

MONTHLY ACCOUNT STATEMENT

City of Orange Cons | Account #10897 | As of September 30, 2024

CHANDLER ASSET MANAGEMENT | chandlerasset.com

Chandler Team:

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

Custodian:

PORTFOLIO SUMMARY



City of Orange Cons | Account #10897 | As of September 30, 2024

Portfolio Characteristics

Average Modified Duration	1.65
Average Coupon	2.89%
Average Purchase YTM	2.93%
Average Market YTM	3.56%
Average Quality	AA
Average Final Maturity	1.91
Average Life	1.68

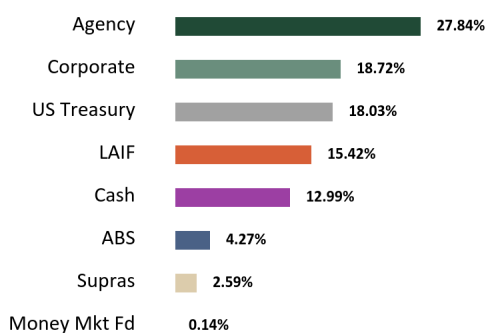
Account Summary

	Beg. Values as of 09/01/2024	End Values as of 09/30/2024
Market Value	151,422,421.84	143,879,773.17
Accrued Interest	666,097.73	665,043.10
Total Market Value	152,088,519.57	144,544,816.27
Income Earned	198,894.46	291,865.05
Cont/WD	(3,386,982.96)	(8,484,584.12)
Par	152,239,525.39	144,011,834.58
Book Value	152,022,380.57	143,908,156.62
Cost Value	151,913,242.69	143,828,423.84

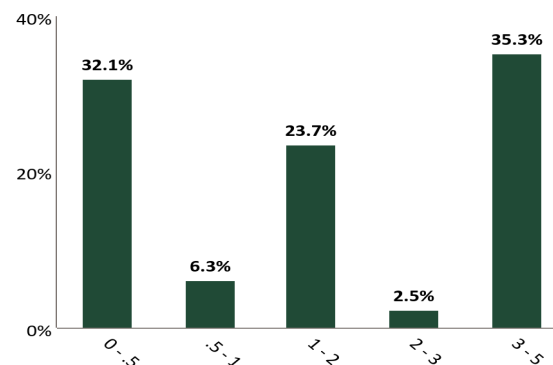
Top Issuers

United States	18.03%
LAIF	15.42%
Federal Home Loan Banks	13.68%
Wells Fargo & Company	12.67%
Farm Credit System	5.76%
FHLMC	5.70%
Toyota Motor Corporation	3.35%
FNMA	2.70%

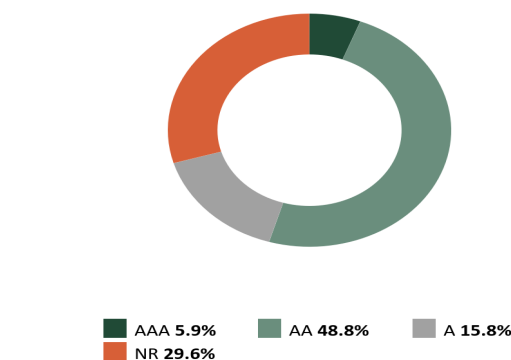
Sector Allocation



Maturity Distribution



Credit Quality



*See Footnote

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

Execution Time: 10/28/2024 12:01:16 PM

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STATEMENT OF COMPLIANCE



City of Orange Cons | Account #10897 | As of September 30, 2024

Rules Name	Limit	Actual	Compliance Status	Notes
AGENCY MORTGAGE SECURITIES (CMOS)				
Max % (BV; ABS, CMO & MBS)	20.0	4.2	Compliant	
Max Maturity (Years)	5.0	0.0	Compliant	
Min Rating (AA- by 1)	0.0	0.0	Compliant	
ASSET-BACKED SECURITIES (ABS)				
Max % (BV)	20.0	4.2	Compliant	
Max % Issuer (BV)	5.0	0.7	Compliant	
Max Maturity (Years)	5	4	Compliant	
Min Rating (AA- by 1)	0.0	0.0	Compliant	
COMMERCIAL PAPER				
Max % (BV)	40.0	0.0	Compliant	
Max % Issuer (MV)	5.0	0.0	Compliant	
Max Maturity (Days)	270	0.0	Compliant	
Min Rating (A-1 by 1 or A- by 1)	0.0	0.0	Compliant	
CORPORATE MEDIUM TERM NOTES				
Max % (BV)	30.0	18.8	Compliant	
Max % Issuer (BV)	5.0	3.5	Compliant	
Max Maturity (Years)	5	4	Compliant	
Min Rating (A- by 1)	0.0	0.0	Compliant	
FEDERAL AGENCIES				
Max % (MV)	75.0	27.8	Compliant	
Max % Issuer (MV)	30.0	13.7	Compliant	
Max Callables (MV)	20.0	17.8	Compliant	
Max Maturity (Years)	5	4	Compliant	
LOCAL AGENCY INVESTMENT FUND (LAIF)				
Max Concentration (MV)	75.0	22.2	Compliant	
LOCAL GOVERNMENT INVESTMENT POOL (LGIP)				
Max % (MV)	100.0	0.0	Compliant	
MONEY MARKET MUTUAL FUNDS				
Max % (MV)	20.0	0.1	Compliant	
Max % Issuer (BV)	20.0	0.1	Compliant	
Min Rating (AAA by 2)	0.0	0.0	Compliant	
MORTGAGE-BACKED SECURITIES (NON-AGENCY)				
Max % (BV)	20.0	0.0	Compliant	

STATEMENT OF COMPLIANCE



City of Orange Cons | Account #10897 | As of September 30, 2024

Rules Name	Limit	Actual	Compliance Status	Notes
Max % Issuer (BV)	5.0	0.0	Compliant	
Max Maturity (Years)	5.0	0.0	Compliant	
Min Rating (AA- by 1)	0.0	0.0	Compliant	
MUNICIPAL SECURITIES (CA, LOCAL AGENCY)				
Max % (BV)	20.0	0.0	Compliant	
Max % Issuer (BV)	5.0	0.0	Compliant	
Max Maturity (Years)	5	0.0	Compliant	
Min Rating (A- by 1)	0.0	0.0	Compliant	
MUNICIPAL SECURITIES (CA, OTHER STATES)				
Max % (BV)	20.0	0.0	Compliant	
Max % Issuer (BV)	5.0	0.0	Compliant	
Max Maturity (Years)	5	0.0	Compliant	
Min Rating (A- by 1)	0.0	0.0	Compliant	
SUPRANATIONAL OBLIGATIONS				
Max % (MV)	30.0	2.6	Compliant	
Max % Issuer (BV)	10.0	1.4	Compliant	
Max Maturity (Years)	5	3	Compliant	
Min Rating (AA- by 1)	0.0	0.0	Compliant	
U.S. TREASURIES				
Max % (MV)	100.0	18.0	Compliant	
Max Maturity (Years)	5	4	Compliant	

RECONCILIATION SUMMARY



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Maturities / Calls

Month to Date	(6,075,000.00)
Fiscal Year to Date	(29,140,000.00)

Principal Paydowns

Month to Date	(9,938.25)
Fiscal Year to Date	(261,403.60)

Purchases

Month to Date	14,568,902.08
Fiscal Year to Date	106,867,403.29

Sales

Month to Date	(16,689,415.68)
Fiscal Year to Date	(97,916,393.12)

Interest Received

Month to Date	362,412.87
Fiscal Year to Date	3,165,642.37

Purchased / Sold Interest

Month to Date	(76,260.83)
Fiscal Year to Date	(202,003.57)

Accrual Activity Summary

	Month to Date	Fiscal Year to Date (01/01/2024)
Beginning Book Value	152,022,380.57	163,933,768.11
Maturities/Calls	(6,075,000.00)	(29,140,000.00)
Principal Paydowns	(9,938.25)	(261,403.60)
Purchases	14,568,902.08	106,867,403.29
Sales	(16,689,415.68)	(97,916,393.12)
Change in Cash, Payables, Receivables	84,460.26	470,309.87
Amortization/Accretion	6,767.64	60,614.43
Realized Gain (Loss)	0.00	(106,142.37)
Ending Book Value	143,908,156.62	143,908,156.62

Fair Market Activity Summary

	Month to Date	Fiscal Year to Date (01/01/2024)
Beginning Market Value	151,422,421.84	161,007,324.31
Maturities/Calls	(6,075,000.00)	(29,140,000.00)
Principal Paydowns	(9,938.25)	(261,403.60)
Purchases	14,568,902.08	106,867,403.29
Sales	(16,689,415.68)	(97,916,393.12)
Change in Cash, Payables, Receivables	84,460.26	470,309.87
Amortization/Accretion	6,767.64	60,614.43
Change in Net Unrealized Gain (Loss)	571,575.28	2,898,060.35
Realized Gain (Loss)	0.00	(106,142.37)
Ending Market Value	143,879,773.17	143,879,773.17

HOLDINGS REPORT

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Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P/ Fitch	Maturity Duration
ABS									
05593AAC3	BMWLT 2023-1 A3 5.16 11/25/2025	58,596.39	02/07/2023 5.43%	58,595.00 58,595.82	100.08 4.88%	58,644.75 50.39	0.04% 48.94	Aaa/AAA NA	1.15 0.25
43815JAC7	HAROT 2023-1 A3 5.04 04/21/2027	210,000.00	02/16/2023 5.09%	209,960.98 209,976.03	100.51 4.49%	211,061.80 294.00	0.15% 1,085.77	Aaa/NA AAA	2.56 0.84
47800CAC0	JDOT 2023 A3 5.01 11/15/2027	395,000.00	02/22/2023 3.39%	394,928.03 394,952.27	100.69 4.46%	397,709.31 879.53	0.28% 2,757.03	Aaa/NA AAA	3.13 1.14
05592XAD2	BMWOT 2023-A A3 5.47 02/25/2028	190,000.00	07/11/2023 5.47%	189,966.33 189,975.15	101.24 4.43%	192,355.07 173.22	0.13% 2,379.92	NA/AAA AAA	3.41 1.12
02582JJZ4	AMXCA 2023-1 A 4.87 05/15/2026	350,000.00	06/07/2023 4.87%	349,968.96 349,977.78	101.19 4.14%	354,181.70 757.56	0.25% 4,203.92	NA/AAA AAA	1.62 1.53
438123AC5	HAROT 2023-4 A3 5.67 06/21/2028	330,000.00	11/01/2023 5.74%	329,941.89 329,953.19	102.32 4.18%	337,667.65 519.75	0.23% 7,714.46	Aaa/NA AAA	3.73 1.47
02582JKD1	AMXCA 2023-3 A 5.23 09/15/2028	1,055,000.00	09/12/2023 5.29%	1,054,952.84 1,054,962.62	102.30 4.04%	1,079,264.79 2,452.29	0.75% 24,302.17	NA/AAA AAA	3.96 1.82
161571HT4	CHAIT 2023-1 A 5.16 09/15/2028	1,060,000.00	09/07/2023 5.17%	1,059,706.17 1,059,767.61	102.17 4.04%	1,083,006.66 2,430.93	0.75% 23,239.06	NR/AAA AAA	3.96 1.82
096919AD7	BMWOT 2024-A A3 5.18 02/26/2029	450,000.00	06/04/2024 5.24%	449,931.65 449,936.10	102.19 4.05%	459,865.22 388.50	0.32% 9,929.12	Aaa/AAA NA	4.41 1.84
44934QAD3	HART 2024-B A3 4.84 03/15/2029	285,000.00	07/16/2024 4.90%	284,956.99 284,958.74	101.71 4.12%	289,862.21 613.07	0.20% 4,903.47	NA/AAA AAA	4.45 2.19
47786WAD2	JDOT 2024-B A3 5.2 03/15/2029	510,000.00	06/11/2024 5.26%	509,900.30 509,906.35	102.53 4.20%	522,900.81 1,178.67	0.36% 12,994.46	Aaa/NA AAA	4.45 2.36
43813YAC6	HAROT 2024-3 A3 4.57 03/21/2029	630,000.00	08/09/2024 4.62%	629,901.03 629,903.46	100.97 4.15%	636,085.30 799.75	0.44% 6,181.84	Aaa/NA AAA	4.47 2.07
05522RDJ4	BACCT 2024-1 A 4.93 03/15/2029	505,000.00	06/06/2024 4.93%	504,971.67 504,973.47	102.32 4.03%	516,721.20 1,106.51	0.36% 11,747.74	Aaa/AAA NA	4.45 2.41
Total ABS		6,028,596.39	5.02%	6,027,681.84 6,027,838.56	101.84 4.14%	6,139,326.46 11,644.17	4.27% 111,487.90	Aaa/AAA AAA	3.86 1.81
AGENCY									
3135GA4W8	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.5 02/18/2025	3,950,000.00	11/20/2020 0.50%	3,950,000.00 3,950,000.00	98.45 4.65%	3,888,592.47 2,359.03	2.70% (61,407.53)	Aaa/AA+ AA+	0.39 0.37
3130ANA42	FEDERAL HOME LOAN BANKS 0.65 04/28/2025	4,000,000.00	07/28/2021 0.65%	4,000,000.00 4,000,000.00	97.87 4.44%	3,914,920.68 4,550.00	2.72% (85,079.32)	Aaa/AA+ AA+	0.57 0.56

HOLDINGS REPORT



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Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P/ Fitch	Maturity Duration
3130AMBG6	FEDERAL HOME LOAN BANKS 0.75 04/29/2025	5,000,000.00	05/04/2021 0.75%	5,000,000.00 5,000,000.00	97.92 4.44%	4,895,936.50 15,833.33	3.40% (104,063.50)	Aaa/AA+ AA+	0.58 0.56
3134GW3Z7	FEDERAL HOME LOAN MORTGAGE CORP 0.6 10/28/2025	8,500,000.00	10/28/2020 0.60%	8,500,000.00 8,500,000.00	96.45 4.01%	8,198,187.19 21,675.00	5.70% (301,812.82)	Aaa/AA+ AA+	1.08 1.05
3133EPCF0	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.5 03/02/2026	2,000,000.00	03/27/2023 4.01%	2,026,680.00 2,012,891.18	100.87 3.87%	2,017,308.42 7,250.00	1.40% 4,417.24	Aaa/AA+ AA+	1.42 1.36
3133EPQC2	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.625 07/17/2026	2,000,000.00	07/28/2023 4.66%	1,998,260.00 1,998,948.28	101.57 3.71%	2,031,359.54 19,013.89	1.41% 32,411.26	Aaa/AA+ AA+	1.79 1.70
3130ANDF4	FEDERAL HOME LOAN BANKS 0.9 07/29/2026	5,000,000.00	07/29/2021 0.90%	5,010,000.00 5,000,000.00	94.84 3.85%	4,742,244.10 7,750.00	3.30% (257,755.90)	Aaa/AA+ AA+	1.83 1.78
3133EPDJ1	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.375 09/15/2027	2,000,000.00	03/27/2023 3.81%	2,045,720.00 2,030,227.87	102.02 3.65%	2,040,430.54 3,888.89	1.42% 10,202.67	Aaa/AA+ AA+	2.96 2.75
3130ATS57	FEDERAL HOME LOAN BANKS 4.5 03/10/2028	2,000,000.00	03/27/2023 3.82%	2,060,420.00 2,041,949.98	102.91 3.59%	2,058,249.10 5,250.00	1.43% 16,299.12	Aaa/AA+ AA+	3.44 3.17
3130AEB25	FEDERAL HOME LOAN BANKS 3.25 06/09/2028	2,000,000.00	07/24/2023 4.15%	1,921,180.00 1,940,387.12	98.89 3.57%	1,977,743.46 20,222.22	1.37% 37,356.34	Aaa/AA+ AA+	3.69 3.41
3130AXQK7	FEDERAL HOME LOAN BANKS 4.75 12/08/2028	2,000,000.00	01/29/2024 4.05%	2,060,660.00 2,052,282.49	104.35 3.62%	2,086,919.50 29,819.44	1.45% 34,637.01	Aaa/AA+ AA+	4.19 3.73
3133ERDH1	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.75 04/30/2029	2,100,000.00	04/29/2024 4.70%	2,104,263.00 2,103,903.47	104.80 3.60%	2,200,784.84 41,839.58	1.53% 96,881.37	Aaa/AA+ AA+	4.58 4.03
Total Agency		40,550,000.00	1.94%	40,677,183.00 40,630,590.39	98.86 4.02%	40,052,676.33 179,451.39	27.84% (577,914.06)	Aaa/AA+ AA+	1.74 1.63

CASH									
CCYUSD	Receivable	675.47	-- 0.00%	675.47 675.47	1.00 0.00%	675.47 0.00	0.00% 0.00	Aaa/AAA AAA	0.00 0.00
CCYUSD	Receivable	11,119.45	-- 0.00%	11,119.45 11,119.45	1.00 0.00%	11,119.45 0.00	0.01% 0.00	Aaa/AAA AAA	0.00 0.00
999WEL\$12	Wells Fargo General	314,102.00	-- 5.17%	314,102.00 314,102.00	1.00 5.17%	314,102.00 0.00	0.22% 0.00	NA/NA NA	0.00 0.00
CCYUSD	Receivable	459,166.52	-- 0.00%	459,166.52 459,166.52	1.00 0.00%	459,166.52 0.00	0.32% 0.00	Aaa/AAA AAA	0.00 0.00

HOLDINGS REPORT



City of Orange Cons | Account #10897 | As of September 30, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P/ Fitch	Maturity Duration
999WEL\$14	Wells Fargo	490,885.32	-- 0.00%	490,885.32 490,885.32	1.00 0.00%	490,885.32 0.00	0.34% 0.00	NA/NA NA	0.00 0.00
999WEL\$15	Wells Fargo	17,419,846.51	-- 0.00%	17,419,846.51 17,419,846.51	1.00 0.00%	17,419,846.51 0.00	12.11% 0.00	NA/NA NA	0.00 0.00
Total Cash		18,695,795.27	0.09%	18,695,795.27	1.00 0.09%	18,695,795.27 0.00	12.99% 0.00	Aaa/AAA AAA	0.00 0.00
CORPORATE									
14913Q3B3	CATERPILLAR FINANCIAL SERVICES CORP 2.15 11/08/2024	1,250,000.00	05/31/2022 2.86%	1,229,100.00 1,249,107.64	99.69 5.09%	1,246,185.23 10,675.35	0.87% (2,922.42)	A2/A A+	0.11 0.10
24422EWF2	JOHN DEERE CAPITAL CORP 3.4 06/06/2025	280,000.00	06/01/2022 3.41%	279,935.60 279,985.43	99.29 4.46%	278,025.99 3,041.11	0.19% (1,959.43)	A1/A A+	0.68 0.66
91324PEN8	UNITEDHEALTH GROUP INC 5.15 10/15/2025	775,000.00	12/28/2022 4.56%	786,780.00 779,377.08	101.02 4.14%	782,899.47 18,404.10	0.54% 3,522.39	A2/A+ A	1.04 0.98
89236THP3	TOYOTA MOTOR CREDIT CORP 0.8 10/16/2025	5,000,000.00	11/19/2020 0.70%	5,025,000.00 5,005,301.34	96.54 4.23%	4,827,107.35 18,333.33	3.35% (178,193.99)	A1/A+ A+	1.04 1.01
63743HFF4	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 5.45 10/30/2025	495,000.00	10/20/2022 5.50%	494,336.70 494,761.33	101.30 4.21%	501,416.13 11,315.56	0.35% 6,654.79	A2/A- A	1.08 1.02
037833EB2	APPLE INC 0.7 02/08/2026	3,000,000.00	02/08/2021 0.70%	2,999,730.00 2,999,926.81	95.87 3.87%	2,875,979.01 3,091.67	2.00% (123,947.80)	Aaa/AA+ NA	1.36 1.32
713448FQ6	PEPSICO INC 4.55 02/13/2026	195,000.00	02/13/2023 4.57%	194,886.90 194,948.31	100.80 3.94%	196,554.58 1,183.00	0.14% 1,606.27	A1/A+ NA	1.37 1.23
907818GE2	UNION PACIFIC CORP 4.75 02/21/2026	470,000.00	02/13/2023 4.77%	469,689.80 469,856.22	100.75 4.18%	473,535.26 2,480.56	0.33% 3,679.04	A3/A- A-	1.39 1.25
46647PBK1	JPMORGAN CHASE & CO 2.083 04/22/2026	1,250,000.00	05/31/2022 3.92%	1,190,825.00 1,237,873.34	98.40 6.11%	1,230,054.61 11,499.90	0.85% (7,818.73)	A1/A- AA-	1.56 0.54
61747YET8	MORGAN STANLEY 4.679 07/17/2026	775,000.00	12/28/2022 5.26%	764,390.25 771,700.99	99.86 5.78%	773,907.16 7,453.91	0.54% 2,206.17	A1/A- A+	1.79 0.76
24422EXD6	JOHN DEERE CAPITAL CORP 5.15 09/08/2026	505,000.00	09/05/2023 5.18%	504,641.45 504,768.71	102.34 3.88%	516,821.77 1,661.59	0.36% 12,053.06	A1/A A+	1.94 1.83
713448FW3	PEPSICO INC 5.125 11/10/2026	380,000.00	11/08/2023 5.13%	379,897.40 379,927.92	102.56 3.85%	389,736.72 7,627.71	0.27% 9,808.81	A1/A+ NA	2.11 1.88
06368LAQ9	BANK OF MONTREAL 4.7 09/14/2027	1,000,000.00	03/30/2023 4.91%	991,550.00 994,404.73	101.73 4.07%	1,017,331.41 2,219.44	0.71% 22,926.68	A2/A- AA-	2.96 2.66

HOLDINGS REPORT



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78016FZW7	ROYAL BANK OF CANADA 4.9 01/12/2028	1,000,000.00	03/30/2023 4.95%	997,990.00 998,622.44	102.37 4.12%	1,023,749.14 10,752.78	0.71% 25,126.70	A1/A AA-	3.28 2.98
06051GGF0	BANK OF AMERICA CORP 3.824 01/20/2028	1,250,000.00	06/27/2024 5.30%	1,206,175.00 1,210,623.05	98.92 4.94%	1,236,475.43 9,427.22	0.86% 25,852.37	A1/A- AA-	3.31 2.16
713448FL7	PEPSICO INC 3.6 02/18/2028	1,500,000.00	03/27/2024 4.49%	1,452,735.00 1,458,950.58	99.33 3.81%	1,490,000.94 6,450.00	1.04% 31,050.36	A1/A+ NA	3.39 3.14
58933YBH7	MERCK & CO INC 4.05 05/17/2028	1,250,000.00	09/26/2024 3.76%	1,261,775.00 1,261,738.71	100.84 3.80%	1,260,522.01 18,843.75	0.88% (1,216.70)	A1/A+ NA	3.63 3.23
91324PEU2	UNITEDHEALTH GROUP INC 4.25 01/15/2029	1,000,000.00	05/28/2024 5.05%	967,180.00 969,604.65	100.86 4.03%	1,008,613.99 8,972.22	0.70% 39,009.34	A2/A+ A	4.29 3.79
69371RS80	PACCAR FINANCIAL CORP 4.6 01/31/2029	1,200,000.00	03/27/2024 4.70%	1,194,684.00 1,195,245.63	102.54 3.95%	1,230,499.15 9,353.33	0.86% 35,253.52	A1/A+ NA	4.34 3.88
17275RBR2	CISCO SYSTEMS INC 4.85 02/26/2029	1,250,000.00	02/27/2024 4.84%	1,250,650.00 1,250,572.06	103.42 3.99%	1,292,729.03 5,894.10	0.90% 42,156.97	A1/AA- NA	4.41 3.86
437076DC3	HOME DEPOT INC 4.75 06/25/2029	1,250,000.00	06/27/2024 4.82%	1,245,987.50 1,246,196.60	103.07 4.03%	1,288,390.53 15,833.33	0.90% 42,193.93	A2/A A	4.73 4.10
532457CQ9	ELI LILLY AND CO 4.2 08/14/2029	705,000.00	08/12/2024 4.25%	703,456.05 703,496.64	100.96 3.98%	711,752.79 3,865.75	0.49% 8,256.16	A1/A+ NA	4.87 4.28
171239AL0	CHUBB INA HOLDINGS LLC 4.65 08/15/2029	1,250,000.00	09/26/2024 4.08%	1,280,725.00 1,280,654.85	102.32 4.12%	1,279,038.74 9,848.96	0.89% (1,616.11)	A3/A A	4.87 4.24
Total Corporate		27,030,000.00	3.44%	26,872,120.65 26,937,645.05	99.70 4.27%	26,931,326.44 198,228.66	18.72% (6,318.61)	A1/A+ A+	2.52 2.17
LAIF									
90LAIF\$00	Local Agency Investment Fund State Pool	22,192,867.38	-- 4.57%	22,192,867.38 22,192,867.38	1.00 4.57%	22,192,867.38 0.00	15.42% 0.00	NA/NA NA	0.00 0.00
Total LAIF		22,192,867.38	4.57%	22,192,867.38 22,192,867.38	1.00 4.57%	22,192,867.38 0.00	15.42% 0.00	NA/NA NA	0.00 0.00
MONEY MARKET FUND									
31846V203	FIRST AMER:GVT OBLG Y	194,575.54	-- 4.54%	194,575.54 194,575.54	1.00 4.54%	194,575.54 0.00	0.14% 0.00	Aaa/ AAAm AAA	0.00 0.00

HOLDINGS REPORT



City of Orange Cons | Account #10897 | As of September 30, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P/ Fitch	Maturity Duration
Total Money Market Fund		194,575.54	4.54%	194,575.54	1.00	194,575.54	0.14%	Aaa/ AAAm AAA	0.00
				194,575.54	4.54%	0.00	0.00		0.00
SUPRANATIONAL									
4581X0EKO	INTER-AMERICAN DEVELOPMENT BANK 4.5 05/15/2026	1,720,000.00	06/27/2023 4.53%	1,718,675.60 1,719,250.27	101.03 3.84%	1,737,724.82 29,240.00	1.21% 18,474.56	Aaa/AAA NA	1.62 1.53
459058KT9	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 3.5 07/12/2028	2,000,000.00	07/24/2023 4.19%	1,938,380.00 1,953,096.75	99.62 3.61%	1,992,371.58 15,361.11	1.38% 39,274.83	Aaa/AAA NA	3.78 3.48
Total Supranational		3,720,000.00	4.35%	3,657,055.60	100.28	3,730,096.40	2.59%	Aaa/AAA	2.78
				3,672,347.01	3.71%	44,601.11	57,749.39	NA	2.57
US TREASURY									
91282CCZ2	UNITED STATES TREASURY 0.875 09/30/2026	3,000,000.00	09/30/2021 1.01%	2,980,546.88 2,992,233.67	94.73 3.64%	2,841,796.86 72.12	1.98% (150,436.81)	Aaa/AA+ AA+	2.00 1.95
91282CGT2	UNITED STATES TREASURY 3.625 03/31/2028	1,500,000.00	09/26/2024 3.56%	1,503,398.44 1,503,387.83	100.20 3.56%	1,503,046.88 149.38	1.04% (340.95)	Aaa/AA+ AA+	3.50 3.26
91282CHA2	UNITED STATES TREASURY 3.5 04/30/2028	2,200,000.00	06/13/2024 4.33%	2,135,203.13 2,140,191.02	99.75 3.57%	2,194,585.93 32,222.83	1.53% 54,394.91	Aaa/AA+ AA+	3.58 3.29
9128284N7	UNITED STATES TREASURY 2.875 05/15/2028	2,000,000.00	07/31/2023 4.23%	1,883,281.25 1,911,827.32	97.61 3.58%	1,952,265.62 21,718.75	1.36% 40,438.30	Aaa/AA+ AA+	3.62 3.37
912810FE3	UNITED STATES TREASURY 5.5 08/15/2028	2,100,000.00	04/29/2024 4.59%	2,173,746.09 2,166,503.17	107.30 3.47%	2,253,398.45 14,751.36	1.57% 86,895.28	Aaa/AA+ AA+	3.88 3.47
91282CJF9	UNITED STATES TREASURY 4.875 10/31/2028	2,200,000.00	05/28/2024 4.57%	2,226,640.63 2,224,579.94	104.88 3.58%	2,307,421.86 44,881.79	1.60% 82,841.93	Aaa/AA+ AA+	4.08 3.62
9128285M8	UNITED STATES TREASURY 3.125 11/15/2028	2,000,000.00	12/28/2023 3.86%	1,935,078.13 1,945,164.14	98.26 3.58%	1,965,156.24 23,607.34	1.37% 19,992.10	Aaa/AA+ AA+	4.13 3.78
91282CKD2	UNITED STATES TREASURY 4.25 02/28/2029	2,200,000.00	03/27/2024 4.18%	2,206,617.19 2,205,928.97	102.78 3.56%	2,261,101.57 8,006.91	1.57% 55,172.60	Aaa/AA+ AA+	4.41 3.99
91282CKG5	UNITED STATES TREASURY 4.125 03/31/2029	2,200,000.00	05/28/2024 4.53%	2,161,156.25 2,163,904.11	102.27 3.57%	2,249,929.68 249.31	1.56% 86,025.57	Aaa/AA+ AA+	4.50 4.08
91282CKP5	UNITED STATES TREASURY 4.625 04/30/2029	2,000,000.00	-- 4.13%	2,042,382.82 2,041,249.11	104.42 3.57%	2,088,437.50 38,709.24	1.45% 47,188.39	Aaa/AA+ AA+	4.58 4.04

HOLDINGS REPORT



City of Orange Cons | Account #10897 | As of September 30, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P/ Fitch	Maturity Duration
91282CKT7	UNITED STATES TREASURY 4.5 05/31/2029	2,200,000.00	06/13/2024 4.25%	2,224,578.13 2,223,099.64	104.00 3.56%	2,288,000.00 33,270.49	1.59% 64,900.36	Aaa/AA+ AA+	4.67 4.13
91282CLC3	UNITED STATES TREASURY 4.0 07/31/2029	2,000,000.00	09/26/2024 3.56%	2,038,515.62 2,038,428.48	101.90 3.57%	2,037,968.76 13,478.26	1.42% (459.72)	Aaa/AA+ AA+	4.83 4.34
Total US Treasury		25,600,000.00	3.84%	25,511,144.56 25,556,497.41	101.47 3.57%	25,943,109.35 231,117.77	18.03% 386,611.94	Aaa/AA+ AA+	3.94 3.58
Total Portfolio		144,011,834.58	2.93%	143,828,423.84 143,908,156.62	71.71 3.56%	143,879,773.17 665,043.10	100.00% (28,383.45)	Aa2/AA- AA	1.91 1.65
Total Market Value + Accrued						144,544,816.27			

TRANSACTION LEDGER



City of Orange Cons | Account #10897 | As of September 30, 2024

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	09/03/2024	31846V203	91,750.00	FIRST AMER:GVT OBLG Y	1.000	4.90%	(91,750.00)	0.00	(91,750.00)	0.00
Purchase	09/04/2024	31846V203	1,718.04	FIRST AMER:GVT OBLG Y	1.000	4.89%	(1,718.04)	0.00	(1,718.04)	0.00
Purchase	09/06/2024	31846V203	3,026,250.00	FIRST AMER:GVT OBLG Y	1.000	4.89%	(3,026,250.00)	0.00	(3,026,250.00)	0.00
Purchase	09/09/2024	31846V203	13,003.75	FIRST AMER:GVT OBLG Y	1.000	4.89%	(13,003.75)	0.00	(13,003.75)	0.00
Purchase	09/10/2024	31846V203	45,000.00	FIRST AMER:GVT OBLG Y	1.000	4.88%	(45,000.00)	0.00	(45,000.00)	0.00
Purchase	09/16/2024	31846V203	9,837.55	FIRST AMER:GVT OBLG Y	1.000	4.88%	(9,837.55)	0.00	(9,837.55)	0.00
Purchase	09/16/2024	31846V203	75,072.25	FIRST AMER:GVT OBLG Y	1.000	4.88%	(75,072.25)	0.00	(75,072.25)	0.00
Purchase	09/23/2024	31846V203	4,966.78	FIRST AMER:GVT OBLG Y	1.000	4.52%	(4,966.78)	0.00	(4,966.78)	0.00
Purchase	09/25/2024	31846V203	3,090,692.53	FIRST AMER:GVT OBLG Y	1.000	4.52%	(3,090,692.53)	0.00	(3,090,692.53)	0.00
Purchase	09/25/2024	31846V203	2,808.58	FIRST AMER:GVT OBLG Y	1.000	4.52%	(2,808.58)	0.00	(2,808.58)	0.00
Purchase	09/27/2024	91282CGT2	1,500,000.00	UNITED STATES TREASURY 3.625 03/31/2028	100.227	3.56%	(1,503,398.44)	(26,741.80)	(1,530,140.24)	0.00
Purchase	09/27/2024	91282CLC3	2,000,000.00	UNITED STATES TREASURY 4.0 07/31/2029	101.926	3.56%	(2,038,515.62)	(12,608.70)	(2,051,124.32)	0.00
Purchase	09/27/2024	91282CKP5	500,000.00	UNITED STATES TREASURY 4.625 04/30/2029	104.457	3.56%	(522,285.16)	(9,425.95)	(531,711.11)	0.00
Purchase	09/27/2024	58933YBH7	1,250,000.00	MERCK & CO INC 4.05 05/17/2028	100.942	3.76%	(1,261,775.00)	(18,281.25)	(1,280,056.25)	0.00
Purchase	09/27/2024	171239AL0	1,250,000.00	CHUBB INA HOLDINGS LLC 4.65 08/15/2029	102.458	4.08%	(1,280,725.00)	(9,203.13)	(1,289,928.13)	0.00
Purchase	09/30/2024	999WEL\$14	9,337.81	Wells Fargo	1.000	0.00%	(9,337.81)	0.00	(9,337.81)	0.00
Purchase	09/30/2024	999WEL\$15	1,344,637.07	Wells Fargo	1.000	0.00%	(1,344,637.07)	0.00	(1,344,637.07)	0.00
Purchase	09/30/2024	999WEL\$12	161,441.00	Wells Fargo General	1.000	0.00%	(161,441.00)	0.00	(161,441.00)	0.00
Purchase	09/30/2024	31846V203	85,687.50	FIRST AMER:GVT OBLG Y	1.000	4.51%	(85,687.50)	0.00	(85,687.50)	0.00
Total Purchase			14,462,202.86				(14,568,902.08)	(76,260.83)	(14,645,162.91)	0.00
TOTAL ACQUISITIONS			14,462,202.86				(14,568,902.08)	(76,260.83)	(14,645,162.91)	0.00
OTHER										
Maturity	09/06/2024	191216CL2	(3,000,000.00)	COCA-COLA CO 1.75 09/06/2024	100.000	1.75%	3,000,000.00	0.00	3,000,000.00	0.00

TRANSACTION LEDGER



City of Orange Cons | Account #10897 | As of September 30, 2024

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Maturity	09/25/2024	3134GWVE3	(3,075,000.00)	FEDERAL HOME LOAN MORTGAGE CORP 0.4 09/25/2024	100.000	0.40%	3,075,000.00	0.00	3,075,000.00	0.00
Total Maturity			(6,075,000.00)				6,075,000.00	0.00	6,075,000.00	0.00
Sale	09/17/2024	31846V203	(6,329.35)	FIRST AMER:GVT OBLG Y	1.000	4.88%	6,329.35	0.00	6,329.35	0.00
Sale	09/27/2024	31846V203	(6,682,960.05)	FIRST AMER:GVT OBLG Y	1.000	4.51%	6,682,960.05	0.00	6,682,960.05	0.00
Sale	09/27/2024	31846V203	(126.28)	FIRST AMER:GVT OBLG Y	1.000	4.51%	126.28	0.00	126.28	0.00
Sale	09/30/2024	90LAIF\$00	(10,000,000.00)	Local Agency Investment Fund State Pool	1.000	4.57%	10,000,000.00	0.00	10,000,000.00	0.00
Total Sale			(16,689,415.68)				16,689,415.68	0.00	16,689,415.68	0.00
TOTAL OTHER TRANSACTIONS			(22,764,415.68)				22,764,415.68	0.00	22,764,415.68	0.00
OTHER										
Cash Transfer	09/30/2024	CCYUSD	(8,484,584.12)	Cash		0.00%	(8,484,584.12)	0.00	(8,484,584.12)	0.00
Total Cash Transfer			(8,484,584.12)				(8,484,584.12)	0.00	(8,484,584.12)	0.00
Coupon	09/02/2024	3133EPCF0	0.00	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.5 03/02/2026		4.01%	45,000.00	0.00	45,000.00	0.00
Coupon	09/06/2024	191216CL2	0.00	COCA-COLA CO 1.75 09/06/2024		1.75%	26,250.00	0.00	26,250.00	0.00
Coupon	09/08/2024	24422EXD6	0.00	JOHN DEERE CAPITAL CORP 5.15 09/08/2026		5.18%	13,003.75	0.00	13,003.75	0.00
Coupon	09/10/2024	3130ATS57	0.00	FEDERAL HOME LOAN BANKS 4.5 03/10/2028		3.82%	45,000.00	0.00	45,000.00	0.00
Coupon	09/14/2024	06368LAQ9	0.00	BANK OF MONTREAL 4.7 09/14/2027		4.91%	23,500.00	0.00	23,500.00	0.00
Coupon	09/15/2024	3133EPDJ1	0.00	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.375 09/15/2027		3.81%	43,750.00	0.00	43,750.00	0.00
Coupon	09/15/2024	44934QAD3	0.00	HART 2024-B A3 4.84 03/15/2029		4.90%	1,149.50	0.00	1,149.50	0.00
Coupon	09/15/2024	02582JJZ4	0.00	AMXCA 2023-1 A 4.87 05/15/2026		4.92%	1,420.42	0.00	1,420.42	0.00

TRANSACTION LEDGER



City of Orange Cons | Account #10897 | As of September 30, 2024

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Coupon	09/15/2024	05522RDJ4	0.00	BACCT 2024-1 A 4.93 03/15/2029		4.98%	2,074.71	0.00	2,074.71	0.00
Coupon	09/15/2024	47800CAC0	0.00	JDOT 2023 A3 5.01 11/15/2027		5.07%	1,649.13	0.00	1,649.13	0.00
Coupon	09/15/2024	161571HT4	0.00	CHAIT 2023-1 A 5.16 09/15/2028		5.23%	4,558.00	0.00	4,558.00	0.00
Coupon	09/15/2024	47786WAD2	0.00	JDOT 2024-B A3 5.2 03/15/2029		5.26%	2,210.00	0.00	2,210.00	0.00
Coupon	09/15/2024	02582JKD1	0.00	AMXCA 2023-3 A 5.23 09/15/2028		5.29%	4,598.04	0.00	4,598.04	0.00
Coupon	09/21/2024	43813YAC6	0.00	HAROT 2024-3 A3 4.57 03/21/2029		4.62%	2,399.25	0.00	2,399.25	0.00
Coupon	09/21/2024	43815JAC7	0.00	HAROT 2023-1 A3 5.04 04/21/2027		5.11%	882.00	0.00	882.00	0.00
Coupon	09/21/2024	438123AC5	0.00	HAROT 2023-4 A3 5.67 06/21/2028		5.75%	1,559.25	0.00	1,559.25	0.00
Coupon	09/25/2024	3134GWVE3	0.00	FEDERAL HOME LOAN MORTGAGE CORP 0.4 09/25/2024		0.40%	6,150.00	0.00	6,150.00	0.00
Coupon	09/25/2024	05593AAC3	0.00	BMWLT 2023-1 A3 5.16 11/25/2025		5.22%	294.70	0.00	294.70	0.00
Coupon	09/25/2024	096919AD7	0.00	BMWOT 2024-A A3 5.18 02/26/2029		5.24%	1,942.50	0.00	1,942.50	0.00
Coupon	09/25/2024	05592XAD2	0.00	BMWOT 2023-A A3 5.47 02/25/2028		5.54%	866.08	0.00	866.08	0.00
Coupon	09/30/2024	91282CCZ2	0.00	UNITED STATES TREASURY 0.875 09/30/2026		1.01%	13,125.00	0.00	13,125.00	0.00
Coupon	09/30/2024	91282CGT2	0.00	UNITED STATES TREASURY 3.625 03/31/2028		3.56%	27,187.50	0.00	27,187.50	0.00
Coupon	09/30/2024	91282CKG5	0.00	UNITED STATES TREASURY 4.125 03/31/2029		4.53%	45,375.00	0.00	45,375.00	0.00
Total Coupon			0.00				313,944.83	0.00	313,944.83	0.00
Custody Fee	09/25/2024	CCYUSD	(690.42)	Cash		0.00%	(690.42)	0.00	(690.42)	0.00

TRANSACTION LEDGER



City of Orange Cons | Account #10897 | As of September 30, 2024

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Total Custody Fee			(690.42)				(690.42)	0.00	(690.42)	0.00
Dividend	09/30/2024	31846V203	0.00	FIRST AMER:GVT OBLG Y		4.51%	11,119.45	0.00	11,119.45	0.00
Total Dividend			0.00				11,119.45	0.00	11,119.45	0.00
Management Fee	09/17/2024	CCYUSD	(6,329.35)	Cash		0.00%	(6,329.35)	0.00	(6,329.35)	0.00
Total Management Fee			(6,329.35)				(6,329.35)	0.00	(6,329.35)	0.00
Principal Paydown	09/25/2024	05593AAC3	9,938.25	BMWLT 2023-1 A3 5.16 11/25/2025		5.22%	9,938.25	--	9,938.25	0.00
Total Principal Paydown			9,938.25				9,938.25	--	9,938.25	0.00
TOTAL OTHER TRANSACTIONS			(8,481,665.64)				(8,156,601.36)	0.00	(8,156,601.36)	0.00

INCOME EARNED

City of Orange Cons | Account #10897 | As of September 30, 2024

Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
CASH & EQUIVALENTS						
31846V203	FIRST AMER:GVT OBLG Y	194,575.54	437,204.24 6,446,786.98 (6,689,415.68) 194,575.54	0.00 1,718.04 0.00 1,718.04	0.00 0.00 0.00 1,718.04	1,718.04
999WEL\$12	Wells Fargo General	314,102.00	152,661.00 161,441.00 0.00 314,102.00	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
999WEL\$14	Wells Fargo	490,885.32	481,547.51 9,337.81 0.00 490,885.32	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
999WEL\$15	Wells Fargo	17,419,846.51	16,075,209.44 1,344,637.07 0.00 17,419,846.51	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
CCYUSD	Receivable	470,961.44	386,501.18 0.00 0.00 470,961.44	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
Total Cash & Equivalents			17,533,123.37 7,962,202.86 (6,689,415.68) 18,890,370.81	0.00 1,718.04 0.00 1,718.04	0.00 0.00 0.00 1,718.04	1,718.04
FIXED INCOME						
02582JJZ4	AMXCA 2023-1 A 4.87 05/15/2026	06/07/2023 06/14/2023 350,000.00	349,976.65 0.00 0.00 349,977.78	757.56 1,420.42 757.56 1,420.42	1.13 0.00 1.13 1,421.55	1,421.55
02582JKD1	AMXCA 2023-3 A 5.23 09/15/2028	09/12/2023 09/19/2023 1,055,000.00	1,054,961.84 0.00 0.00 1,054,962.62	2,452.29 4,598.04 2,452.29 4,598.04	0.78 0.00 0.78 4,598.82	4,598.82

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037833EB2	APPLE INC 0.7 02/08/2026	02/08/2021	2,999,922.37	1,341.67	4.44	1,754.44
		02/08/2021	0.00	0.00	0.00	
		3,000,000.00	0.00	3,091.67	4.44	
			2,999,926.81	1,750.00	1,754.44	
05522RDJ4	BACCT 2024-1 A 4.93 03/15/2029	06/06/2024	504,972.98	1,106.51	0.49	2,075.20
		06/13/2024	0.00	2,074.71	0.00	
		505,000.00	0.00	1,106.51	0.49	
			504,973.47	2,074.71	2,075.20	
05592XAD2	BMWOT 2023-A A3 5.47 02/25/2028	07/11/2023	189,974.55	173.22	0.60	866.68
		07/18/2023	0.00	866.08	0.00	
		190,000.00	0.00	173.22	0.60	
			189,975.15	866.08	866.68	
05593AAC3	BMWLT 2023-1 A3 5.16 11/25/2025	02/07/2023	68,533.92	58.94	0.15	286.30
		02/15/2023	0.00	294.70	0.00	
		58,596.39	(9,938.25)	50.39	0.15	
			58,595.82	286.15	286.30	
06051GGF0	BANK OF AMERICA CORP 3.824 01/20/2028	06/27/2024	1,209,218.40	5,443.89	1,404.65	5,387.98
		06/28/2024	0.00	0.00	0.00	
		1,250,000.00	0.00	9,427.22	1,404.65	
			1,210,623.05	3,983.33	5,387.98	
06368LAQ9	BANK OF MONTREAL 4.7 09/14/2027	03/30/2023	994,249.02	21,802.78	155.71	4,072.38
		03/31/2023	0.00	23,500.00	0.00	
		1,000,000.00	0.00	2,219.44	155.71	
			994,404.73	3,916.67	4,072.38	
096919AD7	BMWOT 2024-A A3 5.18 02/26/2029	06/04/2024	449,934.91	388.50	1.19	1,943.69
		06/11/2024	0.00	1,942.50	0.00	
		450,000.00	0.00	388.50	1.19	
			449,936.10	1,942.50	1,943.69	
14913Q3B3	CATERPILLAR FINANCIAL SERVICES CORP 2.15 11/08/2024	05/31/2022	1,248,403.15	8,435.76	704.49	2,944.08
		06/02/2022	0.00	0.00	0.00	
		1,250,000.00	0.00	10,675.35	704.49	
			1,249,107.64	2,239.58	2,944.08	
161571HT4	CHAIT 2023-1 A 5.16 09/15/2028	09/07/2023	1,059,762.78	2,430.93	4.82	4,562.82
		09/15/2023	0.00	4,558.00	0.00	
		1,060,000.00	0.00	2,430.93	4.82	
			1,059,767.61	4,558.00	4,562.82	

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171239AL0	CHUBB INA HOLDINGS LLC 4.65 08/15/2029	09/26/2024 09/27/2024 1,250,000.00	0.00 1,280,725.00 0.00 1,280,654.85	0.00 (9,203.13) 9,848.96 645.83	0.00 (70.15) (70.15) 575.68	575.68
17275RBR2	CISCO SYSTEMS INC 4.85 02/26/2029	02/27/2024 02/29/2024 1,250,000.00	1,250,582.93 0.00 0.00 1,250,572.06	842.01 0.00 5,894.10 5,052.08	0.00 (10.88) (10.88) 5,041.21	5,041.21
191216CL2	COCA-COLA CO 1.75 09/06/2024	09/20/2019 09/20/2019 0.00	2,999,902.79 0.00 (3,000,000.00) 0.00	25,520.83 26,250.00 0.00 729.17	97.21 0.00 97.21 826.38	826.38
24422EWF2	JOHN DEERE CAPITAL CORP 3.4 06/06/2025	06/01/2022 06/06/2022 280,000.00	279,983.66 0.00 0.00 279,985.43	2,247.78 0.00 3,041.11 793.33	1.76 0.00 1.76 795.10	795.10
24422EXD6	JOHN DEERE CAPITAL CORP 5.15 09/08/2026	09/05/2023 09/08/2023 505,000.00	504,758.89 0.00 0.00 504,768.71	12,498.05 13,003.75 1,661.59 2,167.29	9.81 0.00 9.81 2,177.11	2,177.11
3130AEB25	FEDERAL HOME LOAN BANKS 3.25 06/09/2028	07/24/2023 07/25/2023 2,000,000.00	1,939,059.44 0.00 0.00 1,940,387.12	14,805.56 0.00 20,222.22 5,416.67	1,327.68 0.00 1,327.68 6,744.35	6,744.35
3130AMBG6	FEDERAL HOME LOAN BANKS 0.75 04/29/2025	05/04/2021 05/04/2021 5,000,000.00	5,000,000.00 0.00 0.00 5,000,000.00	12,708.33 0.00 15,833.33 3,125.00	0.00 0.00 0.00 3,125.00	3,125.00
3130ANA42	FEDERAL HOME LOAN BANKS 0.65 04/28/2025	07/28/2021 07/28/2021 4,000,000.00	4,000,000.00 0.00 0.00 4,000,000.00	2,383.33 0.00 4,550.00 2,166.67	0.00 0.00 0.00 2,166.67	2,166.67
3130ANDF4	FEDERAL HOME LOAN BANKS 0.9 07/29/2026	07/29/2021 07/29/2021 5,000,000.00	5,000,000.00 0.00 0.00 5,000,000.00	4,000.00 0.00 7,750.00 3,750.00	0.00 0.00 0.00 3,750.00	3,750.00

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3130ATS57	FEDERAL HOME LOAN BANKS 4.5 03/10/2028	03/27/2023 03/28/2023 2,000,000.00	2,042,951.97 0.00 0.00 2,041,949.98	42,750.00 45,000.00 5,250.00 7,500.00	0.00 (1,001.99) (1,001.99) 6,498.01	6,498.01
3130AXQK7	FEDERAL HOME LOAN BANKS 4.75 12/08/2028	01/29/2024 01/30/2024 2,000,000.00	2,053,308.31 0.00 0.00 2,052,282.49	21,902.78 0.00 29,819.44 7,916.67	0.00 (1,025.82) (1,025.82) 6,890.85	6,890.85
3133EPCF0	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.5 03/02/2026	03/27/2023 03/28/2023 2,000,000.00	2,013,639.22 0.00 0.00 2,012,891.18	44,750.00 45,000.00 7,250.00 7,500.00	0.00 (748.04) (748.04) 6,751.96	6,751.96
3133EPDJ1	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.375 09/15/2027	03/27/2023 03/28/2023 2,000,000.00	2,031,068.31 0.00 0.00 2,030,227.87	40,347.22 43,750.00 3,888.89 7,291.67	0.00 (840.44) (840.44) 6,451.23	6,451.23
3133EPQC2	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.625 07/17/2026	07/28/2023 07/31/2023 2,000,000.00	1,998,900.04 0.00 0.00 1,998,948.28	11,305.56 0.00 19,013.89 7,708.33	48.24 0.00 48.24 7,756.58	7,756.58
3133ERDH1	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.75 04/30/2029	04/29/2024 04/30/2024 2,100,000.00	2,103,973.51 0.00 0.00 2,103,903.47	33,527.08 0.00 41,839.58 8,312.50	0.00 (70.04) (70.04) 8,242.46	8,242.46
3134GW3Z7	FEDERAL HOME LOAN MORTGAGE CORP 0.6 10/28/2025	10/28/2020 10/28/2020 8,500,000.00	8,500,000.00 0.00 0.00 8,500,000.00	17,425.00 0.00 21,675.00 4,250.00	0.00 0.00 0.00 4,250.00	4,250.00
3134GWVE3	FEDERAL HOME LOAN MORTGAGE CORP 0.4 09/25/2024	11/19/2020 11/19/2020 0.00	3,074,984.25 0.00 (3,075,000.00) 0.00	5,330.00 6,150.00 0.00 820.00	15.75 0.00 15.75 835.75	835.75
3135GA4W8	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.5 02/18/2025	11/20/2020 11/20/2020 3,950,000.00	3,950,000.00 0.00 0.00 3,950,000.00	713.19 0.00 2,359.03 1,645.83	0.00 0.00 0.00 1,645.83	1,645.83

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437076DC3	HOME DEPOT INC 4.75 06/25/2029	06/27/2024	1,246,130.57	10,885.42	66.03	5,013.95
		06/28/2024	0.00	0.00	0.00	
		1,250,000.00	0.00	15,833.33	66.03	
			1,246,196.60	4,947.92	5,013.95	
438123AC5	HAROT 2023-4 A3 5.67 06/21/2028	11/01/2023	329,952.16	519.75	1.03	1,560.28
		11/08/2023	0.00	1,559.25	0.00	
		330,000.00	0.00	519.75	1.03	
			329,953.19	1,559.25	1,560.28	
43813YAC6	HAROT 2024-3 A3 4.57 03/21/2029	08/09/2024	629,901.68	799.75	1.77	2,401.02
		08/21/2024	0.00	2,399.25	0.00	
		630,000.00	0.00	799.75	1.77	
			629,903.46	2,399.25	2,401.02	
43815JAC7	HAROT 2023-1 A3 5.04 04/21/2027	02/16/2023	209,975.26	294.00	0.77	882.77
		02/24/2023	0.00	882.00	0.00	
		210,000.00	0.00	294.00	0.77	
			209,976.03	882.00	882.77	
44934QAD3	HART 2024-B A3 4.84 03/15/2029	07/16/2024	284,957.98	613.07	0.76	1,150.26
		07/24/2024	0.00	1,149.50	0.00	
		285,000.00	0.00	613.07	0.76	
			284,958.74	1,149.50	1,150.26	
4581X0EK0	INTER-AMERICAN DEVELOPMENT BANK 4.5 05/15/2026	06/27/2023	1,719,212.21	22,790.00	38.06	6,488.06
		07/06/2023	0.00	0.00	0.00	
		1,720,000.00	0.00	29,240.00	38.06	
			1,719,250.27	6,450.00	6,488.06	
459058KT9	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 3.5 07/12/2028	07/24/2023	1,952,077.11	9,527.78	1,019.64	6,852.97
		07/26/2023	0.00	0.00	0.00	
		2,000,000.00	0.00	15,361.11	1,019.64	
			1,953,096.75	5,833.33	6,852.97	
46647PBK1	JPMORGAN CHASE & CO 2.083 04/22/2026	05/31/2022	1,236,081.22	9,330.10	1,792.12	3,961.91
		06/02/2022	0.00	0.00	0.00	
		1,250,000.00	0.00	11,499.90	1,792.12	
			1,237,873.34	2,169.79	3,961.91	
47786WAD2	JDOT 2024-B A3 5.2 03/15/2029	06/11/2024	509,904.62	1,178.67	1.73	2,211.73
		06/18/2024	0.00	2,210.00	0.00	
		510,000.00	0.00	1,178.67	1.73	
			509,906.35	2,210.00	2,211.73	

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47800CAC0	JDOT 2023 A3 5.01 11/15/2027	02/22/2023 03/02/2023 395,000.00	394,951.02	879.53	1.26	1,650.39
			0.00	1,649.13	0.00	
			0.00	879.53	1.26	
			394,952.27	1,649.13	1,650.39	
532457CQ9	ELI LILLY AND CO 4.2 08/14/2029	08/12/2024 08/14/2024 705,000.00	703,471.27	1,398.25	25.37	2,492.87
			0.00	0.00	0.00	
			0.00	3,865.75	25.37	
			703,496.64	2,467.50	2,492.87	
58933YBH7	MERCK & CO INC 4.05 05/17/2028	09/26/2024 09/27/2024 1,250,000.00	0.00	0.00	0.00	526.21
			1,261,775.00	(18,281.25)	(36.29)	
			0.00	18,843.75	(36.29)	
			1,261,738.71	562.50	526.21	
61747YET8	MORGAN STANLEY 4.679 07/17/2026	12/28/2022 12/30/2022 775,000.00	771,358.53	4,432.05	342.46	3,364.31
			0.00	0.00	0.00	
			0.00	7,453.91	342.46	
			771,700.99	3,021.85	3,364.31	
63743HFF4	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 5.45 10/30/2025	10/20/2022 10/31/2022 495,000.00	494,743.16	9,067.44	18.17	2,266.30
			0.00	0.00	0.00	
			0.00	11,315.56	18.17	
			494,761.33	2,248.13	2,266.30	
69371RS80	PACCAR FINANCIAL CORP 4.6 01/31/2029	03/27/2024 03/28/2024 1,200,000.00	1,195,155.53	4,753.33	90.10	4,690.10
			0.00	0.00	0.00	
			0.00	9,353.33	90.10	
			1,195,245.63	4,600.00	4,690.10	
713448FL7	PEPSICO INC 3.6 02/18/2028	03/27/2024 03/28/2024 1,500,000.00	1,457,953.43	1,950.00	997.15	5,497.15
			0.00	0.00	0.00	
			0.00	6,450.00	997.15	
			1,458,950.58	4,500.00	5,497.15	
713448FQ6	PEPSICO INC 4.55 02/13/2026	02/13/2023 02/15/2023 195,000.00	194,945.21	443.63	3.10	742.48
			0.00	0.00	0.00	
			0.00	1,183.00	3.10	
			194,948.31	739.38	742.48	
713448FW3	PEPSICO INC 5.125 11/10/2026	11/08/2023 11/10/2023 380,000.00	379,925.11	6,004.79	2.81	1,625.73
			0.00	0.00	0.00	
			0.00	7,627.71	2.81	
			379,927.92	1,622.92	1,625.73	

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78016FZW7	ROYAL BANK OF CANADA 4.9 01/12/2028	03/30/2023	998,587.94	6,669.44	34.50	4,117.83
		03/31/2023	0.00	0.00	0.00	
		1,000,000.00	0.00	10,752.78	34.50	
			998,622.44	4,083.33	4,117.83	
89236THP3	TOYOTA MOTOR CREDIT CORP 0.8 10/16/2025	11/19/2020	5,005,719.87	15,000.00	0.00	2,914.81
		11/19/2020	0.00	0.00	(418.53)	
		5,000,000.00	0.00	18,333.33	(418.53)	
			5,005,301.34	3,333.33	2,914.81	
907818GE2	UNION PACIFIC CORP 4.75 02/21/2026	02/13/2023	469,847.73	620.14	8.49	1,868.91
		02/21/2023	0.00	0.00	0.00	
		470,000.00	0.00	2,480.56	8.49	
			469,856.22	1,860.42	1,868.91	
912810FE3	UNITED STATES TREASURY 5.5 08/15/2028	04/29/2024	2,167,914.13	5,335.60	0.00	8,004.80
		04/30/2024	0.00	0.00	(1,410.96)	
		2,100,000.00	0.00	14,751.36	(1,410.96)	
			2,166,503.17	9,415.76	8,004.80	
9128284N7	UNITED STATES TREASURY 2.875 05/15/2028	07/31/2023	1,909,826.43	17,031.25	2,000.89	6,688.39
		07/31/2023	0.00	0.00	0.00	
		2,000,000.00	0.00	21,718.75	2,000.89	
			1,911,827.32	4,687.50	6,688.39	
9128285M8	UNITED STATES TREASURY 3.125 11/15/2028	12/28/2023	1,944,071.79	18,512.23	1,092.35	6,187.46
		12/29/2023	0.00	0.00	0.00	
		2,000,000.00	0.00	23,607.34	1,092.35	
			1,945,164.14	5,095.11	6,187.46	
91282CCZ2	UNITED STATES TREASURY 0.875 09/30/2026	09/30/2021	2,991,914.06	11,045.08	319.60	2,471.64
		09/30/2021	0.00	13,125.00	0.00	
		3,000,000.00	0.00	72.12	319.60	
			2,992,233.67	2,152.03	2,471.64	
91282CGT2	UNITED STATES TREASURY 3.625 03/31/2028	09/26/2024	0.00	0.00	0.00	584.47
		09/27/2024	1,503,398.44	445.70	(10.61)	
		1,500,000.00	0.00	149.38	(10.61)	
			1,503,387.83	595.08	584.47	
91282CHA2	UNITED STATES TREASURY 3.5 04/30/2028	06/13/2024	2,138,818.21	25,945.65	1,372.82	7,649.99
		06/14/2024	0.00	0.00	0.00	
		2,200,000.00	0.00	32,222.83	1,372.82	
			2,140,191.02	6,277.17	7,649.99	

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91282CJF9	UNITED STATES TREASURY 4.875 10/31/2028	05/28/2024 05/29/2024 2,200,000.00	2,225,074.50 0.00 0.00 2,224,579.94	36,138.59 0.00 44,881.79 8,743.21	0.00 (494.57) (494.57) 8,248.64	8,248.64
91282CKD2	UNITED STATES TREASURY 4.25 02/28/2029	03/27/2024 03/28/2024 2,200,000.00	2,206,039.38 0.00 0.00 2,205,928.97	258.29 46,750.00 8,006.91 54,498.62	0.00 (110.41) (110.41) 54,388.21	54,388.21
91282CKG5	UNITED STATES TREASURY 4.125 03/31/2029	05/28/2024 05/29/2024 2,200,000.00	2,163,244.62 0.00 0.00 2,163,904.11	38,184.43 45,375.00 249.31 7,439.89	659.49 0.00 659.49 8,099.37	8,099.37
91282CKP5	UNITED STATES TREASURY 4.625 04/30/2029	05/28/2024 05/29/2024 2,000,000.00	2,151,358.36 522,285.16 0.00 2,041,249.11	23,376.36 (9,425.95) 38,709.24 5,906.93	0.00 (394.40) (394.40) 5,512.53	5,512.53
91282CKT7	UNITED STATES TREASURY 4.5 05/31/2029	06/13/2024 06/14/2024 2,200,000.00	2,223,506.57 0.00 0.00 2,223,099.64	25,155.74 0.00 33,270.49 8,114.75	0.00 (406.92) (406.92) 7,707.83	7,707.83
91282CLC3	UNITED STATES TREASURY 4.0 07/31/2029	09/26/2024 09/27/2024 2,000,000.00	0.00 2,038,515.62 0.00 2,038,428.48	0.00 (12,608.70) 13,478.26 869.56	0.00 (87.14) (87.14) 782.42	782.42
91324PEN8	UNITEDHEALTH GROUP INC 5.15 10/15/2025	12/28/2022 12/30/2022 775,000.00	779,723.55 0.00 0.00 779,377.08	15,078.06 0.00 18,404.10 3,326.04	0.00 (346.47) (346.47) 2,979.57	2,979.57
91324PEU2	UNITEDHEALTH GROUP INC 4.25 01/15/2029	05/28/2024 05/29/2024 1,000,000.00	969,022.73 0.00 0.00 969,604.65	5,430.56 0.00 8,972.22 3,541.67	581.91 0.00 581.91 4,123.58	4,123.58
			102,296,389.82	666,097.73	14,251.28	
			6,606,699.22	284,434.00	(7,483.64)	
			(6,084,938.25)	665,043.10	6,767.64	
Total Fixed Income			102,928,596.39	283,379.37	290,147.01	290,147.01

LAIF

INCOME EARNED



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Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
90LAIF\$00	Local Agency Investment Fund State Pool	22,192,867.38	32,192,867.38	0.00	0.00	0.00
			0.00	0.00	0.00	
			(10,000,000.00)	0.00	0.00	
			22,192,867.38	0.00	0.00	
			32,192,867.38	0.00	0.00	
Total LAIF		22,192,867.38	0.00	0.00	0.00	0.00
			0.00	0.00	0.00	
			(10,000,000.00)	0.00	0.00	
			22,192,867.38	0.00	0.00	
			32,192,867.38	0.00	0.00	
TOTAL PORTFOLIO		144,011,834.58	152,022,380.57	666,097.73	14,251.28	291,865.05
			14,568,902.08	286,152.04	(7,483.64)	
			(22,774,353.93)	665,043.10	6,767.64	
			143,908,156.62	285,097.41	291,865.05	

CASH FLOW REPORT



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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
OCTOBER 2024							
10/01/2024	Dividend		0.00		675.47		675.47
10/01/2024	Dividend	31846V203	0.00		11,119.45		11,119.45
10/15/2024	Dividend		0.00		167,520.19		167,520.19
10/15/2024	Dividend		0.00		170,512.95		170,512.95
10/15/2024	Dividend		0.00		121,133.38		121,133.38
10/15/2024	Coupon	02582JJZ4	0.00	AMXCA 2023-1 A 4.87 05/15/2026		1,420.42	1,420.42
10/15/2024	Coupon	02582JKD1	0.00	AMXCA 2023-3 A 5.23 09/15/2028		4,598.04	4,598.04
10/15/2024	Coupon	05522RDJ4	0.00	BACCT 2024-1 A 4.93 03/15/2029		2,074.71	2,074.71
10/15/2024	Coupon	161571HT4	0.00	CHAIT 2023-1 A 5.16 09/15/2028		4,558.00	4,558.00
10/15/2024	Coupon	44934QAD3	0.00	HART 2024-B A3 4.84 03/15/2029		1,149.50	1,149.50
10/15/2024	Coupon	47800CAC0	0.00	JDOT 2023 A3 5.01 11/15/2027		1,649.13	1,649.13
10/15/2024	Coupon	47786WAD2	0.00	JDOT 2024-B A3 5.2 03/15/2029		2,210.00	2,210.00
10/15/2024	Coupon	91324PEN8	0.00	UNITEDHEALTH GROUP INC 5.15 10/15/2025		19,956.25	19,956.25
10/16/2024	Coupon	89236THP3	0.00	TOYOTA MOTOR CREDIT CORP 0.8 10/16/2025		20,000.00	20,000.00
10/21/2024	Coupon	43815JAC7	0.00	HAROT 2023-1 A3 5.04 04/21/2027		882.00	882.00
10/21/2024	Coupon	438123AC5	0.00	HAROT 2023-4 A3 5.67 06/21/2028		1,559.25	1,559.25
10/21/2024	Coupon	43813YAC6	0.00	HAROT 2024-3 A3 4.57 03/21/2029		2,399.25	2,399.25
10/22/2024	Coupon	46647PBK1	0.00	JPMORGAN CHASE & CO 2.083 04/22/2026		13,018.75	13,018.75
10/25/2024	Custody Fee	CCYUSD	0.00		(695.77)		(695.77)
10/25/2024	Coupon	05593AAC3	0.00	BMWLT 2023-1 A3 5.16 11/25/2025		251.96	251.96
10/25/2024	Principal Paydown	05593AAC3	(9,675.69)	BMWLT 2023-1 A3 5.16 11/25/2025	9,675.69		9,675.69
10/25/2024	Coupon	05592XAD2	0.00	BMWOT 2023-A A3 5.47 02/25/2028		866.08	866.08
10/25/2024	Coupon	096919AD7	0.00	BMWOT 2024-A A3 5.18 02/26/2029		1,942.50	1,942.50
10/28/2024	Coupon	3134GW3Z7	8,500,000.00	FEDERAL HOME LOAN MORTGAGE CORP 0.6 10/28/2025		25,500.00	25,500.00
10/29/2024	Coupon	3130AMBG6	5,000,000.00	FEDERAL HOME LOAN BANKS 0.75 04/29/2025		18,750.00	18,750.00
10/30/2024	Coupon	3133ERDH1	2,100,000.00	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.75 04/30/2029		49,875.00	49,875.00
10/30/2024	Coupon	63743HFF4	495,000.00	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 5.45 10/30/2025		13,488.75	13,488.75
10/31/2024	Coupon	91282CHA2	2,200,000.00	UNITED STATES TREASURY 3.5 04/30/2028		38,500.00	38,500.00

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
10/31/2024	Coupon	91282CJF9	2,200,000.00	UNITED STATES TREASURY 4.875 10/31/2028		53,625.00	53,625.00
10/31/2024	Coupon	91282CKP5	2,000,000.00	UNITED STATES TREASURY 4.625 04/30/2029		46,250.00	46,250.00
October 2024							
Total					479,941.36	324,524.59	804,465.95
NOVEMBER 2024							
11/08/2024	Coupon	14913Q3B3	1,250,000.00	CATERPILLAR FINANCIAL SERVICES CORP 2.15 11/08/2024		13,437.50	13,437.50
11/08/2024	Final Maturity	14913Q3B3	1,250,000.00	CATERPILLAR FINANCIAL SERVICES CORP 2.15 11/08/2024	1,250,000.00		1,250,000.00
11/12/2024	Coupon	713448FW3	380,000.00	PEPSICO INC 5.125 11/10/2026		9,737.50	9,737.50
11/15/2024	Coupon	02582JJZ4	350,000.00	AMXCA 2023-1 A 4.87 05/15/2026		1,420.42	1,420.42
11/15/2024	Coupon	02582JKD1	1,055,000.00	AMXCA 2023-3 A 5.23 09/15/2028		4,598.04	4,598.04
11/15/2024	Coupon	05522RDJ4	505,000.00	BACCT 2024-1 A 4.93 03/15/2029		2,074.71	2,074.71
11/15/2024	Coupon	161571HT4	1,060,000.00	CHAIT 2023-1 A 5.16 09/15/2028		4,558.00	4,558.00
11/15/2024	Coupon	44934QAD3	285,000.00	HART 2024-B A3 4.84 03/15/2029		1,149.50	1,149.50
11/15/2024	Coupon	4581X0EK0	1,720,000.00	INTER-AMERICAN DEVELOPMENT BANK 4.5 05/15/2026		38,700.00	38,700.00
11/15/2024	Coupon	47786WAD2	510,000.00	JDOT 2024-B A3 5.2 03/15/2029		2,210.00	2,210.00
11/15/2024	Coupon	47800CAC0	395,000.00	JDOT 2023 A3 5.01 11/15/2027		1,649.13	1,649.13
11/15/2024	Coupon	9128284N7	2,000,000.00	UNITED STATES TREASURY 2.875 05/15/2028		28,750.00	28,750.00
11/15/2024	Coupon	9128285M8	2,000,000.00	UNITED STATES TREASURY 3.125 11/15/2028		31,250.00	31,250.00
11/15/2024	Coupon	92970QAE5	560,000.00	WF CARD ISSUANCE TRUST 2024-2 4.29 10/15/2029		1,401.40	1,401.40
11/18/2024	Coupon	58933YBH7	1,250,000.00	MERCK & CO INC 4.05 05/17/2028		25,312.50	25,312.50
11/21/2024	Coupon	438123AC5	330,000.00	HAROT 2023-4 A3 5.67 06/21/2028		1,559.25	1,559.25
11/21/2024	Coupon	43813YAC6	630,000.00	HAROT 2024-3 A3 4.57 03/21/2029		2,399.25	2,399.25
11/21/2024	Coupon	43815JAC7	210,000.00	HAROT 2023-1 A3 5.04 04/21/2027		882.00	882.00
11/25/2024	Coupon	05592XAD2	190,000.00	BMWOT 2023-A A3 5.47 02/25/2028		866.08	866.08
11/25/2024	Coupon	05593AAC3	48,920.70	BMWLT 2023-1 A3 5.16 11/25/2025		210.36	210.36
11/25/2024	Principal Paydown	05593AAC3	48,920.70	BMWLT 2023-1 A3 5.16 11/25/2025	13,298.68		13,298.68
11/25/2024	Coupon	096919AD7	450,000.00	BMWOT 2024-A A3 5.18 02/26/2029		1,942.50	1,942.50
November 2024							
Total					1,263,298.68	174,108.13	1,437,406.82

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
DECEMBER 2024							
12/02/2024	Coupon	91282CKT7	2,200,000.00	UNITED STATES TREASURY 4.5 05/31/2029		49,500.00	49,500.00
12/06/2024	Coupon	24422EWF2	280,000.00	JOHN DEERE CAPITAL CORP 3.4 06/06/2025		4,760.00	4,760.00
12/09/2024	Coupon	3130AEB25	2,000,000.00	FEDERAL HOME LOAN BANKS 3.25 06/09/2028		32,500.00	32,500.00
12/09/2024	Coupon	3130AXQK7	2,000,000.00	FEDERAL HOME LOAN BANKS 4.75 12/08/2028		47,500.00	47,500.00
12/16/2024	Coupon	02582JJZ4	350,000.00	AMXCA 2023-1 A 4.87 05/15/2026		1,420.42	1,420.42
12/16/2024	Coupon	02582JKD1	1,055,000.00	AMXCA 2023-3 A 5.23 09/15/2028		4,598.04	4,598.04
12/16/2024	Coupon	05522RDJ4	505,000.00	BACCT 2024-1 A 4.93 03/15/2029		2,074.71	2,074.71
12/16/2024	Coupon	161571HT4	1,060,000.00	CHAIT 2023-1 A 5.16 09/15/2028		4,558.00	4,558.00
12/16/2024	Coupon	44934QAD3	285,000.00	HART 2024-B A3 4.84 03/15/2029		1,149.50	1,149.50
12/16/2024	Coupon	47786WAD2	510,000.00	JDOT 2024-B A3 5.2 03/15/2029		2,210.00	2,210.00
12/16/2024	Coupon	47800CAC0	395,000.00	JDOT 2023 A3 5.01 11/15/2027		1,649.13	1,649.13
12/16/2024	Coupon	92970QAE5	560,000.00	WF CARD ISSUANCE TRUST 2024-2 4.29 10/15/2029		2,002.00	2,002.00
12/23/2024	Coupon	438123AC5	330,000.00	HAROT 2023-4 A3 5.67 06/21/2028		1,559.25	1,559.25
12/23/2024	Coupon	43813YAC6	630,000.00	HAROT 2024-3 A3 4.57 03/21/2029		2,399.25	2,399.25
12/23/2024	Coupon	43815JAC7	210,000.00	HAROT 2023-1 A3 5.04 04/21/2027		882.00	882.00
12/23/2024	Principal Paydown	43815JAC7	210,000.00	HAROT 2023-1 A3 5.04 04/21/2027	9,109.24		9,109.24
12/25/2024	Coupon	05592XAD2	190,000.00	BMWOT 2023-A A3 5.47 02/25/2028		866.08	866.08
12/25/2024	Coupon	05593AAC3	48,920.70	BMWLT 2023-1 A3 5.16 11/25/2025		153.17	153.17
12/25/2024	Principal Paydown	05593AAC3	48,920.70	BMWLT 2023-1 A3 5.16 11/25/2025	13,704.17		13,704.17
12/25/2024	Coupon	096919AD7	450,000.00	BMWOT 2024-A A3 5.18 02/26/2029		1,942.50	1,942.50
12/26/2024	Coupon	437076DC3	1,250,000.00	HOME DEPOT INC 4.75 06/25/2029		29,687.50	29,687.50
December 2024 Total					22,813.41	191,411.55	214,224.96
JANUARY 2025							
01/13/2025	Coupon	459058KT9	2,000,000.00	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 3.5 07/12/2028		35,000.00	35,000.00
01/13/2025	Coupon	78016FZW7	1,000,000.00	ROYAL BANK OF CANADA 4.9 01/12/2028		24,500.00	24,500.00
01/15/2025	Coupon	02582JJZ4	350,000.00	AMXCA 2023-1 A 4.87 05/15/2026		1,420.42	1,420.42
01/15/2025	Coupon	02582JKD1	1,055,000.00	AMXCA 2023-3 A 5.23 09/15/2028		4,598.04	4,598.04
01/15/2025	Coupon	05522RDJ4	505,000.00	BACCT 2024-1 A 4.93 03/15/2029		2,074.71	2,074.71

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
01/15/2025	Coupon	161571HT4	1,060,000.00	CHAIT 2023-1 A 5.16 09/15/2028		4,558.00	4,558.00
01/15/2025	Coupon	44934QAD3	285,000.00	HART 2024-B A3 4.84 03/15/2029		1,149.50	1,149.50
01/15/2025	Coupon	47786WAD2	510,000.00	JDOT 2024-B A3 5.2 03/15/2029		2,210.00	2,210.00
01/15/2025	Coupon	47800CAC0	395,000.00	JDOT 2023 A3 5.01 11/15/2027		1,649.13	1,649.13
01/15/2025	Principal Paydown	47800CAC0	395,000.00	JDOT 2023 A3 5.01 11/15/2027	7,022.58		7,022.58
01/15/2025	Coupon	91324PEU2	1,000,000.00	UNITEDHEALTH GROUP INC 4.25 01/15/2029		21,250.00	21,250.00
01/15/2025	Coupon	92970QAE5	560,000.00	WF CARD ISSUANCE TRUST 2024-2 4.29 10/15/2029		2,002.00	2,002.00
01/17/2025	Coupon	3133EPQC2	2,000,000.00	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.625 07/17/2026		46,250.00	46,250.00
01/17/2025	Coupon	61747YET8	775,000.00	MORGAN STANLEY 4.679 07/17/2026		18,131.13	18,131.13
01/21/2025	Coupon	06051GGF0	1,250,000.00	BANK OF AMERICA CORP 3.824 01/20/2028		23,900.00	23,900.00
01/21/2025	Coupon	438123AC5	330,000.00	HAROT 2023-4 A3 5.67 06/21/2028		1,559.25	1,559.25
01/21/2025	Coupon	43813YAC6	630,000.00	HAROT 2024-3 A3 4.57 03/21/2029		2,399.25	2,399.25
01/21/2025	Coupon	43815JAC7	210,000.00	HAROT 2023-1 A3 5.04 04/21/2027		843.74	843.74
01/21/2025	Principal Paydown	43815JAC7	210,000.00	HAROT 2023-1 A3 5.04 04/21/2027	13,774.29		13,774.29
01/27/2025	Coupon	05592XAD2	190,000.00	BMWOT 2023-A A3 5.47 02/25/2028		866.08	866.08
01/27/2025	Coupon	05593AAC3	48,920.70	BMWLT 2023-1 A3 5.16 11/25/2025		94.25	94.25
01/27/2025	Principal Paydown	05593AAC3	48,920.70	BMWLT 2023-1 A3 5.16 11/25/2025	12,971.06		12,971.06
01/27/2025	Coupon	096919AD7	450,000.00	BMWOT 2024-A A3 5.18 02/26/2029		1,942.50	1,942.50
01/28/2025	Coupon	3130ANA42	4,000,000.00	FEDERAL HOME LOAN BANKS 0.65 04/28/2025		13,000.00	13,000.00
01/29/2025	Coupon	3130ANDF4	5,000,000.00	FEDERAL HOME LOAN BANKS 0.9 07/29/2026		22,500.00	22,500.00
01/31/2025	Coupon	69371RS80	1,200,000.00	PACCAR FINANCIAL CORP 4.6 01/31/2029		27,600.00	27,600.00
01/31/2025	Coupon	91282CLC3	2,000,000.00	UNITED STATES TREASURY 4.0 07/31/2029		40,000.00	40,000.00
January 2025 Total					33,767.93	299,497.99	333,265.92
FEBRUARY 2025							
02/10/2025	Coupon	037833EB2	3,000,000.00	APPLE INC 0.7 02/08/2026		10,500.00	10,500.00
02/13/2025	Coupon	713448FQ6	195,000.00	PEPSICO INC 4.55 02/13/2026		4,436.25	4,436.25
02/14/2025	Coupon	532457CQ9	705,000.00	ELI LILLY AND CO 4.2 08/14/2029		14,805.00	14,805.00
02/17/2025	Coupon	05522RDJ4	505,000.00	BACCT 2024-1 A 4.93 03/15/2029		2,074.71	2,074.71
02/17/2025	Coupon	161571HT4	1,060,000.00	CHAIT 2023-1 A 5.16 09/15/2028		4,558.00	4,558.00
02/17/2025	Coupon	44934QAD3	285,000.00	HART 2024-B A3 4.84 03/15/2029		1,149.50	1,149.50

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02/17/2025	Coupon	47786WAD2	510,000.00	JDOT 2024-B A3 5.2 03/15/2029		2,210.00	2,210.00
02/17/2025	Coupon	47800CAC0	395,000.00	JDOT 2023 A3 5.01 11/15/2027		1,619.81	1,619.81
02/17/2025	Principal Paydown	47800CAC0	395,000.00	JDOT 2023 A3 5.01 11/15/2027	21,308.08		21,308.08
02/17/2025	Coupon	92970QAE5	560,000.00	WF CARD ISSUANCE TRUST 2024-2 4.29 10/15/2029		2,002.00	2,002.00
02/18/2025	Coupon	02582JJZ4	350,000.00	AMXCA 2023-1 A 4.87 05/15/2026		1,420.42	1,420.42
02/18/2025	Coupon	02582JKD1	1,055,000.00	AMXCA 2023-3 A 5.23 09/15/2028		4,598.04	4,598.04
02/18/2025	Coupon	171239AL0	1,250,000.00	CHUBB INA HOLDINGS LLC 4.65 08/15/2029		31,484.38	31,484.38
02/18/2025	Coupon	3135GA4W8	3,450,000.00	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.5 02/18/2025		8,625.00	8,625.00
02/18/2025	Final Maturity	3135GA4W8	3,450,000.00	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.5 02/18/2025	3,450,000.00		3,450,000.00
02/18/2025	Coupon	713448FL7	1,500,000.00	PEPSICO INC 3.6 02/18/2028		27,000.00	27,000.00
02/18/2025	Coupon	912810FE3	2,100,000.00	UNITED STATES TREASURY 5.5 08/15/2028		57,750.00	57,750.00
02/21/2025	Coupon	438123AC5	330,000.00	HAROT 2023-4 A3 5.67 06/21/2028		1,559.25	1,559.25
02/21/2025	Coupon	43813YAC6	630,000.00	HAROT 2024-3 A3 4.57 03/21/2029		2,399.25	2,399.25
02/21/2025	Coupon	43815JAC7	210,000.00	HAROT 2023-1 A3 5.04 04/21/2027		785.89	785.89
02/21/2025	Principal Paydown	43815JAC7	210,000.00	HAROT 2023-1 A3 5.04 04/21/2027	13,559.75		13,559.75
02/21/2025	Coupon	907818GE2	470,000.00	UNION PACIFIC CORP 4.75 02/21/2026		11,162.50	11,162.50
02/25/2025	Coupon	05592XAD2	190,000.00	BMWOT 2023-A A3 5.47 02/25/2028		866.08	866.08
02/25/2025	Coupon	05593AAC3	48,920.70	BMWLT 2023-1 A3 5.16 11/25/2025		38.47	38.47
02/25/2025	Effective Maturity	05593AAC3	48,920.70	BMWLT 2023-1 A3 5.16 11/25/2025	8,946.79		8,946.79
02/25/2025	Coupon	096919AD7	450,000.00	BMWOT 2024-A A3 5.18 02/26/2029		1,942.50	1,942.50
02/26/2025	Coupon	17275RBR2	1,250,000.00	CISCO SYSTEMS INC 4.85 02/26/2029		30,312.50	30,312.50
02/28/2025	Coupon	91282CKD2	2,200,000.00	UNITED STATES TREASURY 4.25 02/28/2029		46,750.00	46,750.00
February 2025 Total					3,493,814.62	270,049.54	3,763,864.16
MARCH 2025							
03/03/2025	Coupon	3133EPCF0	2,000,000.00	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.5 03/02/2026		45,000.00	45,000.00
03/10/2025	Coupon	24422EXD6	505,000.00	JOHN DEERE CAPITAL CORP 5.15 09/08/2026		13,003.75	13,003.75
03/10/2025	Coupon	3130ATS57	2,000,000.00	FEDERAL HOME LOAN BANKS 4.5 03/10/2028		45,000.00	45,000.00
03/14/2025	Coupon	06368LAQ9	1,000,000.00	BANK OF MONTREAL 4.7 09/14/2027		23,500.00	23,500.00

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
03/17/2025	Coupon	02582JJZ4	350,000.00	AMXCA 2023-1 A 4.87 05/15/2026		1,420.42	1,420.42
03/17/2025	Coupon	02582JKD1	1,055,000.00	AMXCA 2023-3 A 5.23 09/15/2028		4,598.04	4,598.04
03/17/2025	Coupon	05522RDJ4	505,000.00	BACCT 2024-1 A 4.93 03/15/2029		2,074.71	2,074.71
03/17/2025	Coupon	161571HT4	1,060,000.00	CHAIT 2023-1 A 5.16 09/15/2028		4,558.00	4,558.00
03/17/2025	Coupon	3133EPDJ1	2,000,000.00	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.375 09/15/2027		43,750.00	43,750.00
03/17/2025	Coupon	44934QAD3	285,000.00	HART 2024-B A3 4.84 03/15/2029		1,149.50	1,149.50
03/17/2025	Coupon	47786WAD2	510,000.00	JDOT 2024-B A3 5.2 03/15/2029		2,210.00	2,210.00
03/17/2025	Coupon	47800CAC0	395,000.00	JDOT 2023 A3 5.01 11/15/2027		1,530.84	1,530.84
03/17/2025	Principal Paydown	47800CAC0	395,000.00	JDOT 2023 A3 5.01 11/15/2027	19,357.29		19,357.29
03/17/2025	Coupon	92970QAE5	560,000.00	WF CARD ISSUANCE TRUST 2024-2 4.29 10/15/2029		2,002.00	2,002.00
03/21/2025	Coupon	438123AC5	330,000.00	HAROT 2023-4 A3 5.67 06/21/2028		1,559.25	1,559.25
03/21/2025	Coupon	43813YAC6	630,000.00	HAROT 2024-3 A3 4.57 03/21/2029		2,399.25	2,399.25
03/21/2025	Coupon	43815JAC7	210,000.00	HAROT 2023-1 A3 5.04 04/21/2027		728.94	728.94
03/21/2025	Principal Paydown	43815JAC7	210,000.00	HAROT 2023-1 A3 5.04 04/21/2027	13,106.83		13,106.83
03/25/2025	Coupon	05592XAD2	190,000.00	BMWOT 2023-A A3 5.47 02/25/2028		866.08	866.08
03/25/2025	Principal Paydown	05592XAD2	190,000.00	BMWOT 2023-A A3 5.47 02/25/2028	5,040.64		5,040.64
03/25/2025	Coupon	096919AD7	450,000.00	BMWOT 2024-A A3 5.18 02/26/2029		1,942.50	1,942.50
03/31/2025	Coupon	91282CCZ2	3,000,000.00	UNITED STATES TREASURY 0.875 09/30/2026		13,125.00	13,125.00
03/31/2025	Coupon	91282CGT2	1,500,000.00	UNITED STATES TREASURY 3.625 03/31/2028		27,187.50	27,187.50
03/31/2025	Coupon	91282CKG5	2,200,000.00	UNITED STATES TREASURY 4.125 03/31/2029		45,375.00	45,375.00
March 2025 Total					37,504.76	282,980.78	320,485.54
APRIL 2025							
04/15/2025	Coupon	02582JJZ4	350,000.00	AMXCA 2023-1 A 4.87 05/15/2026		1,420.42	1,420.42
04/15/2025	Coupon	02582JKD1	1,055,000.00	AMXCA 2023-3 A 5.23 09/15/2028		4,598.04	4,598.04
04/15/2025	Coupon	05522RDJ4	505,000.00	BACCT 2024-1 A 4.93 03/15/2029		2,074.71	2,074.71
04/15/2025	Coupon	161571HT4	1,060,000.00	CHAIT 2023-1 A 5.16 09/15/2028		4,558.00	4,558.00
04/15/2025	Coupon	44934QAD3	285,000.00	HART 2024-B A3 4.84 03/15/2029		1,149.50	1,149.50
04/15/2025	Coupon	47786WAD2	510,000.00	JDOT 2024-B A3 5.2 03/15/2029		2,210.00	2,210.00
04/15/2025	Coupon	47800CAC0	395,000.00	JDOT 2023 A3 5.01 11/15/2027		1,450.03	1,450.03
04/15/2025	Principal Paydown	47800CAC0	395,000.00	JDOT 2023 A3 5.01 11/15/2027	23,339.39		23,339.39

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04/15/2025	Coupon	91324PEN8	775,000.00	UNITEDHEALTH GROUP INC 5.15 10/15/2025		19,956.25	19,956.25
04/15/2025	Coupon	92970QAE5	560,000.00	WF CARD ISSUANCE TRUST 2024-2 4.29 10/15/2029		2,002.00	2,002.00
04/16/2025	Coupon	89236THP3	5,000,000.00	TOYOTA MOTOR CREDIT CORP 0.8 10/16/2025		20,000.00	20,000.00
04/21/2025	Coupon	438123AC5	330,000.00	HAROT 2023-4 A3 5.67 06/21/2028		1,559.25	1,559.25
04/21/2025	Coupon	43813YAC6	630,000.00	HAROT 2024-3 A3 4.57 03/21/2029		2,399.25	2,399.25
04/21/2025	Coupon	43815JAC7	210,000.00	HAROT 2023-1 A3 5.04 04/21/2027		673.89	673.89
04/21/2025	Principal Paydown	43815JAC7	210,000.00	HAROT 2023-1 A3 5.04 04/21/2027	13,482.41		13,482.41
04/22/2025	Coupon	46647PBK1	1,250,000.00	JPMORGAN CHASE & CO 2.083 04/22/2026		13,018.75	13,018.75
04/22/2025	Effective Maturity	46647PBK1	1,250,000.00	JPMORGAN CHASE & CO 2.083 04/22/2026	1,250,000.00		1,250,000.00
04/25/2025	Coupon	05592XAD2	190,000.00	BMWOT 2023-A A3 5.47 02/25/2028		843.11	843.11
04/25/2025	Principal Paydown	05592XAD2	190,000.00	BMWOT 2023-A A3 5.47 02/25/2028	12,017.96		12,017.96
04/25/2025	Coupon	096919AD7	450,000.00	BMWOT 2024-A A3 5.18 02/26/2029		1,942.50	1,942.50
04/28/2025	Coupon	3130ANA42	4,000,000.00	FEDERAL HOME LOAN BANKS 0.65 04/28/2025		6,500.00	6,500.00
04/28/2025	Final Maturity	3130ANA42	4,000,000.00	FEDERAL HOME LOAN BANKS 0.65 04/28/2025	4,000,000.00		4,000,000.00
04/28/2025	Coupon	3134GW3Z7	8,500,000.00	FEDERAL HOME LOAN MORTGAGE CORP 0.6 10/28/2025		25,500.00	25,500.00
04/29/2025	Coupon	3130AMBG6	5,000,000.00	FEDERAL HOME LOAN BANKS 0.75 04/29/2025		18,750.00	18,750.00
04/29/2025	Final Maturity	3130AMBG6	5,000,000.00	FEDERAL HOME LOAN BANKS 0.75 04/29/2025	5,000,000.00		5,000,000.00
04/30/2025	Coupon	3133ERDH1	2,100,000.00	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.75 04/30/2029		49,875.00	49,875.00
04/30/2025	Coupon	63743HFF4	495,000.00	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 5.45 10/30/2025		13,488.75	13,488.75
04/30/2025	Coupon	91282CHA2	2,200,000.00	UNITED STATES TREASURY 3.5 04/30/2028		38,500.00	38,500.00
04/30/2025	Coupon	91282CJF9	2,200,000.00	UNITED STATES TREASURY 4.875 10/31/2028		53,625.00	53,625.00
04/30/2025	Coupon	91282CKP5	2,000,000.00	UNITED STATES TREASURY 4.625 04/30/2029		46,250.00	46,250.00
April 2025 Total					10,298,839.77	332,344.44	10,631,184.21
MAY 2025							
05/12/2025	Coupon	713448FW3	380,000.00	PEPSICO INC 5.125 11/10/2026		9,737.50	9,737.50
05/15/2025	Coupon	02582JJZ4	350,000.00	AMXCA 2023-1 A 4.87 05/15/2026		1,420.42	1,420.42
05/15/2025	Coupon	02582JKD1	1,055,000.00	AMXCA 2023-3 A 5.23 09/15/2028		4,598.04	4,598.04
05/15/2025	Coupon	05522RDJ4	505,000.00	BACCT 2024-1 A 4.93 03/15/2029		2,074.71	2,074.71

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05/15/2025	Coupon	161571HT4	1,060,000.00	CHAIT 2023-1 A 5.16 09/15/2028		4,558.00	4,558.00
05/15/2025	Coupon	44934QAD3	285,000.00	HART 2024-B A3 4.84 03/15/2029		1,149.50	1,149.50
05/15/2025	Coupon	4581X0EK0	1,720,000.00	INTER-AMERICAN DEVELOPMENT BANK 4.5 05/15/2026		38,700.00	38,700.00
05/15/2025	Coupon	47786WAD2	510,000.00	JDOT 2024-B A3 5.2 03/15/2029		2,210.00	2,210.00
05/15/2025	Coupon	47800CAC0	395,000.00	JDOT 2023 A3 5.01 11/15/2027		1,352.59	1,352.59
05/15/2025	Principal Paydown	47800CAC0	395,000.00	JDOT 2023 A3 5.01 11/15/2027	22,545.05		22,545.05
05/15/2025	Coupon	9128284N7	2,000,000.00	UNITED STATES TREASURY 2.875 05/15/2028		28,750.00	28,750.00
05/15/2025	Coupon	9128285M8	2,000,000.00	UNITED STATES TREASURY 3.125 11/15/2028		31,250.00	31,250.00
05/15/2025	Coupon	92970QAE5	560,000.00	WF CARD ISSUANCE TRUST 2024-2 4.29 10/15/2029		2,002.00	2,002.00
05/19/2025	Coupon	58933YBH7	1,250,000.00	MERCK & CO INC 4.05 05/17/2028		25,312.50	25,312.50
05/21/2025	Coupon	438123AC5	330,000.00	HAROT 2023-4 A3 5.67 06/21/2028		1,559.25	1,559.25
05/21/2025	Coupon	43813YAC6	630,000.00	HAROT 2024-3 A3 4.57 03/21/2029		2,399.25	2,399.25
05/21/2025	Coupon	43815JAC7	210,000.00	HAROT 2023-1 A3 5.04 04/21/2027		617.26	617.26
05/21/2025	Principal Paydown	43815JAC7	210,000.00	HAROT 2023-1 A3 5.04 04/21/2027	12,925.14		12,925.14
05/26/2025	Coupon	05592XAD2	190,000.00	BMWOT 2023-A A3 5.47 02/25/2028		788.32	788.32
05/26/2025	Principal Paydown	05592XAD2	190,000.00	BMWOT 2023-A A3 5.47 02/25/2028	11,445.44		11,445.44
05/26/2025	Coupon	096919AD7	450,000.00	BMWOT 2024-A A3 5.18 02/26/2029		1,942.50	1,942.50
May 2025 Total					46,915.62	160,421.84	207,337.46
JUNE 2025							
06/02/2025	Coupon	91282CKT7	2,200,000.00	UNITED STATES TREASURY 4.5 05/31/2029		49,500.00	49,500.00
06/06/2025	Coupon	24422EWF2	280,000.00	JOHN DEERE CAPITAL CORP 3.4 06/06/2025		4,760.00	4,760.00
06/06/2025	Final Maturity	24422EWF2	280,000.00	JOHN DEERE CAPITAL CORP 3.4 06/06/2025	280,000.00		280,000.00
06/09/2025	Coupon	3130AEB25	2,000,000.00	FEDERAL HOME LOAN BANKS 3.25 06/09/2028		32,500.00	32,500.00
06/09/2025	Coupon	3130AXQK7	2,000,000.00	FEDERAL HOME LOAN BANKS 4.75 12/08/2028		47,500.00	47,500.00
06/16/2025	Coupon	02582JJZ4	350,000.00	AMXCA 2023-1 A 4.87 05/15/2026		1,420.42	1,420.42
06/16/2025	Coupon	02582JKD1	1,055,000.00	AMXCA 2023-3 A 5.23 09/15/2028		4,598.04	4,598.04
06/16/2025	Coupon	05522RDJ4	505,000.00	BACCT 2024-1 A 4.93 03/15/2029		2,074.71	2,074.71
06/16/2025	Coupon	161571HT4	1,060,000.00	CHAIT 2023-1 A 5.16 09/15/2028		4,558.00	4,558.00
06/16/2025	Coupon	44934QAD3	285,000.00	HART 2024-B A3 4.84 03/15/2029		1,149.50	1,149.50
06/16/2025	Coupon	47786WAD2	510,000.00	JDOT 2024-B A3 5.2 03/15/2029		2,210.00	2,210.00

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06/16/2025	Coupon	47800CAC0	395,000.00	JDOT 2023 A3 5.01 11/15/2027		1,258.46	1,258.46
06/16/2025	Principal Paydown	47800CAC0	395,000.00	JDOT 2023 A3 5.01 11/15/2027	20,290.61		20,290.61
06/16/2025	Coupon	92970QAE5	560,000.00	WF CARD ISSUANCE TRUST 2024-2 4.29 10/15/2029		2,002.00	2,002.00
06/23/2025	Coupon	438123AC5	330,000.00	HAROT 2023-4 A3 5.67 06/21/2028		1,559.25	1,559.25
06/23/2025	Coupon	43813YAC6	630,000.00	HAROT 2024-3 A3 4.57 03/21/2029		2,399.25	2,399.25
06/23/2025	Coupon	43815JAC7	210,000.00	HAROT 2023-1 A3 5.04 04/21/2027		562.98	562.98
06/23/2025	Principal Paydown	43815JAC7	210,000.00	HAROT 2023-1 A3 5.04 04/21/2027	12,640.49		12,640.49
06/25/2025	Coupon	05592XAD2	190,000.00	BMWOT 2023-A A3 5.47 02/25/2028		736.15	736.15
06/25/2025	Principal Paydown	05592XAD2	190,000.00	BMWOT 2023-A A3 5.47 02/25/2028	11,235.56		11,235.56
06/25/2025	Coupon	096919AD7	450,000.00	BMWOT 2024-A A3 5.18 02/26/2029		1,942.50	1,942.50
06/25/2025	Coupon	437076DC3	1,250,000.00	HOME DEPOT INC 4.75 06/25/2029		29,687.50	29,687.50
June 2025 Total					324,166.66	190,418.76	514,585.42
JULY 2025							
07/14/2025	Coupon	459058KT9	2,000,000.00	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 3.5 07/12/2028		35,000.00	35,000.00
07/14/2025	Coupon	78016FWZ7	1,000,000.00	ROYAL BANK OF CANADA 4.9 01/12/2028		24,500.00	24,500.00
07/15/2025	Coupon	02582JJZ4	350,000.00	AMXCA 2023-1 A 4.87 05/15/2026		1,420.42	1,420.42
07/15/2025	Coupon	02582JKD1	1,055,000.00	AMXCA 2023-3 A 5.23 09/15/2028		4,598.04	4,598.04
07/15/2025	Coupon	05522RDJ4	505,000.00	BACCT 2024-1 A 4.93 03/15/2029		2,074.71	2,074.71
07/15/2025	Coupon	161571HT4	1,060,000.00	CHAIT 2023-1 A 5.16 09/15/2028		4,558.00	4,558.00
07/15/2025	Coupon	44934QAD3	285,000.00	HART 2024-B A3 4.84 03/15/2029		1,149.50	1,149.50
07/15/2025	Coupon	47786WAD2	510,000.00	JDOT 2024-B A3 5.2 03/15/2029		2,210.00	2,210.00
07/15/2025	Coupon	47800CAC0	395,000.00	JDOT 2023 A3 5.01 11/15/2027		1,173.75	1,173.75
07/15/2025	Principal Paydown	47800CAC0	395,000.00	JDOT 2023 A3 5.01 11/15/2027	20,849.26		20,849.26
07/15/2025	Coupon	91324PEU2	1,000,000.00	UNITEDHEALTH GROUP INC 4.25 01/15/2029		21,250.00	21,250.00
07/15/2025	Coupon	92970QAE5	560,000.00	WF CARD ISSUANCE TRUST 2024-2 4.29 10/15/2029		2,002.00	2,002.00
07/17/2025	Coupon	3133EPQC2	2,000,000.00	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.625 07/17/2026		46,250.00	46,250.00
07/17/2025	Coupon	61747YET8	775,000.00	MORGAN STANLEY 4.679 07/17/2026		18,131.13	18,131.13
07/17/2025	Effective Maturity	61747YET8	775,000.00	MORGAN STANLEY 4.679 07/17/2026	775,000.00		775,000.00

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07/21/2025	Coupon	06051GGF0	1,250,000.00	BANK OF AMERICA CORP 3.824 01/20/2028		23,900.00	23,900.00
07/21/2025	Coupon	438123AC5	330,000.00	HAROT 2023-4 A3 5.67 06/21/2028		1,559.25	1,559.25
07/21/2025	Coupon	43813YAC6	630,000.00	HAROT 2024-3 A3 4.57 03/21/2029		2,399.25	2,399.25
07/21/2025	Coupon	43815JAC7	210,000.00	HAROT 2023-1 A3 5.04 04/21/2027		509.89	509.89
07/21/2025	Principal Paydown	43815JAC7	210,000.00	HAROT 2023-1 A3 5.04 04/21/2027	12,340.95		12,340.95
07/25/2025	Coupon	05592XAD2	190,000.00	BMWOT 2023-A A3 5.47 02/25/2028		684.94	684.94
07/25/2025	Principal Paydown	05592XAD2	190,000.00	BMWOT 2023-A A3 5.47 02/25/2028	10,360.73		10,360.73
07/25/2025	Coupon	096919AD7	450,000.00	BMWOT 2024-A A3 5.18 02/26/2029		1,942.50	1,942.50
07/29/2025	Coupon	3130ANDF4	5,000,000.00	FEDERAL HOME LOAN BANKS 0.9 07/29/2026		22,500.00	22,500.00
07/31/2025	Coupon	69371RS80	1,200,000.00	PACCAR FINANCIAL CORP 4.6 01/31/2029		27,600.00	27,600.00
07/31/2025	Coupon	91282CLC3	2,000,000.00	UNITED STATES TREASURY 4.0 07/31/2029		40,000.00	40,000.00
July 2025 Total					818,550.94	285,413.36	1,103,964.31
AUGUST 2025							
08/08/2025	Coupon	037833EB2	3,000,000.00	APPLE INC 0.7 02/08/2026		10,500.00	10,500.00
08/13/2025	Coupon	713448FQ6	195,000.00	PEPSICO INC 4.55 02/13/2026		4,436.25	4,436.25
08/14/2025	Coupon	532457CQ9	705,000.00	ELI LILLY AND CO 4.2 08/14/2029		14,805.00	14,805.00
08/15/2025	Coupon	02582JJZ4	350,000.00	AMXCA 2023-1 A 4.87 05/15/2026		1,420.42	1,420.42
08/15/2025	Coupon	02582JKD1	1,055,000.00	AMXCA 2023-3 A 5.23 09/15/2028		4,598.04	4,598.04
08/15/2025	Coupon	05522RDJ4	505,000.00	BACCT 2024-1 A 4.93 03/15/2029		2,074.71	2,074.71
08/15/2025	Coupon	161571HT4	1,060,000.00	CHAIT 2023-1 A 5.16 09/15/2028		4,558.00	4,558.00
08/15/2025	Coupon	171239AL0	1,250,000.00	CHUBB INA HOLDINGS LLC 4.65 08/15/2029		29,062.50	29,062.50
08/15/2025	Coupon	44934QAD3	285,000.00	HART 2024-B A3 4.84 03/15/2029		1,149.50	1,149.50
08/15/2025	Coupon	47786WAD2	510,000.00	JDOT 2024-B A3 5.2 03/15/2029		2,210.00	2,210.00
08/15/2025	Coupon	47800CAC0	395,000.00	JDOT 2023 A3 5.01 11/15/2027		1,086.70	1,086.70
08/15/2025	Principal Paydown	47800CAC0	395,000.00	JDOT 2023 A3 5.01 11/15/2027	19,161.83		19,161.83
08/15/2025	Coupon	912810FE3	2,100,000.00	UNITED STATES TREASURY 5.5 08/15/2028		57,750.00	57,750.00
08/15/2025	Coupon	92970QAE5	560,000.00	WF CARD ISSUANCE TRUST 2024-2 4.29 10/15/2029		2,002.00	2,002.00
08/18/2025	Coupon	713448FL7	1,500,000.00	PEPSICO INC 3.6 02/18/2028		27,000.00	27,000.00
08/21/2025	Coupon	438123AC5	330,000.00	HAROT 2023-4 A3 5.67 06/21/2028		1,559.25	1,559.25
08/21/2025	Principal Paydown	438123AC5	330,000.00	HAROT 2023-4 A3 5.67 06/21/2028	12,252.15		12,252.15
08/21/2025	Coupon	43813YAC6	630,000.00	HAROT 2024-3 A3 4.57 03/21/2029		2,399.25	2,399.25

CASH FLOW REPORT



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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
08/21/2025	Coupon	43815JAC7	210,000.00	HAROT 2023-1 A3 5.04 04/21/2027		458.06	458.06
08/21/2025	Principal Paydown	43815JAC7	210,000.00	HAROT 2023-1 A3 5.04 04/21/2027	11,964.25		11,964.25
08/21/2025	Coupon	907818GE2	470,000.00	UNION PACIFIC CORP 4.75 02/21/2026		11,162.50	11,162.50
08/25/2025	Coupon	05592XAD2	190,000.00	BMWOT 2023-A A3 5.47 02/25/2028		637.71	637.71
08/25/2025	Principal Paydown	05592XAD2	190,000.00	BMWOT 2023-A A3 5.47 02/25/2028	10,051.03		10,051.03
08/25/2025	Coupon	096919AD7	450,000.00	BMWOT 2024-A A3 5.18 02/26/2029		1,942.50	1,942.50
08/26/2025	Coupon	17275RBR2	1,250,000.00	CISCO SYSTEMS INC 4.85 02/26/2029		30,312.50	30,312.50
August 2025 Total					53,429.26	211,124.88	264,554.14
Grand Total			252,876,689.93		16,873,043.02	2,722,295.87	19,595,338.89

IMPORTANT DISCLOSURES



City of Orange Cons | Account #10897 | As of September 30, 2024

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