



EAST BAY REGIONAL PARK DISTRICT

Investment Performance Review For the Quarter Ended September 30, 2023

Client Management Team

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NOT FDIC INSURED : NO BANK GUARANTEE : MAY LOSE VALUE

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Certificate of Compliance

During the reporting period for the quarter ended September 30, 2023, the account(s) managed by PFM Asset Management ("PFMAM") were in compliance with the applicable investment policy and guidelines as furnished to PFMAM.

Acknowledged : *PFM Asset Management LLC*

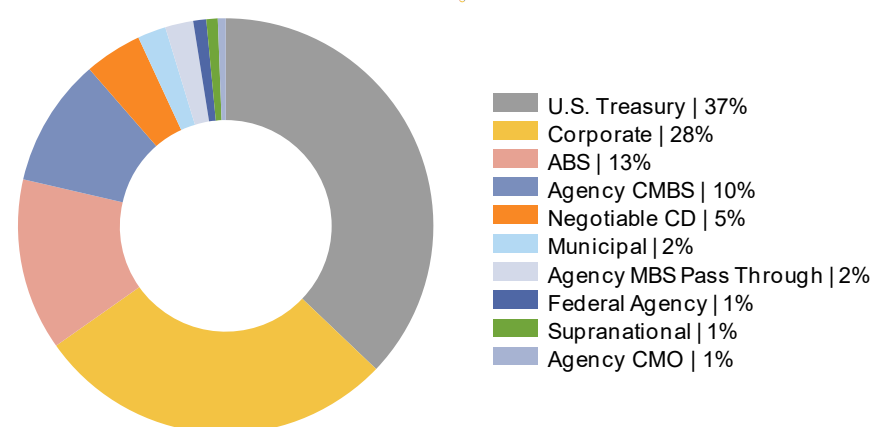
Note: Pre- and post-trade compliance for the account(s) managed by PFM Asset Management is provided via Bloomberg Asset and Investment Management ("AIM").

Portfolio Snapshot¹

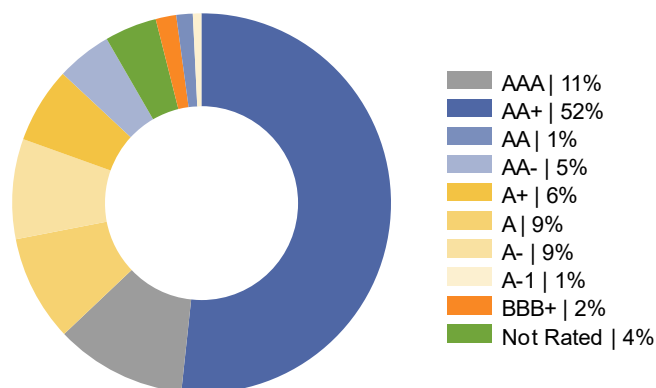
Portfolio Statistics

Total Market Value	\$144,828,488.27
Securities Sub-Total	\$143,838,677.23
Accrued Interest	\$888,359.58
Cash	\$101,451.46
Portfolio Effective Duration	2.51 years
Benchmark Effective Duration	2.50 years
Yield At Cost	3.37%
Yield At Market	5.02%
Portfolio Credit Quality	AA

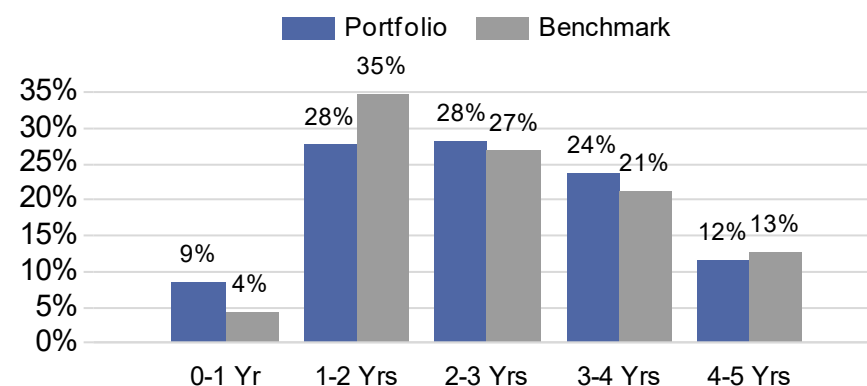
Sector Allocation



Credit Quality - S&P



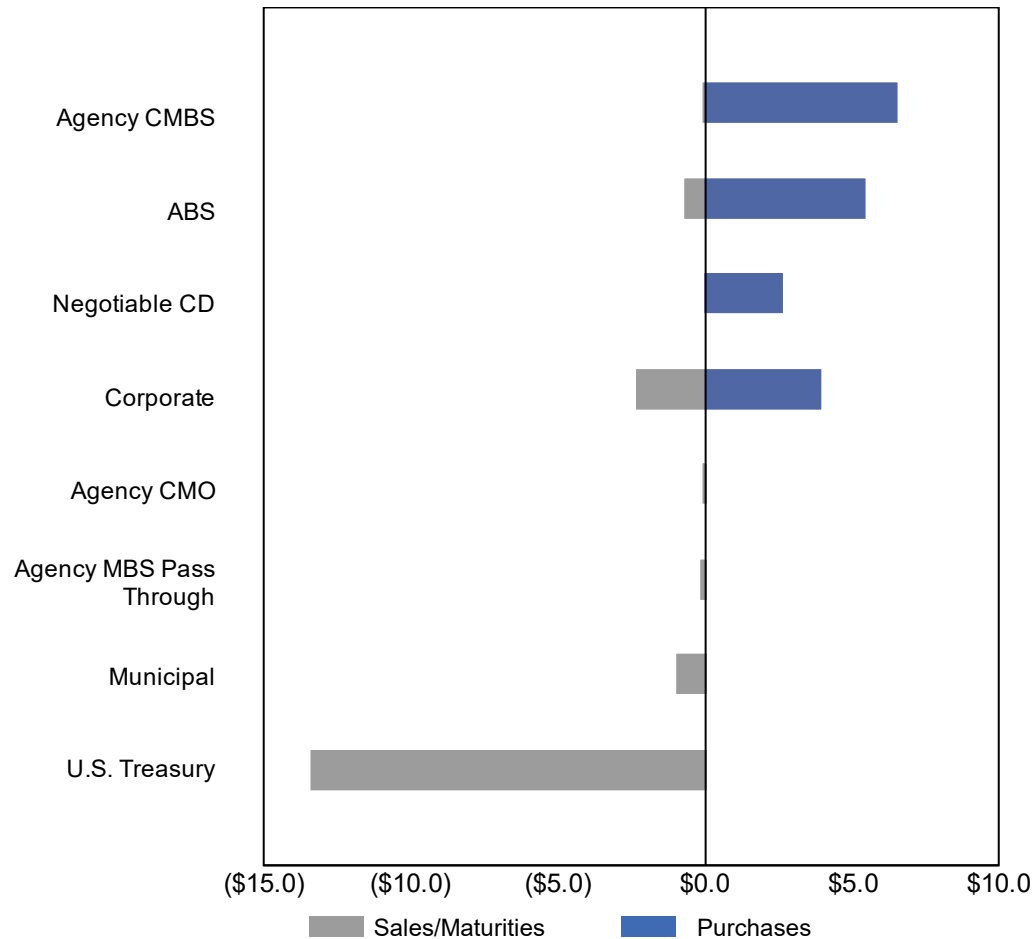
Duration Distribution



1. Yield and duration calculations exclude cash and cash equivalents. Sector allocation includes market values and accrued interest. The portfolio's benchmark is currently the ICE BofA 1-5 Year U.S. Treasury Index. Prior to 9/30/22 it was the ICE BofA 1-3 Year U.S. Treasury Index. From inception to 3/31/11 it was the 1 Year UST. Source: Bloomberg.
An average of each security's credit rating was assigned a numeric value and adjusted for its relative weighting in the portfolio.

Portfolio Activity

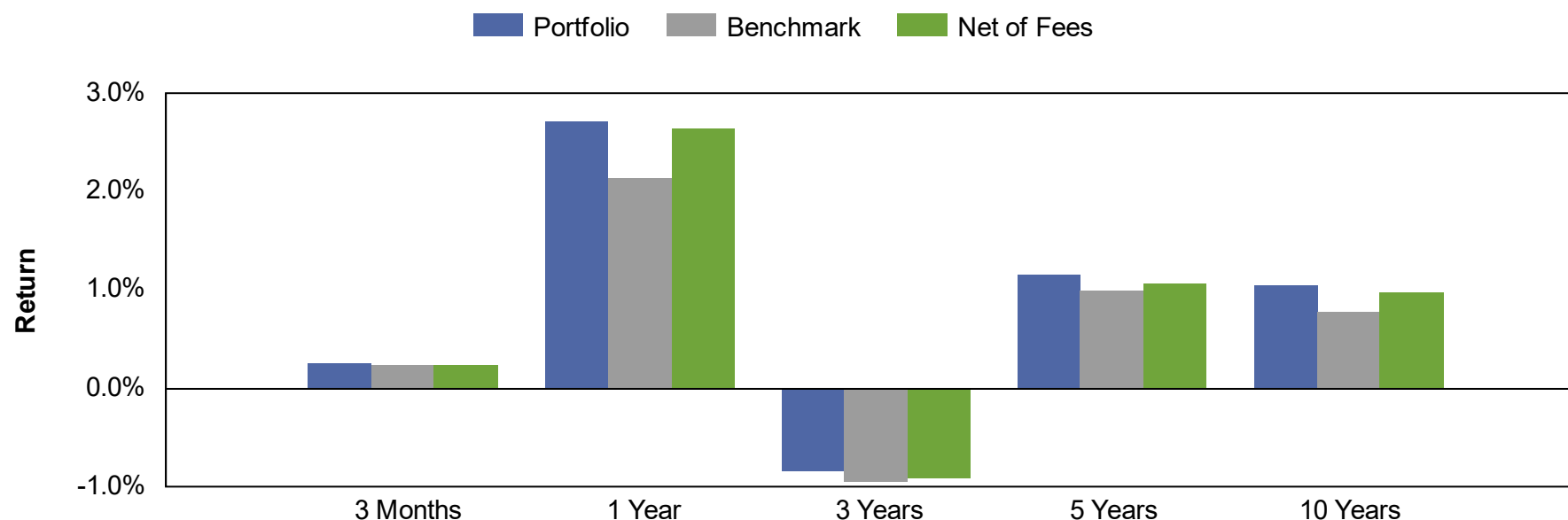
Net Activity by Sector
(\$ millions)



Sector	Net Activity
Agency CMBS	\$6,442,371
ABS	\$4,747,675
Negotiable CD	\$2,575,000
Corporate	\$1,550,392
Agency CMO	(\$56,343)
Agency MBS Pass Through	(\$146,364)
Municipal	(\$909,643)
U.S. Treasury	(\$13,384,934)
Total Net Activity	\$818,154

Based on total proceeds (principal and accrued interest) of buys, sells, maturities, and principal paydowns. Detail may not add to total due to rounding.

Portfolio Performance



Market Value Basis Earnings	3 Months	1 Year	3 Years	5 Years	10 Years
Interest Earned ²	\$985,876	\$3,166,705	\$6,544,473	\$12,645,021	\$16,850,099
Change in Market Value	(\$624,197)	\$663,594	(\$10,264,211)	(\$5,419,435)	(\$7,059,509)
Total Dollar Return	\$361,679	\$3,830,299	(\$3,719,738)	\$7,225,586	\$9,790,590
Total Return³					
Portfolio	0.25%	2.72%	-0.84%	1.15%	1.04%
Benchmark ⁴	0.23%	2.12%	-0.95%	0.99%	0.78%
Basis Point Fee	0.02%	0.08%	0.08%	0.08%	0.08%
Net of Fee Return	0.23%	2.64%	-0.92%	1.07%	0.96%

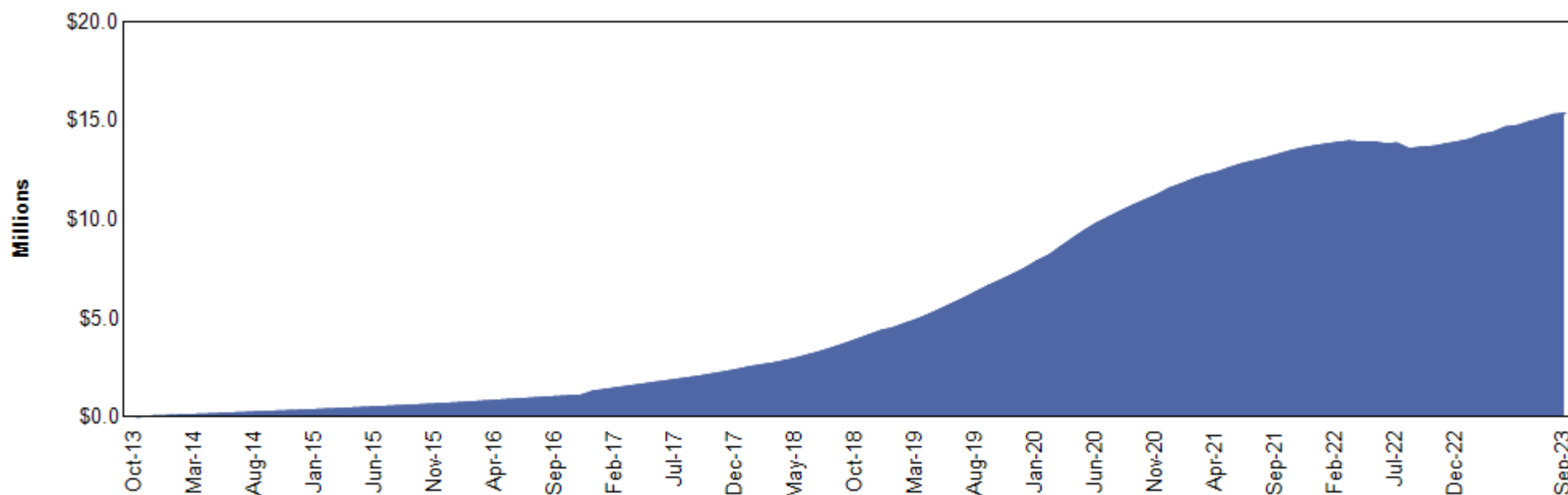
1. The lesser of 10 years or since inception is shown. Since inception returns for periods one year or less are not shown. Performance inception date is June 30, 2009.

2. Interest earned calculated as the ending accrued interest less beginning accrued interest, plus net interest activity.

3. Returns for periods one year or less are presented on a periodic basis. Returns for periods greater than one year are presented on an annualized basis.

4. The portfolio's benchmark is currently the ICE BofA 1-5 Year U.S. Treasury Index. Prior to 9/30/22 it was the ICE BofA 1-3 Year U.S. Treasury Index. From inception to 3/31/11 it was the 1 Year UST. Source: Bloomberg.

Accrual Basis Earnings



Accrual Basis Earnings	3 Months	1 Year	3 Years	5 Year	10 Year ¹
Interest Earned ²	\$985,876	\$3,166,705	\$6,544,473	\$12,645,021	\$16,850,099
Realized Gains / (Losses) ³	(\$704,602)	(\$1,946,450)	(\$2,066,547)	(\$1,260,842)	(\$1,387,578)
Change in Amortized Cost	\$143,405	\$495,357	\$169,478	\$275,027	(\$83,555)
Total Earnings	\$424,678	\$1,715,612	\$4,647,404	\$11,659,206	\$15,378,967

1. The lesser of 10 years or since inception is shown. Performance inception date is June 30, 2009.

2. Interest earned calculated as the ending accrued interest less beginning accrued interest, plus net interest activity.

3. Realized gains / (losses) are shown on an amortized cost basis.

Additional Portfolio Details

Managed Account Detail of Securities Held

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury											
US TREASURY N/B NOTES DTD 10/15/2021 0.625% 10/15/2024	91282CDB4	600,000.00	AA+	Aaa	11/1/2021	11/3/2021	597,093.75	0.79	1,731.56	598,974.58	571,031.28
US TREASURY NOTES DTD 10/31/2019 1.500% 10/31/2024	912828YM6	4,750,000.00	AA+	Aaa	5/4/2021	5/6/2021	4,923,486.33	0.44	29,816.58	4,803,925.11	4,554,804.45
US TREASURY NOTES DTD 11/30/2019 1.500% 11/30/2024	912828YV6	750,000.00	AA+	Aaa	6/15/2021	6/17/2021	777,275.39	0.44	3,780.74	759,207.07	717,304.65
US TREASURY NOTES DTD 11/30/2019 1.500% 11/30/2024	912828YV6	3,000,000.00	AA+	Aaa	6/2/2021	6/7/2021	3,111,328.13	0.42	15,122.95	3,037,284.42	2,869,218.60
US TREASURY N/B NOTES DTD 12/15/2021 1.000% 12/15/2024	91282CDN8	1,500,000.00	AA+	Aaa	1/3/2022	1/5/2022	1,498,535.16	1.03	4,426.23	1,499,399.07	1,424,062.50
US TREASURY N/B NOTES DTD 01/15/2022 1.125% 01/15/2025	91282CDS7	1,500,000.00	AA+	Aaa	2/1/2022	2/3/2022	1,488,515.63	1.39	3,576.77	1,494,966.92	1,421,718.75
US TREASURY N/B NOTES DTD 02/15/2022 1.500% 02/15/2025	91282CDZ1	200,000.00	AA+	Aaa	2/11/2022	2/15/2022	198,492.19	1.76	383.15	199,308.00	189,937.50
US TREASURY N/B NOTES DTD 06/15/2022 2.875% 06/15/2025	91282CEU1	4,350,000.00	AA+	Aaa	6/9/2022	6/15/2022	4,334,537.11	3.00	36,903.69	4,341,210.42	4,186,875.00
US TREASURY N/B NOTES DTD 07/15/2022 3.000% 07/15/2025	91282CEY3	950,000.00	AA+	Aaa	8/18/2022	8/22/2022	943,246.09	3.26	6,040.76	945,831.47	915,265.63
US TREASURY N/B NOTES DTD 10/15/2022 4.250% 10/15/2025	91282CFP1	2,950,000.00	AA+	Aaa	5/15/2023	5/17/2023	2,976,619.14	3.85	57,891.73	2,972,484.42	2,903,445.46
US TREASURY NOTES DTD 02/28/2021 0.500% 02/28/2026	91282CBQ3	1,675,000.00	AA+	Aaa	8/26/2022	8/30/2022	1,516,725.59	3.38	713.25	1,565,892.21	1,507,761.64
US TREASURY NOTES DTD 02/28/2021 0.500% 02/28/2026	91282CBQ3	4,500,000.00	AA+	Aaa	8/5/2022	8/8/2022	4,105,019.53	3.12	1,916.21	4,232,324.77	4,050,702.90
US TREASURY N/B NOTES DTD 03/31/2021 0.750% 03/31/2026	91282CBT7	4,000,000.00	AA+	Aaa	4/1/2022	4/5/2022	3,713,437.50	2.66	81.97	3,820,504.81	3,616,250.00
US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	3,000,000.00	AA+	Aaa	6/2/2022	6/3/2022	2,731,757.81	2.92	3,158.97	2,817,404.59	2,670,000.00
US TREASURY NOTES DTD 08/15/2016 1.500% 08/15/2026	912828A7	1,625,000.00	AA+	Aaa	5/2/2022	5/4/2022	1,527,182.62	3.01	3,113.11	1,559,392.31	1,481,289.06

EAST BAY REGIONAL PARK DISTRICT

Portfolio Holdings

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury											
US TREASURY NOTES DTD 08/15/2016 1.500% 08/15/2026	9128282A7	400,000.00	AA+	Aaa	7/7/2022	7/8/2022	375,437.50	3.10	766.31	382,811.17	364,625.00
US TREASURY N/B NOTES DTD 09/30/2021 0.875% 09/30/2026	91282CCZ2	4,600,000.00	AA+	Aaa	4/5/2022	4/6/2022	4,236,671.88	2.76	109.97	4,357,115.82	4,104,781.48
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	1,300,000.00	AA+	Aaa	10/6/2022	10/11/2022	1,195,136.72	4.16	9,820.65	1,220,020.72	1,195,593.75
US TREASURY NOTES DTD 02/15/2017 2.250% 02/15/2027	912828V98	3,000,000.00	AA+	Aaa	6/2/2022	6/3/2022	2,910,468.75	2.93	8,620.92	2,935,743.87	2,768,437.50
US TREASURY N/B NOTES DTD 04/30/2022 2.750% 04/30/2027	91282CEN7	1,500,000.00	AA+	Aaa	5/2/2022	5/4/2022	1,483,769.53	2.99	17,262.23	1,488,357.18	1,402,734.30
US TREASURY N/B NOTES DTD 07/31/2022 2.750% 07/31/2027	91282CFB2	1,000,000.00	AA+	Aaa	5/1/2023	5/2/2023	962,265.63	3.72	4,633.15	965,963.65	931,562.50
US TREASURY NOTES DTD 08/15/2017 2.250% 08/15/2027	9128282R0	1,050,000.00	AA+	Aaa	8/18/2022	8/22/2022	1,011,445.31	3.05	3,017.32	1,020,029.50	959,601.51
US TREASURY NOTES DTD 08/15/2017 2.250% 08/15/2027	9128282R0	425,000.00	AA+	Aaa	8/26/2022	8/30/2022	406,207.03	3.22	1,221.30	410,326.75	388,410.14
US TREASURY N/B NOTES DTD 10/31/2022 4.125% 10/31/2027	91282CFU0	2,500,000.00	AA+	Aaa	1/30/2023	2/1/2023	2,543,261.72	3.72	43,155.57	2,537,220.56	2,446,875.00
US TREASURY N/B NOTES DTD 10/31/2022 4.125% 10/31/2027	91282CFU0	1,750,000.00	AA+	Aaa	12/20/2022	12/21/2022	1,772,421.88	3.83	30,208.90	1,768,834.38	1,712,812.50
US TREASURY N/B NOTES DTD 02/28/2023 4.000% 02/29/2028	91282CGP0	1,525,000.00	AA+	Aaa	3/2/2023	3/3/2023	1,502,720.70	4.33	5,195.05	1,505,310.18	1,485,683.67
US TREASURY N/B NOTES DTD 04/30/2023 3.500% 04/30/2028	91282CHA2	1,650,000.00	AA+	Aaa	6/1/2023	6/5/2023	1,632,468.75	3.74	24,167.12	1,633,623.80	1,572,656.25
US TREASURY N/B NOTES DTD 04/30/2023 3.500% 04/30/2028	91282CHA2	875,000.00	AA+	Aaa	6/29/2023	6/29/2023	850,288.09	4.15	12,815.90	851,602.70	833,984.38
Security Type Sub-Total		56,925,000.00					55,325,815.46	2.68	329,652.06	55,725,070.45	53,247,425.40
Supranational											
INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	1,390,000.00	AAA	Aaa	9/15/2021	9/23/2021	1,388,971.40	0.52	154.44	1,389,664.02	1,322,943.62
Security Type Sub-Total		1,390,000.00					1,388,971.40	0.52	154.44	1,389,664.02	1,322,943.62

EAST BAY REGIONAL PARK DISTRICT

Portfolio Holdings

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Negotiable CD											
CREDIT AGRICOLE CIB NY CERT DEPOS DTD 08/19/2022 4.100% 08/16/2024	22536AZR8	1,050,000.00	A-1	P-1	8/17/2022	8/19/2022	1,050,000.00	4.07	5,500.83	1,050,000.00	1,049,895.00
TORONTO DOMINION BANK NY CERT DEPOS DTD 10/31/2022 5.600% 10/27/2025	89115B6K1	1,425,000.00	A	A1	10/27/2022	10/31/2022	1,425,000.00	5.58	74,258.33	1,425,000.00	1,424,525.33
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 11/03/2022 5.530% 11/03/2025	65558UYF3	1,425,000.00	AA-	Aa3	11/2/2022	11/3/2022	1,425,000.00	5.53	32,396.58	1,425,000.00	1,413,775.28
COOPERAT RABOBANK UA/NY CERT DEPOS DTD 07/20/2023 5.080% 07/17/2026	21684LGS5	1,475,000.00	A+	Aa2	7/17/2023	7/20/2023	1,475,000.00	5.08	14,777.86	1,475,000.00	1,444,010.25
NATIXIS NY BRANCH CERT DEPOS DTD 09/20/2023 5.610% 09/18/2026	63873QP65	1,100,000.00	A	A1	9/18/2023	9/20/2023	1,100,000.00	5.58	1,885.58	1,100,000.00	1,096,458.00
Security Type Sub-Total		6,475,000.00					6,475,000.00	5.21	128,819.18	6,475,000.00	6,428,663.86
Municipal											
CA ST UNIV TXBL REV BONDS DTD 09/17/2020 0.475% 11/01/2023	13077DMJ8	325,000.00	AA-	Aa2	8/27/2020	9/17/2020	325,000.00	0.48	643.23	325,000.00	323,690.25
NJ TURNPIKE AUTHORITY TXBL REV BONDS DTD 02/04/2021 0.897% 01/01/2025	646140DN0	280,000.00	AA-	A1	1/22/2021	2/4/2021	280,000.00	0.90	627.90	280,000.00	264,896.80
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	320,000.00	AA	Aa3	9/3/2020	9/16/2020	320,000.00	1.26	1,006.40	320,000.00	297,404.80
MASSACHUSETTS CMNWLTH MUNICIPAL BONDS DTD 08/30/2022 3.670% 07/15/2025	576004GZ2	1,450,000.00	NR	Aa1	8/17/2022	8/30/2022	1,450,000.00	3.67	11,234.28	1,450,000.00	1,409,095.50
CONNECTICUT ST-A-TXBL MUNICIPAL BONDS DTD 06/22/2022 3.531% 06/15/2026	20772KQJ1	340,000.00	AA-	Aa3	5/26/2022	6/22/2022	340,000.00	3.53	3,534.92	340,000.00	326,386.40

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Portfolio Holdings

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Municipal											
CA ST MUNICIPAL BONDS DTD 03/15/2023 4.846% 03/01/2027	13063D3N6	585,000.00	AA-	Aa2	3/9/2023	3/15/2023	585,000.00	4.85	2,362.43	585,000.00	582,689.25
Security Type Sub-Total		3,300,000.00					3,300,000.00	3.09	19,409.16	3,300,000.00	3,204,163.00
Federal Agency											
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 02/10/2021 0.830% 02/10/2027	3130AKYH3	1,650,000.00	AA+	Aaa	8/19/2022	8/22/2022	1,472,839.50	3.44	1,940.13	1,516,777.04	1,434,318.60
Security Type Sub-Total		1,650,000.00					1,472,839.50	3.44	1,940.13	1,516,777.04	1,434,318.60
Corporate											
BANK OF AMERICA CORP NOTES (CALLED, OMD) DTD 10/21/2020 0.810% 10/24/2023	06051GJH3	675,000.00	A-	A1	10/16/2020	10/21/2020	675,000.00	0.81	2,384.44	675,000.00	670,811.63
HSBC USA INC CORPORATE NOTES DTD 05/24/2022 3.750% 05/24/2024	40428HTA0	725,000.00	A-	A1	5/18/2022	5/24/2022	725,377.00	3.72	9,591.15	725,121.71	713,192.65
GOLDMAN SACHS GROUP INC (CALLABLE) CORP DTD 06/10/2021 0.657% 09/10/2024	38141GYE8	700,000.00	BBB+	A2	6/7/2021	6/10/2021	700,000.00	0.66	268.28	700,000.00	698,297.60
COOPERATIEVE RABOBANK UA CORPORATE NOTES DTD 01/12/2022 1.375% 01/10/2025	21688AAS1	725,000.00	A+	Aa2	1/19/2022	1/24/2022	719,258.00	1.65	2,242.97	722,521.71	686,055.90
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/10/2022 1.250% 01/10/2025	24422EVY2	600,000.00	A	A2	1/4/2022	1/10/2022	599,718.00	1.27	1,687.50	599,879.84	569,527.20
JPMORGAN CHASE & CO CORP NOTES (CALLABLE) DTD 02/16/2021 0.563% 02/16/2025	46647PBY1	415,000.00	A-	A1	2/9/2021	2/16/2021	415,000.00	0.56	292.06	415,000.00	405,196.46
UNILEVER CAPITAL CORP NOTES (CALLABLE) DTD 03/22/2018 3.375% 03/22/2025	904764BB2	350,000.00	A+	A1	2/22/2022	2/24/2022	361,378.50	2.27	295.31	352,518.44	339,281.60
BMW US CAPITAL LLC CORP NOTES DTD 04/01/2022 3.250% 04/01/2025	05565EBZ7	240,000.00	A	A2	3/28/2022	4/1/2022	239,774.40	3.28	3,900.00	239,887.20	232,100.64

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Corporate											
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 04/07/2022 2.850% 04/07/2025	69371RR73	725,000.00	A+	A1	3/31/2022	4/7/2022	724,811.50	2.86	9,986.88	724,904.72	696,698.18
BROWN-FORMAN CORP NOTES (CALLABLE) DTD 03/26/2018 3.500% 04/15/2025	115637AS9	350,000.00	A-	A1	2/24/2022	2/28/2022	363,898.50	2.18	5,648.61	356,455.17	338,688.70
BANK OF NY MELLON (CALLABLE) CORP NOTES DTD 04/24/2020 1.600% 04/24/2025	06406RAN7	325,000.00	A	A1	3/4/2021	3/8/2021	334,145.50	0.90	2,267.78	328,343.65	304,656.30
CITIGROUP INC (CALLABLE) CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	172967MX6	200,000.00	BBB+	A3	4/28/2021	5/4/2021	200,524.00	0.91	817.50	200,102.12	193,153.80
CINTAS CORPORATION NO. 2 CORP NOTE (CALL DTD 05/03/2022 3.450% 05/01/2025	17252MAP5	190,000.00	A-	A3	5/2/2022	5/4/2022	189,443.30	3.55	2,731.25	189,705.61	183,731.52
CITIGROUP INC (CALLABLE) CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	172967MX6	325,000.00	BBB+	A3	4/27/2021	5/4/2021	325,000.00	0.98	1,328.44	325,000.00	313,874.93
CINTAS CORPORATION NO. 2 CORP NOTE (CALL DTD 05/03/2022 3.450% 05/01/2025	17252MAP5	310,000.00	A-	A3	4/26/2022	5/3/2022	309,931.80	3.46	4,456.25	309,963.97	299,772.48
HERSHEY CO CORP NOTES (CALLABLE) DTD 06/01/2020 0.900% 06/01/2025	427866BF4	375,000.00	A	A1	2/23/2022	2/25/2022	359,895.00	2.18	1,125.00	367,282.76	347,464.13
JPMORGAN CHASE & CO (CALLABLE) CORP NOTE DTD 06/01/2021 0.824% 06/01/2025	46647PCH7	865,000.00	A-	A1	5/24/2021	6/1/2021	865,000.00	0.82	2,375.87	865,000.00	836,179.93
TRUIST FINANCIAL CORP NOTES (CALLABLE) DTD 06/05/2018 3.700% 06/05/2025	05531FBE2	680,000.00	A-	A3	2/7/2022	2/9/2022	714,958.80	2.09	8,107.11	697,227.79	654,441.52
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/30/2022 3.950% 06/30/2025	89236TKC8	725,000.00	A+	A1	6/27/2022	6/30/2022	724,311.25	3.98	7,238.92	724,599.07	706,529.90
NATIONAL RURAL UTIL COOP CORPORATE NOTES DTD 10/31/2022 5.450% 10/30/2025	63743HFF4	185,000.00	A-	A2	10/20/2022	10/31/2022	184,752.10	5.50	4,229.05	184,827.94	184,953.75

EAST BAY REGIONAL PARK DISTRICT

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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate											
BRISTOL-MYERS SQUIBB CO CORPORATE NOTES DTD 11/13/2020 0.750% 11/13/2025	110122DN5	375,000.00	A+	A2	2/22/2022	2/24/2022	355,305.00	2.23	1,078.13	363,774.72	340,183.50
AUST & NZ BANKING GRP NY CORPORATE NOTES DTD 12/08/2022 5.088% 12/08/2025	05254JAA8	605,000.00	AA-	Aa3	11/29/2022	12/8/2022	605,000.00	5.09	9,662.25	605,000.00	599,127.87
LOCKHEED MARTIN CORP NOTES (CALLABLE) DTD 11/23/2015 3.550% 01/15/2026	539830BH1	174,000.00	A-	A2	3/9/2022	3/11/2022	180,444.96	2.53	1,304.03	177,654.11	167,388.52
MORGAN STANLEY CORPORATE NOTES DTD 01/27/2016 3.875% 01/27/2026	61746BDZ6	250,000.00	A-	A1	7/18/2022	7/20/2022	248,585.00	4.05	1,722.22	249,066.56	238,850.50
STATE STREET CORP (CALLABLE) CORPORATE N DTD 02/07/2022 1.746% 02/06/2026	857477BR3	330,000.00	A	A1	2/2/2022	2/7/2022	330,000.00	1.75	880.28	330,000.00	310,478.85
IBM CORP CORPORATE NOTES DTD 02/06/2023 4.500% 02/06/2026	459200KW0	275,000.00	A-	A3	1/30/2023	2/6/2023	274,458.25	4.57	1,890.63	274,575.40	268,920.85
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 02/18/2022 2.630% 02/18/2026	61747YEM3	855,000.00	A-	A1	2/16/2022	2/18/2022	855,000.00	2.63	2,685.89	855,000.00	812,610.81
NATIONAL RURAL UTIL COOP CORP NOTES (CAL DTD 02/09/2023 4.450% 03/13/2026	63743HFH0	150,000.00	A-	A2	2/2/2023	2/9/2023	149,893.50	4.47	333.75	149,915.59	146,250.00
NATIONAL RURAL UTIL COOP CORP NOTES (CAL DTD 02/09/2023 4.450% 03/13/2026	63743HFH0	224,000.00	A-	A2	2/3/2023	2/9/2023	223,303.36	4.56	498.40	223,447.88	218,400.00
NESTLE HOLDINGS INC CORPORATE NOTES DTD 03/14/2023 5.250% 03/13/2026	641062BK9	275,000.00	AA-	Aa3	3/7/2023	3/14/2023	274,909.25	5.26	721.88	274,925.91	274,360.63
STATE STREET CORP NOTES (CALLABLE) DTD 10/29/2020 2.901% 03/30/2026	857477BM4	770,000.00	A	A1	2/3/2022	2/7/2022	793,477.30	2.13	62.05	781,175.77	736,042.23
BANK OF AMERICA CORP NOTES (CALLABLE) DTD 03/22/2022 3.384% 04/02/2026	06051GKM0	350,000.00	A-	A1	3/18/2022	3/22/2022	350,378.00	3.35	5,889.10	350,187.46	335,481.65

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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate											
ASTRAZENECA FINANCE LLC (CALLABLE) CORP DTD 05/28/2021 1.200% 05/28/2026	04636NAA1	400,000.00	A	A2	3/2/2022	3/4/2022	384,024.00	2.19	1,640.00	389,976.25	359,404.00
AMERICAN HONDA FINANCE CORPORATE NOTES DTD 07/07/2023 5.250% 07/07/2026	02665WEK3	375,000.00	A-	A3	7/21/2023	7/25/2023	376,890.00	5.06	4,593.75	376,770.78	372,649.13
BANK OF NEW YORK MELLON CORP NOTES (CALL DTD 07/26/2022 4.414% 07/24/2026	06406RBJ5	200,000.00	A	A1	7/20/2022	7/26/2022	200,652.00	4.32	1,642.99	200,394.54	194,253.60
BANK OF NEW YORK MELLON CORP NOTES (CALL DTD 07/26/2022 4.414% 07/24/2026	06406RBJ5	225,000.00	A	A1	7/19/2022	7/26/2022	225,000.00	4.41	1,848.36	225,000.00	218,535.30
STATE STREET CORP NOTES (CALLABLE) DTD 08/03/2023 5.272% 08/03/2026	857477CD3	620,000.00	A	A1	7/31/2023	8/3/2023	620,000.00	5.27	5,266.14	620,000.00	612,649.28
BMW US CAPITAL LLC (CALLABLE) CORPORATE DTD 08/12/2021 1.250% 08/12/2026	05565EBW4	400,000.00	A	A2	3/2/2022	3/4/2022	382,960.00	2.26	680.56	389,011.20	355,962.40
BANK OF NY MELLON CORP CORP NOTES (CALLA DTD 07/27/2021 1.050% 10/15/2026	06406RAV9	400,000.00	A	A1	3/2/2022	3/4/2022	379,072.00	2.25	1,936.67	386,221.78	350,832.80
CITIGROUP INC (CALLABLE) CORP NOTES DTD 10/21/2016 3.200% 10/21/2026	172967KY6	350,000.00	BBB+	A3	3/2/2022	3/4/2022	357,112.00	2.73	4,977.78	354,551.68	323,332.45
GOLDMAN SACHS GROUP INC CORP NOTES (CALL DTD 11/16/2016 3.500% 11/16/2026	38145GAH3	550,000.00	BBB+	A2	8/7/2023	8/9/2023	518,952.50	5.40	7,218.75	520,329.50	511,497.80
ABBOTT LABORATORIES CORP NOTES (CALLABLE DTD 11/22/2016 3.750% 11/30/2026	002824BF6	475,000.00	AA-	Aa3	3/10/2022	3/14/2022	499,771.25	2.57	5,986.98	491,169.70	455,806.20
COMCAST CORP CORP NOTES (CALLABLE) DTD 07/19/2016 2.350% 01/15/2027	20030NBW0	400,000.00	A-	A3	10/12/2022	10/14/2022	357,936.00	5.13	1,984.44	367,464.01	362,393.60
TARGET CORP CORP NOTES (CALLABLE) DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	375,000.00	A	A2	3/2/2022	3/4/2022	372,168.75	2.11	1,543.75	373,085.96	338,354.25

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Corporate											
BANK OF NY MELLON CORP (CALLABLE) CORPOR DTD 01/26/2022 2.050% 01/26/2027	06406RBA4	375,000.00	A	A1	3/10/2022	3/16/2022	364,728.75	2.65	1,388.02	367,988.73	335,188.50
JPMORGAN CHASE & CO CORP NOTES (CALLABLE DTD 02/04/2021 1.040% 02/04/2027	46647PBW5	800,000.00	A-	A1	3/11/2022	3/15/2022	737,240.00	2.77	1,317.33	757,082.98	711,184.80
IBM CORP CORP NOTES (CALLABLE) DTD 02/09/2022 2.200% 02/09/2027	459200KM2	375,000.00	A-	A3	3/2/2022	3/4/2022	371,805.00	2.38	1,191.67	372,825.70	337,270.88
HONEYWELL INTERNATIONAL (CALLABLE) CORP DTD 08/16/2021 1.100% 03/01/2027	438516CE4	375,000.00	A	A2	3/2/2022	3/4/2022	354,217.50	2.28	343.75	360,783.99	329,050.88
TRUIST FINANCIAL CORP NOTES (CALLABLE) DTD 03/02/2021 1.267% 03/02/2027	89788MAD4	425,000.00	A-	A3	3/11/2022	3/15/2022	398,076.25	2.64	433.77	406,466.72	376,760.80
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/03/2022 2.450% 03/03/2027	808513BY0	500,000.00	A-	A2	3/3/2022	3/7/2022	498,230.00	2.53	952.78	498,786.65	445,825.00
JOHNSON & JOHNSON CORP NOTES (CALLABLE) DTD 03/03/2017 2.950% 03/03/2027	478160CE2	500,000.00	AAA	Aaa	3/10/2022	3/14/2022	512,570.00	2.41	1,147.22	508,445.58	467,273.50
AMERICAN EXPRESS CO CORP NOTES (CALLABLE DTD 03/04/2022 2.550% 03/04/2027	025816CS6	500,000.00	BBB+	A2	3/4/2022	3/8/2022	499,535.00	2.57	956.25	499,680.98	451,896.50
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 03/07/2022 2.350% 03/08/2027	24422EWD7	350,000.00	A	A2	3/9/2022	3/11/2022	348,316.50	2.45	525.49	348,841.96	317,472.75
ROCHE HOLDINGS INC CORP NOTES (CALLABLE) DTD 03/10/2022 2.314% 03/10/2027	771196BV3	375,000.00	AA	Aa2	3/10/2022	3/14/2022	370,132.50	2.59	506.19	371,644.58	340,613.63
ROCHE HOLDINGS INC CORP NOTES (CALLABLE) DTD 03/10/2022 2.314% 03/10/2027	771196BV3	375,000.00	AA	Aa2	7/7/2022	7/11/2022	354,007.50	3.63	506.19	359,517.57	340,613.62
BANK OF AMERICA CORP CORP NOTES (CALLABL DTD 03/11/2021 1.658% 03/11/2027	06051GJQ3	775,000.00	A-	A1	3/10/2022	3/14/2022	728,244.25	2.97	713.86	742,760.85	696,287.90

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Corporate											
CINTAS CORPORATION NO. 2 CORP NOTES (CAL DTD 03/14/2017 3.700% 04/01/2027	17252MAN0	350,000.00	A-	A3	7/7/2022	7/11/2022	346,976.00	3.90	6,475.00	347,759.61	332,276.35
BMW US CAPITAL LLC (CALLABLE) CORP NOTES DTD 04/01/2022 3.450% 04/01/2027	05565ECA1	225,000.00	A	A2	4/1/2022	4/5/2022	225,578.25	3.39	3,881.25	225,402.61	211,000.73
VISA INC CORP NOTES (CALLABLE) DTD 04/02/2020 1.900% 04/15/2027	92826CAL6	550,000.00	AA-	Aa3	7/7/2022	7/11/2022	510,119.50	3.57	4,818.61	520,370.55	493,363.75
HOME DEPOT INC (CALLABLE) CORPORATE NOTE DTD 03/28/2022 2.875% 04/15/2027	437076CN0	375,000.00	A	A2	4/18/2022	4/20/2022	367,076.25	3.34	4,971.35	369,378.10	347,331.00
UNILEVER CAPITAL CORP NOTES (CALLABLE) DTD 05/05/2017 2.900% 05/05/2027	904764AY3	375,000.00	A+	A1	7/14/2022	7/18/2022	361,016.25	3.76	4,410.42	364,528.15	345,488.63
NORTHERN TRUST CORP NOTE (CALLABLE) DTD 05/10/2022 4.000% 05/10/2027	665859AW4	725,000.00	A+	A2	5/10/2022	5/12/2022	732,003.50	3.79	11,358.33	730,024.25	685,931.93
UNITEDHEALTH GROUP INC CORP NOTES (CALLA DTD 05/20/2022 3.700% 05/15/2027	91324PEG3	235,000.00	A+	A2	5/18/2022	5/20/2022	234,492.40	3.75	3,284.78	234,631.50	222,813.13
AIR PRODUCTS & CHEMICALS CORP NOTES (CAL DTD 04/30/2020 1.850% 05/15/2027	009158AY2	550,000.00	A	A2	7/7/2022	7/11/2022	503,811.00	3.76	3,843.89	515,482.27	487,700.95
UNITEDHEALTH GROUP INC CORP NOTES (CALLA DTD 05/20/2022 3.700% 05/15/2027	91324PEG3	145,000.00	A+	A2	5/17/2022	5/20/2022	144,921.70	3.71	2,026.78	144,943.16	137,480.45
NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.905% 06/09/2027	63254ABE7	725,000.00	AA-	Aa3	6/9/2022	6/13/2022	718,678.00	4.10	8,807.94	720,326.16	682,289.53
IBM CORP NOTES (CALLABLE) DTD 07/27/2022 4.150% 07/27/2027	459200KT7	500,000.00	A-	A3	8/2/2022	8/4/2022	509,530.00	3.73	3,688.89	507,275.42	477,075.00
INTEL CORP NOTES (CALLABLE) DTD 08/05/2022 3.750% 08/05/2027	458140BY5	500,000.00	A	A2	8/5/2022	8/9/2022	498,375.00	3.82	2,916.67	498,747.80	471,809.00
WALMART INC CORP NOTES (CALLABLE) DTD 09/09/2022 3.950% 09/09/2027	931142EX7	375,000.00	AA	Aa2	9/9/2022	9/13/2022	375,986.25	3.89	905.21	375,775.34	360,890.25

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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate											
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 09/08/2022 4.150% 09/15/2027	24422EWK1	200,000.00	A	A2	9/15/2022	9/20/2022	198,114.00	4.36	368.89	198,503.42	192,558.40
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 09/20/2022 4.550% 09/20/2027	89236TKJ3	350,000.00	A+	A1	9/20/2022	9/22/2022	348,407.50	4.65	486.60	348,734.03	340,690.70
NESTLE HOLDINGS INC CORP NOTE (CALLABLE) DTD 09/13/2022 4.125% 10/01/2027	641062BB9	375,000.00	AA-	Aa3	10/5/2022	10/7/2022	365,726.25	4.69	7,734.38	367,555.52	359,460.75
BANK OF AMERICA CORP NOTES (CALLABLE) DTD 10/21/2016 3.248% 10/21/2027	06051GGA1	525,000.00	A-	A1	5/12/2023	5/16/2023	494,697.00	4.71	7,578.67	497,279.96	479,598.00
PNC BANK CORP NOTES (CALLABLE) DTD 10/23/2017 3.100% 10/25/2027	69353RFG8	625,000.00	A	A2	11/3/2022	11/7/2022	563,550.00	5.38	8,395.83	574,667.26	562,451.25
LOCKHEED MARTIN CORP NOTES (CALLABLE) DTD 10/24/2022 5.100% 11/15/2027	539830BV0	350,000.00	A-	A2	12/19/2022	12/21/2022	361,812.50	4.33	6,743.33	359,905.31	347,919.95
AMERICAN HONDA FINANCE CORPORATE NOTES DTD 01/12/2023 4.700% 01/12/2028	02665WED9	375,000.00	A-	A3	1/20/2023	1/24/2023	378,266.25	4.50	3,867.71	377,816.11	364,055.63
NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 01/12/2023 4.944% 01/12/2028	63253QAB0	350,000.00	AA-	Aa3	1/23/2023	1/25/2023	356,758.50	4.51	3,797.27	355,830.28	342,245.40
APPLE INC (CALLABLE) CORPORATE NOTES DTD 02/08/2021 1.200% 02/08/2028	037833EC0	700,000.00	AA+	Aaa	3/14/2023	3/16/2023	598,325.00	4.54	1,236.67	609,628.53	596,560.30
TEXAS INSTRUMENTS INC CORP NOTE (CALLABL DTD 11/18/2022 4.600% 02/15/2028	882508BV5	245,000.00	A+	Aa3	5/11/2023	5/18/2023	250,889.80	4.04	1,440.06	250,419.45	239,924.34
BRISTOL-MYERS SQUIBB CO CORP NOTES (CALL DTD 07/15/2020 3.900% 02/20/2028	110122DE5	375,000.00	A+	A2	2/28/2023	3/2/2023	358,717.50	4.90	1,665.63	360,627.29	352,721.63
COLGATE-PALMOLIVE CO CORP NOTES (CALLABL DTD 03/01/2023 4.600% 03/01/2028	194162AR4	700,000.00	AA-	Aa3	3/14/2023	3/16/2023	706,244.00	4.40	2,683.33	705,547.11	692,004.60

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Corporate											
ASTRAZENECA FINANCE LLC CORPORATE NOTES DTD 03/03/2023 4.875% 03/03/2028	04636NAF0	725,000.00	A	A2	2/28/2023	3/3/2023	723,535.50	4.92	2,748.96	723,705.44	710,813.93
MASTERCARD INC CORP NOTES (CALLABLE) DTD 03/09/2023 4.875% 03/09/2028	57636QAW4	725,000.00	A+	Aa3	3/6/2023	3/9/2023	724,296.75	4.90	2,159.90	724,376.04	719,710.40
NATIONAL RURAL UTIL COOP CORP NOTES (CAL DTD 12/16/2022 4.800% 03/15/2028	63743HFG2	500,000.00	A-	A2	3/28/2023	3/30/2023	500,055.00	4.80	1,066.67	500,049.29	487,058.50
WALMART INC CORPORATE NOTES (CALLABLE) DTD 04/18/2023 3.900% 04/15/2028	931142FB4	730,000.00	AA	Aa2	4/12/2023	4/18/2023	728,656.80	3.94	12,890.58	728,779.04	696,267.43
HERSHEY COMPANY CORP NOTES CALLABLE DTD 05/04/2023 4.250% 05/04/2028	427866BH0	345,000.00	A	A1	5/2/2023	5/4/2023	344,813.70	4.26	5,987.19	344,829.00	333,491.84
HERSHEY COMPANY CORP NOTES CALLABLE DTD 05/04/2023 4.250% 05/04/2028	427866BH0	380,000.00	A	A1	5/1/2023	5/4/2023	379,456.60	4.28	6,594.58	379,501.21	367,324.34
APPLE INC CORP NOTES CALLABLE DTD 05/10/2023 4.000% 05/10/2028	037833ET3	725,000.00	AA+	Aaa	5/8/2023	5/10/2023	723,600.75	4.04	11,358.33	723,711.04	696,154.43
MERCK & CO INC CORP NOTES CALLABLE DTD 05/17/2023 4.050% 05/17/2028	58933YBH7	150,000.00	A+	A1	5/17/2023	5/19/2023	149,617.50	4.11	2,261.25	149,645.79	143,890.50
MERCK & CO INC CORP NOTES CALLABLE DTD 05/17/2023 4.050% 05/17/2028	58933YBH7	425,000.00	A+	A1	5/8/2023	5/17/2023	424,655.75	4.07	6,406.88	424,681.56	407,689.75
MERCEDES-BENZ FIN NA CORPORATE NOTES DTD 08/03/2023 5.100% 08/03/2028	58769JAL1	575,000.00	A	A2	8/21/2023	8/23/2023	568,611.75	5.36	4,724.58	568,749.63	562,046.98
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 08/10/2023 4.950% 08/10/2028	69371RS64	350,000.00	A+	A1	8/3/2023	8/10/2023	349,447.00	4.99	2,454.38	349,462.74	345,378.95
BMW US CAPITAL LLC CORP NOTES (CALLABLE) DTD 08/11/2023 5.050% 08/11/2028	05565ECE3	350,000.00	A	A2	8/8/2023	8/11/2023	349,891.50	5.06	2,454.86	349,894.53	341,889.45

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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate											
CITIBANK NA CORP NOTES (CALLABLE) DTD 09/29/2023 5.803% 09/29/2028	17325FBB3	1,100,000.00	A+	Aa3	9/26/2023	9/29/2023	1,100,000.00	5.80	354.63	1,100,000.00	1,099,879.00
Security Type Sub-Total		42,693,000.00					42,161,285.02	3.45	315,855.95	42,255,411.29	40,465,050.95
Agency MBS Pass Through											
FG J20795 DTD 10/01/2012 2.500% 10/01/2027	31306X3C5	164,545.34	AA+	Aaa	3/19/2020	3/24/2020	166,190.80	2.35	342.80	165,420.48	155,571.46
FR ZS6941 DTD 09/01/2018 2.000% 03/01/2028	3132A7WA5	189,563.57	AA+	Aaa	5/11/2020	5/18/2020	194,954.28	1.61	315.94	192,620.96	175,492.82
FN BM4614 DTD 10/01/2018 3.000% 03/01/2033	3140J9DU2	339,620.77	AA+	Aaa	8/3/2021	8/17/2021	361,908.38	2.35	849.05	357,809.45	310,527.27
FR SB0759 DTD 09/01/2022 4.500% 03/01/2035	3132CWZY3	491,816.18	AA+	Aaa	10/11/2022	10/18/2022	485,668.49	4.63	1,844.31	486,142.12	475,947.47
FN FM3770 DTD 07/01/2020 3.000% 07/01/2035	3140X7FL8	296,907.84	AA+	Aaa	8/17/2020	8/19/2020	316,253.25	2.48	742.27	312,198.16	269,953.19
FN FS2262 DTD 06/01/2022 4.000% 06/01/2037	3140XHQQ3	621,480.59	AA+	Aaa	6/27/2022	6/30/2022	629,346.19	3.89	2,071.60	628,685.19	588,424.48
FN FS2468 DTD 07/01/2022 4.000% 07/01/2037	3140XHW60	643,179.36	AA+	Aaa	8/11/2022	8/16/2022	653,832.03	3.85	2,143.93	653,026.17	608,234.00
FN FS2929 DTD 09/01/2022 4.000% 09/01/2037	3140XJHF3	626,006.75	AA+	Aaa	10/5/2022	10/18/2022	607,324.36	4.27	2,086.69	608,521.24	591,356.39
Security Type Sub-Total		3,373,120.40					3,415,477.78	3.59	10,396.59	3,404,423.77	3,175,507.08
Agency CMO											
FNR 2013-1 LA DTD 01/01/2013 1.250% 02/01/2028	3136ABZB2	191,306.43	AA+	Aaa	4/7/2020	4/13/2020	191,851.94	1.21	199.28	191,609.62	177,126.37
FNR 2020-33 BG DTD 04/01/2020 2.000% 05/01/2030	3136B9VJ3	127,151.15	AA+	Aaa	6/8/2020	6/11/2020	130,518.66	1.71	211.92	129,393.05	119,179.82

EAST BAY REGIONAL PARK DISTRICT

Portfolio Holdings

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Agency CMO											
GNR 2022-101 DA DTD 06/30/2022 2.500% 12/01/2043	38383F5U3	648,719.54	AA+	Aaa	12/20/2022	12/23/2022	601,586.02	2.97	1,351.50	603,323.95	573,645.85
Security Type Sub-Total		967,177.12					923,956.62	2.44	1,762.70	924,326.62	869,952.04
Agency CMBS											
FHMS K053 A2 DTD 03/29/2016 2.995% 12/01/2025	3137BN6G4	725,000.00	AA+	Aaa	8/4/2022	8/9/2022	716,645.51	3.36	1,809.48	719,531.61	690,215.62
FNA 2016-M3 A2 DTD 03/31/2016 2.702% 02/01/2026	3136ARTE8	453,452.12	AA+	Aaa	8/31/2022	9/6/2022	438,094.97	3.76	1,021.02	442,909.51	427,179.02
FHMS K061 A2 DTD 01/30/2017 3.347% 11/01/2026	3137BTUM1	740,000.00	AA+	Aaa	5/19/2023	5/24/2023	717,221.88	4.31	2,063.98	719,577.61	700,863.35
FNA 2017-M12 A2 DTD 10/30/2017 3.062% 06/01/2027	3136AX7E9	787,762.06	AA+	AAA	8/24/2023	8/29/2023	736,526.75	5.07	2,077.35	737,759.09	733,671.11
FNA 2017-M15 A2 DTD 12/29/2017 2.960% 09/01/2027	3136AY6X6	767,054.12	AA+	Aaa	8/24/2023	8/29/2023	714,289.18	4.96	1,955.71	715,478.55	711,377.54
FHMS K505 A2 DTD 07/01/2023 4.819% 06/01/2028	3137HACX2	1,450,000.00	AA+	Aaa	7/13/2023	7/20/2023	1,464,482.60	4.59	5,822.96	1,463,887.98	1,423,326.50
FNA 2023-M6 A2 DTD 07/01/2023 4.190% 07/01/2028	3136BQDE6	725,000.00	AA+	Aaa	7/18/2023	7/31/2023	712,708.98	4.58	2,531.46	713,133.04	692,714.45
FHMS K506 A2 DTD 09/01/2023 4.650% 08/01/2028	3137HAMH6	1,450,000.00	AA+	Aaa	9/7/2023	9/14/2023	1,428,550.15	4.99	5,618.75	1,428,736.53	1,408,777.09
FHMS K507 A2 DTD 09/01/2023 4.800% 09/01/2028	3137HAMS2	1,450,000.00	AA+	Aaa	9/20/2023	9/28/2023	1,432,668.15	5.07	5,800.00	1,432,695.08	1,423,735.90
FHMS K750 A1 DTD 11/01/2022 3.000% 11/01/2028	3137H9D63	1,295,094.03	AA+	Aaa	10/26/2022	11/3/2022	1,209,025.97	4.26	3,237.74	1,222,073.73	1,212,907.73
FHMS KJ45 A1 DTD 05/01/2023 4.455% 11/01/2028	3137HA4K9	1,448,270.10	AA+	Aaa	5/18/2023	5/25/2023	1,448,267.20	4.46	5,376.70	1,448,267.39	1,394,175.94
FHMS KJ43 A1 DTD 12/01/2022 4.377% 12/01/2028	3137H9MM8	1,445,233.62	AA+	Aaa	12/8/2022	12/15/2022	1,445,209.06	4.38	5,271.49	1,445,212.33	1,401,810.64
FHMS KJ41 A1 DTD 08/01/2022 3.137% 01/01/2029	3137H8H79	1,396,328.70	AA+	Aaa	7/28/2022	8/4/2022	1,396,311.97	3.14	3,650.24	1,396,314.99	1,296,595.74

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Portfolio Holdings

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Agency CMBS											
FHMS KJ42 A1 DTD 09/01/2022 3.902% 07/01/2029	3137H92N8	880,610.90	AA+	Aaa	9/8/2022	9/15/2022	880,577.45	3.90	2,863.45	880,582.59	839,547.12
Security Type Sub-Total		15,013,805.65					14,740,579.82	4.39	49,100.33	14,766,160.03	14,356,897.75
ABS											
TAOT 2020-C A3 DTD 07/27/2020 0.440% 10/15/2024	89237VAB5	7,875.41	AAA	Aaa	7/21/2020	7/27/2020	7,874.80	0.44	1.54	7,875.26	7,863.43
HAROT 2020-3 A3 DTD 09/29/2020 0.370% 10/18/2024	43813KAC6	52,286.57	AAA	NR	9/22/2020	9/29/2020	52,278.89	0.37	6.99	52,284.58	51,860.00
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	4,388.14	NR	NR	1/14/2020	1/22/2020	4,387.28	1.89	3.69	4,387.93	4,382.49
MBART 2020-1 A3 DTD 06/23/2020 0.550% 02/18/2025	58769VAC4	12,219.34	AAA	NR	6/16/2020	6/23/2020	12,218.39	0.55	2.99	12,219.06	12,173.47
VZOT 2020-B A DTD 08/12/2020 0.470% 02/20/2025	92290BAA9	5,074.82	NR	Aaa	8/4/2020	8/12/2020	5,073.75	0.47	0.73	5,074.49	5,059.55
KCOT 2021-1A A3 DTD 04/14/2021 0.620% 08/15/2025	50117TAC5	201,216.15	NR	Aaa	4/6/2021	4/14/2021	201,174.99	0.62	55.45	201,198.38	195,761.64
KCOT 2021-2A A3 DTD 07/28/2021 0.560% 11/17/2025	50117XAE2	431,698.86	NR	Aaa	7/20/2021	7/28/2021	431,682.58	0.56	107.45	431,690.81	415,957.69
HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	355,712.79	NR	Aaa	11/16/2021	11/24/2021	355,637.81	0.89	86.95	355,671.18	342,072.73
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	170,283.38	AAA	NR	4/13/2021	4/21/2021	170,246.68	0.52	39.35	170,265.27	165,205.73
CARMX 2021-3 A3 DTD 07/28/2021 0.550% 06/15/2026	14317DAC4	464,440.16	AAA	Aaa	7/21/2021	7/28/2021	464,363.76	0.55	113.53	464,397.83	446,117.48
FORDO 2022-A A3 DTD 01/24/2022 1.290% 06/15/2026	345286AC2	335,775.92	AAA	NR	1/19/2022	1/24/2022	335,736.03	1.29	192.51	335,751.33	324,705.82
COPAR 2021-1 A3 DTD 10/27/2021 0.770% 09/15/2026	14044CAC6	359,915.94	AAA	Aaa	10/19/2021	10/27/2021	359,909.13	0.77	123.17	359,911.82	345,415.29
DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	405,000.00	AAA	Aaa	9/20/2021	9/27/2021	404,913.29	0.58	104.40	404,948.38	385,260.06
COMET 2021-A3 A3 DTD 11/30/2021 1.040% 11/15/2026	14041NFY2	790,000.00	AAA	NR	11/18/2021	11/30/2021	789,891.14	1.04	365.16	789,931.41	749,590.71

EAST BAY REGIONAL PARK DISTRICT

Portfolio Holdings

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
ABS											
KCOT 2022-2A A3 DTD 07/21/2022 4.090% 12/15/2026	50117JAC7	925,000.00	NR	Aaa	7/14/2022	7/21/2022	924,830.45	4.09	1,681.44	924,876.53	900,388.62
HDMOT 2022-A A3 DTD 04/20/2022 3.060% 02/15/2027	41284YAD8	775,000.00	AAA	Aaa	4/12/2022	4/20/2022	774,870.96	3.06	1,054.00	774,909.70	757,712.93
CARMX 2022-2 A3 DTD 04/28/2022 3.490% 02/16/2027	14317HAC5	570,000.00	AAA	Aaa	4/21/2022	4/28/2022	569,913.30	3.49	884.13	569,939.04	556,215.86
DTRT 2023-1 A3 DTD 09/27/2023 5.900% 03/15/2027	233868AC2	875,000.00	NR	Aaa	9/20/2023	9/27/2023	874,986.61	5.90	573.61	874,985.44	874,764.19
COMET 2022-A1 A1 DTD 03/30/2022 2.800% 03/15/2027	14041NFZ9	725,000.00	AAA	NR	3/23/2022	3/30/2022	724,945.34	2.80	902.22	724,961.94	695,509.61
COMET 2022-A2 A DTD 06/14/2022 3.490% 05/15/2027	14041NGA3	990,000.00	AAA	NR	6/6/2022	6/14/2022	989,841.80	3.49	1,535.60	989,883.55	956,218.63
AMXCA 2022-2 A DTD 05/24/2022 3.390% 05/17/2027	02582JJT8	565,000.00	AAA	NR	5/17/2022	5/24/2022	564,875.02	3.39	851.27	564,909.03	545,225.06
DCENT 2022-A2 A DTD 05/26/2022 3.320% 05/17/2027	254683CS2	520,000.00	NR	Aaa	5/19/2022	5/26/2022	519,957.72	3.32	767.29	519,969.19	500,970.91
MBART 2022-1 A3 DTD 11/22/2022 5.210% 08/16/2027	58768PAC8	1,170,000.00	AAA	Aaa	11/15/2022	11/22/2022	1,169,768.57	5.21	2,709.20	1,169,810.49	1,162,232.25
AMXCA 2022-4 A DTD 11/03/2022 4.950% 10/15/2027	02582JJX9	375,000.00	AAA	NR	10/27/2022	11/3/2022	374,981.40	4.95	825.00	374,984.82	371,032.65
KCOT 2023-2A A3 DTD 07/26/2023 5.280% 01/18/2028	500945AC4	375,000.00	NR	Aaa	7/18/2023	7/26/2023	374,905.28	5.29	880.00	374,909.16	371,095.16
GMCAR 2023-2 A3 DTD 04/12/2023 4.470% 02/16/2028	362583AD8	405,000.00	AAA	Aaa	4/4/2023	4/12/2023	404,988.86	4.47	754.31	404,989.94	396,019.41
BMWOT 2023-A A3 DTD 07/18/2023 5.470% 02/25/2028	05592XAD2	250,000.00	AAA	NR	7/11/2023	7/18/2023	249,955.70	5.47	227.92	249,957.67	249,094.23
DCENT 2023-A1 A DTD 04/11/2023 4.310% 03/15/2028	254683CY9	925,000.00	NR	Aaa	4/4/2023	4/11/2023	924,946.35	4.31	1,771.89	924,951.51	900,652.52
BACCT 2022-A2 A2 DTD 11/23/2022 5.000% 04/15/2028	05522RDF2	1,050,000.00	AAA	Aaa	5/31/2023	6/2/2023	1,055,167.97	4.89	2,333.33	1,054,816.47	1,039,295.25
ALLYA 2023-1 A3 DTD 07/19/2023 5.460% 05/15/2028	02007WAC2	525,000.00	NR	Aaa	7/11/2023	7/19/2023	524,910.49	5.46	1,274.00	524,914.25	524,156.43
AMXCA 2023-1 A DTD 06/14/2023 4.870% 05/15/2028	02582JJZ4	405,000.00	AAA	NR	6/7/2023	6/14/2023	404,964.08	4.87	876.60	404,966.26	399,635.53

EAST BAY REGIONAL PARK DISTRICT

Portfolio Holdings

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
ABS											
BACCT 2023-A1 A1 DTD 06/16/2023 4.790% 05/15/2028	05522RDG0	365,000.00	AAA	NR	6/8/2023	6/16/2023	364,917.36	4.79	777.04	364,922.29	359,913.54
FORDO 2023-B A3 DTD 06/26/2023 5.230% 05/15/2028	344930AD4	425,000.00	AAA	NR	6/21/2023	6/26/2023	424,994.26	5.23	987.89	424,994.57	421,965.50
DCENT 2023-A2 A DTD 06/28/2023 4.930% 06/15/2028	254683CZ6	505,000.00	AAA	Aaa	6/21/2023	6/28/2023	504,931.77	4.93	1,106.51	504,935.34	498,915.46
GMCAR 2023-3 A3 DTD 07/19/2023 5.450% 06/16/2028	36267KAD9	300,000.00	AAA	Aaa	7/11/2023	7/19/2023	299,988.42	5.45	681.25	299,988.90	299,356.62
FITAT 2023-1 A3 DTD 08/23/2023 5.530% 08/15/2028	31680EAD3	755,000.00	AAA	Aaa	8/15/2023	8/23/2023	754,953.19	5.53	1,855.62	754,954.19	752,402.65
CHAIT 2023-A1 A DTD 09/15/2023 5.160% 09/15/2028	161571HT4	1,165,000.00	AAA	NR	9/7/2023	9/15/2023	1,164,677.06	5.17	2,671.73	1,164,676.90	1,158,623.61
AMXCA 2023-3 A DTD 09/19/2023 5.230% 09/15/2028	02582JKD1	1,195,000.00	AAA	NR	9/12/2023	9/19/2023	1,194,946.58	5.23	2,083.28	1,194,944.18	1,190,932.22
Security Type Sub-Total		19,730,887.48					19,733,607.06	3.92	31,269.04	19,733,759.09	19,333,754.93
Managed Account Sub Total		151,517,990.65					148,937,532.66	3.37	888,359.58	149,490,592.31	143,838,677.23
Securities Sub Total		\$151,517,990.65					\$148,937,532.66	3.37%	\$888,359.58	\$149,490,592.31	\$143,838,677.23
Accrued Interest											\$888,359.58
Total Investments											\$144,727,036.81

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
BUY									
7/11/2023	7/18/2023	250,000.00	05592XAD2	BMWOT 2023-A A3	5.47%	2/25/2028	249,955.70	5.47%	
7/11/2023	7/19/2023	300,000.00	36267KAD9	GMCAR 2023-3 A3	5.45%	6/16/2028	299,988.42	5.45%	
7/11/2023	7/19/2023	525,000.00	02007WAC2	ALLYA 2023-1 A3	5.46%	5/15/2028	524,910.49	5.46%	
7/13/2023	7/20/2023	1,450,000.00	3137HACX2	FHMS K505 A2	4.81%	6/1/2028	1,468,170.47	4.59%	
7/17/2023	7/20/2023	1,475,000.00	21684LGS5	COOPERAT RABOBANK UA/NY CERT DEPOS	5.08%	7/17/2026	1,475,000.00	5.08%	
7/18/2023	7/26/2023	375,000.00	500945AC4	KCOT 2023-2A A3	5.28%	1/18/2028	374,905.28	5.29%	
7/18/2023	7/31/2023	725,000.00	3136BQDE6	FNA 2023-M6 A2	4.19%	7/1/2028	715,240.44	4.58%	
7/21/2023	7/25/2023	375,000.00	02665WEK3	AMERICAN HONDA FINANCE CORPORATE NOTES	5.25%	7/7/2026	377,874.38	5.06%	
7/31/2023	8/3/2023	620,000.00	857477CD3	STATE STREET CORP NOTES (CALLABLE)	5.27%	8/3/2026	620,000.00	5.27%	
8/3/2023	8/10/2023	350,000.00	69371RS64	PACCAR FINANCIAL CORP CORPORATE NOTES	4.95%	8/10/2028	349,447.00	4.99%	
8/7/2023	8/9/2023	550,000.00	38145GAH3	GOLDMAN SACHS GROUP INC CORP NOTES (CALL	3.50%	11/16/2026	523,390.69	5.40%	
8/8/2023	8/11/2023	350,000.00	05565ECE3	BMW US CAPITAL LLC CORP NOTES (CALLABLE)	5.05%	8/11/2028	349,891.50	5.06%	
8/15/2023	8/23/2023	755,000.00	31680EAD3	FITAT 2023-1 A3	5.53%	8/15/2028	754,953.19	5.53%	
8/21/2023	8/23/2023	575,000.00	58769JAL1	MERCEDES-BENZ FIN NA CORPORATE NOTES	5.10%	8/3/2028	570,240.92	5.36%	
8/24/2023	8/29/2023	788,494.72	3136AX7E9	FNA 2017-M12 A2	3.06%	6/1/2027	739,152.43	3.38%	
8/24/2023	8/29/2023	785,247.09	3136AY6X6	FNA 2017-M15 A2	2.96%	9/1/2027	733,099.30	3.29%	
9/7/2023	9/14/2023	1,450,000.00	3137HAMH6	FHMS K506 A2	4.65%	8/1/2028	1,430,984.94	4.99%	

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
BUY									
9/7/2023	9/15/2023	1,165,000.00	161571HT4	CHAIT 2023-A1 A	5.16%	9/15/2028	1,164,677.06	5.17%	
9/12/2023	9/19/2023	1,195,000.00	02582JKD1	AMXCA 2023-3 A	5.23%	9/15/2028	1,194,946.58	5.23%	
9/18/2023	9/20/2023	1,100,000.00	63873QP65	NATIXIS NY BRANCH CERT DEPOS	5.61%	9/18/2026	1,100,000.00	5.58%	
9/20/2023	9/27/2023	875,000.00	233868AC2	DTRT 2023-1 A3	5.90%	3/15/2027	874,986.61	5.90%	
9/20/2023	9/28/2023	1,450,000.00	3137HAMS2	FHMS K507 A2	4.80%	9/1/2028	1,437,888.15	5.07%	
9/26/2023	9/29/2023	1,100,000.00	17325FBB3	CITIBANK NA CORP NOTES (CALLABLE)	5.80%	9/29/2028	1,100,000.00	5.80%	
Total BUY		18,583,741.81					18,429,703.55		0.00
INTEREST									
7/1/2023	7/1/2023	320,000.00	341271AD6	FL ST BOARD OF ADMIN TXBL REV BONDS	1.25%	7/1/2025	2,012.80		
7/1/2023	7/1/2023	280,000.00	646140DN0	NJ TURNPIKE AUTHORITY TXBL REV BONDS	0.89%	1/1/2025	1,255.80		
7/1/2023	7/20/2023	675,127.75	38383F5U3	GNR 2022-101 DA	2.50%	12/1/2043	1,406.52		
7/1/2023	7/25/2023	1,304,000.48	3137H9D63	FHMS K750 A1	3.00%	11/1/2028	3,260.00		
7/1/2023	7/25/2023	740,000.00	3137BTUM1	FHMS K061 A2	3.34%	11/1/2026	2,063.98		
7/1/2023	7/25/2023	641,298.18	3140XHQQ3	FN FS2262	4.00%	6/1/2037	2,137.66		
7/1/2023	7/25/2023	664,240.45	3140XHW60	FN FS2468	4.00%	7/1/2037	2,214.13		
7/1/2023	7/25/2023	1,446,772.98	3137H9MM8	FHMS KJ43 A1	4.37%	12/1/2028	5,277.10		
7/1/2023	7/25/2023	210,001.27	3136ABZB2	FNR 2013-1 LA	1.25%	2/1/2028	218.75		

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
INTEREST									
7/1/2023	7/25/2023	882,928.76	3137H92N8	FHMS KJ42 A1	3.90%	7/1/2029	2,870.99		
7/1/2023	7/25/2023	138,391.33	3136B9VJ3	FNR 2020-33 BG	2.00%	5/1/2030	230.65		
7/1/2023	7/25/2023	1,449,607.46	3137HA4K9	FHMS KJ45 A1	4.45%	11/1/2028	5,381.67		
7/1/2023	7/25/2023	506,067.35	3132CWZY3	FR SB0759	4.50%	3/1/2035	1,897.75		
7/1/2023	7/25/2023	654,577.96	3140XJHF3	FN FS2929	4.00%	9/1/2037	2,181.93		
7/1/2023	7/25/2023	1,443,589.95	3137H8H79	FHMS KJ41 A1	3.13%	1/1/2029	3,773.78		
7/1/2023	7/25/2023	305,882.89	3140X7FL8	FN FM3770	3.00%	7/1/2035	764.71		
7/1/2023	7/25/2023	359,787.76	3140J9DU2	FN BM4614	3.00%	3/1/2033	899.47		
7/1/2023	7/25/2023	725,000.00	3137BN6G4	FHMS K053 A2	2.99%	12/1/2025	1,809.48		
7/1/2023	7/25/2023	209,522.13	3132A7WA5	FR ZS6941	2.00%	3/1/2028	349.20		
7/1/2023	7/25/2023	455,328.73	3136ARTE8	FNA 2016-M3 A2	2.70%	2/1/2026	1,025.25		
7/1/2023	7/15/2023	178,107.24	31306X3C5	FG J20795	2.50%	10/1/2027	371.06		
7/3/2023	7/3/2023		MONEY0002	MONEY MARKET FUND			512.87		
7/10/2023	7/10/2023	725,000.00	21688AAS1	COOPERATIEVE RABOBANK UA CORPORATE	1.37%	1/10/2025	4,984.38		
7/10/2023	7/10/2023	600,000.00	24422EYV2	JOHN DEERE CAPITAL CORP CORPORATE NOTES	1.25%	1/10/2025	3,750.00		
7/12/2023	7/12/2023	350,000.00	63253QAB0	NATIONAL AUSTRALIA BK/NY CORPORATE NOTES	4.94%	1/12/2028	8,652.00		
7/12/2023	7/12/2023	375,000.00	02665WED9	AMERICAN HONDA FINANCE CORPORATE NOTES	4.70%	1/12/2028	8,812.50		

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
INTEREST									
7/13/2023	7/13/2023	725,000.00	02665WEA5	AMERICAN HONDA FINANCE CORPORATE NOTES	1.50%	1/13/2025	5,437.50		
7/15/2023	7/15/2023	214,941.62	14314QAC8	CARMX 2021-2 A3	0.52%	2/17/2026	93.14		
7/15/2023	7/15/2023	1,170,000.00	58768PAC8	MBART 2022-1 A3	5.21%	8/16/2027	5,079.75		
7/15/2023	7/15/2023	32,921.60	58769VAC4	MBART 2020-1 A3	0.55%	2/18/2025	15.09		
7/15/2023	7/15/2023	950,000.00	91282CEY3	US TREASURY N/B NOTES	3.00%	7/15/2025	14,250.00		
7/15/2023	7/15/2023	554,332.68	14317DAC4	CARMX 2021-3 A3	0.55%	6/15/2026	254.07		
7/15/2023	7/15/2023	1,450,000.00	576004GZ2	MASSACHUSETTS CMNWLTH MUNICIPAL BONDS	3.67%	7/15/2025	26,607.50		
7/15/2023	7/15/2023	1,500,000.00	91282CDS7	US TREASURY N/B NOTES	1.12%	1/15/2025	8,437.50		
7/15/2023	7/15/2023	925,000.00	254683CY9	DCENT 2023-A1 A	4.31%	3/15/2028	3,322.29		
7/15/2023	7/15/2023	38,220.87	14315XAC2	CARMX 2020-1 A3	1.89%	12/16/2024	60.20		
7/15/2023	7/15/2023	990,000.00	14041NGA3	COMET 2022-A2 A	3.49%	5/15/2027	2,879.25		
7/15/2023	7/15/2023	375,000.00	87612EBM7	TARGET CORP CORP NOTES (CALLABLE)	1.95%	1/15/2027	3,656.25		
7/15/2023	7/15/2023	925,000.00	50117JAC7	KCOT 2022-2A A3	4.09%	12/15/2026	3,152.71		
7/15/2023	7/15/2023	405,000.00	254683CP8	DCENT 2021-A1 A1	0.58%	9/15/2026	195.75		
7/15/2023	7/15/2023	505,000.00	254683CZ6	DCENT 2023-A2 A	4.93%	6/15/2028	1,175.67		
7/15/2023	7/15/2023	1,050,000.00	05522RDF2	BACCT 2022-A2 A2	5.00%	4/15/2028	4,375.00		
7/15/2023	7/15/2023	425,000.00	344930AD4	FORDO 2023-B A3	5.23%	5/15/2028	1,173.12		

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
INTEREST									
7/15/2023	7/15/2023	565,000.00	02582JJT8	AMXCA 2022-2 A	3.39%	5/17/2027	1,596.13		
7/15/2023	7/15/2023	570,000.00	14317HAC5	CARMX 2022-2 A3	3.49%	2/16/2027	1,657.75		
7/15/2023	7/15/2023	400,000.00	20030NBW0	COMCAST CORP CORP NOTES (CALLABLE)	2.35%	1/15/2027	4,700.00		
7/15/2023	7/15/2023	375,000.00	02582JJX9	AMXCA 2022-4 A	4.95%	10/15/2027	1,546.88		
7/15/2023	7/15/2023	520,000.00	254683CS2	DCENT 2022-A2 A	3.32%	5/17/2027	1,438.67		
7/15/2023	7/15/2023	524,420.29	50117XAE2	KCOT 2021-2A A3	0.56%	11/17/2025	244.73		
7/15/2023	7/15/2023	3,305,000.00	91282CCL3	US TREASURY N/B NOTES	0.37%	7/15/2024	6,196.88		
7/15/2023	7/15/2023	174,000.00	539830BH1	LOCKHEED MARTIN CORP NOTES (CALLABLE)	3.55%	1/15/2026	3,088.50		
7/15/2023	7/15/2023	410,000.00	14044CAC6	COPAR 2021-1 A3	0.77%	9/15/2026	263.08		
7/15/2023	7/15/2023	370,000.00	345286AC2	FORDO 2022-A A3	1.29%	6/15/2026	397.75		
7/15/2023	7/15/2023	725,000.00	14041NFZ9	COMET 2022-A1 A1	2.80%	3/15/2027	1,691.67		
7/15/2023	7/15/2023	790,000.00	14041NFY2	COMET 2021-A3 A3	1.04%	11/15/2026	684.67		
7/15/2023	7/15/2023	256,812.96	50117TAC5	KCOT 2021-1A A3	0.62%	8/15/2025	132.69		
7/15/2023	7/15/2023	405,000.00	02582JJZ4	AMXCA 2023-1 A	4.87%	5/15/2028	1,698.41		
7/15/2023	7/15/2023	55,488.55	89237VAB5	TAOT 2020-C A3	0.44%	10/15/2024	20.35		
7/15/2023	7/15/2023	775,000.00	41284YAD8	HDMOT 2022-A A3	3.06%	2/15/2027	1,976.25		
7/16/2023	7/16/2023	405,000.00	362583AD8	GMCAR 2023-2 A3	4.47%	2/16/2028	1,508.63		

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
INTEREST									
7/18/2023	7/18/2023	101,701.33	43813KAC6	HAROT 2020-3 A3	0.37%	10/18/2024	31.36		
7/20/2023	7/20/2023	103,325.55	92290BAA9	VZOT 2020-B A	0.47%	2/20/2025	40.47		
7/21/2023	7/21/2023	415,000.00	43815GAC3	HAROT 2021-4 A3	0.88%	1/21/2026	304.33		
7/24/2023	7/24/2023	425,000.00	06406RBJ5	BANK OF NEW YORK MELLON CORP NOTES (CALL	4.41%	7/24/2026	9,379.75		
7/25/2023	7/25/2023	15,370.47	09661RAD3	BMWOT 2020-A A3	0.48%	10/25/2024	6.15		
7/26/2023	7/26/2023	375,000.00	06406RBA4	BANK OF NY MELLON CORP (CALLABLE) CORPOR	2.05%	1/26/2027	3,843.75		
7/27/2023	7/27/2023	500,000.00	459200KT7	IBM CORP NOTES (CALLABLE)	4.15%	7/27/2027	10,375.00		
7/27/2023	7/27/2023	250,000.00	61746BDZ6	MORGAN STANLEY CORPORATE NOTES	3.87%	1/27/2026	4,843.75		
7/30/2023	7/30/2023	575,000.00	025816CG2	AMERICAN EXPRESS CO CORP NOTES (CALLABLE	2.50%	7/30/2024	7,187.50		
7/31/2023	7/31/2023	1,000,000.00	91282CFB2	US TREASURY N/B NOTES	2.75%	7/31/2027	13,750.00		
7/31/2023	7/31/2023	3,000,000.00	91282CCP4	US TREASURY N/B NOTES	0.62%	7/31/2026	9,375.00		
8/1/2023	8/1/2023		MONEY0002	MONEY MARKET FUND			1,336.54		
8/1/2023	8/15/2023	174,247.19	31306X3C5	FG J20795	2.50%	10/1/2027	363.02		
8/1/2023	8/20/2023	666,639.06	38383F5U3	GNR 2022-101 DA	2.50%	12/1/2043	1,388.83		
8/1/2023	8/25/2023	634,875.99	3140XHQQ3	FN FS2262	4.00%	6/1/2037	2,116.25		
8/1/2023	8/25/2023	1,450,000.00	3137HACX2	FHMS K505 A2	4.81%	6/1/2028	5,822.96		
8/1/2023	8/25/2023	1,442,719.20	3137H8H79	FHMS KJ41 A1	3.13%	1/1/2029	3,771.51		

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
INTEREST									
8/1/2023	8/25/2023	502,712.35	3132CWZY3	FR SB0759	4.50%	3/1/2035	1,885.17		
8/1/2023	8/25/2023	1,446,186.51	3137H9MM8	FHMS KJ43 A1	4.37%	12/1/2028	5,274.97		
8/1/2023	8/25/2023	725,000.00	3136BQDE6	FNA 2023-M6 A2	4.19%	7/1/2028	2,531.46		
8/1/2023	8/25/2023	1,449,087.49	3137HA4K9	FHMS KJ45 A1	4.45%	11/1/2028	5,379.74		
8/1/2023	8/25/2023	203,593.30	3132A7WA5	FR ZS6941	2.00%	3/1/2028	339.32		
8/1/2023	8/25/2023	740,000.00	3137BTUM1	FHMS K061 A2	3.34%	11/1/2026	2,063.98		
8/1/2023	8/25/2023	658,856.74	3140XHW60	FN FS2468	4.00%	7/1/2037	2,196.19		
8/1/2023	8/25/2023	134,525.13	3136B9VJ3	FNR 2020-33 BG	2.00%	5/1/2030	224.21		
8/1/2023	8/25/2023	454,674.10	3136ARTE8	FNA 2016-M3 A2	2.70%	2/1/2026	1,023.77		
8/1/2023	8/25/2023	648,401.85	3140XJHF3	FN FS2929	4.00%	9/1/2037	2,161.34		
8/1/2023	8/25/2023	353,844.82	3140J9DU2	FN BM4614	3.00%	3/1/2033	884.61		
8/1/2023	8/25/2023	203,897.91	3136ABZB2	FNR 2013-1 LA	1.25%	2/1/2028	212.39		
8/1/2023	8/25/2023	302,909.37	3140X7FL8	FN FM3770	3.00%	7/1/2035	757.27		
8/1/2023	8/25/2023	1,300,901.70	3137H9D63	FHMS K750 A1	3.00%	11/1/2028	3,252.25		
8/1/2023	8/25/2023	882,075.56	3137H92N8	FHMS KJ42 A1	3.90%	7/1/2029	2,868.22		
8/1/2023	8/25/2023	725,000.00	3137BN6G4	FHMS K053 A2	2.99%	12/1/2025	1,809.48		
8/4/2023	8/4/2023	800,000.00	46647PBW5	JPMORGAN CHASE & CO CORP NOTES (CALLABLE	1.04%	2/4/2027	4,160.00		

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
INTEREST									
8/5/2023	8/5/2023	500,000.00	458140BY5	INTEL CORP NOTES (CALLABLE)	3.75%	8/5/2027	9,375.00		
8/6/2023	8/6/2023	330,000.00	857477BR3	STATE STREET CORP (CALLABLE) CORPORATE N	1.74%	2/6/2026	2,880.90		
8/6/2023	8/6/2023	275,000.00	459200KW0	IBM CORP CORPORATE NOTES	4.50%	2/6/2026	6,187.50		
8/8/2023	8/8/2023	700,000.00	037833EC0	APPLE INC (CALLABLE) CORPORATE NOTES	1.20%	2/8/2028	4,200.00		
8/9/2023	8/9/2023	375,000.00	459200KM2	IBM CORP CORP NOTES (CALLABLE)	2.20%	2/9/2027	4,125.00		
8/10/2023	8/10/2023	1,650,000.00	3130AKYH3	FEDERAL HOME LOAN BANK NOTES (CALLABLE)	0.83%	2/10/2027	6,847.50		
8/12/2023	8/12/2023	400,000.00	05565EBW4	BMW US CAPITAL LLC (CALLABLE) CORPORATE	1.25%	8/12/2026	2,500.00		
8/15/2023	8/15/2023	1,050,000.00	05522RDF2	BACCT 2022-A2 A2	5.00%	4/15/2028	4,375.00		
8/15/2023	8/15/2023	1,170,000.00	58768PAC8	MBART 2022-1 A3	5.21%	8/16/2027	5,079.75		
8/15/2023	8/15/2023	1,475,000.00	9128282R0	US TREASURY NOTES	2.25%	8/15/2027	16,593.75		
8/15/2023	8/15/2023	375,000.00	02582JJX9	AMXCA 2022-4 A	4.95%	10/15/2027	1,546.88		
8/15/2023	8/15/2023	199,810.31	14314QAC8	CARMX 2021-2 A3	0.52%	2/17/2026	86.58		
8/15/2023	8/15/2023	245,000.00	882508BV5	TEXAS INSTRUMENTS INC CORP NOTE (CALLABL	4.60%	2/15/2028	5,635.00		
8/15/2023	8/15/2023	25,665.67	58769VAC4	MBART 2020-1 A3	0.55%	2/18/2025	11.76		
8/15/2023	8/15/2023	403,250.82	14044CAC6	COPAR 2021-1 A3	0.77%	9/15/2026	258.75		
8/15/2023	8/15/2023	375,000.00	500945AC4	KCOT 2023-2A A3	5.28%	1/18/2028	1,045.00		
8/15/2023	8/15/2023	790,000.00	14041NFY2	COMET 2021-A3 A3	1.04%	11/15/2026	684.67		

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
INTEREST									
8/15/2023	8/15/2023	520,000.00	254683CS2	DCENT 2022-A2 A	3.32%	5/17/2027	1,438.67		
8/15/2023	8/15/2023	405,000.00	254683CP8	DCENT 2021-A1 A1	0.58%	9/15/2026	195.75		
8/15/2023	8/15/2023	3,000,000.00	912828V98	US TREASURY NOTES	2.25%	2/15/2027	33,750.00		
8/15/2023	8/15/2023	405,000.00	02582JJZ4	AMXCA 2023-1 A	4.87%	5/15/2028	1,643.62		
8/15/2023	8/15/2023	493,303.66	50117XAE2	KCOT 2021-2A A3	0.56%	11/17/2025	230.21		
8/15/2023	8/15/2023	2,025,000.00	912828A7	US TREASURY NOTES	1.50%	8/15/2026	15,187.50		
8/15/2023	8/15/2023	523,650.66	14317DAC4	CARMX 2021-3 A3	0.55%	6/15/2026	240.01		
8/15/2023	8/15/2023	565,000.00	02582JJT8	AMXCA 2022-2 A	3.39%	5/17/2027	1,596.13		
8/15/2023	8/15/2023	505,000.00	254683CZ6	DCENT 2023-A2 A	4.93%	6/15/2028	2,074.71		
8/15/2023	8/15/2023	370,000.00	345286AC2	FORDO 2022-A A3	1.29%	6/15/2026	397.75		
8/15/2023	8/15/2023	365,000.00	05522RDG0	BACCT 2023-A1 A1	4.79%	5/15/2028	2,865.35		
8/15/2023	8/15/2023	570,000.00	14317HAC5	CARMX 2022-2 A3	3.49%	2/16/2027	1,657.75		
8/15/2023	8/15/2023	775,000.00	41284YAD8	HDMOT 2022-A A3	3.06%	2/15/2027	1,976.25		
8/15/2023	8/15/2023	725,000.00	14041NFZ9	COMET 2022-A1 A1	2.80%	3/15/2027	1,691.67		
8/15/2023	8/15/2023	525,000.00	02007WAC2	ALLYA 2023-1 A3	5.46%	5/15/2028	2,070.25		
8/15/2023	8/15/2023	925,000.00	254683CY9	DCENT 2023-A1 A	4.31%	3/15/2028	3,322.29		
8/15/2023	8/15/2023	3,250,000.00	91282CCT6	US TREASURY N/B NOTES	0.37%	8/15/2024	6,093.75		

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
INTEREST									
8/15/2023	8/15/2023	238,723.58	50117TAC5	KCOT 2021-1A A3	0.62%	8/15/2025	123.34		
8/15/2023	8/15/2023	38,714.46	89237VAB5	TAOT 2020-C A3	0.44%	10/15/2024	14.20		
8/15/2023	8/15/2023	26,616.58	14315XAC2	CARMX 2020-1 A3	1.89%	12/16/2024	41.92		
8/15/2023	8/15/2023	990,000.00	14041NGA3	COMET 2022-A2 A	3.49%	5/15/2027	2,879.25		
8/15/2023	8/15/2023	425,000.00	344930AD4	FORDO 2023-B A3	5.23%	5/15/2028	1,852.29		
8/15/2023	8/15/2023	925,000.00	50117JAC7	KCOT 2022-2A A3	4.09%	12/15/2026	3,152.71		
8/15/2023	8/15/2023	200,000.00	91282CDZ1	US TREASURY N/B NOTES	1.50%	2/15/2025	1,500.00		
8/16/2023	8/16/2023	300,000.00	36267KAD9	GMCAR 2023-3 A3	5.45%	6/16/2028	1,226.25		
8/16/2023	8/16/2023	1,050,000.00	22536AZR8	CREDIT AGRICOLE CIB NY CERT DEPOS	4.10%	8/16/2024	43,289.17		
8/16/2023	8/16/2023	405,000.00	362583AD8	GMCAR 2023-2 A3	4.47%	2/16/2028	1,508.63		
8/16/2023	8/16/2023	415,000.00	46647PBY1	JPMORGAN CHASE & CO CORP NOTES (CALLABLE	0.56%	2/16/2025	1,168.23		
8/18/2023	8/18/2023	855,000.00	61747YEM3	MORGAN STANLEY CORP NOTES (CALLABLE)	2.63%	2/18/2026	11,243.25		
8/18/2023	8/18/2023	84,318.74	43813KAC6	HAROT 2020-3 A3	0.37%	10/18/2024	26.00		
8/20/2023	8/20/2023	65,505.23	92290BAA9	VZOT 2020-B A	0.47%	2/20/2025	25.66		
8/20/2023	8/20/2023	375,000.00	110122DE5	BRISTOL-MYERS SQUIBB CO CORP NOTES (CALL	3.90%	2/20/2028	7,312.50		
8/21/2023	8/21/2023	404,584.47	43815GAC3	HAROT 2021-4 A3	0.88%	1/21/2026	296.70		
8/25/2023	8/25/2023	250,000.00	05592XAD2	BMWOT 2023-A A3	5.47%	2/25/2028	1,405.49		

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
INTEREST									
8/25/2023	8/25/2023	5,994.16	09661RAD3	BMWOT 2020-A A3	0.48%	10/25/2024	2.40		
8/31/2023	8/31/2023	1,525,000.00	91282CGP0	US TREASURY N/B NOTES	4.00%	2/29/2028	30,500.00		
8/31/2023	8/31/2023	6,175,000.00	91282CBQ3	US TREASURY NOTES	0.50%	2/28/2026	15,437.50		
9/1/2023	9/1/2023	585,000.00	13063D3N6	CA ST MUNICIPAL BONDS	4.84%	3/1/2027	13,072.08		
9/1/2023	9/1/2023		MONEY0002	MONEY MARKET FUND			1,022.52		
9/1/2023	9/1/2023	700,000.00	194162AR4	COLGATE-PALMOLIVE CO CORP NOTES (CALLABL	4.60%	3/1/2028	16,100.00		
9/1/2023	9/1/2023	375,000.00	438516CE4	HONEYWELL INTERNATIONAL (CALLABLE) CORP	1.10%	3/1/2027	2,062.50		
9/1/2023	9/15/2023	169,788.15	31306X3C5	FG J20795	2.50%	10/1/2027	353.73		
9/1/2023	9/20/2023	657,720.20	38383F5U3	GNR 2022-101 DA	2.50%	12/1/2043	1,370.25		
9/1/2023	9/25/2023	454,064.32	3136ARTE8	FNA 2016-M3 A2	2.70%	2/1/2026	1,022.40		
9/1/2023	9/25/2023	345,893.00	3140J9DU2	FN BM4614	3.00%	3/1/2033	864.73		
9/1/2023	9/25/2023	881,345.04	3137H92N8	FHMS KJ42 A1	3.90%	7/1/2029	2,865.84		
9/1/2023	9/25/2023	499,513.19	3132CWZY3	FR SB0759	4.50%	3/1/2035	1,873.17		
9/1/2023	9/25/2023	1,448,680.03	3137HA4K9	FHMS KJ45 A1	4.45%	11/1/2028	5,378.22		
9/1/2023	9/25/2023	130,897.13	3136B9VJ3	FNR 2020-33 BG	2.00%	5/1/2030	218.16		
9/1/2023	9/25/2023	626,174.47	3140XHQQ3	FN FS2262	4.00%	6/1/2037	2,087.25		
9/1/2023	9/25/2023	196,578.72	3132A7WA5	FR ZS6941	2.00%	3/1/2028	327.63		

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
INTEREST									
9/1/2023	9/25/2023	785,247.09	3136AY6X6	FNA 2017-M15 A2	2.96%	9/1/2027	2,002.10		
9/1/2023	9/25/2023	654,838.22	3140XHW60	FN FS2468	4.00%	7/1/2037	2,182.79		
9/1/2023	9/25/2023	1,397,136.96	3137H8H79	FHMS KJ41 A1	3.13%	1/1/2029	3,652.35		
9/1/2023	9/25/2023	197,040.08	3136ABZB2	FNR 2013-1 LA	1.25%	2/1/2028	205.25		
9/1/2023	9/25/2023	1,445,711.40	3137H9MM8	FHMS KJ43 A1	4.37%	12/1/2028	5,273.23		
9/1/2023	9/25/2023	299,070.88	3140X7FL8	FN FM3770	3.00%	7/1/2035	747.68		
9/1/2023	9/25/2023	1,450,000.00	3137HACX2	FHMS K505 A2	4.81%	6/1/2028	5,822.96		
9/1/2023	9/25/2023	1,298,002.67	3137H9D63	FHMS K750 A1	3.00%	11/1/2028	3,245.01		
9/1/2023	9/25/2023	740,000.00	3137BTUM1	FHMS K061 A2	3.34%	11/1/2026	2,063.98		
9/1/2023	9/25/2023	725,000.00	3136BQDE6	FNA 2023-M6 A2	4.19%	7/1/2028	2,531.46		
9/1/2023	9/25/2023	725,000.00	3137BN6G4	FHMS K053 A2	2.99%	12/1/2025	1,809.48		
9/1/2023	9/25/2023	639,668.90	3140XJHF3	FN FS2929	4.00%	9/1/2037	2,132.23		
9/1/2023	9/25/2023	788,494.72	3136AX7E9	FNA 2017-M12 A2	3.06%	6/1/2027	2,079.29		
9/2/2023	9/2/2023	425,000.00	89788MAD4	TRUIST FINANCIAL CORP NOTES (CALLABLE)	1.26%	3/2/2027	2,692.38		
9/3/2023	9/3/2023	500,000.00	478160CE2	JOHNSON & JOHNSON CORP NOTES (CALLABLE)	2.95%	3/3/2027	7,375.00		
9/3/2023	9/3/2023	500,000.00	808513BY0	CHARLES SCHWAB CORP NOTES (CALLABLE)	2.45%	3/3/2027	6,125.00		
9/3/2023	9/3/2023	725,000.00	04636NAF0	ASTRAZENECA FINANCE LLC CORPORATE NOTES	4.87%	3/3/2028	17,671.88		

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
INTEREST									
9/4/2023	9/4/2023	500,000.00	025816CS6	AMERICAN EXPRESS CO CORP NOTES (CALLABLE	2.55%	3/4/2027	6,375.00		
9/8/2023	9/8/2023	350,000.00	24422EWD7	JOHN DEERE CAPITAL CORP CORPORATE NOTES	2.35%	3/8/2027	4,112.50		
9/9/2023	9/9/2023	375,000.00	931142EX7	WALMART INC CORP NOTES (CALLABLE)	3.95%	9/9/2027	7,406.25		
9/9/2023	9/9/2023	725,000.00	57636QAW4	MASTERCARD INC CORP NOTES (CALLABLE)	4.87%	3/9/2028	17,671.88		
9/10/2023	9/10/2023	750,000.00	771196BV3	ROCHE HOLDINGS INC CORP NOTES (CALLABLE)	2.31%	3/10/2027	8,677.50		
9/10/2023	9/10/2023	700,000.00	38141GYE8	GOLDMAN SACHS GROUP INC (CALLABLE) CORP	0.65%	9/10/2024	2,299.50		
9/11/2023	9/11/2023	775,000.00	06051GJQ3	BANK OF AMERICA CORP CORP NOTES (CALLABL	1.65%	3/11/2027	6,424.75		
9/13/2023	9/13/2023	275,000.00	641062BK9	NESTLE HOLDINGS INC CORPORATE NOTES	5.25%	3/13/2026	7,178.65		
9/13/2023	9/13/2023	374,000.00	63743HFH0	NATIONAL RURAL UTIL COOP CORP NOTES (CAL	4.45%	3/13/2026	9,893.34		
9/15/2023	9/15/2023	15,879.58	14315XAC2	CARMX 2020-1 A3	1.89%	12/16/2024	25.01		
9/15/2023	9/15/2023	775,000.00	41284YAD8	HDMOT 2022-A A3	3.06%	2/15/2027	1,976.25		
9/15/2023	9/15/2023	505,000.00	254683CZ6	DCENT 2023-A2 A	4.93%	6/15/2028	2,074.71		
9/15/2023	9/15/2023	463,585.40	50117XAE2	KCOT 2021-2A A3	0.56%	11/17/2025	216.34		
9/15/2023	9/15/2023	185,511.46	14314QAC8	CARMX 2021-2 A3	0.52%	2/17/2026	80.39		
9/15/2023	9/15/2023	425,000.00	344930AD4	FORDO 2023-B A3	5.23%	5/15/2028	1,852.29		
9/15/2023	9/15/2023	990,000.00	14041NGA3	COMET 2022-A2 A	3.49%	5/15/2027	2,879.25		
9/15/2023	9/15/2023	375,000.00	02582JJX9	AMXCA 2022-4 A	4.95%	10/15/2027	1,546.88		

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
INTEREST									
9/15/2023	9/15/2023	925,000.00	254683CY9	DCENT 2023-A1 A	4.31%	3/15/2028	3,322.29		
9/15/2023	9/15/2023	790,000.00	14041NFY2	COMET 2021-A3 A3	1.04%	11/15/2026	684.67		
9/15/2023	9/15/2023	375,000.00	500945AC4	KCOT 2023-2A A3	5.28%	1/18/2028	1,650.00		
9/15/2023	9/15/2023	755,000.00	31680EAD3	FITAT 2023-1 A3	5.53%	8/15/2028	2,551.48		
9/15/2023	9/15/2023	3,500,000.00	91282CCX7	US TREASURY N/B NOTES	0.37%	9/15/2024	6,562.50		
9/15/2023	9/15/2023	200,000.00	24422EWK1	JOHN DEERE CAPITAL CORP CORPORATE NOTES	4.15%	9/15/2027	4,150.00		
9/15/2023	9/15/2023	381,831.53	14044CAC6	COPAR 2021-1 A3	0.77%	9/15/2026	245.01		
9/15/2023	9/15/2023	23,258.56	89237VAB5	TAOT 2020-C A3	0.44%	10/15/2024	8.53		
9/15/2023	9/15/2023	1,050,000.00	05522RDF2	BACCT 2022-A2 A2	5.00%	4/15/2028	4,375.00		
9/15/2023	9/15/2023	405,000.00	02582JJZ4	AMXCA 2023-1 A	4.87%	5/15/2028	1,643.62		
9/15/2023	9/15/2023	495,482.98	14317DAC4	CARMX 2021-3 A3	0.55%	6/15/2026	227.10		
9/15/2023	9/15/2023	725,000.00	14041NFZ9	COMET 2022-A1 A1	2.80%	3/15/2027	1,691.67		
9/15/2023	9/15/2023	565,000.00	02582JJT8	AMXCA 2022-2 A	3.39%	5/17/2027	1,596.13		
9/15/2023	9/15/2023	925,000.00	50117JAC7	KCOT 2022-2A A3	4.09%	12/15/2026	3,152.71		
9/15/2023	9/15/2023	358,733.77	345286AC2	FORDO 2022-A A3	1.29%	6/15/2026	385.64		
9/15/2023	9/15/2023	220,306.98	50117TAC5	KCOT 2021-1A A3	0.62%	8/15/2025	113.83		
9/15/2023	9/15/2023	570,000.00	14317HAC5	CARMX 2022-2 A3	3.49%	2/16/2027	1,657.75		

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
INTEREST									
9/15/2023	9/15/2023	1,170,000.00	58768PAC8	MBART 2022-1 A3	5.21%	8/16/2027	5,079.75		
9/15/2023	9/15/2023	520,000.00	254683CS2	DCENT 2022-A2 A	3.32%	5/17/2027	1,438.67		
9/15/2023	9/15/2023	500,000.00	63743HFG2	NATIONAL RURAL UTIL COOP CORP NOTES (CAL	4.80%	3/15/2028	12,000.00		
9/15/2023	9/15/2023	405,000.00	254683CP8	DCENT 2021-A1 A1	0.58%	9/15/2026	195.75		
9/15/2023	9/15/2023	365,000.00	05522RDG0	BACCT 2023-A1 A1	4.79%	5/15/2028	1,456.96		
9/15/2023	9/15/2023	19,020.58	58769VAC4	MBART 2020-1 A3	0.55%	2/18/2025	8.72		
9/15/2023	9/15/2023	525,000.00	02007WAC2	ALLYA 2023-1 A3	5.46%	5/15/2028	2,388.75		
9/16/2023	9/16/2023	405,000.00	362583AD8	GMCAR 2023-2 A3	4.47%	2/16/2028	1,508.63		
9/16/2023	9/16/2023	300,000.00	36267KAD9	GMCAR 2023-3 A3	5.45%	6/16/2028	1,362.50		
9/18/2023	9/18/2023	68,279.11	43813KAC6	HAROT 2020-3 A3	0.37%	10/18/2024	21.05		
9/20/2023	9/20/2023	350,000.00	89236TKJ3	TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	4.55%	9/20/2027	7,962.50		
9/20/2023	9/20/2023	32,774.75	92290BAA9	VZOT 2020-B A	0.47%	2/20/2025	12.84		
9/21/2023	9/21/2023	380,091.51	43815GAC3	HAROT 2021-4 A3	0.88%	1/21/2026	278.73		
9/22/2023	9/22/2023	350,000.00	904764BB2	UNILEVER CAPITAL CORP NOTES (CALLABLE)	3.37%	3/22/2025	5,906.25		
9/23/2023	9/23/2023	1,390,000.00	4581X0DZ8	INTER-AMERICAN DEVEL BK NOTES	0.50%	9/23/2024	3,475.00		
9/25/2023	9/25/2023	250,000.00	05592XAD2	BMWOT 2023-A A3	5.47%	2/25/2028	1,139.58		
9/30/2023	9/30/2023	4,600,000.00	91282CCZ2	US TREASURY N/B NOTES	0.87%	9/30/2026	20,125.00		

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
INTEREST									
9/30/2023	9/30/2023	770,000.00	857477BM4	STATE STREET CORP NOTES (CALLABLE)	2.90%	3/30/2026	11,168.85		
9/30/2023	9/30/2023	4,000,000.00	91282CBT7	US TREASURY N/B NOTES	0.75%	3/31/2026	15,000.00		
Total INTEREST		159,791,676.58					880,421.49		0.00
MATURITY									
7/23/2023	7/23/2023	325,000.00	06051GHL6	BANK OF AMERICA CORP NOTES (CALLED,OMD 7	3.86%	7/23/2023	331,279.00		
7/23/2023	7/23/2023	150,000.00	06051GHL6	BANK OF AMERICA CORP NOTES (CALLED,OMD 7	3.86%	7/23/2023	152,898.00		
Total MATURITY		475,000.00					484,177.00		0.00
PAYDOWNS									
7/1/2023	7/15/2023	3,860.05	31306X3C5	FG J20795	2.50%	10/1/2027	3,860.05		
7/1/2023	7/25/2023	6,422.19	3140XHQQ3	FN FS2262	4.00%	6/1/2037	6,422.19		
7/1/2023	7/25/2023	2,973.52	3140X7FL8	FN FM3770	3.00%	7/1/2035	2,973.52		
7/1/2023	7/25/2023	870.75	3137H8H79	FHMS KJ41 A1	3.13%	1/1/2029	870.75		
7/1/2023	7/25/2023	519.97	3137HA4K9	FHMS KJ45 A1	4.45%	11/1/2028	519.97		
7/1/2023	7/25/2023	5,942.94	3140J9DU2	FN BM4614	3.00%	3/1/2033	5,942.94		
7/1/2023	7/25/2023	5,383.71	3140XHW60	FN FS2468	4.00%	7/1/2037	5,383.71		
7/1/2023	7/25/2023	6,176.11	3140XJHF3	FN FS2929	4.00%	9/1/2037	6,176.11		
7/1/2023	7/25/2023	586.47	3137H9MM8	FHMS KJ43 A1	4.37%	12/1/2028	586.47		

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
PAYDOWNS									
7/1/2023	7/25/2023	3,866.20	3136B9VJ3	FNR 2020-33 BG	2.00%	5/1/2030	3,866.20		
7/1/2023	7/25/2023	3,098.78	3137H9D63	FHMS K750 A1	3.00%	11/1/2028	3,098.78		
7/1/2023	7/25/2023	654.63	3136ARTE8	FNA 2016-M3 A2	2.70%	2/1/2026	654.63		
7/1/2023	7/25/2023	3,355.00	3132CWZY3	FR SB0759	4.50%	3/1/2035	3,355.00		
7/1/2023	7/25/2023	5,928.83	3132A7WA5	FR ZS6941	2.00%	3/1/2028	5,928.83		
7/1/2023	7/25/2023	853.20	3137H92N8	FHMS KJ42 A1	3.90%	7/1/2029	853.20		
7/1/2023	7/25/2023	6,103.36	3136ABZB2	FNR 2013-1 LA	1.25%	2/1/2028	6,103.36		
7/1/2023	7/20/2023	8,488.69	38383F5U3	GNR 2022-101 DA	2.50%	12/1/2043	8,488.69		
7/15/2023	7/15/2023	18,089.38	50117TAC5	KCOT 2021-1A A3	0.62%	8/15/2025	18,089.38		
7/15/2023	7/15/2023	16,774.09	89237VAB5	TAOT 2020-C A3	0.44%	10/15/2024	16,774.09		
7/15/2023	7/15/2023	31,116.63	50117XAE2	KCOT 2021-2A A3	0.56%	11/17/2025	31,116.63		
7/15/2023	7/15/2023	15,131.31	14314QAC8	CARMX 2021-2 A3	0.52%	2/17/2026	15,131.31		
7/15/2023	7/15/2023	6,749.18	14044CAC6	COPAR 2021-1 A3	0.77%	9/15/2026	6,749.18		
7/15/2023	7/15/2023	30,682.02	14317DAC4	CARMX 2021-3 A3	0.55%	6/15/2026	30,682.02		
7/15/2023	7/15/2023	11,604.29	14315XAC2	CARMX 2020-1 A3	1.89%	12/16/2024	11,604.29		
7/15/2023	7/15/2023	7,255.93	58769VAC4	MBART 2020-1 A3	0.55%	2/18/2025	7,255.93		
7/18/2023	7/18/2023	17,382.59	43813KAC6	HAROT 2020-3 A3	0.37%	10/18/2024	17,382.59		

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
PAYDOWNS									
7/20/2023	7/20/2023	37,820.32	92290BAA9	VZOT 2020-B A	0.47%	2/20/2025	37,820.32		
7/21/2023	7/21/2023	10,415.53	43815GAC3	HAROT 2021-4 A3	0.88%	1/21/2026	10,415.53		
7/25/2023	7/25/2023	9,376.31	09661RAD3	BMWOT 2020-A A3	0.48%	10/25/2024	9,376.31		
8/1/2023	8/20/2023	8,918.86	38383F5U3	GNR 2022-101 DA	2.50%	12/1/2043	8,918.86		
8/1/2023	8/15/2023	4,459.04	31306X3C5	FG J20795	2.50%	10/1/2027	4,459.04		
8/1/2023	8/25/2023	609.78	3136ARTE8	FNA 2016-M3 A2	2.70%	2/1/2026	609.78		
8/1/2023	8/25/2023	3,199.16	3132CWZY3	FR SB0759	4.50%	3/1/2035	3,199.16		
8/1/2023	8/25/2023	475.11	3137H9MM8	FHMS KJ43 A1	4.37%	12/1/2028	475.11		
8/1/2023	8/25/2023	3,838.49	3140X7FL8	FN FM3770	3.00%	7/1/2035	3,838.49		
8/1/2023	8/25/2023	45,582.24	3137H8H79	FHMS KJ41 A1	3.13%	1/1/2029	45,582.24		
8/1/2023	8/25/2023	730.52	3137H92N8	FHMS KJ42 A1	3.90%	7/1/2029	730.52		
8/1/2023	8/25/2023	8,701.52	3140XHQQ3	FN FS2262	4.00%	6/1/2037	8,701.52		
8/1/2023	8/25/2023	7,014.58	3132A7WA5	FR ZS6941	2.00%	3/1/2028	7,014.58		
8/1/2023	8/25/2023	407.46	3137HA4K9	FHMS KJ45 A1	4.45%	11/1/2028	407.46		
8/1/2023	8/25/2023	8,732.95	3140XJHF3	FN FS2929	4.00%	9/1/2037	8,732.95		
8/1/2023	8/25/2023	3,628.00	3136B9VJ3	FNR 2020-33 BG	2.00%	5/1/2030	3,628.00		
8/1/2023	8/25/2023	4,018.52	3140XHW60	FN FS2468	4.00%	7/1/2037	4,018.52		

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
PAYDOWNS									
8/1/2023	8/25/2023	7,951.82	3140J9DU2	FN BM4614	3.00%	3/1/2033	7,951.82		
8/1/2023	8/25/2023	6,857.83	3136ABZB2	FNR 2013-1 LA	1.25%	2/1/2028	6,857.83		
8/1/2023	8/25/2023	2,899.03	3137H9D63	FHMS K750 A1	3.00%	11/1/2028	2,899.03		
8/15/2023	8/15/2023	29,718.26	50117XAE2	KCOT 2021-2A A3	0.56%	11/17/2025	29,718.26		
8/15/2023	8/15/2023	11,266.23	345286AC2	FORDO 2022-A A3	1.29%	6/15/2026	11,266.23		
8/15/2023	8/15/2023	6,645.09	58769VAC4	MBART 2020-1 A3	0.55%	2/18/2025	6,645.09		
8/15/2023	8/15/2023	21,419.29	14044CAC6	COPAR 2021-1 A3	0.77%	9/15/2026	21,419.29		
8/15/2023	8/15/2023	28,167.68	14317DAC4	CARMX 2021-3 A3	0.55%	6/15/2026	28,167.68		
8/15/2023	8/15/2023	18,416.60	50117TAC5	KCOT 2021-1A A3	0.62%	8/15/2025	18,416.60		
8/15/2023	8/15/2023	10,737.00	14315XAC2	CARMX 2020-1 A3	1.89%	12/16/2024	10,737.00		
8/15/2023	8/15/2023	15,455.90	89237VAB5	TAOT 2020-C A3	0.44%	10/15/2024	15,455.90		
8/15/2023	8/15/2023	14,298.85	14314QAC8	CARMX 2021-2 A3	0.52%	2/17/2026	14,298.85		
8/18/2023	8/18/2023	16,039.63	43813KAC6	HAROT 2020-3 A3	0.37%	10/18/2024	16,039.63		
8/20/2023	8/20/2023	32,730.48	92290BAA9	VZOT 2020-B A	0.47%	2/20/2025	32,730.48		
8/21/2023	8/21/2023	24,492.96	43815GAC3	HAROT 2021-4 A3	0.88%	1/21/2026	24,492.96		
8/25/2023	8/25/2023	5,994.16	09661RAD3	BMWOT 2020-A A3	0.48%	10/25/2024	5,994.16		
9/1/2023	9/20/2023	9,000.66	38383F5U3	GNR 2022-101 DA	2.50%	12/1/2043	9,000.66		

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
PAYDOWNS									
9/1/2023	9/15/2023	5,242.81	31306X3C5	FG J20795	2.50%	10/1/2027	5,242.81		
9/1/2023	9/25/2023	409.93	3137HA4K9	FHMS KJ45 A1	4.45%	11/1/2028	409.93		
9/1/2023	9/25/2023	5,733.65	3136ABZB2	FNR 2013-1 LA	1.25%	2/1/2028	5,733.65		
9/1/2023	9/25/2023	2,908.64	3137H9D63	FHMS K750 A1	3.00%	11/1/2028	2,908.64		
9/1/2023	9/25/2023	4,693.88	3140XHQQ3	FN FS2262	4.00%	6/1/2037	4,693.88		
9/1/2023	9/25/2023	734.14	3137H92N8	FHMS KJ42 A1	3.90%	7/1/2029	734.14		
9/1/2023	9/25/2023	7,697.01	3132CWZY3	FR SB0759	4.50%	3/1/2035	7,697.01		
9/1/2023	9/25/2023	18,192.97	3136AY6X6	FNA 2017-M15 A2	2.96%	9/1/2027	18,192.97		
9/1/2023	9/25/2023	612.20	3136ARTE8	FNA 2016-M3 A2	2.70%	2/1/2026	612.20		
9/1/2023	9/25/2023	3,745.98	3136B9VJ3	FNR 2020-33 BG	2.00%	5/1/2030	3,745.98		
9/1/2023	9/25/2023	6,272.23	3140J9DU2	FN BM4614	3.00%	3/1/2033	6,272.23		
9/1/2023	9/25/2023	477.78	3137H9MM8	FHMS KJ43 A1	4.37%	12/1/2028	477.78		
9/1/2023	9/25/2023	732.66	3136AX7E9	FNA 2017-M12 A2	3.06%	6/1/2027	732.66		
9/1/2023	9/25/2023	2,163.04	3140X7FL8	FN FM3770	3.00%	7/1/2035	2,163.04		
9/1/2023	9/25/2023	11,658.86	3140XHW60	FN FS2468	4.00%	7/1/2037	11,658.86		
9/1/2023	9/25/2023	808.26	3137H8H79	FHMS KJ41 A1	3.13%	1/1/2029	808.26		
9/1/2023	9/25/2023	7,015.15	3132A7WA5	FR ZS6941	2.00%	3/1/2028	7,015.15		

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
PAYDOWNS									
9/1/2023	9/25/2023	13,662.15	3140XJHF3	FN FS2929	4.00%	9/1/2037	13,662.15		
9/15/2023	9/15/2023	15,228.08	14314QAC8	CARMX 2021-2 A3	0.52%	2/17/2026	15,228.08		
9/15/2023	9/15/2023	22,957.85	345286AC2	FORDO 2022-A A3	1.29%	6/15/2026	22,957.85		
9/15/2023	9/15/2023	11,491.44	14315XAC2	CARMX 2020-1 A3	1.89%	12/16/2024	11,491.44		
9/15/2023	9/15/2023	31,042.82	14317DAC4	CARMX 2021-3 A3	0.55%	6/15/2026	31,042.82		
9/15/2023	9/15/2023	15,383.15	89237VAB5	TAOT 2020-C A3	0.44%	10/15/2024	15,383.15		
9/15/2023	9/15/2023	31,886.54	50117XAE2	KCOT 2021-2A A3	0.56%	11/17/2025	31,886.54		
9/15/2023	9/15/2023	21,915.59	14044CAC6	COPAR 2021-1 A3	0.77%	9/15/2026	21,915.59		
9/15/2023	9/15/2023	6,801.24	58769VAC4	MBART 2020-1 A3	0.55%	2/18/2025	6,801.24		
9/15/2023	9/15/2023	19,090.83	50117TAC5	KCOT 2021-1A A3	0.62%	8/15/2025	19,090.83		
9/18/2023	9/18/2023	15,992.54	43813KAC6	HAROT 2020-3 A3	0.37%	10/18/2024	15,992.54		
9/20/2023	9/20/2023	27,699.93	92290BAA9	VZOT 2020-B A	0.47%	2/20/2025	27,699.93		
9/21/2023	9/21/2023	24,378.72	43815GAC3	HAROT 2021-4 A3	0.88%	1/21/2026	24,378.72		
Total PAYDOWNS		976,519.75					976,519.75		0.00
SELL									
7/12/2023	7/19/2023	250,000.00	91282CCG4	US TREASURY N/B NOTES	0.25%	6/15/2024	238,739.70		-10,929.77
7/12/2023	7/19/2023	250,000.00	91282CCG4	US TREASURY N/B NOTES	0.25%	6/15/2024	238,739.70		-10,817.24

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
SELL									
7/12/2023	7/19/2023	355,000.00	91282CCG4	US TREASURY N/B NOTES	0.25%	6/15/2024	339,010.38		-15,440.99
7/13/2023	7/18/2023	725,000.00	02665WEA5	AMERICAN HONDA FINANCE CORPORATE NOTES	1.50%	1/13/2025	689,749.29		-35,116.94
7/13/2023	7/18/2023	500,000.00	458140AS9	INTEL CORP NOTES (CALLABLE)	3.70%	7/29/2025	497,354.72		-2,097.85
7/13/2023	7/18/2023	115,000.00	437076CM2	HOME DEPOT INC (CALLABLE) CORPORATE NOTE	2.70%	4/15/2025	111,825.43		-3,861.62
7/13/2023	7/20/2023	150,000.00	91282CCG4	US TREASURY N/B NOTES	0.25%	6/15/2024	143,408.91		-6,327.18
7/17/2023	7/20/2023	1,550,000.00	91282CCG4	US TREASURY N/B NOTES	0.25%	6/15/2024	1,481,347.12		-65,925.85
7/18/2023	7/25/2023	450,000.00	91282CCG4	US TREASURY N/B NOTES	0.25%	6/15/2024	430,470.61		-18,766.62
7/21/2023	7/25/2023	400,000.00	91282CCG4	US TREASURY N/B NOTES	0.25%	6/15/2024	382,531.17		-16,790.82
7/31/2023	8/3/2023	75,000.00	91282CCG4	US TREASURY N/B NOTES	0.25%	6/15/2024	71,802.44		-3,079.12
8/1/2023	8/3/2023	575,000.00	025816CG2	AMERICAN EXPRESS CO CORP NOTES (CALLABLE	2.50%	7/30/2024	557,346.54		-24,967.17
8/3/2023	8/10/2023	375,000.00	91282CCG4	US TREASURY N/B NOTES	0.25%	6/15/2024	359,352.42		-15,089.15
8/7/2023	8/9/2023	525,000.00	91282CCL3	US TREASURY N/B NOTES	0.37%	7/15/2024	501,713.83		-23,615.26
8/8/2023	8/11/2023	330,000.00	91282CCL3	US TREASURY N/B NOTES	0.37%	7/15/2024	315,447.04		-14,631.51
8/8/2023	8/11/2023	50,000.00	91282CCL3	US TREASURY N/B NOTES	0.37%	7/15/2024	47,795.01		-2,237.24
8/16/2023	8/23/2023	200,000.00	91282CCL3	US TREASURY N/B NOTES	0.37%	7/15/2024	191,446.67		-8,625.65
8/21/2023	8/23/2023	275,000.00	91282CCL3	US TREASURY N/B NOTES	0.37%	7/15/2024	263,228.43		-11,871.02
8/21/2023	8/23/2023	325,000.00	91282CCL3	US TREASURY N/B NOTES	0.37%	7/15/2024	311,088.15		-13,936.26

Quarterly Portfolio Transactions

Trade Date	Settle Date	Par (\$)	CUSIP	Security Description	Coupon	Maturity Date	Transact Amount (\$)	Yield at Market	Realized G/L (BV)
SELL									
8/24/2023	8/29/2023	1,600,000.00	91282CCL3	US TREASURY N/B NOTES	0.37%	7/15/2024	1,532,358.70		-67,868.75
9/6/2023	9/11/2023	930,000.00	650036DS2	NY ST URBAN DEV CORP TXBL REV BONDS	0.62%	3/15/2024	909,643.33		-23,175.60
9/7/2023	9/14/2023	200,000.00	91282CCT6	US TREASURY N/B NOTES	0.37%	8/15/2024	191,084.58		-8,908.31
9/8/2023	9/15/2023	1,050,000.00	91282CCT6	US TREASURY N/B NOTES	0.37%	8/15/2024	1,003,327.78		-46,646.69
9/12/2023	9/19/2023	1,250,000.00	91282CCT6	US TREASURY N/B NOTES	0.37%	8/15/2024	1,195,025.90		-54,999.73
9/18/2023	9/20/2023	250,000.00	91282CCX7	US TREASURY N/B NOTES	0.37%	9/15/2024	237,971.86		-11,699.96
9/18/2023	9/20/2023	750,000.00	91282CCT6	US TREASURY N/B NOTES	0.37%	8/15/2024	717,081.78		-32,942.01
9/20/2023	9/27/2023	2,250,000.00	91282CCX7	US TREASURY N/B NOTES	0.37%	9/15/2024	2,143,930.50		-103,337.63
9/28/2023	9/29/2023	100,000.00	91282CDB4	US TREASURY N/B NOTES	0.62%	10/15/2024	95,425.81		-4,687.57
9/28/2023	9/29/2023	1,000,000.00	91282CCX7	US TREASURY N/B NOTES	0.37%	9/15/2024	952,605.17		-46,208.83
Total SELL		16,855,000.00					16,150,852.97		-704,602.34

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- MBS maturities are represented by expected average life.

Glossary

- **Accrued Interest:** Interest that is due on a bond or other fixed income security since the last interest payment was made.
- **Agencies:** Federal agency securities and/or Government-sponsored enterprises.
- **Amortized Cost:** The original cost of the principal of the security is adjusted for the amount of the periodic reduction of any discount or premium from the purchase date until the date of the report. Discount or premium with respect to short-term securities (those with less than one year to maturity at time of issuance) is amortized on a straight line basis. Such discount or premium with respect to longer-term securities is amortized using the constant yield basis.
- **Asset-Backed Security:** A financial instrument collateralized by an underlying pool of assets – usually ones that generate a cash flow from debt, such as loans, leases, credit card balances, and receivables.
- **Bankers' Acceptance:** A draft or bill of exchange accepted by a bank or trust company. The accepting institution guarantees payment of the bill as well as the insurer.
- **Commercial Paper:** An unsecured obligation issued by a corporation or bank to finance its short-term credit needs, such as accounts receivable and inventory.
- **Contribution to Total Return:** The weight of each individual security multiplied by its return, then summed for each sector to determine how much each sector added or subtracted from the overall portfolio performance.
- **Effective Duration:** A measure of the sensitivity of a security's price to a change in interest rates, stated in years.
- **Effective Yield:** The total yield an investor receives in relation to the nominal yield or coupon of a bond. Effective yield takes into account the power of compounding on investment returns, while nominal yield does not.
- **FDIC:** Federal Deposit Insurance Corporation. A federal agency that insures bank deposits to a specified amount.
- **Interest Rate:** Interest per year divided by principal amount and expressed as a percentage.
- **Market Value:** The value that would be received or paid for an investment in an orderly transaction between market participants at the measurement date.
- **Maturity:** The date upon which the principal or stated value of an investment becomes due and payable.
- **Negotiable Certificates of Deposit:** A CD with a very large denomination, usually \$1 million or more, that can be traded in secondary markets.
- **Par Value:** The nominal dollar face amount of a security.
- **Pass-through Security:** A security representing pooled debt obligations that passes income from debtors to its shareholders. The most common type is the mortgage-backed security.

Glossary

- Repurchase Agreements: A holder of securities sells these securities to an investor with an agreement to repurchase them at a fixed price on a fixed date.
- Settle Date: The date on which the transaction is settled and monies/securities are exchanged. If the settle date of the transaction (i.e., coupon payments and maturity proceeds) occurs on a non-business day, the funds are exchanged on the next business day.
- Supranational: A multinational union or association in which member countries cede authority and sovereignty on at least some internal matters to the group, whose decisions are binding on its members.
- Trade Date: The date on which the transaction occurred; however, the final consummation of the security transaction and payment has not yet taken place.
- Unsettled Trade: A trade which has been executed; however, the final consummation of the security transaction and payment has not yet taken place.
- U.S. Treasury: The department of the U.S. government that issues Treasury securities.
- Yield: The rate of return based on the current market value, the annual interest receipts, maturity value, and the time period remaining until maturity, stated as a percentage on an annualized basis.
- YTM at Cost: The yield to maturity at cost is the expected rate of return based on the original cost, the annual interest receipts, maturity value, and the time period from purchase date to maturity, stated as a percentage on an annualized basis.
- YTM at Market: The yield to maturity at market is the rate of return based on the current market value, the annual interest receipts, maturity value, and the time period remaining until maturity, stated as a percentage on an annualized basis.