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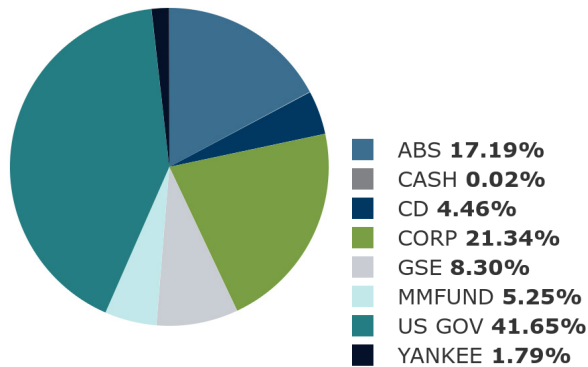
Portfolio Characteristics

	03/31/24	06/30/24
Duration	1.568	1.331
Years to Effective Maturity	1.836	1.555
Years to Final Maturity	2.015	1.721
Coupon Rate	3.747	3.830
Book Yield	3.290	3.608
Market Yield	5.003	5.110
Benchmark Yield	--	--

Portfolio Summary

Summary	03/31/24	06/30/24
Historical Cost	\$51,445,041.61	\$51,726,862.50
Book Value	51,129,370.50	51,544,842.05
Accrued Interest	406,108.24	417,877.16
Net Pending Transactions	8,314.22	11,332.91
Book Value Plus Accrued	\$51,543,792.96	\$51,974,052.12
Net Unrealized Gain/Loss	(731,372.33)	(637,400.73)
Market Value Plus Accrued	\$50,812,420.63	\$51,336,651.39

Asset Allocation



Income Summary

Period Income	Income
Interest Income	\$483,085.61
Net Amortization/ Accretion Income	(52,915.97)
Net Realized Gain/Loss	0.01
Net Income	\$430,169.65

Detail may not add to total due to rounding.

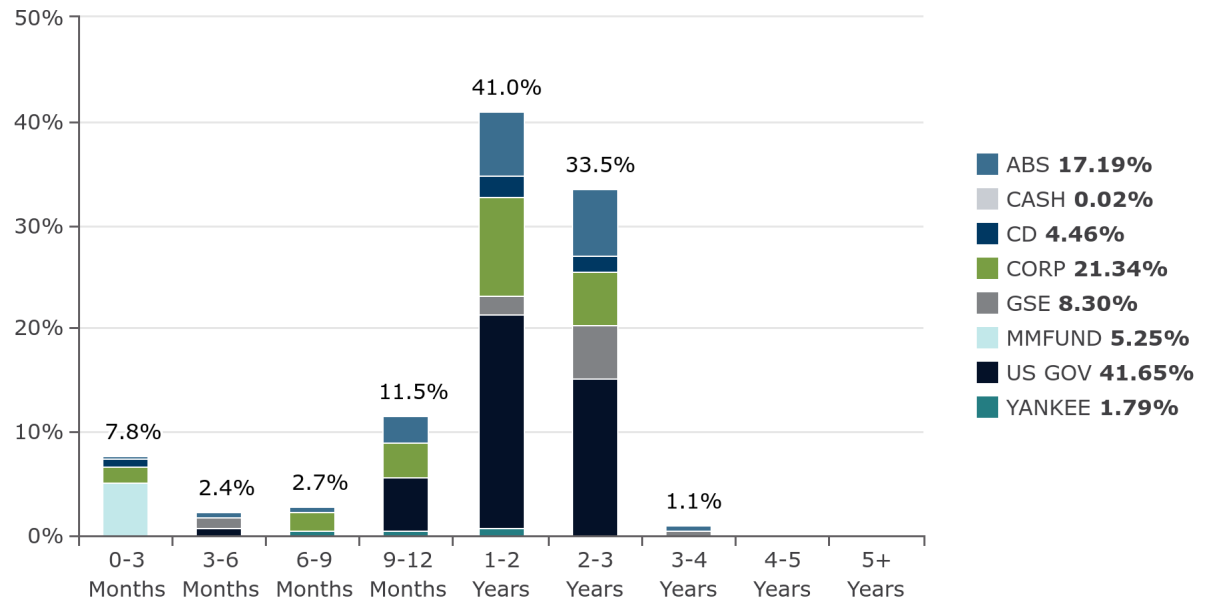
Maturity Distribution by Security Type

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	\$188,198.27	\$320,840.69	\$245,582.44	\$1,231,229.50	\$3,218,911.76	\$3,266,761.20	\$352,206.20	--	--	\$8,823,730.04
CASH	11,332.91									11,332.91
CD	388,034.36				1,026,912.33	875,882.36				2,290,829.06
CORP	730,432.24		919,673.97	1,775,126.27	4,934,129.09	2,594,418.98				10,953,780.55
FED INST (GSE)		492,475.68			853,315.16	2,707,476.60	208,817.82			4,262,085.27
MMFUND	2,692,888.08									2,692,888.08
US GOV		394,234.76		2,638,109.33	10,599,331.73	7,750,444.03				21,382,119.84
YANKEE			246,247.54	251,154.93	422,483.17					919,885.64
TOTAL	\$4,010,885.85	\$1,207,551.13	\$1,411,503.95	\$5,895,620.03	\$21,055,083.24	\$17,194,983.17	\$561,024.02	--	--	\$51,336,651.39

Top Ten Holdings

Issuer	Value
United States	41.65%
Federal Home Loan Mortgage Corporation	6.59%
Federated Hermes, Inc.	5.25%
Coöperatieve Rabobank U.A.	1.90%
American Express Company	1.44%
Bank of America Corporation	1.32%
National Australia Bank Limited	1.31%
Wells Fargo & Company	1.11%
State Street Corporation	1.10%
The Toronto-Dominion Bank	1.02%

Maturity Distribution by Type



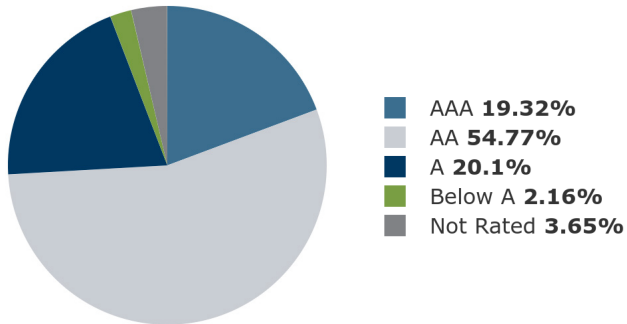
S&P Rating Distribution

S&P Rating Distribution	Jun 30, 2024 Ending Balance	Portfolio Allocation
Short Term Rating Distribution		
A-1+	\$0.00	0.00%
A-1		
A-2		
Total Short Term Ratings	\$0.00	0.00%
Long Term Rating Distribution		
AAA	\$9,918,737.38	19.32%
AA	\$28,117,807.13	54.77%
A	\$10,316,188.32	20.10%
Below A	\$1,109,678.80	2.16%
Not Rated	\$1,874,239.76	3.65%
Total Long Term Ratings	\$51,336,651.39	100.00%
Portfolio Total	\$51,336,651.39	100.00%

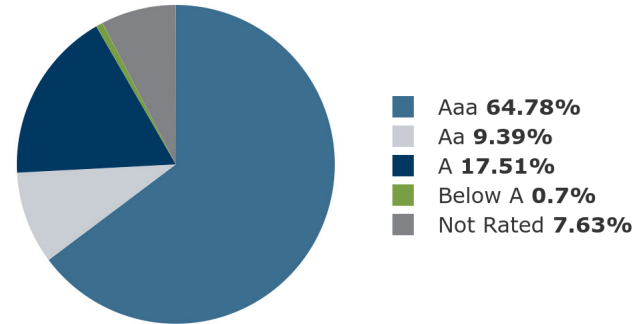
Moody's Rating Distribution

Moody's Rating Distribution	Jun 30, 2024 Ending Balance	Portfolio Allocation
Short Term Rating Distribution		
P-1	\$0.00	0.00%
P-2		
Total Short Term Ratings	\$0.00	0.00%
Long Term Rating Distribution		
Aaa	\$33,254,432.98	64.78%
Aa	\$4,818,117.95	9.39%
A	\$8,988,810.79	17.51%
Below A	\$357,566.50	0.70%
Not Rated	\$3,917,723.16	7.63%
Total Long Term Ratings	\$51,336,651.39	100.00%
Portfolio Total	\$51,336,651.39	100.00%

Allocation by Standard and Poor's Rating



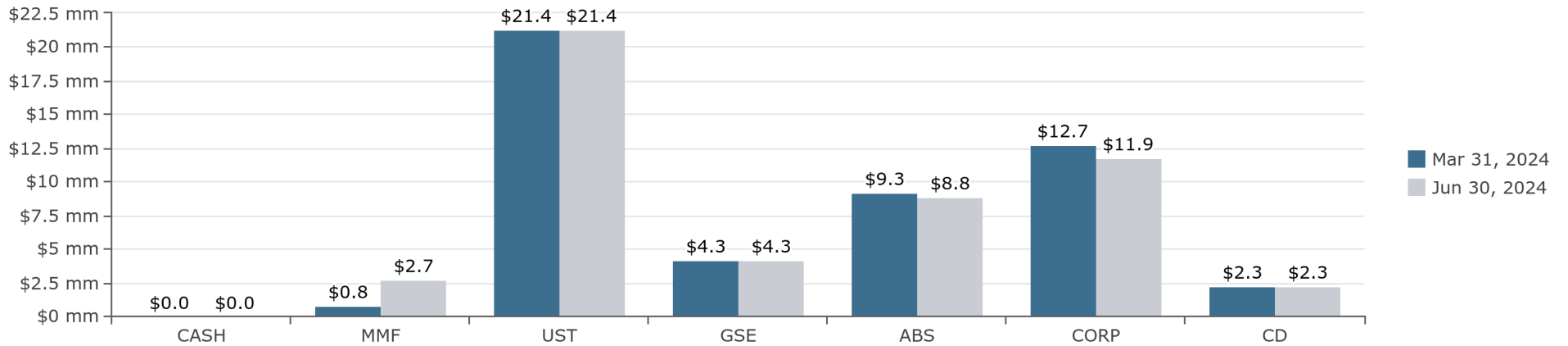
Allocation by Moody's Rating



Market Value Basis Security Distribution

Security Distribution	Mar 31, 2024 Ending Balance	Mar 31, 2024 Portfolio Allocation	Jun 30, 2024 Ending Balance	Jun 30, 2024 Portfolio Allocation	Change in Allocation	Book Yield
Cash	\$8,314.22	0.02%	\$11,332.91	0.02%	0.01%	0.00%
U.S. Treasury Notes	\$21,402,479.18	42.12%	\$21,382,119.84	41.65%	(0.47%)	4.06%
Federal Instrumentality (GSE)	4,279,365.03	8.42%	4,262,085.27	8.30%	(0.12%)	3.07%
Money Market Funds	\$820,160.58	1.61%	\$2,692,888.08	5.25%	3.63%	4.95%
Corporate Notes	12,731,759.02	25.06%	11,873,666.19	23.13%	(1.93%)	3.88%
Asset-Backed Securities	9,295,739.62	18.29%	8,823,730.04	17.19%	(1.11%)	1.61%
CD	2,274,602.97	4.48%	2,290,829.06	4.46%	(0.01%)	5.22%
Portfolio Total	\$50,812,420.63	100.00%	\$51,336,651.39	100.00%		3.61%

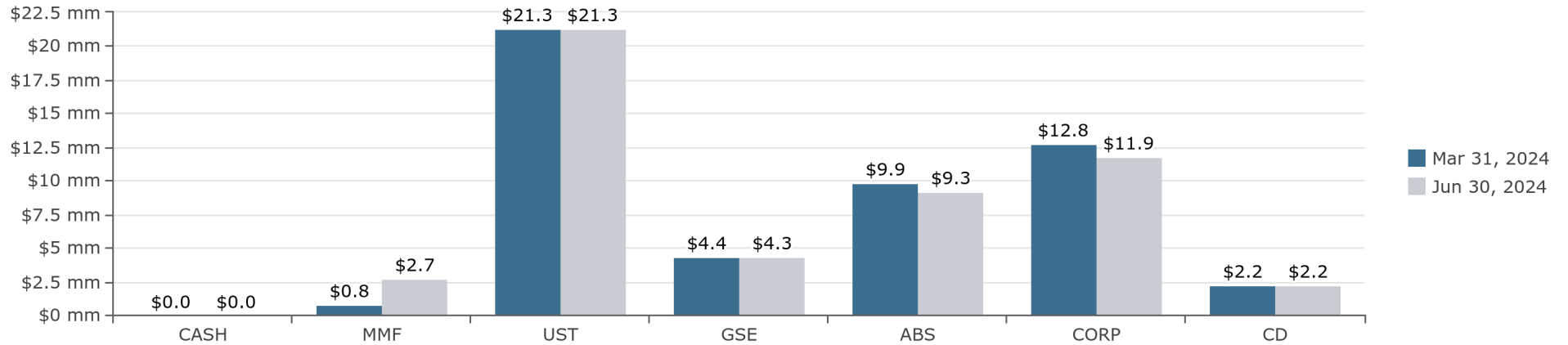
Asset Balance by Security Type



Historic Cost Basis Security Distribution

Security Distribution	Mar 31, 2024 Ending Balance	Mar 31, 2024 Portfolio Allocation	Jun 30, 2024 Ending Balance	Jun 30, 2024 Portfolio Allocation	Change in Allocation	Book Yield
Cash	\$8,314.22	0.02%	\$11,332.91	0.02%	0.01%	0.00%
U.S. Treasury Notes	\$21,293,405.68	41.38%	\$21,293,405.68	41.16%	(0.23%)	4.06%
Federal Instrumentality (GSE)	4,374,491.55	8.50%	4,344,830.87	8.40%	(0.10%)	3.07%
Money Market Funds	\$820,160.58	1.59%	\$2,692,888.08	5.20%	3.61%	4.95%
Corporate Notes	12,788,050.13	24.85%	11,892,606.63	22.99%	(1.87%)	3.88%
Asset-Backed Securities	9,943,933.67	19.33%	9,278,131.24	17.93%	(1.39%)	1.61%
CD	2,225,000.00	4.32%	2,225,000.00	4.30%	(0.02%)	5.22%
Portfolio Total	\$51,453,355.83	100.00%	\$51,738,195.41	100.00%		3.61%

Asset Balance by Security Type



Portfolio Holdings

04/01/2024 to 06/30/2024

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
CASH								0.00%			
Receivable CCYUSD 0.00%	06/30/24 0.00	-- --	11,332.91	\$11,332.91 \$11,332.91	\$11,332.91 1.00	\$11,332.91 \$0.00	\$0.00	0.02%	N --	0.00% 0.00% 0.00%	AAA Aaa
CASH TOTAL	06/30/24 06/30/24 0.00	-- --	11,332.91	\$11,332.91 \$11,332.91	\$11,332.91 1.00	\$11,332.91 \$0.00	\$0.00	0.02%	N --	0.00% 0.00% 0.00%	AAA Aaa
MMFUND								0.00%			
FEDERATED HRMS TRS SVC 60934N872 4.94%	06/30/24 06/30/24 0.00	-- --	2,692,888.08	\$2,692,888.08 \$2,692,888.08	\$2,692,888.08 1.00	\$2,692,888.08 \$0.00	\$0.00	5.25%	N --	4.95% -- --	AAAm Aaa
MMFUND TOTAL	06/30/24 06/30/24 0.00	-- --	2,692,888.08	\$2,692,888.08 \$2,692,888.08	\$2,692,888.08 1.00	\$2,692,888.08 \$0.00	\$0.00	5.25%	N --	4.95% -- --	AAAm Aaa
US GOV								0.00%			
UNITED STATES TREASURY 912828YV6 1.50%	11/30/24 11/30/24 0.41	06/15/21 06/17/21	400,000.00	\$414,546.87 \$401,762.02	\$393,726.56 98.43	\$394,234.76 \$508.20	(\$8,035.46)	0.77%	N --	0.44% 5.28% --	AA+ Aaa
UNITED STATES TREASURY 912828XB1 2.13%	05/15/25 05/15/25 0.85	05/19/23 05/23/23	1,725,000.00	1,654,248.05 1,693,064.43	1,680,325.19 97.41	1,685,006.83 4,681.64	(12,739.24)	3.28%	N --	4.31% 5.17% --	AA+ Aaa
UNITED STATES TREASURY 912828ZW3 0.25%	06/30/25 06/30/25 0.98	06/01/22 06/03/22	1,000,000.00	923,281.25 974,351.97	953,095.70 95.31	953,102.49 6.79	(21,256.27)	1.86%	N --	2.88% 5.09% --	AA+ Aaa
UNITED STATES TREASURY 91282CEY3 3.00%	07/15/25 07/15/25 1.00	-- --	1,625,000.00	1,614,161.14 1,620,990.01	1,590,865.48 97.90	1,613,365.48 22,500.00	(30,124.53)	3.14%	N --	3.24% 5.08% --	AA+ Aaa
UNITED STATES TREASURY 91282CFK2 3.50%	09/15/25 09/15/25 1.16	10/06/22 10/11/22	600,000.00	587,976.56 594,873.24	589,195.31 98.20	595,358.36 6,163.04	(5,677.92)	1.16%	N --	4.23% 5.04% --	AA+ Aaa
UNITED STATES TREASURY 91282CFW6 4.50%	11/15/25 11/15/25 1.31	12/16/22 12/16/22	1,125,000.00	1,140,468.75 1,132,525.36	1,118,188.47 99.39	1,124,654.17 6,465.69	(14,336.88)	2.19%	N --	3.99% 4.96% --	AA+ Aaa
UNITED STATES TREASURY 91282CGE5 3.88%	01/15/26 01/15/26 1.45	01/30/23 02/01/23	2,550,000.00	2,544,123.05 2,546,874.55	2,511,650.40 98.50	2,557,256.17 45,605.77	(35,224.15)	4.98%	N --	3.96% 4.90% --	AA+ Aaa
UNITED STATES TREASURY 91282CGL9 4.00%	02/15/26 02/15/26 1.54	03/02/23 03/03/23	930,000.00	913,725.00 920,795.68	917,430.47 98.65	931,431.57 14,001.10	(3,365.21)	1.81%	N --	4.64% 4.87% --	AA+ Aaa

Portfolio Holdings

04/01/2024 to 06/30/2024

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 1.70	05/01/23 05/03/23	1,150,000.00	1,147,349.61 1,148,368.67	1,129,425.79 98.21	1,138,498.53 9,072.75	(18,942.88)	2.22%	N --	3.83% 4.80% --	AA+ Aaa
UNITED STATES TREASURY 91282CHB0 3.63%	05/15/26 05/15/26 1.78	06/01/23 06/05/23	1,700,000.00	1,683,332.03 1,689,189.90	1,665,335.95 97.96	1,673,206.53 7,870.58	(23,853.96)	3.26%	N --	3.98% 4.77% --	AA+ Aaa
UNITED STATES TREASURY 91282CHH7 4.13%	06/15/26 06/15/26 1.86	06/29/23 06/29/23	975,000.00	965,478.52 968,578.97	963,802.73 98.85	965,560.93 1,758.20	(4,776.24)	1.88%	N --	4.48% 4.74% --	AA+ Aaa
UNITED STATES TREASURY 91282CHM6 4.50%	07/15/26 07/15/26 1.89	08/01/23 08/03/23	1,550,000.00	1,547,517.58 1,548,274.42	1,543,339.84 99.57	1,575,532.14 32,192.31	(4,934.58)	3.07%	N --	4.56% 4.72% --	AA+ Aaa
UNITED STATES TREASURY 91282CHU8 4.38%	08/15/26 08/15/26 1.98	09/06/23 09/11/23	1,100,000.00	1,089,515.63 1,092,274.90	1,092,781.25 99.34	1,110,894.23 18,112.98	506.35	2.16%	N --	4.73% 4.70% --	AA+ Aaa
UNITED STATES TREASURY 91282CHY0 4.63%	09/15/26 09/15/26 2.06	10/03/23 10/05/23	1,000,000.00	992,851.56 994,570.18	998,671.88 99.87	1,012,245.25 13,573.37	4,101.70	1.97%	N --	4.89% 4.69% --	AA+ Aaa
UNITED STATES TREASURY 91282CJC6 4.63%	10/15/26 10/15/26 2.14	11/09/23 11/13/23	450,000.00	448,734.38 449,006.37	449,595.70 99.91	453,974.29 4,378.59	589.34	0.88%	N --	4.73% 4.66% --	AA+ Aaa
UNITED STATES TREASURY 91282CJK8 4.63%	11/15/26 11/15/26 2.22	12/07/23 12/11/23	1,250,000.00	1,259,814.45 1,258,079.58	1,249,414.06 99.95	1,256,797.72 7,383.66	(8,665.52)	2.45%	N --	4.34% 4.64% --	AA+ Aaa
UNITED STATES TREASURY 91282CJP7 4.38%	12/15/26 12/15/26 2.31	-- --	2,350,000.00	2,366,281.25 2,363,785.05	2,336,505.85 99.43	2,341,000.39 4,494.54	(27,279.19)	4.56%	N --	4.12% 4.62% --	AA+ Aaa
US GOV TOTAL	03/18/26 03/18/26 1.62	-- --	21,480,000.00	\$21,293,405.68 \$21,397,365.30	\$21,183,350.64 98.63	\$21,382,119.84 \$198,769.20	(\$214,014.66)	41.65%	N --	4.06% 4.85% --	AA+ Aaa
GSE								0.00%			
FEDERAL HOME LOAN BANKS 3130APQ81 1.00%	11/08/24 11/08/24 0.35	08/05/22 08/09/22	500,000.00	\$474,207.91 \$495,820.93	\$491,739.57 98.35	\$492,475.68 \$736.11	(\$4,081.36)	0.96%	Y 08/08/24	3.41% 5.66% 61.40%	AA+ Aaa
GSE TOTAL	11/08/24 11/08/24 0.35	08/05/22 08/09/22	500,000.00	\$474,207.91 \$495,820.93	\$491,739.57 98.35	\$492,475.68 \$736.11	(\$4,081.36)	0.96%	Y 08/08/24	3.41% 5.66% 61.40%	AA+ Aaa
GSE MBS								0.00%			

Portfolio Holdings

04/01/2024 to 06/30/2024

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 1.28	08/04/22 08/09/22	250,000.00	\$247,119.14 \$248,488.00	\$242,435.65 96.97	\$243,059.61 \$623.96	(\$6,052.35)	0.47%	Y --	3.33% -- --	AA+ Aaa
FHMS K-054 A2 3137BNGT5 2.75%	01/01/26 01/25/26 1.39	-- --	500,000.00	481,107.42 488,924.33	482,292.80 96.46	483,436.55 1,143.75	(6,631.53)	0.94%	Y --	4.23% -- --	AA+ Aaa
FNA 2016-M03 A2 3136ARTE8 2.70%	02/01/26 02/25/26 1.19	08/31/22 09/06/22	131,538.74	222,954.55 174,194.55	126,522.82 96.19	126,819.00 296.18	(47,671.73)	0.25%	N --	(18.68%) -- --	AA+ Aaa
FHMS K-736 A2 3137FNWX4 2.28%	07/01/26 07/25/26 1.76	10/05/23 10/11/23	270,000.00	250,519.92 255,636.60	256,686.49 95.07	257,199.94 513.45	1,049.89	0.50%	N --	5.30% -- --	AA+ Aaa
FHMS K-057 A2 3137BRQJ7 2.57%	07/01/26 07/25/26 1.79	-- --	520,000.00	489,003.13 500,389.29	496,549.09 95.49	497,662.76 1,113.67	(3,840.20)	0.97%	Y --	4.62% -- --	AA+ Aaa
FHMS K-058 A2 3137BSP72 2.65%	08/01/26 08/25/26 2.01	04/06/23 04/12/23	400,000.00	383,156.25 388,817.01	380,974.64 95.24	381,858.97 884.33	(7,842.37)	0.74%	Y --	3.98% -- --	AA+ Aaa
FNA 2016-M12 A2 3136AUKX8 2.52%	09/01/26 09/25/26 1.44	11/20/23 11/27/23	273,006.06	277,302.31 276,381.69	258,697.65 94.76	259,272.10 574.45	(17,684.04)	0.51%	N --	0.00% -- --	AA+ Aaa
FHMS K-059 A2 3137BSRE5 3.12%	09/01/26 09/25/26 2.03	11/15/23 11/20/23	275,000.00	260,465.82 263,400.23	264,311.11 96.11	265,026.11 715.00	910.88	0.52%	Y --	5.16% -- --	AAA Aaa
FHMS K-062 A2 3137BUX60 3.41%	12/01/26 12/25/26 2.28	-- --	550,000.00	524,326.17 529,009.00	529,873.74 96.34	531,438.03 1,564.29	864.74	1.04%	N --	5.04% -- --	AA+ Aaa
FHMS K-063 A2 3137BVZ82 3.43%	01/01/27 01/25/27 2.28	10/17/23 10/20/23	275,000.00	259,273.44 262,423.76	264,985.68 96.36	265,771.72 786.04	2,561.92	0.52%	Y --	5.41% -- --	AA+ Aaa
FHMS K-065 A2 3137FIG44 3.24%	04/01/27 04/25/27 2.56	11/09/23 11/14/23	260,000.00	244,938.28 247,468.99	248,544.32 95.59	249,246.97 702.65	1,075.33	0.49%	Y --	5.11% -- --	AA+ Aaa
FHMS K-092 A1 3137FLYU2 3.13%	04/01/28 10/25/28 1.93	10/25/23 10/30/23	216,726.26	230,456.52 227,879.64	208,253.43 96.09	208,817.82 564.39	(19,626.21)	0.41%	Y --	0.56% -- --	AA+ Aaa
GSE MBS TOTAL	08/28/26 10/01/26 1.86	-- --	3,921,271.05	\$3,870,622.96 \$3,863,013.08	\$3,760,127.42 95.89	\$3,769,609.59 \$9,482.16	(\$102,885.66)	7.34%	--	3.03% -- --	AA+ Aaa
CORP								0.00%			

Portfolio Holdings

04/01/2024 to 06/30/2024

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
AMERICAN EXPRESS CO 025816CG2 2.50%	07/01/24 07/30/24 0.01	11/19/21 11/23/21	225,000.00	\$233,055.00 \$225,000.00	\$225,000.00 100.00	\$227,359.38 \$2,359.38	\$0.00	0.44%	Y 07/01/24	2.50% 2.47% 2.47%	BBB+ A2
UNILEVER CAPITAL CORP 904764BN6 0.63%	08/12/24 08/12/24 0.12	08/09/21 08/12/21	100,000.00	100,000.00 100,000.00	99,387.15 99.39	99,628.85 241.71	(612.85)	0.19%	Y 07/17/24	0.63% 5.66% 13.66%	A+ A1
COOPERATIVE RABOBANK UA (NEW YORK BRANCH) 21688AAU6 3.88%	08/22/24 08/22/24 0.15	08/15/22 08/22/22	250,000.00	249,885.00 249,991.55	249,462.27 99.78	252,933.62 3,471.35	(529.28)	0.49%	N --	3.90% 5.25% --	A+ Aa2
GOLDMAN SACHS GROUP INC 38141GYE8 5.83%	09/10/24 09/10/24 0.01	06/07/21 06/10/21	150,000.00	150,000.00 150,000.00	150,000.00 100.00	150,510.38 510.38	0.00	0.29%	Y 08/10/24	5.81% 5.67% --	BBB+ A2
JOHN DEERE CAPITAL CORP 24422EY2 1.25%	01/10/25 01/10/25 0.52	01/04/22 01/10/22	100,000.00	99,953.00 99,991.65	97,802.15 97.80	98,395.90 593.75	(2,189.49)	0.19%	N --	1.27% 5.49% --	A A1
LINDE INC 74005PBN3 2.65%	02/05/25 02/05/25 0.59	03/04/22 03/08/22	175,000.00	177,549.75 175,340.92	172,131.60 98.36	174,012.36 1,880.76	(3,209.33)	0.34%	Y 11/05/24	2.08% 5.45% 7.45%	A A2
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 63743HFC1 1.88%	02/07/25 02/07/25 0.59	-- --	175,000.00	174,397.40 174,874.10	171,144.84 97.80	172,457.34 1,312.50	(3,729.25)	0.34%	N --	2.00% 5.61% --	A- A2
AMERICAN EXPRESS CO 025816CQ0 2.25%	03/04/25 03/04/25 0.66	-- 03/04/22	150,000.00	149,770.50 149,946.87	146,736.97 97.82	147,833.84 1,096.88	(3,209.90)	0.29%	Y 02/01/25	2.30% 5.53% 6.05%	BBB+ A2
EXXON MOBIL CORP 30231GAF9 2.71%	03/06/25 03/06/25 0.66	03/26/21 03/30/21	130,000.00	138,049.60 130,960.34	127,677.20 98.21	128,802.19 1,124.99	(3,283.14)	0.25%	Y 12/06/24	0.99% 5.38% 6.91%	AA- Aa2
JOHN DEERE CAPITAL CORP 24422EWB1 2.13%	03/07/25 03/07/25 0.67	-- 03/07/22	75,000.00	75,089.25 75,020.86	73,365.54 97.82	73,870.23 504.69	(1,655.32)	0.14%	N --	2.08% 5.37% --	A A1
UNILEVER CAPITAL CORP 904764BB2 3.38%	03/22/25 03/22/25 0.70	02/22/22 02/24/22	125,000.00	129,088.75 125,806.57	123,141.96 98.51	124,302.11 1,160.16	(2,664.62)	0.24%	Y 01/22/25	2.21% 5.46% 6.08%	A+ A1
PACCAR FINANCIAL CORP 69371RR73 2.85%	04/07/25 04/07/25 0.75	03/31/22 04/07/22	250,000.00	249,935.00 249,982.88	245,023.29 98.01	246,685.79 1,662.50	(4,959.59)	0.48%	N --	2.86% 5.50% --	A+ A1

Portfolio Holdings

04/01/2024 to 06/30/2024

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
BROWN-FORMAN CORP 115637AS9 3.50%	04/15/25 04/15/25 0.77	02/24/22 02/28/22	115,000.00	119,465.45 115,965.36	113,286.80 98.51	114,136.53 849.72	(2,678.55)	0.22%	Y 02/15/25	2.14% 5.43% 5.94%	A- AI
BANK OF NEW YORK MELLON CORP 06406RAN7 1.60%	04/24/25 04/24/25 0.80	-- --	260,000.00	260,190.95 259,780.32	252,023.67 96.93	252,797.89 774.22	(7,756.65)	0.49%	Y 03/24/25	1.67% 5.46% 5.90%	A AI
CINTAS NO 2 CORP 17252MAP5 3.45%	05/01/25 05/01/25 0.81	-- --	175,000.00	174,771.80 174,933.94	172,034.57 98.31	173,040.82 1,006.25	(2,899.36)	0.34%	Y 04/01/25	3.50% 5.53% 5.76%	A- A3
CATERPILLAR FINANCIAL SERVICES CORP 14913R2V8 3.40%	05/13/25 05/13/25 0.84	05/10/22 05/13/22	125,000.00	124,876.35 124,962.99	122,947.48 98.36	123,514.14 566.67	(2,015.52)	0.24%	N --	3.43% 5.34% --	A A2
HONEYWELL INTERNATIONAL INC 438516CB0 1.35%	06/01/25 06/01/25 0.90	03/02/22 03/04/22	175,000.00	171,234.00 173,908.15	168,756.94 96.43	168,953.81 196.88	(5,151.21)	0.33%	Y 05/01/25	2.04% 5.35% 5.75%	A A2
PNC BANK NA (DELAWARE) 69353REQ7 3.25%	06/01/25 06/01/25 0.89	08/23/22 08/25/22	250,000.00	245,665.00 248,512.72	244,860.89 97.94	245,537.97 677.08	(3,651.83)	0.48%	Y 05/01/25	3.92% 5.56% 5.79%	A A2
HERSHEY CO 427866BF4 0.90%	06/01/25 06/01/25 0.90	02/23/22 02/25/22	130,000.00	124,784.40 128,496.35	124,808.04 96.01	124,905.54 97.50	(3,688.30)	0.24%	Y 05/01/25	2.18% 5.38% 5.83%	A AI
TRUIST FINANCIAL CORP 05531FBE2 3.70%	06/05/25 06/05/25 0.90	02/07/22 02/09/22	231,000.00	242,822.58 234,167.49	226,727.74 98.15	227,345.02 617.28	(7,439.75)	0.44%	Y 05/05/25	2.06% 5.75% 5.96%	A- Baa1
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 63743HFE7 3.45%	06/15/25 06/15/25 0.93	-- 05/04/22	100,000.00	99,669.40 99,895.82	98,055.42 98.06	98,208.75 153.33	(1,840.40)	0.19%	N --	3.56% 5.55% --	A- A2
JPMORGAN CHASE & CO 46625HMIN7 3.90%	07/15/25 07/15/25 0.98	03/10/22 03/14/22	225,000.00	232,026.75 226,862.22	221,535.56 98.46	225,581.81 4,046.25	(5,326.66)	0.44%	Y 04/15/25	2.84% 5.43% 5.91%	A- AI
MORGAN STANLEY 6174468C6 4.00%	07/23/25 07/23/25 1.01	06/22/22 06/24/22	85,000.00	84,900.55 84,965.16	83,727.16 98.50	85,219.38 1,492.22	(1,238.01)	0.17%	N --	4.04% 5.46% --	A- AI

Portfolio Holdings

04/01/2024 to 06/30/2024

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
INTERNATIONAL BUSINESS MACHINES CORP 459200KS9 4.00%	07/27/25 07/27/25 1.02	07/20/22 07/27/22	375,000.00	375,000.00 375,000.00	369,638.71 98.57	376,055.38 6,416.67	(5,361.29)	0.73%	N --	4.00% 5.38% --	A- A3
INTEL CORP 458140AS9 3.70%	07/29/25 07/29/25 1.03	01/30/23 02/01/23	200,000.00	195,476.00 197,982.33	196,558.62 98.28	199,683.06 3,124.44	(1,423.72)	0.39%	Y 04/29/25	4.67% 5.35% 5.84%	A- A3
BANK OF AMERICA CORP 06051GFS3 3.88%	08/01/25 08/01/25 1.04	03/10/22 03/14/22	225,000.00	232,420.50 227,462.30	221,556.44 98.47	225,189.25 3,632.81	(5,905.87)	0.44%	N --	2.84% 5.33% --	A- A1
COLGATE-PALMOLIVE CO 194162AM5 3.10%	08/15/25 08/15/25 1.08	08/01/22 08/09/22	55,000.00	54,949.40 54,980.69	53,810.13 97.84	54,454.24 644.11	(1,170.56)	0.11%	N --	3.13% 5.09% --	A+ Aa3
WALMART INC 931142EV9 3.90%	09/09/25 09/09/25 1.14	09/06/22 09/09/22	150,000.00	149,895.00 149,956.94	147,846.99 98.56	149,666.99 1,820.00	(2,109.94)	0.29%	N --	3.92% 5.15% --	AA Aa2
COMMONWEALTH BANK OF AUSTRALIA (NEW YORK BRANCH) 20271RAS9 5.50%	09/12/25 09/12/25 1.14	09/07/23 09/12/23	250,000.00	250,230.00 250,141.08	250,878.21 100.35	255,040.65 4,162.44	737.12	0.50%	N --	5.45% 5.19% --	AA- Aa2
HOME DEPOT INC 437076CRI 4.00%	09/15/25 09/15/25 1.15	09/12/22 09/19/22	55,000.00	54,980.20 54,991.65	54,198.88 98.54	54,846.66 647.78	(792.77)	0.11%	Y 08/15/25	4.01% 5.25% 5.34%	A A2
AMERICAN HONDA FINANCE CORP 02665WEQ0 5.80%	10/03/25 10/03/25 1.19	10/02/23 10/04/23	175,000.00	174,837.25 174,895.42	175,867.90 100.50	178,349.01 2,481.11	972.48	0.35%	N --	5.85% 5.38% --	A- A3
LOCKHEED MARTIN CORP 539830BU2 4.95%	10/15/25 10/15/25 1.18	-- --	175,000.00	174,818.55 174,919.26	174,454.74 99.69	176,283.49 1,828.75	(464.52)	0.34%	Y 09/15/25	4.99% 5.20% 5.22%	A- A2
UNITEDHEALTH GROUP INC 91324PEN8 5.15%	10/15/25 10/15/25 1.23	10/25/22 10/28/22	80,000.00	79,992.80 79,996.02	79,883.11 99.85	80,752.89 869.78	(112.91)	0.16%	N --	5.15% 5.26% --	A+ A2
PNC FINANCIAL SERVICES GROUP INC 693475BH7 5.67%	10/28/25 10/28/25 0.33	10/25/22 10/28/22	110,000.00	110,000.00 110,000.00	109,878.87 99.89	110,970.54 1,091.67	(121.13)	0.22%	Y 10/28/24	5.68% 6.35% 5.95%	A- A3

Portfolio Holdings

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COMCAST CORP 20030NDZ1 5.25%	11/07/25 11/07/25 1.29	-- 11/07/22	175,000.00	174,717.35 174,867.39	174,876.01 99.93	176,254.13 1,378.13	8.61	0.34%	N --	5.31% 5.30% --	A- A3
BRISTOL-MYERS SQUIBB CO 110122DN5 0.75%	11/13/25 11/13/25 1.33	02/22/22 02/24/22	125,000.00	118,435.00 122,523.72	117,634.15 94.11	117,759.15 125.00	(4,889.57)	0.23%	Y 10/13/25	2.23% 5.25% 5.54%	A A2
LINDE INC 53522KAB9 4.70%	12/05/25 12/05/25 1.32	11/28/22 12/05/22	250,000.00	249,730.00 249,866.80	248,510.68 99.40	249,359.29 848.61	(1,356.12)	0.49%	Y 11/05/25	4.74% 5.13% 5.16%	A A2
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD (NEW Y 05254JAA8 5.09%	12/08/25 12/08/25 1.37	11/29/22 12/08/22	250,000.00	250,000.00 250,000.00	249,657.52 99.86	250,470.18 812.67	(342.49)	0.49%	N --	5.09% 5.19% --	AA- Aa2
TOYOTA MOTOR CREDIT CORP 89236TLJ2 4.80%	01/05/26 01/05/26 1.41	01/02/24 01/05/24	175,000.00	174,865.25 174,897.09	174,130.19 99.50	178,236.86 4,106.67	(766.90)	0.35%	N --	4.84% 5.14% --	A+ A1
CITIGROUP INC 172967KG5 3.70%	01/12/26 01/12/26 1.44	04/27/23 05/01/23	200,000.00	194,698.00 196,913.43	194,779.24 97.39	198,253.13 3,473.89	(2,134.19)	0.39%	N --	4.76% 5.49% --	BBB+ A3
STATE STREET CORP 857477BR3 1.75%	02/06/26 02/06/26 0.58	02/02/22 02/07/22	110,000.00	110,000.00 110,000.00	107,330.69 97.57	108,104.27 773.58	(2,669.31)	0.21%	Y 02/06/25	1.75% 5.83% 5.88%	A A1
MORGAN STANLEY 61747YEM3 2.63%	02/18/26 02/18/26 0.61	02/16/22 02/18/22	290,000.00	290,000.00 290,000.00	284,286.05 98.03	287,103.80 2,817.75	(5,713.95)	0.56%	Y 02/18/25	2.63% 6.12% 5.81%	A- A1
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 63743HFH0 4.45%	03/13/26 03/13/26 1.55	02/03/23 02/09/23	125,000.00	124,536.25 124,741.05	123,266.86 98.61	124,935.61 1,668.75	(1,474.19)	0.24%	Y 02/13/26	4.58% 5.31% 5.35%	A- A2
STATE STREET CORP 857477BM4 2.90%	03/30/26 03/30/26 0.73	02/17/22 02/22/22	255,000.00	260,133.15 256,268.36	249,510.63 97.85	251,380.57 1,869.94	(6,757.73)	0.49%	Y 03/30/25	2.23% 7.06% 5.85%	A A1
BANK OF AMERICA CORP 06051GFX2 3.50%	04/19/26 04/19/26 1.71	05/11/23 05/16/23	175,000.00	170,066.75 171,889.31	169,612.24 96.92	170,837.24 1,225.00	(2,277.07)	0.33%	N --	4.54% 5.30% --	A- A1
WELLS FARGO & CO 949746RW3 3.00%	04/22/26 04/22/26 1.72	03/28/23 03/30/23	200,000.00	188,176.00 192,795.79	191,739.60 95.87	192,889.60 1,150.00	(1,056.19)	0.38%	N --	5.11% 5.42% --	BBB+ A1

Portfolio Holdings

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CATERPILLAR FINANCIAL SERVICES CORP 14913UAA8 4.35%	05/15/26 05/15/26 1.77	05/08/23 05/15/23	250,000.00	249,882.50 249,925.07	246,633.81 98.65	248,023.39 1,389.58	(3,291.27)	0.48%	N --	4.37% 5.11% --	A A2
TOYOTA MOTOR CREDIT CORP 89236TKT1 4.45%	05/18/26 05/18/26 1.78	05/15/23 05/18/23	210,000.00	209,878.20 209,921.93	207,312.32 98.72	208,428.53 1,116.21	(2,609.61)	0.41%	N --	4.47% 5.17% --	A+ A1
AMERICAN HONDA FINANCE CORP 02665WWEK3 5.25%	07/07/26 07/07/26 1.85	-- --	200,000.00	199,730.80 199,817.40	200,359.54 100.18	205,434.54 5,075.00	542.14	0.40%	N --	5.30% 5.15% --	A- A3
BANK OF NEW YORK MELLON CORP 06406RBJ5 4.41%	07/24/26 07/24/26 1.01	-- 07/26/22	250,000.00	250,554.20 250,204.89	247,191.74 98.88	252,004.23 4,812.49	(3,013.14)	0.49%	Y 07/24/25	4.34% 6.08% 5.50%	A A1
TRUIST FINANCIAL CORP 89788MAH5 4.26%	07/28/26 07/28/26 1.02	-- 07/28/22	130,000.00	130,065.00 130,024.25	127,867.83 98.36	130,221.48 2,353.65	(2,156.42)	0.25%	Y 07/28/25	4.24% 6.31% 5.84%	A- Baa1
STATE STREET CORP 857477CD3 5.27%	07/04/26 08/03/26 1.87	07/31/23 08/03/23	200,000.00	200,000.00 200,000.00	200,381.05 100.19	204,715.81 4,334.76	381.05	0.40%	Y 07/04/26	5.27% 5.17% 5.17%	A A1
PACCAR FINANCIAL CORP 69371RS56 5.05%	08/10/26 08/10/26 1.95	08/03/23 08/10/23	125,000.00	124,937.50 124,955.21	124,871.88 99.90	127,344.28 2,472.40	(83.33)	0.25%	N --	5.07% 5.10% --	A+ A1
BANK OF AMERICA NA 06428CAA2 5.53%	07/18/26 08/18/26 1.89	08/14/23 08/18/23	275,000.00	275,000.00 275,000.00	276,952.58 100.71	282,566.84 5,614.26	1,952.58	0.55%	Y 07/18/26	5.53% 5.17% 5.16%	A+ Aa1
HOME DEPOT INC 437076CV2 4.95%	09/30/26 09/30/26 2.03	11/27/23 12/04/23	105,000.00	104,770.05 104,808.51	104,853.73 99.86	106,167.55 1,313.81	45.22	0.21%	Y 08/30/26	5.04% 5.01% 5.02%	A A2
PEPSICO INC 713448FW3 5.13%	10/10/26 11/10/26 2.13	11/08/23 11/10/23	65,000.00	64,982.45 64,986.07	65,285.61 100.44	65,757.53 471.93	299.54	0.13%	Y 10/10/26	5.13% 4.92% 4.92%	A+ A1
GOLDMAN SACHS GROUP INC 38145GAH3 3.50%	11/16/26 11/16/26 2.21	08/07/23 08/09/23	200,000.00	188,710.00 191,611.96	191,957.46 95.98	192,832.46 875.00	345.50	0.38%	Y 11/16/25	5.41% 5.32% 6.59%	BBB+ A2

Portfolio Holdings

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WELLS FARGO BANK NA 94988J6F9 5.25%	11/10/26 12/11/26 2.20	12/04/23 12/11/23	375,000.00	375,000.00 375,000.00	375,387.98 100.10	376,482.56 1,094.58	387.98	0.73%	Y 11/10/26	5.25% 5.21% 5.21%	A+ Aa2
JOHN DEERE CAPITAL CORP 24422EXF1 4.50%	01/08/27 01/08/27 2.31	01/02/24 01/08/24	200,000.00	199,778.00 199,811.67	198,009.35 99.00	202,334.35 4,325.00	(1,802.33)	0.39%	N --	4.54% 4.92% --	A A1
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD (NEW Y 05253JAZ4 4.75%	01/18/27 01/18/27 2.33	01/08/24 01/18/24	250,000.00	250,000.00 250,000.00	248,720.96 99.49	254,097.69 5,376.74	(1,279.04)	0.49%	N --	4.75% 4.96% --	AA- Aa2
COMCAST CORP 20030NBY6 3.30%	02/01/27 02/01/27 2.39	10/31/23 11/02/23	200,000.00	186,160.00 188,786.35	191,709.67 95.85	194,459.67 2,750.00	2,923.32	0.38%	Y 11/01/26	5.66% 5.02% 5.20%	A- A3
CORP TOTAL	11/15/25 11/18/25 1.20	-- --	10,991,000.00	\$10,974,586.63 \$10,959,308.23	\$10,837,039.17 98.62	\$10,953,780.55 \$116,741.38	(\$122,269.05)	21.34%	--	3.90% 5.36% 5.73%	A A2
CD								0.00%			
Credit Agricole Corporate And Investment Bank, New 22536AZR8 4.10%	08/16/24 08/16/24 0.13	08/17/22 08/19/22	375,000.00	\$375,000.00 \$375,000.00	\$374,367.70 99.83	\$388,034.36 \$13,666.67	(\$632.30)	0.76%	N --	4.10% 5.26% --	A+ Aa3
Toronto-Dominion Bank - New York Branch 89115B6K1 5.60%	10/27/25 10/27/25 1.25	10/27/22 10/31/22	500,000.00	500,000.00 500,000.00	505,849.78 101.17	524,874.43 19,024.66	5,849.78	1.02%	N --	5.60% 4.63% --	AA- Aa1
Nordea ABP - New York Branch 65558UYF3 5.53%	11/03/25 11/03/25 1.28	11/02/22 11/03/22	500,000.00	500,000.00 500,000.00	497,506.37 99.50	502,037.90 4,531.53	(2,493.63)	0.98%	N --	5.53% 5.91% --	AA- Aa3
COÖPERATIEVE RABOBANK U.A., NEW YORK BRANCH 21684LGS5 5.08%	07/17/26 07/17/26 1.89	07/17/23 07/20/23	475,000.00	475,000.00 475,000.00	467,644.04 98.45	478,770.65 11,126.61	(7,355.96)	0.93%	N --	5.08% 5.88% --	A+ Aa2
Natixis, New York Branch 63873QP65 5.61%	09/18/26 09/18/26 2.01	09/18/23 09/20/23	375,000.00	375,000.00 375,000.00	380,685.17 101.52	397,111.71 16,426.54	5,685.17	0.77%	N --	5.61% 4.65% --	A A1
CD TOTAL	12/05/25 12/05/25 1.33	-- --	2,225,000.00	\$2,225,000.00 \$2,225,000.00	\$2,226,053.06 100.07	\$2,290,829.06 \$64,776.00	\$1,053.06	4.46%	N --	5.22% 5.28% --	A+ Aa3
ABS								0.00%			

Portfolio Holdings

04/01/2024 to 06/30/2024

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
DCENT 2021-1 A 254683CP8 0.58%	09/15/24 09/15/24 0.21	09/20/21 09/27/21	155,000.00	\$154,966.81 \$154,995.33	\$153,356.36 98.94	\$153,396.32 \$39.96	(\$1,638.96)	0.30%	Y --	0.59% 5.64% --	AAA Aaa
COMET 2021-3 A 14041NFY2 1.04%	11/15/24 11/15/24 0.37	11/18/21 11/30/21	305,000.00	304,957.97 304,952.50	299,783.13 98.29	299,924.11 140.98	(5,169.37)	0.58%	Y --	1.08% 5.66% --	AAA NA
COMET 2022-1 A 14041NFZ9 2.80%	03/17/25 03/17/25 0.69	03/23/22 03/30/22	250,000.00	249,981.15 249,995.25	245,271.33 98.11	245,582.44 311.11	(4,723.93)	0.48%	Y --	2.82% 5.55% --	AAA NA
AMXCA 2022-2 A 02582JIT8 3.39%	05/15/25 05/15/25 0.84	05/17/22 05/24/22	370,000.00	369,918.16 369,974.56	363,377.00 98.21	363,934.47 557.47	(6,597.56)	0.71%	Y --	3.42% 5.54% --	AAA NA
COMET 2022-2 A 14041INGA3 3.49%	05/15/25 05/15/25 0.84	06/06/22 06/14/22	335,000.00	334,946.47 334,983.89	329,281.11 98.29	329,800.74 519.62	(5,702.77)	0.64%	Y --	3.52% 5.54% --	AAA NA
DCENT 2022-2 A 254683CS2 3.32%	05/15/25 05/15/25 0.84	05/19/22 05/26/22	270,000.00	269,978.05 269,992.92	265,008.59 98.15	265,406.99 398.40	(4,984.33)	0.52%	Y --	3.35% 5.54% --	NA Aaa
VWALT 2022-A A3 92868AAC9 3.44%	09/20/24 07/21/25 0.13	06/07/22 06/14/22	31,150.90	31,148.42 31,150.72	31,077.67 99.76	31,110.42 32.74	(73.04)	0.06%	Y --	3.47% -- --	NA Aaa
HART 2021-A A3 44933LAC7 0.38%	07/15/24 09/15/25 0.05	04/20/21 04/28/21	3,699.75	15,131.47 3,836.19	3,690.90 99.76	3,691.53 0.62	(145.29)	0.01%	Y --	(74.20%) -- --	AAA NA
HAROT 2021-4 A3 43815GAC3 0.88%	05/21/25 01/21/26 0.44	11/16/21 11/24/21	61,934.18	88,896.61 68,796.58	60,674.01 97.97	60,689.15 15.14	(8,122.56)	0.12%	Y --	(21.14%) -- --	NA Aaa
CARMX 2021-2 A3 14314QAC8 0.52%	12/15/24 02/17/26 0.21	04/13/21 04/21/21	21,134.05	58,673.54 25,837.05	20,911.70 98.95	20,916.58 4.88	(4,925.35)	0.04%	Y --	(73.62%) -- --	AAA NA
HART 2021-C A3 44935FAD6 0.74%	04/15/25 05/15/26 0.36	11/09/21 11/17/21	45,361.24	71,158.31 51,333.55	44,617.37 98.36	44,632.29 14.92	(6,716.18)	0.09%	Y --	(30.33%) -- --	AAA NA
BACCT 2023-1 A 05522RDG0 4.79%	05/15/26 05/15/26 1.75	06/08/23 06/16/23	120,000.00	119,972.83 119,983.01	119,197.92 99.33	119,453.39 255.47	(785.09)	0.23%	Y --	4.85% 5.22% --	AAA NA
FORDO 2022-A A3 345286AC2 1.29%	07/15/25 06/15/26 0.46	01/19/22 01/24/22	58,680.62	84,102.08 66,284.98	57,562.36 98.09	57,596.00 33.64	(8,722.63)	0.11%	Y --	(22.74%) -- --	AAA NA

Portfolio Holdings

04/01/2024 to 06/30/2024

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
CARMX 2021-3 A3 14317DAC4 0.55%	06/15/25 06/15/26 0.44	07/21/21 07/28/21	90,464.62	166,610.55 109,218.98	88,526.23 97.86	88,548.34 22.11	(20,692.76)	0.17%	Y --	(36.75%) -- --	AAA Aaa
BMWOT 2022-A A3 05602RAD3 3.21%	10/25/25 08/25/26 0.58	05/10/22 05/18/22	83,999.35	86,035.16 84,528.27	82,876.20 98.66	82,921.14 44.94	(1,652.07)	0.16%	Y --	2.16% -- --	AAA Aaa
COPAR 2021-1 A3 14044CAC6 0.77%	09/15/25 09/15/26 0.54	10/19/21 10/27/21	72,126.74	106,039.51 82,673.66	70,414.84 97.63	70,439.52 24.68	(12,258.83)	0.14%	Y --	(21.57%) -- --	AAA Aaa
TAOT 2022-B A3 89238FAD5 2.93%	11/15/25 09/15/26 0.61	04/07/22 04/13/22	101,306.82	103,264.44 101,811.37	99,747.12 98.46	99,879.04 131.92	(2,064.25)	0.19%	Y --	2.14% -- --	AAA Aaa
GMCAR 2021-4 A3 362554AC1 0.68%	08/16/25 09/16/26 0.51	10/13/21 10/21/21	44,726.70	66,252.24 51,073.19	43,685.67 97.67	43,698.35 12.67	(7,387.51)	0.09%	Y --	(22.49%) -- --	AAA Aaa
HART 2022-A A3 448977AD0 2.22%	09/15/25 10/15/26 0.54	03/09/22 03/16/22	87,996.03	96,388.56 90,892.05	86,401.08 98.19	86,487.90 86.82	(4,490.97)	0.17%	Y --	(3.56%) -- --	AAA NA
WOART 2021-D A3 98163KAC6 0.81%	06/15/25 10/15/26 0.45	10/26/21 11/03/21	79,873.66	122,912.82 91,261.58	78,188.77 97.89	78,217.52 28.75	(13,072.81)	0.15%	Y --	(25.81%) -- --	AAA NA
BACCT 2023-2 A 05522RDH8 4.98%	11/16/26 11/16/26 2.19	12/07/23 12/14/23	170,000.00	169,977.17 169,980.98	169,875.36 99.93	170,251.62 376.27	(105.62)	0.33%	Y --	5.04% 5.07% --	NA Aaa
GMCAR 2022-1 A3 380146AC4 1.26%	09/16/25 11/16/26 0.52	01/11/22 01/19/22	58,939.66	75,135.88 64,302.01	57,633.96 97.78	57,664.90 30.94	(6,668.05)	0.11%	Y --	(13.86%) -- --	AAA NA
ALLYA 2022-1 A3 02008JAC0 3.31%	11/15/25 11/16/26 0.59	05/10/22 05/18/22	152,351.97	169,408.46 159,062.28	150,628.40 98.87	150,852.52 224.13	(8,433.89)	0.29%	Y --	(3.77%) -- --	AAA Aaa
HDMOT 2022-A A3 41284YAD8 3.06%	09/15/25 02/16/27 0.53	04/12/22 04/20/22	141,193.12	173,701.13 152,726.53	139,308.04 98.66	139,500.06 192.02	(13,418.50)	0.27%	Y --	(10.91%) -- --	AAA Aaa
GMCAR 2022-2 A3 362585AC5 3.10%	01/16/26 02/16/27 0.67	04/05/22 04/13/22	93,733.85	93,714.27 93,728.42	92,252.95 98.42	92,374.03 121.07	(1,475.47)	0.18%	Y --	3.13% -- --	AAA Aaa
CARMX 2022-2 A3 14317HAC5 3.49%	12/15/25 02/16/27 0.66	04/21/22 04/28/22	129,424.86	138,756.35 132,047.19	127,584.95 98.58	127,785.70 200.75	(4,462.24)	0.25%	Y --	0.54% -- --	AAA Aaa

Portfolio Holdings

04/01/2024 to 06/30/2024

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 2022-C A3 89231CAD9 3.76%	05/15/26 04/15/27 0.81	08/08/22 08/16/22	105,000.00	104,982.45 104,994.28	103,488.00 98.56	103,663.47 175.47	(1,506.28)	0.20%	Y --	3.80% -- --	AAA NA
CARMX 2022-3 A3 14318MADI 3.97%	04/15/26 04/15/27 0.78	07/12/22 07/20/22	243,148.18	243,142.45 243,146.28	240,159.67 98.77	240,588.69 429.02	(2,986.60)	0.47%	Y --	4.00% -- --	AAA NA
GMCAR 2022-3 A3 36265WAD5 3.64%	02/16/26 04/16/27 0.70	07/06/22 07/13/22	148,166.61	148,165.59 148,166.34	146,148.79 98.64	146,373.51 224.72	(2,017.55)	0.29%	Y --	3.67% -- --	NA Aaa
ALLYA 2022-2 A3 02008MAC3 4.76%	05/15/26 05/17/27 0.79	10/04/22 10/12/22	425,392.47	425,387.19 425,390.77	423,146.69 99.47	424,046.64 899.94	(2,244.08)	0.83%	Y --	4.81% -- --	AAA Aaa
NAROT 2022-B A3 65480JAC4 4.46%	09/15/26 05/17/27 1.00	09/20/22 09/28/22	235,000.00	234,951.38 234,981.05	232,949.88 99.13	233,415.71 465.82	(2,031.17)	0.45%	Y --	4.51% -- --	AAA Aaa
HART 2022-C A3 44933DAD3 5.39%	06/15/26 06/15/27 0.94	11/01/22 11/09/22	325,000.00	324,998.44 324,999.74	324,545.00 99.86	325,323.56 778.56	(454.74)	0.63%	Y --	5.45% -- --	AAA NA
DCENT 2022-3 A 254683CW3 3.56%	07/15/25 07/15/27 1.00	08/02/22 08/09/22	300,000.00	299,962.77 299,986.03	294,391.62 98.13	294,866.29 474.67	(5,594.41)	0.57%	Y --	3.59% 5.46% --	AAA Aaa
CARMX 2022-4 A3 14318UAD3 5.34%	07/15/26 08/16/27 0.95	10/26/22 10/31/22	295,000.00	294,930.82 294,972.70	294,434.01 99.81	295,134.15 700.13	(538.68)	0.57%	Y --	5.41% -- --	AAA NA
MBART 2022-I A3 58768PAC8 5.21%	09/15/26 08/16/27 0.93	11/15/22 11/22/22	390,000.00	389,922.86 389,969.25	389,250.26 99.81	390,153.33 903.07	(718.98)	0.76%	Y --	5.28% -- --	AAA Aaa
TAOT 2023-A A3 891940AC2 4.63%	10/15/26 09/15/27 1.17	01/24/23 01/30/23	165,000.00	164,999.92 164,999.83	163,565.09 99.13	163,904.63 339.53	(1,434.74)	0.32%	Y --	4.67% -- --	AAA NA
TAOT 2022-D A3 89239HAD0 5.30%	10/15/26 09/15/27 1.13	11/01/22 11/08/22	110,000.00	109,989.14 109,995.40	109,833.55 99.85	110,092.66 259.11	(161.85)	0.21%	Y --	5.36% -- --	NA Aaa
AMXCA 2022-4 A 02582JX9 4.95%	10/15/25 10/15/27 1.22	10/27/22 11/03/22	120,000.00	119,994.05 119,997.26	119,398.86 99.50	119,662.86 264.00	(598.40)	0.23%	Y --	5.00% 5.41% --	AAA NA
NAROT 2023-A A3 65480WAD3 4.91%	01/15/27 11/15/27 1.38	04/18/23 04/26/23	235,000.00	234,958.48 234,976.13	233,659.51 99.43	234,172.34 512.82	(1,316.61)	0.46%	Y --	4.97% -- --	NA Aaa

Portfolio Holdings

04/01/2024 to 06/30/2024

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
HAROT 2023-2 A3 437927AC0 4.93%	01/15/27 11/15/27 1.52	05/23/23 05/30/23	160,000.00	159,974.08 159,983.87	159,093.01 99.43	159,443.59 350.58	(890.86)	0.31%	Y --	4.99% -- --	AAA Aaa
HDMOT 2023-A A3 41285JAD0 5.05%	09/15/26 12/15/27 1.15	02/13/23 02/23/23	170,000.00	169,982.88 169,991.54	169,227.86 99.55	169,609.42 381.56	(763.68)	0.33%	Y --	5.11% -- --	NA Aaa
TAOT 2023-B A3 891941AD8 4.71%	04/15/27 02/15/28 1.52	05/16/23 05/23/23	200,000.00	199,988.82 199,993.03	197,937.56 98.97	198,356.23 418.67	(2,055.47)	0.39%	Y --	4.76% -- --	NA Aaa
FORDO 2023-A A3 344928AD8 4.65%	01/15/27 02/15/28 1.33	03/28/23 03/31/23	130,000.00	129,986.44 129,992.50	128,786.80 99.07	129,055.47 268.67	(1,205.70)	0.25%	Y --	4.70% -- --	AAA NA
GMCAR 2023-2 A3 362583AD8 4.47%	02/16/27 02/16/28 1.39	04/04/23 04/12/23	140,000.00	139,996.15 139,997.93	138,455.09 98.90	138,715.84 260.75	(1,542.85)	0.27%	Y --	4.51% -- --	AAA Aaa
BMWOT 2023-A A3 05592XAD2 5.47%	03/25/27 02/25/28 1.49	07/11/23 07/18/23	85,000.00	84,984.94 84,990.51	85,266.34 100.31	85,343.83 77.49	275.83	0.17%	Y --	5.54% -- --	AAA NA
NAROT 2023-B A3 65480MAD5 5.93%	04/15/27 03/15/28 1.66	10/18/23 10/25/23	105,000.00	104,978.69 104,984.07	105,963.76 100.92	106,240.50 276.73	979.69	0.21%	Y --	6.01% -- --	NA Aaa
DCENT 2023-1 A 254683CY9 4.31%	03/16/26 03/15/28 1.61	04/04/23 04/11/23	300,000.00	299,982.60 299,989.12	295,478.97 98.49	296,053.64 574.67	(4,510.15)	0.58%	Y --	4.35% 5.29% --	NA Aaa
HART 2023-B A3 44933XAD9 5.48%	03/15/27 04/17/28 1.56	07/11/23 07/19/23	75,000.00	74,996.75 74,997.83	75,214.19 100.29	75,396.85 182.67	216.35	0.15%	Y --	5.54% -- --	AAA NA
AMXCA 2023-1 A 02582JJZ4 4.87%	05/15/26 05/15/28 1.75	06/07/23 06/14/23	140,000.00	139,987.58 139,991.52	139,377.55 99.56	139,680.57 303.02	(613.97)	0.27%	Y --	4.92% 5.17% --	AAA NA
FORDO 2023-B A3 344930AD4 5.23%	05/15/27 05/15/28 1.63	06/21/23 06/26/23	150,000.00	149,997.98 149,998.50	149,877.03 99.92	150,225.70 348.67	(121.47)	0.29%	Y --	5.29% -- --	AAA NA
GMCAR 2023-3 A3 36267KAD9 5.45%	06/16/27 06/16/28 1.69	07/11/23 07/19/23	75,000.00	74,997.11 74,998.03	75,237.52 100.32	75,407.83 170.31	239.49	0.15%	Y --	5.51% -- --	AAA Aaa
HAROT 2023-4 A3 438123AC5 5.67%	09/21/27 06/21/28 1.86	11/01/23 11/08/23	85,000.00	84,985.03 84,988.94	85,749.42 100.88	85,883.29 133.88	760.48	0.17%	Y --	5.74% -- --	NA Aaa

Portfolio Holdings

04/01/2024 to 06/30/2024

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
FITAT 2023-I A3 31680EAD3 5.53%	07/15/27 08/15/28 1.77	08/15/23 08/23/23	265,000.00	264,983.57 264,988.07	265,671.59 100.25	266,322.90 651.31	683.52	0.52%	Y --	5.60% -- --	AAA Aaa
CHAIT 2023-I A 161571HT4 5.16%	09/15/26 09/15/28 2.04	09/07/23 09/15/23	380,000.00	379,894.66 379,921.01	380,970.06 100.26	381,841.53 871.47	1,049.06	0.74%	Y --	5.23% -- --	AAA NR
ABS TOTAL	03/31/26 02/28/27 1.07	-- --	8,889,805.41	\$9,278,131.24 \$8,991,804.56	\$8,808,210.70 99.09	\$8,823,730.04 \$15,519.34	(\$183,593.85)	17.19%	Y --	1.61% 5.46% --	AAA Aaa
YANKEE								0.00%			
COOPERATIEVE RABOBANK UA (NEW YORK BRANCH) 21688AAS1 1.38%	01/10/25 01/10/25 0.52	01/19/22 01/24/22	250,000.00	\$248,020.00 \$249,641.88	\$244,614.73 97.85	\$246,247.54 \$1,632.81	(\$5,027.15)	0.48%	N --	1.65% 5.53% --	A+ Aa2
NATIONAL AUSTRALIA BANK LTD (NEW YORK BRANCH) 63254ABD9 3.50%	06/09/25 06/09/25 0.91	05/31/22 06/09/22	255,000.00	255,000.00 255,000.00	250,609.51 98.28	251,154.93 545.42	(4,390.49)	0.49%	N --	3.50% 5.39% --	AA- Aa2
NATIONAL AUSTRALIA BANK LTD (NEW YORK BRANCH) 63253QAA2 4.97%	01/12/26 01/12/26 1.43	01/04/23 01/12/23	415,000.00	415,000.00 415,000.00	412,808.43 99.47	422,483.17 9,674.73	(2,191.57)	0.82%	N --	4.97% 5.33% --	AA- Aa2
YANKEE TOTAL	08/08/25 08/08/25 1.04	-- --	920,000.00	\$918,020.00 \$919,641.88	\$908,032.67 98.71	\$919,885.64 \$11,852.96	(\$11,609.21)	1.79%	N --	3.67% 5.40% --	AA- Aa2
PORTFOLIO TOTAL	01/19/26 03/20/26 1.33	-- --	51,631,297.45	\$51,738,195.41 \$51,556,174.96	\$50,918,774.23 93.43	\$51,336,651.39 \$417,877.16	(\$637,400.73)	100.00%	--	3.61% 5.08% 9.99%	AA- Aa2

Transactions

04/01/2024 to 06/30/2024

Description Identifier	Current Units	Type	Trade Date	Settle Date	Price	Principal	Realized Gain/Loss	Broker	Amount
HSBC USA INC 40428HTA0	(375,000.00)	Maturity	05/24/24	05/24/24	100.000	(\$375,000.00)	\$0.00	Maturity	\$375,000.00
Maturity Total						(\$375,000.00)	\$0.00		\$375,000.00
CITIGROUP INC 172967MX6	(175,000.00)	Call Redemption	05/01/24	05/01/24	100.000	(\$175,000.00)	\$0.00	Redemption	\$175,000.00
JPMORGAN CHASE & CO 46647PCH7	(345,000.00)	Call Redemption	06/01/24	06/01/24	100.000	(345,000.00)	0.00	Redemption	345,000.00
Call Redemption Total						(\$520,000.00)	\$0.00		\$520,000.00
FHMS K-092 A1 3137FLYU2	(2,636.28)	Principal Paydown	04/01/24	04/01/24		(\$2,636.28)	\$0.00	Direct	\$2,636.28
FNA 2016-M03 A2 3136ARTE8	(10,129.99)	Principal Paydown	04/01/24	04/01/24		(10,129.99)	0.00	Direct	10,129.99
FNA 2016-M12 A2 3136AUKX8	(497.75)	Principal Paydown	04/01/24	04/01/24		(497.75)	0.01	Direct	497.75
CARMX 2022-2 A3 14317HAC5	(9,780.28)	Principal Paydown	04/15/24	04/15/24		(9,780.27)	(0.01)	Direct	9,780.27
WOART 2021-D A3 98163KAC6	(8,553.89)	Principal Paydown	04/15/24	04/15/24		(8,553.89)	(0.00)	Direct	8,553.89
CARMX 2021-2 A3 14314QAC8	(4,939.03)	Principal Paydown	04/15/24	04/15/24		(4,939.03)	0.00	Direct	4,939.03
FORDO 2022-A A3 345286AC2	(6,240.33)	Principal Paydown	04/15/24	04/15/24		(6,240.33)	0.00	Direct	6,240.33
CARMX 2021-3 A3 14317DAC4	(10,312.67)	Principal Paydown	04/15/24	04/15/24		(10,312.67)	0.00	Direct	10,312.67
COPAR 2021-1 A3 14044CAC6	(7,605.91)	Principal Paydown	04/15/24	04/15/24		(7,605.91)	(0.00)	Direct	7,605.91
ALLYA 2022-1 A3 02008JAC0	(13,579.31)	Principal Paydown	04/15/24	04/15/24		(13,579.31)	(0.00)	Direct	13,579.31
HART 2022-A A3 448977AD0	(8,216.16)	Principal Paydown	04/15/24	04/15/24		(8,216.16)	(0.00)	Direct	8,216.16
HART 2021-A A3 44933LAC7	(5,002.08)	Principal Paydown	04/15/24	04/15/24		(5,002.08)	(0.00)	Direct	5,002.08
HDMOT 2022-A A3 41284YAD8	(14,754.91)	Principal Paydown	04/15/24	04/15/24		(14,754.91)	(0.00)	Direct	14,754.91
HART 2021-C A3 44935FAD6	(6,500.26)	Principal Paydown	04/15/24	04/15/24		(6,500.26)	0.00	Direct	6,500.26
TAOT 2022-B A3 89238FAD5	(8,121.22)	Principal Paydown	04/15/24	04/15/24		(8,121.22)	(0.00)	Direct	8,121.22

Transactions

04/01/2024 to 06/30/2024

Description Identifier	Current Units	Type	Trade Date	Settle Date	Price	Principal	Realized Gain/Loss	Broker	Amount
GMCAR 2021-4 A3 362554AC1	(4,602.94)	Principal Paydown	04/16/24	04/16/24		(4,602.94)	0.00	Direct	4,602.94
GMCAR 2022-2 A3 362585AC5	(6,849.60)	Principal Paydown	04/16/24	04/16/24		(6,849.60)	0.00	Direct	6,849.60
GMCAR 2022-1 A3 380146AC4	(5,692.49)	Principal Paydown	04/16/24	04/16/24		(5,692.49)	0.00	Direct	5,692.49
VWALT 2022-A A3 92868AAC9	(11,553.54)	Principal Paydown	04/20/24	04/20/24		(11,553.54)	0.00	Direct	11,553.54
HAROT 2021-4 A3 43815GAC3	(7,588.67)	Principal Paydown	04/21/24	04/21/24		(7,588.67)	(0.00)	Direct	7,588.67
BMWOT 2022-A A3 05602RAD3	(7,865.39)	Principal Paydown	04/25/24	04/25/24		(7,865.39)	0.00	Direct	7,865.39
FHMS K-092 A1 3137FLYU2	(3,527.50)	Principal Paydown	05/01/24	05/01/24		(3,527.50)	0.00	Direct	3,527.50
FNA 2016-M03 A2 3136ARTE8	(212.19)	Principal Paydown	05/01/24	05/01/24		(212.19)	0.01	Direct	212.19
FNA 2016-M12 A2 3136AUKX8	(526.98)	Principal Paydown	05/01/24	05/01/24		(526.98)	0.00	Direct	526.98
HART 2021-A A3 44933LAC7	(4,726.50)	Principal Paydown	05/15/24	05/15/24		(4,726.50)	0.01	Direct	4,726.50
HDMOT 2022-A A3 41284YAD8	(13,403.86)	Principal Paydown	05/15/24	05/15/24		(13,403.86)	0.00	Direct	13,403.86
HART 2022-A A3 448977AD0	(7,983.79)	Principal Paydown	05/15/24	05/15/24		(7,983.79)	(0.00)	Direct	7,983.79
ALLYA 2022-1 A3 02008JAC0	(13,213.08)	Principal Paydown	05/15/24	05/15/24		(13,213.08)	(0.00)	Direct	13,213.08
FORDO 2022-A A3 345286AC2	(6,534.21)	Principal Paydown	05/15/24	05/15/24		(6,534.21)	(0.00)	Direct	6,534.21
COPAR 2021-1 A3 14044CAC6	(7,068.64)	Principal Paydown	05/15/24	05/15/24		(7,068.64)	(0.00)	Direct	7,068.64
TAOT 2022-B A3 89238FAD5	(8,150.07)	Principal Paydown	05/15/24	05/15/24		(8,150.07)	(0.00)	Direct	8,150.07
CARMX 2022-3 A3 14318MADI	(6,829.67)	Principal Paydown	05/15/24	05/15/24		(6,829.67)	(0.00)	Direct	6,829.67
CARMX 2021-3 A3 14317DAC4	(9,714.54)	Principal Paydown	05/15/24	05/15/24		(9,714.54)	0.00	Direct	9,714.54
HART 2021-C A3 44935FAD6	(6,028.69)	Principal Paydown	05/15/24	05/15/24		(6,028.69)	(0.00)	Direct	6,028.69

Transactions

04/01/2024 to 06/30/2024

Description Identifier	Current Units	Type	Trade Date	Settle Date	Price	Principal	Realized Gain/Loss	Broker	Amount
CARMX 2022-2 A3 14317HAC5	(9,396.05)	Principal Paydown	05/15/24	05/15/24		(9,396.05)	(0.00)	Direct	9,396.05
CARMX 2021-2 A3 14314QAC8	(4,654.25)	Principal Paydown	05/15/24	05/15/24		(4,654.25)	0.00	Direct	4,654.25
WOART 2021-D A3 98163KAC6	(8,832.93)	Principal Paydown	05/15/24	05/15/24		(8,832.93)	(0.00)	Direct	8,832.93
GMCAR 2022-2 A3 362585AC5	(6,586.51)	Principal Paydown	05/16/24	05/16/24		(6,586.51)	(0.00)	Direct	6,586.51
GMCAR 2022-1 A3 380146AC4	(5,315.34)	Principal Paydown	05/16/24	05/16/24		(5,315.34)	0.00	Direct	5,315.34
GMCAR 2021-4 A3 362554AC1	(4,590.44)	Principal Paydown	05/16/24	05/16/24		(4,590.44)	0.00	Direct	4,590.44
VWALT 2022-A A3 92868AAC9	(13,071.49)	Principal Paydown	05/20/24	05/20/24		(13,071.49)	(0.00)	Direct	13,071.49
HAROT 2021-4 A3 43815GAC3	(7,436.90)	Principal Paydown	05/21/24	05/21/24		(7,436.90)	(0.00)	Direct	7,436.90
BMWOT 2022-A A3 05602RAD3	(7,664.78)	Principal Paydown	05/25/24	05/25/24		(7,664.78)	(0.00)	Direct	7,664.78
FNA 2016-M12 A2 3136AUKX8	(501.26)	Principal Paydown	06/01/24	06/01/24		(501.26)	0.00	Direct	501.26
FNA 2016-M03 A2 3136ARTE8	(198.48)	Principal Paydown	06/01/24	06/01/24		(198.48)	(0.00)	Direct	198.48
FHMS K-092 A1 3137FLYU2	(3,470.43)	Principal Paydown	06/01/24	06/01/24		(3,470.43)	(0.00)	Direct	3,470.43
CARMX 2022-2 A3 14317HAC5	(9,288.84)	Principal Paydown	06/15/24	06/15/24		(9,288.84)	(0.00)	Direct	9,288.84
HART 2021-C A3 44935FAD6	(5,973.63)	Principal Paydown	06/15/24	06/15/24		(5,973.63)	0.00	Direct	5,973.63
HART 2021-A A3 44933LAC7	(4,705.52)	Principal Paydown	06/15/24	06/15/24		(4,705.52)	(0.00)	Direct	4,705.52
CARMX 2021-2 A3 14314QAC8	(4,545.88)	Principal Paydown	06/15/24	06/15/24		(4,545.88)	0.00	Direct	4,545.88
ALLYA 2022-1 A3 02008JAC0	(13,101.11)	Principal Paydown	06/15/24	06/15/24		(13,101.11)	(0.00)	Direct	13,101.11
WOART 2021-D A3 98163KAC6	(8,552.33)	Principal Paydown	06/15/24	06/15/24		(8,552.33)	0.00	Direct	8,552.33
FORDO 2022-A A3 345286AC2	(6,174.06)	Principal Paydown	06/15/24	06/15/24		(6,174.05)	(0.01)	Direct	6,174.05

Transactions

04/01/2024 to 06/30/2024

Description Identifier	Current Units	Type	Trade Date	Settle Date	Price	Principal	Realized Gain/Loss	Broker	Amount
TAOT 2022-B A3 89238FAD5	(8,144.78)	Principal Paydown	06/15/24	06/15/24		(8,144.78)	0.00	Direct	8,144.78
COPAR 2021-I A3 14044CAC6	(7,092.32)	Principal Paydown	06/15/24	06/15/24		(7,092.32)	(0.00)	Direct	7,092.32
HDMOT 2022-A A3 41284YAD8	(13,109.03)	Principal Paydown	06/15/24	06/15/24		(13,109.03)	(0.00)	Direct	13,109.03
HART 2022-A A3 448977AD0	(7,933.15)	Principal Paydown	06/15/24	06/15/24		(7,933.15)	0.00	Direct	7,933.15
ALLYA 2022-2 A3 02008MAC3	(24,607.53)	Principal Paydown	06/15/24	06/15/24		(24,607.53)	(0.00)	Direct	24,607.53
CARMX 2022-3 A3 14318MADI	(15,022.15)	Principal Paydown	06/15/24	06/15/24		(15,022.15)	0.00	Direct	15,022.15
CARMX 2021-3 A3 14317DAC4	(10,038.86)	Principal Paydown	06/15/24	06/15/24		(10,038.86)	0.00	Direct	10,038.86
GMCAR 2022-1 A3 380146AC4	(5,580.97)	Principal Paydown	06/16/24	06/16/24		(5,580.97)	(0.00)	Direct	5,580.97
GMCAR 2022-3 A3 36265WAD5	(6,833.39)	Principal Paydown	06/16/24	06/16/24		(6,833.39)	0.00	Direct	6,833.39
GMCAR 2022-2 A3 362585AC5	(6,608.30)	Principal Paydown	06/16/24	06/16/24		(6,608.30)	0.00	Direct	6,608.30
GMCAR 2021-4 A3 362554AC1	(4,501.25)	Principal Paydown	06/16/24	06/16/24		(4,501.25)	0.00	Direct	4,501.25
VWALT 2022-A A3 92868AAC9	(11,911.45)	Principal Paydown	06/20/24	06/20/24		(11,911.45)	(0.00)	Direct	11,911.45
HAROT 2021-4 A3 43815GAC3	(7,259.25)	Principal Paydown	06/21/24	06/21/24		(7,259.25)	0.00	Direct	7,259.25
BMWOT 2022-A A3 05602RAD3	(7,694.93)	Principal Paydown	06/25/24	06/25/24		(7,694.93)	(0.00)	Direct	7,694.93
Principal Paydown Total						(\$509,339.99)	\$0.01		\$509,339.99

Income

04/01/2024 to 06/30/2024

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	152,351.97	\$1,420.78	\$0.00 (\$0.01)	\$0.00	(\$3,292.03)	\$0.00	(\$1,871.26)	\$1,479.47 \$0.00
ALLYA 2022-2 A3 02008MAC3	05/17/27	425,392.47	5,302.94	0.00 (0.00)	0.48	0.00	0.00	5,303.42	5,355.00 0.00
AMERICAN EXPRESS CO 025816CG2	07/30/24	225,000.00	1,406.25	0.00 0.00	0.00	(766.08)	0.00	640.17	0.00 0.00
AMERICAN EXPRESS CO 025816CQ0	03/04/25	100,000.00	562.50	0.00 0.00	15.02	0.00	0.00	577.52	0.00 0.00
AMERICAN EXPRESS CO 025816CQ0	03/04/25	50,000.00	281.25	0.00 0.00	4.24	0.00	0.00	285.49	0.00 0.00
AMXCA 2022-2 A 02582JIT8	05/15/25	370,000.00	3,135.75	0.00 0.00	7.05	0.00	0.00	3,142.80	3,135.75 0.00
AMXCA 2022-4 A 02582JIX9	10/15/27	120,000.00	1,485.00	0.00 0.00	0.47	0.00	0.00	1,485.47	1,485.00 0.00
AMXCA 2023-1 A 02582JIZ4	05/15/28	140,000.00	1,704.51	0.00 0.00	0.98	0.00	0.00	1,705.49	1,704.51 0.00
AMERICAN HONDA FINANCE CORP 02665WEK3	07/07/26	50,000.00	656.25	0.00 0.00	0.00	(20.67)	0.00	635.58	0.00 0.00
AMERICAN HONDA FINANCE CORP 02665WEK3	07/07/26	85,000.00	1,115.63	0.00 0.00	8.36	0.00	0.00	1,123.99	0.00 0.00
AMERICAN HONDA FINANCE CORP 02665WEK3	07/07/26	65,000.00	853.13	0.00 0.00	33.38	0.00	0.00	886.50	0.00 0.00
AMERICAN HONDA FINANCE CORP 02665WEQ0	10/03/25	175,000.00	2,537.50	0.00 0.00	19.97	0.00	0.00	2,557.48	5,046.81 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	0.00 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	6,360.00 0.00
BACCT 2023-1 A 05522RDG0	05/15/26	120,000.00	1,437.00	0.00 0.00	2.07	0.00	0.00	1,439.07	1,437.00 0.00
BACCT 2023-2 A 05522RDH8	11/16/26	170,000.00	2,116.50	0.00 0.00	1.73	0.00	0.00	2,118.23	2,116.50 0.00
TRUIST FINANCIAL CORP 05531FBE2	06/05/25	231,000.00	2,136.75	0.00 0.00	0.00	(919.70)	0.00	1,217.05	4,273.50 0.00
BMWOT 2023-A A3 05592XAD2	02/25/28	85,000.00	1,162.38	0.00 0.00	1.44	0.00	0.00	1,163.82	1,162.38 0.00

Income

04/01/2024 to 06/30/2024

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	83,999.35	785.47	0.00 (0.01)	0.00	(274.71)	0.00	510.76	797.90 0.00
BANK OF AMERICA CORP 06051GFS3	08/01/25	225,000.00	2,179.69	0.00 0.00	0.00	(556.28)	0.00	1,623.41	0.00 0.00
BANK OF AMERICA CORP 06051GFX2	04/19/26	175,000.00	1,531.25	0.00 0.00	411.85	0.00	0.00	1,943.10	3,062.50 0.00
BANK OF NEW YORK MELLON CORP 06406RAN7	04/24/25	125,000.00	500.00	0.00 0.00	244.67	0.00	0.00	744.67	1,000.00 0.00
BANK OF NEW YORK MELLON CORP 06406RAN7	04/24/25	135,000.00	540.00	0.00 0.00	0.00	(199.90)	0.00	340.10	1,080.00 0.00
BANK OF NEW YORK MELLON CORP 06406RBJ5	07/24/26	170,000.00	1,875.95	0.00 0.00	0.00	(46.75)	0.00	1,829.20	0.00 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	0.00 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	0.00 0.00
BRISTOL-MYERS SQUIBB CO 110122DN5	11/13/25	125,000.00	234.38	0.00 0.00	442.53	0.00	0.00	676.90	468.75 0.00
BROWN-FORMAN CORP 115637AS9	04/15/25	115,000.00	1,006.25	0.00 0.00	0.00	(382.76)	0.00	623.49	2,012.50 0.00
COMET 2021-3 A 14041NFY2	11/15/24	305,000.00	792.99	0.00 0.00	31.65	0.00	0.00	824.64	792.99 0.00
COMET 2022-1 A 14041NFZ9	03/17/25	250,000.00	1,749.99	0.00 0.00	1.60	0.00	0.00	1,751.59	1,749.99 0.00
COMET 2022-2 A 14041NGA3	05/15/25	335,000.00	2,922.87	0.00 0.00	4.44	0.00	0.00	2,927.31	2,922.87 0.00
COPAR 2021-1 A3 14044CAC6	09/15/26	72,126.74	159.00	0.00 (0.00)	0.00	(6,016.06)	0.00	(5,857.06)	166.45 0.00
CARMX 2021-2 A3 14314QAC8	02/17/26	21,134.05	36.29	0.00 0.00	0.00	(7,423.63)	0.00	(7,387.34)	39.56 0.00
CARMX 2021-3 A3 14317DAC4	06/15/26	90,464.62	144.47	0.01 0.00	0.00	(12,748.38)	0.00	(12,603.90)	151.82 0.00
CARMX 2022-2 A3 14317HAC5	02/16/27	129,424.86	1,249.23	0.00 (0.01)	0.00	(1,072.03)	0.00	177.19	1,293.38 0.00
CARMX 2022-3 A3 14318MAD1	04/15/27	243,148.18	2,568.97	0.00 (0.00)	0.54	0.00	0.00	2,569.52	2,607.53 0.00
CARMX 2022-4 A3 14318UAD3	08/16/27	295,000.00	3,938.25	0.00 0.00	6.75	0.00	0.00	3,945.00	3,938.25 0.00

Income

04/01/2024 to 06/30/2024

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	10.17	0.00	0.00	817.67	1,615.00 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	510.00 0.00
CATERPILLAR FINANCIAL SERVICES CORP 14913UAA8	05/15/26	250,000.00	2,718.75	0.00 0.00	9.51	0.00	0.00	2,728.26	5,437.50 0.00
CHAIT 2023-1 A 161571HT4	09/15/28	380,000.00	4,902.00	0.00 0.00	8.36	0.00	0.00	4,910.36	4,902.00 0.00
CINTAS NO 2 CORP 17252MAP5	05/01/25	70,000.00	603.75	0.00 0.00	17.37	0.00	0.00	621.12	1,207.50 0.00
CINTAS NO 2 CORP 17252MAP5	05/01/25	105,000.00	905.63	0.00 0.00	1.96	0.00	0.00	907.59	1,811.25 0.00
CITIGROUP INC 172967KG5	01/12/26	200,000.00	1,850.00	0.00 0.00	481.46	0.00	0.00	2,331.46	0.00 0.00
CITIGROUP INC 172967MX6	05/01/25	0.00	143.07	0.00 0.00	0.00	(12.78)	0.00	130.28	858.38 0.00
COLGATE-PALMOLIVE CO 194162AM5	08/15/25	55,000.00	426.25	0.00 0.00	4.21	0.00	0.00	430.46	0.00 0.00
COMCAST CORP 20030NBY6	02/01/27	200,000.00	1,650.00	0.00 0.00	999.18	0.00	0.00	2,649.18	0.00 0.00
COMCAST CORP 20030NDZ1	11/07/25	110,000.00	1,443.75	0.00 0.00	21.99	0.00	0.00	1,465.74	2,887.50 0.00
COMCAST CORP 20030NDZ1	11/07/25	65,000.00	853.13	0.00 0.00	1.45	0.00	0.00	854.57	1,706.25 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	(28.14)	0.00	3,408.73	0.00 0.00
COÖPERATIEVE RABOBANK U.A., NEW YORK BRANCH 21684LGS5	07/17/26	475,000.00	6,099.53	0.00 0.00	0.00	0.00	0.00	6,099.53	0.00 0.00
COOPERATIEVE RABOBANK UA (NEW YORK BRANCH) 21688AAS1	01/10/25	250,000.00	859.38	0.00 0.00	169.29	0.00	0.00	1,028.67	0.00 0.00
COOPERATIEVE RABOBANK UA (NEW YORK BRANCH) 21688AAU6	08/22/24	250,000.00	2,421.88	0.00 0.00	14.78	0.00	0.00	2,436.66	0.00 0.00
Credit Agricole Corporate And Investment Bank, New 22536AZR8	08/16/24	375,000.00	3,930.92	0.00 0.00	0.00	0.00	0.00	3,930.92	0.00 0.00
JOHN DEERE CAPITAL CORP 24422EY2	01/10/25	100,000.00	312.50	0.00 0.00	3.96	0.00	0.00	316.46	0.00 0.00
JOHN DEERE CAPITAL CORP 24422EWBI	03/07/25	25,000.00	132.81	0.00 0.00	0.90	0.00	0.00	133.71	0.00 0.00

Income

04/01/2024 to 06/30/2024

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 24422EWBI	03/07/25	50,000.00	265.63	0.00 0.00	0.00	(8.38)	0.00	257.25	0.00 0.00
JOHN DEERE CAPITAL CORP 24422EXFI	01/08/27	200,000.00	2,250.00	0.00 0.00	17.61	0.00	0.00	2,267.61	0.00 0.00
DCENT 2021-1 A 254683CP8	09/15/24	155,000.00	224.76	0.00 0.00	2.59	0.00	0.00	227.35	224.76 0.00
DCENT 2022-2 A 254683CS2	05/15/25	270,000.00	2,241.00	0.00 0.00	1.93	0.00	0.00	2,242.93	2,241.00 0.00
DCENT 2022-3 A 254683CW3	07/15/27	300,000.00	2,670.00	0.00 0.00	3.20	0.00	0.00	2,673.20	2,670.00 0.00
DCENT 2023-1 A 254683CY9	03/15/28	300,000.00	3,232.50	0.00 0.00	1.37	0.00	0.00	3,233.87	3,232.50 0.00
EXXON MOBIL CORP 30231GAF9	03/06/25	130,000.00	880.43	0.00 0.00	0.00	(548.17)	0.00	332.26	0.00 0.00
FEDERAL HOME LOAN BANKS 3130APQ81	11/08/24	500,000.00	1,250.00	0.00 0.00	2,918.28	0.00	0.00	4,168.28	2,500.00 0.00
FNA 2016-M03 A2 3136ARTE8	02/25/26	131,538.74	889.93	0.01 (0.00)	0.00	(10,647.01)	0.00	(9,757.08)	913.66 0.00
FNA 2016-M12 A2 3136AUKX8	09/25/26	273,006.06	1,726.66	0.01 0.00	0.00	(408.89)	0.00	1,317.77	1,711.34 0.00
FHMS K-053 A2 3137BN6G4	12/25/25	250,000.00	1,871.88	0.00 0.00	185.89	0.00	0.00	2,057.77	1,871.88 0.00
FHMS K-054 A2 3137BNGT5	01/25/26	275,000.00	1,887.19	0.00 0.00	1,008.41	0.00	0.00	2,895.60	1,887.19 0.00
FHMS K-054 A2 3137BNGT5	01/25/26	225,000.00	1,544.06	0.00 0.00	679.52	0.00	0.00	2,223.59	1,544.06 0.00
FHMS K-057 A2 3137BRQJ7	07/25/26	260,000.00	1,670.49	0.00 0.00	1,013.97	0.00	0.00	2,684.46	1,670.49 0.00
FHMS K-057 A2 3137BRQJ7	07/25/26	260,000.00	1,670.49	0.00 0.00	1,367.46	0.00	0.00	3,037.95	1,670.49 0.00
FHMS K-058 A2 3137BSP72	08/25/26	400,000.00	2,652.99	0.00 0.00	1,184.64	0.00	0.00	3,837.63	2,652.99 0.00
FHMS K-059 A2 3137BSRE5	09/25/26	275,000.00	2,145.00	0.00 0.00	1,210.90	0.00	0.00	3,355.90	2,145.00 0.00
FHMS K-062 A2 3137BUX60	12/25/26	275,000.00	2,346.45	0.00 0.00	972.88	0.00	0.00	3,319.33	2,346.45 0.00
FHMS K-062 A2 3137BUX60	12/25/26	275,000.00	2,346.45	0.00 0.00	929.86	0.00	0.00	3,276.31	2,346.45 0.00

Income

04/01/2024 to 06/30/2024

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-063 A2 3137BVZ82	01/25/27	275,000.00	2,358.12	0.00 0.00	1,146.85	0.00	0.00	3,504.97	2,358.12 0.00
FHMS K-065 A2 3137FIG44	04/25/27	260,000.00	2,107.95	0.00 0.00	1,016.92	0.00	0.00	3,124.87	2,107.95 0.00
FHMS K-092 A1 3137FLYU2	10/25/28	216,726.26	1,720.43	0.01 (0.00)	0.00	(1,378.55)	0.00	341.89	1,745.52 0.00
FHMS K-736 A2 3137FNWX4	07/25/26	270,000.00	1,540.35	0.00 0.00	1,803.09	0.00	0.00	3,343.44	1,540.35 0.00
FITAT 2023-I A3 31680EAD3	08/15/28	265,000.00	3,663.63	0.00 0.00	1.51	0.00	0.00	3,665.14	3,663.63 0.00
FORDO 2023-A A3 344928AD8	02/15/28	130,000.00	1,511.25	0.00 0.00	1.30	0.00	0.00	1,512.55	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	58,680.62	219.05	0.00 (0.01)	0.00	(4,870.97)	0.00	(4,651.93)	229.91 0.00
GMCAR 2021-4 A3 362554AC1	09/16/26	44,726.70	87.63	0.01 0.00	0.00	(3,778.62)	0.00	(3,690.98)	91.51 0.00
GMCAR 2023-2 A3 362583AD8	02/16/28	140,000.00	1,564.50	0.00 0.00	0.34	0.00	0.00	1,564.84	1,564.50 0.00
GMCAR 2022-2 A3 362585AC5	02/16/27	93,733.85	803.49	0.00 (0.00)	2.11	0.00	0.00	805.60	829.38 0.00
GMCAR 2022-3 A3 36265WAD5	04/16/27	148,166.61	1,400.15	0.00 0.00	0.08	0.00	0.00	1,400.23	1,410.51 0.00
GMCAR 2023-3 A3 36267KAD9	06/16/28	75,000.00	1,021.89	0.00 0.00	0.26	0.00	0.00	1,022.15	1,021.89 0.00
GMCAR 2022-1 A3 380146AC4	11/16/26	58,939.66	211.68	0.00 (0.00)	0.00	(2,923.99)	0.00	(2,712.31)	220.39 0.00
GOLDMAN SACHS GROUP INC 38141GYE8	09/10/24	150,000.00	2,197.35	0.00 0.00	0.00	0.00	0.00	2,197.35	2,220.70 0.00
GOLDMAN SACHS GROUP INC 38145GAH3	11/16/26	200,000.00	1,750.00	0.00 0.00	818.74	0.00	0.00	2,568.74	3,500.00 0.00
HSBC USA INC 40428HTA0	05/24/24	0.00	2,070.31	0.00 0.00	1.10	0.00	0.00	2,071.41	7,031.25 0.00
HDMOT 2022-A A3 41284YAD8	02/16/27	141,193.12	1,230.28	0.00 (0.00)	0.00	(6,446.48)	0.00	(5,216.21)	1,286.40 0.00
HDMOT 2023-A A3 41285JAD0	12/15/27	170,000.00	2,146.26	0.00 0.00	1.70	0.00	0.00	2,147.96	2,146.26 0.00

Income

04/01/2024 to 06/30/2024

Description Identifier	Final Maturity	Current Units	Interest Income	Realized Gain Realized Loss	Accretion Income	Amortization Expense	Misc Income	Net Income	Interest Received Interest Due
HERSHEY CO 427866BF4	06/01/25	130,000.00	292.50	0.00 0.00	401.91	0.00	0.00	694.41	585.00 0.00
HOME DEPOT INC 437076CRI	09/15/25	55,000.00	550.00	0.00 0.00	1.67	0.00	0.00	551.67	0.00 0.00
HOME DEPOT INC 437076CV2	09/30/26	105,000.00	1,299.38	0.00 0.00	19.93	0.00	0.00	1,319.30	1,674.75 0.00
HAROT 2023-2 A3 437927AC0	11/15/27	160,000.00	1,971.99	0.00 0.00	2.40	0.00	0.00	1,974.39	1,971.99 0.00
HAROT 2023-4 A3 438123AC5	06/21/28	85,000.00	1,204.89	0.00 0.00	1.30	0.00	0.00	1,206.19	1,204.89 0.00
HAROT 2021-4 A3 43815GAC3	01/21/26	61,934.18	163.25	0.00 (0.01)	0.00	(5,677.56)	0.00	(5,514.31)	168.70 0.00
HONEYWELL INTERNATIONAL INC 438516CB0	06/01/25	175,000.00	590.63	0.00 0.00	292.09	0.00	0.00	882.71	1,181.25 0.00
HART 2022-A A3 448977AD0	10/15/26	87,996.03	553.34	0.00 (0.00)	0.00	(1,555.72)	0.00	(1,002.38)	577.15 0.00
HART 2022-C A3 44933DAD3	06/15/27	325,000.00	4,379.37	0.00 0.00	0.07	0.00	0.00	4,379.44	4,379.37 0.00
HART 2021-A A3 44933LAC7	09/15/25	3,699.75	10.12	0.01 (0.01)	0.00	(6,192.65)	0.00	(6,182.53)	12.56 0.00
HART 2023-B A3 44933XAD9	04/17/28	75,000.00	1,027.50	0.00 0.00	0.31	0.00	0.00	1,027.81	1,027.50 0.00
HART 2021-C A3 44935FAD6	05/15/26	45,361.24	100.32	0.00 (0.00)	0.00	(5,092.89)	0.00	(4,992.56)	106.41 0.00
INTEL CORP 458140AS9	07/29/25	200,000.00	1,850.00	0.00 0.00	453.52	0.00	0.00	2,303.52	0.00 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	0.00 0.00
JPMORGAN CHASE & CO 46625HMH7	07/15/25	225,000.00	2,193.75	0.00 0.00	0.00	(578.24)	0.00	1,615.51	0.00 0.00
JPMORGAN CHASE & CO 46647PCH7	06/01/25	0.00	473.80	0.00 0.00	0.00	0.00	0.00	473.80	1,421.40 0.00
LINDE INC 53522KAB9	12/05/25	250,000.00	2,937.50	0.00 0.00	22.24	0.00	0.00	2,959.74	5,875.00 0.00
LOCKHEED MARTIN CORP 539830BU2	10/15/25	80,000.00	990.00	0.00 0.00	19.29	0.00	0.00	1,009.29	1,980.00 0.00
LOCKHEED MARTIN CORP 539830BU2	10/15/25	95,000.00	1,175.63	0.00 0.00	0.00	(3.74)	0.00	1,171.88	2,351.25 0.00

Income

04/01/2024 to 06/30/2024

Description Identifier	Final Maturity	Current Units	Interest Income	Realized Gain Realized Loss	Accretion Income	Amortization Expense	Misc Income	Net Income	Interest Received Interest Due
MBART 2022-I A3 58768PAC8	08/16/27	390,000.00	5,079.75	0.00 0.00	7.55	0.00	0.00	5,087.30	5,079.75 0.00
FEDERATED HRMS TRS SVC 60934N872	06/30/24	2,692,888.08	20,432.10	0.00 0.00	0.00	0.00	0.00	20,432.10	13,289.88 10,082.91
MORGAN STANLEY 6174468C6	07/23/25	85,000.00	850.00	0.00 0.00	7.98	0.00	0.00	857.98	0.00 0.00
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	0.00 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	0.00 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	4,462.50 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	515.90	0.00 0.00
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 63743HFC1	02/07/25	65,000.00	304.69	0.00 0.00	51.57	0.00	0.00	356.25	0.00 0.00
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 63743HFE7	06/15/25	60,000.00	517.50	0.00 0.00	25.70	0.00	0.00	543.20	1,035.00 0.00
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 63743HFE7	06/15/25	40,000.00	345.00	0.00 0.00	0.74	0.00	0.00	345.74	690.00 0.00
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 63743HFH0	03/13/26	125,000.00	1,390.63	0.00 0.00	36.16	0.00	0.00	1,426.79	0.00 0.00
Natixis, New York Branch 63873QP65	09/18/26	375,000.00	5,244.97	0.00 0.00	0.00	0.00	0.00	5,244.97	0.00 0.00
NAROT 2022-B A3 65480JAC4	05/17/27	235,000.00	2,620.26	0.00 0.00	4.53	0.00	0.00	2,624.79	2,620.26 0.00
NAROT 2023-B A3 65480MAD5	03/15/28	105,000.00	1,556.62	0.00 0.00	2.09	0.00	0.00	1,558.71	1,556.62 0.00
NAROT 2023-A A3 65480WAD3	11/15/27	235,000.00	2,884.62	0.00 0.00	3.95	0.00	0.00	2,888.57	2,884.62 0.00
Nordea ABP - New York Branch 65558UYF3	11/03/25	500,000.00	6,835.69	0.00 0.00	0.00	0.00	0.00	6,835.69	13,825.00 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	3,119.05 0.00

Income

04/01/2024 to 06/30/2024

Description Identifier	Final Maturity	Current Units	Interest Income	Realized Gain Realized Loss	Accretion Income	Amortization Expense	Misc Income	Net Income	Interest Received Interest Due
PNC BANK NA (DELAWARE) 69353REQ7	06/01/25	250,000.00	2,031.25	0.00 0.00	393.42	0.00	0.00	2,424.67	4,062.50 0.00
PACCAR FINANCIAL CORP 69371IRR73	04/07/25	250,000.00	1,781.25	0.00 0.00	5.49	0.00	0.00	1,786.74	3,562.50 0.00
PACCAR FINANCIAL CORP 69371RS56	08/10/26	125,000.00	1,578.13	0.00 0.00	5.00	0.00	0.00	1,583.12	0.00 0.00
PEPSICO INC 713448FW3	11/10/26	65,000.00	832.82	0.00 0.00	1.40	0.00	0.00	834.22	1,665.63 0.00
LINDE INC 74005PBN3	02/05/25	175,000.00	1,159.38	0.00 0.00	0.00	(245.23)	0.00	914.15	0.00 0.00
STATE STREET CORP 857477BM4	03/30/26	255,000.00	1,849.39	0.00 0.00	0.00	(416.61)	0.00	1,432.78	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	0.00 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	0.00 0.00
Toronto-Dominion Bank - New York Branch 89115B6K1	10/27/25	500,000.00	6,980.82	0.00 0.00	0.00	0.00	0.00	6,980.82	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	1.04	0.00	0.00	2,356.04	2,355.00 0.00
TAOT 2022-C A3 89231CAD9	04/15/27	105,000.00	987.00	0.00 0.00	1.55	0.00	0.00	988.55	987.00 0.00
TOYOTA MOTOR CREDIT CORP 89236TKT1	05/18/26	210,000.00	2,336.25	0.00 0.00	9.85	0.00	0.00	2,346.10	4,672.50 0.00
TOYOTA MOTOR CREDIT CORP 89236TLJ2	01/05/26	175,000.00	2,100.00	0.00 0.00	16.37	0.00	0.00	2,116.37	0.00 0.00
TAOT 2022-B A3 89238FAD5	09/15/26	101,306.82	829.55	0.00 (0.01)	0.00	(224.86)	0.00	604.69	861.35 0.00
TAOT 2022-D A3 89239HAD0	09/15/27	110,000.00	1,457.49	0.00 0.00	0.92	0.00	0.00	1,458.41	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	0.00 0.00
TRUIST FINANCIAL CORP 89788MAH5	07/28/26	65,000.00	692.25	0.00 0.00	0.00	(5.48)	0.00	686.77	0.00 0.00
UNILEVER CAPITAL CORP 904764BB2	03/22/25	125,000.00	1,054.69	0.00 0.00	0.00	(355.04)	0.00	699.65	0.00 0.00

Income

04/01/2024 to 06/30/2024

Description Identifier	Final Maturity	Current Units	Interest Income	Realized Gain Realized Loss	Accretion Income	Amortization Expense	Misc Income	Net Income	Interest Received Interest Due
UNILEVER CAPITAL CORP 904764BN6	08/12/24	100,000.00	156.50	0.00 0.00	0.00	0.00	0.00	156.50	0.00 0.00
UNITED STATES TREASURY 912828XB1	05/15/25	1,725,000.00	9,112.62	0.00 0.00	8,898.08	0.00	0.00	18,010.70	18,328.13 0.00
UNITED STATES TREASURY 912828YV6	11/30/24	400,000.00	1,491.80	0.00 0.00	0.00	(1,053.38)	0.00	438.42	3,000.00 0.00
UNITED STATES TREASURY 912828ZW3	06/30/25	1,000,000.00	624.93	0.00 0.00	6,293.13	0.00	0.00	6,918.06	0.00 1,250.00
UNITED STATES TREASURY 91282CEY3	07/15/25	425,000.00	3,187.50	0.00 0.00	553.49	0.00	0.00	3,740.99	0.00 0.00
UNITED STATES TREASURY 91282CEY3	07/15/25	1,200,000.00	9,000.00	0.00 0.00	388.76	0.00	0.00	9,388.76	0.00 0.00
UNITED STATES TREASURY 91282CFK2	09/15/25	600,000.00	5,192.93	0.00 0.00	1,023.62	0.00	0.00	6,216.55	0.00 0.00
UNITED STATES TREASURY 91282CFW6	11/15/25	1,125,000.00	12,585.20	0.00 0.00	0.00	(1,321.25)	0.00	11,263.95	25,312.50 0.00
UNITED STATES TREASURY 91282CGE5	01/15/26	2,550,000.00	24,703.13	0.00 0.00	488.77	0.00	0.00	25,191.90	0.00 0.00
UNITED STATES TREASURY 91282CGL9	02/15/26	930,000.00	9,300.00	0.00 0.00	1,358.12	0.00	0.00	10,658.12	0.00 0.00
UNITED STATES TREASURY 91282CGV7	04/15/26	1,150,000.00	10,722.34	0.00 0.00	218.87	0.00	0.00	10,941.20	21,562.50 0.00
UNITED STATES TREASURY 91282CHB0	05/15/26	1,700,000.00	15,319.76	0.00 0.00	1,377.20	0.00	0.00	16,696.96	30,812.50 0.00
UNITED STATES TREASURY 91282CHH7	06/15/26	975,000.00	9,999.75	0.00 0.00	774.34	0.00	0.00	10,774.09	20,109.38 0.00
UNITED STATES TREASURY 91282CHM6	07/15/26	1,550,000.00	17,437.50	0.00 0.00	200.18	0.00	0.00	17,637.68	0.00 0.00
UNITED STATES TREASURY 91282CHU8	08/15/26	1,100,000.00	12,031.25	0.00 0.00	860.40	0.00	0.00	12,891.65	0.00 0.00
UNITED STATES TREASURY 91282CHY0	09/15/26	1,000,000.00	11,436.82	0.00 0.00	575.84	0.00	0.00	12,012.66	0.00 0.00
UNITED STATES TREASURY 91282CJC6	10/15/26	450,000.00	5,174.69	0.00 0.00	103.67	0.00	0.00	5,278.36	10,406.25 0.00
UNITED STATES TREASURY 91282CJK8	11/15/26	1,250,000.00	14,371.99	0.00 0.00	0.00	(790.09)	0.00	13,581.90	28,906.25 0.00
UNITED STATES TREASURY 91282CJP7	12/15/26	1,850,000.00	20,123.80	0.00 0.00	0.00	(1,136.93)	0.00	18,986.88	40,468.75 0.00

Income

04/01/2024 to 06/30/2024

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 91282CJP7	12/15/26	500,000.00	5,438.87	0.00 0.00	0.00	(153.92)	0.00	5,284.95	10,937.50 0.00
UNITEDHEALTH GROUP INC 91324PEN8	10/15/25	80,000.00	1,030.00	0.00 0.00	0.74	0.00	0.00	1,030.74	2,060.00 0.00
VWALT 2022-A A3 92868AAC9	07/21/25	31,150.90	440.01	0.00 (0.01)	0.50	0.00	0.00	440.50	478.41 0.00
WALMART INC 931142EVV9	09/09/25	150,000.00	1,462.50	0.00 0.00	8.73	0.00	0.00	1,471.23	0.00 0.00
WELLS FARGO & CO 949746RW3	04/22/26	200,000.00	1,500.00	0.00 0.00	943.91	0.00	0.00	2,443.91	3,000.00 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	9,851.25 0.00
WOART 2021-D A3 98163KAC6	10/15/26	79,873.66	187.42	0.00 (0.00)	0.00	(8,476.89)	0.00	(8,289.46)	196.76 0.00
Receivable CCYUSD	06/30/24	11,332.91	0.00	0.00 0.00	0.00	0.00	0.00	0.00	0.00 0.00
Portfolio Total		51,631,297.45	\$483,085.61	\$0.09 (\$0.08)	\$45,135.46	(\$98,051.43)	\$0.00	\$430,169.65	\$468,387.51 \$11,332.91

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
Ally Auto Receivables Trust 2022-1									
Ally Auto Receivables Trust 2022-1 02008JACO	ABS 0.29%	(3.77%) 5.24%	0.59	AAA Aaa	11/15/25 11/16/26	152,351.97	\$224.13	\$159,062.28 \$159,286.41	\$150,628.40 \$150,852.52
Ally Auto Receivables Trust 2022-1	0.29%	(3.77%) 5.24%	0.59	AAA Aaa		152,351.97	\$224.13	\$159,062.28 \$159,286.41	\$150,628.40 \$150,852.52
Ally Auto Receivables Trust 2022-2									
Ally Auto Receivables Trust 2022-2 02008MAC3	ABS 0.83%	4.81% 5.47%	0.79	AAA Aaa	05/15/26 05/17/27	425,392.47	\$899.94	\$425,390.77 \$426,290.71	\$423,146.69 \$424,046.64
Ally Auto Receivables Trust 2022-2	0.83%	4.81% 5.47%	0.79	AAA Aaa		425,392.47	\$899.94	\$425,390.77 \$426,290.71	\$423,146.69 \$424,046.64
American Express Company									
American Express Company 025816CG2	CORP 0.44%	2.50% 2.47%	0.01	BBB+ A2	07/01/24 07/30/24	225,000.00	\$2,359.38	\$225,000.00 \$227,359.38	\$225,000.00 \$227,359.38
American Express Company 025816CQ0	CORP 0.19%	2.31% 5.53%	0.66	BBB+ A2	03/04/25 03/04/25	100,000.00	731.25	99,958.55 100,689.80	97,824.65 98,555.90
American Express Company 025816CQ0	CORP 0.10%	2.29% 5.53%	0.66	BBB+ A2	03/04/25 03/04/25	50,000.00	365.63	49,988.31 50,353.94	48,912.32 49,277.95
American Express Company	0.73%	2.42% 3.68%	0.26	BBB+ A2		375,000.00	\$3,456.25	\$374,946.87 \$378,403.12	\$371,736.97 \$375,193.22
American Express Credit Account Master Trust									
American Express Credit Account Master Trust 02582JTT8	ABS 0.71%	3.42% 5.54%	0.84	AAA NA	05/15/25 05/15/25	370,000.00	\$557.47	\$369,974.56 \$370,532.02	\$363,377.00 \$363,934.47
American Express Credit Account Master Trust	0.71%	3.42% 5.54%	0.84	AAA NA		370,000.00	\$557.47	\$369,974.56 \$370,532.02	\$363,377.00 \$363,934.47
American Express Credit Account Master Trust , series 2023-1									

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% 5.17%	1.75	AAA NA	05/15/26 05/15/28	140,000.00	\$303.02	\$139,991.52 \$140,294.54	\$139,377.55 \$139,680.57
American Express Credit Account Master Trust , series 2023-1	0.27%	4.92% 5.17%	1.75	AAA NA		140,000.00	\$303.02	\$139,991.52 \$140,294.54	\$139,377.55 \$139,680.57
American Express Credit Account Master Trust 2022-4									
American Express Credit Account Master Trust 2022-4 02582JJX9	ABS 0.23%	5.00% 5.41%	1.22	AAA NA	10/15/25 10/15/27	120,000.00	\$264.00	\$119,997.26 \$120,261.26	\$119,398.86 \$119,662.86
American Express Credit Account Master Trust 2022-4	0.23%	5.00% 5.41%	1.22	AAA NA		120,000.00	\$264.00	\$119,997.26 \$120,261.26	\$119,398.86 \$119,662.86
American Honda Finance Corporation									
American Honda Finance Corporation 02665WEQ0	CORP 0.35%	5.85% 5.38%	1.19	A- A3	10/03/25 10/03/25	175,000.00	\$2,481.11	\$174,895.42 \$177,376.53	\$175,867.90 \$178,349.01
American Honda Finance Corporation 02665WEK3	CORP 0.10%	5.06% 5.15%	1.85	A- A3	07/07/26 07/07/26	50,000.00	1,268.75	50,177.46 51,446.21	50,089.89 51,358.64
American Honda Finance Corporation 02665WEK3	CORP 0.17%	5.29% 5.15%	1.85	A- A3	07/07/26 07/07/26	85,000.00	2,156.88	84,927.99 87,084.87	85,152.80 87,309.68
American Honda Finance Corporation 02665WEK3	CORP 0.13%	5.49% 5.15%	1.85	A- A3	07/07/26 07/07/26	65,000.00	1,649.38	64,711.96 66,361.33	65,116.85 66,766.23
American Honda Finance Corporation	0.75%	5.55% 5.26%	1.54	A- A3		375,000.00	\$7,556.11	\$374,712.82 \$382,268.93	\$376,227.44 \$383,783.55
Australia & New Zealand Banking Group Ltd., New York Branch									
Australia & New Zealand Banking Group Ltd., New York Branch 05254JAA8	CORP 0.49%	5.09% 5.19%	1.37	AA- Aa2	12/08/25 12/08/25	250,000.00	\$812.67	\$250,000.00 \$250,812.67	\$249,657.52 \$250,470.18

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 0.50%	4.75% 4.96%	2.33	AA- Aa2	01/18/27 01/18/27	250,000.00	5,376.74	250,000.00 255,376.74	248,720.96 254,097.69
Australia & New Zealand Banking Group Ltd., New York Branch	0.98%	4.92% 5.07%	1.85	AA- Aa2		500,000.00	\$6,189.40	\$500,000.00 \$506,189.40	\$498,378.47 \$504,567.88
BA Credit Card Trust, Series 2023-1									
BA Credit Card Trust, Series 2023-1 05522RDG0	ABS 0.23%	4.85% 5.22%	1.75	AAA NA	05/15/26 05/15/26	120,000.00	\$255.47	\$119,983.01 \$120,238.48	\$119,197.92 \$119,453.39
BA Credit Card Trust, Series 2023-1	0.23%	4.85% 5.22%	1.75	AAA NA		120,000.00	\$255.47	\$119,983.01 \$120,238.48	\$119,197.92 \$119,453.39
Ba Credit Card Trust, Series 2023-2									
Ba Credit Card Trust, Series 2023-2 05522RDH8	ABS 0.33%	5.04% 5.07%	2.19	NA Aaa	11/16/26 11/16/26	170,000.00	\$376.27	\$169,980.98 \$170,357.24	\$169,875.36 \$170,251.62
Ba Credit Card Trust, Series 2023-2	0.33%	5.04% 5.07%	2.19	NA Aaa		170,000.00	\$376.27	\$169,980.98 \$170,357.24	\$169,875.36 \$170,251.62
Bank of America Corporation									
Bank of America Corporation 06051GFS3	CORP 0.44%	2.84% 5.33%	1.04	A- A1	08/01/25 08/01/25	225,000.00	\$3,632.81	\$227,462.30 \$231,095.12	\$221,556.44 \$225,189.25
Bank of America Corporation 06051GFX2	CORP 0.33%	4.54% 5.30%	1.71	A- A1	04/19/26 04/19/26	175,000.00	1,225.00	171,889.31 173,114.31	169,612.24 170,837.24
Bank of America Corporation	0.77%	3.57% 5.32%	1.33	A- A1		400,000.00	\$4,857.81	\$399,351.61 \$404,209.43	\$391,168.67 \$396,026.48
Bank of America, National Association									
Bank of America, National Association 06428CAA2	CORP 0.55%	5.53% 5.16%	1.89	A+ Aa1	07/18/26 08/18/26	275,000.00	\$5,614.26	\$275,000.00 \$280,614.26	\$276,952.58 \$282,566.84

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
Bank of America, National Association									
	0.55%	5.53% 5.16%	1.89	A+ Aa1		275,000.00	\$5,614.26	\$275,000.00 \$280,614.26	\$276,952.58 \$282,566.84
Bmw Vehicle Owner Trust 2022-A									
Bmw Vehicle Owner Trust 2022-A 05602RAD3	ABS 0.16%	2.16% 5.52%	0.58	AAA Aaa	10/25/25 08/25/26	83,999.35	\$44.94	\$84,528.27 \$84,573.21	\$82,876.20 \$82,921.14
Bmw Vehicle Owner Trust 2022-A	0.16%	2.16% 5.52%	0.58	AAA Aaa		83,999.35	\$44.94	\$84,528.27 \$84,573.21	\$82,876.20 \$82,921.14
Bmw Vehicle Owner Trust 2023-A									
Bmw Vehicle Owner Trust 2023-A 05592XAD2	ABS 0.17%	5.54% 5.32%	1.49	AAA NA	03/25/27 02/25/28	85,000.00	\$77.49	\$84,990.51 \$85,068.00	\$85,266.34 \$85,343.83
Bmw Vehicle Owner Trust 2023-A	0.17%	5.54% 5.32%	1.49	AAA NA		85,000.00	\$77.49	\$84,990.51 \$85,068.00	\$85,266.34 \$85,343.83
Bristol-Myers Squibb Company									
Bristol-Myers Squibb Company 110122DN5	CORP 0.23%	2.23% 5.25%	1.33	A A2	11/13/25 11/13/25	125,000.00	\$125.00	\$122,523.72 \$122,648.72	\$117,634.15 \$117,759.15
Bristol-Myers Squibb Company	0.23%	2.23% 5.25%	1.33	A A2		125,000.00	\$125.00	\$122,523.72 \$122,648.72	\$117,634.15 \$117,759.15
Brown-Forman Corporation									
Brown-Forman Corporation 115637AS9	CORP 0.22%	2.14% 5.43%	0.77	A- A1	04/15/25 04/15/25	115,000.00	\$849.72	\$115,965.36 \$116,815.08	\$113,286.80 \$114,136.53
Brown-Forman Corporation	0.22%	2.14% 5.43%	0.77	A- A1		115,000.00	\$849.72	\$115,965.36 \$116,815.08	\$113,286.80 \$114,136.53
COÖPERATIEVE RABOBANK U.A., NEW YORK BRANCH									
COÖPERATIEVE RABOBANK U.A., NEW YORK BRANCH 21688AAU6	CORP 0.49%	3.90% 5.25%	0.15	A+ Aa2	08/22/24 08/22/24	250,000.00	\$3,471.35	\$249,991.55 \$253,462.91	\$249,462.27 \$252,933.62
COÖPERATIEVE RABOBANK U.A., NEW YORK BRANCH 21688AAS1	YANKEE 0.48%	1.65% 5.53%	0.52	A+ Aa2	01/10/25 01/10/25	250,000.00	1,632.81	249,641.88 251,274.69	244,614.73 246,247.54
COÖPERATIEVE RABOBANK U.A., NEW YORK BRANCH 21684LGS5	CD 0.93%	5.08% 5.88%	1.89	A+ Aa2	07/17/26 07/17/26	475,000.00	11,126.61	475,000.00 486,126.61	467,644.04 478,770.65

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
COÖPERATIEVE RABOBANK									
U.A., NEW YORK BRANCH	1.91%	3.91% 5.63%	1.10	A+ Aa2		975,000.00	\$16,230.78	\$974,633.43 \$990,864.21	\$961,721.04 \$977,951.81
Capital One Multi-Asset Execution Trust, Series 2021-3									
Capital One Multi-Asset Execution Trust, Series 2021-3 14041NFY2	ABS 0.58%	1.08% 5.66%	0.37	AAA NA	11/15/24 11/15/24	305,000.00	\$140.98	\$304,952.50 \$305,093.48	\$299,783.13 \$299,924.11
Capital One Multi-Asset Execution Trust, Series 2021-3	0.58%	1.08% 5.66%	0.37	AAA NA		305,000.00	\$140.98	\$304,952.50 \$305,093.48	\$299,783.13 \$299,924.11
Capital One Multi-Asset Execution Trust, Series 2022-1									
Capital One Multi-Asset Execution Trust, Series 2022-1 14041NFZ9	ABS 0.48%	2.82% 5.55%	0.69	AAA NA	03/17/25 03/17/25	250,000.00	\$311.11	\$249,995.25 \$250,306.36	\$245,271.33 \$245,582.44
Capital One Multi-Asset Execution Trust, Series 2022-1	0.48%	2.82% 5.55%	0.69	AAA NA		250,000.00	\$311.11	\$249,995.25 \$250,306.36	\$245,271.33 \$245,582.44
Capital One Multi-Asset Execution Trust, Series 2022-2									
Capital One Multi-Asset Execution Trust, Series 2022-2 14041NGA3	ABS 0.64%	3.52% 5.54%	0.84	AAA NA	05/15/25 05/15/25	335,000.00	\$519.62	\$334,983.89 \$335,503.51	\$329,281.11 \$329,800.74
Capital One Multi-Asset Execution Trust, Series 2022-2	0.64%	3.52% 5.54%	0.84	AAA NA		335,000.00	\$519.62	\$334,983.89 \$335,503.51	\$329,281.11 \$329,800.74
Capital One Prime Auto Receivables Trust 2021-1									
Capital One Prime Auto Receivables Trust 2021-1 14044CAC6	ABS 0.14%	(21.57%) 5.18%	0.54	AAA Aaa	09/15/25 09/15/26	72,126.74	\$24.68	\$82,673.66 \$82,698.34	\$70,414.84 \$70,439.52
Capital One Prime Auto Receivables Trust 2021-1	0.14%	(21.57%) 5.18%	0.54	AAA Aaa		72,126.74	\$24.68	\$82,673.66 \$82,698.34	\$70,414.84 \$70,439.52
CarMax Auto Owner Trust 2021-2									

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
CarMax Auto Owner Trust 2021-2 14314QAC8	ABS 0.04%	(73.62%) 5.44%	0.21	AAA NA	12/15/24 02/17/26	21,134.05	\$4.88	\$25,837.05 \$25,841.93	\$20,911.70 \$20,916.58
CarMax Auto Owner Trust 2021-2	0.04%	(73.62%) 5.44%	0.21	AAA NA		21,134.05	\$4.88	\$25,837.05 \$25,841.93	\$20,911.70 \$20,916.58
CarMax Auto Owner Trust 2021-3									
CarMax Auto Owner Trust 2021-3 14317DAC4	ABS 0.17%	(36.75%) 5.45%	0.44	AAA Aaa	06/15/25 06/15/26	90,464.62	\$22.11	\$109,218.98 \$109,241.10	\$88,526.23 \$88,548.34
CarMax Auto Owner Trust 2021-3	0.17%	(36.75%) 5.45%	0.44	AAA Aaa		90,464.62	\$22.11	\$109,218.98 \$109,241.10	\$88,526.23 \$88,548.34
CarMax Auto Owner Trust 2022-2									
CarMax Auto Owner Trust 2022-2 14317HAC5	ABS 0.25%	0.54% 5.66%	0.66	AAA Aaa	12/15/25 02/16/27	129,424.86	\$200.75	\$132,047.19 \$132,247.94	\$127,584.95 \$127,785.70
CarMax Auto Owner Trust 2022-2	0.25%	0.54% 5.66%	0.66	AAA Aaa		129,424.86	\$200.75	\$132,047.19 \$132,247.94	\$127,584.95 \$127,785.70
CarMax Auto Owner Trust 2022-3									
CarMax Auto Owner Trust 2022-3 14318MADI	ABS 0.47%	4.00% 5.57%	0.78	AAA NA	04/15/26 04/15/27	243,148.18	\$429.02	\$243,146.28 \$243,575.30	\$240,159.67 \$240,588.69
CarMax Auto Owner Trust 2022-3	0.47%	4.00% 5.57%	0.78	AAA NA		243,148.18	\$429.02	\$243,146.28 \$243,575.30	\$240,159.67 \$240,588.69
CarMax Auto Owner Trust 2022-4									
CarMax Auto Owner Trust 2022-4 14318UAD3	ABS 0.58%	5.41% 5.60%	0.95	AAA NA	07/15/26 08/16/27	295,000.00	\$700.13	\$294,972.70 \$295,672.83	\$294,434.01 \$295,134.15
CarMax Auto Owner Trust 2022-4	0.58%	5.41% 5.60%	0.95	AAA NA		295,000.00	\$700.13	\$294,972.70 \$295,672.83	\$294,434.01 \$295,134.15
Caterpillar Financial Services Corporation									
Caterpillar Financial Services Corporation 14913R2V8	CORP 0.18%	3.44% 5.34%	0.84	A A2	05/13/25 05/13/25	95,000.00	\$430.67	\$94,963.88 \$95,394.55	\$93,440.08 \$93,870.75
Caterpillar Financial Services Corporation 14913R2V8	CORP 0.06%	3.40% 5.34%	0.84	A A2	05/13/25 05/13/25	30,000.00	136.00	29,999.11 30,135.11	29,507.39 29,643.39
Caterpillar Financial Services Corporation 14913UAA8	CORP 0.48%	4.37% 5.11%	1.77	A A2	05/15/26 05/15/26	250,000.00	1,389.58	249,925.07 251,314.66	246,633.81 248,023.39

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
Caterpillar Financial Services Corporation									
	0.72%	4.06% 5.18%	1.46	A A2		375,000.00	\$1,956.25	\$374,888.07 \$376,844.32	\$369,581.28 \$371,537.53
Chase Issuance Trust, Series 2023-1									
Chase Issuance Trust, Series 2023-1 16157IHT4	ABS 0.74%	5.23% 5.09%	2.04	AAA NR	09/15/26 09/15/28	380,000.00	\$871.47	\$379,921.01 \$380,792.47	\$380,970.06 \$381,841.53
Chase Issuance Trust, Series 2023-1									
	0.74%	5.23% 5.09%	2.04	AAA NR		380,000.00	\$871.47	\$379,921.01 \$380,792.47	\$380,970.06 \$381,841.53
Cintas Corporation No. 2									
Cintas Corporation No. 2 17252MAP5	CORP 0.20%	3.46% 5.53%	0.81	A- A3	05/01/25 05/01/25	105,000.00	\$603.75	\$104,993.30 \$105,597.05	\$103,220.74 \$103,824.49
Cintas Corporation No. 2 17252MAP5	CORP 0.13%	3.55% 5.53%	0.81	A- A3	05/01/25 05/01/25	70,000.00	402.50	69,940.63 70,343.13	68,813.83 69,216.33
Cintas Corporation No. 2									
	0.34%	3.50% 5.53%	0.81	A- A3		175,000.00	\$1,006.25	\$174,933.94 \$175,940.19	\$172,034.57 \$173,040.82
Citigroup Inc.									
Citigroup Inc. 172967KG5	CORP 0.39%	4.76% 5.49%	1.44	BBB+ A3	01/12/26 01/12/26	200,000.00	\$3,473.89	\$196,913.43 \$200,387.32	\$194,779.24 \$198,253.13
Citigroup Inc.									
	0.39%	4.76% 5.49%	1.44	BBB+ A3		200,000.00	\$3,473.89	\$196,913.43 \$200,387.32	\$194,779.24 \$198,253.13
Colgate-Palmolive Company									
Colgate-Palmolive Company 194162AM5	CORP 0.11%	3.13% 5.09%	1.08	A+ Aa3	08/15/25 08/15/25	55,000.00	\$644.11	\$54,980.69 \$55,624.80	\$53,810.13 \$54,454.24
Colgate-Palmolive Company									
	0.11%	3.13% 5.09%	1.08	A+ Aa3		55,000.00	\$644.11	\$54,980.69 \$55,624.80	\$53,810.13 \$54,454.24
Comcast Corporation									
Comcast Corporation 20030NDZI	CORP 0.22%	5.34% 5.30%	1.29	A- A3	11/07/25 11/07/25	110,000.00	\$866.25	\$109,875.58 \$110,741.83	\$109,922.06 \$110,788.31
Comcast Corporation 20030NDZI	CORP 0.13%	5.26% 5.30%	1.29	A- A3	11/07/25 11/07/25	65,000.00	511.88	64,991.82 65,503.69	64,953.95 65,465.82
Comcast Corporation 20030NBY6	CORP 0.38%	5.66% 5.02%	2.39	A- A3	02/01/27 02/01/27	200,000.00	2,750.00	188,786.35 191,536.35	191,709.67 194,459.67

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
Comcast Corporation	0.72%	5.49% 5.16%	1.86	A- A3		375,000.00	\$4,128.13	\$363,653.75 \$367,781.87	\$366,585.68 \$370,713.80
Commonwealth Bank of Australia - New York Branch									
Commonwealth Bank of Australia - New York Branch 20271RAS9	CORP 0.50%	5.45% 5.19%	1.14	AA- Aa2	09/12/25 09/12/25	250,000.00	\$4,162.44	\$250,141.08 \$254,303.52	\$250,878.21 \$255,040.65
Commonwealth Bank of Australia - New York Branch	0.50%	5.45% 5.19%	1.14	AA- Aa2		250,000.00	\$4,162.44	\$250,141.08 \$254,303.52	\$250,878.21 \$255,040.65
Credit Agricole Corporate And Investment Bank, New York Branch									
Credit Agricole Corporate And Investment Bank, New York Branch 22536AZR8	CD 0.76%	4.10% 5.26%	0.13	A+ Aa3	08/16/24 08/16/24	375,000.00	\$13,666.67	\$375,000.00 \$388,666.67	\$374,367.70 \$388,034.36
Credit Agricole Corporate And Investment Bank, New York Branch	0.76%	4.10% 5.26%	0.13	A+ Aa3		375,000.00	\$13,666.67	\$375,000.00 \$388,666.67	\$374,367.70 \$388,034.36
Discover Card Execution Note Trust									
Discover Card Execution Note Trust 254683CP8	ABS 0.30%	0.59% 5.64%	0.21	AAA Aaa	09/15/24 09/15/24	155,000.00	\$39.96	\$154,995.33 \$155,035.28	\$153,356.36 \$153,396.32
Discover Card Execution Note Trust 254683CW3	ABS 0.57%	3.59% 5.46%	1.00	AAA Aaa	07/15/25 07/15/27	300,000.00	474.67	299,986.03 300,460.70	294,391.62 294,866.29
Discover Card Execution Note Trust	0.87%	2.57% 5.52%	0.73	AAA Aaa		455,000.00	\$514.62	\$454,981.36 \$455,495.99	\$447,747.98 \$448,262.61
Discover Card Execution Note Trust, Series 2022-2									
Discover Card Execution Note Trust, Series 2022-2 254683CS2	ABS 0.52%	3.35% 5.54%	0.84	NA Aaa	05/15/25 05/15/25	270,000.00	\$398.40	\$269,992.92 \$270,391.32	\$265,008.59 \$265,406.99
Discover Card Execution Note Trust, Series 2022-2	0.52%	3.35% 5.54%	0.84	NA Aaa		270,000.00	\$398.40	\$269,992.92 \$270,391.32	\$265,008.59 \$265,406.99

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
Discover Card Execution Note Trust, Series 2023-I									
Discover Card Execution Note Trust, Series 2023-I 254683CY9	ABS 0.58%	4.35% 5.29%	1.61	NA Aaa	03/16/26 03/15/28	300,000.00	\$574.67	\$299,989.12 \$300,563.79	\$295,478.97 \$296,053.64
Discover Card Execution Note Trust, Series 2023-I	0.58%	4.35% 5.29%	1.61	NA Aaa		300,000.00	\$574.67	\$299,989.12 \$300,563.79	\$295,478.97 \$296,053.64
Exxon Mobil Corporation									
Exxon Mobil Corporation 30231GAF9	CORP 0.25%	0.99% 5.38%	0.66	AA- Aa2	03/06/25 03/06/25	130,000.00	\$1,124.99	\$130,960.34 \$132,085.33	\$127,677.20 \$128,802.19
Exxon Mobil Corporation	0.25%	0.99% 5.38%	0.66	AA- Aa2		130,000.00	\$1,124.99	\$130,960.34 \$132,085.33	\$127,677.20 \$128,802.19
Federal Home Loan Banks									
Federal Home Loan Banks 3130APQ81	GSE 0.96%	3.41% 5.66%	0.35	AA+ Aaa	11/08/24 11/08/24	500,000.00	\$736.11	\$495,820.93 \$496,557.04	\$491,739.57 \$492,475.68
Federal Home Loan Banks	0.96%	3.41% 5.66%	0.35	AA+ Aaa		500,000.00	\$736.11	\$495,820.93 \$496,557.04	\$491,739.57 \$492,475.68
Federal Home Loan Mortgage Corporation									
Federal Home Loan Mortgage Corporation 3137BN6G4	GSE MBS 0.47%	3.33% 5.24%	1.28	AA+ Aaa	12/01/25 12/25/25	250,000.00	\$623.96	\$248,488.00 \$249,111.96	\$242,435.65 \$243,059.61
Federal Home Loan Mortgage Corporation 3137BNGT5	GSE MBS 0.52%	4.36% 5.20%	1.39	AA+ Aaa	01/01/26 01/25/26	275,000.00	629.06	268,420.01 269,049.07	265,261.04 265,890.10
Federal Home Loan Mortgage Corporation 3137BNGT5	GSE MBS 0.42%	4.07% 5.20%	1.39	AA+ Aaa	01/01/26 01/25/26	225,000.00	514.69	220,504.32 221,019.00	217,031.76 217,546.45
Federal Home Loan Mortgage Corporation 3137FNWX4	GSE MBS 0.50%	5.30% 5.05%	1.76	AA+ Aaa	07/01/26 07/25/26	270,000.00	513.45	255,636.60 256,150.05	256,686.49 257,199.94
Federal Home Loan Mortgage Corporation 3137BRQJ7	GSE MBS 0.48%	4.31% 5.04%	1.79	AA+ Aaa	07/01/26 07/25/26	260,000.00	556.83	251,613.16 252,169.99	248,274.55 248,831.38

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 3137BRQJ7	GSE MBS 0.48%	4.94% 5.04%	1.79	AA+ Aaa	07/01/26 07/25/26	260,000.00	556.83	248,776.13 249,332.97	248,274.55 248,831.38
Federal Home Loan Mortgage Corporation 3137BSP72	GSE MBS 0.74%	3.98% 4.99%	2.01	AA+ Aaa	08/01/26 08/25/26	400,000.00	884.33	388,817.01 389,701.35	380,974.64 381,858.97
Federal Home Loan Mortgage Corporation 3137BSRE5	GSE MBS 0.52%	5.16% 4.98%	2.03	AAA Aaa	09/01/26 09/25/26	275,000.00	715.00	263,400.23 264,115.23	264,311.11 265,026.11
Federal Home Loan Mortgage Corporation 3137BUX60	GSE MBS 0.52%	5.08% 4.96%	2.28	AA+ Aaa	12/01/26 12/25/26	275,000.00	782.15	264,276.03 265,058.18	264,936.87 265,719.02
Federal Home Loan Mortgage Corporation 3137BUX60	GSE MBS 0.52%	5.00% 4.96%	2.28	AA+ Aaa	12/01/26 12/25/26	275,000.00	782.15	264,732.97 265,515.12	264,936.87 265,719.02
Federal Home Loan Mortgage Corporation 3137BVZ82	GSE MBS 0.52%	5.41% 4.97%	2.28	AA+ Aaa	01/01/27 01/25/27	275,000.00	786.04	262,423.76 263,209.81	264,985.68 265,771.72
Federal Home Loan Mortgage Corporation 3137FIG44	GSE MBS 0.49%	5.11% 4.93%	2.56	AA+ Aaa	04/01/27 04/25/27	260,000.00	702.65	247,468.99 248,171.64	248,544.32 249,246.97
Federal Home Loan Mortgage Corporation 3137FLYU2	GSE MBS 0.41%	0.56% 5.08%	1.93	AA+ Aaa	04/01/28 10/25/28	216,726.26	564.39	227,879.64 228,444.03	208,253.43 208,817.82
Federal Home Loan Mortgage Corporation	6.59%	4.38% 5.04%	1.92	AA+ Aaa		3,516,726.26	\$8,611.53	\$3,412,436.84 \$3,421,048.38	\$3,374,906.95 \$3,383,518.49
Federal National Mortgage Association									
Federal National Mortgage Association 3136ARTE8	GSE MBS 0.25%	(18.68%) 5.87%	1.19	AA+ Aaa	02/01/26 02/25/26	131,538.74	\$296.18	\$174,194.55 \$174,490.73	\$126,522.82 \$126,819.00
Federal National Mortgage Association 3136AUKX8	GSE MBS 0.51%	0.00% 6.15%	1.44	AA+ Aaa	09/01/26 09/25/26	273,006.06	574.45	276,381.69 276,956.14	258,697.65 259,272.10
Federal National Mortgage Association	0.75%	(7.22%) 6.06%	1.35	AA+ Aaa		404,544.79	\$870.63	\$450,576.23 \$451,446.87	\$385,220.47 \$386,091.10
Fifth Third Auto Trust 2023-I									

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
Fifth Third Auto Trust 2023-I 31680EAD3	ABS 0.52%	5.60% 5.45%	1.77	AAA Aaa	07/15/27 08/15/28	265,000.00	\$651.31	\$264,988.07 \$265,639.38	\$265,671.59 \$266,322.90
Fifth Third Auto Trust 2023-I	0.52%	5.60% 5.45%	1.77	AAA Aaa		265,000.00	\$651.31	\$264,988.07 \$265,639.38	\$265,671.59 \$266,322.90
Ford Credit Auto Owner Trust 2022-A									
Ford Credit Auto Owner Trust 2022-A 345286AC2	ABS 0.11%	(22.74%) 5.41%	0.46	AAA NA	07/15/25 06/15/26	58,680.62	\$33.64	\$66,284.98 \$66,318.63	\$57,562.36 \$57,596.00
Ford Credit Auto Owner Trust 2022-A	0.11%	(22.74%) 5.41%	0.46	AAA NA		58,680.62	\$33.64	\$66,284.98 \$66,318.63	\$57,562.36 \$57,596.00
Ford Credit Auto Owner Trust 2023-A									
Ford Credit Auto Owner Trust 2023-A 344928AD8	ABS 0.25%	4.70% 5.40%	1.33	AAA NA	01/15/27 02/15/28	130,000.00	\$268.67	\$129,992.50 \$130,261.17	\$128,786.80 \$129,055.47
Ford Credit Auto Owner Trust 2023-A	0.25%	4.70% 5.40%	1.33	AAA NA		130,000.00	\$268.67	\$129,992.50 \$130,261.17	\$128,786.80 \$129,055.47
Ford Credit Auto Owner Trust 2023-B									
Ford Credit Auto Owner Trust 2023-B 344930AD4	ABS 0.29%	5.29% 5.34%	1.63	AAA NA	05/15/27 05/15/28	150,000.00	\$348.67	\$149,998.50 \$150,347.17	\$149,877.03 \$150,225.70
Ford Credit Auto Owner Trust 2023-B	0.29%	5.29% 5.34%	1.63	AAA NA		150,000.00	\$348.67	\$149,998.50 \$150,347.17	\$149,877.03 \$150,225.70
GM Financial Consumer Automobile Receivables Trust 2021-4									
GM Financial Consumer Automobile Receivables Trust 2021-4 362554AC1	ABS 0.09%	(22.49%) 5.23%	0.51	AAA Aaa	08/16/25 09/16/26	44,726.70	\$12.67	\$51,073.19 \$51,085.86	\$43,685.67 \$43,698.35
GM Financial Consumer Automobile Receivables Trust 2021-4	0.09%	(22.49%) 5.23%	0.51	AAA Aaa		44,726.70	\$12.67	\$51,073.19 \$51,085.86	\$43,685.67 \$43,698.35

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 2022-1									
GM Financial Consumer Automobile Receivables Trust 2022-1 380146AC4	ABS 0.11%	(13.86%) 5.47%	0.52	AAA NA	09/16/25 11/16/26	58,939.66	\$30.94	\$64,302.01 \$64,332.95	\$57,633.96 \$57,664.90
	0.11%	(13.86%) 5.47%	0.52	AAA NA		58,939.66	\$30.94	\$64,302.01 \$64,332.95	\$57,633.96 \$57,664.90
GM Financial Consumer Automobile Receivables Trust 2023-2									
GM Financial Consumer Automobile Receivables Trust 2023-2 362583AD8	ABS 0.27%	4.51% 5.31%	1.39	AAA Aaa	02/16/27 02/16/28	140,000.00	\$260.75	\$139,997.93 \$140,258.68	\$138,455.09 \$138,715.84
	0.27%	4.51% 5.31%	1.39	AAA Aaa		140,000.00	\$260.75	\$139,997.93 \$140,258.68	\$138,455.09 \$138,715.84
Gm Financial Consumer Automobile Receivables Trust 2022-2									
Gm Financial Consumer Automobile Receivables Trust 2022-2 362585AC5	ABS 0.18%	3.13% 5.46%	0.67	AAA Aaa	01/16/26 02/16/27	93,733.85	\$121.07	\$93,728.42 \$93,849.49	\$92,252.95 \$92,374.03
	0.18%	3.13% 5.46%	0.67	AAA Aaa		93,733.85	\$121.07	\$93,728.42 \$93,849.49	\$92,252.95 \$92,374.03
Gm Financial Consumer Automobile Receivables Trust 2022-3									
Gm Financial Consumer Automobile Receivables Trust 2022-3 36265WAD5	ABS 0.29%	3.67% 5.62%	0.70	NA Aaa	02/16/26 04/16/27	148,166.61	\$224.72	\$148,166.34 \$148,391.06	\$146,148.79 \$146,373.51

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
Gm Financial Consumer Automobile Receivables Trust 2022-3									
	0.29%	3.67% 5.62%	0.70	NA Aaa		148,166.61	\$224.72	\$148,166.34 \$148,391.06	\$146,148.79 \$146,373.51
Gm Financial Consumer Automobile Receivables Trust 2023-3									
Gm Financial Consumer Automobile Receivables Trust 2023-3 36267KAD9	ABS 0.15%	5.51% 5.32%	1.69	AAA Aaa	06/16/27 06/16/28	75,000.00	\$170.31	\$74,998.03 \$75,168.34	\$75,237.52 \$75,407.83
Gm Financial Consumer Automobile Receivables Trust 2023-3	0.15%	5.51% 5.32%	1.69	AAA Aaa		75,000.00	\$170.31	\$74,998.03 \$75,168.34	\$75,237.52 \$75,407.83
Harley-Davidson Motorcycle Trust 2022-A									
Harley-Davidson Motorcycle Trust 2022-A 41284YAD8	ABS 0.27%	(10.91%) 5.58%	0.53	AAA Aaa	09/15/25 02/16/27	141,193.12	\$192.02	\$152,726.53 \$152,918.56	\$139,308.04 \$139,500.06
Harley-Davidson Motorcycle Trust 2022-A	0.27%	(10.91%) 5.58%	0.53	AAA Aaa		141,193.12	\$192.02	\$152,726.53 \$152,918.56	\$139,308.04 \$139,500.06
Harley-Davidson Motorcycle Trust 2023-A									
Harley-Davidson Motorcycle Trust 2023-A 41285JAD0	ABS 0.33%	5.11% 5.50%	1.15	NA Aaa	09/15/26 12/15/27	170,000.00	\$381.56	\$169,991.54 \$170,373.09	\$169,227.86 \$169,609.42
Harley-Davidson Motorcycle Trust 2023-A	0.33%	5.11% 5.50%	1.15	NA Aaa		170,000.00	\$381.56	\$169,991.54 \$170,373.09	\$169,227.86 \$169,609.42
Honda Auto Receivables 2021 - 4 Owner Trust									
Honda Auto Receivables 2021 - 4 Owner Trust 43815GAC3	ABS 0.12%	(21.14%) 5.51%	0.44	NA Aaa	05/21/25 01/21/26	61,934.18	\$15.14	\$68,796.58 \$68,811.72	\$60,674.01 \$60,689.15
Honda Auto Receivables 2021 - 4 Owner Trust	0.12%	(21.14%) 5.51%	0.44	NA Aaa		61,934.18	\$15.14	\$68,796.58 \$68,811.72	\$60,674.01 \$60,689.15

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
Honda Auto Receivables 2023-2 Owner Trust									
Honda Auto Receivables 2023-2 Owner Trust 437927AC0	ABS 0.31%	4.99% 5.35%	1.52	AAA Aaa	01/15/27 11/15/27	160,000.00	\$350.58	\$159,983.87 \$160,334.45	\$159,093.01 \$159,443.59
Honda Auto Receivables 2023-2 Owner Trust	0.31%	4.99% 5.35%	1.52	AAA Aaa		160,000.00	\$350.58	\$159,983.87 \$160,334.45	\$159,093.01 \$159,443.59
Honda Auto Receivables 2023-4 Owner Trust									
Honda Auto Receivables 2023-4 Owner Trust 438123AC5	ABS 0.17%	5.74% 5.26%	1.86	NA Aaa	09/21/27 06/21/28	85,000.00	\$133.88	\$84,988.94 \$85,122.81	\$85,749.42 \$85,883.29
Honda Auto Receivables 2023-4 Owner Trust	0.17%	5.74% 5.26%	1.86	NA Aaa		85,000.00	\$133.88	\$84,988.94 \$85,122.81	\$85,749.42 \$85,883.29
Honeywell International Inc.									
Honeywell International Inc. 438516CB0	CORP 0.33%	2.04% 5.35%	0.90	A A2	06/01/25 06/01/25	175,000.00	\$196.88	\$173,908.15 \$174,105.03	\$168,756.94 \$168,953.81
Honeywell International Inc.	0.33%	2.04% 5.35%	0.90	A A2		175,000.00	\$196.88	\$173,908.15 \$174,105.03	\$168,756.94 \$168,953.81
Hyundai Auto Receivables Trust 2021-A									
Hyundai Auto Receivables Trust 2021-A 44933LAC7	ABS 0.01%	(74.20%) 5.53%	0.05	AAA NA	07/15/24 09/15/25	3,699.75	\$0.62	\$3,836.19 \$3,836.82	\$3,690.90 \$3,691.53
Hyundai Auto Receivables Trust 2021-A	0.01%	(74.20%) 5.53%	0.05	AAA NA		3,699.75	\$0.62	\$3,836.19 \$3,836.82	\$3,690.90 \$3,691.53
Hyundai Auto Receivables Trust 2021-C									
Hyundai Auto Receivables Trust 2021-C 44935FAD6	ABS 0.09%	(30.33%) 5.33%	0.36	AAA NA	04/15/25 05/15/26	45,361.24	\$14.92	\$51,333.55 \$51,348.47	\$44,617.37 \$44,632.29

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 2021-C	0.09%	(30.33%) 5.33%	0.36	AAA NA		45,361.24	\$14.92	\$51,333.55 \$51,348.47	\$44,617.37 \$44,632.29
Hyundai Auto Receivables Trust 2022-A									
Hyundai Auto Receivables Trust 2022-A 448977AD0	ABS 0.17%	(3.56%) 5.57%	0.54	AAA NA	09/15/25 10/15/26	87,996.03	\$86.82	\$90,892.05 \$90,978.87	\$86,401.08 \$86,487.90
Hyundai Auto Receivables Trust 2022-A	0.17%	(3.56%) 5.57%	0.54	AAA NA		87,996.03	\$86.82	\$90,892.05 \$90,978.87	\$86,401.08 \$86,487.90
Hyundai Auto Receivables Trust 2022-C									
Hyundai Auto Receivables Trust 2022-C 44933DAD3	ABS 0.63%	5.45% 5.60%	0.94	AAA NA	06/15/26 06/15/27	325,000.00	\$778.56	\$324,999.74 \$325,778.29	\$324,545.00 \$325,323.56
Hyundai Auto Receivables Trust 2022-C	0.63%	5.45% 5.60%	0.94	AAA NA		325,000.00	\$778.56	\$324,999.74 \$325,778.29	\$324,545.00 \$325,323.56
Hyundai Auto Receivables Trust 2023-B									
Hyundai Auto Receivables Trust 2023-B 44933XAD9	ABS 0.15%	5.54% 5.36%	1.56	AAA NA	03/15/27 04/17/28	75,000.00	\$182.67	\$74,997.83 \$75,180.50	\$75,214.19 \$75,396.85
Hyundai Auto Receivables Trust 2023-B	0.15%	5.54% 5.36%	1.56	AAA NA		75,000.00	\$182.67	\$74,997.83 \$75,180.50	\$75,214.19 \$75,396.85
Intel Corporation									
Intel Corporation 458140AS9	CORP 0.39%	4.67% 5.35%	1.03	A- A3	07/29/25 07/29/25	200,000.00	\$3,124.44	\$197,982.33 \$201,106.78	\$196,558.62 \$199,683.06
Intel Corporation	0.39%	4.67% 5.35%	1.03	A- A3		200,000.00	\$3,124.44	\$197,982.33 \$201,106.78	\$196,558.62 \$199,683.06
International Business Machines Corporation									

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
International Business Machines Corporation 459200KS9	CORP 0.73%	4.00% 5.38%	1.02	A- A3	07/27/25 07/27/25	375,000.00	\$6,416.67	\$375,000.00 \$381,416.67	\$369,638.71 \$376,055.38
International Business Machines Corporation	0.73%	4.00% 5.38%	1.02	A- A3		375,000.00	\$6,416.67	\$375,000.00 \$381,416.67	\$369,638.71 \$376,055.38
JPMorgan Chase & Co.									
JPMorgan Chase & Co. 46625HMN7	CORP 0.44%	2.84% 5.43%	0.98	A- A1	07/15/25 07/15/25	225,000.00	\$4,046.25	\$226,862.22 \$230,908.47	\$221,535.56 \$225,581.81
JPMorgan Chase & Co.	0.44%	2.84% 5.43%	0.98	A- A1		225,000.00	\$4,046.25	\$226,862.22 \$230,908.47	\$221,535.56 \$225,581.81
John Deere Capital Corporation									
John Deere Capital Corporation 24422EYV2	CORP 0.19%	1.27% 5.49%	0.52	A A1	01/10/25 01/10/25	100,000.00	\$593.75	\$99,991.65 \$100,585.40	\$97,802.15 \$98,395.90
John Deere Capital Corporation 24422EWBI	CORP 0.05%	2.14% 5.37%	0.67	A A1	03/07/25 03/07/25	25,000.00	168.23	24,997.49 25,165.72	24,455.18 24,623.41
John Deere Capital Corporation 24422EWBI	CORP 0.10%	2.06% 5.37%	0.67	A A1	03/07/25 03/07/25	50,000.00	336.46	50,023.37 50,359.83	48,910.36 49,246.82
John Deere Capital Corporation 24422EXFI	CORP 0.39%	4.54% 4.92%	2.31	A A1	01/08/27 01/08/27	200,000.00	4,325.00	199,811.67 204,136.67	198,009.35 202,334.35
John Deere Capital Corporation	0.73%	3.19% 5.16%	1.51	A A1		375,000.00	\$5,423.44	\$374,824.18 \$380,247.62	\$369,177.04 \$374,600.47
Linde Inc.									
Linde Inc. 74005PBN3	CORP 0.34%	2.08% 5.45%	0.59	A A2	02/05/25 02/05/25	175,000.00	\$1,880.76	\$175,340.92 \$177,221.69	\$172,131.60 \$174,012.36
Linde Inc. 53522KAB9	CORP 0.49%	4.74% 5.13%	1.32	A A2	12/05/25 12/05/25	250,000.00	848.61	249,866.80 250,715.41	248,510.68 249,359.29
Linde Inc.	0.82%	3.64% 5.26%	1.02	A A2		425,000.00	\$2,729.38	\$425,207.72 \$427,937.10	\$420,642.28 \$423,371.65
Lockheed Martin Corporation									
Lockheed Martin Corporation 539830BU2	CORP 0.16%	5.05% 5.20%	1.18	A- A2	10/15/25 10/15/25	80,000.00	\$836.00	\$79,896.57 \$80,732.57	\$79,750.74 \$80,586.74
Lockheed Martin Corporation 539830BU2	CORP 0.19%	4.93% 5.20%	1.18	A- A2	10/15/25 10/15/25	95,000.00	992.75	95,022.69 96,015.44	94,704.00 95,696.75
Lockheed Martin Corporation	0.34%	4.99% 5.20%	1.18	A- A2		175,000.00	\$1,828.75	\$174,919.26 \$176,748.01	\$174,454.74 \$176,283.49

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
MONEY MKT OBLIGS TR									
MONEY MKT OBLIGS TR 60934N872	MMFUND 5.25%	4.95% 4.95%	0.00	AAAm Aaa	06/30/24 06/30/24	2,692,888.08	\$0.00	\$2,692,888.08 \$2,692,888.08	\$2,692,888.08 \$2,692,888.08
MONEY MKT OBLIGS TR	5.25%	4.95% 4.95%	0.00	AAAm Aaa		2,692,888.08	\$0.00	\$2,692,888.08 \$2,692,888.08	\$2,692,888.08 \$2,692,888.08
Mercedes-Benz Auto Receivables Trust 2022-1									
Mercedes-Benz Auto Receivables Trust 2022-1 58768PAC8	ABS 0.76%	5.28% 5.47%	0.93	AAA Aaa	09/15/26 08/16/27	390,000.00	\$903.07	\$389,969.25 \$390,872.31	\$389,250.26 \$390,153.33
Mercedes-Benz Auto Receivables Trust 2022-1	0.76%	5.28% 5.47%	0.93	AAA Aaa		390,000.00	\$903.07	\$389,969.25 \$390,872.31	\$389,250.26 \$390,153.33
Morgan Stanley									
Morgan Stanley 6174468C6	CORP 0.17%	4.04% 5.46%	1.01	A- A1	07/23/25 07/23/25	85,000.00	\$1,492.22	\$84,965.16 \$86,457.39	\$83,727.16 \$85,219.38
Morgan Stanley 61747YEM3	CORP 0.56%	2.63% 5.81%	0.61	A- A1	02/18/26 02/18/26	290,000.00	2,817.75	290,000.00 292,817.75	284,286.05 287,103.80
Morgan Stanley	0.73%	2.95% 5.73%	0.71	A- A1		375,000.00	\$4,309.98	\$374,965.16 \$379,275.14	\$368,013.20 \$372,323.18
National Australia Bank Limited, New York Branch									
National Australia Bank Limited, New York Branch 63254ABD9	YANKEE 0.49%	3.50% 5.39%	0.91	AA- Aa2	06/09/25 06/09/25	255,000.00	\$545.42	\$255,000.00 \$255,545.42	\$250,609.51 \$251,154.93
National Australia Bank Limited, New York Branch 63253QAA2	YANKEE 0.82%	4.97% 5.33%	1.43	AA- Aa2	01/12/26 01/12/26	415,000.00	9,674.73	415,000.00 424,674.73	412,808.43 422,483.17
National Australia Bank Limited, New York Branch	1.31%	4.42% 5.35%	1.24	AA- Aa2		670,000.00	\$10,220.15	\$670,000.00 \$680,220.15	\$663,417.95 \$673,638.10
National Rural Utilities Cooperative Finance Corporation									
National Rural Utilities Cooperative Finance Corporation 63743HFC1	CORP 0.21%	1.88% 5.61%	0.59	A- A2	02/07/25 02/07/25	110,000.00	\$825.00	\$109,999.33 \$110,824.33	\$107,576.76 \$108,401.76

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
National Rural Utilities Cooperative Finance Corporation 63743HFC1	CORP 0.12%	2.20% 5.61%	0.59	A- A2	02/07/25 02/07/25	65,000.00	487.50	64,874.77 65,362.27	63,568.08 64,055.58
National Rural Utilities Cooperative Finance Corporation 63743HFE7	CORP 0.11%	3.63% 5.55%	0.93	A- A2	06/15/25 06/15/25	60,000.00	92.00	59,898.73 59,990.73	58,833.25 58,925.25
National Rural Utilities Cooperative Finance Corporation 63743HFE7	CORP 0.08%	3.46% 5.55%	0.93	A- A2	06/15/25 06/15/25	40,000.00	61.33	39,997.09 40,058.42	39,222.17 39,283.50
National Rural Utilities Cooperative Finance Corporation 63743HFH0	CORP 0.24%	4.58% 5.31%	1.55	A- A2	03/13/26 03/13/26	125,000.00	1,668.75	124,741.05 126,409.80	123,266.86 124,935.61
National Rural Utilities Cooperative Finance Corporation	0.77%	3.20% 5.50%	0.98	A- A2		400,000.00	\$3,134.58	\$399,510.97 \$402,645.55	\$392,467.12 \$395,601.70
Natixis, New York Branch									
Natixis, New York Branch 63873QP65	CD 0.77%	5.61% 4.65%	2.01	A A1	09/18/26 09/18/26	375,000.00	\$16,426.54	\$375,000.00 \$391,426.54	\$380,685.17 \$397,111.71
Natixis, New York Branch	0.77%	5.61% 4.65%	2.01	A A1		375,000.00	\$16,426.54	\$375,000.00 \$391,426.54	\$380,685.17 \$397,111.71
Nissan Auto Receivables 2022-B Owner Trust									
Nissan Auto Receivables 2022-B Owner Trust 65480JAC4	ABS 0.45%	4.51% 5.38%	1.00	AAA Aaa	09/15/26 05/17/27	235,000.00	\$465.82	\$234,981.05 \$235,446.87	\$232,949.88 \$233,415.71
Nissan Auto Receivables 2022-B Owner Trust	0.45%	4.51% 5.38%	1.00	AAA Aaa		235,000.00	\$465.82	\$234,981.05 \$235,446.87	\$232,949.88 \$233,415.71
Nissan Auto Receivables 2023-A Owner Trust									
Nissan Auto Receivables 2023-A Owner Trust 65480WAD3	ABS 0.46%	4.97% 5.37%	1.38	NA Aaa	01/15/27 11/15/27	235,000.00	\$512.82	\$234,976.13 \$235,488.95	\$233,659.51 \$234,172.34
Nissan Auto Receivables 2023-A Owner Trust	0.46%	4.97% 5.37%	1.38	NA Aaa		235,000.00	\$512.82	\$234,976.13 \$235,488.95	\$233,659.51 \$234,172.34

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
Nissan Auto Receivables 2023-B Owner Trust									
Nissan Auto Receivables 2023-B Owner Trust 65480MAD5	ABS 0.21%	6.01% 5.45%	1.66	NA Aaa	04/15/27 03/15/28	105,000.00	\$276.73	\$104,984.07 \$105,260.81	\$105,963.76 \$106,240.50
Nissan Auto Receivables 2023-B Owner Trust	0.21%	6.01% 5.45%	1.66	NA Aaa		105,000.00	\$276.73	\$104,984.07 \$105,260.81	\$105,963.76 \$106,240.50
Nordea ABP - New York Branch									
Nordea ABP - New York Branch 65558UYF3	CD 0.98%	5.53% 5.91%	1.28	AA- Aa3	11/03/25 11/03/25	500,000.00	\$4,531.53	\$500,000.00 \$504,531.53	\$497,506.37 \$502,037.90
Nordea ABP - New York Branch	0.98%	5.53% 5.91%	1.28	AA- Aa3		500,000.00	\$4,531.53	\$500,000.00 \$504,531.53	\$497,506.37 \$502,037.90
PACCAR Financial Corp.									
PACCAR Financial Corp. 69371RR73	CORP 0.48%	2.86% 5.50%	0.75	A+ A1	04/07/25 04/07/25	250,000.00	\$1,662.50	\$249,982.88 \$251,645.38	\$245,023.29 \$246,685.79
PACCAR Financial Corp. 69371RS56	CORP 0.25%	5.07% 5.10%	1.95	A+ A1	08/10/26 08/10/26	125,000.00	2,472.40	124,955.21 127,427.61	124,871.88 127,344.28
PACCAR Financial Corp.	0.73%	3.60% 5.37%	1.16	A+ A1		375,000.00	\$4,134.90	\$374,938.09 \$379,072.99	\$369,895.17 \$374,030.07
PNC Bank, National Association									
PNC Bank, National Association 69353REQ7	CORP 0.48%	3.92% 5.56%	0.89	A A2	06/01/25 06/01/25	250,000.00	\$677.08	\$248,512.72 \$249,189.80	\$244,860.89 \$245,537.97
PNC Bank, National Association	0.48%	3.92% 5.56%	0.89	A A2		250,000.00	\$677.08	\$248,512.72 \$249,189.80	\$244,860.89 \$245,537.97
PepsiCo, Inc.									
PepsiCo, Inc. 713448FW3	CORP 0.13%	5.13% 4.92%	2.13	A+ A1	10/10/26 11/10/26	65,000.00	\$471.93	\$64,986.07 \$65,458.00	\$65,285.61 \$65,757.53
PepsiCo, Inc.	0.13%	5.13% 4.92%	2.13	A+ A1		65,000.00	\$471.93	\$64,986.07 \$65,458.00	\$65,285.61 \$65,757.53
State Street Corporation									
State Street Corporation 857477BR3	CORP 0.21%	1.75% 5.83%	0.58	A A1	02/06/26 02/06/26	110,000.00	\$773.58	\$110,000.00 \$110,773.58	\$107,330.69 \$108,104.27

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
State Street Corporation 857477BM4	CORP 0.49%	2.23% 5.85%	0.73	A A1	03/30/26 03/30/26	255,000.00	1,869.94	256,268.36 258,138.30	249,510.63 251,380.57
State Street Corporation 857477CD3	CORP 0.40%	5.27% 5.17%	1.87	A A1	07/04/26 08/03/26	200,000.00	4,334.76	200,000.00 204,334.76	200,381.05 204,715.81
State Street Corporation	1.10%	3.22% 5.60%	1.11	A A1		565,000.00	\$6,978.27	\$566,268.36 \$573,246.63	\$557,222.37 \$564,200.64
The Bank of New York Mellon Corporation									
The Bank of New York Mellon Corporation 06406RAN7	CORP 0.26%	1.00% 5.46%	0.80	A A1	04/24/25 04/24/25	135,000.00	\$402.00	\$135,589.92 \$135,991.92	\$130,858.44 \$131,260.44
The Bank of New York Mellon Corporation 06406RAN7	CORP 0.24%	2.41% 5.46%	0.80	A A1	04/24/25 04/24/25	125,000.00	372.22	124,190.40 124,562.62	121,165.23 121,537.45
The Bank of New York Mellon Corporation 06406RBJ5	CORP 0.33%	4.30% 5.50%	1.01	A A1	07/24/26 07/24/26	170,000.00	3,272.49	170,204.89 173,477.38	168,090.38 171,362.88
The Bank of New York Mellon Corporation 06406RBJ5	CORP 0.16%	4.42% 5.50%	1.01	A A1	07/24/26 07/24/26	80,000.00	1,540.00	80,000.00 81,540.00	79,101.36 80,641.35
The Bank of New York Mellon Corporation	0.98%	2.99% 5.48%	0.90	A A1		510,000.00	\$5,586.71	\$509,985.20 \$515,571.91	\$499,215.41 \$504,802.12
The Goldman Sachs Group, Inc.									
The Goldman Sachs Group, Inc. 38141GYE8	CORP 0.29%	5.81% 5.67%	0.01	BBB+ A2	09/10/24 09/10/24	150,000.00	\$510.38	\$150,000.00 \$150,510.38	\$150,000.00 \$150,510.38
The Goldman Sachs Group, Inc. 38145GAH3	CORP 0.38%	5.41% 5.32%	2.21	BBB+ A2	11/16/26 11/16/26	200,000.00	875.00	191,611.96 192,486.96	191,957.46 192,832.46
The Goldman Sachs Group, Inc.	0.67%	5.58% 5.47%	1.24	BBB+ A2		350,000.00	\$1,385.38	\$341,611.96 \$342,997.35	\$341,957.46 \$343,342.85
The Hershey Company									
The Hershey Company 427866BF4	CORP 0.24%	2.18% 5.38%	0.90	A A1	06/01/25 06/01/25	130,000.00	\$97.50	\$128,496.35 \$128,593.85	\$124,808.04 \$124,905.54
The Hershey Company	0.24%	2.18% 5.38%	0.90	A A1		130,000.00	\$97.50	\$128,496.35 \$128,593.85	\$124,808.04 \$124,905.54
The Home Depot, Inc.									

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 Home Depot, Inc. 437076CRI	CORP 0.11%	4.01% 5.25%	1.15	A A2	09/15/25 09/15/25	55,000.00	\$647.78	\$54,991.65 \$55,639.43	\$54,198.88 \$54,846.66
The Home Depot, Inc. 437076CV2	CORP 0.21%	5.04% 5.01%	2.03	A A2	09/30/26 09/30/26	105,000.00	1,313.81	104,808.51 106,122.33	104,853.73 106,167.55
The Home Depot, Inc.	0.31%	4.68% 5.09%	1.73	A A2		160,000.00	\$1,961.59	\$159,800.17 \$161,761.76	\$159,052.62 \$161,014.21
The PNC Financial Services Group, Inc.									
The PNC Financial Services Group, Inc. 693475BH7	CORP 0.22%	5.68% 5.95%	0.33	A- A3	10/28/25 10/28/25	110,000.00	\$1,091.67	\$110,000.00 \$111,091.67	\$109,878.87 \$110,970.54
The PNC Financial Services Group, Inc.	0.22%	5.68% 5.95%	0.33	A- A3		110,000.00	\$1,091.67	\$110,000.00 \$111,091.67	\$109,878.87 \$110,970.54
Toronto-Dominion Bank - New York Branch									
Toronto-Dominion Bank - New York Branch 89115B6K1	CD 1.02%	5.60% 4.63%	1.25	AA- Aa1	10/27/25 10/27/25	500,000.00	\$19,024.66	\$500,000.00 \$519,024.66	\$505,849.78 \$524,874.43
Toronto-Dominion Bank - New York Branch	1.02%	5.60% 4.63%	1.25	AA- Aa1		500,000.00	\$19,024.66	\$500,000.00 \$519,024.66	\$505,849.78 \$524,874.43
Toyota Auto Receivables 2022-B Owner Trust									
Toyota Auto Receivables 2022-B Owner Trust 89238FAD5	ABS 0.19%	2.14% 5.48%	0.61	AAA Aaa	11/15/25 09/15/26	101,306.82	\$131.92	\$101,811.37 \$101,943.30	\$99,747.12 \$99,879.04
Toyota Auto Receivables 2022-B Owner Trust	0.19%	2.14% 5.48%	0.61	AAA Aaa		101,306.82	\$131.92	\$101,811.37 \$101,943.30	\$99,747.12 \$99,879.04
Toyota Auto Receivables 2022-C Owner Trust									
Toyota Auto Receivables 2022-C Owner Trust 89231CAD9	ABS 0.20%	3.80% 5.55%	0.81	AAA NA	05/15/26 04/15/27	105,000.00	\$175.47	\$104,994.28 \$105,169.75	\$103,488.00 \$103,663.47

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
Toyota Auto Receivables 2022-C Owner Trust	0.20%	3.80% 5.55%	0.81	AAA NA		105,000.00	\$175.47	\$104,994.28 \$105,169.75	\$103,488.00 \$103,663.47
Toyota Auto Receivables 2022-D Owner Trust									
Toyota Auto Receivables 2022-D Owner Trust 89239HAD0	ABS 0.21%	5.36% 5.49%	1.13	NA Aaa	10/15/26 09/15/27	110,000.00	\$259.11	\$109,995.40 \$110,254.51	\$109,833.55 \$110,092.66
Toyota Auto Receivables 2022-D Owner Trust	0.21%	5.36% 5.49%	1.13	NA Aaa		110,000.00	\$259.11	\$109,995.40 \$110,254.51	\$109,833.55 \$110,092.66
Toyota Auto Receivables 2023-A Owners Trust									
Toyota Auto Receivables 2023-A Owners Trust 891940AC2	ABS 0.32%	4.67% 5.42%	1.17	AAA NA	10/15/26 09/15/27	165,000.00	\$339.53	\$164,999.83 \$165,339.37	\$163,565.09 \$163,904.63
Toyota Auto Receivables 2023-A Owners Trust	0.32%	4.67% 5.42%	1.17	AAA NA		165,000.00	\$339.53	\$164,999.83 \$165,339.37	\$163,565.09 \$163,904.63
Toyota Auto Receivables 2023-B Owner Trust									
Toyota Auto Receivables 2023-B Owner Trust 891941AD8	ABS 0.39%	4.76% 5.43%	1.52	NA Aaa	04/15/27 02/15/28	200,000.00	\$418.67	\$199,993.03 \$200,411.70	\$197,937.56 \$198,356.23
Toyota Auto Receivables 2023-B Owner Trust	0.39%	4.76% 5.43%	1.52	NA Aaa		200,000.00	\$418.67	\$199,993.03 \$200,411.70	\$197,937.56 \$198,356.23
Toyota Motor Credit Corporation									
Toyota Motor Credit Corporation 89236TLJ2	CORP 0.35%	4.84% 5.14%	1.41	A+ A1	01/05/26 01/05/26	175,000.00	\$4,106.67	\$174,897.09 \$179,003.76	\$174,130.19 \$178,236.86
Toyota Motor Credit Corporation 89236TKT1	CORP 0.41%	4.47% 5.17%	1.78	A+ A1	05/18/26 05/18/26	210,000.00	1,116.21	209,921.93 211,038.14	207,312.32 208,428.53
Toyota Motor Credit Corporation	0.75%	4.64% 5.16%	1.61	A+ A1		385,000.00	\$5,222.88	\$384,819.02 \$390,041.90	\$381,442.51 \$386,665.38

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
Truist Financial Corporation									
Truist Financial Corporation 05531FBE2	CORP 0.44%	2.06% 5.75%	0.90	A- Baa1	06/05/25 06/05/25	231,000.00	\$617.28	\$234,167.49 \$234,784.77	\$226,727.74 \$227,345.02
Truist Financial Corporation 89788MAH5	CORP 0.13%	4.26% 5.84%	1.02	A- Baa1	07/28/26 07/28/26	65,000.00	1,176.83	65,000.00 66,176.83	63,933.92 65,110.74
Truist Financial Corporation 89788MAH5	CORP 0.13%	4.22% 5.84%	1.02	A- Baa1	07/28/26 07/28/26	65,000.00	1,176.83	65,024.25 66,201.08	63,933.92 65,110.74
Truist Financial Corporation	0.70%	2.85% 5.79%	0.95	A- Baa1		361,000.00	\$2,970.93	\$364,191.74 \$367,162.67	\$354,595.57 \$357,566.50
Unilever Capital Corporation									
Unilever Capital Corporation 904764BN6	CORP 0.19%	0.63% 5.66%	0.12	A+ A1	08/12/24 08/12/24	100,000.00	\$241.71	\$100,000.00 \$100,241.71	\$99,387.15 \$99,628.85
Unilever Capital Corporation 904764BB2	CORP 0.24%	2.21% 5.46%	0.70	A+ A1	03/22/25 03/22/25	125,000.00	1,160.16	125,806.57 126,966.73	123,141.96 124,302.11
Unilever Capital Corporation	0.44%	1.51% 5.55%	0.44	A+ A1		225,000.00	\$1,401.86	\$225,806.57 \$227,208.43	\$222,529.10 \$223,930.96
United States Department of The Treasury									
United States Department of The Treasury 912828YV6	US GOV 0.77%	0.44% 5.28%	0.41	AA+ Aaa	11/30/24 11/30/24	400,000.00	\$508.20	\$401,762.02 \$402,270.22	\$393,726.56 \$394,234.76
United States Department of The Treasury 912828XB1	US GOV 3.28%	4.31% 5.17%	0.85	AA+ Aaa	05/15/25 05/15/25	1,725,000.00	4,681.64	1,693,064.43 1,697,746.07	1,680,325.19 1,685,006.83
United States Department of The Treasury 912828ZW3	US GOV 1.86%	2.88% 5.09%	0.98	AA+ Aaa	06/30/25 06/30/25	1,000,000.00	6.79	974,351.97 974,358.77	953,095.70 953,102.49
United States Department of The Treasury 91282CEY3	US GOV 0.82%	3.55% 5.08%	1.00	AA+ Aaa	07/15/25 07/15/25	425,000.00	5,884.62	422,641.63 428,526.24	416,072.51 421,957.12
United States Department of The Treasury 91282CEY3	US GOV 2.32%	3.14% 5.08%	1.00	AA+ Aaa	07/15/25 07/15/25	1,200,000.00	16,615.38	1,198,348.39 1,214,963.77	1,174,792.97 1,191,408.35
United States Department of The Treasury 91282CFK2	US GOV 1.16%	4.23% 5.04%	1.16	AA+ Aaa	09/15/25 09/15/25	600,000.00	6,163.04	594,873.24 601,036.28	589,195.31 595,358.36

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 91282CFW6	US GOV 2.19%	3.99% 4.96%	1.31	AA+ Aaa	11/15/25 11/15/25	1,125,000.00	6,465.69	1,132,525.36 1,138,991.05	1,118,188.47 1,124,654.17
United States Department of The Treasury 91282CGE5	US GOV 4.98%	3.96% 4.90%	1.45	AA+ Aaa	01/15/26 01/15/26	2,550,000.00	45,605.77	2,546,874.55 2,592,480.31	2,511,650.40 2,557,256.17
United States Department of The Treasury 91282CGL9	US GOV 1.81%	4.64% 4.87%	1.54	AA+ Aaa	02/15/26 02/15/26	930,000.00	14,001.10	920,795.68 934,796.78	917,430.47 931,431.57
United States Department of The Treasury 91282CGV7	US GOV 2.22%	3.83% 4.80%	1.70	AA+ Aaa	04/15/26 04/15/26	1,150,000.00	9,072.75	1,148,368.67 1,157,441.42	1,129,425.79 1,138,498.53
United States Department of The Treasury 91282CHB0	US GOV 3.26%	3.98% 4.77%	1.78	AA+ Aaa	05/15/26 05/15/26	1,700,000.00	7,870.58	1,689,189.90 1,697,060.49	1,665,335.95 1,673,206.53
United States Department of The Treasury 91282CHH7	US GOV 1.88%	4.48% 4.74%	1.86	AA+ Aaa	06/15/26 06/15/26	975,000.00	1,758.20	968,578.97 970,337.17	963,802.73 965,560.93
United States Department of The Treasury 91282CHM6	US GOV 3.07%	4.56% 4.72%	1.89	AA+ Aaa	07/15/26 07/15/26	1,550,000.00	32,192.31	1,548,274.42 1,580,466.73	1,543,339.84 1,575,532.14
United States Department of The Treasury 91282CHU8	US GOV 2.16%	4.73% 4.70%	1.98	AA+ Aaa	08/15/26 08/15/26	1,100,000.00	18,112.98	1,092,274.90 1,110,387.89	1,092,781.25 1,110,894.23
United States Department of The Treasury 91282CHY0	US GOV 1.97%	4.89% 4.69%	2.06	AA+ Aaa	09/15/26 09/15/26	1,000,000.00	13,573.37	994,570.18 1,008,143.55	998,671.88 1,012,245.25
United States Department of The Treasury 91282CJC6	US GOV 0.88%	4.73% 4.66%	2.14	AA+ Aaa	10/15/26 10/15/26	450,000.00	4,378.59	449,006.37 453,384.95	449,595.70 453,974.29
United States Department of The Treasury 91282CJK8	US GOV 2.45%	4.34% 4.64%	2.22	AA+ Aaa	11/15/26 11/15/26	1,250,000.00	7,383.66	1,258,079.58 1,265,463.24	1,249,414.06 1,256,797.72
United States Department of The Treasury 91282CJP7	US GOV 3.59%	4.09% 4.62%	2.31	AA+ Aaa	12/15/26 12/15/26	1,850,000.00	3,538.25	1,862,104.95 1,865,643.20	1,839,376.95 1,842,915.20
United States Department of The Treasury 91282CJP7	US GOV 0.97%	4.23% 4.62%	2.31	AA+ Aaa	12/15/26 12/15/26	500,000.00	956.28	501,680.10 502,636.39	497,128.91 498,085.19
United States Department of The Treasury	41.66%	4.06% 4.85%	1.62	AA+ Aaa		21,480,000.00	\$198,769.20	\$21,397,365.30 \$21,596,134.51	\$21,183,350.64 \$21,382,119.84

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
UnitedHealth Group Incorporated									
UnitedHealth Group Incorporated 91324PEN8	CORP 0.16%	5.15% 5.26%	1.23	A+ A2	10/15/25 10/15/25	80,000.00	\$869.78	\$79,996.02 \$80,865.80	\$79,883.11 \$80,752.89
UnitedHealth Group Incorporated	0.16%	5.15% 5.26%	1.23	A+ A2		80,000.00	\$869.78	\$79,996.02 \$80,865.80	\$79,883.11 \$80,752.89
Volkswagen Auto Lease Trust 2022-A									
Volkswagen Auto Lease Trust 2022-A 92868AAC9	ABS 0.06%	3.47% 5.30%	0.13	NA Aaa	09/20/24 07/21/25	31,150.90	\$32.74	\$31,150.72 \$31,183.46	\$31,077.67 \$31,110.42
Volkswagen Auto Lease Trust 2022-A	0.06%	3.47% 5.30%	0.13	NA Aaa		31,150.90	\$32.74	\$31,150.72 \$31,183.46	\$31,077.67 \$31,110.42
WALMART INC									
WALMART INC 931142EW9	CORP 0.29%	3.92% 5.15%	1.14	AA Aa2	09/09/25 09/09/25	150,000.00	\$1,820.00	\$149,956.94 \$151,776.94	\$147,846.99 \$149,666.99
WALMART INC	0.29%	3.92% 5.15%	1.14	AA Aa2		150,000.00	\$1,820.00	\$149,956.94 \$151,776.94	\$147,846.99 \$149,666.99
Wells Fargo & Company									
Wells Fargo & Company 949746RW3	CORP 0.38%	5.11% 5.42%	1.72	BBB+ A1	04/22/26 04/22/26	200,000.00	\$1,150.00	\$192,795.79 \$193,945.79	\$191,739.60 \$192,889.60
Wells Fargo & Company	0.38%	5.11% 5.42%	1.72	BBB+ A1		200,000.00	\$1,150.00	\$192,795.79 \$193,945.79	\$191,739.60 \$192,889.60
Wells Fargo Bank, National Association									
Wells Fargo Bank, National Association 94988j6F9	CORP 0.73%	5.25% 5.21%	2.20	A+ Aa2	11/10/26 12/11/26	375,000.00	\$1,094.58	\$375,000.00 \$376,094.58	\$375,387.98 \$376,482.56
Wells Fargo Bank, National Association	0.73%	5.25% 5.21%	2.20	A+ Aa2		375,000.00	\$1,094.58	\$375,000.00 \$376,094.58	\$375,387.98 \$376,482.56

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
World Omni Auto Receivables Trust 2021-D									
World Omni Auto Receivables Trust 2021-D 98163KAC6	ABS 0.15%	(25.81%) 5.48%	0.45	AAA NA	06/15/25 10/15/26	79,873.66	\$28.75	\$91,261.58 \$91,290.34	\$78,188.77 \$78,217.52
World Omni Auto Receivables Trust 2021-D	0.15%	(25.81%) 5.48%	0.45	AAA NA		79,873.66	\$28.75	\$91,261.58 \$91,290.34	\$78,188.77 \$78,217.52
Portfolio Total	100.00%	3.61% 5.11%	1.33	AA- Aa2	01/19/26 03/20/26	51,619,964.54	\$417,877.16	\$51,544,842.05 \$51,962,719.21	\$50,907,441.32 \$51,325,318.48

Portfolio Activity Summary

04/01/2024 to 06/30/2024

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	CASH	\$8,314.22						\$11,332.91
CCYUSD	06/30/24	\$8,314.22	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$11,332.91
		\$8,314.22	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$11,332.91
FEDERATED HRMS TRS SVC 60934N872	MMFUND 06/30/24	820,160.58	1,872,727.50	0.00	0.00	13,289.88	0.00	2,692,888.08
		820,160.58	0.00	0.00	0.00	0.00	0.00	2,692,888.08
		820,160.58						2,692,888.08
DCENT 2021-1 A 254683CP8	ABS 09/15/24	154,966.81	0.00	0.00	0.00	224.76	0.00	154,966.81
		151,564.71	0.00	0.00	0.00	0.00	(1,638.96)	153,356.36
		151,564.71						154,995.33
COMET 2021-3 A 14041NFY2	ABS 11/15/24	304,957.97	0.00	0.00	0.00	792.99	0.00	304,957.97
		296,720.10	0.00	0.00	0.00	0.00	(5,169.37)	299,783.13
		296,720.10						304,952.50
COMET 2022-1 A 14041NFZ9	ABS 03/17/25	249,981.15	0.00	0.00	0.00	1,749.99	0.00	249,981.15
		244,112.39	0.00	0.00	0.00	0.00	(4,723.93)	245,271.33
		244,112.39						249,995.25
AMXCA 2022-2 A 02582JTT8	ABS 05/15/25	369,918.16	0.00	0.00	0.00	3,135.75	0.00	369,918.16
		362,338.57	0.00	0.00	0.00	0.00	(6,597.56)	363,377.00
		362,338.57						369,974.56
COMET 2022-2 A 14041NGA3	ABS 05/15/25	334,946.47	0.00	0.00	0.00	2,922.87	0.00	334,946.47
		328,357.01	0.00	0.00	0.00	0.00	(5,702.77)	329,281.11
		328,357.01						334,983.89
DCENT 2022-2 A 254683CS2	ABS 05/15/25	269,978.05	0.00	0.00	0.00	2,241.00	0.00	269,978.05
		264,190.51	0.00	0.00	0.00	0.00	(4,984.33)	265,008.59
		264,190.51						269,992.92
VWALT 2022-A A3 92868AAC9	ABS 07/21/25	67,681.99	0.00	0.00	0.00	478.41	(0.00)	31,148.42
		67,309.94	0.00	0.00	(36,536.48)	0.00	(73.04)	31,077.67
		67,309.94						31,150.72
HART 2021-A A3 44933LAC7	ABS 09/15/25	74,164.92	0.00	0.00	0.00	12.56	(0.00)	15,131.47
		17,982.61	0.00	0.00	(14,434.10)	0.00	(145.29)	3,690.90
		17,982.61						3,836.19
HAROT 2021-4 A3 43815GAC3	ABS 01/21/26	120,882.91	0.00	0.00	0.00	168.70	(0.00)	88,896.61
		82,191.94	0.00	0.00	(22,284.82)	0.00	(8,122.56)	60,674.01
		82,191.94						68,796.58
CARMX 2021-2 A3 14314QAC8	ABS 02/17/26	97,927.46	0.00	0.00	0.00	39.56	0.00	58,673.54
		34,695.90	0.00	0.00	(14,139.16)	0.00	(4,925.35)	20,911.70
		34,695.90						25,837.05
HART 2021-C A3 44935FAD6	ABS 05/15/26	100,183.37	0.00	0.00	0.00	106.41	0.00	71,158.31
		62,456.76	0.00	0.00	(18,502.58)	0.00	(6,716.18)	44,617.37
		62,456.76						51,333.55

Portfolio Activity Summary

04/01/2024 to 06/30/2024

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	119,972.83 119,521.10 119,521.10	0.00 0.00	0.00 0.00	0.00 0.00	1,437.00 0.00	0.00 (785.09)	119,972.83 119,197.92 119,983.01
FORDO 2022-A A3 345286AC2	ABS 06/15/26	111,259.53 75,799.25 75,799.25	0.00 0.00	0.00 0.00	0.00 (18,948.59)	229.91 0.00	(0.00) (8,722.63)	84,102.08 57,562.36 66,284.98
CARMX 2021-3 A3 14317DAC4	ABS 06/15/26	221,983.83 117,284.67 117,284.67	0.00 0.00	0.00 0.00	0.00 (30,066.07)	151.82 0.00	0.01 (20,692.76)	166,610.55 88,526.23 109,218.98
BMWOT 2022-A A3 05602RAD3	ABS 08/25/26	109,823.15 105,615.64 105,615.64	0.00 0.00	0.00 0.00	0.00 (23,225.10)	797.90 0.00	(0.00) (1,652.07)	86,035.16 82,876.20 84,528.27
COPAR 2021-1 A3 14044CAC6	ABS 09/15/26	138,040.80 91,216.14 91,216.14	0.00 0.00	0.00 0.00	0.00 (21,766.87)	166.45 0.00	(0.00) (12,258.83)	106,039.51 70,414.84 82,673.66
TAOT 2022-B A3 89238FAD5	ABS 09/15/26	128,152.33 123,544.13 123,544.13	0.00 0.00	0.00 0.00	0.00 (24,416.07)	861.35 0.00	(0.01) (2,064.25)	103,264.44 99,747.12 101,811.37
GMCAR 2021-4 A3 362554AC1	ABS 09/16/26	86,537.65 56,728.11 56,728.11	0.00 0.00	0.00 0.00	0.00 (13,694.63)	91.51 0.00	0.01 (7,387.51)	66,252.24 43,685.67 51,073.19
HART 2022-A A3 448977AD0	ABS 10/15/26	122,823.32 109,755.30 109,755.30	0.00 0.00	0.00 0.00	0.00 (24,133.10)	577.15 0.00	0.00 (4,490.97)	96,388.56 86,401.08 90,892.05
WOART 2021-D A3 98163KAC6	ABS 10/15/26	162,829.03 103,077.20 103,077.20	0.00 0.00	0.00 0.00	0.00 (25,939.15)	196.76 0.00	(0.00) (13,072.81)	122,912.82 78,188.77 91,261.58
BACCT 2023-2 A 05522RDH8	ABS 11/16/26	169,977.17 170,449.71 170,449.71	0.00 0.00	0.00 0.00	0.00 0.00	2,116.50 0.00	0.00 (105.62)	169,977.17 169,875.36 169,980.98
GMCAR 2022-1 A3 380146AC4	ABS 11/16/26	96,283.17 73,514.23 73,514.23	0.00 0.00	0.00 0.00	0.00 (16,588.80)	220.39 0.00	0.00 (6,668.05)	75,135.88 57,633.96 64,302.01
ALLYA 2022-1 A3 02008JAC0	ABS 11/16/26	213,768.23 189,596.72 189,596.72	0.00 0.00	0.00 0.00	0.00 (39,893.50)	1,479.47 0.00	(0.01) (8,433.89)	169,408.46 150,628.40 159,062.28
HDMOT 2022-A A3 41284YAD8	ABS 02/16/27	224,470.34 179,474.24 179,474.24	0.00 0.00	0.00 0.00	0.00 (41,267.80)	1,286.40 0.00	(0.00) (13,418.50)	173,701.13 139,308.04 152,726.53

Portfolio Activity Summary

04/01/2024 to 06/30/2024

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 2022-2 A3 362585ACS	ABS 02/16/27	113,754.49	0.00	0.00	0.00	829.38	0.00	93,714.27
		111,763.02	0.00	0.00	(20,044.41)	0.00	(1,475.47)	92,252.95
		111,763.02						93,728.42
CARMX 2022-2 A3 14317HAC5	ABS 02/16/27	169,273.85	0.00	0.00	0.00	1,293.38	(0.01)	138,756.35
		155,468.48	0.00	0.00	(28,465.16)	0.00	(4,462.24)	127,584.95
		155,468.48						132,047.19
TAOT 2022-C A3 89231CAD9	ABS 04/15/27	104,982.45	0.00	0.00	0.00	987.00	0.00	104,982.45
		103,202.39	0.00	0.00	0.00	0.00	(1,506.28)	103,488.00
		103,202.39						104,994.28
CARMX 2022-3 A3 14318MADI	ABS 04/15/27	264,993.75	0.00	0.00	0.00	2,607.53	0.00	243,142.45
		261,279.34	0.00	0.00	(21,851.82)	0.00	(2,986.60)	240,159.67
		261,279.34						243,146.28
GMCAR 2022-3 A3 36265WAD5	ABS 04/16/27	154,998.93	0.00	0.00	0.00	1,410.51	0.00	148,165.59
		152,473.99	0.00	0.00	(6,833.39)	0.00	(2,017.55)	146,148.79
		152,473.99						148,166.34
ALLYA 2022-2 A3 02008MAC3	ABS 05/17/27	449,994.42	0.00	0.00	0.00	5,355.00	(0.00)	425,387.19
		447,316.70	0.00	0.00	(24,607.53)	0.00	(2,244.08)	423,146.69
		447,316.70						425,390.77
NAROT 2022-B A3 65480JAC4	ABS 05/17/27	234,951.38	0.00	0.00	0.00	2,620.26	0.00	234,951.38
		232,729.10	0.00	0.00	0.00	0.00	(2,031.17)	232,949.88
		232,729.10						234,981.05
HART 2022-C A3 44933DAD3	ABS 06/15/27	324,998.44	0.00	0.00	0.00	4,379.37	0.00	324,998.44
		325,235.34	0.00	0.00	0.00	0.00	(454.74)	324,545.00
		325,235.34						324,999.74
DCENT 2022-3 A 254683CW3	ABS 07/15/27	299,962.77	0.00	0.00	0.00	2,670.00	0.00	299,962.77
		293,891.71	0.00	0.00	0.00	0.00	(5,594.41)	294,391.62
		293,891.71						299,986.03
CARMX 2022-4 A3 14318UAD3	ABS 08/16/27	294,930.82	0.00	0.00	0.00	3,938.25	0.00	294,930.82
		295,160.40	0.00	0.00	0.00	0.00	(538.68)	294,434.01
		295,160.40						294,972.70
MBART 2022-I A3 58768PAC8	ABS 08/16/27	389,922.86	0.00	0.00	0.00	5,079.75	0.00	389,922.86
		389,181.76	0.00	0.00	0.00	0.00	(718.98)	389,250.26
		389,181.76						389,969.25
TAOT 2023-A A3 891940AC2	ABS 09/15/27	164,999.92	0.00	0.00	0.00	1,909.86	0.00	164,999.92
		163,484.43	0.00	0.00	0.00	0.00	(1,434.74)	163,565.09
		163,484.43						164,999.83
TAOT 2022-D A3 89239HAD0	ABS 09/15/27	109,989.14	0.00	0.00	0.00	1,457.49	0.00	109,989.14
		110,284.17	0.00	0.00	0.00	0.00	(161.85)	109,833.55
		110,284.17						109,995.40

Portfolio Activity Summary

04/01/2024 to 06/30/2024

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
AMXCA 2022-4 A 02582JJX9	ABS 10/15/27	119,994.05 119,681.11 119,681.11		0.00 0.00		0.00 0.00		1,485.00 0.00	0.00 (598.40)	119,994.05 119,398.86 119,997.26
NAROT 2023-A A3 65480WAD3	ABS 11/15/27	234,958.48 233,992.71 233,992.71		0.00 0.00		0.00 0.00		2,884.62 0.00	0.00 (1,316.61)	234,958.48 233,659.51 234,976.13
HAROT 2023-2 A3 437927ACO	ABS 11/15/27	159,974.08 159,297.46 159,297.46		0.00 0.00		0.00 0.00		1,971.99 0.00	0.00 (890.86)	159,974.08 159,093.01 159,983.87
HDMOT 2023-A A3 41285JAD0	ABS 12/15/27	169,982.88 169,571.27 169,571.27		0.00 0.00		0.00 0.00		2,146.26 0.00	0.00 (763.68)	169,982.88 169,227.86 169,991.54
TAOT 2023-B A3 89194IAD8	ABS 02/15/28	199,988.82 198,639.90 198,639.90		0.00 0.00		0.00 0.00		2,355.00 0.00	0.00 (2,055.47)	199,988.82 197,937.56 199,993.03
FORDO 2023-A A3 344928AD8	ABS 02/15/28	129,986.44 128,850.79 128,850.79		0.00 0.00		0.00 0.00		1,511.25 0.00	0.00 (1,205.70)	129,986.44 128,786.80 129,992.50
GMCAR 2023-2 A3 362583AD8	ABS 02/16/28	139,996.15 138,638.40 138,638.40		0.00 0.00		0.00 0.00		1,564.50 0.00	0.00 (1,542.85)	139,996.15 138,455.09 139,997.93
BMWOT 2023-A A3 05592XAD2	ABS 02/25/28	84,984.94 85,379.69 85,379.69		0.00 0.00		0.00 0.00		1,162.38 0.00	0.00 275.83	84,984.94 85,266.34 84,990.51
NAROT 2023-B A3 65480MAD5	ABS 03/15/28	104,978.69 106,512.33 106,512.33		0.00 0.00		0.00 0.00		1,556.62 0.00	0.00 979.69	104,978.69 105,963.76 104,984.07
DCENT 2023-1 A 254683CY9	ABS 03/15/28	299,982.60 295,978.27 295,978.27		0.00 0.00		0.00 0.00		3,232.50 0.00	0.00 (4,510.15)	299,982.60 295,478.97 299,989.12
HART 2023-B A3 44933XAD9	ABS 04/17/28	74,996.75 75,418.13 75,418.13		0.00 0.00		0.00 0.00		1,027.50 0.00	0.00 216.35	74,996.75 75,214.19 74,997.83
AMXCA 2023-1 A 02582JJZ4	ABS 05/15/28	139,987.58 138,286.97 138,286.97		0.00 0.00		0.00 0.00		1,704.51 0.00	0.00 (613.97)	139,987.58 139,377.55 139,991.52
FORDO 2023-B A3 344930AD4	ABS 05/15/28	149,997.98 150,325.17 150,325.17		0.00 0.00		0.00 0.00		1,961.25 0.00	0.00 (121.47)	149,997.98 149,877.03 149,998.50

Portfolio Activity Summary

04/01/2024 to 06/30/2024

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	0.00	0.00	0.00	0.00	1,021.89	0.00	239.49	74,997.11
		75,281.97								75,281.97
		75,281.97								74,998.03
HAROT 2023-4 A3 438123AC5	ABS 06/21/28	84,985.03	0.00	0.00	0.00	0.00	1,204.89	0.00	760.48	84,985.03
		86,041.55								86,041.55
		86,041.55								84,988.94
FITAT 2023-1 A3 31680EAD3	ABS 08/15/28	264,983.57	0.00	0.00	0.00	0.00	3,663.63	0.00	683.52	264,983.57
		266,693.04								266,693.04
		266,693.04								264,988.07
CHAIT 2023-1 A 161571HT4	ABS 09/15/28	379,894.66	0.00	0.00	0.00	0.00	4,902.00	0.00	1,049.06	379,894.66
		382,206.69								382,206.69
		382,206.69								379,921.01
Credit Agricole Corporate And Investment Bank, New 22536AZR8	CD 08/16/24	375,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	375,000.00
		373,116.84								373,116.84
		373,116.84								374,367.70
Toronto-Dominion Bank - New York Branch 89115B6K1	CD 10/27/25	500,000.00	0.00	0.00	0.00	0.00	0.00	0.00	5,849.78	500,000.00
		506,951.91								506,951.91
		506,951.91								505,849.78
Nordea ABP - New York Branch 65558UYF3	CD 11/03/25	500,000.00	0.00	0.00	0.00	0.00	13,825.00	0.00	(2,493.63)	500,000.00
		497,043.27								497,043.27
		497,043.27								500,000.00
COÖPERATIEVE RABOBANK U.A., NEW YORK BRANCH 21684LGS5	CD 07/17/26	475,000.00	0.00	0.00	0.00	0.00	0.00	0.00	(7,355.96)	475,000.00
		466,746.73								466,746.73
		466,746.73								467,644.04
Natixis, New York Branch 63873QP65	CD 09/18/26	375,000.00	0.00	0.00	0.00	0.00	0.00	0.00	5,685.17	375,000.00
		381,324.67								381,324.67
		381,324.67								375,000.00
HSBC USA INC 40428HTA0	CORP 05/24/24	374,985.00	0.00	0.00	0.00	(375,000.00)	7,031.25	0.00	0.00	0.00
		373,944.75								373,944.75
		373,944.75								0.00
AMERICAN EXPRESS CO 025816CG2	CORP 07/30/24	233,055.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	233,055.00
		222,827.63								222,827.63
		222,827.63								225,000.00
UNILEVER CAPITAL CORP 904764BN6	CORP 08/12/24	100,000.00	0.00	0.00	0.00	0.00	0.00	0.00	(612.85)	100,000.00
		98,069.70								98,069.70
		98,069.70								99,387.15
COOPERATIEVE RABOBANK UA (NEW YORK BRANCH) 21688AAU6	CORP 08/22/24	249,885.00	0.00	0.00	0.00	0.00	0.00	0.00	(529.28)	249,885.00
		248,439.75								248,439.75
		248,439.75								249,462.27
										249,991.55

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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
GOLDMAN SACHS GROUP INC 38141GYE8	CORP 09/10/24	150,000.00								150,000.00
		150,046.05	0.00		0.00	0.00	2,220.70	0.00	150,000.00	
		150,046.05	0.00		0.00	0.00	0.00	0.00	150,000.00	
JOHN DEERE CAPITAL CORP 24422EVY2	CORP 01/10/25	99,953.00								99,953.00
		96,925.20	0.00		0.00	0.00	0.00	0.00	97,802.15	
		96,925.20	0.00		0.00	0.00	0.00	(2,189.49)	99,991.65	
LINDE INC 74005PBN3	CORP 02/05/25	177,549.75								177,549.75
		171,263.40	0.00		0.00	0.00	0.00	0.00	172,131.60	
		171,263.40	0.00		0.00	0.00	0.00	(3,209.33)	175,340.92	
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 63743HFC1	CORP 02/07/25	109,996.70								109,996.70
		106,819.02	0.00		0.00	0.00	0.00	0.00	107,576.76	
		106,819.02	0.00		0.00	0.00	0.00	(2,422.57)	109,999.33	
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 63743HFC1	CORP 02/07/25	64,400.70								64,400.70
		63,120.33	0.00		0.00	0.00	0.00	0.00	63,568.08	
		63,120.33	0.00		0.00	0.00	0.00	(1,306.68)	64,874.77	
AMERICAN EXPRESS CO 025816CQ0	CORP 03/04/25	99,821.00								99,821.00
		97,167.50	0.00		0.00	0.00	0.00	0.00	97,824.65	
		97,167.50	0.00		0.00	0.00	0.00	(2,133.91)	99,958.55	
AMERICAN EXPRESS CO 025816CQ0	CORP 03/04/25	49,949.50								49,949.50
		48,583.75	0.00		0.00	0.00	0.00	0.00	48,912.32	
		48,583.75	0.00		0.00	0.00	0.00	(1,075.99)	49,988.31	
EXXON MOBIL CORP 30231GAF9	CORP 03/06/25	138,049.60								138,049.60
		127,079.03	0.00		0.00	0.00	0.00	0.00	127,677.20	
		127,079.03	0.00		0.00	0.00	0.00	(3,283.14)	130,960.34	
JOHN DEERE CAPITAL CORP 24422EWBI	CORP 03/07/25	24,989.25								24,989.25
		24,288.63	0.00		0.00	0.00	0.00	0.00	24,455.18	
		24,288.63	0.00		0.00	0.00	0.00	(542.31)	24,997.49	
JOHN DEERE CAPITAL CORP 24422EWBI	CORP 03/07/25	50,100.00								50,100.00
		48,577.25	0.00		0.00	0.00	0.00	0.00	48,910.36	
		48,577.25	0.00		0.00	0.00	0.00	(1,113.02)	50,023.37	
UNILEVER CAPITAL CORP 904764BB2	CORP 03/22/25	129,088.75								129,088.75
		122,769.88	0.00		0.00	0.00	0.00	0.00	123,141.96	
		122,769.88	0.00		0.00	0.00	0.00	(2,664.62)	125,806.57	
PACCAR FINANCIAL CORP 69371RR73	CORP 04/07/25	249,935.00								249,935.00
		244,203.00	0.00		0.00	0.00	3,562.50	0.00	245,023.29	
		244,203.00	0.00		0.00	0.00	0.00	(4,959.59)	249,982.88	

Portfolio Activity Summary

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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
BROWN-FORMAN CORP 115637AS9	CORP 04/15/25	119,465.45						2,012.50	0.00	119,465.45
		112,647.22	0.00	0.00	0.00	0.00	0.00	(2,678.55)	113,286.80	
		112,647.22	0.00	0.00	0.00	0.00	0.00		115,965.36	
BANK OF NEW YORK MELLON CORP 06406RAN7	CORP 04/24/25	121,988.75						1,000.00	0.00	121,988.75
		120,277.00	0.00	0.00	0.00	0.00	0.00	(3,025.17)	121,165.23	
		120,277.00	0.00	0.00	0.00	0.00	0.00		124,190.40	
BANK OF NEW YORK MELLON CORP 06406RAN7	CORP 04/24/25	138,202.20						1,080.00	0.00	138,202.20
		129,899.16	0.00	0.00	0.00	0.00	0.00	(4,731.48)	130,858.44	
		129,899.16	0.00	0.00	0.00	0.00	0.00		135,589.92	
CINTAS NO 2 CORP 17252MAP5	CORP 05/01/25	69,794.90						1,207.50	0.00	69,794.90
		68,623.31	0.00	0.00	0.00	0.00	0.00	(1,126.80)	68,813.83	
		68,623.31	0.00	0.00	0.00	0.00	0.00		69,940.63	
CINTAS NO 2 CORP 17252MAP5	CORP 05/01/25	104,976.90						1,811.25	0.00	104,976.90
		102,934.97	0.00	0.00	0.00	0.00	0.00	(1,772.56)	103,220.74	
		102,934.97	0.00	0.00	0.00	0.00	0.00		104,993.30	
CITIGROUP INC 172967MX6	CORP 05/01/25	175,458.50				(175,000.00)		858.38	0.00	0.00
		174,096.30	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
		174,096.30	0.00	0.00	0.00	0.00	0.00		0.00	
CATERPILLAR FINANCIAL SERVICES CORP 14913R2V8	CORP 05/13/25	94,879.35						1,615.00	0.00	94,879.35
		93,181.32	0.00	0.00	0.00	0.00	0.00	(1,523.80)	93,440.08	
		93,181.32	0.00	0.00	0.00	0.00	0.00		94,963.88	
CATERPILLAR FINANCIAL SERVICES CORP 14913R2V8	CORP 05/13/25	29,997.00						510.00	0.00	29,997.00
		29,425.68	0.00	0.00	0.00	0.00	0.00	(491.71)	29,507.39	
		29,425.68	0.00	0.00	0.00	0.00	0.00		29,999.11	
HONEYWELL INTERNATIONAL INC 438516CB0	CORP 06/01/25	171,234.00						1,181.25	0.00	171,234.00
		167,620.60	0.00	0.00	0.00	0.00	0.00	(5,151.21)	168,756.94	
		167,620.60	0.00	0.00	0.00	0.00	0.00		173,908.15	
PNC BANK NA (DELAWARE) 69353REQ7	CORP 06/01/25	245,665.00						4,062.50	0.00	245,665.00
		243,762.50	0.00	0.00	0.00	0.00	0.00	(3,651.83)	244,860.89	
		243,762.50	0.00	0.00	0.00	0.00	0.00		248,512.72	
HERSHEY CO 427866BF4	CORP 06/01/25	124,784.40						585.00	0.00	124,784.40
		123,614.14	0.00	0.00	0.00	0.00	0.00	(3,688.30)	124,808.04	
		123,614.14	0.00	0.00	0.00	0.00	0.00		128,496.35	
JPMORGAN CHASE & CO 46647PCH7	CORP 06/01/25	345,000.00				(345,000.00)		1,421.40	0.00	0.00
		341,978.84	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
		341,978.84	0.00	0.00	0.00	0.00	0.00		0.00	
TRUIST FINANCIAL CORP 05531FBE2	CORP 06/05/25	242,822.58						4,273.50	0.00	242,822.58
		226,436.60	0.00	0.00	0.00	0.00	0.00	(7,439.75)	226,727.74	
		226,436.60	0.00	0.00	0.00	0.00	0.00		234,167.49	

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NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 63743HFE7	CORP 06/15/25	59,680.20 58,742.40 58,742.40		0.00 0.00		0.00 0.00		1,035.00 0.00	0.00 (1,065.48)	59,680.20 58,833.25 59,898.73
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 63743HFE7	CORP 06/15/25	39,989.20 39,161.60 39,161.60		0.00 0.00		0.00 0.00		690.00 0.00	0.00 (774.92)	39,989.20 39,222.17 39,997.09
JPMORGAN CHASE & CO 46625HMN7	CORP 07/15/25	232,026.75 220,736.70 220,736.70		0.00 0.00		0.00 0.00		0.00 0.00	0.00 (5,326.66)	232,026.75 221,535.56 226,862.22
MORGAN STANLEY 6174468C6	CORP 07/23/25	84,900.55 83,615.18 83,615.18		0.00 0.00		0.00 0.00		0.00 0.00	0.00 (1,238.01)	84,900.55 83,727.16 84,965.16
INTERNATIONAL BUSINESS MACHINES CORP 459200KS9	CORP 07/27/25	375,000.00 368,955.00 368,955.00		0.00 0.00		0.00 0.00		0.00 0.00	0.00 (5,361.29)	375,000.00 369,638.71 375,000.00
INTEL CORP 458140AS9	CORP 07/29/25	195,476.00 196,058.40 196,058.40		0.00 0.00		0.00 0.00		0.00 0.00	0.00 (1,423.72)	195,476.00 196,558.62 197,982.33
BANK OF AMERICA CORP 06051GFS3	CORP 08/01/25	232,420.50 221,514.08 221,514.08		0.00 0.00		0.00 0.00		0.00 0.00	0.00 (5,905.87)	232,420.50 221,556.44 227,462.30
COLGATE-PALMOLIVE CO 194162AM5	CORP 08/15/25	54,949.40 53,682.53 53,682.53		0.00 0.00		0.00 0.00		0.00 0.00	0.00 (1,170.56)	54,949.40 53,810.13 54,980.69
WALMART INC 931142EW9	CORP 09/09/25	149,895.00 147,937.05 147,937.05		0.00 0.00		0.00 0.00		0.00 0.00	0.00 (2,109.94)	149,895.00 147,846.99 149,956.94
COMMONWEALTH BANK OF AUSTRALIA (NEW YORK BRANCH) 20271RAS9	CORP 09/12/25	250,230.00 251,480.25 251,480.25		0.00 0.00		0.00 0.00		0.00 0.00	0.00 737.12	250,230.00 250,878.21 250,141.08
HOME DEPOT INC 437076CRI	CORP 09/15/25	54,980.20 54,205.31 54,205.31		0.00 0.00		0.00 0.00		0.00 0.00	0.00 (792.77)	54,980.20 54,198.88 54,991.65
AMERICAN HONDA FINANCE CORP 02665WEQ0	CORP 10/03/25	174,837.25 176,706.25 176,706.25		0.00 0.00		0.00 0.00		5,046.81 0.00	0.00 972.48	174,837.25 175,867.90 174,895.42

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LOCKHEED MARTIN CORP 539830BU2	CORP 10/15/25	79,772.00 79,890.32 79,890.32		0.00 0.00		0.00 0.00		1,980.00 0.00	0.00 (145.83)	79,772.00 79,750.74 79,896.57
UNITEDHEALTH GROUP INC 91324PEN8	CORP 10/15/25	79,992.80 80,077.20 80,077.20		0.00 0.00		0.00 0.00		2,060.00 0.00	0.00 (112.91)	79,992.80 79,883.11 79,996.02
LOCKHEED MARTIN CORP 539830BU2	CORP 10/15/25	95,046.55 94,869.76 94,869.76		0.00 0.00		0.00 0.00		2,351.25 0.00	0.00 (318.69)	95,046.55 94,704.00 95,022.69
PNC FINANCIAL SERVICES GROUP INC 693475BH7	CORP 10/28/25	110,000.00 109,980.64 109,980.64		0.00 0.00		0.00 0.00		3,119.05 0.00	0.00 (121.13)	110,000.00 109,878.87 110,000.00
COMCAST CORP 20030NDZ1	CORP 11/07/25	109,734.90 110,380.38 110,380.38		0.00 0.00		0.00 0.00		2,887.50 0.00	0.00 46.49	109,734.90 109,922.06 109,875.58
COMCAST CORP 20030NDZ1	CORP 11/07/25	64,982.45 65,224.77 65,224.77		0.00 0.00		0.00 0.00		1,706.25 0.00	0.00 (37.87)	64,982.45 64,953.95 64,991.82
BRISTOL-MYERS SQUIBB CO 110122DN5	CORP 11/13/25	118,435.00 116,712.00 116,712.00		0.00 0.00		0.00 0.00		468.75 0.00	0.00 (4,889.57)	118,435.00 117,634.15 122,523.72
LINDE INC 53522KAB9	CORP 12/05/25	249,730.00 248,760.00 248,760.00		0.00 0.00		0.00 0.00		5,875.00 0.00	0.00 (1,356.12)	249,730.00 248,510.68 249,866.80
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD (NEW Y 05254JAA8	CORP 12/08/25	250,000.00 249,475.50 249,475.50		0.00 0.00		0.00 0.00		6,360.00 0.00	0.00 (342.49)	250,000.00 249,657.52 250,000.00
TOYOTA MOTOR CREDIT CORP 89236TLJ2	CORP 01/05/26	174,865.25 174,414.45 174,414.45		0.00 0.00		0.00 0.00		0.00 0.00	0.00 (766.90)	174,865.25 174,130.19 174,897.09
CITIGROUP INC 172967KG5	CORP 01/12/26	194,698.00 194,800.80 194,800.80		0.00 0.00		0.00 0.00		0.00 0.00	0.00 (2,134.19)	194,698.00 194,779.24 196,913.43
STATE STREET CORP 857477BR3	CORP 02/06/26	110,000.00 106,177.94 106,177.94		0.00 0.00		0.00 0.00		0.00 0.00	0.00 (2,669.31)	110,000.00 107,330.69 110,000.00
MORGAN STANLEY 61747YEM3	CORP 02/18/26	290,000.00 282,070.24 282,070.24		0.00 0.00		0.00 0.00		0.00 0.00	0.00 (5,713.95)	290,000.00 284,286.05 290,000.00

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NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 63743HFH0	CORP 03/13/26	124,536.25 123,699.75 123,699.75		0.00 0.00		0.00 0.00	0.00 0.00	0.00 0.00	0.00 (1,474.19)	124,536.25 123,266.86 124,741.05
STATE STREET CORP 857477BM4	CORP 03/30/26	260,133.15 248,246.33 248,246.33		0.00 0.00		0.00 0.00	0.00 0.00	3,698.78 0.00	0.00 (6,757.73)	260,133.15 249,510.63 256,268.36
BANK OF AMERICA CORP 06051GFX2	CORP 04/19/26	170,066.75 169,352.58 169,352.58		0.00 0.00		0.00 0.00	0.00 0.00	3,062.50 0.00	0.00 (2,277.07)	170,066.75 169,612.24 171,889.31
WELLS FARGO & CO 949746RW3	CORP 04/22/26	188,176.00 191,198.40 191,198.40		0.00 0.00		0.00 0.00	0.00 0.00	3,000.00 0.00	0.00 (1,056.19)	188,176.00 191,739.60 192,795.79
CATERPILLAR FINANCIAL SERVICES CORP 14913UAA8	CORP 05/15/26	249,882.50 247,210.50 247,210.50		0.00 0.00		0.00 0.00	0.00 0.00	5,437.50 0.00	0.00 (3,291.27)	249,882.50 246,633.81 249,925.07
TOYOTA MOTOR CREDIT CORP 89236TKT1	CORP 05/18/26	209,878.20 207,795.21 207,795.21		0.00 0.00		0.00 0.00	0.00 0.00	4,672.50 0.00	0.00 (2,609.61)	209,878.20 207,312.32 209,921.93
AMERICAN HONDA FINANCE CORP 02665WEK3	CORP 07/07/26	50,252.00 50,161.45 50,161.45		0.00 0.00		0.00 0.00	0.00 0.00	0.00 0.00	0.00 (87.57)	50,252.00 50,089.89 50,177.46
AMERICAN HONDA FINANCE CORP 02665WEK3	CORP 07/07/26	84,895.45 85,274.47 85,274.47		0.00 0.00		0.00 0.00	0.00 0.00	0.00 0.00	0.00 224.81	84,895.45 85,152.80 84,927.99
AMERICAN HONDA FINANCE CORP 02665WEK3	CORP 07/07/26	64,583.35 65,209.89 65,209.89		0.00 0.00		0.00 0.00	0.00 0.00	0.00 0.00	0.00 404.90	64,583.35 65,116.85 64,711.96
BANK OF NEW YORK MELLON CORP 06406RBJ5	CORP 07/24/26	170,554.20 167,788.13 167,788.13		0.00 0.00		0.00 0.00	0.00 0.00	0.00 0.00	0.00 (2,114.50)	170,554.20 168,090.38 170,204.89
BANK OF NEW YORK MELLON CORP 06406RBJ5	CORP 07/24/26	80,000.00 78,959.12 78,959.12		0.00 0.00		0.00 0.00	0.00 0.00	0.00 0.00	0.00 (898.64)	80,000.00 79,101.36 80,000.00
TRUIST FINANCIAL CORP 89788MAH5	CORP 07/28/26	65,000.00 63,913.92 63,913.92		0.00 0.00		0.00 0.00	0.00 0.00	0.00 0.00	0.00 (1,066.08)	65,000.00 63,933.92 65,000.00
TRUIST FINANCIAL CORP 89788MAH5	CORP 07/28/26	65,065.00 63,913.92 63,913.92		0.00 0.00		0.00 0.00	0.00 0.00	0.00 0.00	0.00 (1,090.34)	65,065.00 63,933.92 65,024.25

Portfolio Activity Summary

04/01/2024 to 06/30/2024

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
STATE STREET CORP 857477CD3	CORP 08/03/26	200,000.00								200,000.00
		200,658.60	0.00		0.00		0.00	0.00	381.05	200,381.05
		200,658.60	0.00		0.00		0.00	0.00		200,000.00
PACCAR FINANCIAL CORP 69371RS56	CORP 08/10/26	124,937.50								124,937.50
		125,286.13	0.00		0.00		0.00	0.00	0.00	124,871.88
		125,286.13	0.00		0.00		0.00	0.00	(83.33)	124,955.21
BANK OF AMERICA NA 06428CAA2	CORP 08/18/26	275,000.00								275,000.00
		277,611.13	0.00		0.00		0.00	0.00	0.00	276,952.58
		277,611.13	0.00		0.00		0.00	0.00	1,952.58	275,000.00
HOME DEPOT INC 437076CV2	CORP 09/30/26	104,770.05								104,770.05
		105,096.71	0.00		0.00		1,674.75	0.00	0.00	104,853.73
		105,096.71	0.00		0.00		0.00	0.00	45.22	104,808.51
PEPSICO INC 713448FW3	CORP 11/10/26	64,982.45								64,982.45
		65,464.82	0.00		0.00		1,665.63	0.00	0.00	65,285.61
		65,464.82	0.00		0.00		0.00	0.00	299.54	64,986.07
GOLDMAN SACHS GROUP INC 38145GAH3	CORP 11/16/26	188,710.00								188,710.00
		191,918.20	0.00		0.00		3,500.00	0.00	0.00	191,957.46
		191,918.20	0.00		0.00		0.00	0.00	345.50	191,611.96
WELLS FARGO BANK NA 94988j6F9	CORP 12/11/26	375,000.00								375,000.00
		376,411.50	0.00		0.00		9,851.25	0.00	0.00	375,387.98
		376,411.50	0.00		0.00		0.00	0.00	387.98	375,000.00
JOHN DEERE CAPITAL CORP 24422EXF1	CORP 01/08/27	199,778.00								199,778.00
		198,185.20	0.00		0.00		0.00	0.00	0.00	198,009.35
		198,185.20	0.00		0.00		0.00	0.00	(1,802.33)	199,811.67
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD (NEW Y 05253JAZ4	CORP 01/18/27	250,000.00								250,000.00
		249,304.25	0.00		0.00		0.00	0.00	0.00	248,720.96
		249,304.25	0.00		0.00		0.00	0.00	(1,279.04)	250,000.00
COMCAST CORP 20030NBY6	CORP 02/01/27	186,160.00								186,160.00
		191,742.40	0.00		0.00		0.00	0.00	0.00	191,709.67
		191,742.40	0.00		0.00		0.00	0.00	2,923.32	188,786.35
FEDERAL HOME LOAN BANKSGSE 3130APQ81	GSE 11/08/24	474,207.91								474,207.91
		487,334.50	0.00		0.00		2,500.00	0.00	0.00	491,739.57
		487,334.50	0.00		0.00		0.00	0.00	(4,081.36)	495,820.93
FHMS K-053 A2 3137BN6G4	GSE MBS 12/25/25	247,119.14								247,119.14
		242,122.00	0.00		0.00		1,871.88	0.00	0.00	242,435.65
		242,122.00	0.00		0.00		0.00	0.00	(6,052.35)	248,488.00
FHMS K-054 A2 3137BNGT5	GSE MBS 01/25/26	263,613.28								263,613.28
		264,897.67	0.00		0.00		1,887.19	0.00	0.00	265,261.04
		264,897.67	0.00		0.00		0.00	0.00	(3,158.97)	268,420.01

Portfolio Activity Summary

04/01/2024 to 06/30/2024

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-054 A2 3137BNGT5	GSE MBS 01/25/26	217,494.14 216,734.46 216,734.46	0.00 0.00		0.00 0.00		0.00 0.00	1,544.06 0.00	0.00 (3,472.56)	217,494.14 217,031.76 220,504.32
FNA 2016-M03 A2 3136ARTE8	GSE MBS 02/25/26	240,820.68 136,077.73 136,077.73	0.00 0.00		0.00 0.00		0.00 (10,540.66)	913.66 0.00	0.00 (47,671.73)	222,954.55 126,522.82 174,194.55
FHMS K-736 A2 3137FNWX4	GSE MBS 07/25/26	250,519.92 256,275.02 256,275.02	0.00 0.00		0.00 0.00		0.00 0.00	1,540.35 0.00	0.00 1,049.89	250,519.92 256,686.49 255,636.60
FHMS K-057 A2 3137BRQJ7	GSE MBS 07/25/26	247,223.44 247,892.70 247,892.70	0.00 0.00		0.00 0.00		0.00 0.00	1,670.49 0.00	0.00 (3,338.61)	247,223.44 248,274.55 251,613.16
FHMS K-057 A2 3137BRQJ7	GSE MBS 07/25/26	241,779.69 247,892.70 247,892.70	0.00 0.00		0.00 0.00		0.00 0.00	1,670.49 0.00	0.00 (501.59)	241,779.69 248,274.55 248,776.13
FHMS K-058 A2 3137BSP72	GSE MBS 08/25/26	383,156.25 380,624.18 380,624.18	0.00 0.00		0.00 0.00		0.00 0.00	2,652.99 0.00	0.00 (7,842.37)	383,156.25 380,974.64 388,817.01
FNA 2016-M12 A2 3136AUKX8	GSE MBS 09/25/26	278,852.31 259,670.31 259,670.31	0.00 0.00		0.00 0.00		0.00 (1,525.99)	1,711.34 0.00	0.01 (17,684.04)	277,302.31 258,697.65 276,381.69
FHMS K-059 A2 3137BSRE5	GSE MBS 09/25/26	260,465.82 264,371.84 264,371.84	0.00 0.00		0.00 0.00		0.00 0.00	2,145.00 0.00	0.00 910.88	260,465.82 264,311.11 263,400.23
FHMS K-062 A2 3137BUX60	GSE MBS 12/25/26	261,840.82 265,621.46 265,621.46	0.00 0.00		0.00 0.00		0.00 0.00	2,346.45 0.00	0.00 660.84	261,840.82 264,936.87 264,276.03
FHMS K-062 A2 3137BUX60	GSE MBS 12/25/26	262,485.35 265,621.46 265,621.46	0.00 0.00		0.00 0.00		0.00 0.00	2,346.45 0.00	0.00 203.90	262,485.35 264,936.87 264,732.97
FHMS K-063 A2 3137BVZ82	GSE MBS 01/25/27	259,273.44 265,739.10 265,739.10	0.00 0.00		0.00 0.00		0.00 0.00	2,358.12 0.00	0.00 2,561.92	259,273.44 264,985.68 262,423.76
FHMS K-065 A2 3137FIG44	GSE MBS 04/25/27	244,938.28 249,523.29 249,523.29	0.00 0.00		0.00 0.00		0.00 0.00	2,107.95 0.00	0.00 1,075.33	244,938.28 248,544.32 247,468.99
FHMS K-092 A1 3137FLYU2	GSE MBS 10/25/28	240,701.08 217,464.82 217,464.82	0.00 0.00		0.00 0.00		0.00 (9,634.21)	1,745.52 0.00	0.01 (19,626.21)	230,456.52 208,253.43 227,879.64

Portfolio Activity Summary

04/01/2024 to 06/30/2024

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 912828YV6	US GOV 11/30/24	414,546.87	0.00		0.00			3,000.00	0.00	414,546.87
		390,312.50	0.00		0.00			0.00	(8,035.46)	393,726.56
		390,312.50								
UNITED STATES TREASURY 912828XB1	US GOV 05/15/25	1,654,248.05	0.00		0.00			18,328.13	0.00	1,654,248.05
		1,671,363.28	0.00		0.00			0.00	(12,739.24)	1,680,325.19
		1,671,363.28								
UNITED STATES TREASURY 912828ZW3	US GOV 06/30/25	923,281.25	0.00		0.00			0.00	0.00	923,281.25
		943,906.25	0.00		0.00			0.00	(21,256.27)	953,095.70
		943,906.25								
UNITED STATES TREASURY 91282CEY3	US GOV 07/15/25	418,708.01	0.00		0.00			0.00	0.00	418,708.01
		414,972.66	0.00		0.00			0.00	(6,569.12)	416,072.51
		414,972.66								
UNITED STATES TREASURY 91282CEY3	US GOV 07/15/25	1,195,453.13	0.00		0.00			0.00	0.00	1,195,453.13
		1,171,687.50	0.00		0.00			0.00	(23,555.42)	1,174,792.97
		1,171,687.50								
UNITED STATES TREASURY 91282CFK2	US GOV 09/15/25	587,976.56	0.00		0.00			0.00	0.00	587,976.56
		588,750.00	0.00		0.00			0.00	(5,677.92)	589,195.31
		588,750.00								
UNITED STATES TREASURY 91282CFW6	US GOV 11/15/25	1,140,468.75	0.00		0.00			25,312.50	0.00	1,140,468.75
		1,119,902.34	0.00		0.00			0.00	(14,336.88)	1,118,188.47
		1,119,902.34								
UNITED STATES TREASURY 91282CGE5	US GOV 01/15/26	2,544,123.05	0.00		0.00			0.00	0.00	2,544,123.05
		2,513,343.75	0.00		0.00			0.00	(35,224.15)	2,511,650.40
		2,513,343.75								
UNITED STATES TREASURY 91282CGL9	US GOV 02/15/26	913,725.00	0.00		0.00			0.00	0.00	913,725.00
		918,375.00	0.00		0.00			0.00	(3,365.21)	917,430.47
		918,375.00								
UNITED STATES TREASURY 91282CGV7	US GOV 04/15/26	1,147,349.61	0.00		0.00			21,562.50	0.00	1,147,349.61
		1,130,054.69	0.00		0.00			0.00	(18,942.88)	1,129,425.79
		1,130,054.69								
UNITED STATES TREASURY 91282CHB0	US GOV 05/15/26	1,683,332.03	0.00		0.00			30,812.50	0.00	1,683,332.03
		1,666,531.25	0.00		0.00			0.00	(23,853.96)	1,665,335.95
		1,666,531.25								
UNITED STATES TREASURY 91282CHH7	US GOV 06/15/26	965,478.52	0.00		0.00			20,109.38	0.00	965,478.52
		965,554.69	0.00		0.00			0.00	(4,776.24)	963,802.73
		965,554.69								
UNITED STATES TREASURY 91282CHM6	US GOV 07/15/26	1,547,517.58	0.00		0.00			0.00	0.00	1,547,517.58
		1,547,578.13	0.00		0.00			0.00	(4,934.58)	1,543,339.84
		1,547,578.13								

Portfolio Activity Summary

04/01/2024 to 06/30/2024

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 91282CHU8	US GOV 08/15/26	1,089,515.63 1,095,703.13 1,095,703.13	0.00 0.00		0.00 0.00		0.00 0.00	0.00 0.00	0.00 506.35	1,089,515.63 1,092,781.25 1,092,274.90
UNITED STATES TREASURY 91282CHY0	US GOV 09/15/26	992,851.56 1,002,343.75 1,002,343.75	0.00 0.00		0.00 0.00		0.00 0.00	0.00 0.00	0.00 4,101.70	992,851.56 998,671.88 994,570.18
UNITED STATES TREASURY 91282CJC6	US GOV 10/15/26	448,734.38 451,265.63 451,265.63	0.00 0.00		0.00 0.00		10,406.25 0.00	0.00 589.34	0.00	448,734.38 449,595.70 449,006.37
UNITED STATES TREASURY 91282CJ8	US GOV 11/15/26	1,259,814.45 1,254,101.56 1,254,101.56	0.00 0.00		0.00 0.00		28,906.25 0.00	0.00 (8,665.52)	0.00	1,259,814.45 1,249,414.06 1,258,079.58
UNITED STATES TREASURY 91282CJP7	US GOV 12/15/26	1,864,308.59 1,845,375.00 1,845,375.00	0.00 0.00		0.00 0.00		40,468.75 0.00	0.00 (22,728.00)	0.00	1,864,308.59 1,839,376.95 1,862,104.95
UNITED STATES TREASURY 91282CJP7	US GOV 12/15/26	501,972.66 498,750.00 498,750.00	0.00 0.00		0.00 0.00		10,937.50 0.00	0.00 (4,551.20)	0.00	501,972.66 497,128.91 501,680.10
COOPERATIEVE RABOBANK UA (NEW YORK BRANCH) 21688AAS1	YANKEE 01/10/25	248,020.00 242,485.75 242,485.75	0.00 0.00		0.00 0.00		0.00 0.00	0.00 0.00	0.00 (5,027.15)	248,020.00 244,614.73 249,641.88
NATIONAL AUSTRALIA BANK LTD (NEW YORK BRANCH) 63254ABD9	YANKEE 06/09/25	255,000.00 250,178.72 250,178.72	0.00 0.00		0.00 0.00		4,462.50 0.00	0.00 (4,390.49)	0.00	255,000.00 250,609.51 255,000.00
NATIONAL AUSTRALIA BANK LTD (NEW YORK BRANCH) 63253QAA2	YANKEE 01/12/26	415,000.00 413,838.42 413,838.42	0.00 0.00		0.00 0.00		0.00 0.00	0.00 (2,191.57)	0.00	415,000.00 412,808.43 415,000.00
Portfolio Total		\$51,453,355.83 \$50,406,312.39 \$51,137,684.72	\$1,872,727.50 \$0.00		\$0.00 \$0.00		(\$895,000.00) (\$509,339.99)	\$468,387.51 \$89.51	\$0.01 (\$637,400.73)	\$51,738,195.41 \$50,918,774.23 \$51,556,174.96

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