



City of Corona
Investment Portfolio Report
Month Ending May 31, 2026

In accordance with the City Investment Policy, a monthly investment report shall be filed with the City Council which provides a clear picture of the status of the current investments. The report for the month ending May 31, 2026 has been prepared by Chandler Asset Management. We hereby certify that this report accurately reflects all pooled investments and is in compliance with the City’s Investment Policy. Combined with anticipated revenues, the portfolio contains sufficient investment liquidity to meet budgeted expenditures for the next six months.

SUBMITTED BY:

Signed by:

Chad Willardson

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Chad T. Willardson
City Treasurer

DocuSigned by:

Justin Tucker

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Justin Tucker
Assistant City Manager

Signed by:

Bruce Foltz

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Bruce Foltz
Finance Director

REVIEWED BY:

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DocuSigned by:

Christine Thompson

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Christine Thompson
Accounting Manager

Investment Summary

	City's Investment	Pension Trust	Total Investment
Beginning balance April 30, 2026	\$ 416,970,537	\$ 50,836,536	\$ 467,807,073
Acquisitions / Additions:			
Agency Notes	8,942,695		8,942,695
US Corporate Notes	9,266,374		9,266,374
LAIF	29,600,000		29,600,000
Money Market Fund	5,498,145	66,489	5,564,634
	\$ 53,307,215	66,489	\$ 53,373,703
Dispositions / Withdrawals:			
Agency Notes	-		-
US Corporate Notes	13,013,964		13,013,964
LAIF	22,600,000		22,600,000
Money Market Fund	10,071,206		10,071,206
Maturity/Call Redemption	-		-
	\$ 45,685,169		\$ 45,685,169
Gain/(Loss) on Dispositions	\$ 947,366		\$ 947,366
Ending balance May 31, 2026	\$ 425,539,948	\$ 50,903,025	\$ 476,442,973



MONTHLY ACCOUNT STATEMENT

City of Corona Cons Account | Account #10003 | As of May 31, 2026

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



Portfolio Characteristics

Average Modified Duration	2.28
Average Coupon	3.92%
Average Purchase YTM	4.19%
Average Market YTM	4.14%
Average Credit Quality*	AA+
Average Final Maturity	2.68
Average Life	2.52

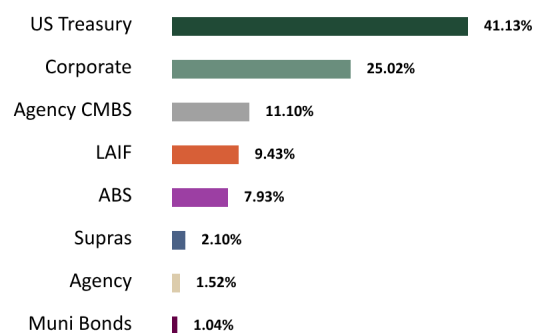
Account Summary

	End Values as of 04/30/2026	End Values as of 05/31/2026
Market Value	419,669,687.73	427,209,589.53
Accrued Interest	2,937,635.60	2,896,454.52
Total Market Value	422,607,323.33	430,106,044.06
Income Earned	1,852,183.09	580,864.17
Cont/WD	(22,900,000.00)	7,000,000.00
Par	421,632,743.20	430,298,348.84
Book Value	416,970,536.64	425,539,948.04
Cost Value	416,970,536.64	425,539,948.04

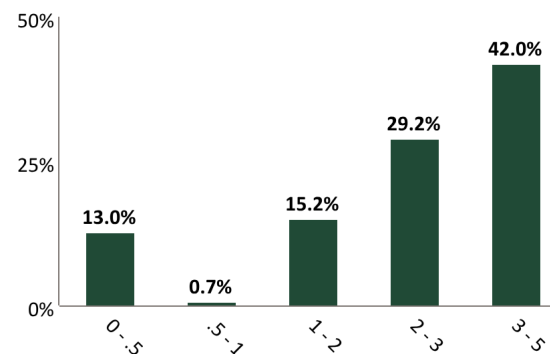
Top Issuers

United States	41.13%
Federal Home Loan Mortgage Corp	11.10%
LAIF	9.43%
International Bank for Recon and Dev	2.10%
American Express Credit Master Trust	1.52%
The Home Depot, Inc.	1.40%
Morgan Stanley	1.30%
New York Life Insurance Company	1.28%

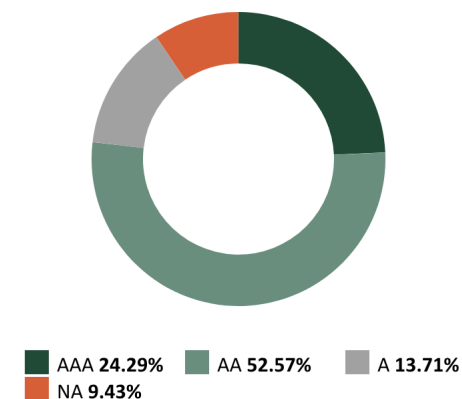
Sector Allocation



Maturity Distribution



Credit Quality*



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

Execution Time: 06/04/2026 08:16:17 AM

Chandler Asset Management | info@chandlerasset.com | www.chandlerasset.com | 800.317.4747

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STATEMENT OF COMPLIANCE



Rules Name	Limit	Actual	Compliance Status	Notes
AGENCY MORTGAGE SECURITIES				
Max % (MV)	100.0	11.1	Compliant	
Max Maturity (Years)	5.0	4.7	Compliant	
ASSET-BACKED SECURITIES (ABS)				
Max % (MV)	20.0	7.9	Compliant	
Max % Issuer (MV)	5.0	1.5	Compliant	
Max Maturity (Years)	5	3	Compliant	
Min Rating (AA- by 1)	0.0	0.0	Compliant	
BANKERS' ACCEPTANCES				
Max % (MV)	20.0	0.0	Compliant	
Max % Issuer (MV)	25.0	0.0	Compliant	
Max Maturity (Days)	180	0.0	Compliant	
Min Rating (A-1 by 1 or A- by 1)	0.0	0.0	Compliant	
COLLATERALIZED TIME DEPOSITS (NON-NEGOTIABLE CD/TD)				
Max % Issuer (MV)	5.0	0.0	Compliant	
COMMERCIAL PAPER				
Max % (MV)	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 % (MV)	30.0	25.0	Compliant	
Max % Issuer (MV)	5.0	1.4	Compliant	
Max Maturity (Years)	5	4	Compliant	
Min Rating (A- by 1)	0.0	0.0	Compliant	
FEDERAL AGENCIES				
Max % (MV)	100.0	1.5	Compliant	
Max Callables (MV)	20.0	0.0	Compliant	
Max Maturity (Years)	5	2	Compliant	
LOCAL AGENCY INVESTMENT FUND (LAIF)				
Max Concentration (MV)	75.0	40.3	Compliant	
MONEY MARKET MUTUAL FUNDS				
Max % (MV)	20.0	0.5	Compliant	

STATEMENT OF COMPLIANCE



Rules Name	Limit	Actual	Compliance Status	Notes
Max % Issuer (MV)	20.0	0.5	Compliant	
Min Rating (AAA by 2)	0.0	0.0	Compliant	
MORTGAGE-BACKED SECURITIES (NON-AGENCY)				
Max % (MV)	20.0	0.0	Compliant	
Max % Issuer (MV)	5.0	0.0	Compliant	
Max Maturity (Years)	5.0	0.0	Compliant	
Min Rating (AA by 1)	0.0	0.0	Compliant	
MUNICIPAL SECURITIES (CA, LOCAL AGENCY)				
Max % (MV)	25.0	1.0	Compliant	
Max % Issuer (MV)	5.0	1.0	Compliant	
Max Maturity (Years)	5	3	Compliant	
Min Rating (A- by 1)	0.0	0.0	Compliant	
MUNICIPAL SECURITIES (CA, OTHER STATES)				
Max % (MV)	25.0	0.0	Compliant	
Max % Issuer (MV)	5.0	0.0	Compliant	
Max Maturity (Years)	5	0.0	Compliant	
Min Rating (A- by 1)	0.0	0.0	Compliant	
MUTUAL FUNDS				
Max % (MV)	10.0	0.0	Compliant	
Min Rating (AAA by 2)	0.0	0.0	Compliant	
NEGOTIABLE CERTIFICATES OF DEPOSIT (NCD)				
Max % (MV)	20.0	0.0	Compliant	
Max % Issuer (MV)	5.0	0.0	Compliant	
Max Maturity (Years)	3	0.0	Compliant	
Min Rating (A-1 by 1 or A- by 1 if > FDIC Limit)	0.0	0.0	Compliant	
REPURCHASE AGREEMENTS				
Max % (MV)	10.0	0.0	Compliant	
Max % Issuer (MV)	5.0	0.0	Compliant	
Max Maturity (Days)	14.0	0.0	Compliant	
SUPRANATIONAL OBLIGATIONS				
Max % (MV)	30.0	2.1	Compliant	
Max % Issuer (MV)	10.0	2.1	Compliant	
Max Maturity (Years)	5	3	Compliant	
Min Rating (AA- by 1)	0.0	0.0	Compliant	

STATEMENT OF COMPLIANCE



Rules Name	Limit	Actual	Compliance Status	Notes
U.S. TREASURIES				
Max % (MV)	100.0	41.1	Compliant	
Max Maturity (Years)	5	4	Compliant	

RECONCILIATION SUMMARY



Maturities / Calls

Month to Date	0.00
Fiscal Year to Date	(17,090,000.00)

Principal Paydowns

Month to Date	(1,667,239.99)
Fiscal Year to Date	(10,688,892.63)

Purchases

Month to Date	53,307,214.58
Fiscal Year to Date	462,945,417.23

Sales

Month to Date	(44,017,929.34)
Fiscal Year to Date	(474,706,375.75)

Interest Received

Month to Date	526,000.08
Fiscal Year to Date	14,210,659.84

Purchased / Sold Interest

Month to Date	96,045.17
Fiscal Year to Date	449,489.01

Accrual Activity Summary

	Month to Date	Fiscal Year to Date (07/01/2025)
Beginning Book Value	416,970,536.64	463,097,630.34
Maturities/Calls	0.00	(17,090,000.00)
Principal Paydowns	(1,667,239.99)	(10,688,892.63)
Purchases	53,307,214.58	462,945,417.23
Sales	(44,017,929.34)	(474,706,375.75)
Change in Cash, Payables, Receivables	835,906.49	672,651.74
Amortization/Accretion	0.00	0.00
Realized Gain (Loss)	111,459.66	1,309,517.11
Ending Book Value	425,539,948.04	425,539,948.04

Fair Market Activity Summary

	Month to Date	Fiscal Year to Date (07/01/2025)
Beginning Market Value	419,669,687.73	467,745,815.94
Maturities/Calls	0.00	(17,090,000.00)
Principal Paydowns	(1,667,239.99)	(10,688,892.63)
Purchases	53,307,214.58	462,945,417.23
Sales	(44,017,929.34)	(474,706,375.75)
Change in Cash, Payables, Receivables	835,906.49	672,651.74
Amortization/Accretion	0.00	0.00
Change in Net Unrealized Gain (Loss)	(1,029,509.60)	(2,978,544.11)
Realized Gain (Loss)	111,459.66	1,309,517.11
Ending Market Value	427,209,589.53	427,209,589.53

HOLDINGS REPORT



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									
44934FAD7	HALST 2024-B A3 5.41 05/17/2027	553,185.54	05/14/2024 5.41%	553,170.16 553,170.16	100.17 3.84%	554,151.41 1,330.10	0.13% 981.24	NA/AAA AAA	0.96 0.11
36269WAD1	GMALT 2024-2 A3 5.39 07/20/2027	368,417.68	05/07/2024 5.39%	368,396.27 368,396.27	100.14 3.88%	368,931.25 606.76	0.09% 534.98	NA/AAA AAA	1.14 0.09
47800CAC0	JDOT 2023 A3 5.01 11/15/2027	340,882.10	02/22/2023 5.01%	340,819.99 340,819.99	100.21 3.95%	341,607.15 759.03	0.08% 787.17	Aaa/NA AAA	1.46 0.18
58770JAD6	MBALT 2024-A A3 5.32 01/18/2028	823,791.06	05/17/2024 5.32%	823,694.68 823,694.68	100.46 3.80%	827,560.72 1,947.81	0.19% 3,866.05	Aaa/NA AAA	1.64 0.29
44935WAD9	HALST 2025-A A3 4.83 01/18/2028	2,090,000.00	01/14/2025 4.83%	2,089,843.46 2,089,843.46	100.45 4.17%	2,099,324.54 4,486.53	0.49% 9,481.08	NA/AAA AAA	1.64 0.62
437918AC9	HAROT 2024-1 A3 5.21 08/15/2028	1,861,359.88	02/13/2024 5.21%	1,861,278.91 1,861,278.91	100.60 4.07%	1,872,561.54 4,310.08	0.44% 11,282.63	Aaa/AAA NA	2.21 0.50
161571HT4	CHAIT 2023-1 A 5.16 09/15/2028	3,645,000.00	09/07/2023 5.23%	3,643,989.61 3,643,989.61	100.36 3.95%	3,658,027.23 8,359.20	0.86% 14,037.62	NA/AAA AAA	2.29 0.28
05522RDH8	BACCT 2023-2 A 4.98 11/16/2026	2,000,000.00	03/25/2024 4.85%	2,006,484.38 2,006,484.38	100.48 3.94%	2,009,668.00 4,426.67	0.47% 3,183.62	Aaa/NA AAA	0.46 0.44
437930AC4	HAROT 2024-2 A3 5.27 11/20/2028	952,725.76	05/14/2024 5.27%	952,610.01 952,610.01	100.71 4.05%	959,498.69 1,813.09	0.22% 6,888.68	NA/AAA AAA	2.47 0.56
36268GAD7	GMCAR 2024-1 A3 4.85 12/18/2028	1,086,692.68	03/25/2024 4.90%	1,084,442.88 1,084,442.88	100.36 4.16%	1,090,591.73 2,196.02	0.26% 6,148.85	Aaa/NA AAA	2.55 0.48
448973AD9	HART 2024-A A3 4.99 02/15/2029	1,391,619.68	03/26/2024 4.98%	1,392,163.29 1,392,163.29	100.51 4.04%	1,398,707.20 3,086.30	0.33% 6,543.92	NA/AAA AAA	2.71 0.51
096919AD7	BMWOT 2024-A A3 5.18 02/26/2029	1,251,851.31	06/04/2024 5.18%	1,251,661.16 1,251,661.16	100.64 4.07%	1,259,805.57 1,080.77	0.29% 8,144.42	Aaa/AAA NA	2.74 0.55
47786WAD2	JDOT 2024-B A3 5.2 03/15/2029	1,773,179.02	06/11/2024 5.20%	1,772,832.36 1,772,832.36	100.84 3.97%	1,788,061.31 4,098.01	0.42% 15,228.95	Aaa/NA AAA	2.79 0.65
02582JKH2	AMXCA 2024-1 A 5.23 04/16/2029	3,070,000.00	04/16/2024 5.23%	3,069,370.65 3,069,370.65	101.06 4.03%	3,102,511.30 7,136.04	0.73% 33,140.65	NA/AAA AAA	2.88 0.84
05522RDJ4	BACCT 2024-1 A 4.93 05/15/2029	2,095,000.00	06/06/2024 4.93%	2,094,882.47 2,094,882.47	100.86 4.04%	2,113,027.27 4,590.38	0.49% 18,144.80	Aaa/AAA NA	2.96 0.91
47800DAD6	JDOT 2025 A3 4.23 09/17/2029	2,080,000.00	03/04/2025 4.23%	2,079,869.17 2,079,869.17	100.09 4.19%	2,081,930.24 3,910.40	0.49% 2,061.07	Aaa/NA AAA	3.30 1.18
92970QAE5	WFCIT 2024-2 A 4.29 10/15/2029	2,330,000.00	10/17/2024 4.29%	2,329,653.76 2,329,653.76	100.27 4.12%	2,336,337.60 4,442.53	0.55% 6,683.84	Aaa/AAA NA	3.38 1.31

HOLDINGS REPORT



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
44935CAD3	HART 2025-A A3 4.32 10/15/2029	2,625,000.00	03/04/2025 4.32%	2,624,612.81 2,624,612.81	100.13 4.23%	2,628,538.50 5,040.00	0.62% 3,925.69	NA/AAA AAA	3.38 1.02
02582JKP4	AMXCA 2025-2 A 4.28 04/15/2030	3,380,000.00	05/06/2025 4.28%	3,379,938.82 3,379,938.82	100.16 4.23%	3,385,421.52 6,429.51	0.79% 5,482.70	NA/AAA AAA	3.87 1.76
Total ABS		33,718,704.70	4.85%	33,719,714.83	100.47 4.07%	33,876,262.77 70,049.25	7.93% 156,547.94		2.63 0.79

AGENCY									
880591EZ1	TENNESSEE VALLEY AUTHORITY 3.875 03/15/2028	3,500,000.00	05/04/2023 3.56%	3,548,755.00 3,548,755.00	99.83 3.97%	3,494,148.00 28,631.94	0.82% (54,607.00)	Aa1/AA+ AA+	1.79 1.70
3130AWN63	FEDERAL HOME LOAN BANKS 4.0 06/30/2028	3,000,000.00	08/21/2023 4.53%	2,931,360.00 2,931,360.00	99.97 4.01%	2,999,083.17 50,333.33	0.70% 67,723.17	Aa1/AA+ AA+	2.08 1.95
Total Agency		6,500,000.00	4.01%	6,480,115.00	99.90 3.99%	6,493,231.17 78,965.28	1.52% 13,116.17		1.93 1.81

AGENCY CMBS									
3137BSP72	FHMS K-058 A2 2.653 08/25/2026	1,385,086.89	11/12/2021 1.37%	1,464,891.70 1,464,891.70	99.56 4.07%	1,378,955.11 3,062.20	0.32% (85,936.59)	Aa1/AA+ AAA	0.24 0.19
3137BSRE5	FHMS K-059 A2 3.12 09/25/2026	2,576,904.54	02/18/2022 1.98%	2,687,228.27 2,687,228.27	99.54 3.99%	2,565,169.32 6,699.95	0.60% (122,058.95)	Aa1/AAA AAA	0.32 0.29
3137F4D41	FHMS K-074 A2 3.6 01/25/2028	2,968,700.16	03/16/2023 4.93%	2,880,682.84 2,880,682.84	98.95 4.16%	2,937,484.28 8,906.10	0.69% 56,801.44	Aa1/AA+ AAA	1.65 1.52
3137FG6X8	FHMS K-077 A2 3.85 05/25/2028	5,320,000.00	-- 4.60%	5,229,125.01 5,229,125.01	99.13 4.23%	5,273,582.47 17,068.33	1.23% 44,457.46	Aa1/AA+ AAA	1.99 1.79
3137FGR31	FHMS K-078 A2 3.854 06/25/2028	1,997,000.00	06/22/2023 4.42%	1,951,677.46 1,951,677.46	99.11 4.24%	1,979,208.73 6,413.70	0.46% 27,531.27	Aa1/AA+ AAA	2.07 1.82
3137FJEH8	FHMS K-081 A2 3.9 08/25/2028	3,148,000.00	09/05/2023 4.88%	3,015,685.63 3,015,685.63	99.07 4.26%	3,118,641.75 10,231.00	0.73% 102,956.12	Aa1/AA+ AAA	2.24 2.07
3137FJKE8	FHMS K-082 A2 3.92 09/25/2028	2,500,000.00	11/28/2023 4.75%	2,411,328.13 2,411,328.13	99.10 4.26%	2,477,376.25 8,166.67	0.58% 66,048.12	Aa1/AA+ AAA	2.32 2.10
3137H4BY5	FHMS K-746 A2 2.031 09/25/2028	5,000,000.00	03/21/2024 4.56%	4,480,468.75 4,480,468.75	95.08 4.29%	4,753,970.00 8,462.50	1.11% 273,501.25	Aa1/AA+ AAA	2.32 2.17
3137H5YC5	FHMS K-748 A2 2.26 01/25/2029	8,000,000.00	-- 4.64%	7,168,164.07 7,168,164.07	95.00 4.30%	7,600,208.00 15,066.67	1.78% 432,043.93	Aa1/AA+ AAA	2.65 2.44
3137FLMV3	FHMS K-090 A2 3.422 02/25/2029	4,950,000.00	05/30/2024 4.87%	4,637,144.53 4,637,144.53	97.67 4.29%	4,834,823.40 14,115.75	1.13% 197,678.87	Aa1/AAA AA+	2.74 2.51

HOLDINGS REPORT



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
3137FLYV0	FHMS K-092 A2 3.298 04/25/2029	3,000,000.00	04/19/2024 4.94%	2,775,468.75 2,775,468.75	97.22 4.30%	2,916,516.60 8,245.00	0.68% 141,047.85	Aa1/AA+ AAA	2.90 2.65
3137F83Q4	FHMS K-121 A2 1.547 10/25/2030	5,000,000.00	01/07/2026 3.93%	4,475,000.00 4,475,000.00	88.76 4.38%	4,438,003.50 6,445.83	1.04% (36,996.50)	Aa1/AA+ AAA	4.40 4.14
3137F9Z79	FHMS K-125 A2 1.846 01/25/2031	3,500,000.00	04/20/2026 4.02%	3,166,406.25 3,166,406.25	89.47 4.39%	3,131,337.30 5,384.17	0.73% (35,068.95)	Aa1/AA+ AAA	4.65 4.30
Total Agency CMBS		49,345,691.59	4.35%	46,343,271.39	96.20 4.26%	47,405,276.70 118,267.86	11.10% 1,062,005.32		2.54 2.34

CASH									
CCYUSD	Receivable	715,094.65	--	715,094.65 715,094.65	1.00	715,094.65 0.00	0.17% 0.00	Aaa/AAA AAA	0.00 0.00
CCYUSD	Receivable	288,514.83	--	288,514.83 288,514.83	1.00	288,514.83 0.00	0.07% 0.00	Aaa/AAA AAA	0.00 0.00
Total Cash		1,003,609.48		1,003,609.48	1.00	1,003,609.48 0.00	0.23% 0.00		0.00 0.00

CORPORATE									
59217GER6	METROPOLITAN LIFE GLOBAL FUNDING I 1.875 01/11/2027	2,485,000.00	01/03/2022 1.90%	2,482,167.10 2,482,167.10	98.65 4.13%	2,451,479.84 18,119.79	0.57% (30,687.27)	Aa3/AA- AA-	0.62 0.59
79466LAQ7	SALESFORCE INC 4.5 03/15/2028	2,530,000.00	03/12/2026 4.37%	2,536,135.25 2,536,135.25	100.09 4.44%	2,532,258.89 24,667.50	0.59% (3,876.36)	A2/A+ NA	1.79 1.61
26442CAX2	DUKE ENERGY CAROLINAS LLC 3.95 11/15/2028	3,280,000.00	12/06/2023 4.81%	3,156,836.00 3,156,836.00	99.13 4.33%	3,251,427.92 5,758.22	0.76% 94,591.92	Aa3/A NA	2.46 2.31
66815L2Q1	NORTHWESTERN MUTUAL GLOBAL FUNDING 4.71 01/10/2029	2,400,000.00	-- 4.67%	2,404,556.16 2,404,556.16	100.69 4.42%	2,416,617.60 44,274.00	0.57% 12,061.44	Aa1/AA+ AAA	2.61 2.39
57629W5B2	MASSMUTUAL GLOBAL FUNDING II 4.85 01/17/2029	2,140,000.00	01/09/2024 4.85%	2,139,721.80 2,139,721.80	100.88 4.49%	2,158,855.54 38,632.94	0.51% 19,133.74	Aa3/AA+ AA+	2.63 2.40
46647PAM8	JPMORGAN CHASE & CO 3.509 01/23/2029	2,500,000.00	01/18/2024 5.07%	2,360,725.00 2,360,725.00	98.48 4.63%	2,461,930.00 31,191.11	0.58% 101,205.00	A1/A AA-	2.65 1.56
61747YFA8	MORGAN STANLEY 5.123 02/01/2029	2,650,000.00	02/13/2024 5.31%	2,632,165.50 2,632,165.50	100.89 4.86%	2,673,518.75 45,253.17	0.63% 41,353.25	A1/A- A+	2.67 1.56
63743HFN7	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 4.85 02/07/2029	2,500,000.00	03/19/2024 5.02%	2,481,775.00 2,481,775.00	100.97 4.46%	2,524,322.50 38,395.83	0.59% 42,547.50	A2/A- A	2.69 2.39

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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
17275RBR2	CISCO SYSTEMS INC 4.85 02/26/2029	1,960,000.00	02/21/2024 4.86%	1,959,314.00 1,959,314.00	101.52 4.25%	1,989,856.68 25,085.28	0.47% 30,542.68	A1/AA- NA	2.74 2.44
26442UAH7	DUKE ENERGY PROGRESS LLC 3.45 03/15/2029	1,500,000.00	05/10/2024 5.07%	1,396,687.88 1,396,687.88	97.63 4.36%	1,464,459.00 10,925.00	0.34% 67,771.12	Aa3/A NA	2.79 2.61
74460DAD1	PUBLIC STORAGE OPERATING CO 3.385 05/01/2029	3,000,000.00	-- 5.21%	2,762,330.00 2,762,330.00	97.39 4.35%	2,921,592.00 8,462.50	0.68% 159,262.00	A2/A NA	2.92 2.73
437076DC3	HOME DEPOT INC 4.75 06/25/2029	3,000,000.00	06/20/2024 4.84%	2,987,610.00 2,987,610.00	101.27 4.30%	3,038,241.00 61,750.00	0.71% 50,631.00	A2/A A	3.07 2.70
171239AL0	CHUBB INA HOLDINGS LLC 4.65 08/15/2029	3,700,000.00	-- 4.51%	3,722,196.12 3,722,196.12	100.75 4.40%	3,727,692.65 50,659.17	0.87% 5,496.53	A2/A A	3.21 2.84
30303M8S4	META PLATFORMS INC 4.3 08/15/2029	2,280,000.00	08/12/2024 4.33%	2,276,460.36 2,276,460.36	100.11 4.26%	2,282,464.68 28,867.33	0.53% 6,004.32	Aa3/AA- NA	3.21 2.93
40139LBJ1	GUARDIAN LIFE GLOBAL FUNDING 4.179 09/26/2029	3,050,000.00	09/23/2024 4.18%	3,050,000.00 3,050,000.00	98.99 4.51%	3,019,134.00 23,013.52	0.71% (30,866.00)	Aa1/AA+ NA	3.32 3.04
61748UAK8	MORGAN STANLEY 4.133 10/18/2029	2,900,000.00	10/17/2025 4.25%	2,900,364.00 2,900,364.00	98.85 4.62%	2,866,744.86 14,316.25	0.67% (33,619.14)	A1/A- A+	3.38 2.23
38141GD27	GOLDMAN SACHS GROUP INC 4.153 10/21/2029	3,115,000.00	-- 4.29%	3,115,396.00 3,115,396.00	98.80 4.64%	3,077,612.68 14,373.99	0.72% (37,783.32)	A2/BBB+ A	3.39 2.24
64952WFK4	NEW YORK LIFE GLOBAL FUNDING 4.6 12/05/2029	3,445,000.00	12/02/2024 4.61%	3,443,036.35 3,443,036.35	100.27 4.52%	3,454,280.83 77,474.22	0.81% 11,244.48	Aa1/AA+ AAA	3.51 3.14
89236TNA9	TOYOTA MOTOR CREDIT CORP 4.95 01/09/2030	3,655,000.00	01/06/2025 5.00%	3,647,178.30 3,647,178.30	101.54 4.48%	3,711,316.24 71,363.88	0.87% 64,137.94	A1/A+ A+	3.61 3.21
95000U4D2	WELLS FARGO & CO 4.182 01/23/2030	2,470,000.00	01/15/2026 4.24%	2,470,000.00 2,470,000.00	98.98 4.54%	2,444,783.13 36,727.25	0.57% (25,216.87)	A1/BBB+ A+	3.65 2.44
02665WFY2	AMERICAN HONDA FINANCE CORP 4.8 03/05/2030	2,000,000.00	03/07/2025 4.90%	1,990,800.00 1,990,800.00	100.01 4.80%	2,000,190.00 22,933.33	0.47% 9,390.00	A3/BBB+ A-	3.76 3.37
06051GMY2	BANK OF AMERICA CORP 4.477 04/23/2030	3,000,000.00	05/13/2026 4.59%	2,988,420.00 2,988,420.00	99.56 4.61%	2,986,698.00 14,177.17	0.70% (1,722.00)	A1/A- AA-	3.90 2.67
46647PFL5	JPMORGAN CHASE & CO 4.408 04/23/2030	2,500,000.00	05/27/2026 4.59%	2,485,525.00 2,485,525.00	99.47 4.57%	2,486,750.00 11,632.22	0.58% 1,225.00	A1/A AA-	3.90 2.68
69371RT71	PACCAR FINANCIAL CORP 4.55 05/08/2030	4,000,000.00	05/29/2025 4.51%	4,006,560.00 4,006,560.00	100.80 4.32%	4,032,180.00 11,627.78	0.94% 25,620.00	A1/A+ NA	3.94 3.56
74153WCW7	PRICOA GLOBAL FUNDING I 4.7 05/28/2030	2,000,000.00	05/21/2025 4.74%	1,996,740.00 1,996,740.00	100.19 4.65%	2,003,740.00 783.33	0.47% 7,000.00	Aa3/AA- AA-	3.99 3.60
828807DK0	SIMON PROPERTY GROUP LP 2.65 07/15/2030	4,500,000.00	08/19/2025 4.32%	4,170,105.00 4,170,105.00	93.00 4.53%	4,185,099.00 45,050.00	0.98% 14,994.00	A3/A NA	4.12 3.80

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437076DJ8	HOME DEPOT INC 3.95 09/15/2030	3,000,000.00	09/09/2025 4.02%	2,990,700.00 2,990,700.00	98.30 4.39%	2,948,898.12 25,016.67	0.69% (41,801.88)	A2/A A	4.29 3.87
40139LBN2	GUARDIAN LIFE GLOBAL FUNDING 4.327 10/06/2030	2,000,000.00	09/30/2025 4.33%	2,000,000.00 2,000,000.00	98.73 4.65%	1,974,516.00 13,221.39	0.46% (25,484.00)	Aa1/AA+ NA	4.35 3.89
24422EYF0	JOHN DEERE CAPITAL CORP 4.375 10/15/2030	3,000,000.00	11/04/2025 4.22%	3,020,760.00 3,020,760.00	99.61 4.47%	2,988,225.21 16,770.83	0.70% (32,534.79)	A1/A A+	4.38 3.92
141781CF9	CARGILL INC 4.125 10/23/2030	2,160,000.00	10/20/2025 4.14%	2,158,371.65 2,158,371.65	98.29 4.56%	2,123,120.16 9,405.00	0.50% (35,251.49)	A2/A NA	4.40 3.95
63743HGC0	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 4.3 12/10/2030	2,000,000.00	01/08/2026 4.25%	2,003,980.00 2,003,980.00	98.59 4.65%	1,971,736.30 40,850.00	0.46% (32,243.70)	A2/NA A	4.53 3.98
64952WFR9	NEW YORK LIFE GLOBAL FUNDING 4.25 01/09/2031	2,045,000.00	01/05/2026 4.29%	2,041,728.00 2,041,728.00	98.51 4.61%	2,014,500.87 34,282.15	0.47% (27,227.13)	Aa1/AA+ AAA	4.61 4.06
59217GFU8	METROPOLITAN LIFE GLOBAL FUNDING I 4.35 01/12/2031	2,000,000.00	01/07/2026 4.31%	2,003,920.00 2,003,920.00	98.68 4.67%	1,973,642.00 33,591.67	0.46% (30,278.00)	Aa3/AA- AA-	4.62 4.06
66815L2Z1	NORTHWESTERN MUTUAL GLOBAL FUNDING 4.3 01/13/2031	2,535,000.00	01/06/2026 4.30%	2,534,771.85 2,534,771.85	98.77 4.60%	2,503,933.58 41,785.25	0.59% (30,838.28)	Aa1/AA+ AAA	4.62 4.07
74340XCQ2	PROLOGIS LP 4.75 01/15/2031	2,000,000.00	01/14/2026 4.22%	2,046,500.00 2,046,500.00	100.80 4.55%	2,016,090.00 35,888.89	0.47% (30,410.00)	A2/A NA	4.63 3.98
6944PL3M9	PACIFIC LIFE GLOBAL FUNDING II 4.375 02/03/2031	2,000,000.00	01/29/2026 4.34%	2,002,760.00 2,002,760.00	99.05 4.60%	1,980,956.00 28,680.56	0.46% (21,804.00)	Aa3/AA- AA-	4.68 4.12
92826CAZ5	VISA INC 4.1 02/12/2031	2,510,000.00	02/03/2026 4.13%	2,506,636.60 2,506,636.60	99.41 4.24%	2,495,183.34 31,158.86	0.58% (11,453.26)	Aa3/AA- NA	4.70 4.18
02079KBK2	ALPHABET INC 4.1 02/15/2031	3,000,000.00	02/12/2026 4.10%	3,000,174.63 3,000,174.63	98.66 4.42%	2,959,676.07 36,900.00	0.69% (40,498.56)	Aa2/AA+ NA	4.71 4.18
743315BC6	PROGRESSIVE CORP 4.6 03/26/2031	3,000,000.00	04/13/2026 4.41%	3,024,090.00 3,024,090.00	99.99 4.60%	2,999,843.85 24,916.67	0.70% (24,246.15)	A2/A A	4.82 4.25
14913V2D9	CATERPILLAR FINANCIAL SERVICES CORP 4.5 05/15/2031	3,800,000.00	-- 4.54%	3,792,429.40 3,792,429.40	99.83 4.54%	3,793,350.00 7,600.00	0.89% 920.60	A1/A A+	4.96 4.39
Total Corporate		107,610,000.00	4.47%	106,689,626.95 106,689,626.95	99.38 4.49%	106,906,917.28 1,155,582.73	25.02% 217,290.33		3.63 3.11
LAIF									
90LAIF\$00	Local Agency Investment Fund State Pool	40,286,334.24	-- 3.81%	40,286,334.24 40,286,334.24	1.00 3.81%	40,286,334.24 0.00	9.43% 0.00	NA/NA NA	0.00 0.00

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Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P/ Fitch	Maturity Duration
Total LAIF		40,286,334.24	3.81%	40,286,334.24	3.81%	40,286,334.24 0.00	9.43% 0.00		0.00 0.00
MONEY MARKET FUND									
60934N807	FEDERATED HRMS GV O SVC	2,139,008.83	-- 3.28%	2,139,008.83 2,139,008.83	1.00 0.00%	2,139,008.83 0.00	0.50% 0.00	Aaa/ AAAm AAA	0.00 0.00
Total Money Market Fund		2,139,008.83	3.28%	2,139,008.83 2,139,008.83	1.00 0.00%	2,139,008.83 0.00	0.50% 0.00		0.00 0.00
MUNICIPAL BONDS									
13063EGT7	CALIFORNIA STATE 4.5 08/01/2029	4,395,000.00	10/30/2024 4.38%	4,418,161.65 4,418,161.65	100.90 4.19%	4,434,357.23 65,925.00	1.04% 16,195.58	Aa2/AA- AA	3.17 2.88
Total Municipal Bonds		4,395,000.00	4.38%	4,418,161.65 4,418,161.65	100.90 4.19%	4,434,357.23 65,925.00	1.04% 16,195.58		3.17 2.88
SUPRANATIONAL									
459058LN1	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 3.875 10/16/2029	4,500,000.00	12/12/2024 4.25%	4,426,740.00 4,426,740.00	99.28 4.10%	4,467,753.00 21,780.00	1.05% 41,013.00	Aaa/AAA NA	3.38 3.12
459058LR2	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 4.125 03/20/2030	4,500,000.00	03/14/2025 4.20%	4,484,700.00 4,484,700.00	100.02 4.12%	4,500,693.00 36,609.38	1.05% 15,993.00	Aaa/AAA NA	3.80 3.46
Total Supranational		9,000,000.00	4.23%	8,911,440.00 8,911,440.00	99.65 4.11%	8,968,446.00 58,389.38	2.10% 57,006.00		3.59 3.29
US TREASURY									
91282CCZ2	UNITED STATES TREASURY 0.875 09/30/2026	3,130,000.00	10/18/2021 1.19%	3,083,172.27 3,083,172.27	99.07 3.73%	3,100,778.51 4,639.41	0.73% 17,606.24	Aa1/AA+ AA+	0.33 0.33
91282CDG3	UNITED STATES TREASURY 1.125 10/31/2026	3,120,000.00	11/15/2021 1.25%	3,100,987.50 3,100,987.50	98.91 3.81%	3,085,844.52 3,052.17	0.72% (15,142.98)	Aa1/AA+ AA+	0.42 0.41
91282CEW7	UNITED STATES TREASURY 3.25 06/30/2027	6,650,000.00	-- 3.12%	6,690,380.86 6,690,380.86	99.30 3.91%	6,603,761.75 90,748.62	1.55% (86,619.11)	Aa1/AA+ AA+	1.08 1.04

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91282CFM8	UNITED STATES TREASURY 4.125 09/30/2027	2,800,000.00	-- 4.37%	2,770,000.01 2,770,000.01	100.22 3.95%	2,806,234.37 19,565.57	0.66% 36,234.36	Aa1/AA+ AA+	1.33 1.28
91282CFZ9	UNITED STATES TREASURY 3.875 11/30/2027	4,600,000.00	-- 3.74%	4,628,085.94 4,628,085.94	99.84 3.99%	4,592,632.82 487.02	1.08% (35,453.12)	Aa1/AA+ AA+	1.50 1.44
91282CGC9	UNITED STATES TREASURY 3.875 12/31/2027	7,000,000.00	-- 3.78%	7,028,945.31 7,028,945.31	99.82 3.99%	6,987,421.84 113,895.03	1.64% (41,523.47)	Aa1/AA+ AA+	1.59 1.49
91282CGH8	UNITED STATES TREASURY 3.5 01/31/2028	7,000,000.00	02/16/2023 4.05%	6,828,007.81 6,828,007.81	99.20 4.00%	6,944,218.75 81,892.27	1.63% 116,210.94	Aa1/AA+ AA+	1.67 1.58
91282CGP0	UNITED STATES TREASURY 4.0 02/29/2028	7,000,000.00	02/23/2023 4.16%	6,949,960.94 6,949,960.94	100.01 3.99%	7,000,546.84 70,760.87	1.64% 50,585.90	Aa1/AA+ AA+	1.75 1.66
91282CQL8	UNITED STATES TREASURY 3.75 04/30/2028	5,000,000.00	05/11/2026 3.92%	4,983,789.06 4,983,789.06	99.53 4.01%	4,976,562.50 16,304.35	1.16% (7,226.56)	Aa1/AA+ AA+	1.92 1.82
91282CHE4	UNITED STATES TREASURY 3.625 05/31/2028	7,000,000.00	06/14/2023 4.00%	6,884,335.94 6,884,335.94	99.26 4.01%	6,948,320.33 693.31	1.63% 63,984.39	Aa1/AA+ AA+	2.00 1.91
91282CHX2	UNITED STATES TREASURY 4.375 08/31/2028	1,900,000.00	09/25/2023 4.62%	1,879,960.94 1,879,960.94	100.73 4.03%	1,913,879.50 21,007.13	0.45% 33,918.56	Aa1/AA+ AA+	2.25 2.10
91282CJA0	UNITED STATES TREASURY 4.625 09/30/2028	5,800,000.00	10/04/2023 4.77%	5,763,296.88 5,763,296.88	101.32 4.03%	5,876,351.20 45,441.26	1.38% 113,054.32	Aa1/AA+ AA+	2.33 2.18
91282CJF9	UNITED STATES TREASURY 4.875 10/31/2028	2,000,000.00	10/27/2023 4.79%	2,007,578.13 2,007,578.13	101.90 4.04%	2,038,046.00 8,478.26	0.48% 30,467.87	Aa1/AA+ AA+	2.42 2.25
91282CJN2	UNITED STATES TREASURY 4.375 11/30/2028	3,400,000.00	12/28/2023 3.83%	3,482,875.00 3,482,875.00	100.79 4.04%	3,426,962.00 406.42	0.80% (55,913.00)	Aa1/AA+ AA+	2.50 2.35
91282CJR3	UNITED STATES TREASURY 3.75 12/31/2028	11,000,000.00	-- 3.99%	10,883,007.81 10,883,007.81	99.28 4.05%	10,920,937.50 173,204.42	2.56% 37,929.69	Aa1/AA+ AA+	2.59 2.40
91282CJW2	UNITED STATES TREASURY 4.0 01/31/2029	5,000,000.00	02/13/2024 4.26%	4,943,164.06 4,943,164.06	99.87 4.05%	4,993,360.00 66,850.83	1.17% 50,195.94	Aa1/AA+ AA+	2.67 2.47
91282CKD2	UNITED STATES TREASURY 4.25 02/28/2029	7,000,000.00	02/27/2024 4.30%	6,985,234.38 6,985,234.38	100.51 4.05%	7,035,820.33 75,183.42	1.65% 50,585.95	Aa1/AA+ AA+	2.75 2.54
91282CKG5	UNITED STATES TREASURY 4.125 03/31/2029	7,000,000.00	04/10/2024 4.62%	6,848,515.63 6,848,515.63	100.18 4.05%	7,012,851.58 48,913.93	1.64% 164,335.95	Aa1/AA+ AA+	2.83 2.63
91282CKP5	UNITED STATES TREASURY 4.625 04/30/2029	7,000,000.00	-- 4.48%	7,043,730.48 7,043,730.48	101.54 4.06%	7,107,737.00 28,152.17	1.66% 64,006.52	Aa1/AA+ AA+	2.91 2.70
91282CKT7	UNITED STATES TREASURY 4.5 05/31/2029	4,400,000.00	06/20/2024 4.27%	4,445,375.00 4,445,375.00	101.22 4.06%	4,453,798.80 540.98	1.04% 8,423.80	Aa1/AA+ AA+	3.00 2.78
91282CKX8	UNITED STATES TREASURY 4.25 06/30/2029	4,000,000.00	07/18/2024 4.09%	4,028,281.25 4,028,281.25	100.53 4.06%	4,021,250.00 71,381.22	0.94% (7,031.25)	Aa1/AA+ AA+	3.08 2.81

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91282CLK5	UNITED STATES TREASURY 3.625 08/31/2029	8,000,000.00	09/11/2024 3.45%	8,062,812.50 8,062,812.50	98.63 4.08%	7,890,624.96 73,288.04	1.85% (172,187.54)	Aa1/AA+ AA+	3.25 3.00
91282CLN9	UNITED STATES TREASURY 3.5 09/30/2029	8,500,000.00	-- 3.66%	8,437,500.00 8,437,500.00	98.21 4.08%	8,347,597.64 50,396.17	1.95% (89,902.37)	Aa1/AA+ AA+	3.33 3.09
91282CMA6	UNITED STATES TREASURY 4.125 11/30/2029	4,500,000.00	12/16/2024 4.25%	4,474,160.16 4,474,160.16	100.13 4.09%	4,505,625.00 507.17	1.05% 31,464.84	Aa1/AA+ AA+	3.50 3.23
91282CMG3	UNITED STATES TREASURY 4.25 01/31/2030	4,500,000.00	02/07/2025 4.33%	4,483,300.78 4,483,300.78	100.52 4.10%	4,523,202.00 63,926.11	1.06% 39,901.22	Aa1/AA+ AA+	3.67 3.32
91282CMZ1	UNITED STATES TREASURY 3.875 04/30/2030	8,000,000.00	-- 4.05%	7,936,601.57 7,936,601.57	99.18 4.10%	7,934,376.00 26,956.52	1.86% (2,225.57)	Aa1/AA+ AA+	3.91 3.58
91282CNG2	UNITED STATES TREASURY 4.0 05/31/2030	8,000,000.00	-- 4.01%	7,996,953.12 7,996,953.12	99.61 4.11%	7,968,752.00 874.32	1.87% (28,201.12)	Aa1/AA+ AA+	4.00 3.66
91282CNK3	UNITED STATES TREASURY 3.875 06/30/2030	8,000,000.00	07/09/2025 3.95%	7,972,500.00 7,972,500.00	99.11 4.11%	7,929,062.48 130,165.75	1.86% (43,437.52)	Aa1/AA+ AA+	4.08 3.68
91282CPA3	UNITED STATES TREASURY 3.625 09/30/2030	3,500,000.00	10/10/2025 3.65%	3,495,625.00 3,495,625.00	98.05 4.12%	3,431,640.63 21,492.49	0.80% (63,984.38)	Aa1/AA+ AA+	4.33 3.94
91282CPN5	UNITED STATES TREASURY 3.5 11/30/2030	3,500,000.00	12/03/2025 3.63%	3,479,902.34 3,479,902.34	97.44 4.13%	3,410,449.00 334.70	0.80% (69,453.34)	Aa1/AA+ AA+	4.50 4.11
91282CQG9	UNITED STATES TREASURY 3.875 03/31/2031	4,000,000.00	04/08/2026 3.92%	3,991,718.75 3,991,718.75	98.85 4.14%	3,954,062.48 26,256.83	0.93% (37,656.27)	Aa1/AA+ AA+	4.83 4.33
91282CQK0	UNITED STATES TREASURY 3.875 04/30/2031	4,000,000.00	05/14/2026 4.11%	3,958,906.25 3,958,906.25	98.84 4.14%	3,953,437.52 13,478.26	0.93% (5,468.73)	Aa1/AA+ AA+	4.91 4.41
Total US Treasury		176,300,000.00	3.94%	175,548,665.67	99.67	175,696,145.84	41.13%		2.77
Total Portfolio		430,298,348.84	4.19%	425,539,948.04	89.26	427,209,589.53	100.00%		2.68
Total Market Value + Accrued				425,539,948.04	4.14%	2,896,454.52	1,669,641.49		2.28
						430,106,044.06			

TRANSACTION LEDGER



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	05/01/2026	60934N807	50,775.00	FEDERATED HRMS GV O SVC	1.000	3.30%	(50,775.00)	0.00	(50,775.00)	0.00
Purchase	05/04/2026	90LAIF\$00	1,400,000.00	Local Agency Investment Fund State Pool	1.000	3.81%	(1,400,000.00)	0.00	(1,400,000.00)	0.00
Purchase	05/04/2026	60934N807	10,935.37	FEDERATED HRMS GV O SVC	1.000	3.29%	(10,935.37)	0.00	(10,935.37)	0.00
Purchase	05/05/2026	90LAIF\$00	800,000.00	Local Agency Investment Fund State Pool	1.000	3.81%	(800,000.00)	0.00	(800,000.00)	0.00
Purchase	05/08/2026	60934N807	91,000.00	FEDERATED HRMS GV O SVC	1.000	3.27%	(91,000.00)	0.00	(91,000.00)	0.00
Purchase	05/11/2026	90LAIF\$00	11,800,000.00	Local Agency Investment Fund State Pool	1.000	3.81%	(11,800,000.00)	0.00	(11,800,000.00)	0.00
Purchase	05/12/2026	91282CQL8	5,000,000.00	UNITED STATES TREASURY 3.75 04/30/2028	99.676	3.92%	(4,983,789.06)	(6,114.13)	(4,989,903.19)	0.00
Purchase	05/12/2026	90LAIF\$00	800,000.00	Local Agency Investment Fund State Pool	1.000	3.81%	(800,000.00)	0.00	(800,000.00)	0.00
Purchase	05/13/2026	60934N807	2,559,772.22	FEDERATED HRMS GV O SVC	1.000	3.27%	(2,559,772.22)	0.00	(2,559,772.22)	0.00
Purchase	05/14/2026	06051GMY2	3,000,000.00	BANK OF AMERICA CORP 4.477 04/23/2030	99.614	4.59%	(2,988,420.00)	(7,834.75)	(2,996,254.75)	0.00
Purchase	05/14/2026	90LAIF\$00	2,000,000.00	Local Agency Investment Fund State Pool	1.000	3.82%	(2,000,000.00)	0.00	(2,000,000.00)	0.00
Purchase	05/14/2026	60934N807	1,616,625.97	FEDERATED HRMS GV O SVC	1.000	3.25%	(1,616,625.97)	0.00	(1,616,625.97)	0.00

TRANSACTION LEDGER



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	05/15/2026	14913V2D9	2,815,000.00	CATERPILLAR FINANCIAL SERVICES CORP 4.5 05/15/2031	99.779	4.55%	(2,808,778.85)	0.00	(2,808,778.85)	0.00
Purchase	05/15/2026	14913V2D9	985,000.00	CATERPILLAR FINANCIAL SERVICES CORP 4.5 05/15/2031	99.863	4.53%	(983,650.55)	0.00	(983,650.55)	0.00
Purchase	05/15/2026	91282CQK0	4,000,000.00	UNITED STATES TREASURY 3.875 04/30/2031	98.973	4.11%	(3,958,906.25)	(6,317.93)	(3,965,224.18)	0.00
Purchase	05/15/2026	60934N807	189,232.50	FEDERATED HRMS GV O SVC	1.000	3.24%	(189,232.50)	0.00	(189,232.50)	0.00
Purchase	05/18/2026	90LAIF\$00	200,000.00	Local Agency Investment Fund State Pool	1.000	3.81%	(200,000.00)	0.00	(200,000.00)	0.00
Purchase	05/18/2026	60934N807	184,992.64	FEDERATED HRMS GV O SVC	1.000	3.23%	(184,992.64)	0.00	(184,992.64)	0.00
Purchase	05/18/2026	60934N807	9,352.00	FEDERATED HRMS GV O SVC	1.000	3.23%	(9,352.00)	0.00	(9,352.00)	0.00
Purchase	05/19/2026	90LAIF\$00	1,200,000.00	Local Agency Investment Fund State Pool	1.000	3.81%	(1,200,000.00)	0.00	(1,200,000.00)	0.00
Purchase	05/20/2026	60934N807	2,579.38	FEDERATED HRMS GV O SVC	1.000	3.22%	(2,579.38)	0.00	(2,579.38)	0.00
Purchase	05/20/2026	60934N807	205,841.28	FEDERATED HRMS GV O SVC	1.000	3.22%	(205,841.28)	0.00	(205,841.28)	0.00
Purchase	05/26/2026	90LAIF\$00	11,400,000.00	Local Agency Investment Fund State Pool	1.000	3.81%	(11,400,000.00)	0.00	(11,400,000.00)	0.00
Purchase	05/26/2026	60934N807	404,912.68	FEDERATED HRMS GV O SVC	1.000	3.27%	(404,912.68)	0.00	(404,912.68)	0.00
Purchase	05/26/2026	60934N807	125,125.83	FEDERATED HRMS GV O SVC	1.000	3.27%	(125,125.83)	0.00	(125,125.83)	0.00
Purchase	05/28/2026	46647PFL5	2,500,000.00	JPMORGAN CHASE & CO 4.408 04/23/2030	99.421	4.59%	(2,485,525.00)	(10,713.89)	(2,496,238.89)	0.00

TRANSACTION LEDGER



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	05/28/2026	60934N807	47,000.00	FEDERATED HRMS GV O SVC	1.000	3.29%	(47,000.00)	0.00	(47,000.00)	0.00
Total Purchase			53,398,144.87				(53,307,214.58)	(30,980.70)	(53,338,195.28)	0.00
TOTAL ACQUISITIONS			53,398,144.87				(53,307,214.58)	(30,980.70)	(53,338,195.28)	0.00
DISPOSITIONS										
Sale	05/06/2026	90LAIF\$00	(3,300,000.00)	Local Agency Investment Fund State Pool	1.000	3.81%	3,300,000.00	0.00	3,300,000.00	0.00
Sale	05/07/2026	90LAIF\$00	(4,400,000.00)	Local Agency Investment Fund State Pool	1.000	3.81%	4,400,000.00	0.00	4,400,000.00	0.00
Sale	05/12/2026	89115A2Y7	(2,330,000.00)	TORONTO-DOMINION BANK 4.994 04/05/2029	101.472	4.99%	2,364,297.60	(11,959.24)	2,376,256.84	34,297.60
Sale	05/12/2026	60934N807	(2,613,646.35)	FEDERATED HRMS GV O SVC	1.000	3.27%	2,613,646.35	0.00	2,613,646.35	0.00
Sale	05/13/2026	14913UAJ9	(2,500,000.00)	CATERPILLAR FINANCIAL SERVICES CORP 4.85 02/27/2029	101.367	4.81%	2,534,175.00	(25,597.22)	2,559,772.22	30,025.00
Sale	05/13/2026	90LAIF\$00	(2,800,000.00)	Local Agency Investment Fund State Pool	1.000	3.81%	2,800,000.00	0.00	2,800,000.00	0.00
Sale	05/14/2026	58989V2H6	(2,000,000.00)	MET TOWER GLOBAL FUNDING 5.25 04/12/2029	101.830	5.27%	2,036,600.00	(9,333.33)	2,045,933.33	38,340.00
Sale	05/14/2026	74153WCW7	(1,250,000.00)	PRICOA GLOBAL FUNDING I 4.7 05/28/2030	100.129	4.74%	1,251,612.50	(27,090.28)	1,278,702.78	3,650.00
Sale	05/14/2026	40139LBN2	(1,300,000.00)	GUARDIAN LIFE GLOBAL FUNDING 4.327 10/06/2030	98.639	4.33%	1,282,307.00	(5,937.61)	1,288,244.61	(17,693.00)

TRANSACTION LEDGER



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Sale	05/15/2026	60934N807	(6,886,160.19)	FEDERATED HRMS GV O SVC	1.000	3.24%	6,886,160.19	0.00	6,886,160.19	0.00
Sale	05/20/2026	90LAIF\$00	(3,400,000.00)	Local Agency Investment Fund State Pool	1.000	3.81%	3,400,000.00	0.00	3,400,000.00	0.00
Sale	05/21/2026	90LAIF\$00	(3,500,000.00)	Local Agency Investment Fund State Pool	1.000	3.81%	3,500,000.00	0.00	3,500,000.00	0.00
Sale	05/27/2026	90LAIF\$00	(4,000,000.00)	Local Agency Investment Fund State Pool	1.000	3.81%	4,000,000.00	0.00	4,000,000.00	0.00
Sale	05/28/2026	57629W4T4	(1,850,000.00)	MASSMUTUAL GLOBAL FUNDING II 5.15 05/30/2029	101.499	5.17%	1,877,731.50	(47,108.19)	1,924,839.69	29,267.00
Sale	05/28/2026	90LAIF\$00	(1,200,000.00)	Local Agency Investment Fund State Pool	1.000	3.81%	1,200,000.00	0.00	1,200,000.00	0.00
Sale	05/28/2026	60934N807	(571,399.20)	FEDERATED HRMS GV O SVC	1.000	3.29%	571,399.20	0.00	571,399.20	0.00
Total Sale			(43,901,205.74)				44,017,929.34	(127,025.87)	44,144,955.21	117,886.60
TOTAL DISPOSITIONS			(43,901,205.74)				44,017,929.34	(127,025.87)	44,144,955.21	117,886.60
OTHER TRANSACTIONS										
Cash Transfer	05/04/2026	CCYUSD	1,400,000.00	Cash		0.00%	1,400,000.00	0.00	1,400,000.00	0.00
Cash Transfer	05/05/2026	CCYUSD	800,000.00	Cash		0.00%	800,000.00	0.00	800,000.00	0.00
Cash Transfer	05/06/2026	CCYUSD	(3,300,000.00)	Cash		0.00%	(3,300,000.00)	0.00	(3,300,000.00)	0.00
Cash Transfer	05/07/2026	CCYUSD	(4,400,000.00)	Cash		0.00%	(4,400,000.00)	0.00	(4,400,000.00)	0.00
Cash Transfer	05/11/2026	CCYUSD	11,800,000.00	Cash		0.00%	11,800,000.00	0.00	11,800,000.00	0.00
Cash Transfer	05/12/2026	CCYUSD	800,000.00	Cash		0.00%	800,000.00	0.00	800,000.00	0.00
Cash Transfer	05/13/2026	CCYUSD	(2,800,000.00)	Cash		0.00%	(2,800,000.00)	0.00	(2,800,000.00)	0.00
Cash Transfer	05/14/2026	CCYUSD	2,000,000.00	Cash		0.00%	2,000,000.00	0.00	2,000,000.00	0.00

TRANSACTION LEDGER



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Cash Transfer	05/18/2026	CCYUSD	200,000.00	Cash		0.00%	200,000.00	0.00	200,000.00	0.00
Cash Transfer	05/19/2026	CCYUSD	1,200,000.00	Cash		0.00%	1,200,000.00	0.00	1,200,000.00	0.00
Cash Transfer	05/20/2026	CCYUSD	(3,400,000.00)	Cash		0.00%	(3,400,000.00)	0.00	(3,400,000.00)	0.00
Cash Transfer	05/21/2026	CCYUSD	(3,500,000.00)	Cash		0.00%	(3,500,000.00)	0.00	(3,500,000.00)	0.00
Cash Transfer	05/26/2026	CCYUSD	11,400,000.00	Cash		0.00%	11,400,000.00	0.00	11,400,000.00	0.00
Cash Transfer	05/27/2026	CCYUSD	(4,000,000.00)	Cash		0.00%	(4,000,000.00)	0.00	(4,000,000.00)	0.00
Cash Transfer	05/28/2026	CCYUSD	(1,200,000.00)	Cash		0.00%	(1,200,000.00)	0.00	(1,200,000.00)	0.00
Total Cash Transfer			7,000,000.00				7,000,000.00	0.00	7,000,000.00	0.00
Coupon	05/01/2026	74460DAD1	0.00	PUBLIC STORAGE OPERATING CO 3.385 05/01/2029		5.21%	50,775.00	0.00	50,775.00	0.00
Coupon	05/01/2026	3137FLYV0	0.00	FHMS K-092 A2 3.298 04/25/2029		4.94%	8,245.00	0.00	8,245.00	0.00
Coupon	05/01/2026	3137F4D41	0.00	FHMS K-074 A2 3.6 01/25/2028		4.93%	8,923.37	0.00	8,923.37	0.00
Coupon	05/01/2026	3137FJEH8	0.00	FHMS K-081 A2 3.9 08/25/2028		4.88%	10,231.00	0.00	10,231.00	0.00
Coupon	05/01/2026	3137FLMV3	0.00	FHMS K-090 A2 3.422 02/25/2029		4.87%	14,115.75	0.00	14,115.75	0.00
Coupon	05/01/2026	3137FJKE8	0.00	FHMS K-082 A2 3.92 09/25/2028		4.75%	8,166.67	0.00	8,166.67	0.00
Coupon	05/01/2026	3137H5YC5	0.00	FHMS K-748 A2 2.26 01/25/2029		4.64%	15,066.66	0.00	15,066.66	0.00
Coupon	05/01/2026	3137FG6X8	0.00	FHMS K-077 A2 3.85 05/25/2028		4.60%	17,068.33	0.00	17,068.33	0.00
Coupon	05/01/2026	3137H4BY5	0.00	FHMS K-746 A2 2.031 09/25/2028		4.56%	8,462.50	0.00	8,462.50	0.00
Coupon	05/01/2026	3137FGR31	0.00	FHMS K-078 A2 3.854 06/25/2028		4.42%	6,413.70	0.00	6,413.70	0.00
Coupon	05/01/2026	3137F9Z79	0.00	FHMS K-125 A2 1.846 01/25/2031		4.02%	5,384.17	0.00	5,384.17	0.00

TRANSACTION LEDGER



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/ Disp Yield	Amount	Interest Pur/ Sold	Total Amount	Gain/Loss
Coupon	05/01/2026	3137F83Q4	0.00	FHMS K-121 A2 1.547 10/25/2030		3.93%	6,445.84	0.00	6,445.84	0.00
Coupon	05/01/2026	3137BSRE5	0.00	FHMS K-059 A2 3.12 09/25/2026		1.98%	6,724.67	0.00	6,724.67	0.00
Coupon	05/01/2026	3137BSP72	0.00	FHMS K-058 A2 2.653 08/25/2026		1.37%	3,316.25	0.00	3,316.25	0.00
Coupon	05/08/2026	69371RT71	0.00	PACCAR FINANCIAL CORP 4.55 05/08/2030		4.51%	91,000.00	0.00	91,000.00	0.00
Coupon	05/15/2026	44934FAD7	0.00	HALST 2024-B A3 5.41 05/17/2027		5.41%	3,482.28	0.00	3,482.28	0.00
Coupon	05/15/2026	58770JAD6	0.00	MBALT 2024-A A3 5.32 01/18/2028		5.32%	4,098.52	0.00	4,098.52	0.00
Coupon	05/15/2026	02582JKH2	0.00	AMXCA 2024-1 A 5.23 04/16/2029		5.23%	13,380.08	0.00	13,380.08	0.00
Coupon	05/15/2026	161571HT4	0.00	CHAIT 2023-1 A 5.16 09/15/2028		5.23%	15,673.50	0.00	15,673.50	0.00
Coupon	05/15/2026	437918AC9	0.00	HAROT 2024-1 A3 5.21 08/15/2028		5.21%	8,853.90	0.00	8,853.90	0.00
Coupon	05/15/2026	47786WAD2	0.00	JDOT 2024-B A3 5.2 03/15/2029		5.20%	8,400.00	0.00	8,400.00	0.00
Coupon	05/15/2026	47800CAC0	0.00	JDOT 2023 A3 5.01 11/15/2027		5.01%	1,783.41	0.00	1,783.41	0.00
Coupon	05/15/2026	448973AD9	0.00	HART 2024-A A3 4.99 02/15/2029		4.98%	6,294.52	0.00	6,294.52	0.00
Coupon	05/15/2026	05522RDJ4	0.00	BACCT 2024-1 A 4.93 05/15/2029		4.93%	8,606.96	0.00	8,606.96	0.00
Coupon	05/15/2026	05522RDH8	0.00	BACCT 2023-2 A 4.98 11/16/2026		4.85%	8,300.00	0.00	8,300.00	0.00
Coupon	05/15/2026	44935WAD9	0.00	HALST 2025-A A3 4.83 01/18/2028		4.83%	8,412.25	0.00	8,412.25	0.00
Coupon	05/15/2026	26442CAX2	0.00	DUKE ENERGY CAROLINAS LLC 3.95 11/15/2028		4.81%	64,780.00	0.00	64,780.00	0.00

TRANSACTION LEDGER



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/ Disp Yield	Amount	Interest Pur/ Sold	Total Amount	Gain/Loss
Coupon	05/15/2026	44935CAD3	0.00	HART 2025-A A3 4.32 10/15/2029		4.32%	9,450.00	0.00	9,450.00	0.00
Coupon	05/15/2026	92970QAE5	0.00	WFCIT 2024-2 A 4.29 10/15/2029		4.29%	8,329.75	0.00	8,329.75	0.00
Coupon	05/15/2026	02582JKP4	0.00	AMXCA 2025-2 A 4.28 04/15/2030		4.28%	12,055.33	0.00	12,055.33	0.00
Coupon	05/15/2026	47800DAD6	0.00	JDOT 2025 A3 4.23 09/17/2029		4.23%	7,332.00	0.00	7,332.00	0.00
Coupon	05/16/2026	36268GAD7	0.00	GMCAR 2024-1 A3 4.85 12/18/2028		4.90%	4,813.96	0.00	4,813.96	0.00
Coupon	05/18/2026	437930AC4	0.00	HAROT 2024-2 A3 5.27 11/20/2028		5.27%	4,538.04	0.00	4,538.04	0.00
Coupon	05/20/2026	36269WAD1	0.00	GMALT 2024-2 A3 5.39 07/20/2027		5.39%	2,579.38	0.00	2,579.38	0.00
Coupon	05/25/2026	096919AD7	0.00	BMWOT 2024-A A3 5.18 02/26/2029		5.18%	5,868.60	0.00	5,868.60	0.00
Coupon	05/25/2026	05611UAD5	0.00	BMWLT 2024-1 A3 4.98 03/25/2027		5.01%	693.32	0.00	693.32	0.00
Coupon	05/28/2026	74153WCW7	0.00	PRICOA GLOBAL FUNDING I 4.7 05/28/2030		4.74%	47,000.00	0.00	47,000.00	0.00
Coupon	05/31/2026	91282CKT7	0.00	UNITED STATES TREASURY 4.5 05/31/2029		4.27%	99,000.00	0.00	99,000.00	0.00
Coupon	05/31/2026	91282CMA6	0.00	UNITED STATES TREASURY 4.125 11/30/2029		4.25%	92,812.50	0.00	92,812.50	0.00
Coupon	05/31/2026	91282CNG2	0.00	UNITED STATES TREASURY 4.0 05/31/2030		4.01%	160,000.00	0.00	160,000.00	0.00
Coupon	05/31/2026	91282CHE4	0.00	UNITED STATES TREASURY 3.625 05/31/2028		4.00%	126,875.00	0.00	126,875.00	0.00

TRANSACTION LEDGER



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Coupon	05/31/2026	91282CJN2	0.00	UNITED STATES TREASURY 4.375 11/30/2028		3.83%	74,375.00	0.00	74,375.00	0.00
Coupon	05/31/2026	91282CFZ9	0.00	UNITED STATES TREASURY 3.875 11/30/2027		3.74%	89,125.00	0.00	89,125.00	0.00
Coupon	05/31/2026	91282CPN5	0.00	UNITED STATES TREASURY 3.5 11/30/2030		3.63%	61,250.00	0.00	61,250.00	0.00
Total Coupon			0.00				1,218,502.21	0.00	1,218,502.21	0.00
Dividend	05/31/2026	60934N807	0.00	FEDERATED HRMS GV O SVC		3.28%	11,657.15	0.00	11,657.15	0.00
Total Dividend			0.00				11,657.15	0.00	11,657.15	0.00
Principal Paydown	05/01/2026	3137F4D41	5,757.78	FHMS K-074 A2 3.6 01/25/2028		4.93%	5,757.78	--	5,757.78	170.71
Principal Paydown	05/01/2026	3137BSRE5	9,505.74	FHMS K-059 A2 3.12 09/25/2026		1.98%	9,505.74	--	9,505.74	(406.96)
Principal Paydown	05/01/2026	3137BSP72	114,913.11	FHMS K-058 A2 2.653 08/25/2026		1.37%	114,913.11	--	114,913.11	(6,620.97)
Principal Paydown	05/15/2026	44934FAD7	219,223.93	HALST 2024-B A3 5.41 05/17/2027		5.41%	219,223.93	--	219,223.93	6.09
Principal Paydown	05/15/2026	58770JAD6	100,687.65	MBALT 2024-A A3 5.32 01/18/2028		5.32%	100,687.65	--	100,687.65	11.78
Principal Paydown	05/15/2026	437918AC9	177,925.69	HAROT 2024-1 A3 5.21 08/15/2028		5.21%	177,925.69	--	177,925.69	7.74
Principal Paydown	05/15/2026	47786WAD2	165,283.71	JDOT 2024-B A3 5.2 03/15/2029		5.20%	165,283.71	--	165,283.71	32.31
Principal Paydown	05/15/2026	47800CAC0	86,280.84	JDOT 2023 A3 5.01 11/15/2027		5.01%	86,280.84	--	86,280.84	15.72
Principal Paydown	05/15/2026	448973AD9	122,091.57	HART 2024-A A3 4.99 02/15/2029		4.98%	122,091.57	--	122,091.57	(47.69)
Principal Paydown	05/16/2026	36268GAD7	104,389.16	GMCAR 2024-1 A3 4.85 12/18/2028		4.90%	104,389.16	--	104,389.16	216.12

TRANSACTION LEDGER



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Principal Paydown	05/18/2026	437930AC4	80,603.48	HAROT 2024-2 A3 5.27 11/20/2028		5.27%	80,603.48	--	80,603.48	9.80
Principal Paydown	05/20/2026	36269WAD1	205,841.28	GMALT 2024-2 A3 5.39 07/20/2027		5.39%	205,841.28	--	205,841.28	11.96
Principal Paydown	05/25/2026	096919AD7	107,670.08	BMWOT 2024-A A3 5.18 02/26/2029		5.18%	107,670.08	--	107,670.08	16.36
Principal Paydown	05/25/2026	05611UAD5	167,065.97	BMWLT 2024-1 A3 4.98 03/25/2027		5.01%	167,065.97	--	167,065.97	150.10
Total Principal Paydown			1,667,239.99				1,667,239.99	--	1,667,239.99	(6,426.94)
TOTAL OTHER TRANSACTIONS			8,667,239.99				9,897,399.35	0.00	9,897,399.35	(6,426.94)

INCOME EARNED



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						
60934N807	FEDERATED HRMS GV O SVC	2,139,008.83	6,712,069.70 5,498,144.87 (10,071,205.74) 2,139,008.83	0.00 10,935.37 0.00 10,935.37	0.00 0.00 0.00 10,935.37	10,935.37
CCYUSD	Receivable	1,003,609.48	167,702.99 0.00 0.00 1,003,609.48	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
CCYUSD	Cash	0.00	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
Total Cash & Equivalents			6,879,772.69 5,498,144.87 (10,071,205.74) 3,142,618.31	0.00 10,935.37 0.00 10,935.37	0.00 0.00 0.00 10,935.37	10,935.37
FIXED INCOME						
02079KBK2	ALPHABET INC 4.1 02/15/2031	02/12/2026 02/17/2026 3,000,000.00	3,000,174.63 0.00 0.00 3,000,174.63	26,650.00 0.00 36,900.00 10,250.00	0.00 0.00 0.00 10,250.00	10,250.00
02582JKH2	AMXCA 2024-1 A 5.23 04/16/2029	04/16/2024 04/23/2024 3,070,000.00	3,069,370.65 0.00 0.00 3,069,370.65	7,136.04 13,380.08 7,136.04 13,380.08	0.00 0.00 0.00 13,380.08	13,380.08
02582JKP4	AMXCA 2025-2 A 4.28 04/15/2030	05/06/2025 05/13/2025 3,380,000.00	3,379,938.82 0.00 0.00 3,379,938.82	6,429.51 12,055.33 6,429.51 12,055.33	0.00 0.00 0.00 12,055.33	12,055.33
02665WFY2	AMERICAN HONDA FINANCE CORP 4.8 03/05/2030	03/07/2025 03/10/2025 2,000,000.00	1,990,800.00 0.00 0.00 1,990,800.00	14,933.33 0.00 22,933.33 8,000.00	0.00 0.00 0.00 8,000.00	8,000.00

INCOME EARNED



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
05522RDH8	BACCT 2023-2 A 4.98 11/16/2026	03/25/2024 03/27/2024 2,000,000.00	2,006,484.38 0.00 0.00 2,006,484.38	4,426.67 8,300.00 4,426.67 8,300.00	0.00 0.00 0.00 8,300.00	8,300.00
05522RDJ4	BACCT 2024-1 A 4.93 05/15/2029	06/06/2024 06/13/2024 2,095,000.00	2,094,882.47 0.00 0.00 2,094,882.47	4,590.38 8,606.96 4,590.38 8,606.96	0.00 0.00 0.00 8,606.96	8,606.96
05611UAD5	BMWLT 2024-1 A3 4.98 03/25/2027	03/25/2024 03/27/2024 0.00	166,915.87 0.00 (166,915.87) 0.00	138.66 693.32 0.00 554.66	0.00 0.00 0.00 554.66	554.66
06051GMY2	BANK OF AMERICA CORP 4.477 04/23/2030	05/13/2026 05/14/2026 3,000,000.00	0.00 2,988,420.00 0.00 2,988,420.00	0.00 (7,834.75) 14,177.17 6,342.42	0.00 0.00 0.00 6,342.42	6,342.42
096919AD7	BMWOT 2024-A A3 5.18 02/26/2029	06/04/2024 06/11/2024 1,251,851.31	1,359,314.88 0.00 (107,653.72) 1,251,661.16	1,173.72 5,868.60 1,080.77 5,775.64	0.00 0.00 0.00 5,775.64	5,775.64
13063EGT7	CALIFORNIA STATE 4.5 08/01/2029	10/30/2024 11/05/2024 4,395,000.00	4,418,161.65 0.00 0.00 4,418,161.65	49,443.75 0.00 65,925.00 16,481.25	0.00 0.00 0.00 16,481.25	16,481.25
141781CF9	CARGILL INC 4.125 10/23/2030	10/20/2025 10/23/2025 2,160,000.00	2,158,371.65 0.00 0.00 2,158,371.65	1,980.00 0.00 9,405.00 7,425.00	0.00 0.00 0.00 7,425.00	7,425.00
14913UAJ9	CATERPILLAR FINANCIAL SERVICES CORP 4.85 02/27/2029	03/19/2024 03/21/2024 0.00	2,504,150.00 0.00 (2,504,150.00) 0.00	21,555.56 25,597.22 0.00 4,041.66	0.00 0.00 0.00 4,041.66	4,041.66
14913V2D9	CATERPILLAR FINANCIAL SERVICES CORP 4.5 05/15/2031	05/15/2026 3,800,000.00	0.00 3,792,429.40 0.00 3,792,429.40	0.00 0.00 7,600.00 7,600.00	0.00 0.00 0.00 7,600.00	7,600.00

INCOME EARNED



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
161571HT4	CHAIT 2023-1 A 5.16 09/15/2028	09/07/2023 09/15/2023 3,645,000.00	3,643,989.61 0.00 0.00 3,643,989.61	8,359.20 15,673.50 8,359.20 15,673.50	0.00 0.00 0.00 15,673.50	15,673.50
171239AL0	CHUBB INA HOLDINGS LLC 4.65 08/15/2029	3,700,000.00	3,722,196.12 0.00 0.00 3,722,196.12	36,321.67 0.00 50,659.17 14,337.50	0.00 0.00 0.00 14,337.50	14,337.50
17275RBR2	CISCO SYSTEMS INC 4.85 02/26/2029	02/21/2024 02/26/2024 1,960,000.00	1,959,314.00 0.00 0.00 1,959,314.00	17,163.61 0.00 25,085.28 7,921.67	0.00 0.00 0.00 7,921.67	7,921.67
24422EYF0	JOHN DEERE CAPITAL CORP 4.375 10/15/2030	11/04/2025 11/05/2025 3,000,000.00	3,020,760.00 0.00 0.00 3,020,760.00	5,833.33 0.00 16,770.83 10,937.50	0.00 0.00 0.00 10,937.50	10,937.50
26442CAX2	DUKE ENERGY CAROLINAS LLC 3.95 11/15/2028	12/06/2023 12/08/2023 3,280,000.00	3,156,836.00 0.00 0.00 3,156,836.00	59,741.56 64,780.00 5,758.22 10,796.67	0.00 0.00 0.00 10,796.67	10,796.67
26442UAH7	DUKE ENERGY PROGRESS LLC 3.45 03/15/2029	05/10/2024 05/14/2024 1,500,000.00	1,396,687.88 0.00 0.00 1,396,687.88	6,612.50 0.00 10,925.00 4,312.50	0.00 0.00 0.00 4,312.50	4,312.50
30303M8S4	META PLATFORMS INC 4.3 08/15/2029	08/12/2024 08/15/2024 2,280,000.00	2,276,460.36 0.00 0.00 2,276,460.36	20,697.33 0.00 28,867.33 8,170.00	0.00 0.00 0.00 8,170.00	8,170.00
3130AWN63	FEDERAL HOME LOAN BANKS 4.0 06/30/2028	08/21/2023 08/23/2023 3,000,000.00	2,931,360.00 0.00 0.00 2,931,360.00	40,333.33 0.00 50,333.33 10,000.00	0.00 0.00 0.00 10,000.00	10,000.00
3137BSP72	FHMS K-058 A2 2.653 08/25/2026	11/12/2021 11/17/2021 1,385,086.89	1,586,425.78 0.00 (121,534.08) 1,464,891.70	3,316.25 3,316.25 3,062.20 3,062.20	0.00 0.00 0.00 3,062.20	3,062.20

INCOME EARNED



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
3137BSRE5	FHMS K-059 A2 3.12 09/25/2026	02/18/2022 02/24/2022 2,576,904.54	2,697,140.97 0.00 (9,912.70) 2,687,228.27	6,724.67 6,724.67 6,699.95 6,699.96	0.00 0.00 0.00 6,699.96	6,699.96
3137F4D41	FHMS K-074 A2 3.6 01/25/2028	03/16/2023 03/21/2023 2,968,700.16	2,886,269.91 0.00 (5,587.07) 2,880,682.84	8,923.37 8,923.37 8,906.10 8,906.10	0.00 0.00 0.00 8,906.10	8,906.10
3137F83Q4	FHMS K-121 A2 1.547 10/25/2030	01/07/2026 01/12/2026 5,000,000.00	4,475,000.00 0.00 0.00 4,475,000.00	6,445.83 6,445.84 6,445.83 6,445.84	0.00 0.00 0.00 6,445.84	6,445.84
3137F9Z79	FHMS K-125 A2 1.846 01/25/2031	04/20/2026 04/23/2026 3,500,000.00	3,166,406.25 0.00 0.00 3,166,406.25	5,384.17 5,384.17 5,384.17 5,384.17	0.00 0.00 0.00 5,384.17	5,384.17
3137FG6X8	FHMS K-077 A2 3.85 05/25/2028	5,320,000.00	5,229,125.01 0.00 0.00 5,229,125.01	17,068.33 17,068.33 17,068.33 17,068.33	0.00 0.00 0.00 17,068.33	17,068.33
3137FGR31	FHMS K-078 A2 3.854 06/25/2028	06/22/2023 06/27/2023 1,997,000.00	1,951,677.46 0.00 0.00 1,951,677.46	6,413.70 6,413.70 6,413.70 6,413.70	0.00 0.00 0.00 6,413.70	6,413.70
3137FJEH8	FHMS K-081 A2 3.9 08/25/2028	09/05/2023 09/08/2023 3,148,000.00	3,015,685.63 0.00 0.00 3,015,685.63	10,231.00 10,231.00 10,231.00 10,231.00	0.00 0.00 0.00 10,231.00	10,231.00
3137FJKE8	FHMS K-082 A2 3.92 09/25/2028	11/28/2023 12/01/2023 2,500,000.00	2,411,328.13 0.00 0.00 2,411,328.13	8,166.67 8,166.67 8,166.67 8,166.67	0.00 0.00 0.00 8,166.67	8,166.67
3137FLMV3	FHMS K-090 A2 3.422 02/25/2029	05/30/2024 06/04/2024 4,950,000.00	4,637,144.53 0.00 0.00 4,637,144.53	14,115.75 14,115.75 14,115.75 14,115.75	0.00 0.00 0.00 14,115.75	14,115.75

INCOME EARNED



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
3137FLYV0	FHMS K-092 A2 3.298 04/25/2029	04/19/2024 04/25/2024 3,000,000.00	2,775,468.75 0.00 0.00 2,775,468.75	8,245.00 8,245.00 8,245.00 8,245.00	0.00 0.00 0.00 8,245.00	8,245.00
3137H4BY5	FHMS K-746 A2 2.031 09/25/2028	03/21/2024 03/25/2024 5,000,000.00	4,480,468.75 0.00 0.00 4,480,468.75	8,462.50 8,462.50 8,462.50 8,462.50	0.00 0.00 0.00 8,462.50	8,462.50
3137H5YC5	FHMS K-748 A2 2.26 01/25/2029	8,000,000.00	7,168,164.07 0.00 0.00 7,168,164.07	15,066.67 15,066.66 15,066.67 15,066.66	0.00 0.00 0.00 15,066.66	15,066.66
36268GAD7	GMCAR 2024-1 A3 4.85 12/18/2028	03/25/2024 03/27/2024 1,086,692.68	1,188,615.92 0.00 (104,173.04) 1,084,442.88	2,406.98 4,813.96 2,196.02 4,603.01	0.00 0.00 0.00 4,603.01	4,603.01
36269WAD1	GMALT 2024-2 A3 5.39 07/20/2027	05/07/2024 05/16/2024 368,417.68	574,225.59 0.00 (205,829.32) 368,396.27	945.77 2,579.38 606.76 2,240.37	0.00 0.00 0.00 2,240.37	2,240.37
38141GD27	GOLDMAN SACHS GROUP INC 4.153 10/21/2029	10/21/2025 3,115,000.00	3,115,396.00 0.00 0.00 3,115,396.00	3,593.50 0.00 14,373.99 10,780.50	0.00 0.00 0.00 10,780.50	10,780.50
40139LBJ1	GUARDIAN LIFE GLOBAL FUNDING 4.179 09/26/2029	09/23/2024 09/26/2024 3,050,000.00	3,050,000.00 0.00 0.00 3,050,000.00	12,391.90 0.00 23,013.52 10,621.63	0.00 0.00 0.00 10,621.63	10,621.63
40139LBN2	GUARDIAN LIFE GLOBAL FUNDING 4.327 10/06/2030	09/30/2025 10/06/2025 2,000,000.00	3,300,000.00 0.00 (1,300,000.00) 2,000,000.00	9,916.04 5,937.61 13,221.39 9,242.96	0.00 0.00 0.00 9,242.96	9,242.96
437076DC3	HOME DEPOT INC 4.75 06/25/2029	06/20/2024 06/25/2024 3,000,000.00	2,987,610.00 0.00 0.00 2,987,610.00	49,875.00 0.00 61,750.00 11,875.00	0.00 0.00 0.00 11,875.00	11,875.00

INCOME EARNED



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437076DJ8	HOME DEPOT INC 3.95 09/15/2030	09/09/2025 09/15/2025 3,000,000.00	2,990,700.00 0.00 0.00 2,990,700.00	15,141.67 0.00 25,016.67 9,875.00	0.00 0.00 0.00 9,875.00	9,875.00
437918AC9	HAROT 2024-1 A3 5.21 08/15/2028	02/13/2024 02/21/2024 1,861,359.88	2,039,196.86 0.00 (177,917.95) 1,861,278.91	4,722.08 8,853.90 4,310.08 8,441.90	0.00 0.00 0.00 8,441.90	8,441.90
437930AC4	HAROT 2024-2 A3 5.27 11/20/2028	05/14/2024 05/21/2024 952,725.76	1,033,203.69 0.00 (80,593.68) 952,610.01	1,966.48 4,538.04 1,813.09 4,384.65	0.00 0.00 0.00 4,384.65	4,384.65
448973AD9	HART 2024-A A3 4.99 02/15/2029	03/26/2024 03/28/2024 1,391,619.68	1,514,302.55 0.00 (122,139.26) 1,392,163.29	3,357.08 6,294.52 3,086.30 6,023.75	0.00 0.00 0.00 6,023.75	6,023.75
44934FAD7	HALST 2024-B A3 5.41 05/17/2027	05/14/2024 05/22/2024 553,185.54	772,388.00 0.00 (219,217.84) 553,170.16	1,857.22 3,482.28 1,330.10 2,955.17	0.00 0.00 0.00 2,955.17	2,955.17
44935CAD3	HART 2025-A A3 4.32 10/15/2029	03/04/2025 03/12/2025 2,625,000.00	2,624,612.81 0.00 0.00 2,624,612.81	5,040.00 9,450.00 5,040.00 9,450.00	0.00 0.00 0.00 9,450.00	9,450.00
44935WAD9	HALST 2025-A A3 4.83 01/18/2028	01/14/2025 01/22/2025 2,090,000.00	2,089,843.46 0.00 0.00 2,089,843.46	4,486.53 8,412.25 4,486.53 8,412.25	0.00 0.00 0.00 8,412.25	8,412.25
459058LN1	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 3.875 10/16/2029	12/12/2024 12/13/2024 4,500,000.00	4,426,740.00 0.00 0.00 4,426,740.00	7,245.00 0.00 21,780.00 14,535.00	0.00 0.00 0.00 14,535.00	14,535.00
459058LR2	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 4.125 03/20/2030	03/14/2025 03/20/2025 4,500,000.00	4,484,700.00 0.00 0.00 4,484,700.00	21,140.63 0.00 36,609.38 15,468.75	0.00 0.00 0.00 15,468.75	15,468.75

INCOME EARNED



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46647PAM8	JPMORGAN CHASE & CO 3.509 01/23/2029	01/18/2024 01/23/2024 2,500,000.00	2,360,725.00 0.00 0.00 2,360,725.00	23,880.69 0.00 31,191.11 7,310.42	0.00 0.00 0.00 7,310.42	7,310.42
46647PFL5	JPMORGAN CHASE & CO 4.408 04/23/2030	05/27/2026 05/28/2026 2,500,000.00	0.00 2,485,525.00 0.00 2,485,525.00	0.00 (10,713.89) 11,632.22 918.33	0.00 0.00 0.00 918.33	918.33
47786WAD2	JDOT 2024-B A3 5.2 03/15/2029	06/11/2024 06/18/2024 1,773,179.02	1,938,083.76 0.00 (165,251.40) 1,772,832.36	4,480.00 8,400.00 4,098.01 8,018.01	0.00 0.00 0.00 8,018.01	8,018.01
47800CAC0	JDOT 2023 A3 5.01 11/15/2027	02/22/2023 03/02/2023 340,882.10	427,085.11 0.00 (86,265.12) 340,819.99	951.15 1,783.41 759.03 1,591.29	0.00 0.00 0.00 1,591.29	1,591.29
47800DAD6	JDOT 2025 A3 4.23 09/17/2029	03/04/2025 03/11/2025 2,080,000.00	2,079,869.17 0.00 0.00 2,079,869.17	3,910.40 7,332.00 3,910.40 7,332.00	0.00 0.00 0.00 7,332.00	7,332.00
57629W4T4	MASSMUTUAL GLOBAL FUNDING II 5.15 05/30/2029	05/22/2024 05/30/2024 0.00	1,848,464.50 0.00 (1,848,464.50) 0.00	39,962.57 47,108.19 0.00 7,145.62	0.00 0.00 0.00 7,145.62	7,145.62
57629W5B2	MASSMUTUAL GLOBAL FUNDING II 4.85 01/17/2029	01/09/2024 01/17/2024 2,140,000.00	2,139,721.80 0.00 0.00 2,139,721.80	29,983.78 0.00 38,632.94 8,649.17	0.00 0.00 0.00 8,649.17	8,649.17
58770JAD6	MBALT 2024-A A3 5.32 01/18/2028	05/17/2024 05/23/2024 823,791.06	924,370.55 0.00 (100,675.87) 823,694.68	2,185.88 4,098.52 1,947.81 3,860.45	0.00 0.00 0.00 3,860.45	3,860.45
58989V2H6	MET TOWER GLOBAL FUNDING 5.25 04/12/2029	05/24/2024 05/29/2024 0.00	1,998,260.00 0.00 (1,998,260.00) 0.00	5,541.67 9,333.33 0.00 3,791.66	0.00 0.00 0.00 3,791.66	3,791.66

INCOME EARNED



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
59217GER6	METROPOLITAN LIFE GLOBAL FUNDING I 1.875 01/11/2027	01/03/2022 01/11/2022 2,485,000.00	2,482,167.10 0.00 0.00 2,482,167.10	14,236.98 0.00 18,119.79 3,882.81	0.00 0.00 0.00 3,882.81	3,882.81
59217GFU8	METROPOLITAN LIFE GLOBAL FUNDING I 4.35 01/12/2031	01/07/2026 01/12/2026 2,000,000.00	2,003,920.00 0.00 0.00 2,003,920.00	26,341.67 0.00 33,591.67 7,250.00	0.00 0.00 0.00 7,250.00	7,250.00
61747YFA8	MORGAN STANLEY 5.123 02/01/2029	02/13/2024 02/15/2024 2,650,000.00	2,632,165.50 0.00 0.00 2,632,165.50	33,939.88 0.00 45,253.17 11,313.29	0.00 0.00 0.00 11,313.29	11,313.29
61748UAK8	MORGAN STANLEY 4.133 10/18/2029	10/17/2025 10/22/2025 2,900,000.00	2,900,364.00 0.00 0.00 2,900,364.00	4,328.17 0.00 14,316.25 9,988.08	0.00 0.00 0.00 9,988.08	9,988.08
63743HFN7	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 4.85 02/07/2029	03/19/2024 03/21/2024 2,500,000.00	2,481,775.00 0.00 0.00 2,481,775.00	28,291.67 0.00 38,395.83 10,104.17	0.00 0.00 0.00 10,104.17	10,104.17
63743HGC0	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 4.3 12/10/2030	01/08/2026 01/09/2026 2,000,000.00	2,003,980.00 0.00 0.00 2,003,980.00	33,683.33 0.00 40,850.00 7,166.67	0.00 0.00 0.00 7,166.67	7,166.67
64952WFK4	NEW YORK LIFE GLOBAL FUNDING 4.6 12/05/2029	12/02/2024 12/05/2024 3,445,000.00	3,443,036.35 0.00 0.00 3,443,036.35	64,268.39 0.00 77,474.22 13,205.83	0.00 0.00 0.00 13,205.83	13,205.83
64952WFR9	NEW YORK LIFE GLOBAL FUNDING 4.25 01/09/2031	01/05/2026 01/09/2026 2,045,000.00	2,041,728.00 0.00 0.00 2,041,728.00	27,039.44 0.00 34,282.15 7,242.71	0.00 0.00 0.00 7,242.71	7,242.71
66815L2Q1	NORTHWESTERN MUTUAL GLOBAL FUNDING 4.71 01/10/2029	01/10/2024 2,400,000.00	2,404,556.16 0.00 0.00 2,404,556.16	34,854.00 0.00 44,274.00 9,420.00	0.00 0.00 0.00 9,420.00	9,420.00

INCOME EARNED



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
66815L2Z1	NORTHWESTERN MUTUAL GLOBAL FUNDING 4.3 01/13/2031	01/06/2026 01/13/2026 2,535,000.00	2,534,771.85 0.00 0.00 2,534,771.85	32,701.50 0.00 41,785.25 9,083.75	0.00 0.00 0.00 9,083.75	9,083.75
69371RT71	PACCAR FINANCIAL CORP 4.55 05/08/2030	05/29/2025 05/30/2025 4,000,000.00	4,006,560.00 0.00 0.00 4,006,560.00	87,461.11 91,000.00 11,627.78 15,166.67	0.00 0.00 0.00 15,166.67	15,166.67
6944PL3M9	PACIFIC LIFE GLOBAL FUNDING II 4.375 02/03/2031	01/29/2026 02/03/2026 2,000,000.00	2,002,760.00 0.00 0.00 2,002,760.00	21,388.89 0.00 28,680.56 7,291.67	0.00 0.00 0.00 7,291.67	7,291.67
74153WCW7	PRICOA GLOBAL FUNDING I 4.7 05/28/2030	05/21/2025 05/28/2025 2,000,000.00	3,244,702.50 0.00 (1,247,962.50) 1,996,740.00	64,918.75 74,090.28 783.33 9,954.86	0.00 0.00 0.00 9,954.86	9,954.86
743315BC6	PROGRESSIVE CORP 4.6 03/26/2031	04/13/2026 04/14/2026 3,000,000.00	3,024,090.00 0.00 0.00 3,024,090.00	13,416.67 0.00 24,916.67 11,500.00	0.00 0.00 0.00 11,500.00	11,500.00
74340XCQ2	PROLOGIS LP 4.75 01/15/2031	01/14/2026 01/15/2026 2,000,000.00	2,046,500.00 0.00 0.00 2,046,500.00	27,972.22 0.00 35,888.89 7,916.67	0.00 0.00 0.00 7,916.67	7,916.67
74460DAD1	PUBLIC STORAGE OPERATING CO 3.385 05/01/2029	3,000,000.00	2,762,330.00 0.00 0.00 2,762,330.00	50,775.00 50,775.00 8,462.50 8,462.50	0.00 0.00 0.00 8,462.50	8,462.50
79466LAQ7	SALESFORCE INC 4.5 03/15/2028	03/12/2026 03/13/2026 2,530,000.00	2,536,135.25 0.00 0.00 2,536,135.25	15,180.00 0.00 24,667.50 9,487.50	0.00 0.00 0.00 9,487.50	9,487.50
828807DK0	SIMON PROPERTY GROUP LP 2.65 07/15/2030	08/19/2025 08/20/2025 4,500,000.00	4,170,105.00 0.00 0.00 4,170,105.00	35,112.50 0.00 45,050.00 9,937.50	0.00 0.00 0.00 9,937.50	9,937.50

INCOME EARNED



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
880591EZ1	TENNESSEE VALLEY AUTHORITY 3.875 03/15/2028	05/04/2023 05/05/2023 3,500,000.00	3,548,755.00 0.00 0.00 3,548,755.00	17,329.86 0.00 28,631.94 11,302.08	0.00 0.00 0.00 11,302.08	11,302.08
89115A2Y7	TORONTO-DOMINION BANK 4.994 04/05/2029	03/26/2024 04/05/2024 0.00	2,330,000.00 0.00 (2,330,000.00) 0.00	8,403.79 11,959.24 0.00 3,555.45	0.00 0.00 0.00 3,555.45	3,555.45
89236TNA9	TOYOTA MOTOR CREDIT CORP 4.95 01/09/2030	01/06/2025 01/09/2025 3,655,000.00	3,647,178.30 0.00 0.00 3,647,178.30	56,287.00 0.00 71,363.88 15,076.88	0.00 0.00 0.00 15,076.88	15,076.88
91282CCZ2	UNITED STATES TREASURY 0.875 09/30/2026	10/18/2021 10/19/2021 3,130,000.00	3,083,172.27 0.00 0.00 3,083,172.27	2,319.71 0.00 4,639.41 2,319.71	0.00 0.00 0.00 2,319.71	2,319.71
91282CDG3	UNITED STATES TREASURY 1.125 10/31/2026	11/15/2021 11/17/2021 3,120,000.00	3,100,987.50 0.00 0.00 3,100,987.50	95.38 0.00 3,052.17 2,956.79	0.00 0.00 0.00 2,956.79	2,956.79
91282CEW7	UNITED STATES TREASURY 3.25 06/30/2027	6,650,000.00	6,690,380.86 0.00 0.00 6,690,380.86	72,240.68 0.00 90,748.62 18,507.94	0.00 0.00 0.00 18,507.94	18,507.94
91282CFM8	UNITED STATES TREASURY 4.125 09/30/2027	2,800,000.00	2,770,000.01 0.00 0.00 2,770,000.01	9,782.79 0.00 19,565.57 9,782.79	0.00 0.00 0.00 9,782.79	9,782.79
91282CFZ9	UNITED STATES TREASURY 3.875 11/30/2027	4,600,000.00	4,628,085.94 0.00 0.00 4,628,085.94	74,434.07 0.00 487.02 (73,947.04)	0.00 0.00 0.00 (73,947.04)	(73,947.04)
91282CGC9	UNITED STATES TREASURY 3.875 12/31/2027	7,000,000.00	7,028,945.31 0.00 0.00 7,028,945.31	90,666.44 0.00 113,895.03 23,228.59	0.00 0.00 0.00 23,228.59	23,228.59

INCOME EARNED



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91282CGH8	UNITED STATES TREASURY 3.5 01/31/2028	02/16/2023 02/17/2023 7,000,000.00	6,828,007.81 0.00 0.00 6,828,007.81	60,911.60 0.00 81,892.27 20,980.66	0.00 0.00 0.00 20,980.66	20,980.66
91282CGP0	UNITED STATES TREASURY 4.0 02/29/2028	02/23/2023 02/28/2023 7,000,000.00	6,949,960.94 0.00 0.00 6,949,960.94	47,173.91 0.00 70,760.87 23,586.96	0.00 0.00 0.00 23,586.96	23,586.96
91282CHE4	UNITED STATES TREASURY 3.625 05/31/2028	06/14/2023 06/20/2023 7,000,000.00	6,884,335.94 0.00 0.00 6,884,335.94	105,961.54 0.00 693.31 (105,268.23)	0.00 0.00 0.00 (105,268.23)	(105,268.23)
91282CHX2	UNITED STATES TREASURY 4.375 08/31/2028	09/25/2023 09/26/2023 1,900,000.00	1,879,960.94 0.00 0.00 1,879,960.94	14,004.76 0.00 21,007.13 7,002.38	0.00 0.00 0.00 7,002.38	7,002.38
91282CJA0	UNITED STATES TREASURY 4.625 09/30/2028	10/04/2023 10/05/2023 5,800,000.00	5,763,296.88 0.00 0.00 5,763,296.88	22,720.63 0.00 45,441.26 22,720.63	0.00 0.00 0.00 22,720.63	22,720.63
91282CJF9	UNITED STATES TREASURY 4.875 10/31/2028	10/27/2023 10/31/2023 2,000,000.00	2,007,578.13 0.00 0.00 2,007,578.13	264.95 0.00 8,478.26 8,213.32	0.00 0.00 0.00 8,213.32	8,213.32
91282CJN2	UNITED STATES TREASURY 4.375 11/30/2028	12/28/2023 12/29/2023 3,400,000.00	3,482,875.00 0.00 0.00 3,482,875.00	62,115.38 0.00 406.42 (61,708.96)	0.00 0.00 0.00 (61,708.96)	(61,708.96)
91282CJR3	UNITED STATES TREASURY 3.75 12/31/2028	11,000,000.00	10,883,007.81 0.00 0.00 10,883,007.81	137,879.83 0.00 173,204.42 35,324.59	0.00 0.00 0.00 35,324.59	35,324.59
91282CJW2	UNITED STATES TREASURY 4.0 01/31/2029	02/13/2024 02/14/2024 5,000,000.00	4,943,164.06 0.00 0.00 4,943,164.06	49,723.76 0.00 66,850.83 17,127.07	0.00 0.00 0.00 17,127.07	17,127.07

INCOME EARNED



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91282CKD2	UNITED STATES TREASURY 4.25 02/28/2029	02/27/2024 02/29/2024 7,000,000.00	6,985,234.38 0.00 0.00 6,985,234.38	50,122.28 0.00 75,183.42 25,061.14	0.00 0.00 0.00 25,061.14	25,061.14
91282CKG5	UNITED STATES TREASURY 4.125 03/31/2029	04/10/2024 04/12/2024 7,000,000.00	6,848,515.63 0.00 0.00 6,848,515.63	24,456.97 0.00 48,913.93 24,456.97	0.00 0.00 0.00 24,456.97	24,456.97
91282CKP5	UNITED STATES TREASURY 4.625 04/30/2029	7,000,000.00	7,043,730.48 0.00 0.00 7,043,730.48	879.76 0.00 28,152.17 27,272.42	0.00 0.00 0.00 27,272.42	27,272.42
91282CKT7	UNITED STATES TREASURY 4.5 05/31/2029	06/20/2024 06/21/2024 4,400,000.00	4,445,375.00 0.00 0.00 4,445,375.00	82,681.32 0.00 540.98 (82,140.34)	0.00 0.00 0.00 (82,140.34)	(82,140.34)
91282CKX8	UNITED STATES TREASURY 4.25 06/30/2029	07/18/2024 07/19/2024 4,000,000.00	4,028,281.25 0.00 0.00 4,028,281.25	56,823.20 0.00 71,381.22 14,558.01	0.00 0.00 0.00 14,558.01	14,558.01
91282CLK5	UNITED STATES TREASURY 3.625 08/31/2029	09/11/2024 09/13/2024 8,000,000.00	8,062,812.50 0.00 0.00 8,062,812.50	48,858.70 0.00 73,288.04 24,429.35	0.00 0.00 0.00 24,429.35	24,429.35
91282CLN9	UNITED STATES TREASURY 3.5 09/30/2029	8,500,000.00	8,437,500.00 0.00 0.00 8,437,500.00	25,198.09 0.00 50,396.17 25,198.09	0.00 0.00 0.00 25,198.09	25,198.09
91282CMA6	UNITED STATES TREASURY 4.125 11/30/2029	12/16/2024 12/17/2024 4,500,000.00	4,474,160.16 0.00 0.00 4,474,160.16	77,513.74 0.00 507.17 (77,006.56)	0.00 0.00 0.00 (77,006.56)	(77,006.56)
91282CMG3	UNITED STATES TREASURY 4.25 01/31/2030	02/07/2025 02/10/2025 4,500,000.00	4,483,300.78 0.00 0.00 4,483,300.78	47,548.34 0.00 63,926.11 16,377.76	0.00 0.00 0.00 16,377.76	16,377.76

INCOME EARNED



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91282CMZ1	UNITED STATES TREASURY 3.875 04/30/2030	8,000,000.00	7,936,601.57 0.00 0.00 7,936,601.57	842.39 0.00 26,956.52 26,114.13	0.00 0.00 0.00 26,114.13	26,114.13
91282CNG2	UNITED STATES TREASURY 4.0 05/31/2030	8,000,000.00	7,996,953.12 0.00 0.00 7,996,953.12	133,626.37 0.00 874.32 (132,752.06)	0.00 0.00 0.00 (132,752.06)	(132,752.06)
91282CNK3	UNITED STATES TREASURY 3.875 06/30/2030	07/09/2025 07/10/2025 8,000,000.00	7,972,500.00 0.00 0.00 7,972,500.00	103,618.78 0.00 130,165.75 26,546.96	0.00 0.00 0.00 26,546.96	26,546.96
91282CPA3	UNITED STATES TREASURY 3.625 09/30/2030	10/10/2025 10/14/2025 3,500,000.00	3,495,625.00 0.00 0.00 3,495,625.00	10,746.24 0.00 21,492.49 10,746.24	0.00 0.00 0.00 10,746.24	10,746.24
91282CPN5	UNITED STATES TREASURY 3.5 11/30/2030	12/03/2025 12/04/2025 3,500,000.00	3,479,902.34 0.00 0.00 3,479,902.34	51,153.85 0.00 334.70 (50,819.15)	0.00 0.00 0.00 (50,819.15)	(50,819.15)
91282CQG9	UNITED STATES TREASURY 3.875 03/31/2031	04/08/2026 04/09/2026 4,000,000.00	3,991,718.75 0.00 0.00 3,991,718.75	13,128.42 0.00 26,256.83 13,128.42	0.00 0.00 0.00 13,128.42	13,128.42
91282CQK0	UNITED STATES TREASURY 3.875 04/30/2031	05/14/2026 05/15/2026 4,000,000.00	0.00 3,958,906.25 0.00 3,958,906.25	0.00 (6,317.93) 13,478.26 7,160.33	0.00 0.00 0.00 7,160.33	7,160.33
91282CQL8	UNITED STATES TREASURY 3.75 04/30/2028	05/11/2026 05/12/2026 5,000,000.00	0.00 4,983,789.06 0.00 4,983,789.06	0.00 (6,114.13) 16,304.35 10,190.22	0.00 0.00 0.00 10,190.22	10,190.22
92826CAZ5	VISA INC 4.1 02/12/2031	02/03/2026 02/12/2026 2,510,000.00	2,506,636.60 0.00 0.00 2,506,636.60	22,583.03 0.00 31,158.86 8,575.83	0.00 0.00 0.00 8,575.83	8,575.83

INCOME EARNED



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92970QAE5	WFCIT 2024-2 A 4.29 10/15/2029	10/17/2024 10/24/2024 2,330,000.00	2,329,653.76 0.00 0.00 2,329,653.76	4,442.53 8,329.75 4,442.53 8,329.75	0.00 0.00 0.00 8,329.75	8,329.75
95000U4D2	WELLS FARGO & CO 4.182 01/23/2030	01/15/2026 01/23/2026 2,470,000.00	2,470,000.00 0.00 0.00 2,470,000.00	28,119.30 0.00 36,727.25 8,607.95	0.00 0.00 0.00 8,607.95	8,607.95
			376,804,429.70	2,937,635.60	0.00	
			18,209,069.71	611,109.88	0.00	
			(12,902,503.93)	2,896,454.52	0.00	
Total Fixed Income		386,869,396.29	382,110,995.49	569,928.80	569,928.80	569,928.80
LAIF						
90LAIF\$00	Local Agency Investment Fund State Pool	40,286,334.24	33,286,334.24 29,600,000.00 (22,600,000.00) 40,286,334.24	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
			33,286,334.24	0.00	0.00	
			29,600,000.00	0.00	0.00	
			(22,600,000.00)	0.00	0.00	
Total LAIF		40,286,334.24	40,286,334.24	0.00	0.00	0.00
			416,970,536.64	2,937,635.60	0.00	
			53,307,214.58	622,045.25	0.00	
			(45,573,709.67)	2,896,454.52	0.00	
TOTAL PORTFOLIO		430,298,348.84	425,539,948.04	580,864.17	580,864.17	580,864.17

CASH FLOW REPORT



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
JUNE 2026							
06/01/2026	Coupon	91282CPN5	0.00	UNITED STATES TREASURY 3.5 11/30/2030		61,250.00	61,250.00
06/01/2026	Coupon	91282CNG2	0.00	UNITED STATES TREASURY 4.0 05/31/2030		160,000.00	160,000.00
06/01/2026	Coupon	91282CMA6	0.00	UNITED STATES TREASURY 4.125 11/30/2029		92,812.50	92,812.50
06/01/2026	Coupon	91282CKT7	0.00	UNITED STATES TREASURY 4.5 05/31/2029		99,000.00	99,000.00
06/01/2026	Coupon	91282CJN2	0.00	UNITED STATES TREASURY 4.375 11/30/2028		74,375.00	74,375.00
06/01/2026	Coupon	91282CHE4	0.00	UNITED STATES TREASURY 3.625 05/31/2028		126,875.00	126,875.00
06/01/2026	Coupon	91282CFZ9	0.00	UNITED STATES TREASURY 3.875 11/30/2027		89,125.00	89,125.00
06/02/2026	Dividend	60934N807	0.00	FEDERATED HRMS GV O SVC	11,657.15		11,657.15
06/04/2026	Sell	91282CCZ2	2,130,000.00	UNITED STATES TREASURY 0.875 09/30/2026	992,452.40		992,452.40
06/05/2026	Coupon	64952WFK4	3,445,000.00	NEW YORK LIFE GLOBAL FUNDING 4.6 12/05/2029		79,235.00	79,235.00
06/10/2026	Coupon	63743HGC0	2,000,000.00	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 4.3 12/10/2030		43,000.00	43,000.00
06/15/2026	Coupon	02582JKH2	3,070,000.00	AMXCA 2024-1 A 5.23 04/16/2029		13,380.08	13,380.08
06/15/2026	Coupon	02582JKP4	3,380,000.00	AMXCA 2025-2 A 4.28 04/15/2030		12,055.33	12,055.33
06/15/2026	Coupon	05522RDH8	2,000,000.00	BACCT 2023-2 A 4.98 11/16/2026		8,300.00	8,300.00
06/15/2026	Coupon	05522RDJ4	2,095,000.00	BACCT 2024-1 A 4.93 05/15/2029		8,606.96	8,606.96
06/15/2026	Coupon	161571HT4	3,645,000.00	CHAIT 2023-1 A 5.16 09/15/2028		15,673.50	15,673.50
06/15/2026	Coupon	437918AC9	1,861,359.88	HAROT 2024-1 A3 5.21 08/15/2028		8,081.40	8,081.40
06/15/2026	Principal Paydown	437918AC9	1,861,359.88	HAROT 2024-1 A3 5.21 08/15/2028	156,626.57		156,626.57
06/15/2026	Coupon	448973AD9	1,391,619.68	HART 2024-A A3 4.99 02/15/2029		5,883.16	5,883.16
06/15/2026	Principal Paydown	448973AD9	1,391,619.68	HART 2024-A A3 4.99 02/15/2029	98,119.25		98,119.25
06/15/2026	Coupon	44934FAD7	553,185.54	HALST 2024-B A3 5.41 05/17/2027		2,439.96	2,439.96
06/15/2026	Principal Paydown	44934FAD7	553,185.54	HALST 2024-B A3 5.41 05/17/2027	224,958.98		224,958.98
06/15/2026	Coupon	44935CAD3	2,625,000.00	HART 2025-A A3 4.32 10/15/2029		9,450.00	9,450.00
06/15/2026	Coupon	44935WAD9	2,090,000.00	HALST 2025-A A3 4.83 01/18/2028		8,412.25	8,412.25
06/15/2026	Coupon	47786WAD2	1,773,179.02	JDOT 2024-B A3 5.2 03/15/2029		7,683.78	7,683.78
06/15/2026	Principal Paydown	47786WAD2	1,773,179.02	JDOT 2024-B A3 5.2 03/15/2029	76,363.56		76,363.56
06/15/2026	Coupon	47800CAC0	340,882.10	JDOT 2023 A3 5.01 11/15/2027		1,423.18	1,423.18
06/15/2026	Principal Paydown	47800CAC0	340,882.10	JDOT 2023 A3 5.01 11/15/2027	56,926.58		56,926.58
06/15/2026	Coupon	47800DAD6	2,080,000.00	JDOT 2025 A3 4.23 09/17/2029		7,332.00	7,332.00

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
06/15/2026	Coupon	58770JAD6	823,791.06	MBALT 2024-A A3 5.32 01/18/2028		3,495.84	3,495.84
06/15/2026	Principal Paydown	58770JAD6	823,791.06	MBALT 2024-A A3 5.32 01/18/2028	115,899.05		115,899.05
06/15/2026	Coupon	92970QAE5	2,330,000.00	WFCIT 2024-2 A 4.29 10/15/2029		8,329.75	8,329.75
06/16/2026	Coupon	36268GAD7	1,086,692.68	GMCAR 2024-1 A3 4.85 12/18/2028		4,856.32	4,856.32
06/16/2026	Principal Paydown	36268GAD7	1,086,692.68	GMCAR 2024-1 A3 4.85 12/18/2028	90,859.30		90,859.30
06/18/2026	Coupon	437930AC4	952,725.76	HAROT 2024-2 A3 5.27 11/20/2028		4,391.31	4,391.31
06/18/2026	Principal Paydown	437930AC4	952,725.76	HAROT 2024-2 A3 5.27 11/20/2028	71,566.50		71,566.50
06/22/2026	Coupon	36269WAD1	368,417.68	GMALT 2024-2 A3 5.39 07/20/2027		1,664.32	1,664.32
06/22/2026	Principal Paydown	36269WAD1	368,417.68	GMALT 2024-2 A3 5.39 07/20/2027	188,238.01		188,238.01
06/25/2026	Coupon	096919AD7	1,251,851.31	BMWOT 2024-A A3 5.18 02/26/2029		5,881.48	5,881.48
06/25/2026	Principal Paydown	096919AD7	1,251,851.31	BMWOT 2024-A A3 5.18 02/26/2029	88,438.38		88,438.38
06/25/2026	Coupon	3137BSP72	1,385,086.89	FHMS K-058 A2 2.653 08/25/2026		3,062.20	3,062.20
06/25/2026	Principal Paydown	3137BSP72	1,385,086.89	FHMS K-058 A2 2.653 08/25/2026	19,703.83		19,703.83
06/25/2026	Coupon	3137BSRE5	2,576,904.54	FHMS K-059 A2 3.12 09/25/2026		6,699.95	6,699.95
06/25/2026	Principal Paydown	3137BSRE5	2,576,904.54	FHMS K-059 A2 3.12 09/25/2026	5,403.76		5,403.76
06/25/2026	Coupon	3137F4D41	2,968,700.16	FHMS K-074 A2 3.6 01/25/2028		8,906.10	8,906.10
06/25/2026	Principal Paydown	3137F4D41	2,968,700.16	FHMS K-074 A2 3.6 01/25/2028	5,383.04		5,383.04
06/25/2026	Coupon	3137F83Q4	5,000,000.00	FHMS K-121 A2 1.547 10/25/2030		6,445.83	6,445.83
06/25/2026	Coupon	3137F8ZV8	4,270,000.00	FHMS K-123 A2 1.621 12/25/2030		5,768.06	5,768.06
06/25/2026	Coupon	3137F9Z79	3,500,000.00	FHMS K-125 A2 1.846 01/25/2031		5,384.17	5,384.17
06/25/2026	Coupon	3137FG6X8	5,320,000.00	FHMS K-077 A2 3.85 05/25/2028		17,068.33	17,068.33
06/25/2026	Coupon	3137FGR31	1,997,000.00	FHMS K-078 A2 3.854 06/25/2028		6,413.70	6,413.70
06/25/2026	Coupon	3137FJEH8	3,148,000.00	FHMS K-081 A2 3.9 08/25/2028		10,231.00	10,231.00
06/25/2026	Coupon	3137FJKE8	2,500,000.00	FHMS K-082 A2 3.92 09/25/2028		8,166.67	8,166.67
06/25/2026	Coupon	3137FLMV3	4,950,000.00	FHMS K-090 A2 3.422 02/25/2029		14,115.75	14,115.75
06/25/2026	Coupon	3137FLYV0	3,000,000.00	FHMS K-092 A2 3.298 04/25/2029		8,245.00	8,245.00
06/25/2026	Coupon	3137H4BY5	5,000,000.00	FHMS K-746 A2 2.031 09/25/2028		8,462.50	8,462.50
06/25/2026	Coupon	3137H5YC5	8,000,000.00	FHMS K-748 A2 2.26 01/25/2029		15,066.67	15,066.67
06/25/2026	Coupon	437076DC3	3,000,000.00	HOME DEPOT INC 4.75 06/25/2029		71,250.00	71,250.00
06/30/2026	Coupon	3130AWN63	3,000,000.00	FEDERAL HOME LOAN BANKS 4.0 06/30/2028		60,000.00	60,000.00
06/30/2026	Coupon	91282CEW7	6,650,000.00	UNITED STATES TREASURY 3.25 06/30/2027		108,062.50	108,062.50
06/30/2026	Coupon	91282CGC9	7,000,000.00	UNITED STATES TREASURY 3.875 12/31/2027		135,625.00	135,625.00

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
06/30/2026	Coupon	91282CJR3	11,000,000.00	UNITED STATES TREASURY 3.75 12/31/2028		206,250.00	206,250.00
06/30/2026	Coupon	91282CKX8	4,000,000.00	UNITED STATES TREASURY 4.25 06/30/2029		85,000.00	85,000.00
06/30/2026	Coupon	91282CNK3	8,000,000.00	UNITED STATES TREASURY 3.875 06/30/2030		155,000.00	155,000.00
June 2026 Total					2,202,596.37	1,908,236.54	4,110,832.90
JULY 2026							
07/09/2026	Coupon	64952WFR9	2,045,000.00	NEW YORK LIFE GLOBAL FUNDING 4.25 01/09/2031		43,456.25	43,456.25
07/09/2026	Coupon	89236TNA9	3,655,000.00	TOYOTA MOTOR CREDIT CORP 4.95 01/09/2030		90,461.25	90,461.25
07/10/2026	Coupon	66815L2Q1	2,400,000.00	NORTHWESTERN MUTUAL GLOBAL FUNDING 4.71 01/10/2029		56,520.00	56,520.00
07/13/2026	Coupon	59217GER6	2,485,000.00	METROPOLITAN LIFE GLOBAL FUNDING I 1.875 01/11/2027		23,296.88	23,296.88
07/13/2026	Coupon	59217GFU8	2,000,000.00	METROPOLITAN LIFE GLOBAL FUNDING I 4.35 01/12/2031		43,500.00	43,500.00
07/13/2026	Coupon	66815L2Z1	2,535,000.00	NORTHWESTERN MUTUAL GLOBAL FUNDING 4.3 01/13/2031		54,502.50	54,502.50
07/15/2026	Coupon	02582JKH2	3,070,000.00	AMXCA 2024-1 A 5.23 04/16/2029		13,380.08	13,380.08
07/15/2026	Coupon	02582JKP4	3,380,000.00	AMXCA 2025-2 A 4.28 04/15/2030		12,055.33	12,055.33
07/15/2026	Coupon	05522RDH8	2,000,000.00	BACCT 2023-2 A 4.98 11/16/2026		8,300.00	8,300.00
07/15/2026	Coupon	05522RDJ4	2,095,000.00	BACCT 2024-1 A 4.93 05/15/2029		8,606.96	8,606.96
07/15/2026	Coupon	161571HT4	3,645,000.00	CHAIT 2023-1 A 5.16 09/15/2028		15,673.50	15,673.50
07/15/2026	Coupon	437918AC9	1,861,359.88	HAROT 2024-1 A3 5.21 08/15/2028		7,401.38	7,401.38
07/15/2026	Principal Paydown	437918AC9	1,861,359.88	HAROT 2024-1 A3 5.21 08/15/2028	153,546.54		153,546.54
07/15/2026	Coupon	448973AD9	1,391,619.68	HART 2024-A A3 4.99 02/15/2029		5,475.15	5,475.15
07/15/2026	Principal Paydown	448973AD9	1,391,619.68	HART 2024-A A3 4.99 02/15/2029	96,209.31		96,209.31
07/15/2026	Coupon	44934FAD7	553,185.54	HALST 2024-B A3 5.41 05/17/2027		1,425.77	1,425.77
07/15/2026	Principal Paydown	44934FAD7	553,185.54	HALST 2024-B A3 5.41 05/17/2027	215,696.78		215,696.78
07/15/2026	Coupon	44935CAD3	2,625,000.00	HART 2025-A A3 4.32 10/15/2029		9,450.00	9,450.00
07/15/2026	Coupon	44935WAD9	2,090,000.00	HALST 2025-A A3 4.83 01/18/2028		8,412.25	8,412.25
07/15/2026	Principal Paydown	44935WAD9	2,090,000.00	HALST 2025-A A3 4.83 01/18/2028	62,893.77		62,893.77
07/15/2026	Coupon	47786WAD2	1,773,179.02	JDOT 2024-B A3 5.2 03/15/2029		7,352.87	7,352.87
07/15/2026	Principal Paydown	47786WAD2	1,773,179.02	JDOT 2024-B A3 5.2 03/15/2029	89,695.74		89,695.74
07/15/2026	Coupon	47800CAC0	340,882.10	JDOT 2023 A3 5.01 11/15/2027		1,185.51	1,185.51

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
07/15/2026	Principal Paydown	47800CAC0	340,882.10	JDOT 2023 A3 5.01 11/15/2027	61,793.26		61,793.26
07/15/2026	Coupon	47800DAD6	2,080,000.00	JDOT 2025 A3 4.23 09/17/2029		7,332.00	7,332.00
07/15/2026	Coupon	58770JAD6	823,791.06	MBALT 2024-A A3 5.32 01/18/2028		2,982.03	2,982.03
07/15/2026	Principal Paydown	58770JAD6	823,791.06	MBALT 2024-A A3 5.32 01/18/2028	106,247.37		106,247.37
07/15/2026	Coupon	74340XCQ2	2,000,000.00	PROLOGIS LP 4.75 01/15/2031		47,500.00	47,500.00
07/15/2026	Coupon	828807DK0	4,500,000.00	SIMON PROPERTY GROUP LP 2.65 07/15/2030		59,625.00	59,625.00
07/15/2026	Dividend	90LAIF\$00	40,286,334.24	Local Agency Investment Fund State Pool	288,514.83		288,514.83
07/15/2026	Coupon	92970QAE5	2,330,000.00	WFCIT 2024-2 A 4.29 10/15/2029		8,329.75	8,329.75
07/16/2026	Coupon	36268GAD7	1,086,692.68	GMCAR 2024-1 A3 4.85 12/18/2028		4,489.09	4,489.09
07/16/2026	Principal Paydown	36268GAD7	1,086,692.68	GMCAR 2024-1 A3 4.85 12/18/2028	89,199.63		89,199.63
07/17/2026	Coupon	57629W5B2	2,140,000.00	MASSMUTUAL GLOBAL FUNDING II 4.85 01/17/2029		51,895.00	51,895.00
07/20/2026	Coupon	36269WAD1	368,417.68	GMALT 2024-2 A3 5.39 07/20/2027		818.81	818.81
07/20/2026	Principal Paydown	36269WAD1	368,417.68	GMALT 2024-2 A3 5.39 07/20/2027	175,296.92		175,296.92
07/20/2026	Coupon	437930AC4	952,725.76	HAROT 2024-2 A3 5.27 11/20/2028		4,077.01	4,077.01
07/20/2026	Principal Paydown	437930AC4	952,725.76	HAROT 2024-2 A3 5.27 11/20/2028	70,000.88		70,000.88
07/23/2026	Coupon	46647PAM8	2,500,000.00	JPMORGAN CHASE & CO 3.509 01/23/2029		43,862.50	43,862.50
07/23/2026	Coupon	95000U4D2	2,470,000.00	WELLS FARGO & CO 4.182 01/23/2030		51,647.70	51,647.70
07/27/2026	Coupon	096919AD7	1,251,851.31	BMWOT 2024-A A3 5.18 02/26/2029		5,499.72	5,499.72
07/27/2026	Principal Paydown	096919AD7	1,251,851.31	BMWOT 2024-A A3 5.18 02/26/2029	86,952.55		86,952.55
07/27/2026	Coupon	3137BSP72	1,385,086.89	FHMS K-058 A2 2.653 08/25/2026		3,018.63	3,018.63
07/27/2026	Principal Paydown	3137BSP72	1,385,086.89	FHMS K-058 A2 2.653 08/25/2026	360,195.48		360,195.48
07/27/2026	Coupon	3137BSRE5	2,576,904.54	FHMS K-059 A2 3.12 09/25/2026		6,695.82	6,695.82
07/27/2026	Principal Paydown	3137BSRE5	2,576,904.54	FHMS K-059 A2 3.12 09/25/2026	17,533.11		17,533.11
07/27/2026	Coupon	3137F4D41	2,968,700.16	FHMS K-074 A2 3.6 01/25/2028		8,889.96	8,889.96
07/27/2026	Principal Paydown	3137F4D41	2,968,700.16	FHMS K-074 A2 3.6 01/25/2028	5,790.77		5,790.77
07/27/2026	Coupon	3137F83Q4	5,000,000.00	FHMS K-121 A2 1.547 10/25/2030		6,445.83	6,445.83
07/27/2026	Coupon	3137F8ZV8	4,270,000.00	FHMS K-123 A2 1.621 12/25/2030		5,768.06	5,768.06
07/27/2026	Coupon	3137F9Z79	3,500,000.00	FHMS K-125 A2 1.846 01/25/2031		5,384.17	5,384.17
07/27/2026	Coupon	3137FG6X8	5,320,000.00	FHMS K-077 A2 3.85 05/25/2028		17,068.33	17,068.33
07/27/2026	Coupon	3137FGR31	1,997,000.00	FHMS K-078 A2 3.854 06/25/2028		6,413.70	6,413.70
07/27/2026	Coupon	3137FJEH8	3,148,000.00	FHMS K-081 A2 3.9 08/25/2028		10,231.00	10,231.00

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
07/27/2026	Coupon	3137FJKE8	2,500,000.00	FHMS K-082 A2 3.92 09/25/2028		8,166.67	8,166.67
07/27/2026	Coupon	3137FLMV3	4,950,000.00	FHMS K-090 A2 3.422 02/25/2029		14,115.75	14,115.75
07/27/2026	Coupon	3137FLYV0	3,000,000.00	FHMS K-092 A2 3.298 04/25/2029		8,245.00	8,245.00
07/27/2026	Coupon	3137H4BY5	5,000,000.00	FHMS K-746 A2 2.031 09/25/2028		8,462.50	8,462.50
07/27/2026	Coupon	3137H5YC5	8,000,000.00	FHMS K-748 A2 2.26 01/25/2029		15,066.67	15,066.67
07/31/2026	Coupon	91282CGH8	7,000,000.00	UNITED STATES TREASURY 3.5 01/31/2028		122,500.00	122,500.00
07/31/2026	Coupon	91282CJW2	5,000,000.00	UNITED STATES TREASURY 4.0 01/31/2029		100,000.00	100,000.00
07/31/2026	Coupon	91282CMG3	4,500,000.00	UNITED STATES TREASURY 4.25 01/31/2030		95,625.00	95,625.00
July 2026 Total					1,879,566.93	1,140,611.38	3,020,178.31
AUGUST 2026							
08/03/2026	Coupon	13063EGT7	4,395,000.00	CALIFORNIA STATE 4.5 08/01/2029		98,887.50	98,887.50
08/03/2026	Coupon	61747YFA8	2,650,000.00	MORGAN STANLEY 5.123 02/01/2029		67,879.75	67,879.75
08/03/2026	Coupon	6944PL3M9	2,000,000.00	PACIFIC LIFE GLOBAL FUNDING II 4.375 02/03/2031		43,750.00	43,750.00
08/07/2026	Coupon	63743HFN7	2,500,000.00	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 4.85 02/07/2029		60,625.00	60,625.00
08/12/2026	Coupon	92826CAZ5	2,510,000.00	VISA INC 4.1 02/12/2031		51,455.00	51,455.00
08/17/2026	Coupon	02079KBK2	3,000,000.00	ALPHABET INC 4.1 02/15/2031		62,183.33	62,183.33
08/17/2026	Coupon	02582JKH2	3,070,000.00	AMXCA 2024-1 A 5.23 04/16/2029		13,380.08	13,380.08
08/17/2026	Coupon	02582JKP4	3,380,000.00	AMXCA 2025-2 A 4.28 04/15/2030		12,055.33	12,055.33
08/17/2026	Coupon	05522RDH8	2,000,000.00	BACCT 2023-2 A 4.98 11/16/2026		8,300.00	8,300.00
08/17/2026	Coupon	05522RDJ4	2,095,000.00	BACCT 2024-1 A 4.93 05/15/2029		8,606.96	8,606.96
08/17/2026	Coupon	161571HT4	3,645,000.00	CHAIT 2023-1 A 5.16 09/15/2028		15,673.50	15,673.50
08/17/2026	Coupon	171239AL0	3,700,000.00	CHUBB INA HOLDINGS LLC 4.65 08/15/2029		86,025.00	86,025.00
08/17/2026	Coupon	30303M8S4	2,280,000.00	META PLATFORMS INC 4.3 08/15/2029		49,020.00	49,020.00
08/17/2026	Coupon	36268GAD7	1,086,692.68	GMCAR 2024-1 A3 4.85 12/18/2028		4,128.58	4,128.58
08/17/2026	Principal Paydown	36268GAD7	1,086,692.68	GMCAR 2024-1 A3 4.85 12/18/2028	86,759.58		86,759.58
08/17/2026	Coupon	437918AC9	1,861,359.88	HAROT 2024-1 A3 5.21 08/15/2028		6,734.74	6,734.74
08/17/2026	Principal Paydown	437918AC9	1,861,359.88	HAROT 2024-1 A3 5.21 08/15/2028	149,519.24		149,519.24
08/17/2026	Coupon	448973AD9	1,391,619.68	HART 2024-A A3 4.99 02/15/2029		5,075.08	5,075.08
08/17/2026	Principal Paydown	448973AD9	1,391,619.68	HART 2024-A A3 4.99 02/15/2029	93,625.48		93,625.48
08/17/2026	Coupon	44934FAD7	553,185.54	HALST 2024-B A3 5.41 05/17/2027		453.33	453.33

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
08/17/2026	Effective Maturity	44934FAD7	553,185.54	HALST 2024-B A3 5.41 05/17/2027	100,554.37		100,554.37
08/17/2026	Coupon	44935CAD3	2,625,000.00	HART 2025-A A3 4.32 10/15/2029		9,450.00	9,450.00
08/17/2026	Coupon	44935WAD9	2,090,000.00	HALST 2025-A A3 4.83 01/18/2028		8,159.10	8,159.10
08/17/2026	Principal Paydown	44935WAD9	2,090,000.00	HALST 2025-A A3 4.83 01/18/2028	218,404.16		218,404.16
08/17/2026	Coupon	47786WAD2	1,773,179.02	JDOT 2024-B A3 5.2 03/15/2029		6,964.19	6,964.19
08/17/2026	Principal Paydown	47786WAD2	1,773,179.02	JDOT 2024-B A3 5.2 03/15/2029	94,101.78		94,101.78
08/17/2026	Coupon	47800CAC0	340,882.10	JDOT 2023 A3 5.01 11/15/2027		927.53	927.53
08/17/2026	Principal Paydown	47800CAC0	340,882.10	JDOT 2023 A3 5.01 11/15/2027	57,368.83		57,368.83
08/17/2026	Coupon	47800DAD6	2,080,000.00	JDOT 2025 A3 4.23 09/17/2029		7,332.00	7,332.00
08/17/2026	Coupon	58770JAD6	823,791.06	MBALT 2024-A A3 5.32 01/18/2028		2,511.00	2,511.00
08/17/2026	Principal Paydown	58770JAD6	823,791.06	MBALT 2024-A A3 5.32 01/18/2028	106,604.34		106,604.34
08/17/2026	Coupon	92970QAE5	2,330,000.00	WFCIT 2024-2 A 4.29 10/15/2029		8,329.75	8,329.75
08/18/2026	Coupon	437930AC4	952,725.76	HAROT 2024-2 A3 5.27 11/20/2028		3,769.59	3,769.59
08/18/2026	Principal Paydown	437930AC4	952,725.76	HAROT 2024-2 A3 5.27 11/20/2028	68,096.50		68,096.50
08/20/2026	Coupon	36269WAD1	368,417.68	GMALT 2024-2 A3 5.39 07/20/2027		31.44	31.44
08/20/2026	Effective Maturity	36269WAD1	368,417.68	GMALT 2024-2 A3 5.39 07/20/2027	6,999.36		6,999.36
08/25/2026	Coupon	096919AD7	1,251,851.31	BMWOT 2024-A A3 5.18 02/26/2029		5,124.37	5,124.37
08/25/2026	Principal Paydown	096919AD7	1,251,851.31	BMWOT 2024-A A3 5.18 02/26/2029	84,700.95		84,700.95
08/25/2026	Coupon	3137BSP72	1,385,086.89	FHMS K-058 A2 2.653 08/25/2026		2,222.30	2,222.30
08/25/2026	Final Maturity	3137BSP72	1,385,086.89	FHMS K-058 A2 2.653 08/25/2026	1,005,187.59		1,005,187.59
08/25/2026	Coupon	3137BSRE5	2,576,904.54	FHMS K-059 A2 3.12 09/25/2026		6,650.23	6,650.23
08/25/2026	Principal Paydown	3137BSRE5	2,576,904.54	FHMS K-059 A2 3.12 09/25/2026	488,419.54		488,419.54
08/25/2026	Coupon	3137F4D41	2,968,700.16	FHMS K-074 A2 3.6 01/25/2028		8,872.59	8,872.59
08/25/2026	Principal Paydown	3137F4D41	2,968,700.16	FHMS K-074 A2 3.6 01/25/2028	5,419.90		5,419.90
08/25/2026	Coupon	3137F83Q4	5,000,000.00	FHMS K-121 A2 1.547 10/25/2030		6,445.83	6,445.83
08/25/2026	Coupon	3137F8ZV8	4,270,000.00	FHMS K-123 A2 1.621 12/25/2030		5,768.06	5,768.06
08/25/2026	Coupon	3137F9Z79	3,500,000.00	FHMS K-125 A2 1.846 01/25/2031		5,384.17	5,384.17
08/25/2026	Coupon	3137FG6X8	5,320,000.00	FHMS K-077 A2 3.85 05/25/2028		17,068.33	17,068.33
08/25/2026	Coupon	3137FGR31	1,997,000.00	FHMS K-078 A2 3.854 06/25/2028		6,413.70	6,413.70
08/25/2026	Coupon	3137FJEH8	3,148,000.00	FHMS K-081 A2 3.9 08/25/2028		10,231.00	10,231.00
08/25/2026	Coupon	3137FJKE8	2,500,000.00	FHMS K-082 A2 3.92 09/25/2028		8,166.67	8,166.67
08/25/2026	Coupon	3137FLMV3	4,950,000.00	FHMS K-090 A2 3.422 02/25/2029		14,115.75	14,115.75

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
08/25/2026	Coupon	3137FLYV0	3,000,000.00	FHMS K-092 A2 3.298 04/25/2029		8,245.00	8,245.00
08/25/2026	Coupon	3137H4BY5	5,000,000.00	FHMS K-746 A2 2.031 09/25/2028		8,462.50	8,462.50
08/25/2026	Coupon	3137H5YC5	8,000,000.00	FHMS K-748 A2 2.26 01/25/2029		15,066.67	15,066.67
08/26/2026	Coupon	17275RBR2	1,960,000.00	CISCO SYSTEMS INC 4.85 02/26/2029		47,530.00	47,530.00
08/31/2026	Coupon	91282CGP0	7,000,000.00	UNITED STATES TREASURY 4.0 02/29/2028		140,000.00	140,000.00
08/31/2026	Coupon	91282CHX2	1,900,000.00	UNITED STATES TREASURY 4.375 08/31/2028		41,562.50	41,562.50
08/31/2026	Coupon	91282CKD2	7,000,000.00	UNITED STATES TREASURY 4.25 02/28/2029		148,750.00	148,750.00
08/31/2026	Coupon	91282CLK5	8,000,000.00	UNITED STATES TREASURY 3.625 08/31/2029		145,000.00	145,000.00
August 2026 Total					2,565,761.62	1,292,787.44	3,858,549.07
SEPTEMBER 2026							
09/08/2026	Coupon	02665WFY2	2,000,000.00	AMERICAN HONDA FINANCE CORP 4.8 03/05/2030		48,000.00	48,000.00
09/15/2026	Coupon	02582JKH2	3,070,000.00	AMXCA 2024-1 A 5.23 04/16/2029		13,380.08	13,380.08
09/15/2026	Coupon	02582JKP4	3,380,000.00	AMXCA 2025-2 A 4.28 04/15/2030		12,055.33	12,055.33
09/15/2026	Coupon	05522RDH8	2,000,000.00	BACCT 2023-2 A 4.98 11/16/2026		8,300.00	8,300.00
09/15/2026	Coupon	05522RDJ4	2,095,000.00	BACCT 2024-1 A 4.93 05/15/2029		8,606.96	8,606.96
09/15/2026	Coupon	161571HT4	3,645,000.00	CHAIT 2023-1 A 5.16 09/15/2028		15,673.50	15,673.50
09/15/2026	Effective Maturity	161571HT4	3,645,000.00	CHAIT 2023-1 A 5.16 09/15/2028	3,645,000.00		3,645,000.00
09/15/2026	Coupon	26442UAH7	1,500,000.00	DUKE ENERGY PROGRESS LLC 3.45 03/15/2029		25,875.00	25,875.00
09/15/2026	Coupon	437076DJ8	3,000,000.00	HOME DEPOT INC 3.95 09/15/2030		59,250.00	59,250.00
09/15/2026	Coupon	437918AC9	1,861,359.88	HAROT 2024-1 A3 5.21 08/15/2028		6,085.57	6,085.57
09/15/2026	Principal Paydown	437918AC9	1,861,359.88	HAROT 2024-1 A3 5.21 08/15/2028	127,105.26		127,105.26
09/15/2026	Coupon	448973AD9	1,391,619.68	HART 2024-A A3 4.99 02/15/2029		4,685.75	4,685.75
09/15/2026	Principal Paydown	448973AD9	1,391,619.68	HART 2024-A A3 4.99 02/15/2029	87,523.69		87,523.69
09/15/2026	Coupon	44935CAD3	2,625,000.00	HART 2025-A A3 4.32 10/15/2029		9,450.00	9,450.00
09/15/2026	Coupon	44935WAD9	2,090,000.00	HALST 2025-A A3 4.83 01/18/2028		7,280.03	7,280.03
09/15/2026	Principal Paydown	44935WAD9	2,090,000.00	HALST 2025-A A3 4.83 01/18/2028	244,794.47		244,794.47
09/15/2026	Coupon	47786WAD2	1,773,179.02	JDOT 2024-B A3 5.2 03/15/2029		6,556.41	6,556.41
09/15/2026	Principal Paydown	47786WAD2	1,773,179.02	JDOT 2024-B A3 5.2 03/15/2029	104,020.56		104,020.56
09/15/2026	Coupon	47800CAC0	340,882.10	JDOT 2023 A3 5.01 11/15/2027		688.01	688.01
09/15/2026	Principal Paydown	47800CAC0	340,882.10	JDOT 2023 A3 5.01 11/15/2027	55,919.93		55,919.93
09/15/2026	Coupon	47800DAD6	2,080,000.00	JDOT 2025 A3 4.23 09/17/2029		7,332.00	7,332.00

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
09/15/2026	Coupon	58770JAD6	823,791.06	MBALT 2024-A A3 5.32 01/18/2028		2,038.38	2,038.38
09/15/2026	Principal Paydown	58770JAD6	823,791.06	MBALT 2024-A A3 5.32 01/18/2028	114,267.16		114,267.16
09/15/2026	Coupon	79466LAQ7	2,530,000.00	SALESFORCE INC 4.5 03/15/2028		57,557.50	57,557.50
09/15/2026	Coupon	880591EZ1	3,500,000.00	TENNESSEE VALLEY AUTHORITY 3.875 03/15/2028		67,812.50	67,812.50
09/15/2026	Coupon	92970QAE5	2,330,000.00	WFCIT 2024-2 A 4.29 10/15/2029		8,329.75	8,329.75
09/16/2026	Coupon	36268GAD7	1,086,692.68	GMCAR 2024-1 A3 4.85 12/18/2028		3,777.93	3,777.93
09/16/2026	Principal Paydown	36268GAD7	1,086,692.68	GMCAR 2024-1 A3 4.85 12/18/2028	77,822.00		77,822.00
09/18/2026	Coupon	437930AC4	952,725.76	HAROT 2024-2 A3 5.27 11/20/2028		3,470.53	3,470.53
09/18/2026	Principal Paydown	437930AC4	952,725.76	HAROT 2024-2 A3 5.27 11/20/2028	66,710.14		66,710.14
09/21/2026	Coupon	459058LR2	4,500,000.00	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 4.125 03/20/2030		92,812.50	92,812.50
09/25/2026	Coupon	096919AD7	1,251,851.31	BMWOT 2024-A A3 5.18 02/26/2029		4,758.75	4,758.75
09/25/2026	Principal Paydown	096919AD7	1,251,851.31	BMWOT 2024-A A3 5.18 02/26/2029	83,182.88		83,182.88
09/25/2026	Coupon	3137BSRE5	2,576,904.54	FHMS K-059 A2 3.12 09/25/2026		5,380.34	5,380.34
09/25/2026	Final Maturity	3137BSRE5	2,576,904.54	FHMS K-059 A2 3.12 09/25/2026	2,069,362.71		2,069,362.71
09/25/2026	Coupon	3137F4D41	2,968,700.16	FHMS K-074 A2 3.6 01/25/2028		8,856.33	8,856.33
09/25/2026	Principal Paydown	3137F4D41	2,968,700.16	FHMS K-074 A2 3.6 01/25/2028	5,437.70		5,437.70
09/25/2026	Coupon	3137F83Q4	5,000,000.00	FHMS K-121 A2 1.547 10/25/2030		6,445.83	6,445.83
09/25/2026	Coupon	3137F8ZV8	4,270,000.00	FHMS K-123 A2 1.621 12/25/2030		5,768.06	5,768.06
09/25/2026	Coupon	3137F9Z79	3,500,000.00	FHMS K-125 A2 1.846 01/25/2031		5,384.17	5,384.17
09/25/2026	Coupon	3137FG6X8	5,320,000.00	FHMS K-077 A2 3.85 05/25/2028		17,068.33	17,068.33
09/25/2026	Coupon	3137FGR31	1,997,000.00	FHMS K-078 A2 3.854 06/25/2028		6,413.70	6,413.70
09/25/2026	Coupon	3137FJEH8	3,148,000.00	FHMS K-081 A2 3.9 08/25/2028		10,231.00	10,231.00
09/25/2026	Coupon	3137FJKE8	2,500,000.00	FHMS K-082 A2 3.92 09/25/2028		8,166.67	8,166.67
09/25/2026	Coupon	3137FLMV3	4,950,000.00	FHMS K-090 A2 3.422 02/25/2029		14,115.75	14,115.75
09/25/2026	Coupon	3137FLYV0	3,000,000.00	FHMS K-092 A2 3.298 04/25/2029		8,245.00	8,245.00
09/25/2026	Coupon	3137H4BY5	5,000,000.00	FHMS K-746 A2 2.031 09/25/2028		8,462.50	8,462.50
09/25/2026	Coupon	3137H5YC5	8,000,000.00	FHMS K-748 A2 2.26 01/25/2029		15,066.67	15,066.67
09/28/2026	Coupon	40139LBJ1	3,050,000.00	GUARDIAN LIFE GLOBAL FUNDING 4.179 09/26/2029		63,729.75	63,729.75
09/28/2026	Coupon	743315BC6	3,000,000.00	PROGRESSIVE CORP 4.6 03/26/2031		69,000.00	69,000.00

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
09/30/2026	Coupon	91282CCZ2	2,130,000.00	UNITED STATES TREASURY 0.875 09/30/2026		9,318.75	9,318.75
09/30/2026	Final Maturity	91282CCZ2	2,130,000.00	UNITED STATES TREASURY 0.875 09/30/2026	2,130,000.00		2,130,000.00
09/30/2026	Coupon	91282CFM8	2,800,000.00	UNITED STATES TREASURY 4.125 09/30/2027		57,750.00	57,750.00
09/30/2026	Coupon	91282CJA0	5,800,000.00	UNITED STATES TREASURY 4.625 09/30/2028		134,125.00	134,125.00
09/30/2026	Coupon	91282CKG5	7,000,000.00	UNITED STATES TREASURY 4.125 03/31/2029		144,375.00	144,375.00
09/30/2026	Coupon	91282CLN9	8,500,000.00	UNITED STATES TREASURY 3.5 09/30/2029		148,750.00	148,750.00
09/30/2026	Coupon	91282CPA3	3,500,000.00	UNITED STATES TREASURY 3.625 09/30/2030		63,437.50	63,437.50
09/30/2026	Coupon	91282CQG9	4,000,000.00	UNITED STATES TREASURY 3.875 03/31/2031		77,500.00	77,500.00
September 2026 Total					8,811,146.50	1,361,366.83	10,172,513.33
OCTOBER 2026							
10/06/2026	Coupon	40139LBN2	2,000,000.00	GUARDIAN LIFE GLOBAL FUNDING 4.327 10/06/2030		43,270.00	43,270.00
10/15/2026	Coupon	02582JKH2	3,070,000.00	AMXCA 2024-1 A 5.23 04/16/2029		13,380.08	13,380.08
10/15/2026	Coupon	02582JKP4	3,380,000.00	AMXCA 2025-2 A 4.28 04/15/2030		12,055.33	12,055.33
10/15/2026	Coupon	05522RDH8	2,000,000.00	BACCT 2023-2 A 4.98 11/16/2026		8,300.00	8,300.00
10/15/2026	Coupon	05522RDJ4	2,095,000.00	BACCT 2024-1 A 4.93 05/15/2029		8,606.96	8,606.96
10/15/2026	Coupon	24422EYF0	3,000,000.00	JOHN DEERE CAPITAL CORP 4.375 10/15/2030		65,625.00	65,625.00
10/15/2026	Coupon	437918AC9	1,861,359.88	HAROT 2024-1 A3 5.21 08/15/2028		5,533.72	5,533.72
10/15/2026	Principal Paydown	437918AC9	1,861,359.88	HAROT 2024-1 A3 5.21 08/15/2028	122,609.06		122,609.06
10/15/2026	Coupon	448973AD9	1,391,619.68	HART 2024-A A3 4.99 02/15/2029		4,321.80	4,321.80
10/15/2026	Principal Paydown	448973AD9	1,391,619.68	HART 2024-A A3 4.99 02/15/2029	83,686.55		83,686.55
10/15/2026	Coupon	44935CAD3	2,625,000.00	HART 2025-A A3 4.32 10/15/2029		9,450.00	9,450.00
10/15/2026	Coupon	44935WAD9	2,090,000.00	HALST 2025-A A3 4.83 01/18/2028		6,294.73	6,294.73
10/15/2026	Principal Paydown	44935WAD9	2,090,000.00	HALST 2025-A A3 4.83 01/18/2028	273,883.00		273,883.00
10/15/2026	Coupon	47786WAD2	1,773,179.02	JDOT 2024-B A3 5.2 03/15/2029		6,105.66	6,105.66
10/15/2026	Principal Paydown	47786WAD2	1,773,179.02	JDOT 2024-B A3 5.2 03/15/2029	98,685.97		98,685.97
10/15/2026	Coupon	47800CAC0	340,882.10	JDOT 2023 A3 5.01 11/15/2027		454.55	454.55
10/15/2026	Principal Paydown	47800CAC0	340,882.10	JDOT 2023 A3 5.01 11/15/2027	68,184.74		68,184.74
10/15/2026	Coupon	47800DAD6	2,080,000.00	JDOT 2025 A3 4.23 09/17/2029		7,332.00	7,332.00
10/15/2026	Coupon	58770JAD6	823,791.06	MBALT 2024-A A3 5.32 01/18/2028		1,531.80	1,531.80
10/15/2026	Principal Paydown	58770JAD6	823,791.06	MBALT 2024-A A3 5.32 01/18/2028	119,277.82		119,277.82

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
10/15/2026	Coupon	92970QAE5	2,330,000.00	WFCIT 2024-2 A 4.29 10/15/2029		8,329.75	8,329.75
10/16/2026	Coupon	36268GAD7	1,086,692.68	GMCAR 2024-1 A3 4.85 12/18/2028		3,463.40	3,463.40
10/16/2026	Principal Paydown	36268GAD7	1,086,692.68	GMCAR 2024-1 A3 4.85 12/18/2028	74,815.66		74,815.66
10/16/2026	Coupon	459058LN1	4,500,000.00	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 3.875 10/16/2029		87,187.50	87,187.50
10/19/2026	Coupon	437930AC4	952,725.76	HAROT 2024-2 A3 5.27 11/20/2028		3,177.56	3,177.56
10/19/2026	Principal Paydown	437930AC4	952,725.76	HAROT 2024-2 A3 5.27 11/20/2028	64,368.01		64,368.01
10/19/2026	Coupon	61748UAK8	2,900,000.00	MORGAN STANLEY 4.133 10/18/2029		59,928.50	59,928.50
10/21/2026	Coupon	38141GD27	3,115,000.00	GOLDMAN SACHS GROUP INC 4.153 10/21/2029		64,682.98	64,682.98
10/23/2026	Coupon	06051GMY2	3,000,000.00	BANK OF AMERICA CORP 4.477 04/23/2030		67,155.00	67,155.00
10/23/2026	Coupon	141781CF9	2,160,000.00	CARGILL INC 4.125 10/23/2030		44,550.00	44,550.00
10/23/2026	Coupon	46647PFL5	2,500,000.00	JPMORGAN CHASE & CO 4.408 04/23/2030		55,100.00	55,100.00
10/26/2026	Coupon	096919AD7	1,251,851.31	BMWOT 2024-A A3 5.18 02/26/2029		4,399.68	4,399.68
10/26/2026	Principal Paydown	096919AD7	1,251,851.31	BMWOT 2024-A A3 5.18 02/26/2029	76,145.60		76,145.60
10/26/2026	Coupon	3137F4D41	2,968,700.16	FHMS K-074 A2 3.6 01/25/2028		8,840.01	8,840.01
10/26/2026	Principal Paydown	3137F4D41	2,968,700.16	FHMS K-074 A2 3.6 01/25/2028	5,843.19		5,843.19
10/26/2026	Coupon	3137F83Q4	5,000,000.00	FHMS K-121 A2 1.547 10/25/2030		6,445.83	6,445.83
10/26/2026	Coupon	3137F8ZV8	4,270,000.00	FHMS K-123 A2 1.621 12/25/2030		5,768.06	5,768.06
10/26/2026	Coupon	3137F9Z79	3,500,000.00	FHMS K-125 A2 1.846 01/25/2031		5,384.17	5,384.17
10/26/2026	Coupon	3137FG6X8	5,320,000.00	FHMS K-077 A2 3.85 05/25/2028		17,068.33	17,068.33
10/26/2026	Coupon	3137FGR31	1,997,000.00	FHMS K-078 A2 3.854 06/25/2028		6,413.70	6,413.70
10/26/2026	Coupon	3137FJEH8	3,148,000.00	FHMS K-081 A2 3.9 08/25/2028		10,231.00	10,231.00
10/26/2026	Coupon	3137FJKE8	2,500,000.00	FHMS K-082 A2 3.92 09/25/2028		8,166.67	8,166.67
10/26/2026	Coupon	3137FLMV3	4,950,000.00	FHMS K-090 A2 3.422 02/25/2029		14,115.75	14,115.75
10/26/2026	Coupon	3137FLYV0	3,000,000.00	FHMS K-092 A2 3.298 04/25/2029		8,245.00	8,245.00
10/26/2026	Coupon	3137H4BY5	5,000,000.00	FHMS K-746 A2 2.031 09/25/2028		8,462.50	8,462.50
10/26/2026	Coupon	3137H5YC5	8,000,000.00	FHMS K-748 A2 2.26 01/25/2029		15,066.67	15,066.67
October 2026 Total					987,499.60	704,443.67	1,691,943.27
NOVEMBER 2026							
11/02/2026	Coupon	74460DAD1	3,000,000.00	PUBLIC STORAGE OPERATING CO 3.385 05/01/2029		50,775.00	50,775.00

CASH FLOW REPORT



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
11/02/2026	Coupon	91282CDG3	3,120,000.00	UNITED STATES TREASURY 1.125 10/31/2026		17,550.00	17,550.00
11/02/2026	Final Maturity	91282CDG3	3,120,000.00	UNITED STATES TREASURY 1.125 10/31/2026	3,120,000.00		3,120,000.00
11/02/2026	Coupon	91282CJF9	2,000,000.00	UNITED STATES TREASURY 4.875 10/31/2028		48,750.00	48,750.00
11/02/2026	Coupon	91282CKP5	7,000,000.00	UNITED STATES TREASURY 4.625 04/30/2029		161,875.00	161,875.00
11/02/2026	Coupon	91282CMZ1	8,000,000.00	UNITED STATES TREASURY 3.875 04/30/2030		155,000.00	155,000.00
11/02/2026	Coupon	91282CQK0	4,000,000.00	UNITED STATES TREASURY 3.875 04/30/2031		77,500.00	77,500.00
11/02/2026	Coupon	91282CQL8	5,000,000.00	UNITED STATES TREASURY 3.75 04/30/2028		93,750.00	93,750.00
11/09/2026	Coupon	69371RT71	4,000,000.00	PACCAR FINANCIAL CORP 4.55 05/08/2030		91,000.00	91,000.00
11/16/2026	Coupon	02582JKH2	3,070,000.00	AMXCA 2024-1 A 5.23 04/16/2029		13,380.08	13,380.08
11/16/2026	Coupon	02582JKP4	3,380,000.00	AMXCA 2025-2 A 4.28 04/15/2030		12,055.33	12,055.33
11/16/2026	Coupon	05522RDH8	2,000,000.00	BACCT 2023-2 A 4.98 11/16/2026		8,576.67	8,576.67
11/16/2026	Final Maturity	05522RDH8	2,000,000.00	BACCT 2023-2 A 4.98 11/16/2026	2,000,000.00		2,000,000.00
11/16/2026	Coupon	05522RDJ4	2,095,000.00	BACCT 2024-1 A 4.93 05/15/2029		8,606.96	8,606.96
11/16/2026	Coupon	14913V2D9	3,800,000.00	CATERPILLAR FINANCIAL SERVICES CORP 4.5 05/15/2031		85,500.00	85,500.00
11/16/2026	Coupon	26442CAX2	3,280,000.00	DUKE ENERGY CAROLINAS LLC 3.95 11/15/2028		64,780.00	64,780.00
11/16/2026	Coupon	36268GAD7	1,086,692.68	GMCAR 2024-1 A3 4.85 12/18/2028		3,161.02	3,161.02
11/16/2026	Principal Paydown	36268GAD7	1,086,692.68	GMCAR 2024-1 A3 4.85 12/18/2028	73,208.36		73,208.36
11/16/2026	Coupon	437918AC9	1,861,359.88	HAROT 2024-1 A3 5.21 08/15/2028		5,001.40	5,001.40
11/16/2026	Principal Paydown	437918AC9	1,861,359.88	HAROT 2024-1 A3 5.21 08/15/2028	119,947.56		119,947.56
11/16/2026	Coupon	448973AD9	1,391,619.68	HART 2024-A A3 4.99 02/15/2029		3,973.80	3,973.80
11/16/2026	Principal Paydown	448973AD9	1,391,619.68	HART 2024-A A3 4.99 02/15/2029	82,075.30		82,075.30
11/16/2026	Coupon	44935CAD3	2,625,000.00	HART 2025-A A3 4.32 10/15/2029		9,450.00	9,450.00
11/16/2026	Principal Paydown	44935CAD3	2,625,000.00	HART 2025-A A3 4.32 10/15/2029	82,220.47		82,220.47
11/16/2026	Coupon	44935WAD9	2,090,000.00	HALST 2025-A A3 4.83 01/18/2028		5,192.35	5,192.35
11/16/2026	Principal Paydown	44935WAD9	2,090,000.00	HALST 2025-A A3 4.83 01/18/2028	271,544.31		271,544.31
11/16/2026	Coupon	47786WAD2	1,773,179.02	JDOT 2024-B A3 5.2 03/15/2029		5,678.02	5,678.02
11/16/2026	Principal Paydown	47786WAD2	1,773,179.02	JDOT 2024-B A3 5.2 03/15/2029	116,986.91		116,986.91
11/16/2026	Coupon	47800CAC0	340,882.10	JDOT 2023 A3 5.01 11/15/2027		169.88	169.88
11/16/2026	Effective Maturity	47800CAC0	340,882.10	JDOT 2023 A3 5.01 11/15/2027	40,688.76		40,688.76
11/16/2026	Coupon	47800DAD6	2,080,000.00	JDOT 2025 A3 4.23 09/17/2029		7,332.00	7,332.00

CASH FLOW REPORT



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
11/16/2026	Coupon	58770JAD6	823,791.06	MBALT 2024-A A3 5.32 01/18/2028		1,003.00	1,003.00
11/16/2026	Principal Paydown	58770JAD6	823,791.06	MBALT 2024-A A3 5.32 01/18/2028	92,142.46		92,142.46
11/16/2026	Coupon	92970QAE5	2,330,000.00	WFCIT 2024-2 A 4.29 10/15/2029		8,329.75	8,329.75
11/18/2026	Coupon	437930AC4	952,725.76	HAROT 2024-2 A3 5.27 11/20/2028		2,894.88	2,894.88
11/18/2026	Principal Paydown	437930AC4	952,725.76	HAROT 2024-2 A3 5.27 11/20/2028	62,953.97		62,953.97
11/25/2026	Coupon	096919AD7	1,251,851.31	BMWOT 2024-A A3 5.18 02/26/2029		4,070.98	4,070.98
11/25/2026	Principal Paydown	096919AD7	1,251,851.31	BMWOT 2024-A A3 5.18 02/26/2029	74,676.01		74,676.01
11/25/2026	Coupon	3137F4D41	2,968,700.16	FHMS K-074 A2 3.6 01/25/2028		8,822.48	8,822.48
11/25/2026	Principal Paydown	3137F4D41	2,968,700.16	FHMS K-074 A2 3.6 01/25/2028	5,474.88		5,474.88
11/25/2026	Coupon	3137F83Q4	5,000,000.00	FHMS K-121 A2 1.547 10/25/2030		6,445.83	6,445.83
11/25/2026	Coupon	3137F8ZV8	4,270,000.00	FHMS K-123 A2 1.621 12/25/2030		5,768.06	5,768.06
11/25/2026	Coupon	3137F9Z79	3,500,000.00	FHMS K-125 A2 1.846 01/25/2031		5,384.17	5,384.17
11/25/2026	Coupon	3137FG6X8	5,320,000.00	FHMS K-077 A2 3.85 05/25/2028		17,068.33	17,068.33
11/25/2026	Coupon	3137FGR31	1,997,000.00	FHMS K-078 A2 3.854 06/25/2028		6,413.70	6,413.70
11/25/2026	Coupon	3137FJEH8	3,148,000.00	FHMS K-081 A2 3.9 08/25/2028		10,231.00	10,231.00
11/25/2026	Coupon	3137FJKE8	2,500,000.00	FHMS K-082 A2 3.92 09/25/2028		8,166.67	8,166.67
11/25/2026	Coupon	3137FLMV3	4,950,000.00	FHMS K-090 A2 3.422 02/25/2029		14,115.75	14,115.75
11/25/2026	Coupon	3137FLYV0	3,000,000.00	FHMS K-092 A2 3.298 04/25/2029		8,245.00	8,245.00
11/25/2026	Coupon	3137H4BY5	5,000,000.00	FHMS K-746 A2 2.031 09/25/2028		8,462.50	8,462.50
11/25/2026	Coupon	3137H5YC5	8,000,000.00	FHMS K-748 A2 2.26 01/25/2029		15,066.67	15,066.67
11/30/2026	Coupon	74153WCW7	2,000,000.00	PRICOA GLOBAL FUNDING I 4.7 05/28/2030		47,000.00	47,000.00
11/30/2026	Coupon	91282CFZ9	4,600,000.00	UNITED STATES TREASURY 3.875 11/30/2027		89,125.00	89,125.00
11/30/2026	Coupon	91282CHE4	7,000,000.00	UNITED STATES TREASURY 3.625 05/31/2028		126,875.00	126,875.00
11/30/2026	Coupon	91282CJN2	3,400,000.00	UNITED STATES TREASURY 4.375 11/30/2028		74,375.00	74,375.00
11/30/2026	Coupon	91282CKT7	4,400,000.00	UNITED STATES TREASURY 4.5 05/31/2029		99,000.00	99,000.00
11/30/2026	Coupon	91282CMA6	4,500,000.00	UNITED STATES TREASURY 4.125 11/30/2029		92,812.50	92,812.50
11/30/2026	Coupon	91282CNG2	8,000,000.00	UNITED STATES TREASURY 4.0 05/31/2030		160,000.00	160,000.00
11/30/2026	Coupon	91282CPN5	3,500,000.00	UNITED STATES TREASURY 3.5 11/30/2030		61,250.00	61,250.00
November 2026 Total					6,141,918.98	1,809,983.76	7,951,902.74
DECEMBER 2026							

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
12/07/2026	Coupon	64952WFK4	3,445,000.00	NEW YORK LIFE GLOBAL FUNDING 4.6 12/05/2029		79,235.00	79,235.00
12/10/2026	Coupon	63743HGC0	2,000,000.00	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 4.3 12/10/2030		43,000.00	43,000.00
12/15/2026	Coupon	02582JKH2	3,070,000.00	AMXCA 2024-1 A 5.23 04/16/2029		13,380.08	13,380.08
12/15/2026	Coupon	02582JKP4	3,380,000.00	AMXCA 2025-2 A 4.28 04/15/2030		12,055.33	12,055.33
12/15/2026	Coupon	05522RDJ4	2,095,000.00	BACCT 2024-1 A 4.93 05/15/2029		8,606.96	8,606.96
12/15/2026	Coupon	437918AC9	1,861,359.88	HAROT 2024-1 A3 5.21 08/15/2028		4,480.62	4,480.62
12/15/2026	Principal Paydown	437918AC9	1,861,359.88	HAROT 2024-1 A3 5.21 08/15/2028	114,671.81		114,671.81
12/15/2026	Coupon	448973AD9	1,391,619.68	HART 2024-A A3 4.99 02/15/2029		3,632.51	3,632.51
12/15/2026	Principal Paydown	448973AD9	1,391,619.68	HART 2024-A A3 4.99 02/15/2029	78,109.19		78,109.19
12/15/2026	Coupon	44935CAD3	2,625,000.00	HART 2025-A A3 4.32 10/15/2029		9,154.01	9,154.01
12/15/2026	Principal Paydown	44935CAD3	2,625,000.00	HART 2025-A A3 4.32 10/15/2029	147,664.81		147,664.81
12/15/2026	Coupon	44935WAD9	2,090,000.00	HALST 2025-A A3 4.83 01/18/2028		4,099.38	4,099.38
12/15/2026	Principal Paydown	44935WAD9	2,090,000.00	HALST 2025-A A3 4.83 01/18/2028	272,058.53		272,058.53
12/15/2026	Coupon	47786WAD2	1,773,179.02	JDOT 2024-B A3 5.2 03/15/2029		5,171.07	5,171.07
12/15/2026	Principal Paydown	47786WAD2	1,773,179.02	JDOT 2024-B A3 5.2 03/15/2029	77,338.74		77,338.74
12/15/2026	Coupon	47800DAD6	2,080,000.00	JDOT 2025 A3 4.23 09/17/2029		7,332.00	7,332.00
12/15/2026	Coupon	58770JAD6	823,791.06	MBALT 2024-A A3 5.32 01/18/2028		594.50	594.50
12/15/2026	Principal Paydown	58770JAD6	823,791.06	MBALT 2024-A A3 5.32 01/18/2028	99,310.89		99,310.89
12/15/2026	Coupon	92970QAE5	2,330,000.00	WFCIT 2024-2 A 4.29 10/15/2029		8,329.75	8,329.75
12/16/2026	Coupon	36268GAD7	1,086,692.68	GMCAR 2024-1 A3 4.85 12/18/2028		2,865.13	2,865.13
12/16/2026	Principal Paydown	36268GAD7	1,086,692.68	GMCAR 2024-1 A3 4.85 12/18/2028	69,504.24		69,504.24
12/18/2026	Coupon	437930AC4	952,725.76	HAROT 2024-2 A3 5.27 11/20/2028		2,618.41	2,618.41
12/18/2026	Principal Paydown	437930AC4	952,725.76	HAROT 2024-2 A3 5.27 11/20/2028	51,079.28		51,079.28
12/25/2026	Coupon	096919AD7	1,251,851.31	BMWOT 2024-A A3 5.18 02/26/2029		3,748.63	3,748.63
12/25/2026	Principal Paydown	096919AD7	1,251,851.31	BMWOT 2024-A A3 5.18 02/26/2029	71,265.67		71,265.67
12/25/2026	Coupon	3137F4D41	2,968,700.16	FHMS K-074 A2 3.6 01/25/2028		8,806.06	8,806.06
12/25/2026	Principal Paydown	3137F4D41	2,968,700.16	FHMS K-074 A2 3.6 01/25/2028	5,878.85		5,878.85
12/25/2026	Coupon	3137F83Q4	5,000,000.00	FHMS K-121 A2 1.547 10/25/2030		6,445.83	6,445.83
12/25/2026	Coupon	3137F8ZV8	4,270,000.00	FHMS K-123 A2 1.621 12/25/2030		5,768.06	5,768.06
12/25/2026	Coupon	3137F9Z79	3,500,000.00	FHMS K-125 A2 1.846 01/25/2031		5,384.17	5,384.17

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
12/25/2026	Coupon	3137FG6X8	5,320,000.00	FHMS K-077 A2 3.85 05/25/2028		17,068.33	17,068.33
12/25/2026	Coupon	3137FGR31	1,997,000.00	FHMS K-078 A2 3.854 06/25/2028		6,413.70	6,413.70
12/25/2026	Coupon	3137FJEH8	3,148,000.00	FHMS K-081 A2 3.9 08/25/2028		10,231.00	10,231.00
12/25/2026	Coupon	3137FJKE8	2,500,000.00	FHMS K-082 A2 3.92 09/25/2028		8,166.67	8,166.67
12/25/2026	Coupon	3137FLMV3	4,950,000.00	FHMS K-090 A2 3.422 02/25/2029		14,115.75	14,115.75
12/25/2026	Coupon	3137FLYV0	3,000,000.00	FHMS K-092 A2 3.298 04/25/2029		8,245.00	8,245.00
12/25/2026	Coupon	3137H4BY5	5,000,000.00	FHMS K-746 A2 2.031 09/25/2028		8,462.50	8,462.50
12/25/2026	Coupon	3137H5YC5	8,000,000.00	FHMS K-748 A2 2.26 01/25/2029		15,066.67	15,066.67
12/28/2026	Coupon	437076DC3	3,000,000.00	HOME DEPOT INC 4.75 06/25/2029		71,250.00	71,250.00
12/30/2026	Coupon	3130AWN63	3,000,000.00	FEDERAL HOME LOAN BANKS 4.0 06/30/2028		60,000.00	60,000.00
12/31/2026	Coupon	91282CEW7	6,650,000.00	UNITED STATES TREASURY 3.25 06/30/2027		108,062.50	108,062.50
12/31/2026	Coupon	91282CGC9	7,000,000.00	UNITED STATES TREASURY 3.875 12/31/2027		135,625.00	135,625.00
12/31/2026	Coupon	91282CJR3	11,000,000.00	UNITED STATES TREASURY 3.75 12/31/2028		206,250.00	206,250.00
12/31/2026	Coupon	91282CKX8	4,000,000.00	UNITED STATES TREASURY 4.25 06/30/2029		85,000.00	85,000.00
12/31/2026	Coupon	91282CNK3	8,000,000.00	UNITED STATES TREASURY 3.875 06/30/2030		155,000.00	155,000.00
December 2026 Total					986,882.00	1,143,664.62	2,130,546.62
JANUARY 2027							
01/11/2027	Coupon	59217GER6	2,485,000.00	METROPOLITAN LIFE GLOBAL FUNDING I 1.875 01/11/2027		23,296.88	23,296.88
01/11/2027	Final Maturity	59217GER6	2,485,000.00	METROPOLITAN LIFE GLOBAL FUNDING I 1.875 01/11/2027	2,485,000.00		2,485,000.00
01/11/2027	Coupon	64952WFR9	2,045,000.00	NEW YORK LIFE GLOBAL FUNDING 4.25 01/09/2031		43,456.25	43,456.25
01/11/2027	Coupon	66815L2Q1	2,400,000.00	NORTHWESTERN MUTUAL GLOBAL FUNDING 4.71 01/10/2029		56,520.00	56,520.00
01/11/2027	Coupon	89236TNA9	3,655,000.00	TOYOTA MOTOR CREDIT CORP 4.95 01/09/2030		90,461.25	90,461.25
01/12/2027	Coupon	59217GFU8	2,000,000.00	METROPOLITAN LIFE GLOBAL FUNDING I 4.35 01/12/2031		43,500.00	43,500.00
01/13/2027	Coupon	66815L2Z1	2,535,000.00	NORTHWESTERN MUTUAL GLOBAL FUNDING 4.3 01/13/2031		54,502.50	54,502.50
01/15/2027	Coupon	02582JKH2	3,070,000.00	AMXCA 2024-1 A 5.23 04/16/2029		13,380.08	13,380.08
01/15/2027	Coupon	02582JKP4	3,380,000.00	AMXCA 2025-2 A 4.28 04/15/2030		12,055.33	12,055.33

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
01/15/2027	Coupon	05522RDJ4	2,095,000.00	BACCT 2024-1 A 4.93 05/15/2029		8,606.96	8,606.96
01/15/2027	Coupon	437918AC9	1,861,359.88	HAROT 2024-1 A3 5.21 08/15/2028		3,982.76	3,982.76
01/15/2027	Principal Paydown	437918AC9	1,861,359.88	HAROT 2024-1 A3 5.21 08/15/2028	112,452.20		112,452.20
01/15/2027	Coupon	448973AD9	1,391,619.68	HART 2024-A A3 4.99 02/15/2029		3,307.70	3,307.70
01/15/2027	Principal Paydown	448973AD9	1,391,619.68	HART 2024-A A3 4.99 02/15/2029	76,854.71		76,854.71
01/15/2027	Coupon	44935CAD3	2,625,000.00	HART 2025-A A3 4.32 10/15/2029		8,622.41	8,622.41
01/15/2027	Principal Paydown	44935CAD3	2,625,000.00	HART 2025-A A3 4.32 10/15/2029	144,625.82		144,625.82
01/15/2027	Coupon	44935WAD9	2,090,000.00	HALST 2025-A A3 4.83 01/18/2028		3,004.35	3,004.35
01/15/2027	Principal Paydown	44935WAD9	2,090,000.00	HALST 2025-A A3 4.83 01/18/2028	267,922.89		267,922.89
01/15/2027	Coupon	47786WAD2	1,773,179.02	JDOT 2024-B A3 5.2 03/15/2029		4,835.94	4,835.94
01/15/2027	Principal Paydown	47786WAD2	1,773,179.02	JDOT 2024-B A3 5.2 03/15/2029	110,813.20		110,813.20
01/15/2027	Coupon	47800DAD6	2,080,000.00	JDOT 2025 A3 4.23 09/17/2029		7,332.00	7,332.00
01/15/2027	Principal Paydown	47800DAD6	2,080,000.00	JDOT 2025 A3 4.23 09/17/2029	17,427.89		17,427.89
01/15/2027	Coupon	58770JAD6	823,791.06	MBALT 2024-A A3 5.32 01/18/2028		154.22	154.22
01/15/2027	Effective Maturity	58770JAD6	823,791.06	MBALT 2024-A A3 5.32 01/18/2028	34,787.35		34,787.35
01/15/2027	Coupon	74340XCQ2	2,000,000.00	PROLOGIS LP 4.75 01/15/2031		47,500.00	47,500.00
01/15/2027	Coupon	828807DK0	4,500,000.00	SIMON PROPERTY GROUP LP 2.65 07/15/2030		59,625.00	59,625.00
01/15/2027	Coupon	92970QAE5	2,330,000.00	WFCIT 2024-2 A 4.29 10/15/2029		8,329.75	8,329.75
01/18/2027	Coupon	36268GAD7	1,086,692.68	GMCAR 2024-1 A3 4.85 12/18/2028		2,584.22	2,584.22
01/18/2027	Principal Paydown	36268GAD7	1,086,692.68	GMCAR 2024-1 A3 4.85 12/18/2028	68,280.24		68,280.24
01/18/2027	Coupon	437930AC4	952,725.76	HAROT 2024-2 A3 5.27 11/20/2028		2,394.08	2,394.08
01/18/2027	Principal Paydown	437930AC4	952,725.76	HAROT 2024-2 A3 5.27 11/20/2028	50,118.22		50,118.22
01/19/2027	Coupon	57629W5B2	2,140,000.00	MASSMUTUAL GLOBAL FUNDING II 4.85 01/17/2029		51,895.00	51,895.00
01/25/2027	Coupon	096919AD7	1,251,851.31	BMWOT 2024-A A3 5.18 02/26/2029		3,441.00	3,441.00
01/25/2027	Principal Paydown	096919AD7	1,251,851.31	BMWOT 2024-A A3 5.18 02/26/2029	70,084.50		70,084.50
01/25/2027	Coupon	3137F4D41	2,968,700.16	FHMS K-074 A2 3.6 01/25/2028		8,788.42	8,788.42
01/25/2027	Principal Paydown	3137F4D41	2,968,700.16	FHMS K-074 A2 3.6 01/25/2028	5,512.28		5,512.28
01/25/2027	Coupon	3137F83Q4	5,000,000.00	FHMS K-121 A2 1.547 10/25/2030		6,445.83	6,445.83
01/25/2027	Coupon	3137F8ZV8	4,270,000.00	FHMS K-123 A2 1.621 12/25/2030		5,768.06	5,768.06
01/25/2027	Coupon	3137F9Z79	3,500,000.00	FHMS K-125 A2 1.846 01/25/2031		5,384.17	5,384.17
01/25/2027	Coupon	3137FG6X8	5,320,000.00	FHMS K-077 A2 3.85 05/25/2028		17,068.33	17,068.33

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
01/25/2027	Coupon	3137FGR31	1,997,000.00	FHMS K-078 A2 3.854 06/25/2028		6,413.70	6,413.70
01/25/2027	Coupon	3137FJEH8	3,148,000.00	FHMS K-081 A2 3.9 08/25/2028		10,231.00	10,231.00
01/25/2027	Coupon	3137FJKE8	2,500,000.00	FHMS K-082 A2 3.92 09/25/2028		8,166.67	8,166.67
01/25/2027	Coupon	3137FLMV3	4,950,000.00	FHMS K-090 A2 3.422 02/25/2029		14,115.75	14,115.75
01/25/2027	Coupon	3137FLYV0	3,000,000.00	FHMS K-092 A2 3.298 04/25/2029		8,245.00	8,245.00
01/25/2027	Coupon	3137H4BY5	5,000,000.00	FHMS K-746 A2 2.031 09/25/2028		8,462.50	8,462.50
01/25/2027	Coupon	3137H5YC5	8,000,000.00	FHMS K-748 A2 2.26 01/25/2029		15,066.67	15,066.67
01/25/2027	Coupon	46647PAM8	2,500,000.00	JPMORGAN CHASE & CO 3.509 01/23/2029		43,862.50	43,862.50
01/25/2027	Coupon	95000U4D2	2,470,000.00	WELLS FARGO & CO 4.182 01/23/2030		51,647.70	51,647.70
January 2027 Total					3,443,879.29	762,453.98	4,206,333.27
FEBRUARY 2027							
02/01/2027	Coupon	13063EGT7	4,395,000.00	CALIFORNIA STATE 4.5 08/01/2029		98,887.50	98,887.50
02/01/2027	Coupon	61747YFA8	2,650,000.00	MORGAN STANLEY 5.123 02/01/2029		67,879.75	67,879.75
02/01/2027	Coupon	91282CGH8	7,000,000.00	UNITED STATES TREASURY 3.5 01/31/2028		122,500.00	122,500.00
02/01/2027	Coupon	91282CJW2	5,000,000.00	UNITED STATES TREASURY 4.0 01/31/2029		100,000.00	100,000.00
02/01/2027	Coupon	91282CMG3	4,500,000.00	UNITED STATES TREASURY 4.25 01/31/2030		95,625.00	95,625.00
02/03/2027	Coupon	6944PL3M9	2,000,000.00	PACIFIC LIFE GLOBAL FUNDING II 4.375 02/03/2031		43,750.00	43,750.00
02/08/2027	Coupon	63743HFN7	2,500,000.00	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 4.85 02/07/2029		60,625.00	60,625.00
02/12/2027	Coupon	92826CAZ5	2,510,000.00	VISA INC 4.1 02/12/2031		51,455.00	51,455.00
02/15/2027	Coupon	05522RDJ4	2,095,000.00	BACCT 2024-1 A 4.93 05/15/2029		8,606.96	8,606.96
02/15/2027	Coupon	437918AC9	1,861,359.88	HAROT 2024-1 A3 5.21 08/15/2028		3,494.53	3,494.53
02/15/2027	Principal Paydown	437918AC9	1,861,359.88	HAROT 2024-1 A3 5.21 08/15/2028	110,720.23		110,720.23
02/15/2027	Coupon	448973AD9	1,391,619.68	HART 2024-A A3 4.99 02/15/2029		2,988.11	2,988.11
02/15/2027	Principal Paydown	448973AD9	1,391,619.68	HART 2024-A A3 4.99 02/15/2029	76,052.68		76,052.68
02/15/2027	Coupon	44935CAD3	2,625,000.00	HART 2025-A A3 4.32 10/15/2029		8,101.76	8,101.76
02/15/2027	Principal Paydown	44935CAD3	2,625,000.00	HART 2025-A A3 4.32 10/15/2029	143,236.75		143,236.75
02/15/2027	Coupon	44935WAD9	2,090,000.00	HALST 2025-A A3 4.83 01/18/2028		1,925.96	1,925.96
02/15/2027	Principal Paydown	44935WAD9	2,090,000.00	HALST 2025-A A3 4.83 01/18/2028	244,166.21		244,166.21
02/15/2027	Coupon	47786WAD2	1,773,179.02	JDOT 2024-B A3 5.2 03/15/2029		4,355.75	4,355.75
02/15/2027	Principal Paydown	47786WAD2	1,773,179.02	JDOT 2024-B A3 5.2 03/15/2029	100,421.11		100,421.11

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
02/15/2027	Coupon	47800DAD6	2,080,000.00	JDOT 2025 A3 4.23 09/17/2029		7,270.57	7,270.57
02/15/2027	Principal Paydown	47800DAD6	2,080,000.00	JDOT 2025 A3 4.23 09/17/2029	141,886.93		141,886.93
02/16/2027	Coupon	02079KBK2	3,000,000.00	ALPHABET INC 4.1 02/15/2031		61,500.00	61,500.00
02/16/2027	Coupon	02582JKH2	3,070,000.00	AMXCA 2024-1 A 5.23 04/16/2029		13,380.08	13,380.08
02/16/2027	Coupon	02582JKP4	3,380,000.00	AMXCA 2025-2 A 4.28 04/15/2030		12,055.33	12,055.33
02/16/2027	Coupon	171239AL0	3,700,000.00	CHUBB INA HOLDINGS LLC 4.65 08/15/2029		86,025.00	86,025.00
02/16/2027	Coupon	30303M8S4	2,280,000.00	META PLATFORMS INC 4.3 08/15/2029		49,020.00	49,020.00
02/16/2027	Coupon	36268GAD7	1,086,692.68	GMCAR 2024-1 A3 4.85 12/18/2028		2,308.25	2,308.25
02/16/2027	Principal Paydown	36268GAD7	1,086,692.68	GMCAR 2024-1 A3 4.85 12/18/2028	67,429.59		67,429.59
02/16/2027	Coupon	92970QAE5	2,330,000.00	WFCIT 2024-2 A 4.29 10/15/2029		8,329.75	8,329.75
02/18/2027	Coupon	437930AC4	952,725.76	HAROT 2024-2 A3 5.27 11/20/2028		2,173.98	2,173.98
02/18/2027	Principal Paydown	437930AC4	952,725.76	HAROT 2024-2 A3 5.27 11/20/2028	49,406.16		49,406.16
02/25/2027	Coupon	096919AD7	1,251,851.31	BMWOT 2024-A A3 5.18 02/26/2029		3,138.47	3,138.47
02/25/2027	Principal Paydown	096919AD7	1,251,851.31	BMWOT 2024-A A3 5.18 02/26/2029	69,264.21		69,264.21
02/25/2027	Coupon	3137F4D41	2,968,700.16	FHMS K-074 A2 3.6 01/25/2028		8,771.89	8,771.89
02/25/2027	Principal Paydown	3137F4D41	2,968,700.16	FHMS K-074 A2 3.6 01/25/2028	5,530.35		5,530.35
02/25/2027	Coupon	3137F83Q4	5,000,000.00	FHMS K-121 A2 1.547 10/25/2030		6,445.83	6,445.83
02/25/2027	Coupon	3137F8ZV8	4,270,000.00	FHMS K-123 A2 1.621 12/25/2030		5,768.06	5,768.06
02/25/2027	Coupon	3137F9Z79	3,500,000.00	FHMS K-125 A2 1.846 01/25/2031		5,384.17	5,384.17
02/25/2027	Coupon	3137FG6X8	5,320,000.00	FHMS K-077 A2 3.85 05/25/2028		17,068.33	17,068.33
02/25/2027	Coupon	3137FGR31	1,997,000.00	FHMS K-078 A2 3.854 06/25/2028		6,413.70	6,413.70
02/25/2027	Coupon	3137FJEH8	3,148,000.00	FHMS K-081 A2 3.9 08/25/2028		10,231.00	10,231.00
02/25/2027	Coupon	3137FJKE8	2,500,000.00	FHMS K-082 A2 3.92 09/25/2028		8,166.67	8,166.67
02/25/2027	Coupon	3137FLMV3	4,950,000.00	FHMS K-090 A2 3.422 02/25/2029		14,115.75	14,115.75
02/25/2027	Coupon	3137FLYV0	3,000,000.00	FHMS K-092 A2 3.298 04/25/2029		8,245.00	8,245.00
02/25/2027	Coupon	3137H4BY5	5,000,000.00	FHMS K-746 A2 2.031 09/25/2028		8,462.50	8,462.50
02/25/2027	Coupon	3137H5YC5	8,000,000.00	FHMS K-748 A2 2.26 01/25/2029		15,066.67	15,066.67
02/26/2027	Coupon	17275RBR2	1,960,000.00	CISCO SYSTEMS INC 4.85 02/26/2029		47,530.00	47,530.00
February 2027 Total					1,008,114.22	1,077,066.31	2,085,180.53
MARCH 2027							
03/01/2027	Coupon	91282CGP0	7,000,000.00	UNITED STATES TREASURY 4.0 02/29/2028		140,000.00	140,000.00

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
03/01/2027	Coupon	91282CHX2	1,900,000.00	UNITED STATES TREASURY 4.375 08/31/2028		41,562.50	41,562.50
03/01/2027	Coupon	91282CKD2	7,000,000.00	UNITED STATES TREASURY 4.25 02/28/2029		148,750.00	148,750.00
03/01/2027	Coupon	91282CLK5	8,000,000.00	UNITED STATES TREASURY 3.625 08/31/2029		145,000.00	145,000.00
03/05/2027	Coupon	02665WFY2	2,000,000.00	AMERICAN HONDA FINANCE CORP 4.8 03/05/2030		48,000.00	48,000.00
03/15/2027	Coupon	02582JKH2	3,070,000.00	AMXCA 2024-1 A 5.23 04/16/2029		13,380.08	13,380.08
03/15/2027	Coupon	02582JKP4	3,380,000.00	AMXCA 2025-2 A 4.28 04/15/2030		12,055.33	12,055.33
03/15/2027	Coupon	05522RDJ4	2,095,000.00	BACCT 2024-1 A 4.93 05/15/2029		8,606.96	8,606.96
03/15/2027	Coupon	26442UAH7	1,500,000.00	DUKE ENERGY PROGRESS LLC 3.45 03/15/2029		25,875.00	25,875.00
03/15/2027	Coupon	437076DJ8	3,000,000.00	HOME DEPOT INC 3.95 09/15/2030		59,250.00	59,250.00
03/15/2027	Coupon	437918AC9	1,861,359.88	HAROT 2024-1 A3 5.21 08/15/2028		3,013.82	3,013.82
03/15/2027	Principal Paydown	437918AC9	1,861,359.88	HAROT 2024-1 A3 5.21 08/15/2028	107,691.99		107,691.99
03/15/2027	Coupon	448973AD9	1,391,619.68	HART 2024-A A3 4.99 02/15/2029		2,671.86	2,671.86
03/15/2027	Principal Paydown	448973AD9	1,391,619.68	HART 2024-A A3 4.99 02/15/2029	74,040.00		74,040.00
03/15/2027	Coupon	44935CAD3	2,625,000.00	HART 2025-A A3 4.32 10/15/2029		7,586.11	7,586.11
03/15/2027	Principal Paydown	44935CAD3	2,625,000.00	HART 2025-A A3 4.32 10/15/2029	139,070.35		139,070.35
03/15/2027	Coupon	44935WAD9	2,090,000.00	HALST 2025-A A3 4.83 01/18/2028		943.19	943.19
03/15/2027	Effective Maturity	44935WAD9	2,090,000.00	HALST 2025-A A3 4.83 01/18/2028	234,332.66		234,332.66
03/15/2027	Coupon	47786WAD2	1,773,179.02	JDOT 2024-B A3 5.2 03/15/2029		3,920.59	3,920.59
03/15/2027	Principal Paydown	47786WAD2	1,773,179.02	JDOT 2024-B A3 5.2 03/15/2029	99,020.70		99,020.70
03/15/2027	Coupon	47800DAD6	2,080,000.00	JDOT 2025 A3 4.23 09/17/2029		6,770.42	6,770.42
03/15/2027	Principal Paydown	47800DAD6	2,080,000.00	JDOT 2025 A3 4.23 09/17/2029	103,274.78		103,274.78
03/15/2027	Coupon	79466LAQ7	2,530,000.00	SALESFORCE INC 4.5 03/15/2028		56,925.00	56,925.00
03/15/2027	Coupon	880591EZ1	3,500,000.00	TENNESSEE VALLEY AUTHORITY 3.875 03/15/2028		67,812.50	67,812.50
03/15/2027	Coupon	92970QAE5	2,330,000.00	WFCIT 2024-2 A 4.29 10/15/2029		8,329.75	8,329.75
03/16/2027	Coupon	36268GAD7	1,086,692.68	GMCAR 2024-1 A3 4.85 12/18/2028		2,035.72	2,035.72
03/16/2027	Principal Paydown	36268GAD7	1,086,692.68	GMCAR 2024-1 A3 4.85 12/18/2028	65,527.43		65,527.43
03/18/2027	Coupon	437930AC4	952,725.76	HAROT 2024-2 A3 5.27 11/20/2028		1,957.01	1,957.01
03/18/2027	Principal Paydown	437930AC4	952,725.76	HAROT 2024-2 A3 5.27 11/20/2028	48,027.30		48,027.30
03/22/2027	Coupon	459058LR2	4,500,000.00	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 4.125 03/20/2030		92,812.50	92,812.50

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
03/25/2027	Coupon	096919AD7	1,251,851.31	BMWOT 2024-A A3 5.18 02/26/2029		2,839.48	2,839.48
03/25/2027	Principal Paydown	096919AD7	1,251,851.31	BMWOT 2024-A A3 5.18 02/26/2029	61,165.13		61,165.13
03/25/2027	Coupon	3137F4D41	2,968,700.16	FHMS K-074 A2 3.6 01/25/2028		8,755.29	8,755.29
03/25/2027	Principal Paydown	3137F4D41	2,968,700.16	FHMS K-074 A2 3.6 01/25/2028	6,699.22		6,699.22
03/25/2027	Coupon	3137F83Q4	5,000,000.00	FHMS K-121 A2 1.547 10/25/2030		6,445.83	6,445.83
03/25/2027	Coupon	3137F8ZV8	4,270,000.00	FHMS K-123 A2 1.621 12/25/2030		5,768.06	5,768.06
03/25/2027	Coupon	3137F9Z79	3,500,000.00	FHMS K-125 A2 1.846 01/25/2031		5,384.17	5,384.17
03/25/2027	Coupon	3137FG6X8	5,320,000.00	FHMS K-077 A2 3.85 05/25/2028		17,068.33	17,068.33
03/25/2027	Coupon	3137FGR31	1,997,000.00	FHMS K-078 A2 3.854 06/25/2028		6,413.70	6,413.70
03/25/2027	Coupon	3137FJEH8	3,148,000.00	FHMS K-081 A2 3.9 08/25/2028		10,231.00	10,231.00
03/25/2027	Coupon	3137FJKE8	2,500,000.00	FHMS K-082 A2 3.92 09/25/2028		8,166.67	8,166.67
03/25/2027	Coupon	3137FLMV3	4,950,000.00	FHMS K-090 A2 3.422 02/25/2029		14,115.75	14,115.75
03/25/2027	Coupon	3137FLYV0	3,000,000.00	FHMS K-092 A2 3.298 04/25/2029		8,245.00	8,245.00
03/25/2027	Coupon	3137H4BY5	5,000,000.00	FHMS K-746 A2 2.031 09/25/2028		8,462.50	8,462.50
03/25/2027	Coupon	3137H5YC5	8,000,000.00	FHMS K-748 A2 2.26 01/25/2029		15,066.67	15,066.67
03/26/2027	Coupon	40139LBJ1	3,050,000.00	GUARDIAN LIFE GLOBAL FUNDING 4.179 09/26/2029		63,729.75	63,729.75
03/26/2027	Coupon	743315BC6	3,000,000.00	PROGRESSIVE CORP 4.6 03/26/2031		69,000.00	69,000.00
03/31/2027	Coupon	91282CFM8	2,800,000.00	UNITED STATES TREASURY 4.125 09/30/2027		57,750.00	57,750.00
03/31/2027	Coupon	91282CJA0	5,800,000.00	UNITED STATES TREASURY 4.625 09/30/2028		134,125.00	134,125.00
03/31/2027	Coupon	91282CKG5	7,000,000.00	UNITED STATES TREASURY 4.125 03/31/2029		144,375.00	144,375.00
03/31/2027	Coupon	91282CLN9	8,500,000.00	UNITED STATES TREASURY 3.5 09/30/2029		148,750.00	148,750.00
03/31/2027	Coupon	91282CPA3	3,500,000.00	UNITED STATES TREASURY 3.625 09/30/2030		63,437.50	63,437.50
03/31/2027	Coupon	91282CQG9	4,000,000.00	UNITED STATES TREASURY 3.875 03/31/2031		77,500.00	77,500.00
March 2027 Total					938,849.57	1,772,888.03	2,711,737.60
APRIL 2027							
04/06/2027	Coupon	40139LBN2	2,000,000.00	GUARDIAN LIFE GLOBAL FUNDING 4.327 10/06/2030		43,270.00	43,270.00
04/15/2027	Coupon	02582JKH2	3,070,000.00	AMXCA 2024-1 A 5.23 04/16/2029		13,380.08	13,380.08
04/15/2027	Effective Maturity	02582JKH2	3,070,000.00	AMXCA 2024-1 A 5.23 04/16/2029	3,070,000.00		3,070,000.00
04/15/2027	Coupon	02582JKP4	3,380,000.00	AMXCA 2025-2 A 4.28 04/15/2030		12,055.33	12,055.33
04/15/2027	Coupon	05522RDJ4	2,095,000.00	BACCT 2024-1 A 4.93 05/15/2029		8,606.96	8,606.96

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Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
04/15/2027	Coupon	24422EYF0	3,000,000.00	JOHN DEERE CAPITAL CORP 4.375 10/15/2030		65,625.00	65,625.00
04/15/2027	Coupon	437918AC9	1,861,359.88	HAROT 2024-1 A3 5.21 08/15/2028		2,546.25	2,546.25
04/15/2027	Principal Paydown	437918AC9	1,861,359.88	HAROT 2024-1 A3 5.21 08/15/2028	109,287.10		109,287.10
04/15/2027	Coupon	448973AD9	1,391,619.68	HART 2024-A A3 4.99 02/15/2029		2,363.98	2,363.98
04/15/2027	Principal Paydown	448973AD9	1,391,619.68	HART 2024-A A3 4.99 02/15/2029	76,445.37		76,445.37
04/15/2027	Coupon	44935CAD3	2,625,000.00	HART 2025-A A3 4.32 10/15/2029		7,085.45	7,085.45
04/15/2027	Principal Paydown	44935CAD3	2,625,000.00	HART 2025-A A3 4.32 10/15/2029	145,163.09		145,163.09
04/15/2027	Coupon	47786WAD2	1,773,179.02	JDOT 2024-B A3 5.2 03/15/2029		3,491.50	3,491.50
04/15/2027	Principal Paydown	47786WAD2	1,773,179.02	JDOT 2024-B A3 5.2 03/15/2029	104,720.92		104,720.92
04/15/2027	Coupon	47800DAD6	2,080,000.00	JDOT 2025 A3 4.23 09/17/2029		6,406.37	6,406.37
04/15/2027	Principal Paydown	47800DAD6	2,080,000.00	JDOT 2025 A3 4.23 09/17/2029	123,798.95		123,798.95
04/15/2027	Coupon	92970QAE5	2,330,000.00	WFCIT 2024-2 A 4.29 10/15/2029		8,329.75	8,329.75
04/16/2027	Coupon	36268GAD7	1,086,692.68	GMCAR 2024-1 A3 4.85 12/18/2028		1,770.88	1,770.88
04/16/2027	Principal Paydown	36268GAD7	1,086,692.68	GMCAR 2024-1 A3 4.85 12/18/2028	67,730.04		67,730.04
04/16/2027	Coupon	459058LN1	4,500,000.00	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 3.875 10/16/2029		87,187.50	87,187.50
04/19/2027	Coupon	437930AC4	952,725.76	HAROT 2024-2 A3 5.27 11/20/2028		1,746.09	1,746.09
04/19/2027	Principal Paydown	437930AC4	952,725.76	HAROT 2024-2 A3 5.27 11/20/2028	49,058.75		49,058.75
04/19/2027	Coupon	61748UAK8	2,900,000.00	MORGAN STANLEY 4.133 10/18/2029		59,928.50	59,928.50
04/21/2027	Coupon	38141GD27	3,115,000.00	GOLDMAN SACHS GROUP INC 4.153 10/21/2029		64,682.98	64,682.98
04/23/2027	Coupon	06051GMY2	3,000,000.00	BANK OF AMERICA CORP 4.477 04/23/2030		67,155.00	67,155.00
04/23/2027	Coupon	141781CF9	2,160,000.00	CARGILL INC 4.125 10/23/2030		44,550.00	44,550.00
04/23/2027	Coupon	46647PFL5	2,500,000.00	JPMORGAN CHASE & CO 4.408 04/23/2030		55,100.00	55,100.00
04/26/2027	Coupon	096919AD7	1,251,851.31	BMWOT 2024-A A3 5.18 02/26/2029		2,575.45	2,575.45
04/26/2027	Principal Paydown	096919AD7	1,251,851.31	BMWOT 2024-A A3 5.18 02/26/2029	62,375.26		62,375.26
04/26/2027	Coupon	3137F4D41	2,968,700.16	FHMS K-074 A2 3.6 01/25/2028		8,735.20	8,735.20
04/26/2027	Principal Paydown	3137F4D41	2,968,700.16	FHMS K-074 A2 3.6 01/25/2028	5,570.89		5,570.89
04/26/2027	Coupon	3137F83Q4	5,000,000.00	FHMS K-121 A2 1.547 10/25/2030		6,445.83	6,445.83
04/26/2027	Coupon	3137F8ZV8	4,270,000.00	FHMS K-123 A2 1.621 12/25/2030		5,768.06	5,768.06
04/26/2027	Coupon	3137F9Z79	3,500,000.00	FHMS K-125 A2 1.846 01/25/2031		5,384.17	5,384.17
04/26/2027	Coupon	3137FG6X8	5,320,000.00	FHMS K-077 A2 3.85 05/25/2028		17,068.33	17,068.33

CASH FLOW REPORT



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
04/26/2027	Coupon	3137FGR31	1,997,000.00	FHMS K-078 A2 3.854 06/25/2028		6,413.70	6,413.70
04/26/2027	Coupon	3137FJEH8	3,148,000.00	FHMS K-081 A2 3.9 08/25/2028		10,231.00	10,231.00
04/26/2027	Coupon	3137FJKE8	2,500,000.00	FHMS K-082 A2 3.92 09/25/2028		8,166.67	8,166.67
04/26/2027	Coupon	3137FLMV3	4,950,000.00	FHMS K-090 A2 3.422 02/25/2029		14,115.75	14,115.75
04/26/2027	Coupon	3137FLYV0	3,000,000.00	FHMS K-092 A2 3.298 04/25/2029		8,245.00	8,245.00
04/26/2027	Coupon	3137H4BY5	5,000,000.00	FHMS K-746 A2 2.031 09/25/2028		8,462.50	8,462.50
04/26/2027	Coupon	3137H5YC5	8,000,000.00	FHMS K-748 A2 2.26 01/25/2029		15,066.67	15,066.67
04/30/2027	Coupon	91282CJF9	2,000,000.00	UNITED STATES TREASURY 4.875 10/31/2028		48,750.00	48,750.00
04/30/2027	Coupon	91282CKP5	7,000,000.00	UNITED STATES TREASURY 4.625 04/30/2029		161,875.00	161,875.00
04/30/2027	Coupon	91282CMZ1	8,000,000.00	UNITED STATES TREASURY 3.875 04/30/2030		155,000.00	155,000.00
04/30/2027	Coupon	91282CQK0	4,000,000.00	UNITED STATES TREASURY 3.875 04/30/2031		77,500.00	77,500.00
04/30/2027	Coupon	91282CQL8	5,000,000.00	UNITED STATES TREASURY 3.75 04/30/2028		93,750.00	93,750.00
April 2027 Total					3,814,150.37	1,208,834.95	5,022,985.32
Grand Total			1,683,042,779.94		32,780,365.45	14,182,337.51	46,962,702.96

IMPORTANT DISCLOSURES



City of Corona Cons Account | Account #10003 | As of May 31, 2026

Chandler Asset Management, Inc. (“Chandler”) is an SEC registered investment adviser. For additional information about our firm, please see our current disclosures (Form ADV). To obtain a copy of our current disclosures, you may contact your client service representative by calling the number on the front of this statement or you may visit our website at www.chandlerasset.com.

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Custody: Your qualified custodian bank maintains control of all assets reflected in this statement and we urge you to compare this statement to the one you receive from your qualified custodian. Chandler does not have any authority to withdraw or deposit funds from/to the custodian account.

Valuation: Prices are provided by IDC, an independent pricing source. In the event IDC does not provide a price or if the price provided is not reflective of fair market value, Chandler will obtain pricing from an alternative approved third party pricing source in accordance with our written valuation policy and procedures. Our valuation procedures are also disclosed in Item 5 of our Form ADV Part 2A.

Performance: Performance results are presented gross-of-advisory fees and represent the client’s Total Return. The deduction of advisory fees lowers performance results. These results include the reinvestment of dividends and other earnings. Past performance may not be indicative of future results. Therefore, clients should not assume that future performance of any specific investment or investment strategy will be profitable or equal to past performance levels. All investment strategies have the potential for profit or loss. Economic factors, market conditions or changes in investment strategies, contributions or withdrawals may materially alter the performance and results of your portfolio.

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Ratings: Ratings information have been provided by Moody’s, S&P and Fitch through data feeds we believe to be reliable as of the date of this statement, however we cannot guarantee its accuracy.

Security level ratings for U.S. Agency issued mortgage-backed securities (“MBS”) reflect the issuer rating because the securities themselves are not rated. The issuing U.S. Agency guarantees the full and timely payment of both principal and interest.

LGIP Yields: Reported yields for local government investment pools may be presented as either the 30-day yield or the monthly distribution yield, as applicable. For certain funds, the 30-day yield is calculated using reported daily yield data. Yield calculations are subject to change and may not be directly comparable across funds.

LAIF Yields: Additional Disclosure for CA Clients - As a result of a reporting lag from the Local Agency Investment Fund (LAIF), reported LAIF yields represent the most recently available Daily Effective Yield and may reflect data from approximately 7–10 days prior to month-end.



Corona Supplemental

City of Corona ConsAgg (362432)

As of 05/31/2026

Dated: 06/08/2026

Security Type	Original Units	Market Value	Book Value	% of Market Value	Years to Final Maturity	Days to Final Maturity	Yield to Maturity
ABS	42,180,000.00	33,876,262.77	33,719,714.83	7.93%	2.63	960	4.12
Agency	6,500,000.00	6,493,231.17	6,480,115.00	1.52%	1.93	703	3.99
Agency CMBS	49,915,000.00	47,405,276.70	46,343,271.39	11.10%	2.54	927	4.24
Cash	1,003,609.48	1,003,609.48	1,003,609.48	0.23%	0.00	0	0.00
Corporate	107,610,000.00	106,906,917.28	106,689,626.95	25.02%	3.63	1325	4.49
LAIF	40,286,334.24	40,286,334.24	40,286,334.24	9.43%	0.00	0	---
Money Market Fund	2,139,008.83	2,139,008.83	2,139,008.83	0.50%	0.00	0	---
Municipal Bonds	4,395,000.00	4,434,357.22	4,418,161.65	1.04%	3.17	1158	4.19
Supranational	9,000,000.00	8,968,446.00	8,911,440.00	2.10%	3.59	1312	4.11
US Treasury	176,300,000.00	175,696,145.84	175,548,665.67	41.13%	2.77	1013	4.04
---	439,328,952.55	427,209,589.53	425,539,948.04	100.00%	2.68	977	4.19

* Grouped by: Security Type. * Groups Sorted by: Security Type. * Weighted by: Market Value. * Holdings Displayed by: Position by Account.



MONTHLY ACCOUNT STATEMENT

City of Corona Pension Stabilization Trust | Account #10952 | As of May 31, 2026

CHANDLER ASSET MANAGEMENT | chandlerasset.com

Chandler Team:

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

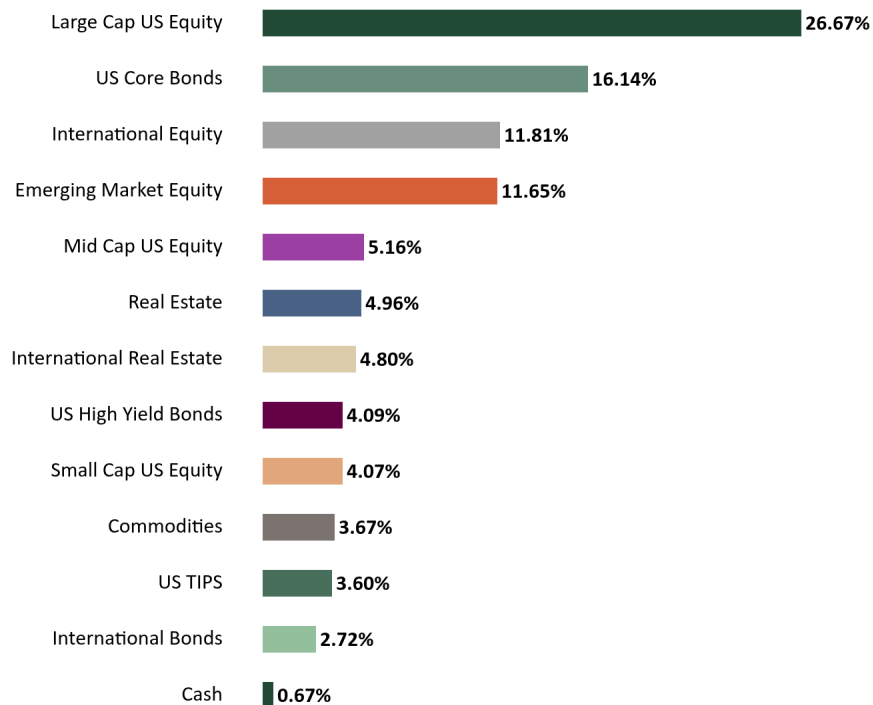
Custodian:

Charles Schwab Inc.

PORTFOLIO SUMMARY



Asset Allocation



Account Summary

	End Values as of 04/30/2026	End Values as of 05/31/2026
Market Value	63,263,769.51	64,610,192.83
Accrued Interest	0.00	0.00
Total Market Value	63,263,769.51	64,610,192.83
Income Earned	61,265.35	66,485.59
Cont/WD	0.00	0.00
Par	1,180,844.36	1,247,333.13
Book Value	50,836,536.24	50,903,025.01
Cost Value	50,836,536.24	50,903,025.01
TOP ISSUERS		
iShares Trust - iShares Core S&P 500		26.67%
Vanguard Total Bond Market ETF		16.14%
Vanguard FTSE Developed Market		11.81%
Vanguard FTSE Emerging Mkts ETF		11.65%
iShares Trust - iShares Core S&P Mid		5.16%
Vanguard Real Estate ETF		4.96%
Total		76.38%

Performance Review

Total Rate of Return**	1M	3M	YTD	1YR	2YRS	3YRS	5YRS	10YRS	Since Inception (08/01/22)
Corona Pension Trust	2.13%	3.13%	8.95%	21.92%	15.18%	16.48%	--	--	13.51%
Benchmark Return	2.46%	2.94%	5.70%	16.15%	12.81%	12.79%	--	--	10.11%
Secondary Benchmark Return	2.82%	3.47%	7.55%	19.01%	14.33%	--	--	--	--

**Periods over 1 year are annualized.

Benchmark: 35% S&P 500 TR, 50% ICE Corp Gov & Mtg Index, 15% MSCI EAFE NTR - Monthly Rebalancing

Secondary Benchmark: 54% MSCI ACWI IMI NTR, 6% FTSE EPRA Nareit Global REITs NTR, 40% ICE BofA US Broad Market Index

STATEMENT OF COMPLIANCE



Rules Name	Limit	Actual	Compliance Status	Notes
CASH EQUIVALENTS				
Max % (MV; Cash & Fixed Income)	30.0	23.6	Compliant	
Min % (MV; Cash & Fixed Income)	10.0	23.6	Compliant	
COMMODITIES				
Max % (MV)	5.0	3.7	Compliant	
Min % (MV)	0.0	3.7	Compliant	
EQUITIES				
Max % (MV)	80.0	59.4	Compliant	
Min % (MV)	50.0	59.4	Compliant	
FIXED INCOME				
Max % (MV; Cash & Fixed Income)	30.0	23.6	Compliant	
Min % (MV; Cash & Fixed Income)	10.0	23.6	Compliant	
Min Rating (BBB- by 1)	0.0	0.0	Compliant	
REITS				
Max % (MV)	15.0	9.8	Compliant	
Min % (MV)	0.0	9.8	Compliant	

HOLDINGS REPORT



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
CASH									
CCYUSD	Cash	430,088.13	-- 0.00%	430,088.13 430,088.13	1.00 0.00%	430,088.13 0.00	0.67% 0.00	Aaa/AAA AAA	0.00 0.00
Total Cash		430,088.13	0.00%	430,088.13	0.00%	430,088.13	0.67%		0.00
COMMODITIES									
464285204	ISHARES:GOLD TRUST	13,785.00	-- 0.00%	1,262,559.43 1,262,559.43	85.49 0.00%	1,178,479.65 0.00	1.82% (84,079.78)	NA/NA NA	0.00
003261104	ABRDN:BBG AC STR K1 FREE	48,815.00	01/22/2026 0.00%	1,026,579.45 1,026,579.45	24.44 0.00%	1,193,038.60 0.00	1.85% 166,459.15	NA/NA NA	0.00
Total Commodities		62,600.00	0.00%	2,289,138.88	54.78	2,371,518.25	3.67%		0.00
EMERGING MARKET EQUITY									
922042858	VANGUARD EM ST I ETF	125,670.00	-- 0.00%	6,732,072.46 6,732,072.46	59.88 0.00%	7,525,119.60 0.00	11.65% 793,047.15	NA/NA NA	0.00
Total Emerging Market Equity		125,670.00	0.00%	6,732,072.46	59.88	7,525,119.60	11.65%		0.00
INTERNATIONAL BONDS									
92203J407	VANGUARD TOT ITL BI ETF	36,300.00	01/22/2026 0.00%	1,758,735.00 1,758,735.00	48.33 0.00%	1,754,379.00 0.00	2.72% (4,356.00)	NA/NA NA	0.00
Total International Bonds		36,300.00	0.00%	1,758,735.00	48.33	1,754,379.00	2.72%		0.00
INTERNATIONAL EQUITY									
921943858	VANGUARD DEV MKT ETF	106,280.00	-- 0.00%	4,691,742.12 4,691,742.12	71.77 0.00%	7,627,715.60 0.00	11.81% 2,935,973.48	NA/NA NA	0.00
Total International Equity		106,280.00	0.00%	4,691,742.12	71.77	7,627,715.60	11.81%		0.00

HOLDINGS REPORT



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
INTERNATIONAL REAL ESTATE									
922042676	VANGUARD GXUS RE ETF	67,440.00	-- 0.00%	3,020,926.86 3,020,926.86	46.01 0.00%	3,102,914.40 0.00	4.80% 81,987.54	NA/NA NA	0.00
Total International Real Estate		67,440.00	0.00%	3,020,926.86 3,020,926.86	46.01 0.00%	3,102,914.40 0.00	4.80% 81,987.54		0.00
LARGE CAP US EQUITY									
464287200	ISHARES:CORE S&P 500	22,675.00	-- 0.00%	9,688,680.70 9,688,680.70	760.05 0.00%	17,234,133.75 0.00	26.67% 7,545,453.05	NA/NA NA	0.00
Total Large Cap US Equity		22,675.00	0.00%	9,688,680.70 9,688,680.70	760.05 0.00%	17,234,133.75 0.00	26.67% 7,545,453.05		0.00
MID CAP US EQUITY									
464287507	ISHARES:CORE S&P MD-CP	44,655.00	-- 0.00%	2,345,985.63 2,345,985.63	74.60 0.00%	3,331,263.00 0.00	5.16% 985,277.37	NA/NA NA	0.00
Total Mid Cap US Equity		44,655.00	0.00%	2,345,985.63 2,345,985.63	74.60 0.00%	3,331,263.00 0.00	5.16% 985,277.37		0.00
REAL ESTATE									
922908553	VANGUARD RE IDX ETF	33,475.00	-- 0.00%	2,816,205.42 2,816,205.42	95.70 0.00%	3,203,557.50 0.00	4.96% 387,352.08	NA/NA NA	0.00
Total Real Estate		33,475.00	0.00%	2,816,205.42 2,816,205.42	95.70 0.00%	3,203,557.50 0.00	4.96% 387,352.08		0.00
SMALL CAP US EQUITY									
922908751	VANGUARD S-C ID ETF	8,960.00	-- 0.00%	1,873,109.49 1,873,109.49	293.51 0.00%	2,629,849.60 0.00	4.07% 756,740.11	NA/NA NA	0.00
Total Small Cap US Equity		8,960.00	0.00%	1,873,109.49 1,873,109.49	293.51 0.00%	2,629,849.60 0.00	4.07% 756,740.11		0.00
US CORE BONDS									

HOLDINGS REPORT



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
921937835	VANGUARD TOT BD ETF	141,985.00	-- 0.00%	10,359,771.82 10,359,771.82	73.46 0.00%	10,430,218.10 0.00	16.14% 70,446.28	NA/NA NA	0.00
Total US Core Bonds		141,985.00	0.00%	10,359,771.82 10,359,771.82	73.46 0.00%	10,430,218.10 0.00	16.14% 70,446.28		0.00
US HIGH YIELD BONDS									
46435U853	ISHARES:BRD USD HY CP BD	71,170.00	03/27/2026 0.00%	2,595,569.90 2,595,569.90	37.17 0.00%	2,645,388.90 0.00	4.09% 49,819.00	NA/NA NA	0.00
Total US High Yield Bonds		71,170.00	0.00%	2,595,569.90 2,595,569.90	37.17 0.00%	2,645,388.90 0.00	4.09% 49,819.00		0.00
US TIPS									
33939L605	FLEXSHS:IB 5Y TD TIPS	96,035.00	01/22/2026 0.00%	2,300,998.60 2,300,998.60	24.20 0.00%	2,324,047.00 0.00	3.60% 23,048.40	NA/NA NA	0.00
Total US TIPS		96,035.00	0.00%	2,300,998.60 2,300,998.60	24.20 0.00%	2,324,047.00 0.00	3.60% 23,048.40		0.00
Total Portfolio		1,247,333.13	0.00%	50,903,025.01 50,903,025.01	258.51 0.00%	64,610,192.83 0.00	100.00% 13,707,167.82		0.00
Total Market Value + Accrued						64,610,192.83			

TRANSACTION LEDGER



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/ Disp Yield	Amount	Interest Pur/ Sold	Total Amount	Gain/Loss
OTHER TRANSACTIONS										
Equity Dividend	05/05/2026	921937835	0.00	VANGUARD TOT BD ETF		0.00%	34,319.62	0.00	34,319.62	0.00
Equity Dividend	05/05/2026	92203J407	0.00	VANGUARD TOT ITL BI ETF		0.00%	4,087.38	0.00	4,087.38	0.00
Equity Dividend	05/06/2026	46435U853	0.00	ISHARES:BRD USD HY CP BD		0.00%	14,408.58	0.00	14,408.58	0.00
Equity Dividend	05/07/2026	33939L605	0.00	FLEXSHS:IB 5Y TD TIPS		0.00%	13,670.01	0.00	13,670.01	0.00
Total Equity Dividend			0.00				66,485.59	0.00	66,485.59	0.00
Other Income	05/15/2026	CCYUSD	1.13	Cash		0.00%	1.13	0.00	1.13	0.00
Other Income	05/15/2026	CCYUSD	2.05	Cash		0.00%	2.05	0.00	2.05	0.00
Total Other Income			3.18				3.18	0.00	3.18	0.00
TOTAL OTHER TRANSACTIONS			3.18				66,488.77	0.00	66,488.77	0.00

INCOME EARNED



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						
CCYUSD	Cash	430,088.13	363,599.36	0.00	0.00	0.00
			0.00	0.00	0.00	
			0.00	0.00	0.00	
			430,088.13	0.00	0.00	
			363,599.36	0.00	0.00	
			0.00	0.00	0.00	
			0.00	0.00	0.00	
Total Cash & Equivalents		430,088.13	430,088.13	0.00	0.00	0.00
EQUITY						
003261104	ABRDN:BBG AC STR K1 FREE	01/22/2026	1,026,579.45	0.00	0.00	0.00
		01/23/2026	0.00	0.00	0.00	
		48,815.00	0.00	0.00	0.00	
			1,026,579.45	0.00	0.00	
33939L605	FLEXSHS:IB 5Y TD TIPS	01/22/2026	2,300,998.60	0.00	0.00	13,670.01
		01/23/2026	0.00	13,670.01	0.00	
		96,035.00	0.00	0.00	0.00	
			2,300,998.60	13,670.01	13,670.01	
464285204	ISHARES:GOLD TRUST		1,262,559.43	0.00	0.00	0.00
			0.00	0.00	0.00	
		13,785.00	0.00	0.00	0.00	
			1,262,559.43	0.00	0.00	
464287200	ISHARES:CORE S&P 500		9,688,680.70	0.00	0.00	0.00
			0.00	0.00	0.00	
		22,675.00	0.00	0.00	0.00	
			9,688,680.70	0.00	0.00	
464287507	ISHARES:CORE S&P MD-CP		2,345,985.63	0.00	0.00	0.00
			0.00	0.00	0.00	
		44,655.00	0.00	0.00	0.00	
			2,345,985.63	0.00	0.00	
46435U853	ISHARES:BRD USD HY CP BD	03/27/2026	2,595,569.90	0.00	0.00	14,408.58
		03/30/2026	0.00	14,408.58	0.00	
		71,170.00	0.00	0.00	0.00	
			2,595,569.90	14,408.58	14,408.58	

INCOME EARNED



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
921937835	VANGUARD TOT BD ETF	141,985.00	10,359,771.82 0.00 0.00 10,359,771.82	0.00 34,319.62 0.00 34,319.62	0.00 0.00 0.00 34,319.62	34,319.62
921943858	VANGUARD DEV MKT ETF	106,280.00	4,691,742.12 0.00 0.00 4,691,742.12	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
92203J407	VANGUARD TOT ITL BI ETF	01/22/2026 01/23/2026 36,300.00	1,758,735.00 0.00 0.00 1,758,735.00	0.00 4,087.38 0.00 4,087.38	0.00 0.00 0.00 4,087.38	4,087.38
922042676	VANGUARD GXUS RE ETF	67,440.00	3,020,926.86 0.00 0.00 3,020,926.86	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
922042858	VANGUARD EM ST I ETF	125,670.00	6,732,072.46 0.00 0.00 6,732,072.46	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
922908553	VANGUARD RE IDX ETF	33,475.00	2,816,205.42 0.00 0.00 2,816,205.42	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
922908751	VANGUARD S-C ID ETF	8,960.00	1,873,109.49 0.00 0.00 1,873,109.49	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
Total Equity		817,245.00	50,472,936.88 0.00 0.00 50,472,936.88	0.00 66,485.59 0.00 66,485.59	0.00 0.00 0.00 66,485.59	66,485.59
TOTAL PORTFOLIO		1,247,333.13	50,836,536.24 0.00 0.00 50,903,025.01	0.00 66,485.59 0.00 66,485.59	0.00 0.00 0.00 66,485.59	66,485.59

CASH FLOW REPORT



Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
JUNE 2026							
06/03/2026	Equity Dividend	921937835	141,985.00	VANGUARD TOT BD ETF	35,107.07		35,107.07
06/03/2026	Equity Dividend	92203J407	36,300.00	VANGUARD TOT ITL BI ETF	4,141.83		4,141.83
06/04/2026	Equity Dividend	46435U853	71,170.00	ISHARES:BRD USD HY CP BD	14,897.02		14,897.02
06/05/2026	Equity Dividend	33939L605	96,035.00	FLEXSHS:IB 5Y TD TIPS	27,202.97		27,202.97
June 2026 Total					81,348.89		81,348.89
Grand Total			345,490.00		81,348.89		81,348.89

IMPORTANT DISCLOSURES



City of Corona Pension Stabilization Trust | Account #10952 | As of May 31, 2026

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Ratings: Ratings information have been provided by Moody’s, S&P and Fitch through data feeds we believe to be reliable as of the date of this statement, however we cannot guarantee its accuracy.

Security level ratings for U.S. Agency issued mortgage-backed securities (“MBS”) reflect the issuer rating because the securities themselves are not rated. The issuing U.S. Agency guarantees the full and timely payment of both principal and interest.

LGIP Yields: Reported yields for local government investment pools may be presented as either the 30-day yield or the monthly distribution yield, as applicable. For certain funds, the 30-day yield is calculated using reported daily yield data. Yield calculations are subject to change and may not be directly comparable across funds.

LAIF Yields: Additional Disclosure for CA Clients - As a result of a reporting lag from the Local Agency Investment Fund (LAIF), reported LAIF yields represent the most recently available Daily Effective Yield and may reflect data from approximately 7–10 days prior to month-end.

BENCHMARK INDEX & DISCLOSURES



Benchmark	Disclosure
35% S&P 500 TR, 50% ICE Corp Gov & Mtg Index, 15% MSCI EAFE NTR - Monthly Rebalancing	The S&P 500 is a market value weighted index of 500 large-capitalization stocks. The 500 companies included in the index capture approximately 80% of available US market capitalization. The MSCI EAFE International Equity Index is a market capitalization weighted index that captures international equity performance of large- and mid-cap stocks in the developed stock markets of Europe, Australasia, and the Far East. The ICE BofA US Corporate, Government & Mortgage Index tracks the performance of US dollar denominated investment grade debt publicly issued in the US domestic market, including US Treasuries, quasi-governments, corporates, covered bonds and residential mortgage pass-throughs. Non-residential mortgage collateralized debt such as commercial mortgage backed securities and asset backed securities are excluded from this index, as are all collateralized mortgage obligations. Most qualifying securities must have an investment grade rating (based on an average of Moody's, S&P and Fitch). They must also have at least one year remaining term to final maturity, at least 18 months to final maturity at point of issuance and a fixed coupon schedule. Amounts outstanding for qualifying US Treasuries must be at least \$1 billion; US agencies, foreign governments, supranationals, corporates and covered bonds must have at least \$250 million outstanding. Qualifying residential mortgage pass-through securities include fixed rate securities publicly issued by US agencies. 30-year, 20-year and 15-year fixed rate mortgage pools must have at least one year remaining term to final maturity and a minimum amount outstanding of at least \$5 billion per generic coupon and \$250 million per production year within each generic coupon.
54% MSCI ACWI IMI NTR, 6% FTSE EPRA Nareit Global REITs NTR, 40% ICE BofA US Broad Market Index	The MSCI ACWI IMI USD Net Total Return Index captures large, mid and small cap representation across 23 Developed Market and 23 Emerging Market countries. FTSE EPRA Nareit Global REITs Net Total Return Index measures the net-of-tax total return, using maximum tax rates for non-domiciled investors, stated in US dollar terms, of the size- and liquidity-screened stocks in both developed and emerging markets of the publicly traded real estate companies which qualify for REIT status under the tax law in the country of domicile. ICE BofA US Broad Market Index tracks the performance of US dollar denominated investment grade debt publicly issued in the US domestic market, including US Treasury, quasi-government, corporate, securitized and collateralized securities. With the exception of local currency sovereign debt, qualifying securities must have an investment grade rating (based on an average of Moody's, S&P and Fitch). In addition, qualifying securities must have at least one year remaining term to final maturity, at least 18 months to final maturity at point of issuance and a fixed coupon schedule. Callable perpetual securities qualify provided they are at least one year from the first call date. Fixed-to-floating rate securities also qualify provided they are callable within the fixed rate period and are at least one year from the last call prior to the date the bond transitions from a fixed to a floating rate security.