- A3	05/01/25 05/01/25	105,000.00	\$1,509.38	\$104,995.29 \$106,504.66	\$104,232.04 \$105,741.41
Cintas Corporation No. 2 17252MAP5	CORP 0.13%	3.55% 4.72%	0.56	A- A3	05/01/25 05/01/25	70,000.00	1,006.25	69,958.24 70,964.49	69,488.03 70,494.28
<b>Cintas Corporation No. 2</b>									
	<b>0.34%</b>	<b>3.50%</b> <b>4.72%</b>	<b>0.56</b>	<b>A-</b> <b>A3</b>		<b>175,000.00</b>	<b>\$2,515.63</b>	<b>\$174,953.53</b> <b>\$177,469.15</b>	<b>\$173,720.06</b> <b>\$176,235.69</b>
<b>Citigroup Inc.</b>									
Citigroup Inc. 172967KG5	CORP 0.38%	4.76% 4.24%	1.23	BBB+ A3	01/12/26 01/12/26	200,000.00	\$1,623.89	\$197,405.60 \$199,029.49	\$198,652.77 \$200,276.65
<b>Citigroup Inc.</b>									
	<b>0.38%</b>	<b>4.76%</b> <b>4.24%</b>	<b>1.23</b>	<b>BBB+</b> <b>A3</b>		<b>200,000.00</b>	<b>\$1,623.89</b>	<b>\$197,405.60</b> <b>\$199,029.49</b>	<b>\$198,652.77</b> <b>\$200,276.65</b>
<b>Colgate-Palmolive Company</b>									
Colgate-Palmolive Company 194162AM5	CORP 0.10%	3.13% 4.11%	0.85	A+ Aa3	08/15/25 08/15/25	55,000.00	\$217.86	\$54,984.96 \$55,202.82	\$54,523.95 \$54,741.81
<b>Colgate-Palmolive Company</b>									
	<b>0.10%</b>	<b>3.13%</b> <b>4.11%</b>	<b>0.85</b>	<b>A+</b> <b>Aa3</b>		<b>55,000.00</b>	<b>\$217.86</b>	<b>\$54,984.96</b> <b>\$55,202.82</b>	<b>\$54,523.95</b> <b>\$54,741.81</b>
<b>Comcast Corporation</b>									
Comcast Corporation 20030NDZI	CORP 0.22%	5.34% 4.24%	1.04	A- A3	10/23/24 11/07/25	110,000.00	\$2,310.00	\$109,897.94 \$112,207.94	\$111,183.29 \$113,493.29
Comcast Corporation 20030NDZI	CORP 0.13%	5.26% 4.24%	1.04	A- A3	10/23/24 11/07/25	65,000.00	1,365.00	64,993.29 66,358.29	65,699.22 67,064.22
Comcast Corporation 20030NBY6	CORP 0.38%	5.66% 4.01%	2.15	A- A3	02/01/27 02/01/27	200,000.00	1,100.00	189,807.99 190,907.99	196,852.04 197,952.04



Issuer Identifier	Security Type % of Market Value	Book Yield Market Yield	Duration	S&P Moody's	Effective Maturity Final Maturity	Current Units	Accrued	Book Value Book Value + Accrued	Market Value Market Value + Accrued
<b>Comcast Corporation</b>	<b>0.72%</b>	<b>5.49%</b> <b>4.12%</b>	<b>1.62</b>	<b>A-</b> <b>A3</b>		<b>375,000.00</b>	<b>\$4,775.00</b>	<b>\$364,699.22</b> <b>\$369,474.22</b>	<b>\$373,734.55</b> <b>\$378,509.55</b>
<b>Commonwealth Bank of Australia - New York Branch</b>									
Commonwealth Bank of Australia - New York Branch 20271RAS9	CORP 0.48%	5.45% 4.19%	0.92	AA- Aa2	09/12/25 09/12/25	250,000.00	\$725.56	\$250,112.37 \$250,837.93	\$253,016.12 \$253,741.69
<b>Commonwealth Bank of Australia - New York Branch</b>	<b>0.48%</b>	<b>5.45%</b> <b>4.19%</b>	<b>0.92</b>	<b>AA-</b> <b>Aa2</b>		<b>250,000.00</b>	<b>\$725.56</b>	<b>\$250,112.37</b> <b>\$250,837.93</b>	<b>\$253,016.12</b> <b>\$253,741.69</b>
<b>Discover Card Execution Note Trust</b>									
Discover Card Execution Note Trust 254683CW3	ABS 0.57%	3.59% 4.53%	0.76	AAA Aaa	07/15/25 07/15/27	300,000.00	\$474.67	\$299,989.27 \$300,463.93	\$297,846.18 \$298,320.85
<b>Discover Card Execution Note Trust</b>	<b>0.57%</b>	<b>3.59%</b> <b>4.53%</b>	<b>0.76</b>	<b>AAA</b> <b>Aaa</b>		<b>300,000.00</b>	<b>\$474.67</b>	<b>\$299,989.27</b> <b>\$300,463.93</b>	<b>\$297,846.18</b> <b>\$298,320.85</b>
<b>Discover Card Execution Note Trust, Series 2022-2</b>									
Discover Card Execution Note Trust, Series 2022-2 254683CS2	ABS 0.51%	3.35% 4.68%	0.60	NA Aaa	05/15/25 05/15/25	270,000.00	\$398.40	\$269,994.86 \$270,393.26	\$267,814.97 \$268,213.37
<b>Discover Card Execution Note Trust, Series 2022-2</b>	<b>0.51%</b>	<b>3.35%</b> <b>4.68%</b>	<b>0.60</b>	<b>NA</b> <b>Aaa</b>		<b>270,000.00</b>	<b>\$398.40</b>	<b>\$269,994.86</b> <b>\$270,393.26</b>	<b>\$267,814.97</b> <b>\$268,213.37</b>
<b>Discover Card Execution Note Trust, Series 2023-1</b>									
Discover Card Execution Note Trust, Series 2023-1 254683CY9	ABS 0.57%	4.35% 4.22%	1.39	NA Aaa	03/16/26 03/15/28	300,000.00	\$574.67	\$299,990.56 \$300,565.23	\$300,528.33 \$301,103.00
<b>Discover Card Execution Note Trust, Series 2023-1</b>	<b>0.57%</b>	<b>4.35%</b> <b>4.22%</b>	<b>1.39</b>	<b>NA</b> <b>Aaa</b>		<b>300,000.00</b>	<b>\$574.67</b>	<b>\$299,990.56</b> <b>\$300,565.23</b>	<b>\$300,528.33</b> <b>\$301,103.00</b>
<b>Exxon Mobil Corporation</b>									

Issuer Identifier	Security Type % of Market Value	Book Yield Market Yield	Duration	S&P Moody's	Effective Maturity Final Maturity	Current Units	Accrued	Book Value Book Value + Accrued	Market Value Market Value + Accrued
Exxon Mobil Corporation 30231GAF9	CORP 0.25%	0.99% 4.70%	0.42	AA- Aa2	03/06/25 03/06/25	130,000.00	\$244.56	\$130,403.79 \$130,648.35	\$128,897.57 \$129,142.13
<b>Exxon Mobil Corporation</b>	<b>0.25%</b>	<b>0.99% 4.70%</b>	<b>0.42</b>	<b>AA- Aa2</b>		<b>130,000.00</b>	<b>\$244.56</b>	<b>\$130,403.79 \$130,648.35</b>	<b>\$128,897.57 \$129,142.13</b>
<b>Federal Home Loan Banks</b>									
Federal Home Loan Banks 3130APQ81	GSE 0.95%	3.41% 4.76%	0.10	AA+ Aaa	11/08/24 11/08/24	500,000.00	\$1,986.11	\$498,778.42 \$500,764.54	\$498,014.87 \$500,000.98
<b>Federal Home Loan Banks</b>	<b>0.95%</b>	<b>3.41% 4.76%</b>	<b>0.10</b>	<b>AA+ Aaa</b>		<b>500,000.00</b>	<b>\$1,986.11</b>	<b>\$498,778.42 \$500,764.54</b>	<b>\$498,014.87 \$500,000.98</b>
<b>Federal Home Loan Mortgage Corporation</b>									
Federal Home Loan Mortgage Corporation 3137BN6G4	GSE MBS 0.47%	3.33% 4.25%	1.04	AA+ Aaa	12/01/25 12/25/25	250,000.00	\$623.96	\$248,674.96 \$249,298.91	\$246,276.70 \$246,900.66
Federal Home Loan Mortgage Corporation 3137BNGT5	GSE MBS 0.51%	4.36% 4.22%	1.16	AA+ Aaa	01/01/26 01/25/26	275,000.00	629.06	269,437.06 270,066.13	269,859.34 270,488.41
Federal Home Loan Mortgage Corporation 3137BNGT5	GSE MBS 0.42%	4.07% 4.22%	1.16	AA+ Aaa	01/01/26 01/25/26	225,000.00	514.69	221,189.13 221,703.82	220,794.01 221,308.70
Federal Home Loan Mortgage Corporation 3137FNWX4	GSE MBS 0.50%	5.29% 4.08%	1.53	AA+ Aaa	07/01/26 07/25/26	270,000.00	513.45	257,438.86 257,952.31	262,263.85 262,777.30
Federal Home Loan Mortgage Corporation 3137BRQJ7	GSE MBS 0.48%	4.31% 4.04%	1.56	AA+ Aaa	07/01/26 07/25/26	260,000.00	556.83	252,631.05 253,187.88	253,676.80 254,233.63
Federal Home Loan Mortgage Corporation 3137BRQJ7	GSE MBS 0.48%	4.94% 4.04%	1.56	AA+ Aaa	07/01/26 07/25/26	260,000.00	556.83	250,150.12 250,706.95	253,676.80 254,233.63
Federal Home Loan Mortgage Corporation 3137BSP72	GSE MBS 0.74%	3.98% 3.99%	1.78	AA+ Aaa	08/01/26 08/25/26	400,000.00	884.33	390,012.94 390,897.27	389,969.08 390,853.41
Federal Home Loan Mortgage Corporation 3137BSRE5	GSE MBS 0.52%	5.16% 3.97%	1.81	AAA Aaa	09/01/26 09/25/26	275,000.00	715.00	264,626.46 265,341.46	270,311.03 271,026.03
Federal Home Loan Mortgage Corporation 3137BUX60	GSE MBS 0.52%	5.08% 3.95%	2.06	AA+ Aaa	12/01/26 12/25/26	275,000.00	782.15	265,260.13 266,042.27	271,483.36 272,265.50

Issuer Identifier	Security Type % of Market Value	Book Yield Market Yield	Duration	S&P Moody's	Effective Maturity Final Maturity	Current Units	Accrued	Book Value Book Value + Accrued	Market Value Market Value + Accrued
Federal Home Loan Mortgage Corporation 3137BUX60	GSE MBS 0.52%	5.00% 3.95%	2.06	AA+ Aaa	12/01/26 12/25/26	275,000.00	782.15	265,673.35 266,455.50	271,483.36 272,265.50
Federal Home Loan Mortgage Corporation 3137BVZ82	GSE MBS 0.52%	5.40% 3.92%	2.06	AA+ Aaa	01/01/27 01/25/27	275,000.00	786.04	263,585.35 264,371.39	271,747.44 272,533.48
Federal Home Loan Mortgage Corporation 3137FIG44	GSE MBS 0.49%	5.11% 3.95%	2.34	AA+ Aaa	04/01/27 04/25/27	260,000.00	702.65	248,497.54 249,200.19	255,279.15 255,981.80
Federal Home Loan Mortgage Corporation 3137FLYU2	GSE MBS 0.39%	0.58% 4.06%	1.83	AA+ Aaa	04/01/28 10/25/28	205,887.47	536.17	215,750.38 216,286.55	202,031.13 202,567.30
<b>Federal Home Loan Mortgage Corporation</b>	<b>6.55%</b>	<b>4.40%</b> <b>4.04%</b>	<b>1.70</b>	<b>AA+</b> <b>Aaa</b>		<b>3,505,887.47</b>	<b>\$8,583.31</b>	<b>\$3,412,927.33</b> <b>\$3,421,510.63</b>	<b>\$3,438,852.05</b> <b>\$3,447,435.36</b>
<b>Federal National Mortgage Association</b>									
Federal National Mortgage Association 3136ARTE8	GSE MBS 0.24%	(18.71%) 4.62%	1.01	AA+ Aaa	02/01/26 02/25/26	130,923.96	\$294.80	\$166,645.93 \$166,940.73	\$128,259.90 \$128,554.70
Federal National Mortgage Association 3136AUKX8	GSE MBS 0.50%	0.00% 4.88%	1.27	AA+ Aaa	09/01/26 09/25/26	271,464.35	570.98	274,431.01 275,001.99	263,117.09 263,688.07
<b>Federal National Mortgage Association</b>	<b>0.75%</b>	<b>(7.07%)</b> <b>4.79%</b>	<b>1.19</b>	<b>AA+</b> <b>Aaa</b>		<b>402,388.30</b>	<b>\$865.78</b>	<b>\$441,076.94</b> <b>\$441,942.72</b>	<b>\$391,376.99</b> <b>\$392,242.77</b>
<b>Fifth Third Auto Trust 2023-I</b>									
Fifth Third Auto Trust 2023-I 31680EAD3	ABS 0.51%	5.60% 4.67%	1.53	AAA Aaa	07/15/27 08/15/28	265,000.00	\$651.31	\$264,989.62 \$265,640.93	\$268,753.99 \$269,405.30
<b>Fifth Third Auto Trust 2023-I</b>	<b>0.51%</b>	<b>5.60%</b> <b>4.67%</b>	<b>1.53</b>	<b>AAA</b> <b>Aaa</b>		<b>265,000.00</b>	<b>\$651.31</b>	<b>\$264,989.62</b> <b>\$265,640.93</b>	<b>\$268,753.99</b> <b>\$269,405.30</b>
<b>Ford Credit Auto Owner Trust 2022-A</b>									
Ford Credit Auto Owner Trust 2022-A 345286AC2	ABS 0.08%	(22.86%) 4.60%	0.35	AAA NA	07/15/25 06/15/26	41,629.16	\$23.87	\$45,714.32 \$45,738.19	\$41,141.20 \$41,165.07

Issuer Identifier	Security Type % of Market Value	Book Yield Market Yield	Duration	S&P Moody's	Effective Maturity Final Maturity	Current Units	Accrued	Book Value Book Value + Accrued	Market Value Market Value + Accrued
<b>Ford Credit Auto Owner Trust 2022-A</b>	<b>0.08%</b>	<b>(22.86%) 4.60%</b>	<b>0.35</b>	<b>AAA NA</b>		<b>41,629.16</b>	<b>\$23.87</b>	<b>\$45,714.32 \$45,738.19</b>	<b>\$41,141.20 \$41,165.07</b>
<b>Ford Credit Auto Owner Trust 2023-A</b>									
Ford Credit Auto Owner Trust 2023-A 344928AD8	ABS 0.25%	4.70% 4.47%	1.10	AAA NA	01/15/27 02/15/28	130,000.00	\$268.67	\$129,993.81 \$130,262.48	\$130,320.44 \$130,589.10
<b>Ford Credit Auto Owner Trust 2023-A</b>	<b>0.25%</b>	<b>4.70% 4.47%</b>	<b>1.10</b>	<b>AAA NA</b>		<b>130,000.00</b>	<b>\$268.67</b>	<b>\$129,993.81 \$130,262.48</b>	<b>\$130,320.44 \$130,589.10</b>
<b>Ford Credit Auto Owner Trust 2023-B</b>									
Ford Credit Auto Owner Trust 2023-B 344930AD4	ABS 0.29%	5.29% 4.43%	1.41	AAA NA	05/15/27 05/15/28	150,000.00	\$348.67	\$149,998.71 \$150,347.38	\$151,809.38 \$152,158.04
<b>Ford Credit Auto Owner Trust 2023-B</b>	<b>0.29%</b>	<b>5.29% 4.43%</b>	<b>1.41</b>	<b>AAA NA</b>		<b>150,000.00</b>	<b>\$348.67</b>	<b>\$149,998.71 \$150,347.38</b>	<b>\$151,809.38 \$152,158.04</b>
<b>GM Financial Consumer Automobile Receivables Trust 2021-4</b>									
GM Financial Consumer Automobile Receivables Trust 2021-4 362554AC1	ABS 0.06%	(22.52%) 4.43%	0.39	AAA Aaa	08/16/25 09/16/26	32,604.95	\$9.24	\$36,195.81 \$36,205.04	\$32,123.24 \$32,132.48
<b>GM Financial Consumer Automobile Receivables Trust 2021-4</b>	<b>0.06%</b>	<b>(22.52%) 4.43%</b>	<b>0.39</b>	<b>AAA Aaa</b>		<b>32,604.95</b>	<b>\$9.24</b>	<b>\$36,195.81 \$36,205.04</b>	<b>\$32,123.24 \$32,132.48</b>
<b>GM Financial Consumer Automobile Receivables Trust 2022-I</b>									
GM Financial Consumer Automobile Receivables Trust 2022-I 380146AC4	ABS 0.08%	(13.85%) 4.52%	0.42	AAA NA	09/16/25 11/16/26	43,940.64	\$23.07	\$47,106.27 \$47,129.34	\$43,343.99 \$43,367.06

Issuer Identifier	Security Type % of Market Value	Book Yield Market Yield	Duration	S&P Moody's	Effective Maturity Final Maturity	Current Units	Accrued	Book Value Book Value + Accrued	Market Value Market Value + Accrued
<b>GM Financial Consumer Automobile Receivables Trust 2022-1</b>	<b>0.08%</b>	<b>(13.85%) 4.52%</b>	<b>0.42</b>	<b>AAA NA</b>		<b>43,940.64</b>	<b>\$23.07</b>	<b>\$47,106.27 \$47,129.34</b>	<b>\$43,343.99 \$43,367.06</b>
<b>GM Financial Consumer Automobile Receivables Trust 2023-2</b>									
GM Financial Consumer Automobile Receivables Trust 2023-2 362583AD8	ABS 0.27%	4.51% 4.40%	1.16	AAA Aaa	01/16/27 02/16/28	140,000.00	\$260.75	\$139,998.29 \$140,259.04	\$140,188.44 \$140,449.19
<b>GM Financial Consumer Automobile Receivables Trust 2023-2</b>	<b>0.27%</b>	<b>4.51% 4.40%</b>	<b>1.16</b>	<b>AAA Aaa</b>		<b>140,000.00</b>	<b>\$260.75</b>	<b>\$139,998.29 \$140,259.04</b>	<b>\$140,188.44 \$140,449.19</b>
<b>Gm Financial Consumer Automobile Receivables Trust 2022-2</b>									
Gm Financial Consumer Automobile Receivables Trust 2022-2 362585AC5	ABS 0.14%	3.13% 4.59%	0.57	AAA Aaa	01/16/26 02/16/27	75,206.97	\$97.14	\$75,203.26 \$75,300.40	\$74,570.87 \$74,668.01
<b>Gm Financial Consumer Automobile Receivables Trust 2022-2</b>	<b>0.14%</b>	<b>3.13% 4.59%</b>	<b>0.57</b>	<b>AAA Aaa</b>		<b>75,206.97</b>	<b>\$97.14</b>	<b>\$75,203.26 \$75,300.40</b>	<b>\$74,570.87 \$74,668.01</b>
<b>Gm Financial Consumer Automobile Receivables Trust 2022-3</b>									
Gm Financial Consumer Automobile Receivables Trust 2022-3 36265WAD5	ABS 0.23%	3.67% 4.57%	0.60	NA Aaa	02/16/26 04/16/27	120,588.01	\$182.89	\$120,587.81 \$120,770.71	\$119,938.80 \$120,121.69
<b>Gm Financial Consumer Automobile Receivables Trust 2022-3</b>	<b>0.23%</b>	<b>3.67% 4.57%</b>	<b>0.60</b>	<b>NA Aaa</b>		<b>120,588.01</b>	<b>\$182.89</b>	<b>\$120,587.81 \$120,770.71</b>	<b>\$119,938.80 \$120,121.69</b>
<b>Gm Financial Consumer Automobile Receivables Trust 2023-3</b>									

Issuer Identifier	Security Type % of Market Value	Book Yield Market Yield	Duration	S&P Moody's	Effective Maturity Final Maturity	Current Units	Accrued	Book Value Book Value + Accrued	Market Value Market Value + Accrued
Gm Financial Consumer Automobile Receivables Trust 2023-3 36267KAD9	ABS 0.15%	5.51% 4.49%	1.45	AAA Aaa	06/16/27 06/16/28	75,000.00	\$170.31	\$74,998.29 \$75,168.61	\$76,119.41 \$76,289.73
<b>Gm Financial Consumer Automobile Receivables Trust 2023-3</b>	<b>0.15%</b>	<b>5.51% 4.49%</b>	<b>1.45</b>	<b>AAA Aaa</b>		<b>75,000.00</b>	<b>\$170.31</b>	<b>\$74,998.29 \$75,168.61</b>	<b>\$76,119.41 \$76,289.73</b>
<b>Harley-Davidson Motorcycle Trust 2022-A</b>									
Harley-Davidson Motorcycle Trust 2022-A 41284YAD8	ABS 0.20%	(10.59%) 4.70%	0.44	AAA Aaa	09/15/25 02/16/27	105,358.89	\$143.29	\$112,169.76 \$112,313.04	\$104,612.76 \$104,756.05
<b>Harley-Davidson Motorcycle Trust 2022-A</b>	<b>0.20%</b>	<b>(10.59%) 4.70%</b>	<b>0.44</b>	<b>AAA Aaa</b>		<b>105,358.89</b>	<b>\$143.29</b>	<b>\$112,169.76 \$112,313.04</b>	<b>\$104,612.76 \$104,756.05</b>
<b>Harley-Davidson Motorcycle Trust 2023-A</b>									
Harley-Davidson Motorcycle Trust 2023-A 41285JAD0	ABS 0.33%	5.11% 4.62%	0.91	NA Aaa	09/15/26 12/15/27	170,000.00	\$381.56	\$169,993.28 \$170,374.84	\$170,743.34 \$171,124.90
<b>Harley-Davidson Motorcycle Trust 2023-A</b>	<b>0.33%</b>	<b>5.11% 4.62%</b>	<b>0.91</b>	<b>NA Aaa</b>		<b>170,000.00</b>	<b>\$381.56</b>	<b>\$169,993.28 \$170,374.84</b>	<b>\$170,743.34 \$171,124.90</b>
<b>Honda Auto Receivables 2021 - 4 Owner Trust</b>									
Honda Auto Receivables 2021 - 4 Owner Trust 43815GAC3	ABS 0.08%	(20.68%) 4.86%	0.33	NA Aaa	05/21/25 01/21/26	42,093.06	\$10.29	\$45,432.70 \$45,442.99	\$41,545.01 \$41,555.30
<b>Honda Auto Receivables 2021 - 4 Owner Trust</b>	<b>0.08%</b>	<b>(20.68%) 4.86%</b>	<b>0.33</b>	<b>NA Aaa</b>		<b>42,093.06</b>	<b>\$10.29</b>	<b>\$45,432.70 \$45,442.99</b>	<b>\$41,545.01 \$41,555.30</b>
<b>Honda Auto Receivables 2023-2 Owner Trust</b>									
Honda Auto Receivables 2023-2 Owner Trust 437927AC0	ABS 0.31%	4.99% 4.38%	1.30	AAA Aaa	01/15/27 11/15/27	160,000.00	\$350.58	\$159,986.30 \$160,336.87	\$161,256.94 \$161,607.52

Issuer Identifier	Security Type % of Market Value	Book Yield Market Yield	Duration	S&P Moody's	Effective Maturity Final Maturity	Current Units	Accrued	Book Value Book Value + Accrued	Market Value Market Value + Accrued
<b>Honda Auto Receivables 2023-2 Owner Trust</b>									
	0.31%	4.99% 4.38%	1.30	AAA Aaa		160,000.00	\$350.58	\$159,986.30 \$160,336.87	\$161,256.94 \$161,607.52
<b>Honda Auto Receivables 2023-4 Owner Trust</b>									
Honda Auto Receivables 2023-4 Owner Trust 438123AC5	ABS 0.17%	5.74% 4.33%	1.64	NA Aaa	09/21/27 06/21/28	85,000.00	\$133.88	\$84,990.26 \$85,124.14	\$86,975.00 \$87,108.88
<b>Honda Auto Receivables 2023-4 Owner Trust</b>									
	0.17%	5.74% 4.33%	1.64	NA Aaa		85,000.00	\$133.88	\$84,990.26 \$85,124.14	\$86,975.00 \$87,108.88
<b>Honeywell International Inc.</b>									
Honeywell International Inc. 438516CB0	CORP 0.33%	2.04% 4.23%	0.65	A A2	06/01/25 06/01/25	175,000.00	\$787.50	\$174,205.46 \$174,992.96	\$171,702.53 \$172,490.03
<b>Honeywell International Inc.</b>									
	0.33%	2.04% 4.23%	0.65	A A2		175,000.00	\$787.50	\$174,205.46 \$174,992.96	\$171,702.53 \$172,490.03
<b>Hyundai Auto Receivables Trust 2021-C</b>									
Hyundai Auto Receivables Trust 2021-C 44935FAD6	ABS 0.05%	(31.63%) 4.63%	0.24	AAA NA	04/15/25 05/15/26	28,219.83	\$9.28	\$30,748.41 \$30,757.69	\$27,959.95 \$27,969.23
<b>Hyundai Auto Receivables Trust 2021-C</b>									
	0.05%	(31.63%) 4.63%	0.24	AAA NA		28,219.83	\$9.28	\$30,748.41 \$30,757.69	\$27,959.95 \$27,969.23
<b>Hyundai Auto Receivables Trust 2022-A</b>									
Hyundai Auto Receivables Trust 2022-A 448977AD0	ABS 0.12%	(3.51%) 4.76%	0.43	AAA NA	09/15/25 10/15/26	66,036.52	\$65.16	\$67,756.44 \$67,821.60	\$65,309.89 \$65,375.05
<b>Hyundai Auto Receivables Trust 2022-A</b>									
	0.12%	(3.51%) 4.76%	0.43	AAA NA		66,036.52	\$65.16	\$67,756.44 \$67,821.60	\$65,309.89 \$65,375.05
<b>Hyundai Auto Receivables Trust 2022-C</b>									



Issuer Identifier	Security Type % of Market Value	Book Yield Market Yield	Duration	S&P Moody's	Effective Maturity Final Maturity	Current Units	Accrued	Book Value Book Value + Accrued	Market Value Market Value + Accrued
Hyundai Auto Receivables Trust 2022-C 44933DAD3	ABS 0.60%	5.45% 4.62%	0.73	AAA NA	06/15/26 06/15/27	313,569.73	\$751.17	\$313,569.53 \$314,320.70	\$315,476.20 \$316,227.38
<b>Hyundai Auto Receivables Trust 2022-C</b>	<b>0.60%</b>	<b>5.45% 4.62%</b>	<b>0.73</b>	<b>AAA NA</b>		<b>313,569.73</b>	<b>\$751.17</b>	<b>\$313,569.53 \$314,320.70</b>	<b>\$315,476.20 \$316,227.38</b>
<b>Hyundai Auto Receivables Trust 2023-B</b>									
Hyundai Auto Receivables Trust 2023-B 44933XAD9	ABS 0.15%	5.54% 4.41%	1.33	AAA NA	03/15/27 04/17/28	75,000.00	\$182.67	\$74,998.15 \$75,180.82	\$76,139.05 \$76,321.71
<b>Hyundai Auto Receivables Trust 2023-B</b>	<b>0.15%</b>	<b>5.54% 4.41%</b>	<b>1.33</b>	<b>AAA NA</b>		<b>75,000.00</b>	<b>\$182.67</b>	<b>\$74,998.15 \$75,180.82</b>	<b>\$76,139.05 \$76,321.71</b>
<b>Intel Corporation</b>									
Intel Corporation 458140AS9	CORP 0.38%	4.67% 4.85%	0.76	BBB+ Baa1	07/29/25 07/29/25	200,000.00	\$1,274.44	\$198,444.74 \$199,719.18	\$198,138.22 \$199,412.66
<b>Intel Corporation</b>	<b>0.38%</b>	<b>4.67% 4.85%</b>	<b>0.76</b>	<b>BBB+ Baa1</b>		<b>200,000.00</b>	<b>\$1,274.44</b>	<b>\$198,444.74 \$199,719.18</b>	<b>\$198,138.22 \$199,412.66</b>
<b>International Business Machines Corporation</b>									
International Business Machines Corporation 459200KS9	CORP 0.71%	4.00% 4.53%	0.80	A- A3	07/27/25 07/27/25	375,000.00	\$2,666.67	\$375,000.00 \$377,666.67	\$373,380.89 \$376,047.56
<b>International Business Machines Corporation</b>	<b>0.71%</b>	<b>4.00% 4.53%</b>	<b>0.80</b>	<b>A- A3</b>		<b>375,000.00</b>	<b>\$2,666.67</b>	<b>\$375,000.00 \$377,666.67</b>	<b>\$373,380.89 \$376,047.56</b>
<b>JPMorgan Chase &amp; Co.</b>									
JPMorgan Chase & Co. 46625HMN7	CORP 0.43%	2.84% 4.39%	0.63	A- A1	07/15/25 07/15/25	225,000.00	\$1,852.50	\$226,273.69 \$228,126.19	\$224,148.24 \$226,000.74
<b>JPMorgan Chase &amp; Co.</b>	<b>0.43%</b>	<b>2.84% 4.39%</b>	<b>0.63</b>	<b>A- A1</b>		<b>225,000.00</b>	<b>\$1,852.50</b>	<b>\$226,273.69 \$228,126.19</b>	<b>\$224,148.24 \$226,000.74</b>
<b>John Deere Capital Corporation</b>									
John Deere Capital Corporation 24422EY2	CORP 0.19%	1.27% 4.82%	0.27	A A1	01/10/25 01/10/25	100,000.00	\$281.25	\$99,995.63 \$100,276.88	\$99,017.08 \$99,298.33

Issuer Identifier	Security Type % of Market Value	Book Yield Market Yield	Duration	S&P Moody's	Effective Maturity Final Maturity	Current Units	Accrued	Book Value Book Value + Accrued	Market Value Market Value + Accrued
John Deere Capital Corporation 24422EWBI	CORP 0.05%	2.14% 4.61%	0.43	A A1	03/07/25 03/07/25	25,000.00	35.42	24,998.40 25,033.82	24,733.81 24,769.23
John Deere Capital Corporation 24422EWBI	CORP 0.09%	2.06% 4.61%	0.43	A A1	03/07/25 03/07/25	50,000.00	70.83	50,014.84 50,085.68	49,467.63 49,538.46
John Deere Capital Corporation 24422EXFI	CORP 0.39%	4.54% 3.90%	2.12	A A1	01/08/27 01/08/27	200,000.00	2,075.00	199,829.54 201,904.54	202,574.79 204,649.79
<b>John Deere Capital Corporation</b>	<b>0.72%</b>	<b>3.18% 4.28%</b>	<b>1.31</b>	<b>A A1</b>		<b>375,000.00</b>	<b>\$2,462.50</b>	<b>\$374,838.41 \$377,300.91</b>	<b>\$375,793.31 \$378,255.81</b>
<b>Linde Inc.</b>									
Linde Inc. 74005PBN3	CORP 0.33%	2.08% 4.97%	0.34	A A2	02/05/25 02/05/25	175,000.00	\$721.39	\$175,093.82 \$175,815.21	\$173,604.70 \$174,326.09
Linde Inc. 53522KAB9	CORP 0.49%	4.74% 4.03%	1.05	A A2	11/05/25 12/05/25	250,000.00	3,786.11	249,889.65 253,675.77	251,763.28 255,549.39
<b>Linde Inc.</b>	<b>0.82%</b>	<b>3.65% 4.41%</b>	<b>0.76</b>	<b>A A2</b>		<b>425,000.00</b>	<b>\$4,507.50</b>	<b>\$424,983.47 \$429,490.97</b>	<b>\$425,367.98 \$429,875.48</b>
<b>Lockheed Martin Corporation</b>									
Lockheed Martin Corporation 539830BU2	CORP 0.16%	5.05% 4.19%	0.91	A- A2	09/15/25 10/15/25	80,000.00	\$1,826.00	\$79,916.15 \$81,742.15	\$80,569.53 \$82,395.53
Lockheed Martin Corporation 539830BU2	CORP 0.19%	4.93% 4.19%	0.91	A- A2	09/15/25 10/15/25	95,000.00	2,168.38	95,018.90 97,187.27	95,676.32 97,844.70
<b>Lockheed Martin Corporation</b>	<b>0.34%</b>	<b>4.99% 4.19%</b>	<b>0.91</b>	<b>A- A2</b>		<b>175,000.00</b>	<b>\$3,994.38</b>	<b>\$174,935.04 \$178,929.42</b>	<b>\$176,245.85 \$180,240.23</b>
<b>MONEY MKT OBLIGS TR</b>									
MONEY MKT OBLIGS TR 60934N872	MMFUND 9.77%	4.56% 4.56%	0.00	AAA Aaa	09/30/24 09/30/24	5,137,171.44	\$0.00	\$5,137,171.44 \$5,137,171.44	\$5,137,171.44 \$5,137,171.44
<b>MONEY MKT OBLIGS TR</b>	<b>9.77%</b>	<b>4.56% 4.56%</b>	<b>0.00</b>	<b>AAA Aaa</b>		<b>5,137,171.44</b>	<b>\$0.00</b>	<b>\$5,137,171.44 \$5,137,171.44</b>	<b>\$5,137,171.44 \$5,137,171.44</b>
<b>Mercedes-Benz Auto Receivables Trust 2022-1</b>									
Mercedes-Benz Auto Receivables Trust 2022-1 58768PAC8	ABS 0.64%	5.28% 4.64%	0.80	AAA Aaa	09/15/26 08/16/27	334,999.79	\$775.71	\$334,976.35 \$335,752.06	\$336,679.21 \$337,454.93
<b>Mercedes-Benz Auto Receivables Trust 2022-1</b>	<b>0.64%</b>	<b>5.28% 4.64%</b>	<b>0.80</b>	<b>AAA Aaa</b>		<b>334,999.79</b>	<b>\$775.71</b>	<b>\$334,976.35 \$335,752.06</b>	<b>\$336,679.21 \$337,454.93</b>

Issuer Identifier	Security Type % of Market Value	Book Yield Market Yield	Duration	S&P Moody's	Effective Maturity Final Maturity	Current Units	Accrued	Book Value Book Value + Accrued	Market Value Market Value + Accrued
<b>Morgan Stanley</b>									
Morgan Stanley 6174468C6	CORP 0.16%	4.04% 4.40%	0.79	A- A1	07/23/25 07/23/25	85,000.00	\$642.22	\$84,973.29 \$85,615.51	\$84,724.81 \$85,367.03
Morgan Stanley 61747YEM3	CORP 0.55%	2.63% 5.14%	0.38	A- A1	02/18/26 02/18/26	290,000.00	911.00	290,000.00 290,911.00	287,247.73 288,158.73
<b>Morgan Stanley</b>	<b>0.71%</b>	<b>2.95% 4.97%</b>	<b>0.47</b>	<b>A- A1</b>		<b>375,000.00</b>	<b>\$1,553.23</b>	<b>\$374,973.29 \$376,526.52</b>	<b>\$371,972.54 \$373,525.77</b>
<b>National Australia Bank Limited, New York Branch</b>									
National Australia Bank Limited, New York Branch 63254ABD9	YANKEE 0.49%	3.50% 4.53%	0.67	AA- Aa2	06/09/25 06/09/25	255,000.00	\$2,776.67	\$255,000.00 \$257,776.67	\$253,217.59 \$255,994.26
National Australia Bank Limited, New York Branch 63253QAA2	YANKEE 0.81%	4.97% 4.09%	1.22	AA- Aa2	01/12/26 01/12/26	415,000.00	4,522.51	415,000.00 419,522.51	419,463.19 423,985.70
<b>National Australia Bank Limited, New York Branch</b>	<b>1.29%</b>	<b>4.41% 4.26%</b>	<b>1.01</b>	<b>AA- Aa2</b>		<b>670,000.00</b>	<b>\$7,299.18</b>	<b>\$670,000.00 \$677,299.18</b>	<b>\$672,680.78 \$679,979.96</b>
<b>National Rural Utilities Cooperative Finance Corporation</b>									
National Rural Utilities Cooperative Finance Corporation 63743HFC1	CORP 0.21%	1.88% 4.91%	0.35	A- A2	02/07/25 02/07/25	110,000.00	\$309.38	\$109,999.61 \$110,308.98	\$108,838.19 \$109,147.57
National Rural Utilities Cooperative Finance Corporation 63743HFC1	CORP 0.12%	2.20% 4.91%	0.35	A- A2	02/07/25 02/07/25	65,000.00	182.81	64,926.90 65,109.71	64,313.48 64,496.29
National Rural Utilities Cooperative Finance Corporation 63743HFE7	CORP 0.11%	3.63% 4.50%	0.68	A- A2	06/15/25 06/15/25	60,000.00	609.50	59,925.10 60,534.60	59,563.02 60,172.52
National Rural Utilities Cooperative Finance Corporation 63743HFE7	CORP 0.08%	3.46% 4.50%	0.68	A- A2	06/15/25 06/15/25	40,000.00	406.33	39,997.85 40,404.18	39,708.68 40,115.01
National Rural Utilities Cooperative Finance Corporation 63743HFH0	CORP 0.24%	4.58% 4.08%	1.32	A- A2	02/13/26 03/13/26	125,000.00	278.13	124,777.89 125,056.02	125,610.45 125,888.57
<b>National Rural Utilities Cooperative Finance Corporation</b>	<b>0.76%</b>	<b>3.19% 4.54%</b>	<b>0.74</b>	<b>A- A2</b>		<b>400,000.00</b>	<b>\$1,786.15</b>	<b>\$399,627.35 \$401,413.50</b>	<b>\$398,033.82 \$399,819.96</b>

Issuer Identifier	Security Type % of Market Value	Book Yield Market Yield	Duration	S&P Moody's	Effective Maturity Final Maturity	Current Units	Accrued	Book Value Book Value + Accrued	Market Value Market Value + Accrued
<b>Natixis, New York Branch</b>									
Natixis, New York Branch 63873QP65	CD 0.78%	5.61% 3.60%	1.83	A+ A1	09/18/26 09/18/26	375,000.00	\$21,729.14	\$375,000.00 \$396,729.14	\$387,383.21 \$409,112.35
<b>Natixis, New York Branch</b>	<b>0.78%</b>	<b>5.61% 3.60%</b>	<b>1.83</b>	<b>A+ A1</b>		<b>375,000.00</b>	<b>\$21,729.14</b>	<b>\$375,000.00 \$396,729.14</b>	<b>\$387,383.21 \$409,112.35</b>
<b>Nissan Auto Receivables 2022-B Owner Trust</b>									
Nissan Auto Receivables 2022-B Owner Trust 65480JAC4	ABS 0.41%	4.51% 4.61%	0.83	AAA Aaa	09/15/26 05/17/27	215,125.92	\$426.43	\$215,110.99 \$215,537.41	\$214,935.23 \$215,361.66
<b>Nissan Auto Receivables 2022-B Owner Trust</b>	<b>0.41%</b>	<b>4.51% 4.61%</b>	<b>0.83</b>	<b>AAA Aaa</b>		<b>215,125.92</b>	<b>\$426.43</b>	<b>\$215,110.99 \$215,537.41</b>	<b>\$214,935.23 \$215,361.66</b>
<b>Nissan Auto Receivables 2023-A Owner Trust</b>									
Nissan Auto Receivables 2023-A Owner Trust 65480WAD3	ABS 0.45%	4.97% 4.52%	1.15	NA Aaa	01/15/27 11/15/27	235,000.00	\$512.82	\$234,980.17 \$235,492.99	\$236,198.24 \$236,711.06
<b>Nissan Auto Receivables 2023-A Owner Trust</b>	<b>0.45%</b>	<b>4.97% 4.52%</b>	<b>1.15</b>	<b>NA Aaa</b>		<b>235,000.00</b>	<b>\$512.82</b>	<b>\$234,980.17 \$235,492.99</b>	<b>\$236,198.24 \$236,711.06</b>
<b>Nissan Auto Receivables 2023-B Owner Trust</b>									
Nissan Auto Receivables 2023-B Owner Trust 65480MAD5	ABS 0.20%	6.01% 4.56%	1.45	NA Aaa	04/15/27 03/15/28	105,000.00	\$276.73	\$104,986.21 \$105,262.95	\$107,203.66 \$107,480.39
<b>Nissan Auto Receivables 2023-B Owner Trust</b>	<b>0.20%</b>	<b>6.01% 4.56%</b>	<b>1.45</b>	<b>NA Aaa</b>		<b>105,000.00</b>	<b>\$276.73</b>	<b>\$104,986.21 \$105,262.95</b>	<b>\$107,203.66 \$107,480.39</b>
<b>Nordea ABP - New York Branch</b>									
Nordea ABP - New York Branch 65558UYF3	CD 0.99%	5.53% 4.01%	1.05	AA- Aa3	11/03/25 11/03/25	500,000.00	\$11,597.64	\$500,000.00 \$511,597.64	\$508,128.30 \$519,725.94
<b>Nordea ABP - New York Branch</b>	<b>0.99%</b>	<b>5.53% 4.01%</b>	<b>1.05</b>	<b>AA- Aa3</b>		<b>500,000.00</b>	<b>\$11,597.64</b>	<b>\$500,000.00 \$511,597.64</b>	<b>\$508,128.30 \$519,725.94</b>
<b>PACCAR Financial Corp.</b>									

Issuer Identifier	Security Type % of Market Value	Book Yield Market Yield	Duration	S&P Moody's	Effective Maturity Final Maturity	Current Units	Accrued	Book Value Book Value + Accrued	Market Value Market Value + Accrued
PACCAR Financial Corp. 69371RR73	CORP 0.48%	2.86% 4.59%	0.50	A+ A1	04/07/25 04/07/25	250,000.00	\$3,443.75	\$249,988.43 \$253,432.18	\$247,784.42 \$251,228.17
PACCAR Financial Corp. 69371RS56	CORP 0.24%	5.07% 3.89%	1.76	A+ A1	08/10/26 08/10/26	125,000.00	894.27	124,960.31 125,854.58	127,583.79 128,478.06
<b>PACCAR Financial Corp.</b>	<b>0.72%</b>	<b>3.59%</b> <b>4.35%</b>	<b>0.93</b>	<b>A+</b> <b>A1</b>		<b>375,000.00</b>	<b>\$4,338.02</b>	<b>\$374,948.74</b> <b>\$379,286.76</b>	<b>\$375,368.21</b> <b>\$379,706.23</b>
<b>PNC Bank, National Association</b>									
PNC Bank, National Association 69353REQ7	CORP 0.48%	3.92% 4.60%	0.64	A A2	06/01/25 06/01/25	250,000.00	\$2,708.33	\$248,915.65 \$251,623.99	\$247,797.61 \$250,505.94
<b>PNC Bank, National Association</b>	<b>0.48%</b>	<b>3.92%</b> <b>4.60%</b>	<b>0.64</b>	<b>A</b> <b>A2</b>		<b>250,000.00</b>	<b>\$2,708.33</b>	<b>\$248,915.65</b> <b>\$251,623.99</b>	<b>\$247,797.61</b> <b>\$250,505.94</b>
<b>PepsiCo, Inc.</b>									
PepsiCo, Inc. 713448FW3	CORP 0.13%	5.13% 3.80%	1.88	A+ A1	10/10/26 11/10/26	65,000.00	\$1,304.74	\$64,987.47 \$66,292.21	\$66,665.49 \$67,970.23
<b>PepsiCo, Inc.</b>	<b>0.13%</b>	<b>5.13%</b> <b>3.80%</b>	<b>1.88</b>	<b>A+</b> <b>A1</b>		<b>65,000.00</b>	<b>\$1,304.74</b>	<b>\$64,987.47</b> <b>\$66,292.21</b>	<b>\$66,665.49</b> <b>\$67,970.23</b>
<b>State Street Corporation</b>									
State Street Corporation 857477BR3	CORP 0.21%	1.75% 5.16%	0.34	A A1	02/06/26 02/06/26	110,000.00	\$293.43	\$110,000.00 \$110,293.43	\$108,703.45 \$108,996.87
State Street Corporation 857477BM4	CORP 0.48%	2.23% 5.04%	0.49	A A1	03/30/26 03/30/26	255,000.00	20.55	255,847.04 255,867.59	252,342.69 252,363.24
State Street Corporation 857477CD3	CORP 0.39%	5.27% 4.01%	1.65	A A1	07/04/26 08/03/26	200,000.00	1,698.76	200,000.00 201,698.76	204,236.84 205,935.59
<b>State Street Corporation</b>	<b>1.08%</b>	<b>3.21%</b> <b>4.69%</b>	<b>0.88</b>	<b>A</b> <b>A1</b>		<b>565,000.00</b>	<b>\$2,012.73</b>	<b>\$565,847.04</b> <b>\$567,859.77</b>	<b>\$565,282.98</b> <b>\$567,295.70</b>
<b>The Bank of New York Mellon Corporation</b>									
The Bank of New York Mellon Corporation 06406RAN7	CORP 0.25%	1.00% 4.69%	0.55	A A1	04/24/25 04/24/25	135,000.00	\$942.00	\$135,387.54 \$136,329.54	\$132,690.32 \$133,632.32
The Bank of New York Mellon Corporation 06406RAN7	CORP 0.24%	2.41% 4.69%	0.55	A A1	04/24/25 04/24/25	125,000.00	872.22	124,438.51 125,310.73	122,861.41 123,733.63
The Bank of New York Mellon Corporation 06406RBJ5	CORP 0.33%	4.30% 4.63%	0.79	A A1	07/24/26 07/24/26	170,000.00	1,396.54	170,157.25 171,553.79	169,701.97 171,098.51

Issuer Identifier	Security Type % of Market Value	Book Yield Market Yield	Duration	S&P Moody's	Effective Maturity Final Maturity	Current Units	Accrued	Book Value Book Value + Accrued	Market Value Market Value + Accrued
The Bank of New York Mellon Corporation 06406RBJ5	CORP 0.15%	4.42% 4.63%	0.79	A A1	07/24/26 07/24/26	80,000.00	657.20	80,000.00 80,657.20	79,859.75 80,516.94
<b>The Bank of New York Mellon Corporation</b>	<b>0.97%</b>	<b>2.98% 4.66%</b>	<b>0.67</b>	<b>A A1</b>		<b>510,000.00</b>	<b>\$3,867.96</b>	<b>\$509,983.30 \$513,851.26</b>	<b>\$505,113.45 \$508,981.40</b>
<b>The Goldman Sachs Group, Inc.</b>									
The Goldman Sachs Group, Inc. 38145GAH3	CORP 0.38%	5.41% 4.24%	1.66	BBB+ A2	11/16/26 11/16/26	200,000.00	\$2,625.00	\$192,446.14 \$195,071.14	\$196,999.97 \$199,624.97
<b>The Goldman Sachs Group, Inc.</b>	<b>0.38%</b>	<b>5.41% 4.24%</b>	<b>1.66</b>	<b>BBB+ A2</b>		<b>200,000.00</b>	<b>\$2,625.00</b>	<b>\$192,446.14 \$195,071.14</b>	<b>\$196,999.97 \$199,624.97</b>
<b>The Hershey Company</b>									
The Hershey Company 427866BF4	CORP 0.24%	2.18% 4.55%	0.65	A A1	06/01/25 06/01/25	130,000.00	\$390.00	\$128,905.63 \$129,295.63	\$126,905.18 \$127,295.18
<b>The Hershey Company</b>	<b>0.24%</b>	<b>2.18% 4.55%</b>	<b>0.65</b>	<b>A A1</b>		<b>130,000.00</b>	<b>\$390.00</b>	<b>\$128,905.63 \$129,295.63</b>	<b>\$126,905.18 \$127,295.18</b>
<b>The Home Depot, Inc.</b>									
The Home Depot, Inc. 437076CRI	CORP 0.10%	4.01% 4.18%	0.86	A A2	09/15/25 09/15/25	55,000.00	\$97.78	\$54,993.35 \$55,091.13	\$54,909.53 \$55,007.31
The Home Depot, Inc. 437076CV2	CORP 0.20%	5.04% 3.87%	1.81	A A2	08/30/26 09/30/26	105,000.00	14.44	104,828.67 104,843.11	107,074.85 107,089.28
<b>The Home Depot, Inc.</b>	<b>0.31%</b>	<b>4.68% 3.97%</b>	<b>1.49</b>	<b>A A2</b>		<b>160,000.00</b>	<b>\$112.22</b>	<b>\$159,822.02 \$159,934.23</b>	<b>\$161,984.38 \$162,096.59</b>
<b>The PNC Financial Services Group, Inc.</b>									
The PNC Financial Services Group, Inc. 693475BH7	CORP 0.21%	5.68% 5.59%	0.08	A- A3	10/28/25 10/28/25	110,000.00	\$2,651.19	\$110,000.00 \$112,651.19	\$109,995.17 \$112,646.37
<b>The PNC Financial Services Group, Inc.</b>	<b>0.21%</b>	<b>5.68% 5.59%</b>	<b>0.08</b>	<b>A- A3</b>		<b>110,000.00</b>	<b>\$2,651.19</b>	<b>\$110,000.00 \$112,651.19</b>	<b>\$109,995.17 \$112,646.37</b>
<b>Toronto-Dominion Bank - New York Branch</b>									
Toronto-Dominion Bank - New York Branch 89115B6KI	CD 1.02%	5.60% 3.94%	1.01	AA- Aa1	10/27/25 10/27/25	500,000.00	\$26,600.00	\$500,000.00 \$526,600.00	\$508,444.06 \$535,044.06

Issuer Identifier	Security Type % of Market Value	Book Yield Market Yield	Duration	S&P Moody's	Effective Maturity Final Maturity	Current Units	Accrued	Book Value Book Value + Accrued	Market Value Market Value + Accrued
<b>Toronto-Dominion Bank - New York Branch</b>	<b>1.02%</b>	<b>5.60%</b> <b>3.94%</b>	<b>1.01</b>	<b>AA-</b> <b>Aa1</b>		<b>500,000.00</b>	<b>\$26,600.00</b>	<b>\$500,000.00</b> <b>\$526,600.00</b>	<b>\$508,444.06</b> <b>\$535,044.06</b>
<b>Toyota Auto Receivables 2022-B Owner Trust</b>									
Toyota Auto Receivables 2022-B Owner Trust 89238FAD5	ABS 0.15%	2.13% 4.57%	0.50	AAA Aaa	11/15/25 09/15/26	79,221.89	\$103.16	\$79,552.79 \$79,655.95	\$78,574.61 \$78,677.78
<b>Toyota Auto Receivables 2022-B Owner Trust</b>	<b>0.15%</b>	<b>2.13%</b> <b>4.57%</b>	<b>0.50</b>	<b>AAA</b> <b>Aaa</b>		<b>79,221.89</b>	<b>\$103.16</b>	<b>\$79,552.79</b> <b>\$79,655.95</b>	<b>\$78,574.61</b> <b>\$78,677.78</b>
<b>Toyota Auto Receivables 2022-C Owner Trust</b>									
Toyota Auto Receivables 2022-C Owner Trust 89231CAD9	ABS 0.17%	3.80% 4.55%	0.69	AAA NA	05/15/26 04/15/27	91,608.27	\$153.09	\$91,603.95 \$91,757.04	\$91,125.37 \$91,278.45
<b>Toyota Auto Receivables 2022-C Owner Trust</b>	<b>0.17%</b>	<b>3.80%</b> <b>4.55%</b>	<b>0.69</b>	<b>AAA</b> <b>NA</b>		<b>91,608.27</b>	<b>\$153.09</b>	<b>\$91,603.95</b> <b>\$91,757.04</b>	<b>\$91,125.37</b> <b>\$91,278.45</b>
<b>Toyota Auto Receivables 2022-D Owner Trust</b>									
Toyota Auto Receivables 2022-D Owner Trust 89239HAD0	ABS 0.21%	5.36% 4.45%	0.91	NA Aaa	10/15/26 09/15/27	110,000.00	\$259.11	\$109,996.33 \$110,255.44	\$110,911.35 \$111,170.46
<b>Toyota Auto Receivables 2022-D Owner Trust</b>	<b>0.21%</b>	<b>5.36%</b> <b>4.45%</b>	<b>0.91</b>	<b>NA</b> <b>Aaa</b>		<b>110,000.00</b>	<b>\$259.11</b>	<b>\$109,996.33</b> <b>\$110,255.44</b>	<b>\$110,911.35</b> <b>\$111,170.46</b>
<b>Toyota Auto Receivables 2023-A Owners Trust</b>									
Toyota Auto Receivables 2023-A Owners Trust 891940AC2	ABS 0.32%	4.67% 4.42%	0.94	AAA NA	10/15/26 09/15/27	165,000.00	\$339.53	\$164,999.87 \$165,339.40	\$165,395.55 \$165,735.09
<b>Toyota Auto Receivables 2023-A Owners Trust</b>	<b>0.32%</b>	<b>4.67%</b> <b>4.42%</b>	<b>0.94</b>	<b>AAA</b> <b>NA</b>		<b>165,000.00</b>	<b>\$339.53</b>	<b>\$164,999.87</b> <b>\$165,339.40</b>	<b>\$165,395.55</b> <b>\$165,735.09</b>
<b>Toyota Auto Receivables 2023-B Owner Trust</b>									



Issuer Identifier	Security Type % of Market Value	Book Yield Market Yield	Duration	S&P Moody's	Effective Maturity Final Maturity	Current Units	Accrued	Book Value Book Value + Accrued	Market Value Market Value + Accrued
Toyota Auto Receivables 2023-B Owner Trust 891941AD8	ABS 0.38%	4.76% 4.36%	1.30	NA Aaa	04/15/27 02/15/28	200,000.00	\$418.67	\$199,994.09 \$200,412.75	\$201,033.84 \$201,452.51
<b>Toyota Auto Receivables 2023-B Owner Trust</b>	<b>0.38%</b>	<b>4.76% 4.36%</b>	<b>1.30</b>	<b>NA Aaa</b>		<b>200,000.00</b>	<b>\$418.67</b>	<b>\$199,994.09 \$200,412.75</b>	<b>\$201,033.84 \$201,452.51</b>
<b>Toyota Motor Credit Corporation</b>									
Toyota Motor Credit Corporation 89236TLJ2	CORP 0.34%	4.84% 4.03%	1.20	A+ AI	01/05/26 01/05/26	175,000.00	\$2,006.67	\$174,913.72 \$176,920.38	\$176,629.19 \$178,635.85
Toyota Motor Credit Corporation 89236TKT1	CORP 0.41%	4.47% 3.99%	1.54	A+ AI	05/18/26 05/18/26	210,000.00	3,452.46	209,931.95 213,384.41	211,513.86 214,966.32
<b>Toyota Motor Credit Corporation</b>	<b>0.75%</b>	<b>4.64% 4.01%</b>	<b>1.39</b>	<b>A+ AI</b>		<b>385,000.00</b>	<b>\$5,459.13</b>	<b>\$384,845.66 \$390,304.79</b>	<b>\$388,143.05 \$393,602.17</b>
<b>Truist Financial Corporation</b>									
Truist Financial Corporation 05531FBE2	CORP 0.44%	2.06% 4.79%	0.64	A- Baa1	06/05/25 06/05/25	231,000.00	\$2,754.03	\$233,230.27 \$235,984.31	\$229,317.90 \$232,071.93
Truist Financial Corporation 89788MAH5	CORP 0.12%	4.26% 4.75%	0.80	A- Baa1	07/28/26 07/28/26	65,000.00	484.58	65,000.00 65,484.58	64,741.39 65,225.97
Truist Financial Corporation 89788MAH5	CORP 0.12%	4.22% 4.75%	0.80	A- Baa1	07/28/26 07/28/26	65,000.00	484.58	65,018.67 65,503.25	64,741.39 65,225.97
<b>Truist Financial Corporation</b>	<b>0.69%</b>	<b>2.84% 4.78%</b>	<b>0.70</b>	<b>A- Baa1</b>		<b>361,000.00</b>	<b>\$3,723.18</b>	<b>\$363,248.94 \$366,972.13</b>	<b>\$358,800.68 \$362,523.86</b>
<b>Unilever Capital Corporation</b>									
Unilever Capital Corporation 904764BB2	CORP 0.24%	2.21% 4.70%	0.46	A+ AI	03/22/25 03/22/25	125,000.00	\$105.47	\$125,447.14 \$125,552.60	\$124,221.59 \$124,327.06
<b>Unilever Capital Corporation</b>	<b>0.24%</b>	<b>2.21% 4.70%</b>	<b>0.46</b>	<b>A+ AI</b>		<b>125,000.00</b>	<b>\$105.47</b>	<b>\$125,447.14 \$125,552.60</b>	<b>\$124,221.59 \$124,327.06</b>
<b>United States Department of The Treasury</b>									
United States Department of The Treasury 912828YV6	US GOV 0.76%	0.44% 4.75%	0.17	AA+ Aaa	11/30/24 11/30/24	400,000.00	\$2,016.39	\$400,695.54 \$402,711.93	\$397,832.03 \$399,848.43

Issuer Identifier	Security Type % of Market Value	Book Yield Market Yield	Duration	S&P Moody's	Effective Maturity Final Maturity	Current Units	Accrued	Book Value Book Value + Accrued	Market Value Market Value + Accrued
United States Department of The Treasury 912828XB1	US GOV 3.26%	4.31% 4.26%	0.61	AA+ Aaa	05/15/25 05/15/25	1,725,000.00	13,845.70	1,702,105.55 1,715,951.25	1,702,527.84 1,716,373.54
United States Department of The Treasury 912828ZW3	US GOV 1.85%	2.88% 4.13%	0.73	AA+ Aaa	06/30/25 06/30/25	1,000,000.00	631.79	980,735.41 981,367.20	971,625.00 972,256.79
United States Department of The Treasury 91282CEY3	US GOV 0.81%	3.55% 4.05%	0.77	AA+ Aaa	07/15/25 07/15/25	425,000.00	2,702.45	423,204.36 425,906.81	421,540.23 424,242.68
United States Department of The Treasury 91282CEY3	US GOV 2.28%	3.14% 4.05%	0.77	AA+ Aaa	07/15/25 07/15/25	1,200,000.00	7,630.43	1,198,742.96 1,206,373.40	1,190,231.24 1,197,861.68
United States Department of The Treasury 91282CFK2	US GOV 1.14%	4.23% 3.99%	0.93	AA+ Aaa	09/15/25 09/15/25	600,000.00	928.18	595,914.96 596,843.14	597,267.19 598,195.36
United States Department of The Treasury 91282CFW6	US GOV 2.19%	3.99% 3.91%	1.07	AA+ Aaa	11/15/25 11/15/25	1,125,000.00	19,121.94	1,131,183.88 1,150,305.82	1,132,207.03 1,151,328.97
United States Department of The Treasury 91282CGE5	US GOV 4.89%	3.96% 3.83%	1.24	AA+ Aaa	01/15/26 01/15/26	2,550,000.00	20,943.95	2,547,372.34 2,568,316.29	2,551,294.92 2,572,238.87
United States Department of The Treasury 91282CGL9	US GOV 1.78%	4.64% 3.79%	1.32	AA+ Aaa	02/15/26 02/15/26	930,000.00	4,751.09	922,177.20 926,928.29	932,506.64 937,257.73
United States Department of The Treasury 91282CGV7	US GOV 2.22%	3.83% 3.75%	1.46	AA+ Aaa	04/15/26 04/15/26	1,150,000.00	19,912.91	1,148,590.58 1,168,503.49	1,150,044.92 1,169,957.83
United States Department of The Treasury 91282CHB0	US GOV 3.27%	3.98% 3.73%	1.54	AA+ Aaa	05/15/26 05/15/26	1,700,000.00	23,276.83	1,690,588.15 1,713,864.98	1,697,277.35 1,720,554.18
United States Department of The Treasury 91282CHH7	US GOV 1.89%	4.48% 3.71%	1.62	AA+ Aaa	06/15/26 06/15/26	975,000.00	11,867.83	969,376.22 981,244.05	981,588.86 993,456.69
United States Department of The Treasury 91282CHM6	US GOV 3.02%	4.56% 3.69%	1.69	AA+ Aaa	07/15/26 07/15/26	1,550,000.00	14,783.97	1,548,478.80 1,563,262.77	1,571,433.59 1,586,217.55
United States Department of The Treasury 91282CHU8	US GOV 2.13%	4.73% 3.68%	1.78	AA+ Aaa	08/15/26 08/15/26	1,100,000.00	6,146.40	1,093,150.32 1,099,296.72	1,113,750.00 1,119,896.40
United States Department of The Treasury 91282CHY0	US GOV 1.94%	4.89% 3.67%	1.86	AA+ Aaa	09/15/26 09/15/26	1,000,000.00	2,044.20	995,156.54 997,200.74	1,017,929.69 1,019,973.89

Issuer Identifier	Security Type % of Market Value	Book Yield Market Yield	Duration	S&P Moody's	Effective Maturity Final Maturity	Current Units	Accrued	Book Value Book Value + Accrued	Market Value Market Value + Accrued
United States Department of The Treasury 91282CJC6	US GOV 0.89%	4.73% 3.66%	1.90	AA+ Aaa	10/15/26 10/15/26	450,000.00	9,610.14	449,109.97 458,720.12	458,472.65 468,082.80
United States Department of The Treasury 91282CJ8	US GOV 2.47%	4.34% 3.64%	1.98	AA+ Aaa	11/15/26 11/15/26	1,250,000.00	21,836.79	1,257,266.10 1,279,102.89	1,274,951.18 1,296,787.96
United States Department of The Treasury 91282CJP7	US GOV 3.62%	4.09% 3.62%	2.07	AA+ Aaa	12/15/26 12/15/26	1,850,000.00	23,883.20	1,860,916.69 1,884,799.89	1,879,339.85 1,903,223.05
United States Department of The Treasury 91282CJP7	US GOV 0.98%	4.23% 3.62%	2.07	AA+ Aaa	12/15/26 12/15/26	500,000.00	6,454.92	501,515.41 507,970.33	507,929.69 514,384.61
<b>United States Department of The Treasury</b>	<b>41.38%</b>	<b>4.06% 3.84%</b>	<b>1.39</b>	<b>AA+ Aaa</b>		<b>21,480,000.00</b>	<b>\$212,389.11</b>	<b>\$21,416,280.98 \$21,628,670.10</b>	<b>\$21,549,749.90 \$21,762,139.01</b>
<b>UnitedHealth Group Incorporated</b>									
UnitedHealth Group Incorporated 91324PEN8	CORP 0.16%	5.15% 4.14%	0.98	A+ A2	10/15/25 10/15/25	80,000.00	\$1,899.78	\$79,996.77 \$81,896.55	\$80,815.43 \$82,715.21
<b>UnitedHealth Group Incorporated</b>	<b>0.16%</b>	<b>5.15% 4.14%</b>	<b>0.98</b>	<b>A+ A2</b>		<b>80,000.00</b>	<b>\$1,899.78</b>	<b>\$79,996.77 \$81,896.55</b>	<b>\$80,815.43 \$82,715.21</b>
<b>WALMART INC</b>									
WALMART INC 931142EW9	CORP 0.29%	3.92% 4.11%	0.91	AA Aa2	09/09/25 09/09/25	150,000.00	\$357.50	\$149,965.84 \$150,323.34	\$149,706.77 \$150,064.27
<b>WALMART INC</b>	<b>0.29%</b>	<b>3.92% 4.11%</b>	<b>0.91</b>	<b>AA Aa2</b>		<b>150,000.00</b>	<b>\$357.50</b>	<b>\$149,965.84 \$150,323.34</b>	<b>\$149,706.77 \$150,064.27</b>
<b>Wells Fargo &amp; Company</b>									
Wells Fargo & Company 949746RW3	CORP 0.38%	5.11% 4.17%	1.49	BBB+ A1	04/22/26 04/22/26	200,000.00	\$2,650.00	\$193,755.59 \$196,405.59	\$196,481.27 \$199,131.27
<b>Wells Fargo &amp; Company</b>	<b>0.38%</b>	<b>5.11% 4.17%</b>	<b>1.49</b>	<b>BBB+ A1</b>		<b>200,000.00</b>	<b>\$2,650.00</b>	<b>\$193,755.59 \$196,405.59</b>	<b>\$196,481.27 \$199,131.27</b>
<b>Wells Fargo Bank, National Association</b>									

Issuer Identifier	Security Type % of Market Value	Book Yield Market Yield	Duration	S&P Moody's	Effective Maturity Final Maturity	Current Units	Accrued	Book Value Book Value + Accrued	Market Value Market Value + Accrued
Wells Fargo Bank, National Association 94988J6F9	CORP 0.74%	5.25% 4.00%	1.96	A+ Aa2	11/10/26 12/11/26	375,000.00	\$6,020.21	\$375,000.00 \$381,020.21	\$384,395.61 \$390,415.82
<b>Wells Fargo Bank, National Association</b>	<b>0.74%</b>	<b>5.25% 4.00%</b>	<b>1.96</b>	<b>A+ Aa2</b>		<b>375,000.00</b>	<b>\$6,020.21</b>	<b>\$375,000.00 \$381,020.21</b>	<b>\$384,395.61 \$390,415.82</b>
<b>World Omni Auto Receivables Trust 2021-D</b>									
World Omni Auto Receivables Trust 2021-D 98163KAC6	ABS 0.11%	(25.34%) 4.64%	0.34	AAA NA	06/15/25 10/15/26	56,356.05	\$20.29	\$62,272.88 \$62,293.17	\$55,624.46 \$55,644.75
<b>World Omni Auto Receivables Trust 2021-D</b>	<b>0.11%</b>	<b>(25.34%) 4.64%</b>	<b>0.34</b>	<b>AAA NA</b>		<b>56,356.05</b>	<b>\$20.29</b>	<b>\$62,272.88 \$62,293.17</b>	<b>\$55,624.46 \$55,644.75</b>
<b>Portfolio Total</b>	<b>100.00%</b>	<b>3.80% 4.16%</b>	<b>1.11</b>	<b>AA- Aa2</b>	<b>01/14/26 03/10/26</b>	<b>52,141,694.22</b>	<b>\$410,834.73</b>	<b>\$52,046,220.16 \$52,457,054.88</b>	<b>\$52,185,901.58 \$52,596,736.31</b>

# Portfolio Activity Summary

07/01/2024 to 09/30/2024

Description Identifier	Security Type Final Maturity	Beginning Original Cost Beginning Market Value Beginning Book Value	Purchases Purchased Accrued	Sales Disposed Accrued	Maturities Paydowns	Interest Received Transfers	Realized Gain/Loss Unrealized Gain/Loss	Ending Original Cost Ending Market Value Ending Book Value
Receivable CCYUSD	CASH 09/30/24	\$11,332.91 \$11,332.91 \$11,332.91	\$0.00 \$0.00	\$0.00 \$0.00	\$0.00 \$0.00	\$0.00 \$0.00	\$0.00 \$0.00	\$18,963.19 \$18,963.19 \$18,963.19
FEDERATED HRMS TRS SVC 60934N872	MMFUND 09/30/24	2,692,888.08 2,692,888.08 2,692,888.08	2,444,283.36 0.00	0.00 0.00	0.00 0.00	39,861.16 0.00	0.00 0.00	5,137,171.44 5,137,171.44 5,137,171.44
DCENT 2021-1 A 254683CP8	ABS 09/15/24	154,966.81 153,356.36 153,356.36	0.00 0.00	0.00 0.00	0.00 (155,000.00)	224.76 0.00	0.00 0.00	0.00 0.00 0.00
COMET 2021-3 A 14041NFY2	ABS 11/15/24	304,957.97 299,783.13 299,783.13	0.00 0.00	0.00 0.00	0.00 0.00	792.99 0.00	0.00 (1,417.73)	304,957.97 303,566.65 304,984.38
COMET 2022-1 A 14041NFZ9	ABS 03/17/25	249,981.15 245,271.33 245,271.33	0.00 0.00	0.00 0.00	0.00 0.00	1,749.99 0.00	0.00 (2,176.69)	249,981.15 247,820.18 249,996.86
AMXCA 2022-2 A 02582JTT8	ABS 05/15/25	369,918.16 363,377.00 363,377.00	0.00 0.00	0.00 0.00	0.00 0.00	3,135.75 0.00	0.00 (2,645.30)	369,918.16 367,336.37 369,981.67
COMET 2022-2 A 14041NGA3	ABS 05/15/25	334,946.47 329,281.11 329,281.11	0.00 0.00	0.00 0.00	0.00 0.00	2,922.87 0.00	0.00 (2,225.76)	334,946.47 332,762.60 334,988.36
DCENT 2022-2 A 254683CS2	ABS 05/15/25	269,978.05 265,008.59 265,008.59	0.00 0.00	0.00 0.00	0.00 0.00	2,241.00 0.00	0.00 (2,179.89)	269,978.05 267,814.97 269,994.86
VWALT 2022-A A3 92868AAC9	ABS 07/21/25	31,148.42 31,077.67 31,077.67	0.00 0.00	0.00 0.00	0.00 (31,150.90)	177.37 0.00	0.00 0.00	0.00 0.00 0.00
HART 2021-A A3 44933LAC7	ABS 09/15/25	15,131.47 3,690.90 3,690.90	0.00 0.00	0.00 0.00	0.00 (3,699.76)	1.17 0.00	0.01 0.00	0.00 0.00 0.00
HAROT 2021-4 A3 43815GAC3	ABS 01/21/26	88,896.61 60,674.01 60,674.01	0.00 0.00	0.00 0.00	0.00 (19,841.12)	121.66 0.00	0.00 (3,887.68)	60,417.86 41,545.01 45,432.70
CARMX 2021-2 A3 14314QAC8	ABS 02/17/26	58,673.54 20,911.70 20,911.70	0.00 0.00	0.00 0.00	0.00 (13,168.54)	21.73 0.00	0.01 (825.96)	22,114.32 7,935.63 8,761.59
HART 2021-C A3 44935FAD6	ABS 05/15/26	71,158.31 44,617.37 44,617.37	0.00 0.00	0.00 0.00	0.00 (17,141.40)	73.37 0.00	(0.01) (2,788.46)	44,268.54 27,959.95 30,748.41

# Portfolio Activity Summary

07/01/2024 to 09/30/2024

Description Identifier	Security Type Final Maturity	Beginning Original Cost Beginning Market Value Beginning Book Value	Purchases Purchased Accrued	Sales Disposed Accrued	Maturities Paydowns	Interest Received Transfers	Realized Gain/Loss Unrealized Gain/Loss	Ending Original Cost Ending Market Value Ending Book Value
BACCT 2023-1 A 05522RDG0	ABS 05/15/26	119,972.83 119,197.92 119,197.92	0.00 0.00	0.00 0.00	0.00 0.00	1,437.00 0.00	0.00 1,244.58	119,972.83 121,229.72 119,985.15
AMXCA 2023-1 A 02582JJZ4	ABS 05/15/26	139,987.58 139,377.55 139,377.55	0.00 0.00	0.00 0.00	0.00 0.00	1,704.51 0.00	0.00 1,680.13	139,987.58 141,672.68 139,992.55
FORDO 2022-A A3 345286AC2	ABS 06/15/26	84,102.08 57,562.36 57,562.36	0.00 0.00	0.00 0.00	0.00 (17,051.45)	171.16 0.00	(0.00) (4,573.12)	59,663.64 41,141.20 45,714.32
CARMX 2021-3 A3 14317DAC4	ABS 06/15/26	166,610.55 88,526.23 88,526.23	0.00 0.00	0.00 0.00	0.00 (27,719.69)	111.84 0.00	(0.00) (10,475.55)	115,558.62 61,848.15 72,323.70
BMWOT 2022-A A3 05602RAD3	ABS 08/25/26	86,035.16 82,876.20 82,876.20	0.00 0.00	0.00 0.00	0.00 (20,892.82)	618.27 0.00	(0.01) (754.01)	64,635.97 62,682.59 63,436.60
COPAR 2021-1 A3 14044CAC6	ABS 09/15/26	106,039.51 70,414.84 70,414.84	0.00 0.00	0.00 0.00	0.00 (20,047.44)	125.95 0.00	0.00 (6,819.43)	76,566.11 51,286.60 58,106.03
TAOT 2022-B A3 89238FAD5	ABS 09/15/26	103,264.44 99,747.12 99,747.12	0.00 0.00	0.00 0.00	0.00 (22,084.92)	688.65 0.00	(0.00) (978.18)	80,752.75 78,574.61 79,552.79
GMCAR 2021-4 A3 362554AC1	ABS 09/16/26	66,252.24 43,685.67 43,685.67	0.00 0.00	0.00 0.00	0.00 (12,121.77)	69.11 0.00	0.01 (4,072.57)	48,296.67 32,123.24 36,195.81
HART 2022-A A3 448977AD0	ABS 10/15/26	96,388.56 86,401.08 86,401.08	0.00 0.00	0.00 0.00	0.00 (21,959.51)	447.67 0.00	0.00 (2,446.55)	72,334.68 65,309.89 67,756.44
WOART 2021-D A3 98163KAC6	ABS 10/15/26	122,912.82 78,188.77 78,188.77	0.00 0.00	0.00 0.00	0.00 (23,517.61)	146.03 0.00	0.00 (6,648.43)	86,722.97 55,624.46 62,272.88
BACCT 2023-2 A 05522RDH8	ABS 11/16/26	169,977.17 169,875.36 169,875.36	0.00 0.00	0.00 0.00	0.00 0.00	2,116.50 0.00	0.00 3,442.72	169,977.17 173,425.53 169,982.81
GMCAR 2022-1 A3 380146AC4	ABS 11/16/26	75,135.88 57,633.96 57,633.96	0.00 0.00	0.00 0.00	0.00 (14,999.02)	169.81 0.00	0.00 (3,762.28)	56,015.24 43,343.99 47,106.27
ALLYA 2022-1 A3 02008JACO	ABS 11/16/26	169,408.46 150,628.40 150,628.40	0.00 0.00	0.00 0.00	0.00 (36,045.60)	1,160.07 0.00	(0.00) (4,752.68)	129,327.39 115,517.52 120,270.19

# Portfolio Activity Summary

07/01/2024 to 09/30/2024

Description Identifier	Security Type Final Maturity	Beginning Original Cost Beginning Market Value Beginning Book Value	Purchases Purchased	Accrued	Sales Disposed	Accrued	Maturities Paydowns	Interest Received Transfers	Realized Gain/Loss Unrealized Gain/Loss	Ending Original Cost Ending Market Value Ending Book Value
HDMOT 2022-A A3 41284YAD8	ABS 02/16/27	173,701.13 139,308.04 139,308.04	0.00 0.00		0.00 0.00		0.00 (35,834.23)	986.81 0.00	0.00 (7,557.00)	129,616.50 104,612.76 112,169.76
GMCAR 2022-2 A3 362585AC5	ABS 02/16/27	93,714.27 92,252.95 92,252.95	0.00 0.00		0.00 0.00		0.00 (18,526.88)	678.13 0.00	(0.01) (632.39)	75,191.25 74,570.87 75,203.26
CARMX 2022-2 A3 14317HAC5	ABS 02/16/27	138,756.35 127,584.95 127,584.95	0.00 0.00		0.00 0.00		0.00 (26,556.05)	1,053.19 0.00	0.00 (2,474.79)	110,285.62 102,155.86 104,630.65
TAOT 2022-C A3 89231CAD9	ABS 04/15/27	104,982.45 103,488.00 103,488.00	0.00 0.00		0.00 0.00		0.00 (13,391.72)	960.52 0.00	(0.01) (478.58)	91,592.96 91,125.37 91,603.95
CARMX 2022-3 A3 14318MADI	ABS 04/15/27	243,142.45 240,159.67 240,159.67	0.00 0.00		0.00 0.00		0.00 (42,281.17)	2,277.12 0.00	0.00 (913.53)	200,862.28 199,952.10 200,865.64
GMCAR 2022-3 A3 36265WAD5	ABS 04/16/27	148,165.59 146,148.79 146,148.79	0.00 0.00		0.00 0.00		0.00 (27,578.61)	1,270.35 0.00	0.00 (649.02)	120,587.17 119,938.80 120,587.81
ALLYA 2022-2 A3 02008MAC3	ABS 05/17/27	425,387.19 423,146.69 423,146.69	0.00 0.00		0.00 0.00		0.00 (77,954.33)	4,754.70 0.00	0.00 108.89	347,433.83 347,545.81 347,436.92
NAROT 2022-B A3 65480JAC4	ABS 05/17/27	234,951.38 232,949.88 232,949.88	0.00 0.00		0.00 0.00		0.00 (19,874.08)	2,598.23 0.00	(0.00) (175.76)	215,081.41 214,935.23 215,110.99
HART 2022-C A3 44933DAD3	ABS 06/15/27	324,998.44 324,545.00 324,545.00	0.00 0.00		0.00 0.00		0.00 (11,430.27)	4,379.37 0.00	0.00 1,906.68	313,568.23 315,476.20 313,569.53
DCENT 2022-3 A 254683CW3	ABS 07/15/27	299,962.77 294,391.62 294,391.62	0.00 0.00		0.00 0.00		0.00 0.00	2,670.00 0.00	0.00 (2,143.09)	299,962.77 297,846.18 299,989.27
CARMX 2022-4 A3 14318UAD3	ABS 08/16/27	294,930.82 294,434.01 294,434.01	0.00 0.00		0.00 0.00		0.00 (24,689.31)	3,904.53 0.00	0.01 1,610.84	270,247.31 271,900.18 270,289.34
MBART 2022-1 A3 58768PAC8	ABS 08/16/27	389,922.86 389,250.26 389,250.26	0.00 0.00		0.00 0.00		0.00 (55,000.21)	4,912.92 0.00	0.00 1,702.86	334,933.53 336,679.21 334,976.35
TAOT 2023-A A3 891940AC2	ABS 09/15/27	164,999.92 163,565.09 163,565.09	0.00 0.00		0.00 0.00		0.00 0.00	1,909.86 0.00	0.00 395.69	164,999.92 165,395.55 164,999.87

# Portfolio Activity Summary

07/01/2024 to 09/30/2024

Description Identifier	Security Type Final Maturity	Beginning Original Cost Beginning Market Value Beginning Book Value	Purchases Purchased	Accrued	Sales Disposed	Accrued	Maturities Paydowns	Interest Received Transfers	Realized Gain/Loss Unrealized Gain/Loss	Ending Original Cost Ending Market Value Ending Book Value
TAOT 2022-D A3 89239HAD0	ABS 09/15/27	109,989.14 109,833.55 109,833.55		0.00 0.00		0.00 0.00		1,457.49 0.00	0.00 915.02	109,989.14 110,911.35 109,996.33
AMXCA 2022-4 A 02582JJX9	ABS 10/15/27	119,994.05 119,398.86 119,398.86		0.00 0.00		0.00 0.00		1,485.00 0.00	0.00 728.80	119,994.05 120,726.54 119,997.74
NAROT 2023-A A3 65480WAD3	ABS 11/15/27	234,958.48 233,659.51 233,659.51		0.00 0.00		0.00 0.00		2,884.62 0.00	0.00 1,218.07	234,958.48 236,198.24 234,980.17
HAROT 2023-2 A3 437927AC0	ABS 11/15/27	159,974.08 159,093.01 159,093.01		0.00 0.00		0.00 0.00		1,971.99 0.00	0.00 1,270.65	159,974.08 161,256.94 159,986.30
HDMOT 2023-A A3 41285JAD0	ABS 12/15/27	169,982.88 169,227.86 169,227.86		0.00 0.00		0.00 0.00		2,146.26 0.00	0.00 750.06	169,982.88 170,743.34 169,993.28
TAOT 2023-B A3 89194IAD8	ABS 02/15/28	199,988.82 197,937.56 197,937.56		0.00 0.00		0.00 0.00		2,355.00 0.00	0.00 1,039.75	199,988.82 201,033.84 199,994.09
FORDO 2023-A A3 344928AD8	ABS 02/15/28	129,986.44 128,786.80 128,786.80		0.00 0.00		0.00 0.00		1,511.25 0.00	0.00 326.62	129,986.44 130,320.44 129,993.81
GMCAR 2023-2 A3 362583AD8	ABS 02/16/28	139,996.15 138,455.09 138,455.09		0.00 0.00		0.00 0.00		1,564.50 0.00	0.00 190.15	139,996.15 140,188.44 139,998.29
BMWOT 2023-A A3 05592XAD2	ABS 02/25/28	84,984.94 85,266.34 85,266.34		0.00 0.00		0.00 0.00		1,162.38 0.00	0.00 1,061.57	84,984.94 86,053.58 84,992.01
NAROT 2023-B A3 65480MAD5	ABS 03/15/28	104,978.69 105,963.76 105,963.76		0.00 0.00		0.00 0.00		1,556.62 0.00	0.00 2,217.44	104,978.69 107,203.66 104,986.21
DCENT 2023-1 A 254683CY9	ABS 03/15/28	299,982.60 295,478.97 295,478.97		0.00 0.00		0.00 0.00		3,232.50 0.00	0.00 537.77	299,982.60 300,528.33 299,990.56
HART 2023-B A3 44933XAD9	ABS 04/17/28	74,996.75 75,214.19 75,214.19		0.00 0.00		0.00 0.00		1,027.50 0.00	0.00 1,140.89	74,996.75 76,139.05 74,998.15
FORDO 2023-B A3 344930AD4	ABS 05/15/28	149,997.98 149,877.03 149,877.03		0.00 0.00		0.00 0.00		1,961.25 0.00	0.00 1,810.66	149,997.98 151,809.38 149,998.71



# Portfolio Activity Summary

07/01/2024 to 09/30/2024

Description Identifier	Security Type Final Maturity	Beginning Original Cost Beginning Market Value Beginning Book Value	Purchases Purchased	Accrued	Sales Disposed	Accrued	Maturities Paydowns	Interest Received Transfers	Realized Gain/Loss Unrealized Gain/Loss	Ending Original Cost Ending Market Value Ending Book Value
GMCAR 2023-3 A3 36267KAD9	ABS 06/16/28	74,997.11								74,997.11
		75,237.52	0.00		0.00	0.00	1,021.89	0.00	76,119.41	
		75,237.52	0.00		0.00	0.00	0.00	1,121.12	74,998.29	
HAROT 2023-4 A3 438123AC5	ABS 06/21/28	84,985.03								84,985.03
		85,749.42	0.00		0.00	0.00	1,204.89	0.00	86,975.00	
		85,749.42	0.00		0.00	0.00	0.00	1,984.74	84,990.26	
FITAT 2023-1 A3 31680EAD3	ABS 08/15/28	264,983.57								264,983.57
		265,671.59	0.00		0.00	0.00	3,663.63	0.00	268,753.99	
		265,671.59	0.00		0.00	0.00	0.00	3,764.37	264,989.62	
CHAIT 2023-1 A 161571HT4	ABS 09/15/28	379,894.66								379,894.66
		380,970.06	0.00		0.00	0.00	4,902.00	0.00	388,247.67	
		380,970.06	0.00		0.00	0.00	0.00	8,318.16	379,929.52	
Credit Agricole Corporate And Investment Bank, New 22536AZR8	CD 08/16/24	375,000.00				(375,000.00)				0.00
		374,367.70	0.00		0.00	0.00	15,631.25	0.00	0.00	
		374,367.70	0.00		0.00	0.00	0.00	0.00	0.00	
Toronto-Dominion Bank - New York Branch 89115B6K1	CD 10/27/25	500,000.00								500,000.00
		505,849.78	0.00		0.00	0.00	0.00	0.00	508,444.06	
		505,849.78	0.00		0.00	0.00	241.86	8,444.06	500,000.00	
Nordea ABP - New York Branch 65558UYF3	CD 11/03/25	500,000.00								500,000.00
		497,506.37	0.00		0.00	0.00	0.00	0.00	508,128.30	
		497,506.37	0.00		0.00	0.00	0.00	8,128.30	500,000.00	
COÖPERATIEVE RABOBANK U.A., NEW YORK BRANCH 21684LGS5	CD 07/17/26	475,000.00								475,000.00
		467,644.04	0.00		0.00	0.00	12,065.00	0.00	487,640.48	
		467,644.04	0.00		0.00	0.00	0.00	12,640.48	475,000.00	
Natixis, New York Branch 63873QP65	CD 09/18/26	375,000.00								375,000.00
		380,685.17	0.00		0.00	0.00	21,271.25	0.00	387,383.21	
		380,685.17	0.00		0.00	0.00	0.00	12,383.21	375,000.00	
AMERICAN EXPRESS CO 025816CG2	CORP 07/30/24	233,055.00				(225,000.00)				0.00
		225,000.00	0.00		0.00	0.00	2,359.35	0.00	0.00	
		225,000.00	0.00		0.00	0.00	0.00	0.00	0.00	
UNILEVER CAPITAL CORP 904764BN6	CORP 08/12/24	100,000.00				(100,000.00)				0.00
		99,387.15	0.00		0.00	0.00	313.00	0.00	0.00	
		99,387.15	0.00		0.00	0.00	0.00	0.00	0.00	
COOPERATIEVE RABOBANK UA (NEW YORK BRANCH) 21688AAU6	CORP 08/22/24	249,885.00				(250,000.00)				0.00
		249,462.27	0.00		0.00	0.00	4,843.75	0.00	0.00	
		249,462.27	0.00		0.00	0.00	0.00	0.00	0.00	
GOLDMAN SACHS GROUP INC 38141GYE8	CORP 09/10/24	150,000.00				(150,000.00)				0.00
		150,000.00	0.00		0.00	0.00	1,490.14	0.00	0.00	
		150,000.00	0.00		0.00	0.00	0.00	0.00	0.00	

# Portfolio Activity Summary

07/01/2024 to 09/30/2024

Description Identifier	Security Type Final Maturity	Beginning Original Cost Beginning Market Value Beginning Book Value	Purchases Purchased	Accrued	Sales Disposed	Accrued	Maturities Paydowns	Interest Received Transfers	Realized Gain/Loss Unrealized Gain/Loss	Ending Original Cost Ending Market Value Ending Book Value
JOHN DEERE CAPITAL CORP 24422EY2	CORP 01/10/25	99,953.00 97,802.15 97,802.15	0.00 0.00		0.00 0.00		0.00 0.00	625.00 0.00	0.00 (978.55)	99,953.00 99,017.08 99,995.63
LINDE INC 74005PBN3	CORP 02/05/25	177,549.75 172,131.60 172,131.60	0.00 0.00		0.00 0.00		0.00 0.00	2,318.75 0.00	0.00 (1,489.12)	177,549.75 173,604.70 175,093.82
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 63743HFC I	CORP 02/07/25	109,996.70 107,576.76 107,576.76	0.00 0.00		0.00 0.00		0.00 0.00	1,031.25 0.00	0.00 (1,161.42)	109,996.70 108,838.19 109,999.61
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 63743HFC I	CORP 02/07/25	64,400.70 63,568.08 63,568.08	0.00 0.00		0.00 0.00		0.00 0.00	609.38 0.00	0.00 (613.42)	64,400.70 64,313.48 64,926.90
AMERICAN EXPRESS CO 025816CQ0	CORP 03/04/25	99,821.00 97,824.65 97,824.65	0.00 0.00		0.00 0.00		0.00 0.00	1,125.00 0.00	0.00 (1,017.52)	99,821.00 98,956.35 99,973.86
AMERICAN EXPRESS CO 025816CQ0	CORP 03/04/25	49,949.50 48,912.32 48,912.32	0.00 0.00		0.00 0.00		0.00 0.00	562.50 0.00	0.00 (514.46)	49,949.50 49,478.17 49,992.63
EXXON MOBIL CORP 30231GAF9	CORP 03/06/25	138,049.60 127,677.20 127,677.20	0.00 0.00		0.00 0.00		0.00 0.00	1,760.85 0.00	0.00 (1,506.22)	138,049.60 128,897.57 130,403.79
JOHN DEERE CAPITAL CORP 24422EWBI	CORP 03/07/25	24,989.25 24,455.18 24,455.18	0.00 0.00		0.00 0.00		0.00 0.00	265.63 0.00	0.00 (264.59)	24,989.25 24,733.81 24,998.40
JOHN DEERE CAPITAL CORP 24422EWBI	CORP 03/07/25	50,100.00 48,910.36 48,910.36	0.00 0.00		0.00 0.00		0.00 0.00	531.25 0.00	0.00 (547.22)	50,100.00 49,467.63 50,014.84
UNILEVER CAPITAL CORP 904764BB2	CORP 03/22/25	129,088.75 123,141.96 123,141.96	0.00 0.00		0.00 0.00		0.00 0.00	2,109.38 0.00	0.00 (1,225.54)	129,088.75 124,221.59 125,447.14
PACCAR FINANCIAL CORP 69371RR73	CORP 04/07/25	249,935.00 245,023.29 245,023.29	0.00 0.00		0.00 0.00		0.00 0.00	0.00 0.00	0.00 (2,204.02)	249,935.00 247,784.42 249,988.43
BROWN-FORMAN CORP 115637AS9	CORP 04/15/25	119,465.45 113,286.80 113,286.80	0.00 0.00		0.00 0.00		0.00 0.00	0.00 0.00	0.00 (1,370.55)	119,465.45 114,207.10 115,577.66

# Portfolio Activity Summary

07/01/2024 to 09/30/2024

Description Identifier	Security Type Final Maturity	Beginning Original Cost Beginning Market Value Beginning Book Value	Purchases Purchased	Accrued	Sales Disposed	Accrued	Maturities Paydowns	Interest Received Transfers	Realized Gain/Loss Unrealized Gain/Loss	Ending Original Cost Ending Market Value Ending Book Value
BANK OF NEW YORK MELLON CORP 06406RAN7	CORP 04/24/25	138,202.20 130,858.44 130,858.44		0.00 0.00	0.00 0.00		0.00 0.00	0.00 0.00	0.00 (2,697.22)	138,202.20 132,690.32 135,387.54
BANK OF NEW YORK MELLON CORP 06406RAN7	CORP 04/24/25	121,988.75 121,165.23 121,165.23		0.00 0.00	0.00 0.00		0.00 0.00	0.00 0.00	0.00 (1,577.10)	121,988.75 122,861.41 124,438.51
CINTAS NO 2 CORP 17252MAP5	CORP 05/01/25	104,976.90 103,220.74 103,220.74		0.00 0.00	0.00 0.00		0.00 0.00	0.00 0.00	0.00 (763.25)	104,976.90 104,232.04 104,995.29
CINTAS NO 2 CORP 17252MAP5	CORP 05/01/25	69,794.90 68,813.83 68,813.83		0.00 0.00	0.00 0.00		0.00 0.00	0.00 0.00	0.00 (470.21)	69,794.90 69,488.03 69,958.24
CATERPILLAR FINANCIAL SERVICES CORP 14913R2V8	CORP 05/13/25	94,879.35 93,440.08 93,440.08		0.00 0.00	0.00 0.00		0.00 0.00	0.00 0.00	0.00 (589.08)	94,879.35 94,385.12 94,974.20
CATERPILLAR FINANCIAL SERVICES CORP 14913R2V8	CORP 05/13/25	29,997.00 29,507.39 29,507.39		0.00 0.00	0.00 0.00		0.00 0.00	0.00 0.00	0.00 (193.54)	29,997.00 29,805.83 29,999.36
HONEYWELL INTERNATIONAL INC 438516CB0	CORP 06/01/25	171,234.00 168,756.94 168,756.94		0.00 0.00	0.00 0.00		0.00 0.00	0.00 0.00	0.00 (2,502.93)	171,234.00 171,702.53 174,205.46
PNC BANK NA (DELAWARE) 69353REQ7	CORP 06/01/25	245,665.00 244,860.89 244,860.89		0.00 0.00	0.00 0.00		0.00 0.00	0.00 0.00	0.00 (1,118.04)	245,665.00 247,797.61 248,915.65
HERSHEY CO 427866BF4	CORP 06/01/25	124,784.40 124,808.04 124,808.04		0.00 0.00	0.00 0.00		0.00 0.00	0.00 0.00	0.00 (2,000.45)	124,784.40 126,905.18 128,905.63
TRUIST FINANCIAL CORP 05531FBE2	CORP 06/05/25	242,822.58 226,727.74 226,727.74		0.00 0.00	0.00 0.00		0.00 0.00	0.00 0.00	0.00 (3,912.38)	242,822.58 229,317.90 233,230.27
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 63743HFE7	CORP 06/15/25	59,680.20 58,833.25 58,833.25		0.00 0.00	0.00 0.00		0.00 0.00	0.00 0.00	0.00 (362.08)	59,680.20 59,563.02 59,925.10
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 63743HFE7	CORP 06/15/25	39,989.20 39,222.17 39,222.17		0.00 0.00	0.00 0.00		0.00 0.00	0.00 0.00	0.00 (289.16)	39,989.20 39,708.68 39,997.85

# Portfolio Activity Summary

07/01/2024 to 09/30/2024

Description Identifier	Security Type Final Maturity	Beginning Original Cost Beginning Market Value Beginning Book Value	Purchases Purchased	Accrued	Sales Disposed	Accrued	Maturities Paydowns	Interest Received Transfers	Realized Gain/Loss Unrealized Gain/Loss	Ending Original Cost Ending Market Value Ending Book Value
JPMORGAN CHASE & CO 46625HMN7	CORP 07/15/25	232,026.75 221,535.56 221,535.56	0.00 0.00		0.00 0.00		0.00 0.00	4,387.50 0.00	0.00 (2,125.45)	232,026.75 224,148.24 226,273.69
MORGAN STANLEY 6174468C6	CORP 07/23/25	84,900.55 83,727.16 83,727.16	0.00 0.00		0.00 0.00		0.00 0.00	1,700.00 0.00	0.00 (248.48)	84,900.55 84,724.81 84,973.29
INTERNATIONAL BUSINESS MACHINES CORP 459200KS9	CORP 07/27/25	375,000.00 369,638.71 369,638.71	0.00 0.00		0.00 0.00		0.00 0.00	7,500.00 0.00	0.00 (1,619.11)	375,000.00 373,380.89 375,000.00
INTEL CORP 458140AS9	CORP 07/29/25	195,476.00 196,558.62 196,558.62	0.00 0.00		0.00 0.00		0.00 0.00	3,700.00 0.00	0.00 (306.52)	195,476.00 198,138.22 198,444.74
BANK OF AMERICA CORP 06051GFS3	CORP 08/01/25	232,420.50 221,556.44 221,556.44	0.00 0.00		0.00 0.00		0.00 0.00	4,359.38 0.00	0.00 (2,600.76)	232,420.50 224,297.96 226,898.72
COLGATE-PALMOLIVE CO 194162AM5	CORP 08/15/25	54,949.40 53,810.13 53,810.13	0.00 0.00		0.00 0.00		0.00 0.00	852.50 0.00	0.00 (461.01)	54,949.40 54,523.95 54,984.96
WALMART INC 931142EV9	CORP 09/09/25	149,895.00 147,846.99 147,846.99	0.00 0.00		0.00 0.00		0.00 0.00	2,925.00 0.00	0.00 (259.08)	149,895.00 149,706.77 149,965.84
COMMONWEALTH BANK OF AUSTRALIA (NEW YORK BRANCH) 20271RAS9	CORP 09/12/25	250,230.00 250,878.21 250,878.21	0.00 0.00		0.00 0.00		0.00 0.00	6,873.75 0.00	0.00 2,903.75	250,230.00 253,016.12 250,112.37
HOME DEPOT INC 437076CRI	CORP 09/15/25	54,980.20 54,198.88 54,198.88	0.00 0.00		0.00 0.00		0.00 0.00	1,100.00 0.00	0.00 (83.82)	54,980.20 54,909.53 54,993.35
AMERICAN HONDA FINANCE CORP 02665WEQ0	CORP 10/03/25	174,837.25 175,867.90 175,867.90	0.00 0.00		0.00 0.00		0.00 0.00	0.00 0.00	0.00 2,635.96	174,837.25 177,551.59 174,915.62
LOCKHEED MARTIN CORP 539830BU2	CORP 10/15/25	79,772.00 79,750.74 79,750.74	0.00 0.00		0.00 0.00		0.00 0.00	0.00 0.00	0.00 653.39	79,772.00 80,569.53 79,916.15
UNITEDHEALTH GROUP INC 91324PEN8	CORP 10/15/25	79,992.80 79,883.11 79,883.11	0.00 0.00		0.00 0.00		0.00 0.00	0.00 0.00	0.00 818.66	79,992.80 80,815.43 79,996.77
LOCKHEED MARTIN CORP 539830BU2	CORP 10/15/25	95,046.55 94,704.00 94,704.00	0.00 0.00		0.00 0.00		0.00 0.00	0.00 0.00	0.00 657.43	95,046.55 95,676.32 95,018.90

# Portfolio Activity Summary

07/01/2024 to 09/30/2024

Description Identifier	Security Type Final Maturity	Beginning Original Cost Beginning Market Value Beginning Book Value	Purchases Purchased	Accrued	Sales Disposed	Accrued	Maturities Paydowns	Interest Received Transfers	Realized Gain/Loss Unrealized Gain/Loss	Ending Original Cost Ending Market Value Ending Book Value
PNC FINANCIAL SERVICES GROUP INC 693475BH7	CORP 10/28/25	110,000.00 109,878.87 109,878.87		0.00 0.00	0.00 0.00		0.00 0.00	0.00 0.00	0.00 (4.83)	110,000.00 109,995.17 110,000.00
COMCAST CORP 20030NDZ1	CORP 11/07/25	109,734.90 109,922.06 109,922.06		0.00 0.00	0.00 0.00		0.00 0.00	0.00 0.00	0.00 1,285.35	109,734.90 111,183.29 109,897.94
COMCAST CORP 20030NDZ1	CORP 11/07/25	64,982.45 64,953.95 64,953.95		0.00 0.00	0.00 0.00		0.00 0.00	0.00 0.00	0.00 705.93	64,982.45 65,699.22 64,993.29
BRISTOL-MYERS SQUIBB CO 110122DN5	CORP 11/13/25	118,435.00 117,634.15 117,634.15		0.00 0.00	0.00 0.00		0.00 0.00	0.00 0.00	0.00 (2,555.66)	118,435.00 120,415.48 122,971.14
LINDE INC 53522KAB9	CORP 12/05/25	249,730.00 248,510.68 248,510.68		0.00 0.00	0.00 0.00		0.00 0.00	0.00 0.00	0.00 1,873.63	249,730.00 251,763.28 249,889.65
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD (NEW Y 05254JAA8	CORP 12/08/25	250,000.00 249,657.52 249,657.52		0.00 0.00	0.00 0.00		0.00 0.00	0.00 0.00	0.00 2,853.02	250,000.00 252,853.02 250,000.00
TOYOTA MOTOR CREDIT CORP 89236TLJ2	CORP 01/05/26	174,865.25 174,130.19 174,130.19		0.00 0.00	0.00 0.00		0.00 0.00	4,200.00 0.00	0.00 1,715.47	174,865.25 176,629.19 174,913.72
CITIGROUP INC 172967KG5	CORP 01/12/26	194,698.00 194,779.24 194,779.24		0.00 0.00	0.00 0.00		0.00 0.00	3,700.00 0.00	0.00 1,247.16	194,698.00 198,652.77 197,405.60
STATE STREET CORP 857477BR3	CORP 02/06/26	110,000.00 107,330.69 107,330.69		0.00 0.00	0.00 0.00		0.00 0.00	960.30 0.00	0.00 (1,296.55)	110,000.00 108,703.45 110,000.00
MORGAN STANLEY 61747YEM3	CORP 02/18/26	290,000.00 284,286.05 284,286.05		0.00 0.00	0.00 0.00		0.00 0.00	3,813.50 0.00	0.00 (2,752.27)	290,000.00 287,247.73 290,000.00
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 63743HFH0	CORP 03/13/26	124,536.25 123,266.86 123,266.86		0.00 0.00	0.00 0.00		0.00 0.00	2,781.25 0.00	0.00 832.55	124,536.25 125,610.45 124,777.89
STATE STREET CORP 857477BM4	CORP 03/30/26	260,133.15 249,510.63 249,510.63		0.00 0.00	0.00 0.00		0.00 0.00	3,698.78 0.00	0.00 (3,504.36)	260,133.15 252,342.69 255,847.04

# Portfolio Activity Summary

07/01/2024 to 09/30/2024

Description Identifier	Security Type Final Maturity	Beginning Original Cost Beginning Market Value Beginning Book Value	Purchases Purchased	Accrued	Sales Disposed	Accrued	Maturities Paydowns	Interest Received Transfers	Realized Gain/Loss Unrealized Gain/Loss	Ending Original Cost Ending Market Value Ending Book Value
BANK OF AMERICA CORP 06051GFX2	CORP 04/19/26	170,066.75 169,612.24 169,612.24	0.00 0.00		0.00 0.00		0.00 0.00	0.00 0.00	0.00 980.31	170,066.75 173,287.84 172,307.52
WELLS FARGO & CO 949746RW3	CORP 04/22/26	188,176.00 191,739.60 191,739.60	0.00 0.00		0.00 0.00		0.00 0.00	0.00 0.00	0.00 2,725.68	188,176.00 196,481.27 193,755.59
CATERPILLAR FINANCIAL SERVICES CORP 14913UAA8	CORP 05/15/26	249,882.50 246,633.81 246,633.81	0.00 0.00		0.00 0.00		0.00 0.00	0.00 0.00	0.00 1,523.24	249,882.50 251,457.98 249,934.74
TOYOTA MOTOR CREDIT CORP 89236TKT1	CORP 05/18/26	209,878.20 207,312.32 207,312.32	0.00 0.00		0.00 0.00		0.00 0.00	0.00 0.00	0.00 1,581.91	209,878.20 211,513.86 209,931.95
AMERICAN HONDA FINANCE CORP 02665WEK3	CORP 07/07/26	50,252.00 50,089.89 50,089.89	0.00 0.00		0.00 0.00		0.00 0.00	1,312.50 0.00	0.00 796.98	50,252.00 50,953.27 50,156.28
AMERICAN HONDA FINANCE CORP 02665WEK3	CORP 07/07/26	84,895.45 85,152.80 85,152.80	0.00 0.00		0.00 0.00		0.00 0.00	2,231.25 0.00	0.00 1,683.98	84,895.45 86,620.55 84,936.57
AMERICAN HONDA FINANCE CORP 02665WEK3	CORP 07/07/26	64,583.35 65,116.85 65,116.85	0.00 0.00		0.00 0.00		0.00 0.00	1,706.25 0.00	0.00 1,493.03	64,583.35 66,239.25 64,746.21
BANK OF NEW YORK MELLON CORP 06406RBJ5	CORP 07/24/26	170,554.20 168,090.38 168,090.38	0.00 0.00		0.00 0.00		0.00 0.00	3,751.90 0.00	0.00 (455.29)	170,554.20 169,701.97 170,157.25
BANK OF NEW YORK MELLON CORP 06406RBJ5	CORP 07/24/26	80,000.00 79,101.36 79,101.36	0.00 0.00		0.00 0.00		0.00 0.00	1,765.60 0.00	0.00 (140.25)	80,000.00 79,859.75 80,000.00
TRUIST FINANCIAL CORP 89788MAH5	CORP 07/28/26	65,000.00 63,933.92 63,933.92	0.00 0.00		0.00 0.00		0.00 0.00	1,384.50 0.00	0.00 (258.61)	65,000.00 64,741.39 65,000.00
TRUIST FINANCIAL CORP 89788MAH5	CORP 07/28/26	65,065.00 63,933.92 63,933.92	0.00 0.00		0.00 0.00		0.00 0.00	1,384.50 0.00	0.00 (277.28)	65,065.00 64,741.39 65,018.67
STATE STREET CORP 857477CD3	CORP 08/03/26	200,000.00 200,381.05 200,381.05	0.00 0.00		0.00 0.00		0.00 0.00	5,272.00 0.00	0.00 4,236.84	200,000.00 204,236.84 200,000.00
PACCAR FINANCIAL CORP 69371RS56	CORP 08/10/26	124,937.50 124,871.88 124,871.88	0.00 0.00		0.00 0.00		0.00 0.00	3,156.25 0.00	0.00 2,623.48	124,937.50 127,583.79 124,960.31

# Portfolio Activity Summary

07/01/2024 to 09/30/2024

Description Identifier	Security Type Final Maturity	Beginning Original Cost Beginning Market Value Beginning Book Value	Purchases Purchased	Accrued	Sales Disposed	Accrued	Maturities Paydowns	Interest Received Transfers	Realized Gain/Loss Unrealized Gain/Loss	Ending Original Cost Ending Market Value Ending Book Value
BANK OF AMERICA NA 06428CAA2	CORP 08/18/26	275,000.00 276,952.58 276,952.58		0.00 0.00	0.00 0.00		0.00 0.00	7,598.25 0.00	0.00 7,354.75	275,000.00 282,354.75 275,000.00
HOME DEPOT INC 437076CV2	CORP 09/30/26	104,770.05 104,853.73 104,853.73		0.00 0.00	0.00 0.00		0.00 0.00	2,598.75 0.00	0.00 2,246.18	104,770.05 107,074.85 104,828.67
PEPSICO INC 713448FW3	CORP 11/10/26	64,982.45 65,285.61 65,285.61		0.00 0.00	0.00 0.00		0.00 0.00	0.00 0.00	0.00 1,678.03	64,982.45 66,665.49 64,987.47
GOLDMAN SACHS GROUP INC 38145GAH3	CORP 11/16/26	188,710.00 191,957.46 191,957.46		0.00 0.00	0.00 0.00		0.00 0.00	0.00 0.00	0.00 4,553.82	188,710.00 196,999.97 192,446.14
WELLS FARGO BANK NA 94988J6F9	CORP 12/11/26	375,000.00 375,387.98 375,387.98		0.00 0.00	0.00 0.00		0.00 0.00	0.00 0.00	0.00 9,395.61	375,000.00 384,395.61 375,000.00
JOHN DEERE CAPITAL CORP 24422EXF1	CORP 01/08/27	199,778.00 198,009.35 198,009.35		0.00 0.00	0.00 0.00		0.00 0.00	4,500.00 0.00	0.00 2,745.25	199,778.00 202,574.79 199,829.54
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD (NEW Y 05253JAZ4	CORP 01/18/27	250,000.00 248,720.96 248,720.96		0.00 0.00	0.00 0.00		0.00 0.00	5,937.50 0.00	0.00 4,160.15	250,000.00 254,160.15 250,000.00
COMCAST CORP 20030NBY6	CORP 02/01/27	186,160.00 191,709.67 191,709.67		0.00 0.00	0.00 0.00		0.00 0.00	3,300.00 0.00	0.00 7,044.05	186,160.00 196,852.04 189,807.99
FEDERAL HOME LOAN BANKS GSE 3130APQ81	GSE 11/08/24	474,207.91 491,739.57 491,739.57		0.00 0.00	0.00 0.00		0.00 0.00	0.00 0.00	0.00 (763.55)	474,207.91 498,014.87 498,778.42
FHMS K-053 A2 3137BN6G4	GSE MBS 12/25/25	247,119.14 242,435.65 242,435.65		0.00 0.00	0.00 0.00		0.00 0.00	1,871.88 0.00	0.00 (2,398.26)	247,119.14 246,276.70 248,674.96
FHMS K-054 A2 3137BNGT5	GSE MBS 01/25/26	263,613.28 265,261.04 265,261.04		0.00 0.00	0.00 0.00		0.00 0.00	1,887.19 0.00	0.00 422.28	263,613.28 269,859.34 269,437.06
FHMS K-054 A2 3137BNGT5	GSE MBS 01/25/26	217,494.14 217,031.76 217,031.76		0.00 0.00	0.00 0.00		0.00 0.00	1,544.06 0.00	0.00 (395.12)	217,494.14 220,794.01 221,189.13
FNA 2016-M03 A2 3136ARTE8	GSE MBS 02/25/26	222,954.55 126,522.82 126,522.82		0.00 0.00	0.00 0.00		0.00 (614.79)	887.13 0.00	0.01 (38,386.03)	221,912.52 128,259.90 166,645.93

# Portfolio Activity Summary

07/01/2024 to 09/30/2024

Description Identifier	Security Type Final Maturity	Beginning Original Cost Beginning Market Value Beginning Book Value	Purchases Purchased	Accrued	Sales Disposed	Accrued	Maturities Paydowns	Interest Received Transfers	Realized Gain/Loss Unrealized Gain/Loss	Ending Original Cost Ending Market Value Ending Book Value
FHMS K-736 A2 3137FNWX4	GSE MBS 07/25/26	250,519.92	0.00		0.00			1,540.35	0.00	250,519.92
		256,686.49	0.00		0.00	0.00		0.00	4,825.00	262,263.85
		256,686.49								
FHMS K-057 A2 3137BRQJ7	GSE MBS 07/25/26	247,223.44	0.00		0.00			1,670.49	0.00	247,223.44
		248,274.55	0.00		0.00	0.00		0.00	1,045.75	253,676.80
		248,274.55								
FHMS K-057 A2 3137BRQJ7	GSE MBS 07/25/26	241,779.69	0.00		0.00			1,670.49	0.00	241,779.69
		248,274.55	0.00		0.00	0.00		0.00	3,526.68	253,676.80
		248,274.55								
FHMS K-058 A2 3137BSP72	GSE MBS 08/25/26	383,156.25	0.00		0.00			2,652.99	0.00	383,156.25
		380,974.64	0.00		0.00	0.00		0.00	(43.86)	389,969.08
		380,974.64								
FNA 2016-M12 A2 3136AUKX8	GSE MBS 09/25/26	277,302.31	0.00		0.00		0.00	1,701.22	(0.01)	275,736.34
		258,697.65	0.00		0.00	(1,541.70)		(9.42)	(11,313.92)	263,117.09
		258,697.65								
FHMS K-059 A2 3137BSRE5	GSE MBS 09/25/26	260,465.82	0.00		0.00			2,145.00	0.00	260,465.82
		264,311.11	0.00		0.00	0.00		0.00	5,684.57	270,311.03
		264,311.11								
FHMS K-062 A2 3137BUX60	GSE MBS 12/25/26	261,840.82	0.00		0.00			2,346.45	0.00	261,840.82
		264,936.87	0.00		0.00	0.00		0.00	6,223.23	271,483.36
		264,936.87								
FHMS K-062 A2 3137BUX60	GSE MBS 12/25/26	262,485.35	0.00		0.00			2,346.45	0.00	262,485.35
		264,936.87	0.00		0.00	0.00		0.00	5,810.00	271,483.36
		264,936.87								
FHMS K-063 A2 3137BVZ82	GSE MBS 01/25/27	259,273.44	0.00		0.00			2,358.12	0.00	259,273.44
		264,985.68	0.00		0.00	0.00		0.00	8,162.09	271,747.44
		264,985.68								
FHMS K-065 A2 3137FIG44	GSE MBS 04/25/27	244,938.28	0.00		0.00			2,107.95	0.00	244,938.28
		248,544.32	0.00		0.00	0.00		0.00	6,781.61	255,279.15
		248,544.32								
FHMS K-092 A1 3137FLYU2	GSE MBS 10/25/28	230,456.52	0.00		0.00			1,664.12	0.00	218,931.06
		208,253.43	0.00		0.00	(10,838.79)		0.00	(13,719.25)	202,031.13
		208,253.43								
UNITED STATES TREASURY 912828YV6	US GOV 11/30/24	414,546.87	0.00		0.00			0.00	0.00	414,546.87
		393,726.56	0.00		0.00	0.00		0.00	(2,863.50)	397,832.03
		393,726.56								
UNITED STATES TREASURY 912828XB1	US GOV 05/15/25	1,654,248.05	0.00		0.00			0.00	0.00	1,654,248.05
		1,680,325.19	0.00		0.00	0.00		0.00	422.29	1,702,527.84
		1,680,325.19								



# Portfolio Activity Summary

07/01/2024 to 09/30/2024

Description Identifier	Security Type Final Maturity	Beginning Original Cost Beginning Market Value Beginning Book Value	Purchases Purchased	Accrued	Sales Disposed	Accrued	Maturities Paydowns	Interest Received Transfers	Realized Gain/Loss Unrealized Gain/Loss	Ending Original Cost Ending Market Value Ending Book Value
UNITED STATES TREASURY 91282ZW3	US GOV 06/30/25	923,281.25	0.00		0.00			1,250.00	0.00	923,281.25
		953,095.70	0.00		0.00			0.00	(9,110.41)	971,625.00
		953,095.70								980,735.41
UNITED STATES TREASURY 91282CEY3	US GOV 07/15/25	418,708.01	0.00		0.00			6,375.00	0.00	418,708.01
		416,072.51	0.00		0.00			0.00	(1,664.13)	421,540.23
		416,072.51								423,204.36
UNITED STATES TREASURY 91282CEY3	US GOV 07/15/25	1,195,453.13	0.00		0.00			18,000.00	0.00	1,195,453.13
		1,174,792.97	0.00		0.00			0.00	(8,511.72)	1,190,231.24
		1,174,792.97								1,198,742.96
UNITED STATES TREASURY 91282CFK2	US GOV 09/15/25	587,976.56	0.00		0.00			10,500.00	0.00	587,976.56
		589,195.31	0.00		0.00			0.00	1,352.22	597,267.19
		589,195.31								595,914.96
UNITED STATES TREASURY 91282CFW6	US GOV 11/15/25	1,140,468.75	0.00		0.00			0.00	0.00	1,140,468.75
		1,118,188.47	0.00		0.00			0.00	1,023.15	1,132,207.03
		1,118,188.47								1,131,183.88
UNITED STATES TREASURY 91282CGE5	US GOV 01/15/26	2,544,123.05	0.00		0.00			49,406.25	0.00	2,544,123.05
		2,511,650.40	0.00		0.00			0.00	3,922.58	2,551,294.92
		2,511,650.40								2,547,372.34
UNITED STATES TREASURY 91282CGL9	US GOV 02/15/26	913,725.00	0.00		0.00			18,600.00	0.00	913,725.00
		917,430.47	0.00		0.00			0.00	10,329.44	932,506.64
		917,430.47								922,177.20
UNITED STATES TREASURY 91282CGV7	US GOV 04/15/26	1,147,349.61	0.00		0.00			0.00	0.00	1,147,349.61
		1,129,425.79	0.00		0.00			0.00	1,454.34	1,150,044.92
		1,129,425.79								1,148,590.58
UNITED STATES TREASURY 91282CHB0	US GOV 05/15/26	1,683,332.03	0.00		0.00			0.00	0.00	1,683,332.03
		1,665,335.95	0.00		0.00			0.00	6,689.20	1,697,277.35
		1,665,335.95								1,690,588.15
UNITED STATES TREASURY 91282CHH7	US GOV 06/15/26	965,478.52	0.00		0.00			0.00	0.00	965,478.52
		963,802.73	0.00		0.00			0.00	12,212.65	981,588.86
		963,802.73								969,376.22
UNITED STATES TREASURY 91282CHM6	US GOV 07/15/26	1,547,517.58	0.00		0.00			34,875.00	0.00	1,547,517.58
		1,543,339.84	0.00		0.00			0.00	22,954.79	1,571,433.59
		1,543,339.84								1,548,478.80
UNITED STATES TREASURY 91282CHU8	US GOV 08/15/26	1,089,515.63	0.00		0.00			24,062.50	0.00	1,089,515.63
		1,092,781.25	0.00		0.00			0.00	20,599.68	1,113,750.00
		1,092,781.25								1,093,150.32
UNITED STATES TREASURY 91282CHY0	US GOV 09/15/26	992,851.56	0.00		0.00			23,125.00	0.00	992,851.56
		998,671.88	0.00		0.00			0.00	22,773.15	1,017,929.69
		998,671.88								995,156.54

# Portfolio Activity Summary

07/01/2024 to 09/30/2024

Description Identifier	Security Type Final Maturity	Beginning Original Cost Beginning Market Value Beginning Book Value	Purchases Purchased	Accrued	Sales Disposed	Accrued	Maturities Paydowns	Interest Received Transfers	Realized Gain/Loss Unrealized Gain/Loss	Ending Original Cost Ending Market Value Ending Book Value
UNITED STATES TREASURY 91282CJC6	US GOV 10/15/26	448,734.38								448,734.38
		449,595.70	0.00		0.00		0.00			458,472.65
		449,595.70	0.00		0.00		0.00		9,362.68	449,109.97
UNITED STATES TREASURY 91282CJK8	US GOV 11/15/26	1,259,814.45								1,259,814.45
		1,249,414.06	0.00		0.00		0.00			1,274,951.18
		1,249,414.06	0.00		0.00		0.00		17,685.07	1,257,266.10
UNITED STATES TREASURY 91282CJP7	US GOV 12/15/26	1,864,308.59								1,864,308.59
		1,839,376.95	0.00		0.00		0.00			1,879,339.85
		1,839,376.95	0.00		0.00		0.00		18,423.16	1,860,916.69
UNITED STATES TREASURY 91282CJP7	US GOV 12/15/26	501,972.66								501,972.66
		497,128.91	0.00		0.00		0.00			507,929.69
		497,128.91	0.00		0.00		0.00		6,414.28	501,515.41
COOPERATIEVE RABOBANK UA (NEW YORK BRANCH) 21688AAS1	YANKEE 01/10/25	248,020.00						1,718.75		248,020.00
		244,614.73	0.00		0.00		0.00			247,565.00
		244,614.73	0.00		0.00		0.00		(2,247.61)	249,812.61
NATIONAL AUSTRALIA BANK LTD (NEW YORK BRANCH) 63254ABD9	YANKEE 06/09/25	255,000.00								255,000.00
		250,609.51	0.00		0.00		0.00			253,217.59
		250,609.51	0.00		0.00		0.00		(1,782.41)	255,000.00
NATIONAL AUSTRALIA BANK LTD (NEW YORK BRANCH) 63253QAA2	YANKEE 01/12/26	415,000.00						10,304.45		415,000.00
		412,808.43	0.00		0.00		0.00			419,463.19
		412,808.43	0.00		0.00		0.00		4,463.19	415,000.00
<b>Portfolio Total</b>		<b>\$51,738,195.41</b>								<b>\$52,125,332.65</b>
		<b>\$50,918,774.23</b>	<b>\$2,444,283.36</b>		<b>\$0.00</b>	<b>(\$1,100,000.00)</b>	<b>\$521,729.67</b>	<b>\$0.01</b>		<b>\$52,204,864.77</b>
		<b>\$51,556,174.96</b>	<b>\$0.00</b>		<b>\$0.00</b>	<b>(\$822,553.69)</b>	<b>\$232.44</b>	<b>\$139,681.42</b>		<b>\$52,065,183.35</b>

This information is for the sole purposes of the client and is not intended to provide specific advice or recommendations. Please review the contents of this information carefully. Should you have any questions regarding the information presented, calculation methodology, investment portfolio, security detail, or any other facet of this information, please feel free to contact us.

Public Trust Advisors, LLC (Public Trust) statements and reports are intended to detail our investment advisory activity as well as the activity of any client accounts managed by Public Trust. The custodian bank maintains the control of assets and executes and settles all investment transactions. The custodian statement is the official record of security and cash holdings transactions. Public Trust recognizes that clients may use these reports to facilitate record keeping; therefore, it is recommended that the client reconcile this information with their custodian bank statement. Many custodians use a settlement date basis that may result in the need to reconcile due to a timing difference. The underlying market value, amortized cost, and accrued interest may differ between the custodian and this statement or report. This can be attributable to differences in calculation methodologies and pricing sources used. Please contact your relationship manager or call us at (855) 395-3954 with questions regarding your account.

Public Trust does not have the authority to withdraw funds from or deposit funds to the custodian. Our clients retain responsibility for their internal accounting policies, implementing and enforcing internal controls, and generating ledger entries or otherwise recording transactions. The total market value represents prices obtained from various sources; it may be impacted by the frequency at which prices are reported, and such prices are not guaranteed. Prices received from pricing vendors are generally based on current market quotes but when such quotes are not available, the pricing vendors use a variety of techniques to estimate value. These estimates, particularly for fixed-income securities, may be based on certain minimum principal amounts (e.g. \$1 million) and may not reflect all the factors that affect the value of the security including liquidity risk. The prices provided are not firm bids or offers. Certain securities may reflect N/A or unavailable where the price for such security is generally not available from a pricing source. The market value of a security, including those priced at par value, may differ from its purchase price and may not closely reflect the value at which the security may be sold or purchased based on various market factors. The securities in this investment portfolio, including shares of mutual funds, are not guaranteed or otherwise protected by Public Trust, the FDIC (except for certain non-negotiable certificates of deposit), or any government agency unless specifically stated otherwise.

Clients may be permitted to establish one or more unmanaged accounts for the purposes of client reporting. Public Trust defines an unmanaged account as one where the investment direction remains the sole responsibility of the client rather than the Investment Manager. These accounts do not receive ongoing supervision and monitoring services. The Investment Manager does not make any investment recommendations and may not charge a fee for reporting on these accounts. The primary purpose for this service is to include unmanaged accounts owned by the client in the performance reports provided by the Investment Manager. The Investment Manager assumes no liability for the underlying performance of any unmanaged accounts or assets, and it is the client's sole responsibility for the accuracy or correctness of any such performance.

Beginning and ending balances are based on market value plus accrued interest on a trade date basis. Statements and reports made available to the end user either from Public Trust or through the online reporting platform may present information and portfolio analytics using various optional methods including, but not limited to, historical cost, amortized cost, and market value. All information is assumed to be correct, but the accuracy has not been confirmed and therefore is not guaranteed to be correct. Information is obtained from third party sources that may or may not be verified. The data in this report is unaudited and is only applicable for the date denoted on the report. Market values may change day-to-day based on numerous circumstances such as trading volume, news released about the underlying issuer, issuer performance, etc. Underlying market values may be priced via numerous aspects as certain securities are short term in nature and not readily traded. Performance results are shown net of all fees and expenses and reflect the reinvestment of dividends and other earnings.

Many factors affect performance including changes in market conditions and interest rates and in response to other economic, political, or financial developments. Investment involves risk including the possible loss of principal. No assurance can be given that the performance objectives of a given strategy will be achieved. Past performance is no guarantee of future results. Any financial and/or investment decision may incur losses.

The investment advisor providing these services is Public Trust Advisors, LLC, an investment adviser registered with the U.S. Securities and Exchange Commission (SEC) under the Investment Advisers Act of 1940, as amended. Registration with the SEC does not imply a certain level of skill or training. Public Trust is required to maintain a written disclosure brochure of our background and business experience. If you would like to receive a copy of our current disclosure brochure, Privacy Policy, or Code of Ethics, please contact us.



## **Contact**

### **Regional Office**

550 S. Hope Street, Suite 560  
Los Angeles, CA 90071

### **Headquarters**

717 17th Street, Suite 1850  
Denver, CO 80202