

SUBMITTAL TO THE BOARD OF SUPERVISORS  
COUNTY OF RIVERSIDE, STATE OF CALIFORNIA



ITEM: 2.29  
(ID # 19763)

**MEETING DATE:**  
Tuesday, August 30, 2022

**FROM :** TREASURER-TAX COLLECTOR:

**SUBJECT:** TREASURER-TAX COLLECTOR: Receive and File the Treasurer's Monthly Disclosure Report on Investments dated July, 2022, All Districts. [\$0]

**RECOMMENDED MOTION:** That the Board of Supervisors:

1. Receives and files the 'Monthly Disclosure Report on Investments dated July, 2022'.

**ACTION:Consent**

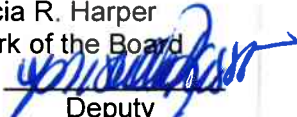
  
Matthew Jennings, Treasurer-Tax Collector 8/19/2022

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**MINUTES OF THE BOARD OF SUPERVISORS**

On motion of Supervisor Spiegel, seconded by Supervisor Perez and duly carried by unanimous vote, IT WAS ORDERED that the above matter is received and filed recommended.

Ayes: Jeffries, Spiegel, Washington, Perez and Hewitt  
Nays: None  
Absent: None  
Date: August 30, 2022  
xc: Treasurer

Kecia R. Harper  
Clerk of the Board  
By:   
Deputy

**SUBMITTAL TO THE BOARD OF SUPERVISORS COUNTY OF RIVERSIDE,  
STATE OF CALIFORNIA**

<b>FINANCIAL DATA</b>	<b>Current Fiscal Year:</b>	<b>Next Fiscal Year:</b>	<b>Total Cost:</b>	<b>Ongoing Cost</b>
<b>COST</b>	\$ 0	\$ 0	\$ 0	\$ 0
<b>NET COUNTY COST</b>	\$ 0	\$ 0	\$ 0	\$ 0
<b>SOURCE OF FUNDS: NA</b>			<b>Budget Adjustment: No</b>	
			<b>For Fiscal Year: 2022-2023</b>	

**C.E.O. RECOMMENDATION:** Approve.

**BACKGROUND:**

**Summary**

The County Treasurer -Tax Collector is submitting the above noted report to the County Board of Supervisors in keeping with Section 53607 of the California Government Code, which requires a quarterly report on the status of investments. The practice has been to provide the Board with a monthly report. The report gives various statistics on the portfolio as to overall composition, liquidity, credit quality on the various securities and provides several trends on earning performance, average weighted maturity, and the portfolio's 'paper loss or gain'.

# COUNTY OF RIVERSIDE TREASURER-TAX COLLECTOR'S

MANAGED BY

**Matt Jennings**

**Treasurer-Tax Collector**

Giovane Pizano

Assistant Treasurer

John Byerly

Chief Investment Officer

Steve Faeth

Senior Investment Officer

Isela Licea

Investment Officer

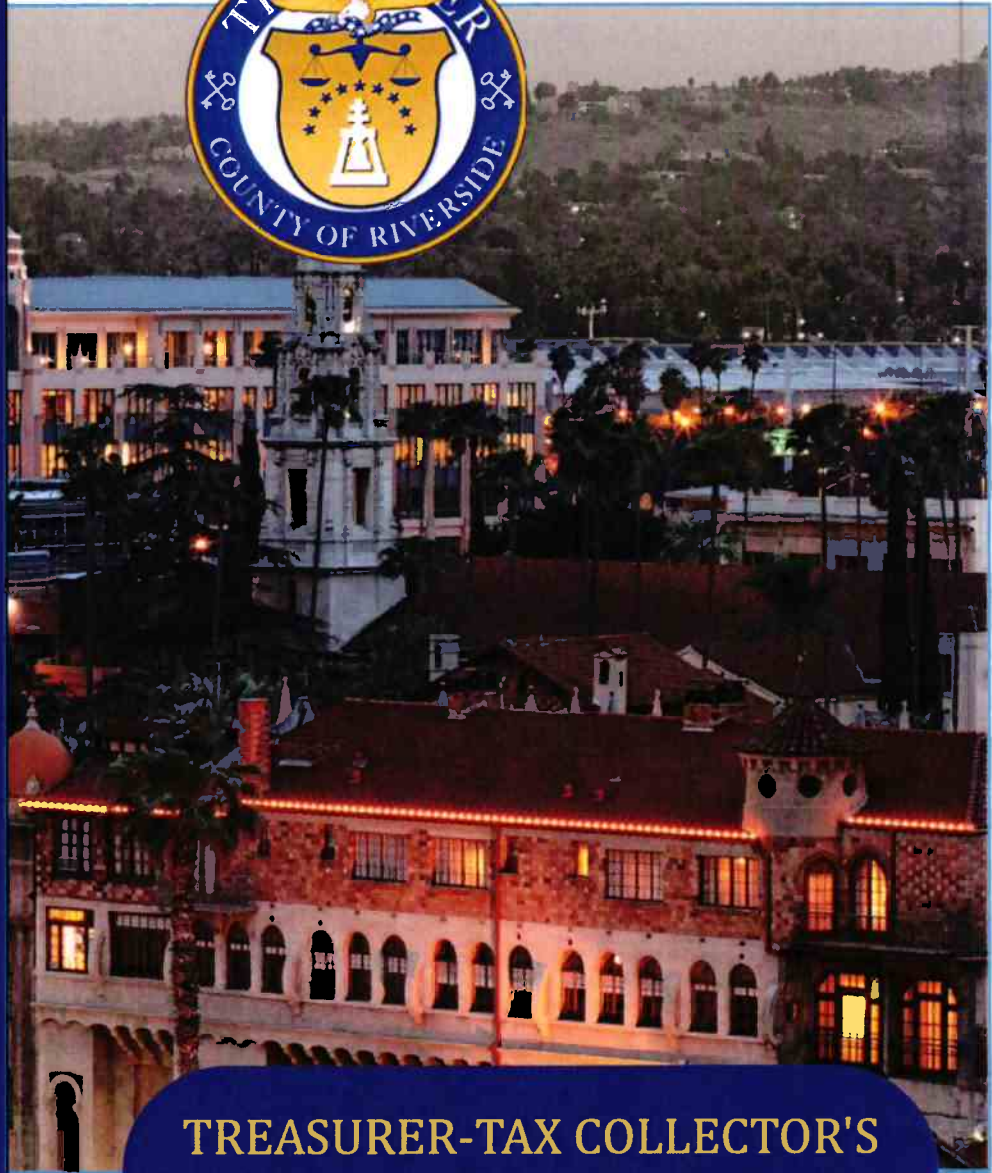
COUNTY ADMINISTRATIVE CENTER

4080 LEMON STREET,

4TH FLOOR,

RIVERSIDE, CA 92502-2205

[WWW.COUNTYTREASURER.ORG](http://WWW.COUNTYTREASURER.ORG)

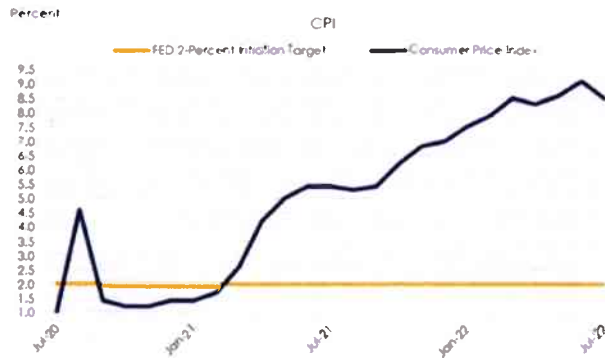


**TREASURER-TAX COLLECTOR'S  
POOLED INVESTMENT FUND**

**JULY 2022 REPORT**

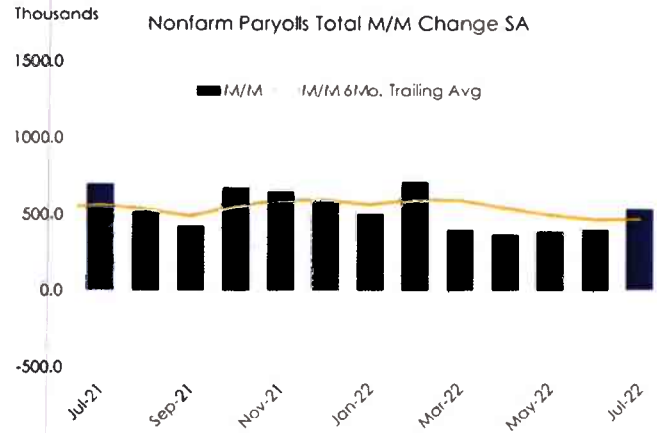
# INFLATION SCARE GROWS

Before we begin our economic commentary, I would like to point out that our monthly report has a different look and feel to it. We have changed the format somewhat to provide the reader with more clarity and insight to the TPIF's financial position. We hope you enjoy our report and would like any feedback you may have on its contents as we aim to provide our depositors and constituents with the most relevant information possible.



The United States is experiencing price inflation not seen since the 1970's. The Consumer Price Index (CPI) number released in July stood at 9.1%, prompting the Federal Reserve to raise rates another 75 basis points, bringing the Federal Funds Rate to a range of 2.25% - 2.50%. As a result, we can expect to see the FED continuing with more rate increases until there is solid proof that inflation is back under control. Higher rates will continue to push the Treasurer Pooled Investment Fund yield higher.

The economy is still churning out job growth, with the July nonfarm payroll release coming in at a robust 372,000 jobs created and the unemployment rate holding steady at 3.6%. That is a rate close to the 50 year low of 3.5% reached just before the pandemic. July's NAHB Housing Market Index dropped 12 points to 55, the second largest



monthly decline on record behind April 2020's pandemic-induced collapse. Buyer traffic and single-family sales both posted substantial declines. Riverside County's housing market showed continued signs of cooling, with single family median home prices rising 13.1%, down from the 20 - 25% appreciation levels seen in 2021 and early 2022.

The Treasury Bond Market saw 2-year Treasury Note yields rise slightly, but 5-year Treasury Note yields dropped. This market behavior is a result of anticipation of higher rates eventually pushing the economy into recession. 2-year Treasury Notes began the month at a yield of 2.83% and ended at 2.89%. 5-year Treasury Notes began the month at a yield of 2.89% and ended at 2.68%. Stocks rose for the month, with the Dow Jones Industrial Average beginning the month at 31,000 and ending at 32,800

Matt Jennings

Treasurer-Tax Collector

## Treasurer Tax-Collector Statement



### PORTFOLIO SUMMARY

Month End Values \$ are

Expressed in 000,000	Jul-22	Jan-22	Jul-21
Principal Value	\$ 11,179.87	\$ 11,166.03	\$ 8,729.41
Market Value*	10,985.70	11,106.13	8,738.46
Book Value*	11,189.74	11,166.03	8,729.41
Unrealized Gain/Loss*	(204.04)	(59.90)	9.05
Paper Gain or Loss %	-1.823%	-0.536%	0.104%
Yield	1.25	0.33	0.3
WAM (Yrs)	1.23	1.13	1.24

\* Market values do not include accrued interest

\* Book Value is amount paid changed by amortization Accretion, adjustments, write downs

\* Unrealized Gain/Loss is Market Value - Book Value

The Treasurer's Pooled Investment Fund is comprised of contributions from the county, schools, special districts, and other discretionary depositors throughout the County of Riverside. The primary objective of the Treasurer shall be to **safeguard the principal** of the funds under the Treasurer's control, meet the **liquidity needs** of the depositor, and to maximize a **return on the funds** within the given parameters.

The Treasurer-Tax Collector and the Capital Markets team are committed to maintaining the highest credit ratings. The Treasurer's Pooled Investment Fund is currently rated **Aaa-bf** by **Moody's Investor Service** and **AAAf/S1** by **Fitch Ratings**, two of the nation's most trusted bond credit rating services.

Since its inception, the Treasurer's Pooled Investment Fund has been in **full compliance** with the Treasurer's Statement of Investment Policy, which is more restrictive than California Government Code 53646.

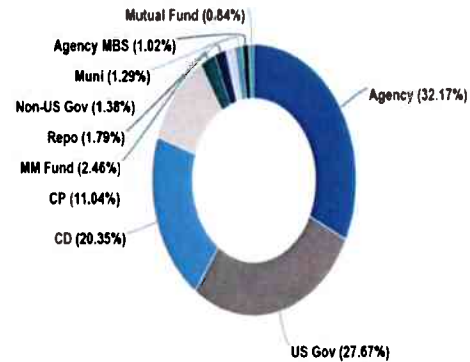
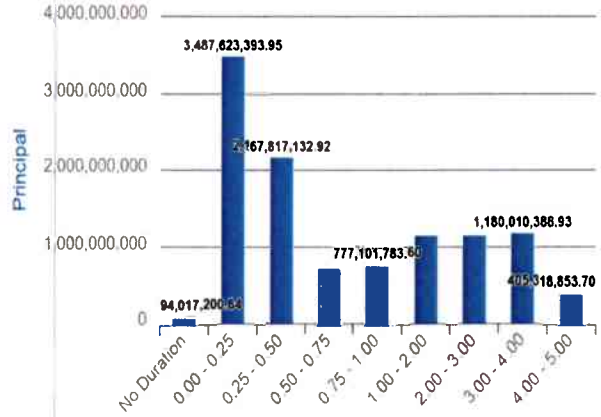
# TPIF STATS

Composite Credit Ratings			
Rating	Market Value	Moody's Rating	Fitch Rating
AAA	5,127,858,708.54	Aaa	AAA
AA+	251,635,332.70	Aaa	AAA
AA	100,498,693.95	Aa2	AA
AA-	125,000.00	Aa3	NA
NA	465,605,437.33	NA	NA
A-1+	5,039,977,393.35	P-1	AAA

<b>AAA</b>	<b>10,985,700,565.87</b>	<b>Aaa</b>	<b>AAA</b>
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### Holdings by Security Type

Security Type Category	Par Value	Principal	Days to		Yield
			Maturity	Final	
Agency	3,615,859,250.00	3,596,565,344.27	859	95.7517	1.194
US Gov	3,110,000,000.00	3,092,875,833.69	422	97.8173	0.997
CD	2,275,000,000.00	2,275,004,423.53	99	100.0000	1.317
CP	1,239,700,000.00	1,233,826,735.01	49	99.7757	1.573
MM Fund	274,955,016.99	274,990,000.99	0	1.0000	2.074
Repo	200,000,000.00	200,000,000.00	1	100.0000	2.220
Non-US Gov	153,895,000.00	153,701,457.58	638	95.8335	0.643
Muni	143,650,000.00	144,500,815.00	591	96.7297	0.583
Agency MBS	116,200,441.39	114,389,878.27	958	98.8091	3.477
Mutual Fund	93,213,169.12	94,017,200.84	—	1.0086	—
<b>Total</b>	<b>11,222,472,877.49</b>	<b>11,179,871,689.18</b>	<b>449</b>	<b>94.6283</b>	<b>1.254</b>



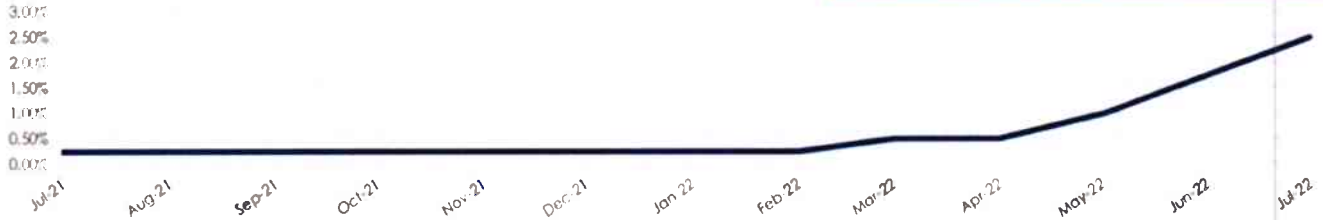
Month	Monthly Receipts	Monthly Disbursements	Difference	Required Matured Investments	Balance	Actual Investments Maturing	Available to Invest > 1 Year
08/2022					67.69		
08/2022	1,398.14	1,552.97	-154.83	87.14	0.00	1,628.71	
09/2022	2,050.00	1,804.41	245.59		245.59	915.50	
10/2022	1,500.00	1,700.00	-200.00		45.59	922.31	
11/2022	1,600.00	1,700.00	-100.00	54.41	(0.00)	755.00	
12/2022	3,500.00	1,800.00	1700.00		1,700.00	113.25	
01/2023	1,600.00	2,400.00	-800.00		900.00	1,210.00	
02/2023	1,500.00	1,800.00	-300.00		600.00	381.46	
03/2023	2,350.00	1,800.00	550.00		1,150.00	236.75	
04/2023	2,750.00	2,070.00	680.00		1,830.00	60.00	
05/2023	1,600.00	2,500.00	-900.00		930.00	417.19	
06/2023	2,300.00	2,400.00	-100.00		830.00	290.00	
07/2023	1,400.00	2,100.00	-700.00		130.00	85.14	
<b>TOTALS</b>	<b>23,548.14</b>	<b>23,627.38</b>	<b>(79.24)</b>	<b>141.55</b>	<b>8,428.87</b>	<b>7,015.29</b>	<b>10,880.92</b>
				<b>1.28%</b>		<b>63.65%</b>	<b>98.72%</b>

# FIXED INCOME MARKETS

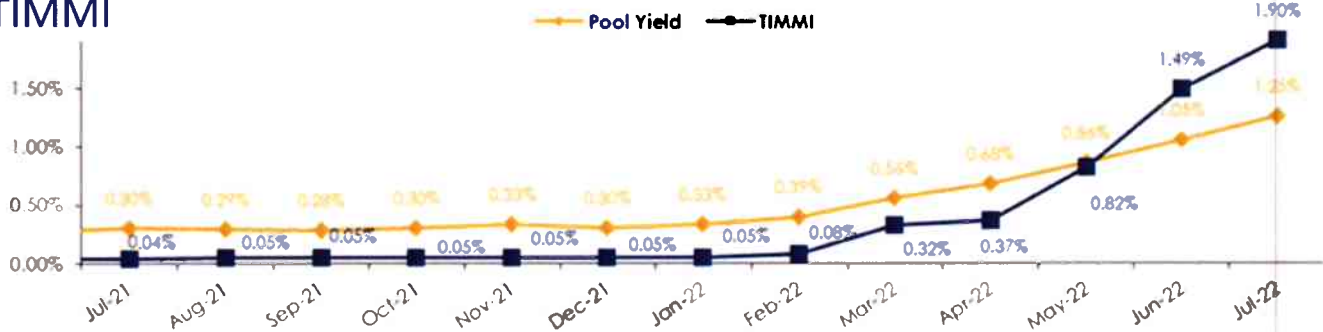
## FED FUNDS RATE

Fed Fund Rate: 2.25% to 2.50%

Next FOMC Scheduled Meeting: 09/21/2022



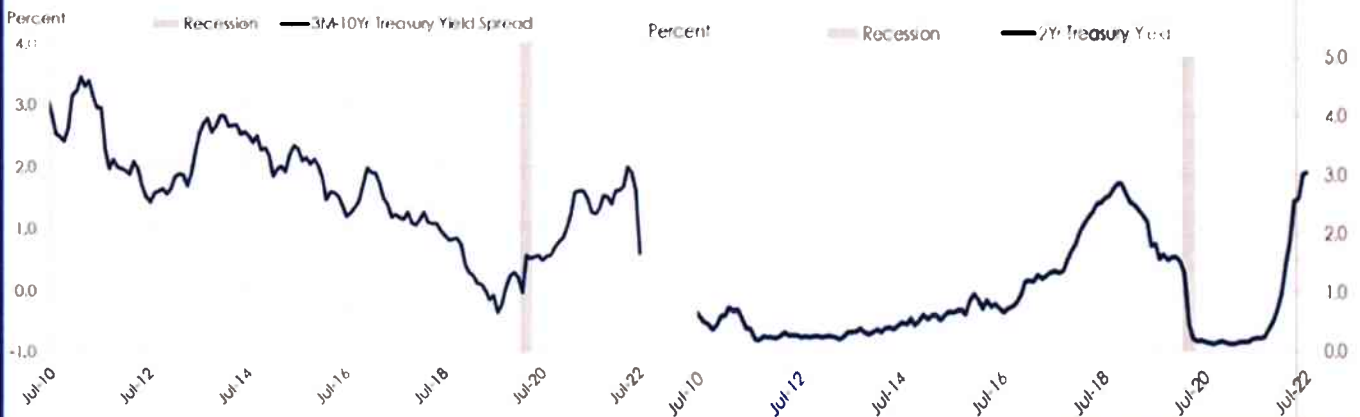
## TIMMI



The Treasurer's Institutional Money Market Index (TIMMI) is a composite index of four AAA rated prime institutional money market funds.

Their average yield is compared to the yield of the Treasurer's Pooled Investment Fund in the above graph.

## US Treasury Market



US Treasury Yield Curve	3 Mo	6 Mo	1 Yr	2 Yr	3 Yr	5 Yr	10 Yr	30 Yr
07/29/2022 - 07/01/2022	0.68	0.39	0.19	0.05	-0.02	-0.18	-0.21	-0.11
07/29/2022	2.41	2.91	2.98	2.89	2.83	2.70	2.67	3.00
07/01/2022	1.73	2.52	2.79	2.84	2.85	2.88	2.88	3.11

## Compliance Status: Full Compliance

The Treasurer's Pooled Investment Fund was in full compliance with the County of Riverside's Treasurer's Statement of Investment Policy. The County's Statement of Investment Policy is more restrictive than California Government Code 53646. The County's Investment Policy is reviewed annually by the County of Riverside's Oversight Committee and approved by the Board of Supervisors.

Investment Category	GOVERNMENT CODE			COUNTY INVESTMENT POLICY			Actual %
	Maximum Maturity	Authorized % Limit	S&P/ Moody's	Maximum Maturity	Authorized % Limit	S&P/ Moody's	
<b>MUNICIPAL BONDS (MUNI)</b>	5 YEARS	NO LIMIT	NA	4 YEARS	15%	AA-/Aa3/AA-	<b>1.32%</b>
<b>U.S. TREASURIES</b>	5 YEARS	NO LIMIT	NA	5 YEARS	100%	NA	<b>28.17%</b>
<b>LOCAL AGENCY OBLIGATIONS (LAO)</b>	5 YEARS	NO LIMIT	NA	3 YEARS	2.50%	INVESTMENT GRADE	<b>0.00%</b>
<b>FEDERAL AGENCIES COMMERCIAL PAPER (CP)</b>	5 YEARS	NO LIMIT	AAA	5 YEARS	100%	NA	<b>33.80%</b>
<b>CERTIFICATE &amp; TIME DEPOSITS (NCD &amp; TCD)</b>	270 DAYS	40%	A1/P1	270 DAYS	40%	A1/P1/F1	<b>11.24%</b>
<b>INT'L BANK FOR RECONSTRUCTION AND DEVELOPMENT AND INT'L FINANCE CORPORATION</b>	5 YEARS	30%	NA	1 YEAR	25% Combined	A1/P1/F1	<b>20.72%</b>
<b>REPURCHASE AGREEMENTS (REPO)</b>	NA	NA	NA	4 YEARS	20%	AA/Aa/AA	<b>1.40%</b>
<b>REVERSE REPOS</b>	1 YEARS	NO LIMIT	NA	45 DAYS	40% max, 25% in term repo over 7 days	A1/P1/F1	<b>0.00%</b>
<b>MEDIUM TERM NOTES (MTNO)</b>	92 DAYS	20%	NA	60 DAYS	10%	NA	<b>0.00%</b>
<b>CALTRUST SHORT TERM FUND</b>	5 YEARS	30%	A	3 YEARS	20%	AA/Aa2/AA	<b>0.00%</b>
<b>MONEY MARKET MUTUAL FUNDS (MMF)</b>	NA	NA	NA	DAILY LIQUIDITY	1.00%	NA	<b>0.0.86%</b>
<b>LOCAL AGENCY INVESTMENT FUND (LAIF)</b>	60 DAYS	20%	AAA/Aaa	DAILY LIQUIDITY	20%	AAA by 2 Of 3 RATINGS AGC.	<b>2.50%</b>
<b>CASH/DEPOSIT AC-COUNT</b>	NA	NA	NA	DAILY LIQUIDITY	Max \$50 million	NA	<b>0.00%</b>
	NA	NA	NA	NA	NA	NA	<b>0.00%</b>



Agency  
AGCY BOND

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3130A1GJ7	FEDERAL HOME LOAN BANKS	3.694	93.2445	03/21/2026	20,000,000.00	18,648,900.00	18,185,458.55	463,441.45
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.046	91.5566	10/27/2026	20,000,000.00	18,311,320.00	18,233,547.45	77,772.55
3130AFPX13	FEDERAL HOME LOAN BANKS	2.589	97.1771	11/27/2023	20,000,000.00	19,435,420.00	19,339,874.32	104,545.68
3130ALCV4	FEDERAL HOME LOAN BANKS	2.112	92.5870	02/24/2026	25,000,000.00	23,146,750.00	23,842,303.42	(695,553.42)
3134HW6C5	FEDERAL HOME LOAN MORTGAGE CORP	3.122	91.5442	10/28/2026	15,000,000.00	13,731,630.00	13,631,382.62	100,247.38
3133ELSS9	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.965	94.9867	09/03/2024	10,000,000.00	9,498,670.00	9,514,043.01	(15,373.01)
3133ELJH0	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.882	95.0579	08/19/2024	10,000,000.00	9,505,790.00	9,525,222.12	(19,432.12)
3130ALHH0	FEDERAL HOME LOAN BANKS	3.040	93.1856	07/05/2026	10,500,000.00	9,764,488.00	9,765,020.20	(531.20)
31330AL2X12	FEDERAL HOME LOAN BANKS	3.001	91.1943	02/17/2027	10,000,000.00	9,095,613.81	9,095,613.81	0.00
3130ALFD2	FEDERAL HOME LOAN BANKS	2.050	91.7936	02/24/2027	15,000,000.00	13,769,040.00	14,333,076.16	(564,036.16)
3130ACYH1	FEDERAL HOME LOAN BANKS	1.746	91.1501	02/10/2027	10,000,000.00	9,115,010.00	9,604,412.66	(489,402.66)
3134GWZV1	FEDERAL HOME LOAN MORTGAGE CORP	1.238	92.9755	10/22/2025	15,000,000.00	13,946,325.00	14,722,930.65	(776,605.65)
3130AQH5	FEDERAL HOME LOAN BANKS	2.086	94.1223	01/28/2027	20,000,000.00	18,824,460.00	19,671,617.57	(847,157.57)
3133ZAX1	FEDERAL HOME LOAN BANKS	2.691	99.6917	03/10/2023	11,750,000.00	11,713,774.75	11,710,875.06	2,899.69
3130ANM10	FEDERAL HOME LOAN BANKS	1.668	92.8954	08/20/2026	10,000,000.00	9,289,540.00	9,779,082.93	(489,542.93)
3133FNK64	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.908	93.5011	01/11/2027	10,000,000.00	9,350,110.00	9,814,838.71	(464,728.71)
3133FNW6	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.457	98.0547	05/23/2023	50,000,000.00	49,027,350.00	49,966,949.07	(939,599.07)
3130ALJED2	FEDERAL HOME LOAN BANKS	3.001	91.7936	02/24/2027	20,000,000.00	18,358,720.00	18,323,016.16	35,703.84
3130AQF57	FEDERAL HOME LOAN BANKS	0.736	96.8859	12/22/2023	25,000,000.00	24,221,475.00	24,961,726.03	(740,251.03)
3133FNKR3	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.764	97.9579	03/14/2024	20,000,000.00	19,591,580.00	19,956,018.60	(364,438.60)
3130AQH5	FEDERAL HOME LOAN BANKS	1.984	94.1223	01/28/2027	10,000,000.00	9,412,230.00	9,878,898.01	(466,668.01)
3133FNK5	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.340	92.7383	10/20/2026	10,000,000.00	9,273,830.00	9,918,533.67	(644,703.67)
3133FNX2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.439	100.5700	06/17/2024	10,000,000.00	10,057,000.00	9,965,934.61	91,065.39
3133FNJ57	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.721	98.9227	04/18/2024	10,520,000.00	10,406,668.04	10,495,372.71	(88,704.67)
3130ALJ7	FEDERAL HOME LOAN BANKS	0.201	94.1925	03/17/2025	25,000,000.00	23,549,875.00	24,966,678.25	(1,416,803.25)
3137FALX3	FEDERAL HOME LOAN MORTGAGE CORP	0.497	92.3846	09/23/2025	10,000,000.00	9,218,460.00	9,962,107.45	(743,647.45)
3135G0194	FEDERAL NATIONAL MORTGAGE ASSOCIATION	2.490	99.9104	01/19/2023	10,000,000.00	9,991,040.00	9,994,753.62	(3,713.62)
3133FNK5	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.249	92.7383	10/20/2026	10,000,000.00	9,273,830.00	9,955,302.49	(681,472.49)
3132X0H5	FEDERAL AGRICULTURAL MORTGAGE CORP	2.960	99.9025	06/30/2023	10,000,000.00	9,990,250.00	9,990,361.50	(11.50)
3135G0G43	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.573	92.5820	11/07/2025	14,000,000.00	12,961,480.00	13,967,137.13	(1,005,657.13)
3133FNZ1	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.860	94.4016	01/26/2027	10,000,000.00	9,440,160.00	9,965,822.61	(525,662.61)
3130AKK19	FEDERAL HOME LOAN BANKS	0.235	96.2176	12/22/2023	15,000,000.00	14,432,640.00	14,990,658.00	(558,018.00)
3130ALLP7	FEDERAL HOME LOAN BANKS	0.688	94.1995	03/17/2025	15,000,000.00	14,985,925.00	15,948,149.69	(962,224.69)
3133EMJ67	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.266	93.2603	12/21/2026	10,000,000.00	9,326,120.00	9,976,275.60	(650,155.60)
3130AKD16	FEDERAL HOME LOAN BANKS	0.176	99.8700	09/22/2023	15,000,000.00	14,925,585.00	14,999,258.52	(73,673.52)
3133EMK41	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.235	96.2516	12/21/2023	20,000,000.00	19,547,000.00	19,988,877.78	(441,877.78)
3133EMJ7	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.671	97.2795	09/17/2024	6,128,000.00	5,961,287.76	6,119,052.43	(157,764.67)
3133LJ348	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.092	100.1407	10/02/2023	10,000,000.00	10,014,070.00	9,995,159.42	18,910.58
3130AHI09	FEDERAL HOME LOAN BANKS	2.180	98.7773	02/28/2024	7,000,000.00	6,914,411.00	6,993,480.17	(79,069.17)
3130AFH17	FEDERAL HOME LOAN BANKS	0.590	95.0131	09/30/2024	20,000,000.00	19,002,620.00	19,991,339.42	(988,719.42)
3133FNK58	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.202	95.8000	01/06/2025	5,000,000.00	4,790,000.00	4,960,832.95	(200,832.95)
3133EMJ77	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.235	96.2029	12/28/2023	15,000,000.00	14,470,435.00	14,994,709.52	(564,274.52)
3134GXB17	FEDERAL HOME LOAN MORTGAGE CORP	0.325	96.6089	11/16/2023	15,000,000.00	14,491,335.00	14,995,150.68	(503,815.68)
3130AKM15	FEDERAL HOME LOAN BANKS	2.838	98.9832	10/25/2024	10,000,000.00	9,898,320.00	9,991,947.37	(93,627.37)
3133FNVD9	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.913	99.7287	04/26/2027	10,000,000.00	9,972,870.00	9,983,334.94	(10,464.94)
3133EMJ77	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.244	96.2029	12/28/2023	10,000,000.00	9,620,290.00	9,995,245.14	(374,955.14)
3133EMSC7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.512	93.8591	03/03/2025	10,000,000.00	9,385,910.00	9,991,914.78	(606,004.78)
3133ELZ78	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.250	98.3349	03/15/2023	10,000,000.00	9,833,490.00	9,998,137.36	(164,647.36)
3137FALZ7	FEDERAL HOME LOAN MORTGAGE CORP	0.380	96.7047	11/06/2023	10,000,000.00	9,670,470.00	9,996,206.20	(325,736.20)
3133EMKW1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.235	96.2516	12/21/2023	10,000,000.00	9,625,160.00	9,996,527.40	(371,367.40)
3134GVBX2	FEDERAL HOME LOAN MORTGAGE CORP	0.270	97.7122	06/01/2023	10,000,000.00	9,771,220.00	9,998,329.67	(227,109.67)
3133JKN8	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.719	99.9860	04/11/2023	10,000,000.00	9,998,600.00	9,998,656.02	(56.02)
3133EMJ5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.339	93.9441	12/23/2024	10,000,000.00	9,394,410.00	9,995,492.79	(601,082.79)
3133MVB2	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.367	95.8503	03/18/2024	25,000,000.00	23,962,575.00	24,997,090.56	(1,034,515.56)
3134GVB13	FEDERAL HOME LOAN MORTGAGE CORP	0.760	94.0014	05/28/2025	15,000,000.00	14,100,210.00	14,995,751.38	(895,541.38)
3130A1GJ7	FEDERAL HOME LOAN BANKS	1.016	93.2445	03/21/2026	8,251,250.00	8,318,574.96	8,916,094.18	(597,519.22)
3130AKK12	FEDERAL HOME LOAN BANKS	0.279	95.6556	05/28/2024	15,000,000.00	14,348,340.00	14,997,700.59	(649,360.59)
3133FNK13	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.125	98.9179	01/12/2023	25,000,000.00	24,729,475.00	24,999,425.77	(269,950.77)
3133FNX13	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.260	97.7122	06/01/2023	10,000,000.00	9,771,220.00	9,999,164.83	(227,944.83)
3134GXC00	FEDERAL HOME LOAN MORTGAGE CORP	0.328	96.5805	07/19/2027	10,000,000.00	10,055,450.00	9,988,581.87	66,868.13
3133FNH66	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.174	100.8324	07/20/2026	10,000,000.00	10,343,771.55	10,708,816.58	(365,045.03)
3134GXC00	FEDERAL HOME LOAN MORTGAGE CORP	0.328	96.5805	11/24/2023	10,000,000.00	10,083,240.00	9,991,073.92	92,166.08
3130ALZ08	FEDERAL HOME LOAN BANKS	0.615	92.1421	07/18/2026	5,000,000.00	4,607,105.00	4,997,336.29	(390,231.29)
3133FNK11	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.506	92.1890	12/23/2025	12,430,000.00	11,459,092.70	12,427,466.32	(968,373.62)
3135G0G46	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.587	92.6925	10/20/2025	10,000,000.00	9,269,250.00	9,997,725.97	(728,475.97)
3133FNX07	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.764	97.1078	02/25/2025	5,000,000.00	4,855,390.00	4,998,286.50	(142,896.50)
3134GXF08	FEDERAL HOME LOAN MORTGAGE CORP	0.256	97.7122	06/01/2023	10,000,000.00	9,771,220.00	9,999,498.35	(228,278.35)
3130AFPW1	FEDERAL HOME LOAN BANKS	1.503	93.7861	11/24/2026	20,000,000.00	18,757,220.00	19,997,400.77	(1,240,180.77)
3135G0G42	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.604	92.7023	10/29/2025	10,000,000.00	9,270,230.00	9,998,702.08	(728,472.08)
3130ANR18	FEDERAL HOME LOAN BANKS	0.553	94.5045	12/17/2024	10,000,000.00	9,450,450.00	9,999,267.90	(548,817.90)
3135G0A21	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.356	95.5165	05/03/2024	3,500,000.00	3,499,646.97	3,543,077.50	(43,430.53)
3130AQK44	FEDERAL HOME LOAN BANKS	1.750	94,2717	01/28/2027	11,250,000.00	10,605,566.25	11,250,000.00	(644,433.75)
3130ANT59	FEDERAL HOME LOAN BANKS	1.000	92.5493	08/26/2026	15,000,000.00	13,882,395.00	15,000,000.00	(1,117,605.00)
3130ANP11	FEDERAL HOME LOAN BANKS	1.000	92.5529	08/25/2026	10,000,000.00	9,255,290.00	10,000,000.00	(744,710.00)
3130ANBX7	FEDERAL HOME LOAN BANKS	1.000	92.7139	07/22/2026	15,000,000.00	13,907,085.00	15,000,000.00	(1,092,915.00)
3130AQ610	FEDERAL HOME LOAN BANKS	1.000	96.3699	08/28/2024	25,000,000.00	24,092,475.00	25,000,000.00	(907,525.00)
3130ANM10	FEDERAL HOME LOAN BANKS	1.100	92.8954	08/20/2026	10,000,000.00	9,289,540.00	10,000,000.00	(710,460.00)
3130ANB48	FEDERAL HOME LOAN BANKS	1.000	92.5830	08/17/2026	10,000,000.00	9,258,300.00	10,000,000.00	(741,700.00)
3130AN314	FEDERAL HOME LOAN BANKS	1.020	92.8462	07/06/2026	15,000,000.00	13,926,930.00	15,000,000.00	(1,073,070.00)
3130AN389	FEDERAL HOME LOAN BANKS	1.130	93.1434	07/20/2026	10,000,000.00	9,314,340.00	10,000,000.00	(685,660.00)
3130ANA19	FEDERAL HOME LOAN BANKS	1.000	92.6934	07/27/2026	10,000,000.00	9,269,340.00	10,000,000.00	(730,660.00)
3133FNK48	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.430	93.5557	11/23/2026	15,000,000.00	13,904,010.00	15,000,000.00	(1,095,990.00)
3130AN344	FEDERAL HOME LOAN BANKS	1.000						

31350X24	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1.098	96.9613	01/07/2025	10,000,000.00	9,696,130.00	10,125,482.90	(429,352.90)
313664931	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.450	94.9613	08/19/2024	2,701,000.00	3,514,517.71	3,701,000.00	(186,482.29)
3130A1JH1	FEDERAL HOME LOAN BANKS	0.580	92.0526	02/23/2026	10,000,000.00	9,205,260.00	10,000,000.00	(794,740.00)
3130A1J17	FEDERAL HOME LOAN BANKS	0.510	94.8888	09/20/2024	25,000,000.00	23,722,200.00	25,000,000.00	(1,277,800.00)
3130AK3T1	FEDERAL HOME LOAN BANKS	0.500	94.4363	12/09/2024	10,000,000.00	9,443,630.00	10,000,000.00	(556,370.00)
3133KQ47	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.693	98.2779	09/10/2024	2,064,000.00	2,028,455.86	2,080,307.47	(51,851.61)
313664YU1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.730	93.6261	07/15/2025	15,000,000.00	14,043,915.00	15,000,000.00	(956,085.00)
31346XHH1	FEDERAL HOME LOAN MORTGAGE CORP	0.700	92.7757	12/30/2025	10,000,000.00	9,277,570.00	10,000,000.00	(722,430.00)
31356AAZ4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.500	93.1124	06/24/2025	10,000,000.00	9,311,240.00	10,000,000.00	(688,760.00)
3130A1J3	FEDERAL HOME LOAN BANKS	0.375	95.7522	04/08/2024	10,000,000.00	9,575,220.00	10,000,000.00	(424,780.00)
31346WLV4	FEDERAL HOME LOAN MORTGAGE CORP	0.625	93.2362	08/19/2025	10,000,000.00	9,323,620.00	10,000,000.00	(676,380.00)
31346W3Y0	FEDERAL HOME LOAN MORTGAGE CORP	0.550	92.6456	10/28/2025	10,000,000.00	9,264,560.00	10,000,000.00	(735,440.00)
31350G6A6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.580	92.6325	10/20/2025	10,000,000.00	9,269,250.00	10,000,000.00	(730,750.00)
3130A1JW9	FEDERAL HOME LOAN BANKS	0.790	92.6147	03/18/2026	15,000,000.00	13,892,205.00	15,000,000.00	(1,107,795.00)
3130A1J14	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.196	94.1860	04/08/2025	15,000,000.00	14,127,900.00	15,000,000.00	(872,100.00)
313464927	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.650	96.8617	08/22/2023	10,000,000.00	9,686,170.00	10,000,000.00	(313,830.00)
3133M0Q6	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.253	96.4343	08/27/2025	8,650,000.00	8,059,862.40	8,650,000.00	(590,137.60)
31350A2Z3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	92.4848	12/08/2023	9,931,000.00	9,576,890.33	9,931,000.00	(354,049.67)
31350A2Z3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	92.4848	11/17/2025	10,000,000.00	9,248,480.00	10,000,000.00	(751,520.00)
31350A2Z3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	92.4848	11/17/2025	5,000,000.00	4,624,240.00	5,000,000.00	(375,760.00)
31350A2Z3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	92.4848	11/17/2025	5,000,000.00	4,624,240.00	5,000,000.00	(375,760.00)
31346W3Z7	FEDERAL HOME LOAN MORTGAGE CORP	0.600	92.7953	10/28/2025	10,000,000.00	9,279,530.00	10,000,000.00	(720,470.00)
31346VYX0	FEDERAL HOME LOAN MORTGAGE CORP	0.500	95.6722	06/03/2024	10,000,000.00	9,567,220.00	10,000,000.00	(432,780.00)
31346W122	FEDERAL HOME LOAN MORTGAGE CORP	0.475	93.7997	03/24/2025	15,000,000.00	14,059,155.00	15,000,000.00	(940,845.00)
3130A1GJ7	FEDERAL HOME LOAN BANKS	1.000	93.2445	03/23/2026	9,750,000.00	9,091,338.75	9,750,000.00	(658,661.25)
3130A1GJ7	FEDERAL HOME LOAN BANKS	1.000	93.2445	03/23/2026	9,750,000.00	9,091,338.75	9,750,000.00	(658,661.25)
3130A1GJ7	FEDERAL HOME LOAN BANKS	1.000	93.2445	03/23/2026	19,500,000.00	18,182,677.50	19,500,000.00	(1,317,322.50)
3130A1GJ7	FEDERAL HOME LOAN BANKS	1.000	93.2445	03/23/2026	14,625,000.00	13,637,008.13	14,625,000.00	(987,991.88)
3130A1GJ7	FEDERAL HOME LOAN BANKS	1.000	93.2445	03/23/2026	14,625,000.00	13,637,008.13	14,625,000.00	(987,991.88)
3130A1GJ7	FEDERAL HOME LOAN BANKS	1.000	93.2445	03/23/2026	19,500,000.00	18,182,677.50	19,500,000.00	(1,317,322.50)
3130A1H56	FEDERAL HOME LOAN BANKS	0.750	92.5012	03/18/2026	10,000,000.00	9,091,338.75	9,750,000.00	(658,661.25)
3130A1H56	FEDERAL HOME LOAN BANKS	0.750	92.5012	03/18/2026	10,000,000.00	9,250,120.00	10,000,000.00	(749,880.00)
313664Z19	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.625	93.1071	08/27/2025	5,000,000.00	4,655,355.00	5,000,000.00	(344,645.00)
3133EMJL5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.320	93.9441	12/23/2024	5,000,000.00	4,697,205.00	5,000,000.00	(302,795.00)
3133EMJL5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.320	93.9441	12/23/2024	15,000,000.00	14,091,615.00	15,000,000.00	(908,385.00)
31346V5K5	FEDERAL HOME LOAN MORTGAGE CORP	0.570	95.4588	07/15/2024	5,000,000.00	4,772,940.00	5,000,000.00	(227,060.00)
31346V5K5	FEDERAL HOME LOAN MORTGAGE CORP	0.200	99.0813	12/15/2022	10,000,000.00	9,908,130.00	10,000,000.00	(91,870.00)
31346V5K5	FEDERAL HOME LOAN MORTGAGE CORP	0.600	92.7138	11/12/2025	5,000,000.00	4,635,690.00	5,000,000.00	(364,310.00)
31346V5K5	FEDERAL HOME LOAN MORTGAGE CORP	0.600	92.7138	11/12/2025	5,000,000.00	4,635,690.00	5,000,000.00	(364,310.00)
31346V5K5	FEDERAL HOME LOAN MORTGAGE CORP	0.190	90.2642	11/23/2022	10,000,000.00	9,026,420.00	10,000,000.00	(973,580.00)
3130A1K10	FEDERAL HOME LOAN BANKS	0.625	94.0558	03/15/2025	10,000,000.00	9,409,580.00	10,000,000.00	(590,420.00)
3130A1K10	FEDERAL HOME LOAN BANKS	0.625	94.0558	03/15/2025	10,000,000.00	9,409,580.00	10,000,000.00	(590,420.00)
31350W48	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.420	94.3193	11/18/2024	10,000,000.00	9,471,930.00	10,000,000.00	(528,070.00)
31350W48	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	92.7923	10/29/2025	10,000,000.00	9,270,230.00	10,000,000.00	(729,770.00)
3130AM552	FEDERAL HOME LOAN BANKS	1.000	92.9022	06/08/2026	15,000,000.00	13,935,330.00	15,000,000.00	(1,064,670.00)
3133EMJL5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.710	94.1936	04/01/2025	10,000,000.00	9,419,360.00	10,000,000.00	(580,640.00)
3133EMJL5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.710	94.1936	04/01/2025	10,000,000.00	9,419,360.00	10,000,000.00	(580,640.00)
3130A16K5	FEDERAL HOME LOAN BANKS	0.580	92.0492	02/15/2026	6,000,000.00	5,522,952.00	6,000,000.00	(477,048.00)
31346W1G1	FEDERAL HOME LOAN MORTGAGE CORP	0.510	94.1900	01/29/2025	15,000,000.00	14,128,500.00	15,000,000.00	(871,500.00)
31350A5A5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	92.9406	09/30/2025	5,000,000.00	4,647,030.00	5,000,000.00	(352,970.00)
3133ELH80	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.350	95.9751	02/03/2024	20,000,000.00	19,195,020.00	20,000,000.00	(804,980.00)
3133ELH80	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.680	93.7472	06/10/2025	5,025,000.00	4,710,796.83	5,025,000.00	(314,203.17)
3133ELH80	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.320	97.3000	08/10/2023	15,945,000.00	15,514,485.00	15,945,000.00	(430,515.00)
3133EMZS4	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.900	92.6426	05/18/2026	5,000,000.00	4,632,130.00	5,000,000.00	(367,870.00)
31346WNR6	FEDERAL HOME LOAN MORTGAGE CORP	0.450	94.8846	09/10/2024	10,000,000.00	9,488,460.00	10,000,000.00	(511,540.00)
3130A1CR9	FEDERAL HOME LOAN BANKS	0.850	92.8871	02/16/2026	10,000,000.00	9,288,710.00	10,000,000.00	(711,290.00)
313664W11	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.320	95.7047	03/28/2024	10,000,000.00	9,570,470.00	10,000,000.00	(429,530.00)
3130A1JN9	FEDERAL HOME LOAN BANKS	0.550	92.9859	08/25/2025	5,000,000.00	4,649,295.00	5,000,000.00	(350,705.00)
31346VRV2	FEDERAL HOME LOAN MORTGAGE CORP	0.750	94.0064	05/27/2025	10,000,000.00	9,000,400.00	10,000,000.00	(999,600.00)
3130A1J10	FEDERAL HOME LOAN BANKS	0.530	93.3066	06/18/2025	10,000,000.00	9,330,660.00	10,000,000.00	(669,340.00)
31346WR32	FEDERAL HOME LOAN MORTGAGE CORP	0.410	95.3256	06/24/2024	10,000,000.00	9,532,560.00	10,000,000.00	(467,440.00)
31346VRW6	FEDERAL HOME LOAN MORTGAGE CORP	0.730	93.9497	05/28/2025	5,000,000.00	4,697,485.00	5,000,000.00	(302,515.00)
31346VRW6	FEDERAL HOME LOAN MORTGAGE CORP	0.730	93.9497	05/28/2025	10,000,000.00	9,394,970.00	10,000,000.00	(605,030.00)
3130AMK47	FEDERAL HOME LOAN BANKS	1.050	93.0970	05/29/2026	15,000,000.00	13,964,550.00	15,000,000.00	(1,035,450.00)
3130AMM22	FEDERAL HOME LOAN BANKS	1.000	92.8803	06/10/2026	5,000,000.00	4,444,000.00	5,000,000.00	(556,000.00)
31350A399	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.300	96.6089	11/16/2023	10,000,000.00	9,660,800.00	10,000,000.00	(339,200.00)
313664D75	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	93.1905	07/29/2025	10,000,000.00	9,319,050.00	10,000,000.00	(680,950.00)
31346VF95	FEDERAL HOME LOAN MORTGAGE CORP	0.650	93.8035	06/09/2025	15,000,000.00	14,070,520.00	15,000,000.00	(929,475.00)
31346XCF9	FEDERAL HOME LOAN MORTGAGE CORP	0.400	95.5024	05/24/2024	10,000,000.00	9,550,240.00	10,000,000.00	(449,760.00)
31346XCF9	FEDERAL HOME LOAN MORTGAGE CORP	0.400	95.5024	05/24/2024	10,000,000.00	9,550,240.00	10,000,000.00	(449,760.00)
31346XFLA8	FEDERAL HOME LOAN MORTGAGE CORP	0.200	99.2673	11/23/2022	10,000,000.00	9,926,730.00	10,000,000.00	(73,270.00)
31346XFLA8	FEDERAL HOME LOAN MORTGAGE CORP	0.200	99.2673	11/23/2022	10,000,000.00	9,926,730.00	10,000,000.00	(73,270.00)
3136646N8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	92.7023	10/19/2025	5,000,000.00	4,635,115.00	5,000,000.00	(364,885.00)
3130A1K17	FEDERAL HOME LOAN BANKS	0.850	92.8119	03/25/2026	10,000,000.00	9,281,190.00	10,000,000.00	(718,810.00)
31350A3C3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.350	95.4260	05/17/2024	10,000,000.00	9,542,600.00	10,000,000.00	(457,400.00)
31350A3C3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.350	95.4260	05/17/2024	10,000,000.00	9,542,600.00	10,000,000.00	(457,400.00)
313664Z97	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.625	92.7518	11/18/2025	20,000,000.00	18,550,360.00	20,000,000.00	(1,449,640.00)
313664Z97	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.375	95.9804	02/28/2024	10,000,000.00	9,598,040.00	10,000,000.00	(401,960.00)
31356A2R2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	92.5638	11/25/2025	15,000,000.00	13,884,570.00	15,000,000.00	(1,115,430.00)
31346WCM6	FEDERAL HOME LOAN MORTGAGE CORP	0.420	96.3966	01/24/2024	15,000,000.00	14,450,490.00	15,000,000.00	(549,510.00)
3130A1F25	FEDERAL HOME LOAN BANKS	0.400	94.2910	11/26/2024	5,000,000.00	4,714,550.00	5,000,000.00	(285,450.00)
3136645C3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.540	92.5379	10/27/2025	10,000,000.00	9,253,790.00	10,000,000.00	(746,210.00)
3133ELN39	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.542	97.7533	02/28/2024	5,000,000.00	4,887,665.00	5,000,000.00	(112,335.00)
3130A1DX9	FEDERAL HOME LOAN BANKS	0.500	93.3744	05/23/2025	14,750,000.00	13,722,724.00	14,750,000.00	(927,276.00)
313664J32	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	93.1905	07/29/2025	10,000,000.00	9,319,050.00	10,000,000.00	(680,950.00)
31346W179	FEDERAL HOME LOAN MORTGAGE CORP	0.400	94.7833	09/10/2024	10,000,000.00	9,478,330.00	10,000,000.00	(521,670.00)
31346W179	FEDERAL HOME LOAN MORTGAGE CORP	0.400	94.7833	09/10/2024	10,000,000.00	9,478,330.00	10,000,000.00	(521,670.00)
31346V3A4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.500	95.5069	07/01/2024	5,000,000.00	4,775,245.00	5,000,000.00	(224,655.00)
31350B143	FEDERAL NATIONAL MORTGAGE ASSOCIATION	2.545	99.9442	09/12/2023	10,000,000.00	29,983,260.00	30,170,985.90	(187,725.90)
3133M5C7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.						

31331MDM1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.270	96.7570	10/20/2023	10,000,000.00	9,675,700.00	10,000,000.00	(324,300.00)
3130ALNK6	FEDERAL HOME LOAN BANKS	0.625	94.0958	03/25/2025	10,000,000.00	9,409,580.00	10,000,000.00	(590,420.00)
3130AK179	FEDERAL HOME LOAN BANKS	0.250	96.2576	12/28/2023	10,000,000.00	9,625,760.00	10,000,000.00	(374,240.00)
3136QJ38	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.410	94.9262	08/12/2024	15,000,000.00	14,238,930.00	15,000,000.00	(761,070.00)
3136QJ314	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.480	94.6871	09/16/2024	10,000,000.00	9,468,710.00	10,000,000.00	(531,290.00)
3136QK51	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.310	97.2421	08/17/2023	15,000,000.00	14,586,315.00	15,000,000.00	(413,685.00)
3133FMK4	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.160	99.0666	12/15/2022	10,000,000.00	9,906,660.00	10,000,000.00	(93,340.00)
3133FMK14	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.160	99.0666	12/15/2022	8,245,000.00	8,168,041.17	8,245,000.00	(76,958.83)
3130AKK2	FEDERAL HOME LOAN BANKS	0.270	95.6556	01/28/2024	10,000,000.00	9,565,560.00	10,000,000.00	(434,440.00)
3130AKK2	FEDERAL HOME LOAN BANKS	0.270	95.6556	01/28/2024	15,000,000.00	14,348,340.00	15,000,000.00	(651,660.00)
3134GN44	FEDERAL HOME LOAN MORTGAGE CORP	0.450	94.8786	09/11/2024	10,000,000.00	9,487,860.00	10,000,000.00	(512,140.00)
3135G4A89	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.420	94.8776	08/23/2024	15,000,000.00	14,231,640.00	15,000,000.00	(768,360.00)
3136Q4C27	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	93.4662	07/29/2025	15,000,000.00	14,019,930.00	15,000,000.00	(980,070.00)
3136Q4K40	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	93.0411	08/26/2025	10,000,000.00	9,304,110.00	10,000,000.00	(695,890.00)
3136Q4K4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.650	93.4869	06/30/2025	5,000,000.00	4,674,345.00	5,000,000.00	(325,655.00)
3134GW91	FEDERAL HOME LOAN MORTGAGE CORP	0.500	93.2367	06/16/2025	5,000,000.00	4,661,835.00	5,000,000.00	(338,165.00)
3133LML9	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.310	96.5275	11/30/2023	10,000,000.00	9,652,750.00	10,000,000.00	(347,250.00)
3133FNU87	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.580	98.9227	04/18/2024	10,000,000.00	9,892,270.00	10,000,000.00	(107,730.00)
3130ARP7	FEDERAL HOME LOAN BANKS	3.500	98.6129	04/28/2027	10,000,000.00	9,861,290.00	10,000,000.00	(138,710.00)
3130ARS19	FEDERAL HOME LOAN BANKS	3.000	98.2502	04/29/2027	10,000,000.00	9,825,020.00	10,000,000.00	(174,980.00)
3130ARS6	FEDERAL HOME LOAN BANKS	2.900	98.4433	05/29/2025	10,000,000.00	9,844,330.00	10,000,000.00	(155,670.00)
3130ARU6	FEDERAL HOME LOAN BANKS	3.125	98.8145	10/29/2026	10,000,000.00	9,881,450.00	10,000,000.00	(118,550.00)
3130AS34	FEDERAL HOME LOAN BANKS	3.770	99.0179	05/26/2027	10,000,000.00	9,901,790.00	10,000,000.00	(98,210.00)
3130AS41	FEDERAL HOME LOAN BANKS	2.289	99.1909	06/19/2023	10,000,000.00	9,919,090.00	10,000,000.00	(80,910.00)
3130AS51	FEDERAL HOME LOAN BANKS	2.201	99.3088	06/09/2023	10,000,000.00	9,930,880.00	10,000,000.00	(69,120.00)
3130AS43	FEDERAL HOME LOAN BANKS	2.325	99.2075	06/12/2023	10,000,000.00	9,920,750.00	10,000,000.00	(79,250.00)
3133EMK6	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.200	97.5734	06/15/2023	15,000,000.00	14,636,010.00	15,000,000.00	(363,990.00)
3134GXV80	FEDERAL HOME LOAN MORTGAGE CORP	2.900	99.2701	06/21/2024	10,000,000.00	9,927,010.00	10,000,000.00	(72,990.00)
3134GXVM3	FEDERAL HOME LOAN MORTGAGE CORP	3.001	99.2898	09/23/2024	15,000,000.00	14,893,470.00	15,000,000.00	(106,530.00)
3130ASDVR	FEDERAL HOME LOAN BANKS	3.300	99.1152	06/28/2027	10,000,000.00	9,911,520.00	10,000,000.00	(88,480.00)
3130ASKB4	FEDERAL HOME LOAN BANKS	3.350	99.9122	12/29/2023	25,000,000.00	24,978,050.00	25,000,000.00	(21,950.00)
3130ASDK2	FEDERAL HOME LOAN BANKS	3.250	99.3614	06/29/2026	5,250,000.00	5,216,473.50	5,250,000.00	(33,526.50)
3130ASH44	FEDERAL HOME LOAN BANKS	4.700	100.3459	06/30/2027	15,000,000.00	15,051,885.00	15,000,000.00	51,885.00
3134GXHH0	FEDERAL HOME LOAN MORTGAGE CORP	0.220	97.4864	06/30/2024	10,000,000.00	9,748,640.00	10,000,000.00	(251,360.00)
3130AQ7C1	FEDERAL HOME LOAN BANKS	0.500	97.7368	06/30/2023	50,000,000.00	48,868,400.00	50,000,000.00	(1,131,600.00)
3130AAQ6	FEDERAL HOME LOAN BANKS	0.500	97.7368	06/30/2023	50,000,000.00	48,868,400.00	50,000,000.00	(1,131,600.00)
3130ASI47	FEDERAL HOME LOAN BANKS	3.203	99.8664	09/29/2023	25,000,000.00	24,966,600.00	25,000,000.00	(33,400.00)
3134GXZ7	FEDERAL HOME LOAN MORTGAGE CORP	4.250	100.3218	06/30/2027	10,000,000.00	10,032,180.00	10,000,000.00	32,180.00
3134GXYR9	FEDERAL HOME LOAN MORTGAGE CORP	3.560	99.3904	06/27/2025	10,000,000.00	9,939,040.00	10,000,000.00	(60,960.00)
3130ASGJ7	FEDERAL HOME LOAN BANKS	3.095	102.5348	06/11/2027	10,000,000.00	10,253,480.00	10,181,259.75	72,220.25
3133ENC99	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.629	99.8665	07/27/2026	20,000,000.00	19,973,200.00	20,059,504.13	(86,304.13)
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Agency

AGCY DISC

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
313384F11	FEDERAL HOME LOAN BANKS	2.061	97.5734	05/18/2023	50,000,000.00	48,786,700.00	49,182,361.11	(395,661.11)
313384B6	FEDERAL HOME LOAN BANKS	1.474	98.6237	01/25/2023	50,000,000.00	49,311,850.00	49,641,083.47	(329,233.47)
313384B58	FEDERAL HOME LOAN BANKS	1.464	98.7049	01/17/2023	50,000,000.00	49,352,450.00	49,659,652.78	(307,202.78)
313385D74	FEDERAL HOME LOAN BANKS	1.076	99.6296	09/30/2022	50,000,000.00	49,814,800.00	49,910,833.33	(96,033.33)
313284B3	FEDERAL HOME LOAN BANKS	2.484	98.5667	01/31/2023	20,000,000.00	19,713,340.00	19,750,916.67	(37,576.67)
313284H34	FEDERAL HOME LOAN BANKS	2.484	98.6109	01/26/2023	20,000,000.00	19,722,180.00	19,757,222.22	(35,042.22)
312151M62	FEDERAL AGRICULTURAL MORTGAGE CORP	1.228	99.3743	10/31/2022	40,000,000.00	39,749,720.00	39,876,644.45	(126,924.45)
313384B60	FEDERAL HOME LOAN BANKS	1.722	97.9525	04/13/2023	25,000,000.00	24,488,125.00	24,698,958.33	(210,833.33)
313385P67	FEDERAL HOME LOAN BANKS	1.511	99.2704	11/16/2022	25,000,000.00	24,817,600.00	24,888,541.67	(70,941.67)
313384C3	FEDERAL HOME LOAN BANKS	1.433	98.8427	01/03/2023	25,000,000.00	24,710,675.00	24,847,152.78	(136,477.78)
313384F70	FEDERAL HOME LOAN BANKS	2.035	97.5332	05/23/2023	17,189,000.00	16,763,262.85	16,906,587.12	(143,324.27)
313385M60	FEDERAL HOME LOAN BANKS	1.379	99.3999	10/31/2022	25,000,000.00	24,849,975.00	24,913,423.61	(63,448.61)
313385M60	FEDERAL HOME LOAN BANKS	1.359	99.3999	10/31/2022	25,000,000.00	24,849,975.00	24,914,687.50	(64,712.50)
313385K8	FEDERAL HOME LOAN BANKS	1.358	99.5074	10/17/2022	25,000,000.00	24,876,850.00	24,927,812.50	(50,962.50)
313385R24	FEDERAL HOME LOAN BANKS	1.552	99.1684	11/28/2022	15,000,000.00	14,875,260.00	14,923,641.66	(48,381.66)
313385Z5	FEDERAL HOME LOAN BANKS	0.782	99.9954	07/27/2022	0.00	0.00	0.00	0.00
313385Z7	FEDERAL HOME LOAN BANKS	0.782	99.9954	07/28/2022	0.00	0.00	0.00	0.00
313385Z7	FEDERAL HOME LOAN BANKS	0.782	99.9954	07/28/2022	0.00	0.00	0.00	0.00
31331JM70	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.401	99.3675	11/01/2022	20,000,000.00	19,873,500.00	19,979,555.56	(106,055.56)
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Agency MBS

FHLMC

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3137BWX4	FHMS K-736 A2	3.655	96.6220	07/25/2026	10,000,000.00	9,662,200.00	9,517,076.88	(145,123.12)
3137BMU67	FHMS K-735 A2	3.518	98.6750	05/25/2026	14,997,606.00	14,798,887.72	14,653,555.84	(145,331.88)
3137BWB8	FHMS K-033 A2	3.422	99.5730	07/25/2023	19,620,000.00	19,536,222.60	19,525,846.55	10,376.05
3137B3A2	FHMS K-029 A2	3.287	99.7860	02/25/2023	17,492,172.54	17,454,739.29	17,460,423.93	(5,684.63)
3137BXOY1	FHMS K-064 A2	3.154	100.1700	03/25/2027	1,000,000.00	1,001,700.00	1,001,689.32	10.68
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Agency MBS

FNMA

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3138LDSW9	FN AN1760	4.176	98.1488	06/01/2026	15,000,000.00	14,707,326.30	14,596,920.29	110,406.01
3138LGR6	FN AN2007	3.059	98.2581	07/01/2023	6,215,105.87	6,106,844.45	6,155,105.32	(48,260.87)
3138LJNE7	FN AN2188	3.543	97.7055	07/01/2026	10,000,000.00	9,770,549.20	9,815,427.72	(44,878.52)
3138LCH81	FN AM0254	3.738	99.4865	12/01/2025	7,512,092.17	7,473,667.74	7,374,473.19	99,184.55
3138LCH89	FEDERAL NATIONAL MORTGAGE ASSOCIATION	2.939	99.4885	12/01/2025	14,363,464.80	14,289,995.53	14,350,711.08	(60,715.55)
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CD

CD

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
89114WJ1	Toronto-Dominion Bank - New York Branch	0.300	100.0000	10/27/2022	45,000,000.00	45,000,000.00	45,000,000.00	0.00
89114WKC8	Toronto-Dominion Bank - New York Branch	0.280	100.0000	09/29/2022	55,000,000.00	55,000,000.00	55,000,000.00	0.00
06367CPR2	Bank of Montreal - Chicago Branch	0.410	100.0000	09/02/2022	30,000,000.00	30,000,000.00	30,000,000.00	0.00
89114WKA2	Toronto-Dominion Bank - New York Branch	0.310	100.0000	11/03/2022	55,000,000.00	55,000,000.00	55,000,000.00	0.00
89114WMP7	Toronto-Dominion Bank - New York Branch	0.430	100.0000	11/10/2022	75,000,000.00	75,000,000.00	75,000,000.00	0.00
78012U2K0	Royal Bank of Canada New York Branch	0.450	100.0000	11/08/2022	75,000,000.00	75,000,000.00	75,000,000.00	0.00
23344NP7	DNB Bank ASA - New York Branch	0.360	100.0000	09/01/2022	50,000,000.00	50,000,000.00	50,000,000.00	0.00
21684XUB0	Rabobank Nederland - New York Branch	0.270	100.0000	08/12/2022	50,000,000.00	50,000,000.00	50,000,000.00	0.00
86959RV74	Svenska Handels AB Publ - New York Branch	0.300	100.0000	09/02/2022	60,000,532.15	60,000,532.15	60,000,532.15	0.00
78012U2J40	Royal Bank of Canada New York Branch	0.340	100.0000	10/18/2022	50,000,000.00	50,000,000.00	50,000,000.00	0.00
21684XUJ3	Rabobank Nederland - New York Branch	0.380	100.0000	09/06/2022	30,000,000.00	30,000,000.00	30,000,000.00	0.00
06367CQX8	Bank of Montreal - Chicago Branch	0.380	100.0000	09/16/2022				

89114WNI.5	Toronto-Dominion Bank - New York Branch	0.440	100.0000	11/22/2022	15,000,000.00	15,000,000.00	15,000,000.00	0.00
78012U2M6	Royal Bank of Canada New York Branch	0.360	100.0000	09/09/2022	25,000,000.00	25,000,000.00	25,000,000.00	0.00
89114WMR3	Toronto-Dominion Bank - New York Branch	0.370	100.0000	09/06/2022	20,000,000.00	20,000,000.00	20,000,000.00	0.00
89114WPN9	Toronto-Dominion Bank - New York Branch	0.800	100.0000	01/20/2023	20,000,000.00	20,000,000.00	20,000,000.00	0.00
78012U2T1	Royal Bank of Canada New York Branch	0.500	100.0000	11/21/2022	25,000,000.00	25,000,000.00	25,000,000.00	0.00
89114WNE1	Toronto-Dominion Bank - New York Branch	0.430	100.0000	11/21/2022	30,000,000.00	30,000,000.00	30,000,000.00	0.00
6558UJZ6	Nordea ABP - New York Branch	0.330	100.0000	08/19/2022	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89114WPS8	Toronto-Dominion Bank - New York Branch	0.810	100.0000	01/25/2023	25,000,000.00	25,000,000.00	25,000,000.00	0.00
06367CSD0	Bank of Montreal - Chicago Branch	0.700	100.0000	08/26/2022	30,000,000.00	30,000,000.00	30,000,000.00	0.00
06417MVV2	Bank of Nova Scotia - Houston Branch	0.220	100.0000	09/22/2022	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06417MVY8	Bank of Nova Scotia - Houston Branch	0.750	100.0000	09/01/2022	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78012U3E3	Royal Bank of Canada New York Branch	0.800	100.0000	01/24/2023	25,000,000.00	25,000,000.00	25,000,000.00	0.00
78012U4P7	Royal Bank of Canada New York Branch	1.800	100.0000	01/23/2023	25,000,000.00	25,000,000.00	25,000,000.00	0.00
21684XVQ6	Rabobank Nederland - New York Branch	1.720	100.0000	11/21/2022	30,000,000.00	30,000,000.00	30,000,000.00	0.00
78012U4T9	Royal Bank of Canada New York Branch	1.870	100.0000	01/25/2023	35,000,000.00	35,000,000.00	35,000,000.00	0.00
06367CTN7	Bank of Montreal - Chicago Branch	1.640	100.0000	11/30/2022	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78012U4U6	Royal Bank of Canada New York Branch	1.830	100.0000	01/03/2023	25,000,000.00	25,000,000.00	25,000,000.00	0.00
06417MXK6	Bank of Nova Scotia - Houston Branch	0.700	100.0000	01/03/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78012U5A9	Royal Bank of Canada New York Branch	2.050	100.0000	02/13/2023	25,000,000.00	25,000,000.00	25,000,000.00	0.00
78012U5E1	Royal Bank of Canada New York Branch	2.000	100.0000	01/18/2023	25,000,000.00	25,000,000.00	25,000,000.00	0.00
21684XWJ6	Rabobank Nederland - New York Branch	1.760	100.0000	11/16/2022	40,000,000.00	40,000,000.00	40,000,000.00	0.00
89114WVA0	Toronto-Dominion Bank - New York Branch	2.200	100.0000	03/20/2023	20,000,000.00	20,000,000.00	20,000,000.00	0.00
78012U5F8	Royal Bank of Canada New York Branch	2.220	100.0000	03/20/2023	35,000,000.00	35,000,000.00	35,000,000.00	0.00
23344NW88	DNB Bank ASA - New York Branch	1.200	100.0000	08/08/2022	25,000,000.00	25,000,000.00	25,000,000.00	0.00
23344NW88	DNB Bank ASA - New York Branch	1.200	100.0000	08/08/2022	25,000,000.00	25,000,000.00	25,000,000.00	0.00
23344NW14	DNB Bank ASA - New York Branch	1.220	100.0000	08/11/2022	15,000,000.00	15,000,000.00	15,000,000.00	0.00
21684XXJ0	Rabobank Nederland - New York Branch	2.450	100.0000	02/13/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367CVA2	Bank of Montreal - Chicago Branch	1.530	100.0000	09/21/2022	45,000,000.00	45,000,000.00	45,000,000.00	0.00
89114WXR1	Toronto-Dominion Bank - New York Branch	1.308	100.0000	05/22/2022	25,000,000.00	25,000,000.00	25,000,000.00	0.00
86959RZK9	Svenska Handels AB Publ - New York Branch	1.350	100.0000	08/22/2022	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367CVY0	Bank of Montreal - Chicago Branch	3.060	100.0000	01/23/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78012U6X8	Royal Bank of Canada New York Branch	3.710	100.0000	06/22/2023	25,000,000.00	25,000,000.00	25,000,000.00	0.00
86959RB58	Svenska Handels AB Publ - New York Branch	1.970	100.0000	09/20/2022	50,000,000.00	50,000,000.00	50,000,000.00	0.00
23344NXN1	DNB Bank ASA - New York Branch	2.100	100.0000	10/05/2022	50,000,000.00	50,000,000.00	50,000,000.00	0.00
23344NXW1	DNB Bank ASA - New York Branch	2.180	100.0000	10/05/2022	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367CWS2	Bank of Montreal - Chicago Branch	3.330	100.0000	02/17/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115B6E5	Toronto-Dominion Bank - New York Branch	3.210	100.0000	01/09/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06417MA21	Bank of Nova Scotia - Houston Branch	3.400	100.0000	01/23/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115B6S4	Toronto-Dominion Bank - New York Branch	3.850	100.0000	05/15/2023	20,000,000.00	20,000,000.00	20,000,000.00	0.00
23344NYZ3	DNB Bank ASA - New York Branch	1.950	100.0000	08/08/2022	40,000,000.00	40,000,000.00	40,000,000.00	0.00
23344NYY6	DNB Bank ASA - New York Branch	1.750	100.0000	08/01/2022	40,000,000.00	40,000,000.00	40,000,000.00	0.00
06367CX69	Bank of Montreal - Chicago Branch	2.120	100.0000	08/15/2022	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06417MB46	Bank of Nova Scotia - Houston Branch	3.400	100.0000	02/28/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
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Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
6698MSIH85	Novartis Finance Corporation	1.709	99.9669	08/08/2022	100,000,000.00	99,966,944.44	99,966,944.44	0.00
93114FH80	Walmart Inc.	1.719	99.9668	08/08/2022	90,000,000.00	89,970,075.00	89,970,075.00	0.00
6698MSGR4	Novartis Finance Corporation	1.608	100.0000	07/25/2022	0.00	0.00	0.00	0.00
6698MSGJ2	Novartis Finance Corporation	1.607	100.0000	07/18/2022	0.00	0.00	0.00	0.00
6698MSIF9	Novartis Finance Corporation	1.709	99.9339	08/15/2022	50,000,000.00	49,966,944.44	49,966,944.44	0.00
03785EQK6	Apple Inc.	1.592	99.6313	10/24/2022	50,000,000.00	49,815,666.66	49,815,666.66	0.00
63763QHP5	National Securities Clearing Corporation	1.760	99.8747	08/23/2022	50,000,000.00	49,937,361.11	49,946,527.78	(9,166.66)
93114FH80	Walmart Inc.	1.719	99.9668	08/08/2022	40,000,000.00	39,986,700.00	39,986,700.00	0.00
63763QJ73	National Securities Clearing Corporation	1.508	99.8458	09/07/2022	45,000,000.00	44,930,625.00	44,930,625.00	0.00
46640QNL1	J.P. Morgan Securities LLC	2.200	98.9632	01/20/2023	30,000,000.00	29,688,966.67	29,688,966.67	0.00
63763QHA8	National Securities Clearing Corporation	1.255	99.9688	08/10/2022	50,000,000.00	49,984,375.00	49,984,375.00	0.00
02314QKJ4	Amazon.com, Inc.	1.137	99.7771	10/11/2022	50,000,000.00	49,888,569.45	49,888,569.45	0.00
02314QKJ4	Amazon.com, Inc.	1.026	99.7771	10/11/2022	50,000,000.00	49,888,569.45	49,889,416.67	(10,847.22)
46640QGT2	J.P. Morgan Securities LLC	1.205	100.0000	07/27/2022	0.00	0.00	0.00	0.00
46640QKH3	J.P. Morgan Securities LLC	1.006	99.7861	10/17/2022	50,000,000.00	49,893,055.56	49,893,055.56	0.00
46640QJG7	J.P. Morgan Securities LLC	0.915	99.8837	09/16/2022	50,000,000.00	49,941,861.11	49,941,861.11	0.00
02314QJ78	Amazon.com, Inc.	2.792	98.5486	02/07/2023	25,000,000.00	24,637,152.78	24,637,152.78	0.00
02314QJ78	Amazon.com, Inc.	2.791	98.5486	02/07/2023	25,000,000.00	24,637,152.78	24,637,152.78	0.00
46640QH20	J.P. Morgan Securities LLC	1.407	99.9961	08/02/2022	30,000,000.00	29,998,833.33	29,998,833.33	0.00
46640QH11	J.P. Morgan Securities LLC	0.823	99.9681	08/15/2022	50,000,000.00	49,984,055.56	49,984,055.56	0.00
02314QK57	Amazon.com, Inc.	1.026	99.8158	10/05/2022	40,000,000.00	39,926,333.33	39,926,333.33	0.00
7426M3L23	Private Export Funding Corporation	1.551	99.6022	11/02/2022	25,000,000.00	24,900,541.67	24,900,541.67	0.00
63763QKX4	National Securities Clearing Corporation	0.905	99.7725	10/31/2022	40,000,000.00	39,909,000.00	39,909,000.00	0.00
7426M5NP5	Private Export Funding Corporation	1.454	99.3000	01/23/2023	25,000,000.00	24,825,000.00	24,825,000.00	0.00
63763QGT8	National Securities Clearing Corporation	1.658	100.0000	07/27/2022	0.00	0.00	0.00	0.00
19416FGU2	Colgate-Palmolive Company	1.536	100.0000	07/28/2022	0.00	0.00	0.00	0.00
63763QH83	National Securities Clearing Corporation	2.062	99.9601	08/08/2022	50,000,000.00	49,980,069.44	49,980,069.44	0.00
63763QJM0	National Securities Clearing Corporation	2.268	99.6813	09/21/2022	25,000,000.00	24,920,312.50	24,920,312.50	0.00
02314QH22	Amazon.com, Inc.	0.984	99.9428	08/22/2022	30,000,000.00	29,982,850.00	29,982,850.00	0.00
63763QHW0	National Securities Clearing Corporation	2.114	99.8308	08/30/2022	25,000,000.00	24,957,708.34	24,957,708.34	0.00
7426M5HV9	Private Export Funding Corporation	1.155	99.9106	08/29/2022	25,000,000.00	24,977,638.89	24,977,638.89	0.00
63763QHP5	National Securities Clearing Corporation	2.063	99.8747	08/23/2022	25,000,000.00	24,968,680.56	24,968,680.56	0.00
02314QJN0	Amazon.com, Inc.	1.812	99.7400	09/22/2022	15,000,000.00	14,961,000.00	14,961,000.00	0.00
63763QJK4	National Securities Clearing Corporation	2.267	99.6938	09/19/2022	25,000,000.00	24,923,437.50	24,923,437.50	0.00
63763QJL2	National Securities Clearing Corporation	2.267	99.6875	09/20/2022	25,000,000.00	24,921,875.00	24,921,875.00	0.00
46640QGD7	J.P. Morgan Securities LLC	1.104	100.0000	07/13/2022	0.00	0.00	0.00	0.00
63763QJL2	National Securities Clearing Corporation	2.267	99.6875	09/20/2022	20,000,000.00	19,937,500.00	19,937,500.00	0.00
63763QGM3	National Securities Clearing Corporation	1.154	100.0000	07/21/2022	0.00	0.00	0.00	0.00
03785EGV0	Apple Inc.	0.933	100.0000	07/29/2022	0.00	0.00	0.00	0.00
63763QGD3	National Securities Clearing Corporation	1.406	100.0000	07/13/2022	0.00	0.00	0.00	0.00
19416FGU2	Colgate-Palmolive Company	1.576	100.0000	07/28/2022	0.00	0.00	0.00	0.00
0530A3GD4	Automatic Data Processing, Inc.	1.556	100.0000	07/13/2022	0.00	0.00	0.00	0.00
0530A3GC6	Automatic Data Processing, Inc.	1.546	100.0000	07/12/2022	0.00	0.00	0.00	0.00
93114FGB4	Walmart Inc.	1.557	100.0000	07/11/2022	0.00	0.00	0.00	0.00
0530A3GR3	Automatic Data Processing, Inc.	1.526	100.0000	07/25/2022	0.00	0.00	0.00	0.00
0530A3GR3	Automatic Data Processing, Inc.	1.526	100.0000	07/25/2022	0.00	0.00	0.00	0.00
7426M5GE8	Private Export Funding Corporation	0.632	100.0000	07/14/2022	0.00	0.00	0.00	0.00
7426M3GB9	Private Export Funding Corporation	0.721	100.0000	07/11/2022	0.00	0.00	0.00	0.00
6698MSG52	Novartis Finance Corporation	1.577	100.0000	07/05/2022	0.00	0.00	0.00	0.00
0530A3GC6	Automatic Data Processing, Inc.	1.546	100.0000	07/12/2022	0.00	0.00	0.00	0.00
0530A3GK8	Automatic Data Processing, Inc.	1.556	100.0000	07/19/2022	0.00	0.00	0.00	0.00
6698MSI44	Novartis Finance Corporation	1.909	99.9842	08/04/2022	7,700,000.00	7,698,780.84	7,698,780.83	0.01
0530A3GC6	Automatic Data Processing, Inc.	1.546	100.0000	07/12/2022	0.00	0.00	0.00	0.00
6698MSI44	Novartis Finance Corporation	1.909	99.9842	08/04/2022	2,000,000.00	1,999,683.34	1,999,683.34	0.00

949921126	ALLSPRING GOVT MM SEL	1.970	1.0000	07/31/2022	1,000,000.00	1,000,000.00	1,000,000.00	0.00
608919718	FEDERATED HERMS GV O PRMR	2.100	1.0000	07/31/2022	1,000,000.00	1,000,000.00	1,000,000.00	0.00
31607A703	FIDELITY IMM GOVT INSTL	1.910	1.0000	07/31/2022	1,000,000.00	1,000,000.00	1,000,000.00	0.00
61747C707	MORG STAN FLQ GV J	2.050	1.0000	07/31/2022	24,990,002.00	24,990,002.00	24,995,000.00	(4,998.00)
48123X819	JPMORGAN PRIME MM EMPWR	2.130	1.0001	07/31/2022	24,985,007.00	24,987,505.50	24,995,001.00	(7,495.50)
4812CA538	JPMORGAN US GVT MM EMPWR	2.000	1.0000	07/31/2022	56,000,000.00	56,000,000.00	56,000,000.00	0.00
4812CA538	JPMORGAN US GVT MM EMPWR	2.000	1.0000	07/31/2022	30,000,000.00	30,000,000.00	30,000,000.00	0.00
48123X819	JPMORGAN PRIME MM EMPWR	2.130	1.0001	07/31/2022	24,975,012.99	24,977,510.50	24,985,003.00	(7,492.50)
48123X819	JPMORGAN PRIME MM EMPWR	2.130	1.0001	07/31/2022	25,004,994.99	25,007,495.49	25,014,996.99	(7,501.50)
857491517	SN INST INV US GV MM OPP	2.110	1.0000	07/31/2022	84,000,000.00	84,000,000.00	84,000,000.00	0.00
		<b>2.074</b>	<b>1.0000</b>	<b>07/31/2022</b>	<b>274,955,016.99</b>	<b>274,962,513.49</b>	<b>274,990,006.99</b>	<b>(27,487.50)</b>

Muni	Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
	799017X10	SAN MATEO CALIF UN HIGH SCH DIST	0.256	96.6700	09/01/2023	500,000.00	483,150.00	500,000.00	(16,850.00)
	799017X52	SAN MATEO CALIF UN HIGH SCH DIST	0.166	99.7420	09/01/2022	500,000.00	498,710.00	500,000.00	(1,290.00)
	419792F92	HAWAII ST	1.033	94.6640	08/01/2025	6,250,000.00	5,916,500.00	6,250,000.00	(333,500.00)
	56781RKK3	MARIN CALIF CMNTY COLLEGE DIST	0.763	92.5400	08/01/2025	1,065,000.00	985,551.00	1,065,000.00	(79,449.00)
	67538T68	OCCANSIDF CALIF UNI SCH DIST	0.290	100.0000	08/01/2022	125,000.00	125,000.00	125,000.00	0.00
	07447TH13	BEAUMONT CALIF UNI SCH DIST	1.109	93.0310	08/01/2025	500,000.00	465,155.00	500,000.00	(34,845.00)
	79940K2F8	SAN RAMON VALLEY CALIF UNI SCH DIST	0.967	93.7350	08/01/2025	4,505,000.00	4,222,761.75	4,505,000.00	(282,238.25)
	802498Y22	SANTA MONICA-MALIBU UNI SCH DIST CALIF	0.669	91.4910	08/01/2025	1,000,000.00	914,910.00	1,000,000.00	(85,090.00)
	074437H15	BEAUMONT CALIF UNI SCH DIST	0.690	94.0650	08/01/2024	275,000.00	258,678.75	275,000.00	(16,321.25)
	19033L5K3	COAST CMNTY COLLEGE DIST CALIF	0.523	100.0000	08/01/2022	225,000.00	225,000.00	225,000.00	0.00
	802498Y99	SANTA MONICA-MALIBU UNI SCH DIST CALIF	0.142	100.0000	08/01/2022	1,000,000.00	1,000,000.00	1,000,000.00	0.00
	56781RKK04	MARIN CALIF CMNTY COLLEGE DIST	0.176	100.0000	08/01/2022	990,000.00	990,000.00	990,000.00	0.00
	79940K2J9	SAN RAMON VALLEY CALIF UNI SCH DIST	0.202	100.0000	08/01/2022	1,000,000.00	1,000,000.00	1,000,000.00	0.00
	419792C95	HAWAII ST	0.247	99.4880	10/01/2022	2,305,000.00	2,293,198.40	2,305,000.00	(11,801.60)
	882724XK8	TEXAS ST	0.794	94.7870	10/01/2024	5,810,000.00	5,507,124.70	5,810,000.00	(302,875.30)
	419792F84	HAWAII ST	0.713	95.3850	08/01/2024	9,000,000.00	8,584,650.00	9,000,000.00	(415,350.00)
	93974E1T3	WASHINGTON ST	0.470	94.4140	08/01/2024	14,995,000.00	14,157,379.30	14,995,000.00	(837,620.70)
	419792A71	HAWAII ST	0.713	94.7090	10/01/2024	10,000,000.00	9,470,900.00	10,000,000.00	(529,100.00)
	419792D37	HAWAII ST	0.713	94.7090	10/01/2024	2,500,000.00	2,367,725.00	2,500,000.00	(132,275.00)
	419792D29	HAWAII ST	0.422	96.7330	10/01/2023	3,260,000.00	3,153,495.80	3,260,000.00	(106,504.20)
	074437G14	BEAUMONT CALIF UNI SCH DIST	0.277	100.0000	08/01/2022	225,000.00	225,000.00	225,000.00	0.00
	419792F68	HAWAII ST	0.247	100.0000	08/01/2022	10,000,000.00	10,000,000.00	10,000,000.00	0.00
	419792A63	HAWAII ST	0.422	96.7330	10/01/2023	10,000,000.00	9,673,300.00	10,000,000.00	(326,700.00)
	419792A55	HAWAII ST	0.247	99.4880	10/01/2022	10,000,000.00	9,948,800.00	10,000,000.00	(51,200.00)
	882724X31	TEXAS ST	0.508	96.7630	10/01/2023	4,745,000.00	4,591,404.35	4,745,000.00	(153,595.65)
	419792D45	HAWAII ST	1.033	94.3470	10/01/2025	3,660,000.00	3,453,100.20	3,660,000.00	(206,899.80)
	419792F76	HAWAII ST	0.422	97.2300	08/01/2023	15,000,000.00	14,585,850.00	15,000,000.00	(414,150.00)
	419792A99	HAWAII ST	1.033	99.5060	10/01/2025	12,775,000.00	12,711,125.00	13,453,891.69	(742,766.69)
	802498Y55	SANTA MONICA-MALIBU UNI SCH DIST CALIF	0.396	93.6690	08/01/2024	1,000,000.00	936,690.00	1,000,000.00	(63,310.00)
	98738K058	YOSEMITE CALIF CMNTY COLLEGE DIST	0.790	100.0000	08/01/2022	300,000.00	300,000.00	300,000.00	0.00
	98738K013	YOSEMITE CALIF CMNTY COLLEGE DIST	1.440	96.4950	08/01/2024	700,000.00	675,465.00	700,000.00	(24,535.00)
	98738K016	YOSEMITE CALIF CMNTY COLLEGE DIST	1.140	97.8430	08/01/2023	750,000.00	733,822.50	750,000.00	(16,177.50)
	757710U55	REDONDO BEACH CALIF UNI SCH DIST	1.571	97.1440	08/01/2024	500,000.00	485,720.00	500,000.00	(14,280.00)
	757710U09	REDONDO BEACH CALIF UNI SCH DIST	0.869	100.0000	08/01/2022	265,000.00	265,000.00	265,000.00	0.00
	757710UR7	REDONDO BEACH CALIF UNI SCH DIST	1.222	98.1470	08/01/2023	260,000.00	255,182.20	260,000.00	(4,817.80)
	826239FV6	SIERRA CALIF JT CMNTY COLLEGE DIST	0.344	94.1690	08/01/2024	500,000.00	470,845.00	500,000.00	(29,155.00)
	79750R8J8	SAN DIEGO CALIF UN HIGH SCH DIST	0.175	100.0000	08/01/2022	425,000.00	425,000.00	425,000.00	0.00
	826239G16	SIERRA CALIF JT CMNTY COLLEGE DIST	0.179	100.0000	08/01/2022	205,000.00	205,000.00	205,000.00	0.00
	826239H12	SIERRA CALIF JT CMNTY COLLEGE DIST	0.354	94.5540	08/01/2024	720,000.00	680,788.80	720,000.00	(39,211.20)
	79750R8J5	SAN DIEGO CALIF UN HIGH SCH DIST	0.175	100.0000	08/01/2022	1,000,000.00	1,000,000.00	1,000,000.00	0.00
	79750R8J6	SAN DIEGO CALIF UN HIGH SCH DIST	0.275	97.0100	08/01/2023	425,000.00	412,292.50	425,000.00	(12,707.50)
	826239FV0	SIERRA CALIF JT CMNTY COLLEGE DIST	0.179	100.0000	08/01/2022	260,000.00	260,000.00	260,000.00	0.00
	79750R8J3	SAN DIEGO CALIF UN HIGH SCH DIST	0.275	97.0100	08/01/2023	1,000,000.00	970,100.00	1,000,000.00	(29,900.00)
	826239JX8	SIERRA CALIF JT CMNTY COLLEGE DIST	0.229	96.9230	08/01/2023	260,000.00	251,999.80	260,000.00	(8,000.20)
	8014952P6	SANTA CLARA CALIF UNI SCH DIST	0.210	97.4570	07/01/2023	2,870,000.00	2,797,015.90	2,870,000.00	(72,984.10)
		<b>0.683</b>	<b>96.7297</b>	<b>03/13/2024</b>	<b>143,650,000.00</b>	<b>138,933,390.95</b>	<b>144,328,891.69</b>	<b>(5,395,608.74)</b>	

Mutual Fund	Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
Open-End Fund	CLTRSF	CAL TRUST	---	1.0086	---	93,213,169.12	94,017,200.84	94,017,200.84	(0.00)
	CLTRSF	CALTRUST	---	1.0086	---	93,213,169.12	94,017,200.84	94,017,200.84	(0.00)

Non-US Gov	Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
SUPRANATIONAL	459053D92	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	0.160	99.8029	08/31/2022	25,000,000.00	24,950,725.00	24,996,666.67	(45,941.67)
	45950VRA6	INTERNATIONAL FINANCE CORP	1.099	94.0710	01/21/2025	25,000,000.00	23,667,750.00	24,964,326.64	(1,296,376.64)
	45906M3C3	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	2.540	98.7884	03/28/2024	3,895,000.00	3,847,808.18	3,876,827.02	(29,018.84)
	45950VQ14	INTERNATIONAL FINANCE CORP	0.484	94.0050	09/23/2024	25,000,000.00	23,501,250.00	24,976,572.99	(1,475,322.99)
	45950VQ1.3	INTERNATIONAL FINANCE CORPORATION	0.719	94.6890	10/29/2024	25,000,000.00	23,672,250.00	24,978,433.85	(1,306,183.85)
	45950VQ22	INTERNATIONAL FINANCE CORP	0.829	97.3000	01/19/2024	25,000,000.00	24,325,000.00	24,985,920.82	(660,920.82)
	45950VQ3	INTERNATIONAL FINANCE CORP	0.273	94.0710	08/22/2024	25,000,000.00	23,517,750.00	24,989,368.62	(1,470,618.62)
		<b>0.643</b>	<b>95.8335</b>	<b>04/29/2024</b>	<b>153,895,000.00</b>	<b>147,482,533.18</b>	<b>153,767,117.61</b>	<b>(6,284,884.43)</b>	

Repo	Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
REPO	RP0801202222	JEFF Repo	2.220	100.0000	08/01/2022	200,000,000.00	200,000,000.00	200,000,000.00	0.00
	RP0801202222	JEFF Repo	2.220	100.0000	08/01/2022	200,000,000.00	200,000,000.00	200,000,000.00	0.00

US Gov	Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
T-BILL	912796S4	UNITED STATES TREASURY	1.360	98.4205	01/26/2023	75,000,000.00	73,965,375.00	74,506,791.67	(541,416.67)
	912796X95	UNITED STATES TREASURY	2.650	98.8072	01/05/2023	50,000,000.00	49,403,618.00	49,437,416.67	(33,798.67)
	912796X95	UNITED STATES TREASURY	2.637	98.8072	01/05/2023	50,000,000.00	49,403,618.00	49,440,142.36	(36,524.36)
	912796S34	UNITED STATES TREASURY	1.293	98.6205	01/26/2023	50,000,000.00	49,310,250.00	49,687,263.89	(377,013.89)
	912796U64	UNITED STATES TREASURY	1.091	99.6419	09/29/2022	50,000,000.00	49,820,951.50	49,912,237.50	(91,286.00)
	912796T58	UNITED STATES TREASURY	0.743	99.8627	08/25/2022	70,000,000.00	69,903,866.90	69,965,933.33	(62,066.43)
	912796T33	UNITED STATES TREASURY	1.630	98.4436	02/23/2023	30,000,000.00	29,533,066.80	29,727,050.00	(193,983.20)
	912796T33	UNITED STATES TREASURY	1.627	98.4436	02/23/2023	25,000,000.00	24,610,889.00	24,772,899.31	(162,010.31)
	912796J31	UNITED STATES TREASURY	1.623	98.2190	03/23/2023	25,000,000.00	24,554,750.00	24,742,924.96	(188,174.96)
	912796J56	UNITED STATES TREASURY	0.986	99.6959	09/22/2022	40,000,000.00	39,878,377.60	39,944,071.1	

912796M89	UNITED STATES TREASURY	0.435	99.5893	10/06/2022	75,000,000.00	74,691,999.75	74,941,129.37	(249,129.62)
912796X53	UNITED STATES TREASURY	2.850	97.5267	06/15/2023	10,000,000.00	9,752,666.70	9,756,862.53	(4,195.83)
912796X79	UNITED STATES TREASURY	2.188	99.0197	12/15/2022	10,000,000.00	9,901,966.70	9,919,344.45	(17,377.75)
912796R27	UNITED STATES TREASURY	0.381	98.8750	12/29/2022	50,000,000.00	49,437,500.00	49,921,875.00	(484,375.00)
912796U131	UNITED STATES TREASURY	1.723	98.2190	03/23/2023	10,000,000.00	9,821,900.00	9,890,832.50	(68,932.50)
912796W70	UNITED STATES TREASURY	1.532	99.1735	11/25/2022	10,000,000.00	9,917,350.00	9,951,666.67	(34,316.67)
912796M89	UNITED STATES TREASURY	0.118	99.5893	10/06/2022	110,000,000.00	109,548,266.30	109,976,606.67	(428,340.37)
912796N96	UNITED STATES TREASURY	0.203	99.7642	11/03/2022	50,000,000.00	49,682,097.00	49,973,888.89	(291,791.89)
912796X20	UNITED STATES TREASURY	0.620	99.9957	07/19/2022	0.00	0.00	0.00	0.00
912796X20	UNITED STATES TREASURY	0.620	99.9957	07/19/2022	0.00	0.00	0.00	0.00
912796M89	UNITED STATES TREASURY	0.301	99.5893	10/06/2022	25,000,000.00	24,897,333.25	24,986,410.42	(89,077.17)
912796I58	UNITED STATES TREASURY	0.684	99.8627	08/25/2022	10,000,000.00	9,986,266.70	9,995,516.67	(9,249.97)
912796M71	UNITED STATES TREASURY	0.269	99.7746	09/08/2022	25,000,000.00	24,943,659.75	24,993,006.94	(49,347.19)
912796P94	UNITED STATES TREASURY	0.244	99.1121	12/01/2022	25,000,000.00	24,778,027.75	24,979,666.64	(201,638.89)
912796S42	UNITED STATES TREASURY	0.358	99.9966	07/21/2022	0.00	0.00	0.00	0.00
912796M89	UNITED STATES TREASURY	0.203	99.5893	10/06/2022	25,000,000.00	24,897,333.25	24,990,833.33	(93,500.08)
912796M89	UNITED STATES TREASURY	0.119	99.5893	10/06/2022	25,000,000.00	24,897,333.25	24,994,614.58	(97,281.33)
---	<b>UNITED STATES TREASURY</b>	<b>0.973</b>	<b>99.2014</b>	<b>11/02/2022</b>	<b>1,060,000,000.00</b>	<b>1,051,513,278.60</b>	<b>1,055,949,537.89</b>	<b>(4,436,259.29)</b>

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Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
91282CDA6	UNITED STATES TREASURY	2.157	96.8906	09/30/2023	50,000,000.00	48,445,312.50	48,914,396.91	(469,084.41)
91282DA6	UNITED STATES TREASURY	2.185	96.8906	09/30/2023	25,000,000.00	24,222,656.25	24,449,391.61	(226,735.36)
91282KS2	UNITED STATES TREASURY	2.845	90.0000	05/31/2027	20,000,000.00	18,000,000.00	17,902,623.56	97,376.44
91282JH13	UNITED STATES TREASURY	2.447	91.9375	01/31/2026	15,000,000.00	13,790,625.00	13,967,828.30	(177,203.30)
91282DM0	UNITED STATES TREASURY	2.495	96.8125	11/30/2023	15,000,000.00	14,521,875.00	14,612,079.48	(90,204.48)
91282CG45	UNITED STATES TREASURY	1.088	98.6250	01/31/2023	25,000,000.00	24,656,250.00	24,880,312.86	(224,062.86)
91282CC22	UNITED STATES TREASURY	2.540	92.6250	09/30/2026	15,000,000.00	13,893,750.00	14,023,189.47	(129,439.47)
91282A196	UNITED STATES TREASURY	2.274	96.6563	10/15/2023	10,000,000.00	9,665,625.00	9,746,926.70	(81,301.70)
91282CG65	UNITED STATES TREASURY	0.596	98.6250	01/31/2023	50,000,000.00	49,312,500.00	49,904,811.93	(592,311.93)
91282CG45	UNITED STATES TREASURY	0.475	98.6250	01/31/2023	50,000,000.00	49,312,500.00	49,912,711.88	(600,211.88)
91282CAM3	UNITED STATES TREASURY	0.950	92.2188	09/30/2025	25,000,000.00	23,054,687.50	24,457,467.39	(1,402,779.89)
91282CX33	UNITED STATES TREASURY	2.884	93.5000	10/31/2026	10,000,000.00	9,350,000.00	9,304,369.34	45,630.66
91282KH13	UNITED STATES TREASURY	2.080	99.0313	05/15/2023	50,000,000.00	49,515,625.00	49,872,183.00	(356,558.00)
91282AG66	UNITED STATES TREASURY	0.739	99.8125	08/31/2022	25,000,000.00	24,953,125.00	24,987,530.05	(34,405.05)
91282AG66	UNITED STATES TREASURY	0.712	99.8125	08/31/2022	25,000,000.00	24,953,125.00	24,988,069.83	(34,944.83)
91282CAM3	UNITED STATES TREASURY	0.815	92.2188	09/30/2025	25,000,000.00	23,054,687.50	24,561,109.69	(1,506,422.19)
91282KX33	UNITED STATES TREASURY	2.558	98.2969	06/30/2024	25,000,000.00	24,574,218.75	24,741,324.01	(167,105.26)
91282KX33	UNITED STATES TREASURY	2.217	98.2969	06/30/2024	10,000,000.00	9,829,687.50	9,776,298.95	53,388.55
91282GJ17	UNITED STATES TREASURY	0.469	97.6719	06/15/2023	50,000,000.00	48,835,937.50	49,984,867.69	(1,148,930.19)
91282CQ10	UNITED STATES TREASURY	0.551	97.6719	05/31/2023	25,000,000.00	24,417,968.75	24,912,030.20	(494,061.45)
91282CAH7	UNITED STATES TREASURY	0.675	92.5938	07/31/2025	25,000,000.00	23,148,437.50	24,686,345.78	(1,537,908.28)
91282RT91	UNITED STATES TREASURY	2.617	98.3594	10/31/2023	10,000,000.00	9,835,937.50	9,879,503.68	(43,566.18)
91282AX29	UNITED STATES TREASURY	0.318	99.1563	11/30/2022	50,000,000.00	49,578,125.00	49,968,135.53	(390,010.53)
91282CHN0	UNITED STATES TREASURY	0.301	98.3750	02/28/2023	50,000,000.00	49,187,900.00	49,949,226.77	(761,326.77)
91282K9P8	UNITED STATES TREASURY	0.293	97.7969	05/15/2023	50,000,000.00	48,898,437.50	49,933,939.02	(1,035,501.52)
91282JH12	UNITED STATES TREASURY	0.448	98.8906	12/31/2022	25,000,000.00	24,722,656.25	24,966,508.53	(243,852.28)
91282CHK4	UNITED STATES TREASURY	0.700	92.0938	12/31/2025	25,000,000.00	23,023,437.50	24,726,950.91	(1,703,513.41)
91282K071	UNITED STATES TREASURY	2.395	98.6406	03/31/2024	30,000,000.00	29,592,187.50	29,869,391.24	(277,203.74)
91282CHD2	UNITED STATES TREASURY	0.415	98.8906	12/31/2022	25,000,000.00	24,722,656.25	24,969,900.17	(247,243.92)
91282CG45	UNITED STATES TREASURY	0.259	98.6250	01/31/2023	50,000,000.00	49,312,500.00	49,966,588.83	(654,088.83)
91282CN99	UNITED STATES TREASURY	0.384	97.2188	07/31/2023	25,000,000.00	24,304,687.50	24,935,718.94	(631,031.44)
91282BYV6	UNITED STATES TREASURY	1.747	96.9663	11/30/2024	25,000,000.00	24,226,562.50	24,860,635.92	(634,073.42)
91282KXT2	UNITED STATES TREASURY	2.567	98.3594	05/31/2024	10,000,000.00	9,835,937.50	9,899,463.15	(63,525.65)
91282CJ11	UNITED STATES TREASURY	0.330	97.6719	05/31/2023	25,000,000.00	24,417,968.75	24,957,656.78	(539,688.03)
91282CHX8	UNITED STATES TREASURY	0.707	97.8750	04/30/2023	25,000,000.00	24,468,750.00	24,966,080.26	(497,330.26)
91282R669	UNITED STATES TREASURY	2.082	98.8906	05/31/2023	10,000,000.00	9,889,062.50	9,962,623.36	(73,560.86)
91282CHU4	UNITED STATES TREASURY	0.288	98.1406	03/31/2023	25,000,000.00	24,515,156.25	24,973,042.42	(457,886.17)
91282CW99	UNITED STATES TREASURY	0.902	92.2813	08/31/2026	25,000,000.00	23,070,312.51	24,848,899.98	(1,778,587.48)
91282GJ10	UNITED STATES TREASURY	0.647	93.9531	03/31/2025	25,000,000.00	23,488,281.25	24,903,743.76	(1,415,462.51)
91282R669	UNITED STATES TREASURY	2.304	98.8906	05/31/2023	5,000,000.00	4,944,531.25	4,972,302.09	(27,770.84)
91282DH4	UNITED STATES TREASURY	0.754	95.1875	10/15/2024	25,000,000.00	23,796,875.00	24,929,954.89	(1,133,079.89)
91282GJ10	UNITED STATES TREASURY	0.619	93.9531	03/31/2025	25,000,000.00	23,488,281.25	24,921,579.48	(1,433,298.23)
91282R66E	UNITED STATES TREASURY	0.219	95.7813	02/15/2024	25,000,000.00	23,945,312.50	24,964,055.13	(1,018,742.63)
91282CH13	UNITED STATES TREASURY	0.593	91.9375	01/31/2026	10,000,000.00	9,193,750.00	9,924,906.19	(731,156.19)
91282CC72	UNITED STATES TREASURY	0.982	92.6250	09/30/2026	20,000,000.00	18,525,000.00	19,312,232.70	(787,232.70)
91282CH13	UNITED STATES TREASURY	0.586	91.9375	01/31/2026	10,000,000.00	9,193,750.00	9,927,324.52	(733,574.52)
91282CW99	UNITED STATES TREASURY	0.832	92.2813	08/31/2026	25,000,000.00	23,070,312.51	24,918,086.00	(1,848,373.50)
91282CHK1	UNITED STATES TREASURY	0.287	95.7188	03/15/2024	50,000,000.00	47,859,375.00	49,970,188.77	(2,110,813.77)
91282CQ03	UNITED STATES TREASURY	0.591	92.1875	02/28/2026	20,000,000.00	18,437,500.00	19,935,909.45	(1,498,409.45)
91282CH14	UNITED STATES TREASURY	0.159	98.1406	03/31/2023	50,000,000.00	49,070,312.50	49,988,886.37	(918,573.87)
91282CX77	UNITED STATES TREASURY	0.439	94.8281	09/15/2024	25,000,000.00	23,707,031.25	24,966,119.70	(1,259,088.45)
91282CX77	UNITED STATES TREASURY	0.438	94.8281	09/15/2024	25,000,000.00	23,707,031.25	24,966,780.82	(1,259,749.57)
91282CER8	UNITED STATES TREASURY	2.563	99.2344	05/31/2023	20,000,000.00	19,846,875.00	19,977,805.01	(130,930.01)
91282CHU4	UNITED STATES TREASURY	0.147	98.1406	03/31/2023	50,000,000.00	49,070,312.50	49,992,798.87	(922,486.37)
91282CJ38	UNITED STATES TREASURY	0.906	92.9688	06/30/2026	35,000,000.00	32,539,062.50	34,958,272.33	(2,419,209.83)
91282CJ2	UNITED STATES TREASURY	2.358	98.8594	03/31/2024	10,000,000.00	9,885,937.50	9,982,551.77	(96,614.27)
91282GJ17	UNITED STATES TREASURY	0.445	93.4688	04/30/2025	15,000,000.00	14,020,312.50	14,971,501.02	(951,188.52)
91282GJ16	UNITED STATES TREASURY	0.266	98.0781	04/15/2023	25,000,000.00	24,519,531.25	24,997,226.78	(477,695.53)
91282CJH0	UNITED STATES TREASURY	2.647	99.3594	04/15/2025	10,000,000.00	9,935,937.50	9,994,350.41	(58,412.91)
91282CJ38	UNITED STATES TREASURY	0.892	92.9688	06/30/2026	20,000,000.00	18,593,750.00	19,994,652.44	(1,400,902.44)
91282CF4	UNITED STATES TREASURY	2.503	99.0469	03/31/2027	25,000,000.00	24,761,718.75	24,996,356.88	(234,638.13)
91282CF4	UNITED STATES TREASURY	2.502	99.0469	03/31/2027	25,000,000.00	24,761,718.75	24,998,178.44	(236,459.69)
91282CER8	UNITED STATES TREASURY	2.502	99.2344	05/31/2023	20,000,000.00	19,846,875.00	19,999,285.01	(152,410.01)
91282CH77	UNITED STATES TREASURY	0.715	92.9063	03/31/2026	25,000,000.00	23,226,562.50	25,031,542.32	(1,804,979.82)
91282K29	UNITED STATES TREASURY	0.581	99.3594	01/15/2023	100,000,000.00	99,359,375.00	100,418,587.24	(1,059,212.24)
91282K892	UNITED STATES TREASURY	0.374	98.3125	07/31/2023	50,000,000.00	49,156,250.00	50,455,478.31	(1,299,228.31)
91282R91	UNITED STATES TREASURY	0.319	98.3594	10/31/2023	20,000,000.00	19,671,875.00	20,325,024.90	(653,149.90)
91282K4A5	UNITED STATES TREASURY	0.254	99.8125	02/28/2023	25,000,000.00	24,953,125.00	25,342,591.94	(389,466.94)
91282R946	UNITED STATES TREASURY	0.799	96.0313	02/15/2026	10,000,000.00	9,603,125.00	10,286,291.26	(683,166.26)
91282R946	UNITED STATES TREASURY	0.670	96.0313	02/15/2026	10,000,000.00	9,603,125.00	10,332,244.75	(729,119.75)
91282K9C7	UNITED STATES TREASURY	0.540	95.6875	02/28/2025	10,000,000.00	9,568,750.00	10,149,203.77	(580,453.77)
91282K5K2	UNITED STATES TREASURY	2.300	99.9219	10/31/2023	10,000,000.00	9,992,187.50	10,069,977.68	(77,790.18)
91282K4R8	UNITED STATES TREASURY	2.799	100.0313	05/31/				



COUNTY OF RIVERSIDE  
TREASURER-TAX COLLECTOR  
CAPITAL MARKETS

COUNTY ADMINISTRATIVE CENTER  
4080 LEMON STREET,  
4TH FLOOR,  
RIVERSIDE, CA 92502-2205