

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 DTD 07/15/2022 3.000% 07/15/2025	91282CEY3	455,000.00	AA+	Aaa	6/6/2024	6/7/2024	445,171.29	5.03	2,893.21	447,938.86	451,295.85
US TREASURY N/B DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	2,370,000.00	AA+	Aaa	8/2/2021	8/6/2021	2,343,522.66	0.53	507.39	2,364,048.83	2,290,031.46
US TREASURY N/B DTD 09/30/2020 0.250% 09/30/2025	91282CAM3	2,635,000.00	AA+	Aaa	9/7/2021	9/8/2021	2,590,843.16	0.67	18.10	2,624,161.77	2,539,810.63
US TREASURY N/B DTD 11/02/2020 0.250% 10/31/2025	91282CAT8	2,550,000.00	AA+	Aaa	10/4/2021	10/6/2021	2,496,011.72	0.78	2,667.80	2,535,649.14	2,451,386.40
US TREASURY N/B DTD 11/30/2020 0.375% 11/30/2025	91282CAZ4	2,060,000.00	AA+	Aaa	11/2/2021	11/3/2021	2,007,614.84	1.01	2,596.11	2,045,037.84	1,978,325.12
US TREASURY N/B DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	1,600,000.00	AA+	Aaa	1/19/2021	1/21/2021	1,593,812.50	0.45	1,516.30	1,598,436.84	1,532,875.20
US TREASURY N/B DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	575,000.00	AA+	Aaa	5/5/2021	5/7/2021	565,678.71	0.73	544.92	572,498.23	550,877.03
US TREASURY N/B DTD 01/31/2019 2.625% 01/31/2026	9128286A3	780,000.00	AA+	Aaa	2/1/2021	2/3/2021	865,099.22	0.41	3,449.59	802,733.58	768,178.32
US TREASURY N/B DTD 02/01/2021 0.375% 01/31/2026	91282CBH3	1,410,000.00	AA+	Aaa	5/3/2022	5/4/2022	1,282,218.75	2.95	890.83	1,364,510.62	1,347,596.22
US TREASURY N/B DTD 02/01/2021 0.375% 01/31/2026	91282CBH3	2,150,000.00	AA+	Aaa	7/2/2021	7/7/2021	2,108,679.69	0.80	1,358.36	2,137,943.08	2,054,845.30
US TREASURY N/B DTD 02/01/2021 0.375% 01/31/2026	91282CBH3	1,000,000.00	AA+	Aaa	2/26/2021	2/26/2021	978,984.38	0.81	631.79	994,314.11	955,742.00
US TREASURY N/B DTD 02/01/2021 0.375% 01/31/2026	91282CBH3	2,340,000.00	AA+	Aaa	1/4/2022	1/6/2022	2,257,003.13	1.27	1,478.40	2,312,799.81	2,236,436.28
US TREASURY N/B DTD 02/01/2021 0.375% 01/31/2026	91282CBH3	2,415,000.00	AA+	Aaa	2/16/2022	2/17/2022	2,274,439.45	1.91	1,525.78	2,367,594.88	2,308,116.93
US TREASURY N/B DTD 03/01/2021 0.500% 02/28/2026	91282CBQ3	2,640,000.00	AA+	Aaa	12/3/2021	12/7/2021	2,568,843.75	1.15	1,130.39	2,616,265.89	2,521,508.88
US TREASURY N/B DTD 03/31/2021 0.750% 03/31/2026	91282CBT7	1,825,000.00	AA+	Aaa	9/7/2021	9/8/2021	1,824,572.27	0.76	37.60	1,824,859.74	1,745,583.30

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U.S. Treasury											
US TREASURY N/B DTD 06/01/2021 0.750% 05/31/2026	91282CCF6	1,300,000.00	AA+	Aaa	6/2/2021	6/4/2021	1,297,156.25	0.79	3,276.64	1,299,052.60	1,238,148.60
US TREASURY N/B DTD 06/01/2021 0.750% 05/31/2026	91282CCF6	2,290,000.00	AA+	Aaa	6/6/2022	6/8/2022	2,098,749.22	2.99	5,771.93	2,210,103.77	2,181,046.38
US TREASURY N/B DTD 06/30/2021 0.875% 06/30/2026	91282CCJ8	1,980,000.00	AA+	Aaa	7/2/2021	7/7/2021	1,980,541.41	0.87	4,378.33	1,980,189.60	1,886,181.66
US TREASURY N/B DTD 02/15/2017 2.250% 02/15/2027	912828V98	1,750,000.00	AA+	Aaa	7/5/2022	7/7/2022	1,704,746.09	2.85	5,028.87	1,726,701.22	1,695,653.75
US TREASURY N/B DTD 04/30/2020 0.500% 04/30/2027	912828ZN3	2,085,000.00	AA+	Aaa	8/3/2022	8/5/2022	1,863,142.97	2.92	4,362.64	1,964,255.37	1,927,159.25
US TREASURY N/B DTD 08/15/2017 2.250% 08/15/2027	9128282R0	2,550,000.00	AA+	Aaa	9/1/2022	9/6/2022	2,417,619.14	3.40	7,327.79	2,473,095.82	2,457,264.15
US TREASURY N/B DTD 09/30/2022 4.125% 09/30/2027	91282CFM8	2,655,000.00	AA+	Aaa	11/1/2022	11/3/2022	2,637,680.27	4.27	300.88	2,644,426.46	2,696,691.47
US TREASURY N/B DTD 11/02/2020 0.500% 10/31/2027	91282CAU5	4,000,000.00	AA+	Aaa	1/4/2023	1/6/2023	3,406,406.25	3.91	8,369.57	3,620,356.47	3,642,032.00
US TREASURY N/B DTD 01/31/2023 3.500% 01/31/2028	91282CGH8	3,435,000.00	AA+	Aaa	6/1/2023	6/5/2023	3,396,758.79	3.76	20,255.30	3,407,639.89	3,426,010.61
US TREASURY N/B DTD 02/28/2023 4.000% 02/29/2028	91282CGP0	3,035,000.00	AA+	Aaa	3/3/2023	3/7/2023	3,001,330.47	4.25	10,396.13	3,011,949.32	3,075,071.11
US TREASURY N/B DTD 03/31/2023 3.625% 03/31/2028	91282CGT2	1,600,000.00	AA+	Aaa	5/16/2023	5/17/2023	1,606,562.50	3.53	159.34	1,604,708.04	1,602,500.80
US TREASURY N/B DTD 05/01/2023 3.500% 04/30/2028	91282CHA2	2,200,000.00	AA+	Aaa	5/1/2023	5/1/2023	2,194,328.13	3.56	32,222.83	2,195,940.23	2,193,554.00
US TREASURY N/B DTD 06/30/2023 4.000% 06/30/2028	91282CHK0	2,825,000.00	AA+	Aaa	7/6/2023	7/10/2023	2,779,866.21	4.36	28,557.07	2,791,019.25	2,866,050.08
US TREASURY N/B DTD 10/02/2023 4.625% 09/30/2028	91282CJA0	1,185,000.00	AA+	Aaa	9/28/2023	10/2/2023	1,183,241.02	4.66	150.57	1,183,563.03	1,230,455.42
US TREASURY N/B DTD 10/31/2023 4.875% 10/31/2028	91282CJF9	830,000.00	AA+	Aaa	11/3/2023	11/6/2023	844,265.63	4.49	16,932.68	841,912.40	870,137.97
US TREASURY N/B DTD 01/02/2024 3.750% 12/31/2028	91282CJR3	1,280,000.00	AA+	Aaa	1/3/2024	1/5/2024	1,270,300.00	3.92	12,130.43	1,271,628.54	1,287,950.08
US TREASURY N/B DTD 04/01/2024 4.125% 03/31/2029	91282CKG5	1,575,000.00	AA+	Aaa	4/9/2024	4/11/2024	1,557,588.87	4.37	178.49	1,559,088.68	1,609,883.10

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U.S. Treasury											
US TREASURY N/B DTD 05/31/2024 4.500% 05/31/2029	91282CKT7	4,125,000.00	AA+	Aaa	6/5/2024	6/6/2024	4,159,160.16	4.31	62,382.17	4,157,181.81	4,287,261.00
US TREASURY N/B DTD 07/01/2024 4.250% 06/30/2029	91282CKX8	3,190,000.00	AA+	Aaa	7/1/2024	7/2/2024	3,162,959.77	4.44	34,262.16	3,164,170.76	3,281,339.27
US TREASURY N/B DTD 07/31/2024 4.000% 07/31/2029	91282CLC3	1,190,000.00	AA+	Aaa	8/1/2024	8/1/2024	1,198,088.28	3.85	8,019.57	1,197,846.96	1,211,847.21
US TREASURY N/B DTD 09/03/2024 3.625% 08/31/2029	91282CLK5	1,450,000.00	AA+	Aaa	9/4/2024	9/5/2024	1,453,001.95	3.58	4,501.21	1,452,968.14	1,453,511.90
Security Type Sub-Total		73,335,000.00					71,415,988.90	2.77	290,211.17	72,366,591.58	71,852,358.73
Municipal											
CA ST UNIV-E DTD 09/17/2020 0.685% 11/01/2024	13077DNC2	300,000.00	AA-	Aa2	8/27/2020	9/17/2020	300,000.00	0.68	856.25	300,000.00	298,937.40
CALIFORNIA ST DEPT OF DTD 08/06/2020 0.560% 12/01/2024	13067WRB0	100,000.00	AAA	Aa1	7/30/2020	8/6/2020	100,000.00	0.56	186.67	100,000.00	99,299.40
UNIV OF CALIFORNIA-BG (CALLABLE) DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	260,000.00	AA	Aa2	7/10/2020	7/16/2020	260,000.00	0.88	867.30	260,000.00	254,540.78
FLORIDA ST BRD OF ADM DTD 09/16/2020 1.258% 07/01/2025	341271AD6	660,000.00	AA	Aa3	9/3/2020	9/16/2020	660,000.00	1.26	2,075.70	660,000.00	644,239.86
Security Type Sub-Total		1,320,000.00					1,320,000.00	1.00	3,985.92	1,320,000.00	1,297,017.44
Federal Agency											
FANNIE MAE DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	750,000.00	AA+	Aaa	6/4/2020	6/5/2020	753,105.00	0.54	2,070.31	750,355.21	734,858.25
FANNIE MAE DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	1,865,000.00	AA+	Aaa	6/17/2020	6/19/2020	1,861,139.45	0.54	2,693.89	1,864,450.33	1,817,187.00
FREDDIE MAC DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	1,130,000.00	AA+	Aaa	7/21/2020	7/23/2020	1,124,372.60	0.48	823.96	1,129,092.35	1,097,548.66
FANNIE MAE DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	1,200,000.00	AA+	Aaa	8/25/2020	8/27/2020	1,194,384.00	0.47	450.00	1,198,988.00	1,161,135.60

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Federal Agency											
FREDDIE MAC DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	1,730,000.00	AA+	Aaa	9/23/2020	9/25/2020	1,724,792.70	0.44	144.17	1,728,980.55	1,670,162.76
FREDDIE MAC DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	3,400,000.00	AA+	Aaa	10/6/2020	10/8/2020	3,384,768.00	0.47	283.33	3,396,996.27	3,282,400.80
FANNIE MAE DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	1,150,000.00	AA+	Aaa	11/17/2020	11/18/2020	1,149,413.50	0.51	2,300.00	1,149,870.18	1,106,636.95
FANNIE MAE DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	1,130,000.00	AA+	Aaa	11/9/2020	11/12/2020	1,125,954.60	0.57	2,260.00	1,129,107.53	1,087,391.09
Security Type Sub-Total		12,355,000.00					12,317,929.85	0.49	11,025.66	12,347,840.42	11,957,321.11
Corporate											
MASTERCARD INC (CALLABLE) DTD 12/03/2019 2.000% 03/03/2025	57636QAN4	575,000.00	A+	Aa3	3/8/2022	3/10/2022	573,579.75	2.09	894.44	574,798.81	568,930.30
INTEL CORP (CALLABLE) DTD 03/25/2020 3.400% 03/25/2025	458140BP4	1,170,000.00	BBB+	Baa1	3/8/2022	3/10/2022	1,204,678.80	2.38	663.00	1,174,688.96	1,160,782.74
INTEL CORP (CALLABLE) DTD 03/25/2020 3.400% 03/25/2025	458140BP4	835,000.00	BBB+	Baa1	5/15/2020	5/19/2020	925,255.15	1.10	473.17	842,573.86	828,421.87
GOLDMAN SACHS GROUP INC (CALLABLE) DTD 05/22/2015 3.750% 05/22/2025	38148LAE6	835,000.00	BBB+	A2	2/12/2021	2/17/2021	932,845.30	0.94	11,220.31	844,547.53	829,764.55
NOVARTIS CAPITAL CORP (CALLABLE) DTD 11/20/2015 3.000% 11/20/2025	66989HAJ7	1,850,000.00	AA-	Aa3	1/27/2023	1/31/2023	1,782,808.00	4.39	20,195.83	1,822,763.60	1,828,434.55
BANK OF NY MELLON CORP (CALLABLE) DTD 01/28/2021 0.750% 01/28/2026	06406RAQ0	1,500,000.00	A	A1	2/1/2021	2/3/2021	1,499,490.00	0.76	1,968.75	1,499,864.47	1,434,850.50
STATE STREET CORP (CALLABLE) DTD 02/07/2022 1.746% 02/06/2026	857477BR3	185,000.00	A	A1	2/2/2022	2/7/2022	185,000.00	1.75	493.49	185,000.00	182,821.44
JPMORGAN CHASE & CO (CALLABLE) DTD 03/13/2020 2.005% 03/13/2026	46647PBH8	1,350,000.00	A-	A1	4/1/2022	4/5/2022	1,300,050.00	3.01	1,353.38	1,331,612.20	1,331,986.95
STATE STREET CORP (CALLABLE) DTD 10/29/2020 2.901% 03/30/2026	857477BM4	1,020,000.00	A	A1	3/15/2022	3/17/2022	1,021,672.80	2.86	82.20	1,020,273.95	1,009,338.96

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Corporate											
BANK OF AMERICA CORP (CALLABLE) DTD 03/22/2022 3.384% 04/02/2026	06051GKM0	900,000.00	A-	A1	3/17/2022	3/22/2022	900,000.00	3.38	15,143.40	900,000.00	892,784.70
BANK OF AMERICA NA (CALLABLE) DTD 08/18/2023 5.526% 08/18/2026	06428CAA2	1,200,000.00	A+	Aa1	10/23/2023	10/24/2023	1,191,216.00	5.81	7,920.60	1,194,135.34	1,232,018.40
WALMART INC (CALLABLE) DTD 09/17/2021 1.050% 09/17/2026	931142ER0	1,995,000.00	AA	Aa2	1/27/2023	1/31/2023	1,786,921.50	4.18	814.63	1,882,516.52	1,894,356.24
TARGET CORP (CALLABLE) DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	165,000.00	A	A2	1/19/2022	1/24/2022	164,719.50	1.99	679.25	164,870.95	158,468.97
TARGET CORP (CALLABLE) DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	760,000.00	A	A2	2/1/2022	2/3/2022	760,668.80	1.93	3,128.67	760,303.10	729,917.68
MICROSOFT CORP (CALLABLE) DTD 02/06/2017 3.300% 02/06/2027	594918BY9	1,810,000.00	AAA	Aaa	1/27/2023	1/31/2023	1,760,623.20	4.04	9,125.42	1,781,125.68	1,792,986.00
TRUIST FINANCIAL CORP (CALLABLE) DTD 08/03/2020 1.125% 08/03/2027	89788MAC6	1,030,000.00	A-	Baa1	8/3/2022	8/5/2022	903,660.20	3.85	1,866.88	958,187.28	946,209.50
PNC BANK NA (CALLABLE) DTD 10/23/2017 3.100% 10/25/2027	69353RFG8	1,450,000.00	A	A2	12/6/2022	12/8/2022	1,368,887.00	4.38	19,478.33	1,399,033.15	1,405,824.30
AMAZON.COM INC (CALLABLE) DTD 12/01/2022 4.550% 12/01/2027	023135CP9	1,770,000.00	AA	A1	12/21/2022	12/23/2022	1,777,894.20	4.45	26,845.00	1,775,012.91	1,806,175.26
JPMORGAN CHASE & CO (CALLABLE) DTD 02/24/2022 2.947% 02/24/2028	46647PCW4	365,000.00	A-	A1	9/14/2023	9/18/2023	333,745.05	5.13	1,105.53	341,049.62	353,887.58
JPMORGAN CHASE & CO (CALLABLE) DTD 04/22/2024 5.571% 04/22/2028	46647PEE2	350,000.00	A-	A1	6/3/2024	6/4/2024	352,688.00	5.35	8,611.84	352,405.53	360,768.45
APPLE INC (CALLABLE) DTD 05/10/2023 4.000% 05/10/2028	037833ET3	2,175,000.00	AA+	Aaa	5/10/2023	5/11/2023	2,176,892.25	3.98	34,075.00	2,176,357.41	2,197,902.75
JOHN DEERE CAPITAL CORP DTD 07/14/2023 4.950% 07/14/2028	24422EXB0	405,000.00	A	A1	7/11/2023	7/14/2023	404,396.55	4.98	4,287.94	404,543.05	418,222.85
PACCAR FINANCIAL CORP DTD 08/10/2023 4.950% 08/10/2028	69371RS64	900,000.00	A+	A1	8/18/2023	8/22/2023	898,767.00	4.98	6,311.25	899,042.15	931,221.00
CITIBANK NA (CALLABLE) DTD 09/29/2023 5.803% 09/29/2028	17325FBB3	1,225,000.00	A+	Aa3	9/26/2023	9/29/2023	1,225,000.00	5.80	394.93	1,225,000.00	1,295,966.70

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Corporate											
CITIBANK NA (CALLABLE) DTD 09/29/2023 5.803% 09/29/2028	17325FBB3	715,000.00	A+	Aa3	5/1/2024	5/3/2024	728,828.10	5.30	230.51	727,648.13	756,421.38
BLACKROCK FUNDING INC (CALLABLE) DTD 03/14/2024 4.700% 03/14/2029	09290DAA9	115,000.00	AA-	Aa3	3/5/2024	3/14/2024	114,791.85	4.74	255.24	114,812.74	118,218.28
PEPSICO INC (CALLABLE) DTD 07/17/2024 4.500% 07/17/2029	713448FX1	595,000.00	A+	A1	7/15/2024	7/17/2024	594,077.75	4.53	5,503.75	594,114.39	612,066.39
TOYOTA MOTOR CREDIT CORP DTD 08/09/2024 4.550% 08/09/2029	89236TMK8	785,000.00	A+	A1	8/7/2024	8/9/2024	783,469.25	4.59	5,159.19	783,512.29	797,633.01
TOYOTA MOTOR CREDIT CORP DTD 08/09/2024 4.550% 08/09/2029	89236TMK8	165,000.00	A+	A1	8/6/2024	8/9/2024	164,665.05	4.60	1,084.42	164,673.81	167,655.35
Security Type Sub-Total		28,195,000.00					27,817,291.05	3.76	189,366.35	27,894,467.43	28,044,036.65
Agency CMBS											
FHMS K508 A2 DTD 10/01/2023 4.740% 08/01/2028	3137HAQ74	965,000.00	AA+	Aaa	1/23/2024	1/26/2024	971,182.03	4.58	3,811.75	970,436.27	989,255.27
FHMS K511 A2 DTD 12/01/2023 4.860% 10/01/2028	3137HB3G7	665,000.00	AA+	Aaa	11/28/2023	12/7/2023	663,089.46	4.93	2,693.25	663,377.12	684,135.38
FHMS K512 A2 DTD 12/01/2023 5.000% 11/01/2028	3137HBCF9	610,000.00	AA+	Aaa	12/11/2023	12/21/2023	615,696.18	4.79	2,541.67	614,887.64	630,777.21
FHMS K513 A2 DTD 01/01/2024 4.724% 12/01/2028	3137HBFY5	685,000.00	AA+	Aaa	1/10/2024	1/18/2024	691,842.47	4.50	2,696.62	690,962.67	701,959.92
FHMS K514 A2 DTD 02/01/2024 4.572% 12/01/2028	3137HBLV4	720,000.00	AA+	Aaa	2/1/2024	2/8/2024	727,199.28	4.34	2,743.20	726,334.94	733,537.44
FHMS K515 A2 DTD 02/01/2024 5.400% 01/01/2029	3137HBPD0	1,200,000.00	AA+	Aaa	2/14/2024	2/22/2024	1,232,328.00	4.79	5,400.00	1,228,749.80	1,260,546.00
FHMS K516 A2 DTD 03/01/2024 5.477% 01/01/2029	3137HBPM0	1,200,000.00	AA+	Aaa	2/29/2024	3/7/2024	1,235,996.40	4.79	5,477.00	1,232,254.71	1,262,870.40
FHMS K520 A2 DTD 04/01/2024 5.180% 03/01/2029	3137HCKV3	680,000.00	AA+	Aaa	4/23/2024	4/30/2024	682,760.12	5.09	2,935.33	682,590.76	709,709.88
FHMS K522 A2 DTD 06/01/2024 4.803% 05/01/2029	3137HDJJ0	1,250,000.00	AA+	Aaa	6/5/2024	6/13/2024	1,249,996.25	4.80	5,003.13	1,250,000.00	1,286,936.25

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 K524 A2 DTD 07/01/2024 4.720% 05/01/2029	3137HDV56	1,040,000.00	AA+	Aaa	7/16/2024	7/25/2024	1,046,386.64	4.58	4,090.67	1,046,269.11	1,067,972.88
FHMS K526 A2 DTD 08/01/2024 4.543% 07/01/2029	3137HDXL9	1,120,000.00	AA+	Aaa	8/7/2024	8/15/2024	1,130,476.48	4.33	4,240.13	1,130,235.02	1,142,273.44
FHMS K528 A2 DTD 09/01/2024 4.508% 07/01/2029	3137HFNZ4	440,000.00	AA+	Aaa	9/4/2024	9/12/2024	448,791.20	4.06	1,652.93	448,705.91	448,684.72
Security Type Sub-Total		10,575,000.00					10,695,744.51	4.65	43,285.68	10,684,803.95	10,918,658.79
ABS											
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	24,852.42	AAA	NR	4/13/2021	4/21/2021	24,847.06	0.52	5.74	24,850.88	24,759.22
CCCIT 2023-A1 A1 DTD 12/11/2023 5.230% 12/08/2027	17305EGW9	260,000.00	AAA	Aaa	12/4/2023	12/11/2023	259,967.40	5.23	4,268.26	259,973.62	262,788.76
HAROT 2023-3 A3 DTD 08/22/2023 5.410% 02/18/2028	43815QAC1	775,000.00	AAA	NR	8/15/2023	8/22/2023	774,840.20	5.42	1,514.05	774,879.65	786,145.28
TAOT 2023-C A3 DTD 08/15/2023 5.160% 04/17/2028	89231FAD2	240,000.00	AAA	NR	8/8/2023	8/15/2023	239,945.71	5.17	550.40	239,958.81	242,927.52
TAOT 2023-D A3 DTD 11/14/2023 5.540% 08/15/2028	89239FAD4	240,000.00	AAA	NR	11/7/2023	11/14/2023	239,974.13	5.54	590.93	239,979.13	245,593.68
FITAT 2023-1 A3 DTD 08/23/2023 5.530% 08/15/2028	31680EAD3	845,000.00	AAA	Aaa	8/15/2023	8/23/2023	844,947.61	5.53	2,076.82	844,959.25	856,978.72
CHAIT 2023-A1 A DTD 09/15/2023 5.160% 09/15/2028	161571HT4	965,000.00	AAA	NR	9/7/2023	9/15/2023	964,732.50	5.17	2,213.07	964,782.92	985,841.11
HART 2023-C A3 DTD 11/13/2023 5.540% 10/16/2028	44918CAD4	355,000.00	AAA	NR	11/3/2023	11/13/2023	354,953.32	5.54	874.09	354,961.52	362,807.87
BACCT 2023-A2 A2 DTD 12/14/2023 4.980% 11/15/2028	05522RDH8	430,000.00	NR	Aaa	12/7/2023	12/14/2023	429,942.25	4.98	951.73	429,952.02	438,605.16

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											
GMCAR 2024-1 A3 DTD 01/17/2024 4.850% 12/18/2028	36268GAD7	115,000.00	NR	Aaa	1/9/2024	1/17/2024	114,976.87	4.85	232.40	114,979.88	116,451.30
Security Type Sub-Total		4,249,852.42					4,249,127.05	5.29	13,277.49	4,249,277.68	4,322,898.62
Managed Account Sub Total		130,029,852.42					127,816,081.36	3.00	551,152.27	128,862,981.06	128,392,291.34
Securities Sub Total		\$130,029,852.42					\$127,816,081.36	3.00%	\$551,152.27	\$128,862,981.06	\$128,392,291.34
Accrued Interest											\$551,152.27
Total Investments											\$128,943,443.61