

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



**ITEM: 2.9**  
(ID # 19998)

**MEETING DATE:**  
Tuesday, September 20, 2022

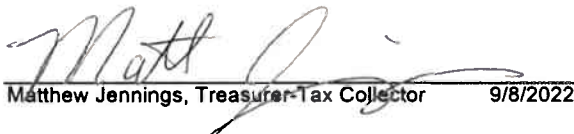
**FROM :** TREASURER-TAX COLLECTOR:

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

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

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

**ACTION:Consent**


  
Matthew Jennings, Treasurer-Tax Collector 9/8/2022

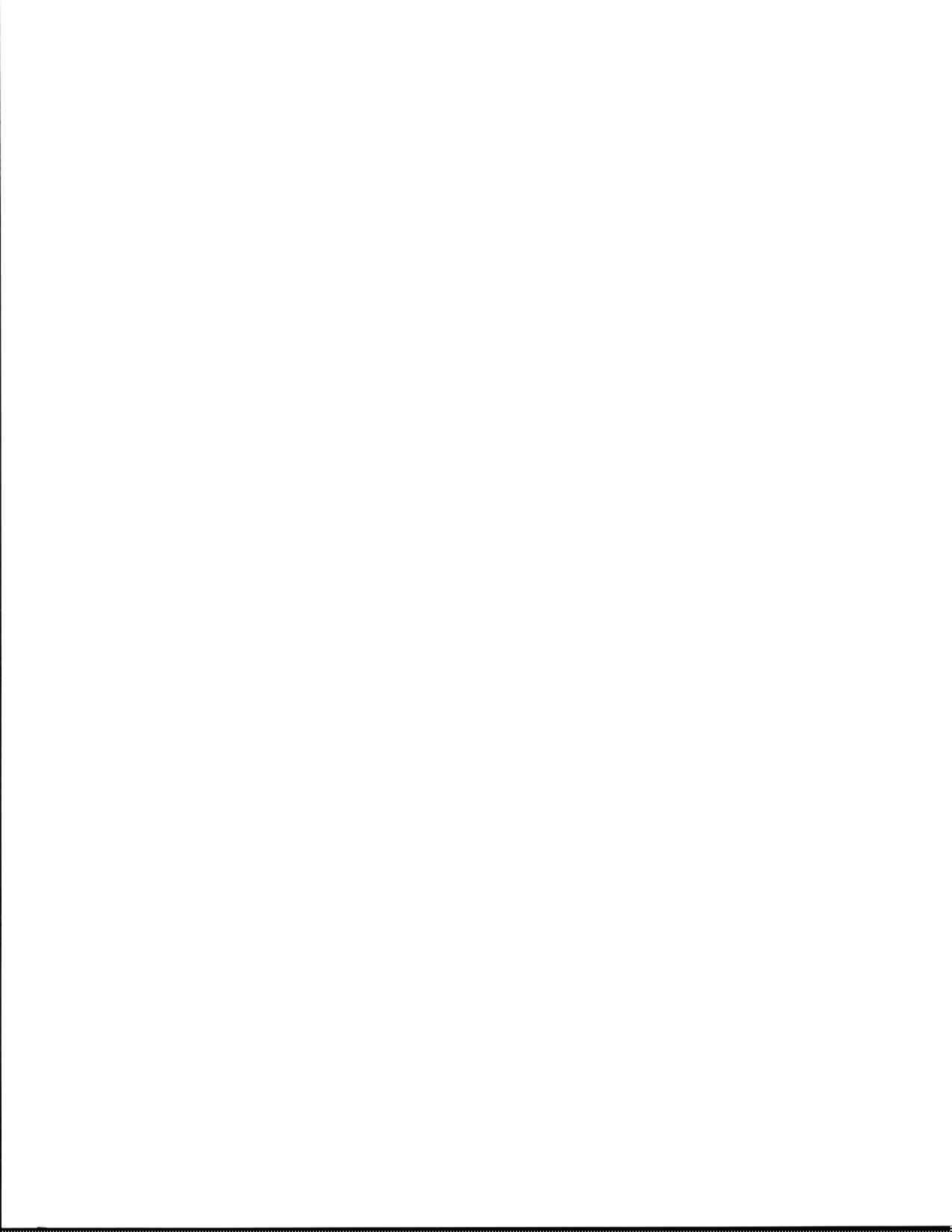
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**MINUTES OF THE BOARD OF SUPERVISORS**

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

Ayes: Jeffries, Washington, Perez and Hewitt  
Nays: None  
Absent: Spiegel  
Date: September 20, 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:</b>	No
			<b>For Fiscal Year:</b>	2022-2023

**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

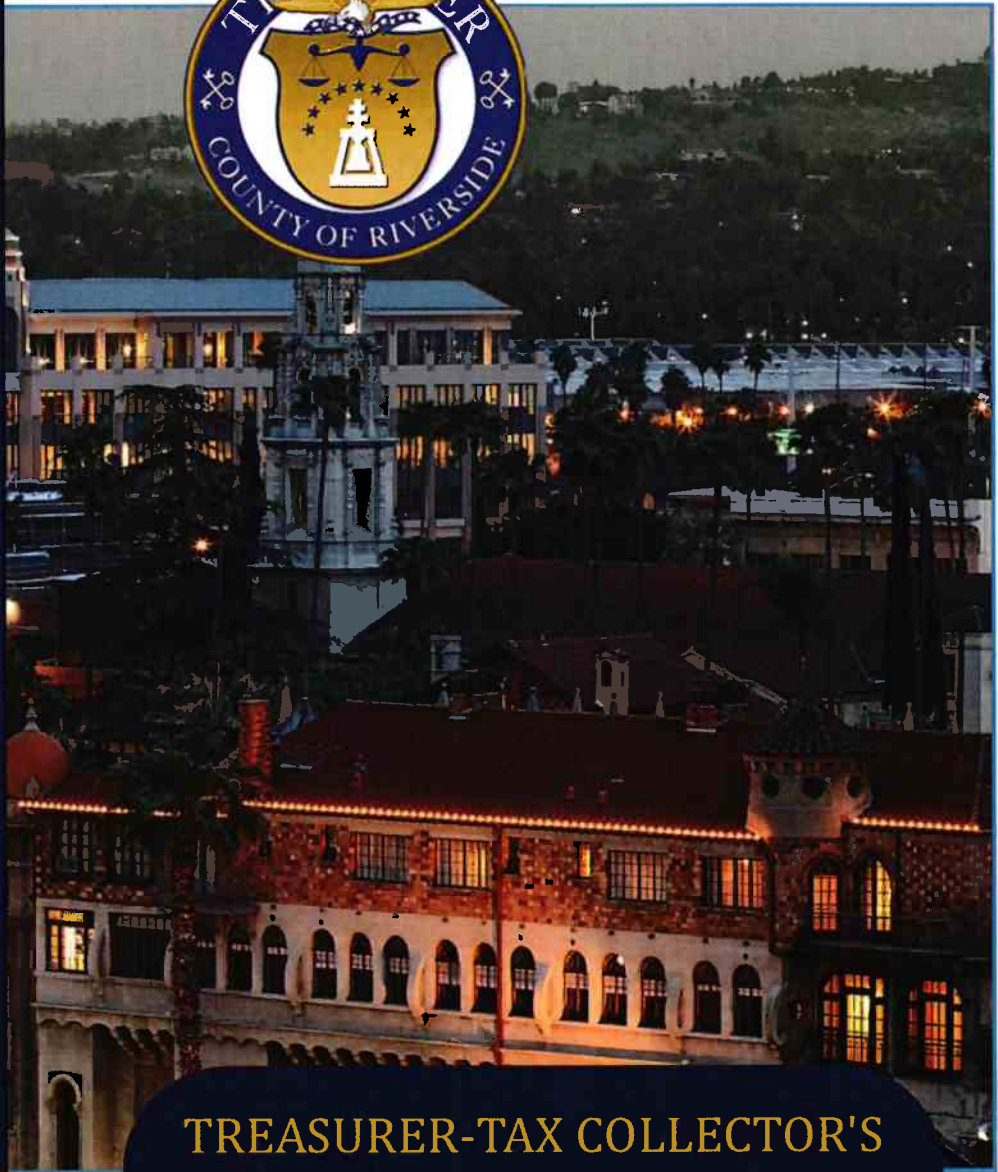
COUNTY ADMINISTRATIVE CENTER

4080 LEMON STREET,

4TH FLOOR,

RIVERSIDE, CA 92502-2205

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

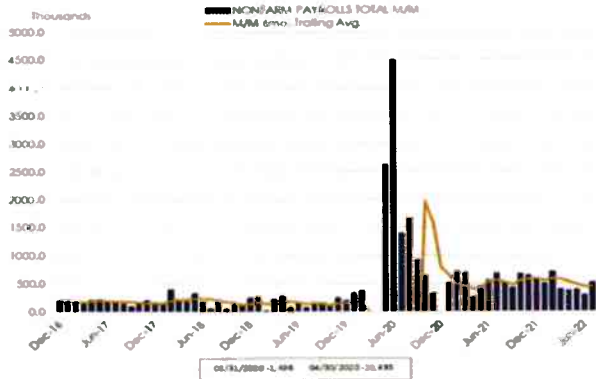


**TREASURER-TAX COLLECTOR'S  
POOLED INVESTMENT FUND**

**August 2022 REPORT**

# YIELDS BACK ON THE RISE

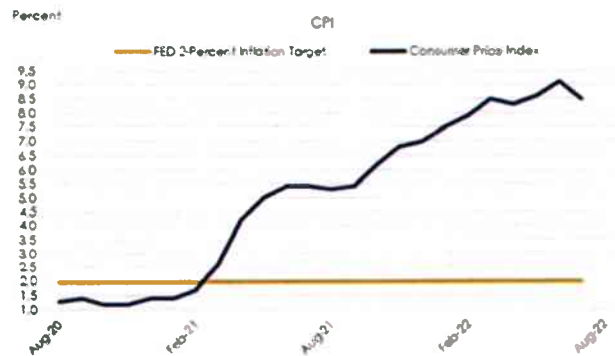
August saw fixed-income yields rise due to increasing signs that Federal Reserve (FED) action, to date, is not significantly slowing inflation and economic growth. The strongest indicator that the economy is not yet currently slowing is the strength of the labor market. The most recent monthly jobs report showed employers adding a whopping 528,000 net new jobs. Average hourly earnings rose another 0.5% month over month, and the unemployment rate slid to match the pre-pandemic low of 3.5%. In addition to the jobs report, the ISM manufacturing and services indices both came in better than expected.



Even with the FED raising the Fed Funds Rate from 0.25% to 2.50% from March to August, inflation stubbornly remains the highest in over 40 years. Even though gasoline prices have begun to decline, food inflation continued at a torrid pace. Prices for food at home rose 1.3% month over month and 13.1% year over year, the highest rate since 1979. Another sign that economic activity is not yet broadly retrenching, is industrial production which rose 0.6%, driven in large part by a surge in auto production (up 6.6%) as the particularly severe supply woes for the industry have been easing.

Fed action does seem to be impacting housing. With mortgage rates up to 5.66% in August, the average home sold for less than its list price for the

first time in over 17 months as the housing market cooldown continued. August 2022 sales took 28 days up from only 18 days August 2021.



Chairman Jerome Powell's tone was hawkish at the Federal Reserve's annual 'Jackson Hole Economic Policy Symposium'. In his opening remarks, Powell reiterated the FOMC's focus on bringing inflation back down to its 2% target through restrictive monetary policy. Fixed income markets responded with heavy selling in bonds, causing yields to rise. Indeed, Fed Funds futures reflect investor expectation for further aggressive rate hikes through the end of this year and beyond, which support a higher Treasurer Pooled Investment Fund yield.

The 2-year Treasury yield rose 61 basis points to 3.50% during August. The 5-year Treasury yields rose 70 basis points, finishing at 3.35%. The Dow Jones Industrial Average stock index fell from 32,800 to 31,500.

Matt Jennings  
Treasurer-Tax Collector

## Treasurer Tax-Collector Statement



### PORTFOLIO SUMMARY

Month End Values \$ are

Expressed in 000,000	Aug-22	Feb-22	Aug-21
Principal Value	\$ 10,777.07	\$ 10,725.03	\$ 8,998.63
Market Value*	10,532.57	10,647.35	9,005.66
Book Value*	10,788.57	10,725.03	8,998.63
Unrealized Gain/Loss*	(255.99)	(77.68)	7.02
Paper Gain or Loss %	-2.373%	-0.724%	0.078%
Yield	1.412	0.39	0.29
WAM (Yrs)	1.32	1.17	1.21

\*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

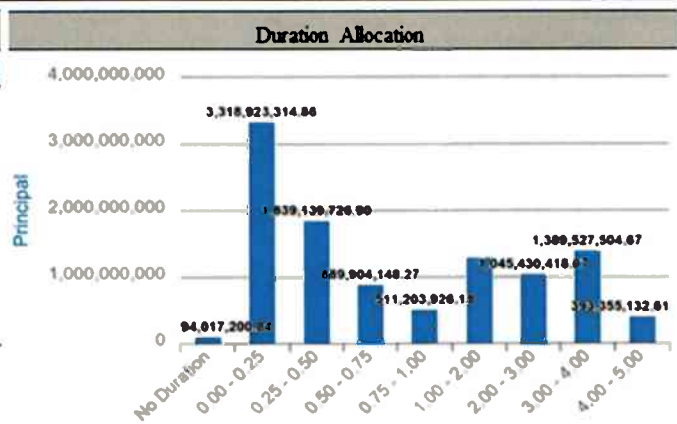
The Treasurer's Pooled Investment Fund is comprised of contributions from the county, schools, special districts, and other discretionary depositors throughout the County of Riverside. The primary objective of the Treasurer shall be to **safeguard the principal** of the funds under the Treasurer's control, 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 **AAAt/S1** by **Fitch Ratings**, two of the nation's most trusted bond credit rating services.

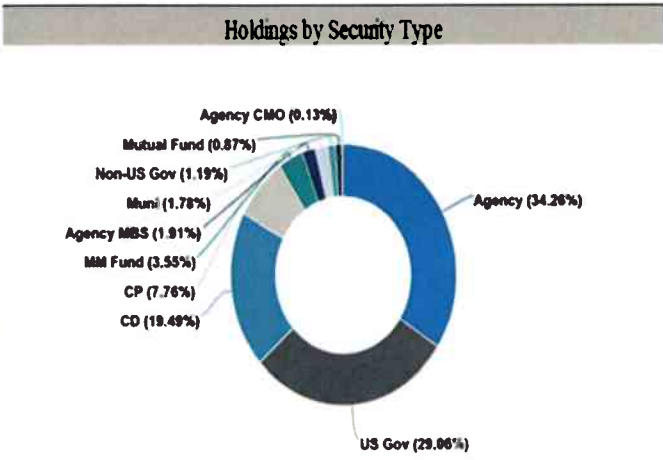
Since its inception, the Treasurer's Pooled Investment Fund has been in **full compliance** with the Treasurer's Statement of Investment Policy, which is more restrictive than California Government Code 53646.

# TPIF STATS

Composite Credit Ratings			
Rating	Market Value	Moody's Rating	Fitch Rating
AAA	5,409,625,725.31	Aaa	AAA
AA+	307,766,190.90	Aaa	AAA
AA	87,222,887.45	Aa2	AA
NA	240,390,205.33	NA	NA
A-1+	4,487,571,393.27	P-1	AAA
<b>AAA</b>	<b>10,532,576,402.27</b>	<b>Aaa</b>	<b>AAA</b>



Holdings by Security Type					
Security Type Category	Par Value	Principal	WAM	Market Price	Yield
Agency CMO	15,000,000.00	13,915,303.98	1728	97.1940	5.382
Mutual Fund	93,213,169.12	94,017,200.84	---	1.0086	---
Non-US Gov	128,895,000.00	128,730,013.14	725	94.5248	0.737
Mini	190,835,000.00	191,685,815.00	719	96.8212	1.516
Agency MBS	207,592,257.68	205,602,559.82	935	97.8613	3.413
MM Fund	382,955,017.11	382,990,001.11	0	1.0001	2.213
CP	842,000,000.00	836,047,031.93	59	99.6345	1.858
CD	2,100,000,000.00	2,100,006,880.35	96	100.0001	1.587
US Gov	3,145,000,000.00	3,131,555,148.66	430	97.5957	1.147
Agency	3,717,019,250.00	3,692,525,306.00	835	94.8286	1.244
<b>Total</b>	<b>10,822,509,693.90</b>	<b>10,777,075,260.83</b>	<b>480</b>	<b>92.9576</b>	<b>1.412</b>



Month	Monthly Receipts	Monthly Disbursements	Difference	Required Matured Investments	Actual Balance	Investments Maturing	Available to Invest > 1 Year
08/2022					81.56		
09/2022	2,050.00	1,804.41	245.59		327.15	1,187.28	
10/2022	1,500.00	1,700.00	-200.00		127.15	1,052.31	
11/2022	1,600.00	1,700.00	-100.00		27.15	830.00	
12/2022	3,500.00	1,800.00	1700.00		1,727.15	113.25	
01/2023	1,600.00	2,400.00	-800.00		927.15	1,210.00	
02/2023	1,500.00	1,800.00	-300.00		627.15	508.45	
03/2023	2,350.00	1,800.00	550.00		1,177.15	286.75	
04/2023	2,750.00	2,070.00	680.00		1,857.15	73.44	
05/2023	1,600.00	2,500.00	-900.00		957.15	567.19	
06/2023	2,300.00	2,400.00	-100.00		857.15	290.00	
07/2023	1,400.00	2,100.00	-700.00		157.15	94.66	
08/2023	1,800.00	1,600.00	200.00		357.15	72.73	
<b>TOTALS</b>	<b>23,950.00</b>	<b>23,674.41</b>	<b>275.59</b>	<b>-</b>	<b>9,207.36</b>	<b>6,286.05</b>	<b>10,777.07</b>
					0.00%	58.33%	100.00%

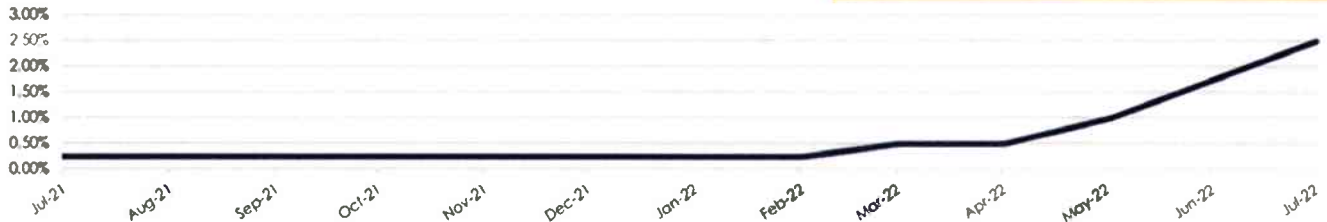


# FIXED INCOME MARKETS

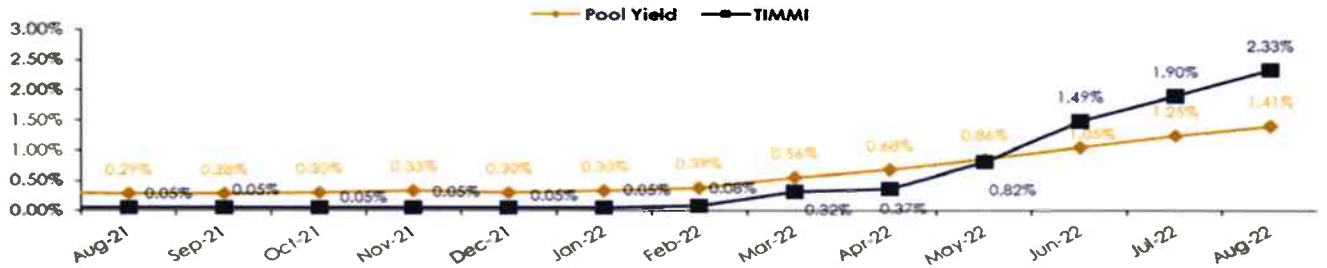
## FED FUNDS RATE

Fed Fund Rate: 2.25% to 2.50%

Next FOMC Scheduled Meeting: 09/21/2022



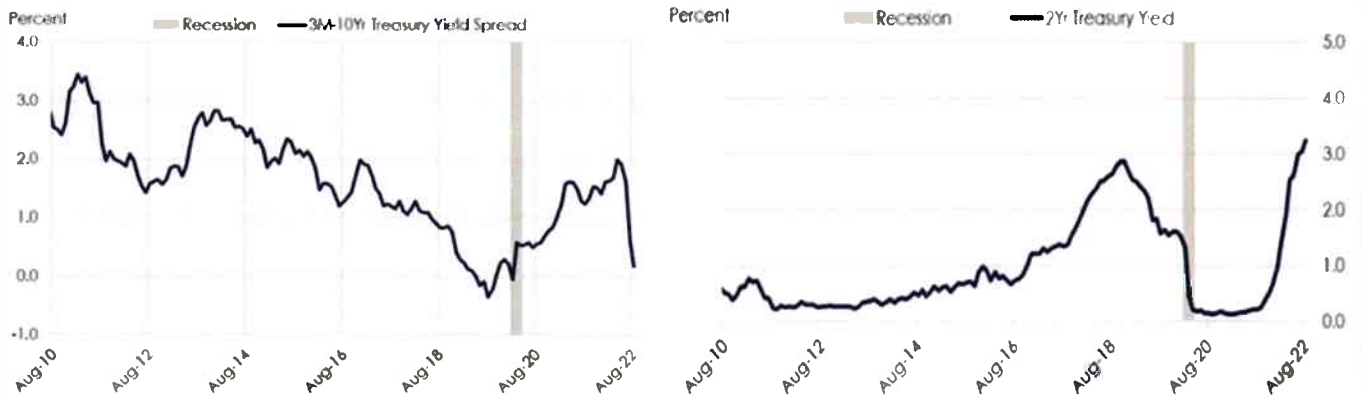
## TIMMI



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
08/31/2022 - 08/01/2022	0.40	0.36	0.52	0.55	0.64	0.64	0.55	0.35
08/31/2022	2.96	3.32	3.50	3.45	3.46	3.30	3.15	3.27
08/01/2022	2.56	2.96	2.98	2.90	2.82	2.66	2.60	2.92

# 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	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>1.78%</b>
<b>U.S. TREASURIES</b>	5 YEARS	NO LIMIT	NA	5 YEARS	100%	NA	<b>29.06%</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>36.30%</b>
<b>CERTIFICATE &amp; TIME DEPOSITS (NCD &amp; TCD)</b>	270 DAYS	40%	A1/P1	270 DAYS	40%	A1/P1/F1	<b>7.76%</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>19.49%</b>
<b>REPURCHASE AGREEMENTS (REPO)</b>	NA	NA	NA	4 YEARS	20%	AA/Aa/AA	<b>1.19%</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>0.87%</b>
<b>LOCAL AGENCY INVESTMENT FUND (LAIF)</b>	60 DAYS <sup>(1)</sup>	20%	AAA/Aaa <sup>(2)</sup>	DAILY LIQUIDITY	20%	AAA by 2 Of 3 RATINGS	<b>3.55%</b>
<b>CASH/DEPOSIT ACCOUNT</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
3133EKQA7	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.693	97.964	09/10/2024	2,964,000.00	2,006,340.10	2,079,665.21	(73,325.11)
3135GA2P5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.356	94.8723	05/03/2024	3,500,000.00	3,320,530.50	3,499,663.72	(179,133.22)
3136G4P31	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.450	94.1525	08/19/2024	3,701,000.00	3,484,584.03	3,701,000.00	(216,415.98)
3134G4W47	FEDERAL HOME LOAN MORTGAGE CORP	3.488	89.6995	10/27/2026	5,000,000.00	4,484,975.00	4,484,688.15	286.85
3133ENH45	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.294	98.6702	08/24/2026	5,000,000.00	4,933,510.00	4,968,729.13	(35,219.13)
3133ENK58	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.202	94.5594	01/06/2025	5,000,000.00	4,727,970.00	4,991,152.61	(263,182.61)
3130AL2G8	FEDERAL HOME LOAN BANKS	0.615	90.5026	02/18/2026	5,000,000.00	4,525,130.00	4,997,398.52	(472,268.52)
3133ENH45	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.137	98.6702	08/24/2026	5,000,000.00	4,933,510.00	4,997,811.55	(64,301.55)
3133ENPY0	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.764	95.7083	02/25/2025	5,000,000.00	4,785,415.00	4,998,343.07	(212,928.07)
3130AQRH8	FEDERAL HOME LOAN BANKS	2.000	93.4694	02/25/2027	5,000,000.00	4,673,470.00	5,000,000.00	(326,530.00)
3130AQRH8	FEDERAL HOME LOAN BANKS	2.000	93.4694	02/25/2027	5,000,000.00	4,673,470.00	5,000,000.00	(326,530.00)
3130AR4V0	FEDERAL HOME LOAN BANKS	2.150	96.3726	03/14/2025	5,000,000.00	4,818,630.00	5,000,000.00	(181,370.00)
3130AR6U0	FEDERAL HOME LOAN BANKS	2.500	94.8352	03/22/2027	5,000,000.00	4,741,760.00	5,000,000.00	(258,240.00)
3130AR7D7	FEDERAL HOME LOAN BANKS	2.050	96.1269	03/25/2025	5,000,000.00	4,806,345.00	5,000,000.00	(193,655.00)
3135GAZ23	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	90.8935	11/17/2025	5,000,000.00	4,544,675.00	5,000,000.00	(455,325.00)
3135GAZ23	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	90.8935	11/17/2025	5,000,000.00	4,544,675.00	5,000,000.00	(455,325.00)
3136G4Z99	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.625	91.6440	08/27/2025	5,000,000.00	4,582,200.00	5,000,000.00	(417,800.00)
3133EMLP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.320	92.8996	12/23/2024	5,000,000.00	4,644,980.00	5,000,000.00	(355,020.00)
3134GV5R5	FEDERAL HOME LOAN MORTGAGE CORP	0.570	94.6893	07/15/2024	5,000,000.00	4,734,465.00	5,000,000.00	(265,535.00)
3134GXBM5	FEDERAL HOME LOAN MORTGAGE CORP	0.600	91.1306	11/12/2025	5,000,000.00	4,556,530.00	5,000,000.00	(443,470.00)
3134GXBM5	FEDERAL HOME LOAN MORTGAGE CORP	0.600	91.1306	11/12/2025	5,000,000.00	4,556,530.00	5,000,000.00	(443,470.00)
3134GWT01	FEDERAL HOME LOAN MORTGAGE CORP	0.600	91.4201	09/30/2025	5,000,000.00	4,571,005.00	5,000,000.00	(428,995.00)
3133EMZ54	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.900	90.9493	05/18/2026	5,000,000.00	4,547,465.00	5,000,000.00	(452,535.00)
3130ALFN9	FEDERAL HOME LOAN BANKS	0.550	91.5283	08/25/2025	5,000,000.00	4,576,415.00	5,000,000.00	(423,585.00)
3134G VWM6	FEDERAL HOME LOAN MORTGAGE CORP	0.730	92.6535	05/28/2025	5,000,000.00	4,632,675.00	5,000,000.00	(367,325.00)
3130AMM22	FEDERAL HOME LOAN BANKS	1.000	91.1619	06/10/2026	5,000,000.00	4,558,095.00	5,000,000.00	(441,905.00)
3136G4N88	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	91.1419	10/29/2025	5,000,000.00	4,557,095.00	5,000,000.00	(442,905.00)
3130ALF25	FEDERAL HOME LOAN BANKS	0.400	93.2916	11/26/2024	5,000,000.00	4,654,580.00	5,000,000.00	(335,420.00)
3133ELN99	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.542	97.1488	02/28/2024	5,000,000.00	4,857,440.00	5,000,000.00	(142,560.00)
3134GV3A4	FEDERAL HOME LOAN MORTGAGE CORP	0.500	94.7148	07/01/2024	5,000,000.00	4,735,740.00	5,000,000.00	(264,260.00)
3133EMSC7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.480	92.6653	03/03/2025	5,000,000.00	4,633,265.00	5,000,000.00	(366,735.00)
3136G4S7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	91.0316	10/28/2025	5,000,000.00	4,551,580.00	5,000,000.00	(448,420.00)
3130AMIN3	FEDERAL HOME LOAN BANKS	1.030	91.3515	05/26/2026	5,000,000.00	4,567,575.00	5,000,000.00	(432,425.00)
3135G06F5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.310	96.2628	11/16/2023	5,000,000.00	4,813,140.00	5,000,000.00	(186,860.00)
3136G4XZ1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.740	92.3703	06/30/2025	5,000,000.00	4,618,515.00	5,000,000.00	(381,485.00)
3136G4XK4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.650	92.1318	06/30/2025	5,000,000.00	4,606,590.00	5,000,000.00	(393,410.00)
3134GWP91	FEDERAL HOME LOAN MORTGAGE CORP	0.500	91.9152	06/16/2025	5,000,000.00	4,595,760.00	5,000,000.00	(404,240.00)
3133ELH80	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.600	92.4285	06/10/2025	5,025,000.00	4,644,532.13	5,025,000.00	(380,467.88)
3130ASDK2	FEDERAL HOME LOAN BANKS	3.250	97.9532	06/29/2026	5,250,000.00	5,142,543.00	5,250,000.00	(107,457.00)
3130AL6K5	FEDERAL HOME LOAN BANKS	0.580	90.3950	02/25/2026	6,000,000.00	5,423,700.00	6,000,000.00	(576,300.00)
3133EKP75	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.671	96.2415	09/17/2024	6,128,000.00	5,897,679.12	6,119,401.63	(221,722.51)
3130ARHG9	FEDERAL HOME LOAN BANKS	2.180	98.0836	02/28/2024	7,000,000.00	6,865,852.00	6,993,831.06	(127,979.06)
3133EMKH4	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.160	99.2253	12/15/2022	8,245,000.00	8,181,125.99	8,245,000.00	(63,874.02)
3136G4Q97	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.650	91.7139	08/27/2025	8,650,000.00	7,933,252.35	8,650,000.00	(716,747.65)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.016	91.5772	03/23/2026	8,921,250.00	8,169,830.96	8,916,214.35	(746,383.40)
US3130AL2X12	FEDERAL HOME LOAN BANKS	3.001	89.2847	02/17/2027	10,000,000.00	9,112,492.78	9,828,470.00	(184,022.78)
3133EL5S9	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.905	94.1305	09/03/2024	10,000,000.00	9,413,050.00	9,533,761.16	(120,711.16)
3133EL4J0	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.882	94.2445	08/19/2024	10,000,000.00	9,424,450.00	9,544,872.47	(120,422.47)
3130AKYH3	FEDERAL HOME LOAN BANKS	1.746	89.2416	02/10/2027	10,000,000.00	8,924,160.00	9,611,826.93	(687,666.93)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	91.5772	03/23/2026	9,750,000.00	8,928,777.00	9,750,000.00	(821,223.00)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	91.5772	03/23/2026	9,750,000.00	8,928,777.00	9,750,000.00	(821,223.00)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	91.5772	03/23/2026	9,750,000.00	8,928,777.00	9,750,000.00	(821,223.00)
3130ALH00	FEDERAL HOME LOAN BANKS	3.040	91.5389	03/05/2026	10,500,000.00	9,611,584.50	9,782,386.24	(170,801.84)
3130AMNH0	FEDERAL HOME LOAN BANKS	1.668	91.1292	08/20/2020	10,000,000.00	9,112,920.00	9,783,710.24	(670,790.24)
3133ENK64	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.908	91.7369	01/11/2027	10,000,000.00	9,173,690.00	9,818,373.19	(644,683.19)
3130A0HS5	FEDERAL HOME LOAN BANKS	1.984	92.4349	01/28/2027	10,000,000.00	9,243,490.00	9,881,185.74	(637,695.74)
3133ENBK5	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.340	90.9381	10/20/2026	10,000,000.00	9,093,810.00	9,920,172.51	(826,362.51)
3133EMIQ6	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.253	96.0091	12/08/2023	9,931,000.00	9,534,663.72	9,931,719.99	(397,056.27)
3133ENBK5	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.249	90.9381	10/20/2026	10,000,000.00	9,093,810.00	9,956,201.66	(862,391.66)
3137EAXE3	FEDERAL HOME LOAN MORTGAGE CORP	0.497	90.8634	09/23/2025	10,000,000.00	9,086,340.00	9,963,105.91	(876,765.91)
3133ENLZ1	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.860	92.7375	01/26/2027	10,000,000.00	9,273,750.00	9,966,469.04	(692,719.04)
3133ENYX2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.439	99.5757	06/17/2024	10,000,000.00	9,957,570.00	9,967,474.01	(9,904.01)
3130AQ6F5	FEDERAL HOME LOAN BANKS	1.306	91.4338	12/21/2026	10,000,000.00	9,143,380.00	9,976,734.40	(833,354.40)
3133ENVDD	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.913	97.7323	04/26/2027	10,000,000.00	9,773,230.00	9,983,633.73	(210,403.73)
3133ENB39	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.075	98.4654	07/19/2027	10,000,000.00	9,846,540.00	9,988,777.11	(142,237.11)
3132X03B5	FEDERAL AGRICULTURAL MORTGAGE CORP	2.960	99.5886	06/30/2023	10,000,000.00	9,958,860.00	9,991,246.77	(32,386.77)
3133ENB66	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.174	98.7522	07/20/2026	10,000,000.00	9,875,220.00	9,991,264.89	(116,044.89)
3133EMSC7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.512	92.6653	03/03/2025	10,000,000.00	9,266,530.00	9,992,174.18	(725,644.18)
3130ARMT5	FEDERAL HOME LOAN BANKS	2.838	98.1710	10/25/2024	10,000,000.00	9,817,100.00	9,992,253.29	(175,153.29)
3133EJF48	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.092	99.6132	10/02/2023	10,000,000.00	9,961,320.00	9,995,505.38	(34,185.38)
3133EMLT7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.244	95.7540	12/28/2023	10,000,000.00	9,575,400.00	9,995,527.00	(420,127.00)
3133EMLP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.339	92.8996	12/23/2024	10,000,000.00	9,289,960.00	9,995,649.05	(705,689.05)
3135G0T94	FEDERAL NATIONAL MORTGAGE ASSOCIATION	2.490	99.8205	01/19/2023	10,000,000.00	9,995,697.13	9,995,697.13	(13,647.13)
3137EAEZ8	FEDERAL HOME LOAN MORTGAGE CORP	0.280	96.5378	11/06/2023	10,000,000.00	9,635,780.00	9,996,456.64	(360,676.64)
3133EMK62	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.235	95.8131	12/21/2023	10,000,000.00	9,581,310.00	9,996,736.11	(415,426.11)
3135G06A6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.587	91.1441	10/20/2025	10,000,000.00	9,114,410.00	9,997,784.50	(883,374.50)
3133EL7E8	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.250	98.4190	03/15/2023	10,000,000.00	9,841,900.00	9,998,390.27	(156,490.27)
3134GKEX8	FEDERAL HOME LOAN MORTGAGE CORP	0.270	97.6414	06/01/2023	10,000,000.00	9,764,140.00	9,998,497.85	(234,357.85)
3135G06C2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.604	91.1419	10/29/2025	10,000,000.00	9,114,190.00	9,998,735.24	(884,545.24)
3133EJKN8	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.719	99.7816	04/11/2023	10,000,000.00	9,978,160.00	9,998,818.88	(20,658.88)
3134GKCA0	FEDERAL HOME LOAN MORTGAGE CORP	0.328	96.2085	11/24/2023	10,000,000.00	9,620,850.00	9,998,973.71	(378,123.71)
3134GKEX8	FEDERAL HOME LOAN MORTGAGE CORP	0.260	97.6414	06/01/2023	10,000,000.00	9,764,140.00	9,999,248.93	(235,108.93)
3130ANR88	FEDERAL HOME LOAN BANKS	0.553	93.4518	12/17/2024	10,000,000.00	9,345,180.00	9,999,294.02	(654,114.02)
3130AKDH6	FEDERAL HOME LOAN BANKS	0.176	99.6513	10/21/2022	10,000,000.00	9,965,130.00	9,999,305.81	(34,175.81)
3134GKEX8	FEDERAL HOME LOAN MORTGAGE CORP	0.256	97.6414	06/01/2023	10,000,000.00	9,764,140.00	9,999,548.86	(235,408.86)
3130ANPF1	FEDERAL HOME LOAN BANKS	1.000	90.7761	08/25/2026	10,000,000.00	9,077,610.00	10,000,000.00	(922,390.00)
3130ANMH0	FEDERAL HOME LOAN BANKS	1.100	91.1292	08/20/2026	10,000,000.00	9,112,920.00	10,000,000.00	(887,080.00)
3130ANE48	FEDERAL HOME LOAN BANKS	1.000	90.8053	08/17/2026	10,000,000.00	9,080,530.00	10,000,000.00	(919,470.00)
3130ANR89	FEDERAL HOME LOAN BANKS	1.130	91.4166	07/20/2026	10,000,000.00	9,141,660.00	10,000,000.00	(858,340.00)
3130ANAJ9	FEDERAL HOME LOAN BANKS	1.000	90.9233	07/27/2026	10,00			

3135GAZ4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.500	91.7785	06/24/2025	10,000,000.00	9,177,850.00	10,000,000.00	(822,150.00)
3130ALTB	FEDERAL HOME LOAN BANKS	0.375	95.1396	04/08/2024	10,000,000.00	9,513,960.00	10,000,000.00	(486,040.00)
3134GWLW4	FEDERAL HOME LOAN MORTGAGE CORP	0.625	91.7886	08/19/2025	10,000,000.00	9,178,860.00	10,000,000.00	(821,140.00)
3134GWV30	FEDERAL HOME LOAN MORTGAGE CORP	0.550	91.0851	10/28/2025	10,000,000.00	9,108,510.00	10,000,000.00	(891,490.00)
3135G06A6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.580	91.1441	10/20/2025	10,000,000.00	9,114,410.00	10,000,000.00	(885,590.00)
3133EMLD0	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.190	96.6168	09/22/2023	10,000,000.00	9,661,680.00	10,000,000.00	(338,320.00)
3135GAZ23	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	90.8935	11/17/2025	10,000,000.00	9,089,350.00	10,000,000.00	(910,650.00)
3134GWV27	FEDERAL HOME LOAN MORTGAGE CORP	0.600	91.2323	10/28/2025	10,000,000.00	9,123,230.00	10,000,000.00	(876,770.00)
3134GWY20	FEDERAL HOME LOAN MORTGAGE CORP	0.500	94.9439	06/03/2024	10,000,000.00	9,494,390.00	10,000,000.00	(505,610.00)
3130ALH56	FEDERAL HOME LOAN BANKS	0.750	90.8171	03/18/2026	10,000,000.00	9,081,710.00	10,000,000.00	(918,290.00)
3130ALH56	FEDERAL HOME LOAN BANKS	0.750	90.8171	03/18/2026	10,000,000.00	9,081,710.00	10,000,000.00	(918,290.00)
3134GXG01	FEDERAL HOME LOAN MORTGAGE CORP	0.200	99.2366	12/15/2022	10,000,000.00	9,923,660.00	10,000,000.00	(76,340.00)
3134GDG66	FEDERAL HOME LOAN MORTGAGE CORP	0.190	99.4315	11/23/2022	10,000,000.00	9,943,150.00	10,000,000.00	(56,850.00)
3130ALKF0	FEDERAL HOME LOAN BANKS	0.625	92.8479	03/25/2025	10,000,000.00	9,284,790.00	10,000,000.00	(715,210.00)
3130ALKF0	FEDERAL HOME LOAN BANKS	0.625	92.8479	03/25/2025	10,000,000.00	9,284,790.00	10,000,000.00	(715,210.00)
3135G06E8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.420	93.3355	11/18/2024	10,000,000.00	9,333,550.00	10,000,000.00	(666,450.00)
3135G06C2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	91.1419	10/29/2025	10,000,000.00	9,114,190.00	10,000,000.00	(885,810.00)
3133EMUP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.710	93.0023	04/01/2025	10,000,000.00	9,300,230.00	10,000,000.00	(699,770.00)
3133EMUP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.710	93.0023	04/01/2025	10,000,000.00	9,300,230.00	10,000,000.00	(699,770.00)
3134GWN85	FEDERAL HOME LOAN MORTGAGE CORP	0.450	94.0181	09/10/2024	10,000,000.00	9,401,810.00	10,000,000.00	(598,190.00)
3130ALGR9	FEDERAL HOME LOAN BANKS	0.850	91.2432	02/26/2026	10,000,000.00	9,124,320.00	10,000,000.00	(875,680.00)
3136G43W1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.320	95.1290	03/28/2024	10,000,000.00	9,512,900.00	10,000,000.00	(487,100.00)
3134GVRV2	FEDERAL HOME LOAN MORTGAGE CORP	0.750	92.7116	05/27/2025	10,000,000.00	9,271,160.00	10,000,000.00	(728,840.00)
3130ALHZ0	FEDERAL HOME LOAN BANKS	0.530	91.9792	06/18/2025	10,000,000.00	9,197,920.00	10,000,000.00	(802,080.00)
3134GWR32	FEDERAL HOME LOAN MORTGAGE CORP	0.410	94.5984	06/24/2024	10,000,000.00	9,459,840.00	10,000,000.00	(540,160.00)
3134GVRM6	FEDERAL HOME LOAN MORTGAGE CORP	0.730	92.6535	05/28/2025	10,000,000.00	9,265,350.00	10,000,000.00	(734,650.00)
3135G43N9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.300	96.2511	11/16/2023	10,000,000.00	9,625,110.00	10,000,000.00	(374,890.00)
3136G4D75	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	91.7866	07/29/2025	10,000,000.00	9,081,710.00	10,000,000.00	(821,340.00)
3134GXC9F	FEDERAL HOME LOAN MORTGAGE CORP	0.400	94.8209	05/24/2024	10,000,000.00	9,482,090.00	10,000,000.00	(517,910.00)
3134GXC9F	FEDERAL HOME LOAN MORTGAGE CORP	0.400	94.8209	05/24/2024	10,000,000.00	9,482,090.00	10,000,000.00	(517,910.00)
3134GXE8A	FEDERAL HOME LOAN MORTGAGE CORP	0.200	99.4338	11/23/2022	10,000,000.00	9,943,380.00	10,000,000.00	(56,620.00)
3134GXE8A	FEDERAL HOME LOAN MORTGAGE CORP	0.200	99.4338	11/23/2022	10,000,000.00	9,943,380.00	10,000,000.00	(56,620.00)
3130ALK17	FEDERAL HOME LOAN BANKS	0.850	91.1229	03/25/2026	10,000,000.00	9,112,290.00	10,000,000.00	(887,710.00)
3135GA3C3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.350	94.7611	05/17/2024	10,000,000.00	9,476,110.00	10,000,000.00	(523,890.00)
3135GA3C3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.350	94.7611	05/17/2024	10,000,000.00	9,476,110.00	10,000,000.00	(523,890.00)
3136G4Z97	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.375	95.4408	02/28/2024	10,000,000.00	9,544,080.00	10,000,000.00	(455,920.00)
3136G45C3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.540	90.9794	10/27/2025	10,000,000.00	9,097,940.00	10,000,000.00	(902,060.00)
3136G4F32	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	91.7866	07/29/2025	10,000,000.00	9,178,660.00	10,000,000.00	(821,340.00)
3134GWL79	FEDERAL HOME LOAN MORTGAGE CORP	0.400	93.9212	09/10/2024	10,000,000.00	9,392,120.00	10,000,000.00	(607,880.00)
3134GWL79	FEDERAL HOME LOAN MORTGAGE CORP	0.400	93.9212	09/10/2024	10,000,000.00	9,392,120.00	10,000,000.00	(607,880.00)
3130ALEM2	FEDERAL HOME LOAN BANKS	0.790	91.0607	02/25/2026	10,000,000.00	9,106,070.00	10,000,000.00	(893,930.00)
3130ALKB0	FEDERAL HOME LOAN BANKS	0.260	94.3044	06/28/2024	10,000,000.00	9,430,440.00	10,000,000.00	(569,560.00)
3134GW226	FEDERAL HOME LOAN MORTGAGE CORP	0.500	92.5220	03/28/2025	10,000,000.00	9,252,200.00	10,000,000.00	(747,800.00)
3135G42N0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.550	90.9525	11/04/2025	10,000,000.00	9,095,250.00	10,000,000.00	(904,750.00)
3130ALN34	FEDERAL HOME LOAN BANKS	0.700	93.0361	03/24/2025	10,000,000.00	9,303,610.00	10,000,000.00	(696,390.00)
3134GWL38	FEDERAL HOME LOAN MORTGAGE CORP	0.540	91.3508	09/15/2025	10,000,000.00	9,135,080.00	10,000,000.00	(864,920.00)
3130ALH02	FEDERAL HOME LOAN BANKS	0.750	90.8171	03/18/2026	10,000,000.00	9,081,710.00	10,000,000.00	(918,290.00)
3130ALJ03	FEDERAL HOME LOAN BANKS	0.750	92.4734	06/30/2025	10,000,000.00	9,247,340.00	10,000,000.00	(752,660.00)
3134GWRX2	FEDERAL HOME LOAN MORTGAGE CORP	0.625	91.3124	10/27/2025	10,000,000.00	9,131,240.00	10,000,000.00	(868,760.00)
3130AMM79	FEDERAL HOME LOAN BANKS	1.000	91.2535	05/26/2026	10,000,000.00	9,125,350.00	10,000,000.00	(874,650.00)
3133EMDM1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.270	96.4111	10/20/2023	10,000,000.00	9,641,110.00	10,000,000.00	(358,890.00)
3130ALNK6	FEDERAL HOME LOAN BANKS	0.625	92.8479	03/25/2025	10,000,000.00	9,284,790.00	10,000,000.00	(715,210.00)
3130AKL79	FEDERAL HOME LOAN BANKS	0.250	95.8053	12/28/2023	10,000,000.00	9,580,530.00	10,000,000.00	(419,470.00)
3136G43H4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.400	93.8172	09/16/2024	10,000,000.00	9,381,720.00	10,000,000.00	(618,280.00)
3133EMKH4	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.160	99.2253	12/15/2022	10,000,000.00	9,922,530.00	10,000,000.00	(77,470.00)
3130AKKF2	FEDERAL HOME LOAN BANKS	0.270	95.0824	03/28/2024	10,000,000.00	9,508,240.00	10,000,000.00	(491,760.00)
3134GWN44	FEDERAL HOME LOAN MORTGAGE CORP	0.450	94.0103	09/11/2024	10,000,000.00	9,401,030.00	10,000,000.00	(598,970.00)
3136G4X40	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	91.5812	08/26/2025	10,000,000.00	9,158,120.00	10,000,000.00	(841,880.00)
3133EMLH9	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.310	96.1470	11/30/2023	10,000,000.00	9,614,700.00	10,000,000.00	(385,300.00)
3133ENUS7	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.580	98.3598	04/18/2024	10,000,000.00	9,835,980.00	10,000,000.00	(164,020.00)
3130ARPV7	FEDERAL HOME LOAN BANKS	3.500	97.5273	04/28/2027	10,000,000.00	9,752,730.00	10,000,000.00	(247,270.00)
3130ARSF9	FEDERAL HOME LOAN BANKS	3.800	96.8596	04/29/2027	10,000,000.00	9,685,960.00	10,000,000.00	(314,040.00)
3130ARS66	FEDERAL HOME LOAN BANKS	2.900	97.6464	05/29/2025	10,000,000.00	9,764,640.00	10,000,000.00	(235,360.00)
3130ARUF6	FEDERAL HOME LOAN BANKS	3.125	97.4708	10/29/2026	10,000,000.00	9,747,080.00	10,000,000.00	(252,920.00)
3130AS3F4	FEDERAL HOME LOAN BANKS	1.770	98.3073	05/26/2027	10,000,000.00	9,830,730.00	10,000,000.00	(169,270.00)
3130AS461	FEDERAL HOME LOAN BANKS	2.289	98.9271	06/09/2023	10,000,000.00	9,892,710.00	10,000,000.00	(107,290.00)
3130AS5B1	FEDERAL HOME LOAN BANKS	2.201	99.1230	06/09/2023	10,000,000.00	9,912,300.00	10,000,000.00	(87,700.00)
3130AS4T3	FEDERAL HOME LOAN BANKS	2.325	98.9391	06/12/2023	10,000,000.00	9,893,910.00	10,000,000.00	(106,090.00)
3134GXV80	FEDERAL HOME LOAN MORTGAGE CORP	3.300	97.6303	06/28/2027	10,000,000.00	9,868,040.00	10,000,000.00	(131,960.00)
3130ASDV8	FEDERAL HOME LOAN BANKS	0.220	97.3721	06/30/2023	10,000,000.00	9,737,210.00	10,000,000.00	(262,790.00)
3134GXH10	FEDERAL HOME LOAN MORTGAGE CORP	4.250	99.3345	06/30/2027	10,000,000.00	9,933,450.00	10,000,000.00	(66,550.00)
3134GXZ17	FEDERAL HOME LOAN MORTGAGE CORP	3.560	98.7890	06/27/2025	10,000,000.00	9,878,900.00	10,000,000.00	(121,100.00)
3133END80	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.873	98.2337	08/03/2026	10,000,000.00	9,823,270.00	10,046,655.17	(23,385.17)
3135G0X24	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1.098	95.6704	01/07/2025	10,000,000.00	9,567,040.00	10,121,206.40	(554,166.40)
3130ASGUT	FEDERAL HOME LOAN BANKS	3.095	100.4979	06/11/2027	10,000,000.00	10,049,790.00	10,178,094.09	(128,304.09)
3133ENUS7	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.721	98.3598	04/18/2024	10,520,000.00	10,347,450.96	10,496,592.27	(149,141.31)
3134GXCA0	FEDERAL HOME LOAN MORTGAGE CORP	0.328	96.2085	11/24/2023	10,710,000.00	10,303,930.35	10,708,891.74	(404,961.39)
3130AQKM4	FEDERAL HOME LOAN BANKS	1.750	92.5994	01/28/2027	11,250,000.00	10,417,432.50	11,250,000.00	(832,567.50)
31382AX1	FEDERAL HOME LOAN BANKS	2.691	99.5675	03/10/2023	11,750,000.00	11,699,181.25	11,716,308.56	(17,127.31)
3133EMLR1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.506	90.5481	12/23/2025	12,430,000.00	11,255,128.83	12,427,527.62	(1,172,398.79)
3134GW6C5	FEDERAL HOME LOAN MORTGAGE CORP	3.122	89.6946	10/28/2026	15,000,000.00	13,454,190.00	13,658,772.64	(204,582.64)
3130ANM10	FEDERAL HOME LOAN BANKS	3.132	91.1292	08/20/2026	15,000,000.00	13,669,380.00	13,872,018.29	(202,638.29)
3135G06G3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.573	90.8793	11/07/2025	14,000,000.00	12,723,102.00	13,967,970.21	(1,244,868.21)
3130ALED2	FEDERAL HOME LOAN BANKS	2.050	89.9084	02/24/2027	15,000,000.00	13,486,260.00	14,345,471.03	(859,211.03)
3130ALG17	FEDERAL HOME LOAN BANKS	1.000	91.5772	03/23/2026	14,625,000.00	13,393,165.50	14,625,000.00	(1,231,834.50)
3130ALQ17	FEDERAL HOME LOAN BANKS	1.000	91.5772	03/23/2026	14,625,000.00	13,393,165.50	14,625,000.00	(1,231,834.50)
3134GWRV21	FEDERAL HOME LOAN MORTGAGE CORP	1.238	91.4187	10/22/2025	15,000,000.00	13,712,805.00	14,730,221.95	(1,017,416.95)
3130ALDX9	FEDERAL HOME LOAN BANKS	0.500	92.0980	05/23/2025	14,750,000.00	13,584,455.00	14,750,000.00	(1,165,545.00)
3136G4XR9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.740	92.3212	07/07/2025	14,900,000.00	13,755,858.80	14,900,000.00	(1,144,141.20)
3130ALEY6	FEDERAL HOME LOAN BANKS	3.157	91.0475	03/04/2026	16,160,000.00	14,713,276.00	14,	

3130AMKJ7	FEDERAL HOME LOAN BANKS	1.050	91.4167	05/26/2026	15,000,000.00	13,712,505.00	15,000,000.00	(1,287,495.90)
31340VE95	FEDERAL HOME LOAN MORTGAGE CORP	0.650	92.3787	06/09/2025	15,000,000.00	13,856,805.00	15,000,000.00	(1,143,195.00)
31350A3Z2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	90.9598	11/25/2025	15,000,000.00	13,643,970.00	15,000,000.00	(1,356,030.00)
31340WC36	FEDERAL HOME LOAN MORTGAGE CORP	0.420	95.9088	01/24/2024	15,000,000.00	14,386,320.00	15,000,000.00	(613,680.00)
3130ALEM2	FEDERAL HOME LOAN BANKS	0.790	91.0607	02/25/2026	15,000,000.00	13,659,105.00	15,000,000.00	(1,340,895.00)
3130AMWT5	FEDERAL HOME LOAN BANKS	1.050	91.2730	06/26/2026	15,000,000.00	13,690,950.00	15,000,000.00	(1,309,050.00)
3130AKLB0	FEDERAL HOME LOAN BANKS	0.260	94.3044	06/28/2024	15,000,000.00	14,145,660.00	15,000,000.00	(854,340.00)
31340WL38	FEDERAL HOME LOAN MORTGAGE CORP	0.540	91.3508	09/15/2025	15,000,000.00	13,702,620.00	15,000,000.00	(1,297,380.00)
31340WAL0	FEDERAL HOME LOAN MORTGAGE CORP	0.500	95.1749	04/29/2024	15,000,000.00	14,276,235.00	15,000,000.00	(723,765.00)
313604H63	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.550	91.4934	08/19/2025	15,000,000.00	13,724,010.00	15,000,000.00	(1,275,990.00)
313604J38	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.410	94.1315	08/12/2024	15,000,000.00	14,119,725.00	15,000,000.00	(880,275.00)
3130AKKF2	FEDERAL HOME LOAN BANKS	0.270	95.0824	03/28/2024	15,000,000.00	14,262,360.00	15,000,000.00	(737,640.00)
31350AAR9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.420	94.0653	08/23/2024	15,000,000.00	14,109,795.00	15,000,000.00	(890,205.00)
313604C27	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	92.0588	07/29/2025	15,000,000.00	13,808,820.00	15,000,000.00	(1,191,180.00)
3133EMK66	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.200	97.4845	06/15/2023	15,000,000.00	14,622,675.00	15,000,000.00	(377,325.00)
31340XVM3	FEDERAL HOME LOAN MORTGAGE CORP	3.001	98.5629	09/23/2024	15,000,000.00	14,784,435.00	15,000,000.00	(215,565.00)
3130ASH44	FEDERAL HOME LOAN BANKS	4.700	99.8178	06/30/2027	15,000,000.00	14,972,670.00	15,000,000.00	(27,330.00)
313604K51	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.310	97.0664	08/17/2023	15,000,000.00	14,559,960.00	15,000,000.00	(440,040.00)
3133EL3E2	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.320	97.1329	08/10/2023	15,945,000.00	15,487,840.91	15,945,000.00	(457,159.10)
31340W4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.092	89.6995	10/27/2026	20,000,000.00	17,939,900.00	18,227,743.13	(287,843.13)
3130ALGJ7	FEDERAL HOME LOAN BANKS	3.694	91.5772	03/23/2026	20,000,000.00	18,315,440.00	18,227,752.37	87,687.63
31340W4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.046	89.6995	10/27/2026	20,000,000.00	17,939,900.00	18,268,922.14	(329,022.14)
3130ALED2	FEDERAL HOME LOAN BANKS	3.001	89.9084	02/24/2027	20,000,000.00	17,981,680.00	18,354,183.12	(372,503.12)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	91.5772	03/23/2026	19,500,000.00	17,857,554.00	19,500,000.00	(1,642,446.00)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	91.5772	03/23/2026	19,500,000.00	17,857,554.00	19,500,000.00	(1,642,446.00)
3130APXH3	FEDERAL HOME LOAN BANKS	2.589	96.7605	11/27/2023	20,000,000.00	19,352,100.00	19,369,406.19	(17,306.19)
3130AQH55	FEDERAL HOME LOAN BANKS	2.086	92.4349	01/28/2027	20,000,000.00	18,486,980.00	19,677,821.01	(1,190,841.01)
3133ENRR3	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.764	97.2713	03/14/2024	20,000,000.00	19,454,260.00	19,958,325.58	(504,065.58)
3130APBH7	FEDERAL HOME LOAN BANKS	0.590	94.1003	09/30/2024	20,000,000.00	18,820,060.00	19,991,678.83	(1,171,618.83)
3133EMKW1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.235	95.8131	12/21/2023	20,000,000.00	19,162,620.00	19,993,454.29	(830,834.29)
3130APWV1	FEDERAL HOME LOAN BANKS	1.503	92.0599	11/24/2026	20,000,000.00	18,411,980.00	19,997,451.90	(1,585,471.90)
31350A5A5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.350	95.4451	02/23/2024	20,000,000.00	19,089,020.00	20,000,000.00	(910,980.00)
31350A4P3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.650	91.1571	11/18/2025	20,000,000.00	18,231,420.00	20,000,000.00	(1,768,580.00)
3133ENC99	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.629	98.9535	07/27/2026	20,000,000.00	19,790,700.00	20,054,380.17	(263,680.17)
3130ALCV4	FEDERAL HOME LOAN BANKS	2.112	90.9402	02/24/2026	25,000,000.00	22,735,050.00	23,869,846.47	(1,134,796.47)
3130AQF57	FEDERAL HOME LOAN BANKS	0.736	96.4354	12/22/2023	25,000,000.00	24,108,850.00	24,964,061.64	(855,211.64)
3130ALLP7	FEDERAL HOME LOAN BANKS	0.701	92.9663	03/17/2025	25,000,000.00	23,241,575.00	24,967,731.57	(1,726,156.57)
3133EMTW2	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.307	95.2730	03/18/2024	25,000,000.00	23,818,250.00	24,997,239.36	(1,178,989.36)
3133EMML3	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.125	99.0200	01/12/2023	25,000,000.00	24,755,000.00	24,999,533.48	(244,533.48)
3130AQ6U2	FEDERAL HOME LOAN BANKS	1.000	95.5983	06/28/2024	25,000,000.00	23,899,575.00	25,000,000.00	(1,100,425.00)
3130AAQY9	FEDERAL HOME LOAN BANKS	1.500	91.8916	12/30/2026	25,000,000.00	22,972,900.00	25,000,000.00	(2,027,100.00)
3130ALTH7	FEDERAL HOME LOAN BANKS	0.510	93.9811	09/30/2024	25,000,000.00	23,495,275.00	25,000,000.00	(1,504,725.00)
3130ALEH3	FEDERAL HOME LOAN BANKS	0.700	90.6608	03/16/2026	25,000,000.00	22,665,200.00	25,000,000.00	(2,334,800.00)
3130ASKB4	FEDERAL HOME LOAN BANKS	3.350	99.5490	12/29/2023	25,000,000.00	24,887,250.00	25,000,000.00	(112,750.00)
3130ASLE7	FEDERAL HOME LOAN BANKS	3.203	99.5977	09/29/2023	25,000,000.00	24,899,425.00	25,000,000.00	(100,575.00)
313500U43	FEDERAL NATIONAL MORTGAGE ASSOCIATION	2.345	99.4780	09/12/2023	30,000,000.00	29,843,400.00	30,158,159.36	(314,759.36)
3133ENEW6	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.457	97.9741	05/23/2023	50,000,000.00	48,987,050.00	49,970,422.22	(983,372.22)
3130AQ7C1	FEDERAL HOME LOAN BANKS	0.500	97.6231	06/30/2023	50,000,000.00	48,811,550.00	50,000,000.00	(1,188,450.00)
3130AAQ66	FEDERAL HOME LOAN BANKS	0.500	97.6231	06/30/2023	50,000,000.00	48,811,550.00	50,000,000.00	(1,188,450.00)
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Agency

AGCY DISC

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
313385R24	FEDERAL HOME LOAN BANKS	1.552	99.2934	11/28/2022	15,000,000.00	14,943,533.33	14,943,533.33	(59,466.67)
313384FY0	FEDERAL HOME LOAN BANKS	2.035	97.6346	05/23/2023	17,189,000.00	16,782,411.39	16,936,264.41	(153,853.01)
313384BG3	FEDERAL HOME LOAN BANKS	2.484	98.6938	01/31/2023	20,000,000.00	19,738,760.00	19,793,111.11	(54,351.11)
313384B84	FEDERAL HOME LOAN BANKS	2.484	98.7451	01/26/2023	20,000,000.00	19,749,020.00	19,799,916.67	(50,896.67)
313313M70	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.401	99.5583	11/01/2022	20,000,000.00	19,911,660.00	19,986,444.44	(74,784.44)
313384D15	FEDERAL HOME LOAN BANKS	3.102	98.2129	03/22/2023	25,000,000.00	24,553,225.00	24,572,152.78	(18,927.78)
313384EG0	FEDERAL HOME LOAN BANKS	1.722	98.0119	04/13/2023	25,000,000.00	24,502,975.00	24,735,555.55	(232,580.55)
313384AC3	FEDERAL HOME LOAN BANKS	1.433	98.9624	01/03/2023	25,000,000.00	24,740,600.00	24,877,722.22	(137,122.22)
313385P67	FEDERAL HOME LOAN BANKS	1.511	99.4197	11/16/2022	25,000,000.00	24,854,925.00	24,920,833.33	(65,908.33)
313385M60	FEDERAL HOME LOAN BANKS	1.379	99.5723	10/31/2022	25,000,000.00	24,893,075.00	24,942,916.67	(49,841.67)
313385M60	FEDERAL HOME LOAN BANKS	1.359	99.5723	10/31/2022	25,000,000.00	24,893,075.00	24,943,750.00	(50,675.00)
313385K88	FEDERAL HOME LOAN BANKS	1.358	99.6811	10/17/2022	25,000,000.00	24,920,275.00	24,956,875.00	(36,600.00)
31315LM62	FEDERAL AGRICULTURAL MORTGAGE CORP	1.228	99.5672	10/31/2022	40,000,000.00	39,826,880.00	39,918,666.67	(91,786.67)
313384F11	FEDERAL HOME LOAN BANKS	2.061	97.6867	05/18/2023	50,000,000.00	48,843,350.00	49,269,763.89	(426,413.89)
313384B6A	FEDERAL HOME LOAN BANKS	1.474	98.7536	01/25/2023	50,000,000.00	49,376,800.00	49,703,944.56	(327,144.56)
313384A58	FEDERAL HOME LOAN BANKS	1.464	98.8297	01/17/2023	50,000,000.00	49,414,850.00	49,722,083.33	(307,233.33)
313385H74	FEDERAL HOME LOAN BANKS	1.076	99.8071	09/30/2022	50,000,000.00	49,903,550.00	49,956,902.78	(53,352.78)
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Agency CMO

FNMA CMO

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3136AW7J0	FNA 2017-M8 A2	5.382	97.1940	05/25/2027	15,000,000.00	14,579,100.00	13,929,137.78	649,962.21
3136AW7J0	FNA 2017-M8 A2	5.382	97.1940	05/25/2027	15,000,000.00	14,579,100.00	13,929,137.78	649,962.21

Agency MBS

FHLMC

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3137BXQY1	FHMS K-064 A2	3.154	97.7220	03/25/2027	1,000,000.00	977,220.00	1,001,658.01	(24,438.01)
3137FNWX4	FHMS K-736 A2	3.655	94.5800	07/25/2026	10,000,000.00	9,458,000.00	9,527,545.84	(69,545.84)
3137F2LJ3	FHMS K-066 A2	3.111	97.2580	06/25/2027	11,095,000.00	10,790,775.10	11,084,769.54	(293,994.44)
3137FMU67	FHMS K-735 A2	3.518	96.6430	05/25/2026	14,982,236.55	14,479,282.87	14,646,321.75	(167,038.88)
3137B3GJ2	FHMS K-029 A2	3.287	99.6590	02/25/2023	17,447,211.31	17,387,716.32	17,420,879.40	(33,163.08)
3137B4WB8	FHMS K-033 A2	3.422	99.2290	07/25/2023	19,620,000.00	19,468,729.80	19,534,585.34	(65,855.54)
3137B3NX2	FHMS K-031 A2	3.494	99.5600	04/25/2023	25,000,000.00	24,890,000.00	24,921,039.25	(31,039.25)
3137B5JM6	FHMS K-034 A2	3.499	99.5870	07/25/2023	25,000,000.00	24,896,750.00	24,955,216.98	(58,466.98)
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Agency MBS

FNMA

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3138LEOR6	FN AN2007	3.059	98.0644	07/01/2023	5,028,894.42	4,931,557.15	4,984,851.57	(53,294.42)
3138LH2L1	FN AN5246	3.365	97.7731	05/01/2027	7,100,000.00	6,941,889.39	7,068,238.44	(126,349.05)
3138LCH81	FN AN0254	3.738	97.2453	12/01/2025	7,501,233.20	7,294,596.58	7,367,310.71	(72,714.13)
3138LENE7	FN AN2188	3.543	95.2724	07/01/2026	10,000,000.00	9,527,239.20	9,819,428.93	(292,189.73)
3138LCHR9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	2.939	97.2453	12/01/2025	14			

CD

CD	Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
	06367CQX8	Bank of Montreal - Chicago Branch	0.380	100.0000	09/16/2022	15,000,000.00	15,000,000.00	15,000,000.00	0.00
	89114WNL5	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
	89114WMLR3	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
	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
	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
	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
	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
	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
	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
	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
	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
	89114WXR1	Toronto-Dominion Bank - New York Branch	1.308	100.0000	05/22/2023	25,000,000.00	25,000,000.00	25,000,000.00	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
	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
	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
	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
	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
	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
	21684XWU6	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
	89114WJP1	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
	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
	23344NPF7	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
	78012U240	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
	78012U257	Royal Bank of Canada New York Branch	0.380	100.0000	11/17/2022	50,000,000.00	50,000,000.00	50,000,000.00	0.00
	23344NPG5	DNB Bank ASA - New York Branch	0.400	100.0000	09/30/2022	50,000,000.00	50,000,000.00	50,000,000.00	0.00
	06417MVW2	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
	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
	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
	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
	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
	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
	06367CW52	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
	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
	23344NZP4	DNB Bank ASA - New York Branch	2.470	100.0000	10/11/2022	50,000,000.00	50,000,000.00	50,000,000.00	0.00
	23344NA63	DNB Bank ASA - New York Branch	2.290	100.0000	09/19/2022	50,000,000.00	50,000,000.00	50,000,000.00	0.00
	86959RF88	Svenska Handels AB Publ - New York Branch	3.515	100.0049	02/27/2023	50,000,000.00	50,002,443.17	50,002,443.17	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
	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
	86959RVT4	Svenska Handels AB Publ - New York Branch	0.300	100.0000	09/02/2022	60,000,000.00	60,000,016.63	60,000,016.63	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
	21684XZA7	Rabobank Nederland - New York Branch	3.880	100.0000	05/26/2023	100,000,000.00	100,000,000.00	100,000,000.00	0.00
			1.587	100.0001	12/05/2022	2,100,002,459.80	2,100,002,459.80	2,100,002,459.80	0.00

CP

CP	Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
	02314QJN0	Amazon.com, Inc.	1.812	99.8950	09/22/2022	15,000,000.00	14,984,250.00	14,984,250.00	0.00
	63763QJL2	National Securities Clearing Corporation	2.267	99.8813	09/20/2022	20,000,000.00	19,976,250.00	19,976,250.00	0.00
	7426M5G01	Private Export Funding Corporation	3.274	98.3632	03/03/2023	25,000,000.00	24,590,791.67	24,590,791.67	0.00
	02314QJF8	Amazon.com, Inc.	2.792	98.7854	02/07/2023	25,000,000.00	24,696,354.17	24,696,354.16	0.01
	02314QJF7	Amazon.com, Inc.	2.791	98.7854	02/07/2023	25,000,000.00	24,696,354.17	24,696,354.17	0.00
	7426M5NPS	Private Export Funding Corporation	1.454	99.4240	01/23/2023	25,000,000.00	24,856,000.00	24,856,000.00	0.00
	7426M5KX1	Private Export Funding Corporation	2.524	99.5833	10/31/2022	25,000,000.00	24,895,833.33	24,895,833.33	0.00
	7426M3L23	Private Export Funding Corporation	1.551	99.7348	11/02/2022	25,000,000.00	24,933,694.44	24,933,694.44	0.00
	63763QJM0	National Securities Clearing Corporation	2.268	99.8750	09/21/2022	25,000,000.00	24,968,750.00	24,968,750.00	0.00
	63763QJL2	National Securities Clearing Corporation	2.267	99.8813	09/20/2022	25,000,000.00	24,970,312.50	24,970,312.50	0.00
	63763QJK4	National Securities Clearing Corporation	2.267	99.8875	09/19/2022	25,000,000.00	24,971,875.00	24,971,875.00	0.00
	46640QP18	J.P. Morgan Securities LLC	3.563	98.3569	02/17/2023	27,000,000.00	26,556,375.00	26,556,375.00	0.00
	46640QNL1	J.P. Morgan Securities LLC	2.200	99.1501	01/20/2023	30,000,000.00	29,745,025.00	29,745,025.00	0.00
	63763QKX4	National Securities Clearing Corporation	2.674	99.5583	10/31/2022	30,000,000.00	29,867,500.00	29,867,500.00	0.00
	63763QJ73	National Securities Clearing Corporation	2.366	99.9608	09/07/2022	30,000,000.00	29,988,250.00	29,988,250.00	0.00
	63763QJ22	National Securities Clearing Corporation	2.438	99.8185	09/28/2022	40,000,000.00	39,927,400.00	39,927,400.00	0.00
	63763QKX4	National Securities Clearing Corporation	0.905	99.5583	10/31/2022	40,000,000.00	39,823,333.33	39,940,000.00	(116,666.67)
	02314QK57	Amazon.com, Inc.	1.026	99.9037	10/05/2022	40,000,000.00	39,961,466.67	39,961,466.67	0.00
	63763QJ73	National Securities Clearing Corporation	1.508	99.9608	09/07/2022	45,000,000.00	44,982,375.00	44,988,750.00	(6,375.00)
	63763QKJ5	National Securities Clearing Corporation	2.491	99.6775	10/18/2022	50,000,000.00	49,838,763.89	49,838,763.89	0.00
	03785EK06	Apple Inc.	1.592	99.7674	10/24/2022	50,000,000.00	49,883,694.44	49,883,694.44	0.00
	46640QKH3	J.P. Morgan Securities LLC	1.006	99.8722	10/17/2022	50,000,000.00	49,936,111.11	49,936,111.11	0.00
	02314QKB4	Amazon.com, Inc.	1.137	99.8744	10/11/2022	50,000,000.00	49,937,222.22	49,937,222.22	0.00
	02314QKB4	Amazon.com, Inc.	1.026	99.8744	10/11/2022	50,000,000.00	49,937,222.22	49,943,333.33	(6,111.11)
	46640QJG7	J.P. Morgan Securities LLC	0.915	99.9621	09/16/2022	50,000,000.00	49,981,041.67	49,981,041.67	0.00
			1.858	99.6345	10/29/2022	842,000,000.00	838,906,245.83	839,035,398.60	(129,152.78)

MM Fund

MM FUND	Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
	31846V567	FIRST AMER GOVT OBLG Z	2.010	1.0000	08/31/2022	0.12	0.12	0.12	0.00
	09248U700	BLKRK LQ FEDFUN INSTL	2.030	1.0000	08/31/2022	1,000,000.00	1,000,000.00	1,000,000.00	0.00
	38141W273	GOLDMAN FS GOVT INST	2.160	1.0000	08/31/2022	1,000,000.00	1,000,000.00	1,	

**MUNI**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
757710UR7	REDONDO BEACH CALIF UNI SCH DIST	1.222	97.8890	08/01/2023	260,000.00	254,311.40	260,000.00	(5,688.60)
826239FX8	SIERRA CALIF JT CMNTY COLLEGE DIST	0.229	96.7700	08/01/2023	260,000.00	251,602.00	260,000.00	(8,398.00)
0744371A5	BEAUMONT CALIF UNI SCH DIST	0.690	93.4070	08/01/2024	275,000.00	256,869.25	275,000.00	(18,130.75)
797508T6	SAN DIEGUITO CALIF UN HIGH SCH DIST	0.275	96.8460	08/01/2023	425,000.00	411,595.50	425,000.00	(13,404.50)
799017KT0	SAN MATEO CALIF UN HIGH SCH DIST	0.256	96.4200	09/01/2023	500,000.00	482,100.00	500,000.00	(17,900.00)
799017XS2	SAN MATEO CALIF UN HIGH SCH DIST	0.166	100.0000	09/01/2022	500,000.00	500,000.00	500,000.00	0.00
074437IB3	BEAUMONT CALIF UNI SCH DIST	1.109	91.6510	08/01/2025	500,000.00	458,255.00	500,000.00	(41,745.00)
757710U55	REDONDO BEACH CALIF UNI SCH DIST	1.571	96.3360	08/01/2024	500,000.00	481,680.00	500,000.00	(18,320.00)
826239FY6	SIERRA CALIF JT CMNTY COLLEGE DIST	0.344	93.5040	08/01/2024	500,000.00	467,520.00	500,000.00	(32,480.00)
987388G03	YOSEMITE CALIF CMNTY COLLEGE DIST	1.440	95.7190	08/01/2024	700,000.00	670,033.00	700,000.00	(29,967.00)
826239QH2	SIERRA CALIF JT CMNTY COLLEGE DIST	0.354	93.8700	08/01/2024	720,000.00	675,864.00	720,000.00	(44,136.00)
987388G16	YOSEMITE CALIF CMNTY COLLEGE DIST	1.140	97.6100	08/01/2023	750,000.00	732,075.00	750,000.00	(17,925.00)
802498YZ2	SANTA MONICA-MALIBU UNI SCH DIST CALIF	0.669	90.1720	08/01/2025	1,000,000.00	901,720.00	1,000,000.00	(98,280.00)
802498YV5	SANTA MONICA-MALIBU UNI SCH DIST CALIF	0.396	94.1600	08/01/2024	1,000,000.00	941,600.00	1,000,000.00	(58,400.00)
797508IV3	SAN DIEGUITO CALIF UN HIGH SCH DIST	0.275	96.8460	08/01/2023	1,000,000.00	968,460.00	1,000,000.00	(31,540.00)
56781RK T3	MARIN CALIF CMNTY COLLEGE DIST	0.763	91.1760	08/01/2025	1,065,000.00	971,024.40	1,065,000.00	(93,975.60)
419792C95	HAWAII ST	0.247	99.8140	10/01/2022	2,305,000.00	2,300,712.70	2,305,000.00	(4,287.30)
419792D37	HAWAII ST	0.713	93.8990	10/01/2024	2,500,000.00	2,347,475.00	2,500,000.00	(152,525.00)
8014952P6	SANTA CLARA CALIF UNI SCH DIST	0.210	97.3220	07/01/2023	2,870,000.00	2,793,141.40	2,870,000.00	(76,858.60)
419792D29	HAWAII ST	0.422	96.4550	10/01/2023	3,260,000.00	3,144,433.00	3,260,000.00	(115,567.00)
419792D45	HAWAII ST	1.033	92.8210	10/01/2025	3,660,000.00	3,397,248.60	3,660,000.00	(262,751.40)
7994082E8	SAN RAMON VALLEY CALIF UNI SCH DIST	0.967	92.3250	08/01/2025	4,505,000.00	4,159,241.25	4,505,000.00	(345,758.75)
882724XJ1	TEXAS ST	0.508	96.4660	10/01/2023	4,745,000.00	4,577,311.70	4,745,000.00	(167,688.30)
882724XK8	TEXAS ST	0.794	94.3480	10/01/2024	5,810,000.00	5,481,618.80	5,810,000.00	(328,381.20)
419792F92	HAWAII ST	1.033	92.4660	08/01/2025	6,250,000.00	5,779,125.00	6,250,000.00	(470,875.00)
419792F84	HAWAII ST	0.713	94.7500	08/01/2024	9,000,000.00	8,527,500.00	9,000,000.00	(472,500.00)
419792A71	HAWAII ST	0.713	93.8990	10/01/2024	10,000,000.00	9,389,900.00	10,000,000.00	(610,100.00)
419792A63	HAWAII ST	0.422	96.4550	10/01/2023	10,000,000.00	9,645,500.00	10,000,000.00	(354,500.00)
419792A55	HAWAII ST	0.247	99.8210	10/01/2022	10,000,000.00	9,982,100.00	10,000,000.00	(17,900.00)
93974EYB6	WASHINGTON ST	3.350	99.1210	08/01/2025	10,065,000.00	9,976,528.65	10,065,000.00	(88,471.35)
419792A89	HAWAII ST	1.033	97.7920	10/01/2025	12,775,000.00	12,492,928.00	13,435,701.86	(942,773.86)
93974EYA8	WASHINGTON ST	3.350	99.3860	08/01/2024	13,475,000.00	13,392,263.50	13,475,000.00	(82,736.50)
93974EYF3	WASHINGTON ST	0.470	93.7380	08/01/2024	14,995,000.00	14,056,013.10	14,995,000.00	(938,986.90)
419792F76	HAWAII ST	0.422	97.2500	08/01/2023	15,000,000.00	14,587,500.00	15,000,000.00	(412,500.00)
93974EYK4	WASHINGTON ST	3.250	99.6260	08/01/2023	18,840,000.00	18,769,538.40	18,840,000.00	(70,461.60)
93974EYC4	WASHINGTON ST	3.370	98.6190	08/01/2026	20,825,000.00	20,537,406.75	20,825,000.00	(287,593.25)
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**Mutual Fund**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
CLTRSF	CALTRUST	---	1.0086	---	93,213,169.12	94,017,200.84	94,017,200.84	(0.00)
<b>CLTRSF</b>	<b>CALTRUST</b>	---	<b>1.0086</b>	---	<b>93,213,169.12</b>	<b>94,017,200.84</b>	<b>94,017,200.84</b>	<b>(0.00)</b>

**Non-US Gov**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
45906M3C3	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	2.540	98.0668	03/28/2024	3,895,000.00	3,817,364.86	3,877,758.19	(60,393.33)
45950RA6	INTERNATIONAL FINANCE CORP	1.099	95.1000	01/21/2025	25,000,000.00	23,790,000.00	24,965,549.95	(1,175,549.95)
45950VQ04	INTERNATIONAL FINANCE CORP	0.484	93.1183	09/23/2024	25,000,000.00	23,279,575.00	24,977,499.32	(1,697,924.32)
45950VQ13	INTERNATIONAL FINANCE CORPORATION	0.719	93.7370	10/29/2024	25,000,000.00	23,434,250.00	24,979,249.16	(1,544,999.16)
45950VQ22	INTERNATIONAL FINANCE CORP	0.829	96.4650	01/19/2024	25,000,000.00	24,161,250.00	24,986,735.10	(825,485.10)
45950VQ3	INTERNATIONAL FINANCE CORP	0.273	93.4230	08/22/2024	25,000,000.00	23,355,750.00	24,988,839.34	(1,633,089.34)
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**US Gov**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
912796X53	UNITED STATES TREASURY	2.850	97.4449	06/15/2023	10,000,000.00	9,744,490.30	9,780,564.61	(36,074.31)
912796U31	UNITED STATES TREASURY	1.723	98.3675	03/23/2023	10,000,000.00	9,836,754.20	9,905,294.86	(68,540.66)
912796X79	UNITED STATES TREASURY	2.188	99.1906	12/15/2022	10,000,000.00	9,919,062.50	9,937,729.17	(18,666.67)
912796W70	UNITED STATES TREASURY	1.532	99.3365	11/25/2022	10,000,000.00	9,933,652.80	9,964,583.33	(30,930.53)
912796YA1	UNITED STATES TREASURY	3.099	98.4973	02/16/2023	25,000,000.00	24,624,333.25	24,648,833.38	(24,500.13)
912796YA1	UNITED STATES TREASURY	3.099	98.4973	02/16/2023	25,000,000.00	24,624,333.25	24,648,833.38	(24,500.13)
912796U31	UNITED STATES TREASURY	1.623	98.3675	03/23/2023	25,000,000.00	24,591,885.50	24,776,981.91	(185,096.41)
912796T33	UNITED STATES TREASURY	1.627	98.4347	02/23/2023	25,000,000.00	24,608,680.50	24,807,074.65	(198,394.15)
912796T33	UNITED STATES TREASURY	1.315	98.4347	02/23/2023	25,000,000.00	24,608,680.50	24,843,836.80	(235,156.30)
912796S34	UNITED STATES TREASURY	1.359	98.7566	01/26/2023	25,000,000.00	24,689,156.25	24,864,305.73	(175,149.48)
912796F94	UNITED STATES TREASURY	0.244	99.2733	12/01/2022	25,000,000.00	24,818,316.00	24,984,833.31	(166,517.31)
912796M89	UNITED STATES TREASURY	0.301	99.7832	10/06/2022	25,000,000.00	24,945,798.50	24,992,793.40	(46,994.90)
912796M89	UNITED STATES TREASURY	0.203	99.7832	10/06/2022	25,000,000.00	24,945,798.50	24,995,138.89	(49,340.39)
912796M89	UNITED STATES TREASURY	0.119	99.7832	10/06/2022	25,000,000.00	24,945,798.50	24,997,144.10	(51,345.60)
912796M71	UNITED STATES TREASURY	0.269	99.9601	09/08/2022	25,000,000.00	24,990,034.75	24,998,711.81	(8,677.06)
912796T33	UNITED STATES TREASURY	1.630	98.4347	02/23/2023	30,000,000.00	29,530,416.60	29,768,125.00	(237,708.40)
912796N96	UNITED STATES TREASURY	0.999	99.5398	11/03/2022	35,000,000.00	34,838,912.50	34,939,975.00	(101,062.50)
912796U56	UNITED STATES TREASURY	0.986	99.8790	09/22/2022	40,000,000.00	39,951,583.20	39,977,413.33	(25,830.13)
912796X95	UNITED STATES TREASURY	2.650	98.9535	01/05/2023	50,000,000.00	49,476,750.00	49,548,500.00	(71,750.00)
912796X95	UNITED STATES TREASURY	2.637	98.9535	01/05/2023	50,000,000.00	49,476,750.00	49,550,687.50	(73,937.50)
912796S34	UNITED STATES TREASURY	1.293	98.7566	01/26/2023	50,000,000.00	49,378,312.50	49,741,729.17	(363,416.67)
912796R27	UNITED STATES TREASURY	0.981	99.0067	12/29/2022	50,000,000.00	49,503,340.50	49,938,020.83	(434,680.33)
912796U64	UNITED STATES TREASURY	1.091	99.8347	09/29/2022	50,000,000.00	49,917,361.00	49,958,350.00	(40,989.00)
912796N96	UNITED STATES TREASURY	0.203	99.5398	11/03/2022	50,000,000.00	49,769,875.00	49,982,500.00	(212,625.00)
912796YR4	UNITED STATES TREASURY	2.736	99.3691	11/22/2022	75,000,000.00	74,526,792.00	74,542,089.80	(15,297.80)
912796S34	UNITED STATES TREASURY	1.360	98.7566	01/26/2023	75,000,000.00	74,067,468.75	74,592,687.50	(525,218.75)
912796M89	UNITED STATES TREASURY	0.435	99.7832	10/06/2022	75,000,000.00	74,837,395.50	74,968,780.73	(131,385.23)
912796M89	UNITED STATES TREASURY	0.118	99.7832	10/06/2022	110,000,000.00	109,761,513.40	109,987,594.44	(226,081.04)
---	<b>UNITED STATES TREASURY</b>	<b>1.232</b>	<b>99.2308</b>	<b>12/05/2022</b>	<b>1,055,000,000.00</b>	<b>1,046,863,246.25</b>	<b>1,050,643,112.65</b>	<b>(3,779,866.40)</b>

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Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
91282CFH9	UNITED STATES TREASURY	3.269	99.2656	08/31/2027	5,000,000.00	4,963,281.25	4,967,010.27	(3,729.02)
91282BR69	UNITED STATES TREASURY	2.304	98.7344	05/31/2023	5,000,000.00	4,936,718.75	4,975,135.87	(38,417.12)
91282CDG3	UNITED STATES TREASURY	2.884	91.2188	10/31/2026	10,000,000.00	9,121,875.00	9,318,264.02	(196,389.02)
91282CAP6	UNITED STATES TREASURY	2.274	96.3438	10/15/2023	10,000,000.00	9,634,375.00	9,764,756.87	(130,381.87)
91282XX3	UNITED STATES TREASURY	3.217	97.4375	06/30/2024	10,000,000.00	9,743,750.00</		

9128284U1	UNITED STATES TREASURY	2.336	99.4219	06/10/2023	10,000,000.00	9,942,187.50	10,023,411.33	(81,223.83)
9128285K2	UNITED STATES TREASURY	2.300	99.3438	10/31/2023	10,000,000.00	9,934,375.00	10,065,220.42	(130,845.42)
9128287C7	UNITED STATES TREASURY	0.540	94.4375	02/28/2025	10,000,000.00	9,443,750.00	10,144,401.59	(700,651.59)
9128289P6	UNITED STATES TREASURY	0.799	94.0313	02/15/2026	10,000,000.00	9,403,125.00	10,279,598.10	(876,473.10)
9128289P6	UNITED STATES TREASURY	0.670	94.0313	02/15/2026	10,000,000.00	9,403,125.00	10,324,477.26	(921,352.26)
91282CBH3	UNITED STATES TREASURY	2.447	90.0938	01/31/2026	15,000,000.00	13,514,062.50	13,992,845.75	(478,783.25)
91282CC72	UNITED STATES TREASURY	2.540	90.4531	09/30/2026	15,000,000.00	13,567,968.75	14,043,098.17	(475,129.42)
91282CDM0	UNITED STATES TREASURY	2.495	96.4219	11/30/2023	15,000,000.00	14,463,281.25	14,636,823.38	(173,542.13)
91282ZL7	UNITED STATES TREASURY	0.445	92.1719	04/30/2025	15,000,000.00	13,825,781.25	14,972,362.09	(1,146,580.84)
91282CEW7	UNITED STATES TREASURY	3.213	99.6719	06/30/2027	15,000,000.00	14,950,781.25	15,024,512.05	(73,730.80)
91282AR8	UNITED STATES TREASURY	2.799	98.4375	05/31/2025	15,000,000.00	14,765,625.00	15,029,697.37	(264,072.37)
91282AS6	UNITED STATES TREASURY	2.070	99.5625	05/31/2023	15,000,000.00	14,934,375.00	15,074,694.55	(140,319.55)
91282CEW7	UNITED STATES TREASURY	3.109	99.6719	06/30/2027	15,000,000.00	14,950,781.25	15,093,803.87	(143,022.62)
912810FA1	UNITED STATES TREASURY	3.247	113.4844	08/15/2027	15,000,000.00	17,022,656.25	17,130,451.29	(107,795.04)
912810EZ7	UNITED STATES TREASURY	3.048	113.0625	07/15/2027	15,000,000.00	16,959,375.00	17,216,157.50	(256,782.50)
91282ZS2	UNITED STATES TREASURY	2.845	87.6563	05/31/2027	20,000,000.00	17,531,250.00	17,939,482.22	(408,232.22)
91282CC22	UNITED STATES TREASURY	0.982	90.4531	09/30/2026	20,000,000.00	18,090,625.00	19,915,001.13	(1,824,376.13)
91282CBQ3	UNITED STATES TREASURY	0.591	90.2969	07/28/2026	20,000,000.00	18,059,375.00	19,937,392.81	(1,878,017.81)
91282CER8	UNITED STATES TREASURY	2.563	98.3750	05/31/2024	20,000,000.00	19,675,000.00	19,978,833.48	(303,833.48)
91282CCJ8	UNITED STATES TREASURY	0.882	90.9063	06/30/2026	20,000,000.00	18,181,250.00	19,994,765.58	(1,813,515.58)
91282CER8	UNITED STATES TREASURY	2.502	98.3750	05/31/2024	20,000,000.00	19,675,000.00	19,999,218.14	(324,218.14)
912828791	UNITED STATES TREASURY	0.319	97.3375	10/31/2023	20,000,000.00	19,587,500.00	20,302,928.91	(715,428.91)
91282CAM3	UNITED STATES TREASURY	0.950	90.6875	09/30/2025	25,000,000.00	22,671,875.00	24,472,016.27	(1,800,141.27)
91282CD46	UNITED STATES TREASURY	2.185	96.6094	09/30/2021	25,000,000.00	24,152,343.75	24,489,553.63	(337,209.88)
91282CAM3	UNITED STATES TREASURY	0.815	90.6875	09/30/2025	25,000,000.00	22,671,875.00	24,572,879.24	(1,901,004.24)
91282CAB7	UNITED STATES TREASURY	0.675	91.1250	07/31/2025	25,000,000.00	22,781,250.00	24,695,020.94	(1,913,770.94)
91282CB4	UNITED STATES TREASURY	0.700	90.3438	12/31/2025	25,000,000.00	22,585,937.50	24,733,733.38	(2,147,795.88)
912828X3	UNITED STATES TREASURY	2.558	97.4375	06/30/2024	25,000,000.00	24,359,375.00	24,752,796.05	(393,421.05)
91282CW9	UNITED STATES TREASURY	0.902	90.1250	08/31/2026	25,000,000.00	22,531,250.00	24,852,041.57	(2,320,791.57)
912828YV6	UNITED STATES TREASURY	1.747	95.7969	11/30/2024	25,000,000.00	23,949,218.75	24,865,598.99	(916,380.24)
91282CB65	UNITED STATES TREASURY	1.088	98.7344	01/31/2023	25,000,000.00	24,683,593.75	24,900,587.73	(216,993.98)
91282ZF0	UNITED STATES TREASURY	0.647	92.7344	03/31/2025	25,000,000.00	23,183,593.75	24,906,743.35	(1,723,149.60)
91282CAR2	UNITED STATES TREASURY	2.413	99.5625	10/31/2022	25,000,000.00	24,890,625.00	24,907,280.22	(16,655.22)
91282CCW9	UNITED STATES TREASURY	0.832	90.1250	08/31/2026	25,000,000.00	22,531,250.00	24,920,376.63	(2,389,126.63)
91282CCD1	UNITED STATES TREASURY	0.551	97.6094	05/31/2023	25,000,000.00	24,402,343.75	24,921,030.41	(518,686.66)
91282ZF0	UNITED STATES TREASURY	0.619	92.7344	03/31/2025	25,000,000.00	23,183,593.75	24,924,022.47	(1,740,428.72)
91282CDB4	UNITED STATES TREASURY	0.754	94.2500	10/15/2024	25,000,000.00	23,562,500.00	24,932,648.55	(1,370,148.55)
91282CCN9	UNITED STATES TREASURY	0.384	96.9844	07/31/2023	25,000,000.00	24,246,093.75	24,941,193.43	(695,099.68)
91282CCD1	UNITED STATES TREASURY	0.330	97.6094	05/31/2023	25,000,000.00	24,402,343.75	24,961,988.93	(559,645.18)
91282CBM2	UNITED STATES TREASURY	0.219	95.2969	02/15/2024	25,000,000.00	23,824,218.75	24,965,998.87	(1,141,780.12)
91282CCX7	UNITED STATES TREASURY	0.439	93.9688	09/15/2024	25,000,000.00	23,492,187.50	24,967,473.16	(1,475,285.66)
91282CCX7	UNITED STATES TREASURY	0.438	93.9688	09/15/2024	25,000,000.00	23,492,187.50	24,968,107.88	(1,475,920.38)
91282CBX8	UNITED STATES TREASURY	0.307	97.8906	04/30/2023	25,000,000.00	24,472,656.25	24,969,946.11	(497,289.86)
91282CBD2	UNITED STATES TREASURY	0.448	99.0000	12/31/2022	25,000,000.00	24,750,000.00	24,973,339.03	(223,339.03)
91282CB2	UNITED STATES TREASURY	0.415	99.0000	12/31/2022	25,000,000.00	24,750,000.00	24,976,038.95	(226,038.95)
91282CBU4	UNITED STATES TREASURY	0.288	98.2031	03/31/2023	25,000,000.00	24,550,781.25	24,976,495.66	(425,714.41)
91282CF4	UNITED STATES TREASURY	2.503	96.4375	03/31/2027	25,000,000.00	24,109,375.00	24,996,423.19	(887,048.19)
912828Z46	UNITED STATES TREASURY	0.266	98.1250	04/15/2023	25,000,000.00	24,531,250.00	24,997,561.29	(466,311.29)
91282CE4	UNITED STATES TREASURY	2.502	96.4375	03/31/2027	25,000,000.00	24,109,375.00	24,998,211.60	(888,836.60)
91282CBT7	UNITED STATES TREASURY	0.715	90.9688	03/31/2026	25,000,000.00	22,742,187.50	25,030,811.52	(2,288,624.02)
9128284S6	UNITED STATES TREASURY	2.083	99.5625	05/31/2023	25,000,000.00	24,890,625.00	25,121,990.74	(231,365.74)
9128284S6	UNITED STATES TREASURY	2.060	99.5625	05/31/2023	25,000,000.00	24,890,625.00	25,126,270.01	(235,645.01)
9128284A5	UNITED STATES TREASURY	0.254	99.6875	02/28/2023	25,000,000.00	24,921,875.00	25,292,258.52	(370,383.52)
912828W71	UNITED STATES TREASURY	2.395	97.9688	03/31/2024	30,000,000.00	29,390,625.00	29,876,050.57	(485,425.57)
91282CCJ8	UNITED STATES TREASURY	0.906	90.9063	06/30/2026	35,000,000.00	31,817,187.50	34,959,155.17	(3,141,967.67)
91282CD46	UNITED STATES TREASURY	2.157	96.6094	09/30/2023	50,000,000.00	48,304,687.50	48,993,582.08	(688,894.58)
912828VB3	UNITED STATES TREASURY	2.080	98.8750	05/15/2023	50,000,000.00	49,337,500.00	49,885,989.01	(548,489.01)
912828ZU7	UNITED STATES TREASURY	0.469	97.5625	06/15/2023	50,000,000.00	48,781,250.00	49,914,141.59	(1,132,891.59)
91282CBG5	UNITED STATES TREASURY	0.506	98.7344	01/31/2023	50,000,000.00	49,367,187.50	49,920,936.68	(553,749.18)
91282CBG5	UNITED STATES TREASURY	0.475	98.7344	01/31/2023	50,000,000.00	49,367,187.50	49,927,498.40	(560,310.90)
91282ZP8	UNITED STATES TREASURY	0.293	97.7656	05/15/2023	50,000,000.00	48,882,812.50	49,941,074.52	(1,058,262.02)
91282CBN0	UNITED STATES TREASURY	0.301	98.4531	02/28/2023	50,000,000.00	49,226,562.50	49,956,686.35	(730,123.85)
91282CBR1	UNITED STATES TREASURY	0.287	95.2031	03/15/2024	50,000,000.00	47,601,562.50	49,971,721.21	(2,370,158.71)
91282CBG5	UNITED STATES TREASURY	0.259	98.7344	01/31/2023	50,000,000.00	49,367,187.50	49,972,248.64	(605,061.14)
91282CA9	UNITED STATES TREASURY	0.318	99.3281	11/30/2022	50,000,000.00	49,664,062.50	49,976,299.16	(312,236.66)
91282CBU4	UNITED STATES TREASURY	0.159	98.2031	03/31/2023	50,000,000.00	49,101,562.50	49,990,294.80	(888,732.30)
912828YV6	UNITED STATES TREASURY	0.147	98.2031	03/31/2023	50,000,000.00	49,101,562.50	49,993,711.47	(892,148.97)
912828YV6	UNITED STATES TREASURY	1.482	99.7344	11/15/2022	50,000,000.00	49,867,187.50	50,014,487.47	(147,299.97)
912828S92	UNITED STATES TREASURY	0.334	98.0000	07/31/2023	50,000,000.00	49,000,000.00	50,416,687.57	(1,416,687.57)
912828Z29	UNITED STATES TREASURY	0.581	99.4063	01/15/2023	100,000,000.00	99,406,250.00	100,340,885.42	(934,635.42)
---	UNITED STATES TREASURY	1.104	96.7721	04/21/2024	2,090,000,000.00	2,021,324,218.75	2,085,684,512.09	(64,360,293.34)

Summary

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
---	---	1.412	92.9576	12/24/2023	10,822,509,693.90	10,532,576,402.27	10,788,575,874.35	(255,999,472.09)





COUNTY OF RIVERSIDE  
TREASURER-TAX COLLECTOR  
CAPITAL MARKETS

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

