

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



ITEM: 2.10  
(ID # 22970)

MEETING DATE:  
Tuesday, September 26, 2023

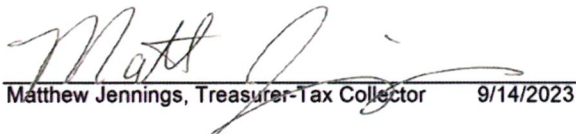
FROM : TREASURER-TAX COLLECTOR:

SUBJECT: TREASURER-TAX COLLECTOR: Receive and File the Treasurer's Monthly Disclosure Report on Investments dated August, 2023, All Districts. [\$0]

RECOMMENDED MOTION: That the Board of Supervisors:

1. Receives and files the 'Monthly Disclosure Report on Investments dated August, 2023'.

ACTION: Consent

  
Matthew Jennings, Treasurer-Tax Collector 9/14/2023

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MINUTES OF THE BOARD OF SUPERVISORS

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

Ayes: Jeffries, Spiegel, Washington, Perez and Gutierrez  
Nays: None  
Absent: None  
Date: September 26, 2023  
xc: Tax-Collector

Kimberly A. Rector  
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>
COST	\$ 0	\$ 0	\$ 0	\$ 0
NET COUNTY COST	\$ 0	\$ 0	\$ 0	\$ 0
SOURCE OF FUNDS: NA			<b>Budget Adjustment:</b>	No
			<b>For Fiscal Year:</b>	2023-2024

**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

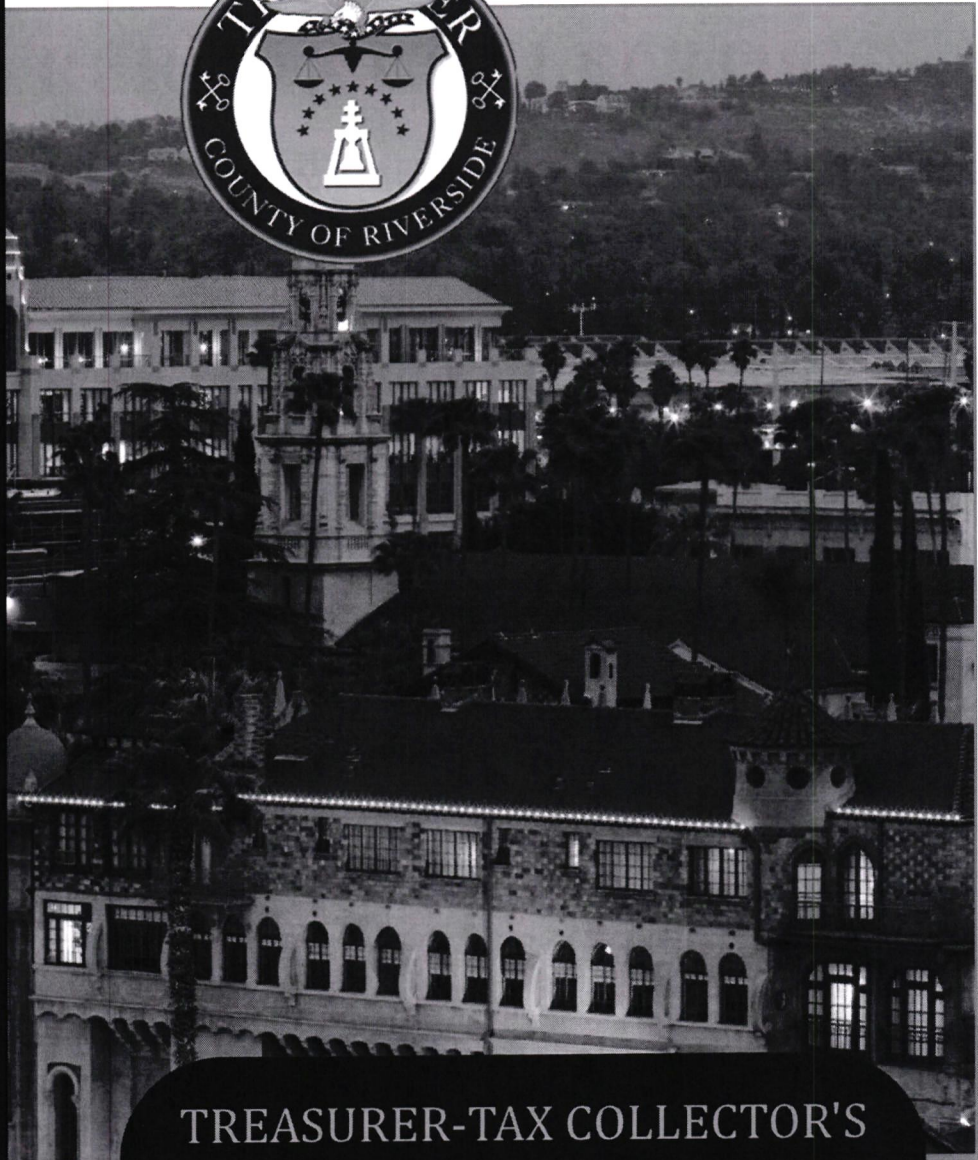
COUNTY ADMINISTRATIVE CENTER

4080 LEMON STREET,

4TH FLOOR,

RIVERSIDE, CA 92502-2205

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

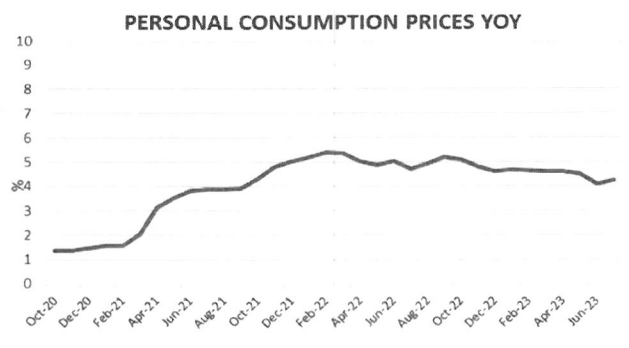


TREASURER-TAX COLLECTOR'S  
POOLED INVESTMENT FUND

August 2023 REPORT

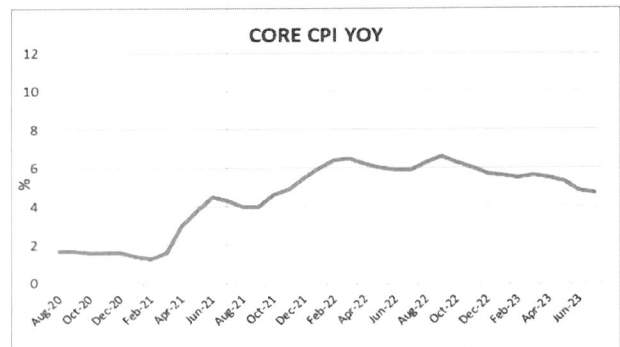
## Job Creation Still Strong, Inflation Cooling

The Fed continues its fight against inflation as prices of many goods and services remain stubbornly high. Consumer spending, the primary driver of economic growth, rose 4.2% on a year over year basis, and will continue to goad the Fed until spending returns to average historic levels, around 2%.



U.S. job growth remains surprisingly resilient to interest rate hikes, defying economists' expectations of a pending recession. Employers added 187,000 net new jobs in August. Employment in August would have been higher in the absence of the Hollywood labor strike (-17,000 jobs) or the Yellow Trucking closure (-37,000 jobs). The labor force participation rate increased 0.2% in August to 62.8%, the highest since February 2020, which helps explain the rise in the unemployment rate, which rose to 3.8%, the highest since February 2022.

The August Consumer Price Index rose 3.2% year over year, up from the prior month and just missing expectations. Core CPI (which excludes volatile food and energy costs) posted a year over year increase of 4.7%, in line with expectations but barely improved from the prior month, tempering the hope that inflation has been tamed.



Construction spending, one of the largest components of the U.S. economy, posted 5.5% growth compared to the prior year. While below the 10-year average of 8%, this is the 3<sup>rd</sup> month of acceleration. Builders are using rate buydowns, price discounts and other incentives to offset higher interest rates and to boost new home sales.

A shortage of homes for sale and elevated mortgage rates remain challenging headwinds for homebuyers. Even so, while the California median home price dipped 0.7% to \$832,340 from the prior month, it was 0.2% above \$830,870 reported a year ago. Here in Riverside County, prices dropped a little more, down 2.1% from the prior month and down 1.6% from a year ago, however, activity was higher. Sales volume increased 15.6% from a year ago.

In Treasury note trading, the yield on the 2-year Treasury started and ended the month at 4.88%. The yield on the 5-year Treasury started the month at 4.18% and ended the month at 4.25%. Stocks fell in August with the Dow Jones Industrial Average starting the month at 35,500 and ending at 34,800.

**Matt Jennings**  
**Treasurer-Tax Collector**



## Treasurer Tax-Collector Statement

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.

## PORTFOLIO SUMMARY

Month End Values \$  
are Expressed in  
000,000

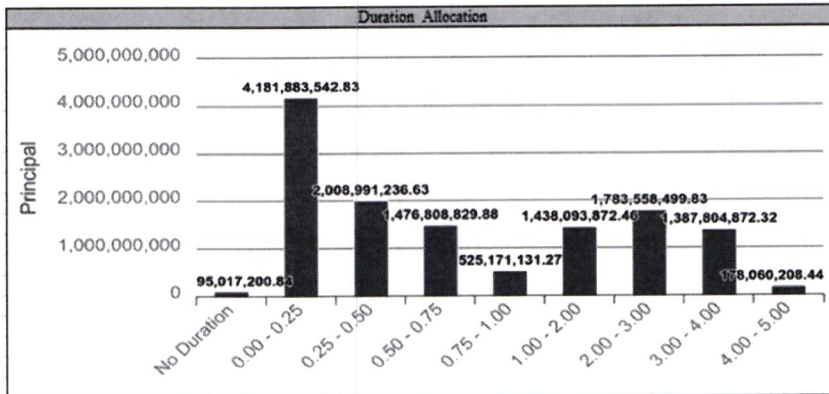
	Aug-23	Feb-23	Aug-22
Principal Value	13,075.40	12,717.83	10,777.07
Market Value*	12,855.13	12,422.37	10,532.57
Book Value*	13,134.31	12,751.20	10,788.57
Unrealized Gain/Loss*	(279.18)	(328.83)	(255.99)
Paper Gain or Loss %	-2.126%	-2.579%	-2.373%
Yield	3.91	3.26	1.412
WAM (Yrs)	1.34	1.39	1.32

\* Market values do not include accrued interest.

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

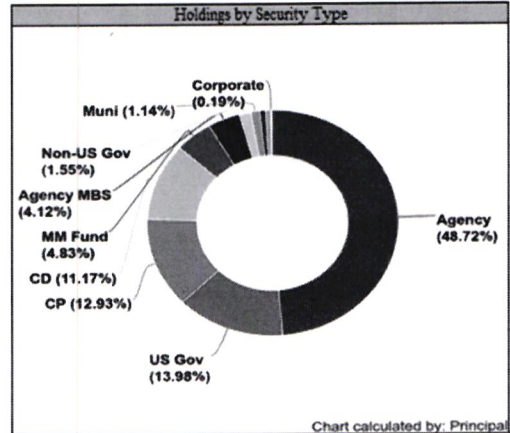
\* Unrealized Gain/Loss is Market Value - Book Value

# TPIF STATS



Rating	Moody's Rating	Market Value	S&P Rating
AAA	Aaa	1,267,401,800.26	AAA
AA+	Aaa	6,344,086,807.48	AA+
AA	Aa2	57,058,752.65	AA+
AA-	Aa2	9,329,202.00	AA-
NA	NA	216,508,800.84	NA
A-1+	P-1	3,762,440,546.72	AAA
A-1	P-1	1,271,544,555.56	A-1

Security Type	Categor	Days to Final Maturit	Par Value	Market Price	Yield	Principal
Corporate	137		25,000,000.00	99.3139	4.967	24,674,750.00
Agency CMO	579		90,199,658.87	97.0359	5.019	87,963,172.20
Mutual Fund	---		93,213,169.12	1.0086	4.730	94,017,200.84
Muni	572		147,925,000.00	96.5230	1.770	148,775,815.00
Non-US Gov	384		203,895,000.00	96.7602	2.221	202,808,207.58
Agency MBS	1320		547,730,645.64	95.7136	4.253	538,321,916.51
MM Fund	0		631,000,000.00	1.0000	5.263	631,000,000.00
CD	123		1,460,000,000.00	100.0000	5.539	1,460,000,000.00
CP	67		1,720,200,000.00	99.2050	5.371	1,690,311,859.71
US Gov	526		1,845,000,000.00	96.5818	3.036	1,827,599,227.05
Agency	651		6,425,007,250.00	96.5753	3.305	6,369,917,245.61
<b>Total</b>	<b>488</b>		<b>13,189,170,723.64</b>	<b>92.0252</b>	<b>3.908</b>	<b>13,075,389,394.50</b>



# PORTFOLIO CASHFLOWS

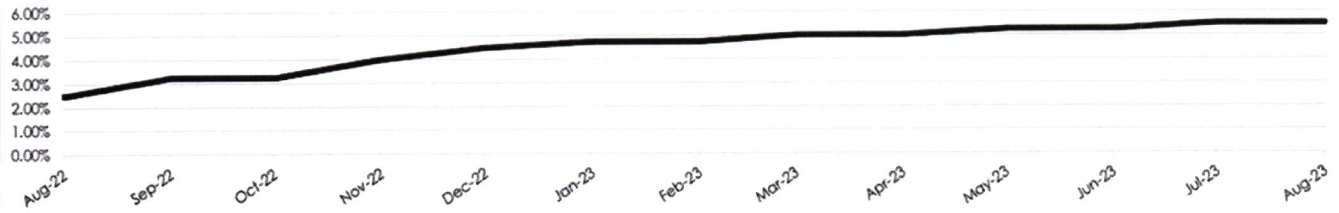
Month	Monthly Receipts	Monthly Disbursements	Difference	Required Maturated Investments	Balance	Actual Investments Maturing	Available to Invest > 1 Year
09/2023					23.68		
09/2023	2,100.00	1,750.00	350.00		550.00	2,284.70	
10/2023	1,750.00	2,100.00	-350.00		200.00	1,092.27	
11/2023	1,670.00	1,800.00	-130.00		70.00	765.71	
12/2023	3,900.00	1,800.00	2,100.00		2,170.00	225.24	
01/2024	1,800.00	2,800.00	-1,000.00		1,170.00	916.43	
02/2024	1,600.00	2,200.00	-600.00		570.00	552.74	
03/2024	2,600.00	1,900.00	700.00		1,270.00	743.40	
04/2024	3,131.00	2,100.00	1,031.00		2,301.00	203.55	
05/2024	2,300.00	3,075.25	-775.25		1,525.75	737.44	
06/2024	2,100.00	2,300.00	-200.00		1,325.75	406.38	
07/2024	1,200.00	2,300.00	-1,100.00		225.75	227.75	
08/2024	1,700.00	2,000.00	-300.00	74.25	0.00	139.41	
<b>TOTALS</b>	<b>25,851.00</b>	<b>26,125.25</b>	<b>(274.25)</b>	<b>74.25</b>	<b>11,401.93</b>	<b>8,295.04</b>	<b>13,396.01</b>
				<b>0.55%</b>		<b>61.58%</b>	<b>99.45%</b>

# FIXED INCOME MARKETS

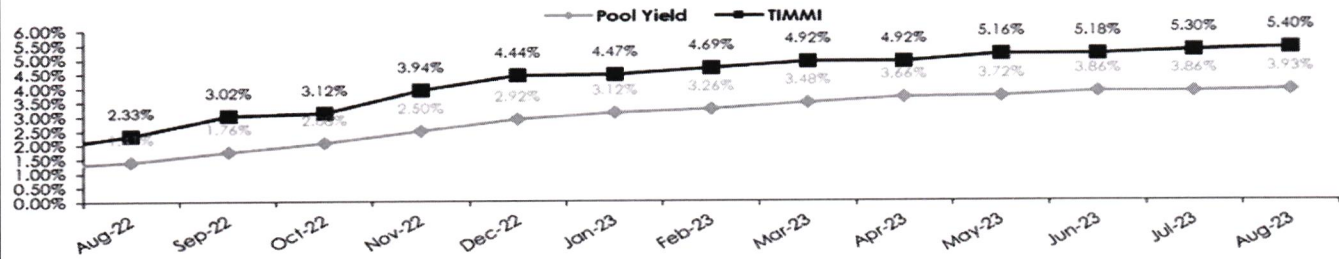
## FED FUNDS UPPER LIMIT RATE

Fed Fund Rate: 5.25% to 5.50%

Next FOMC Scheduled Meeting: 09/20/2023

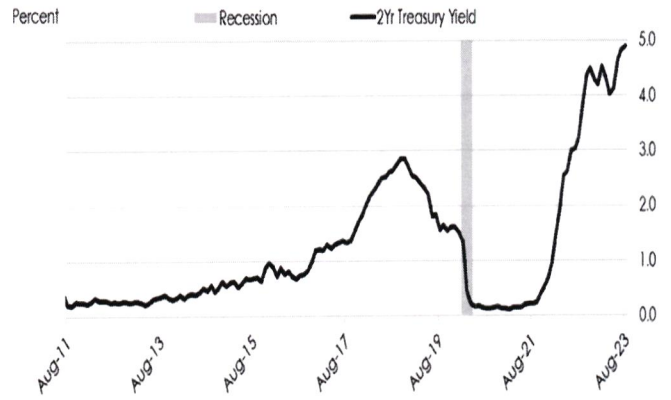
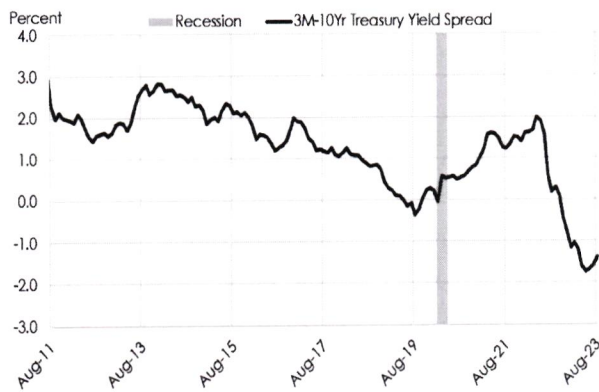


## TIMMI



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
08/31/2023 - 08/01/2023	0.02	-0.06	-0.01	-0.07	-0.03	-0.01	0.04	0.09
08/31/2023	5.56	5.48	5.37	4.85	4.54	4.23	4.09	4.20
08/01/2023	5.54	5.54	5.38	4.92	4.57	4.24	4.05	4.11

## 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 % of Book Value
	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>1.13%</b>
<b>U.S. TREASURIES</b>	5 YEARS	NO LIMIT	NA	5 YEARS	100%	NA	<b>13.99%</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</b>	5 YEARS	NO LIMIT	AAA	5 YEARS	100%	NA	<b>53.51%</b>
<b>COMMERCIAL PAPER (CP)</b>	270 DAYS	40%	A1/P1	270 DAYS	40%	A1/P1/F1	<b>12.99%</b>
<b>NEGOTIABLE CERTIFICATE OF DEPOSITS &amp; COLLATERALIZED TIME DEPOSITS (NCD &amp; TCD)</b>	5 YEARS	30%	NA	1 YEAR	25% Combined	A1/P1/F1	<b>11.12%</b>
<b>INT'L BANK FOR RECONSTRUCTION AND DEVELOPMENT AND INT'L FINANCE CORPORATION</b>	NA	NA	NA	4 YEARS	20%	AA/Aa/AA	<b>1.55%</b>
<b>REPURCHASE AGREEMENTS (REPO)</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>REVERSE REPOS</b>	92 DAYS	20%	NA	60 DAYS	10%	NA	<b>0.00%</b>
<b>MEDIUM TERM NOTES (MTNO)</b>	5 YEARS	30%	A	3 YEARS	20%	A/A2/A	<b>0.19%</b>
<b>CALTRUST SHORT TERM FUND</b>	NA	NA	NA	DAILY LIQUIDITY	1.00%	NA	<b>0.71%</b>
<b>MONEY MARKET MUTUAL FUNDS (MMF)</b>	60 DAYS <sup>(1)</sup>	20%	AAA/Aaa <sup>(2)</sup>	DAILY LIQUIDITY	20%	AAA by 2 Of 3 RATINGS AGC.	<b>0.05%</b>
<b>LOCAL AGENCY INVESTMENT FUND (LAIF)</b>	NA	NA	NA	DAILY LIQUIDITY	Max \$50 million	NA	<b>0.00%</b>
<b>CASH/DEPOSIT AC-COUNT</b>	NA	NA	NA	NA	NA	NA	<b>0.01%</b>



Agency  
AGCY BOND

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3135G0U43	FEDERAL NATIONAL MORTGAGE ASSOCIATION	2.345	99.9209	09/12/2023	30,000,000.00	29,976,270.00	30,004,627.00	(28,357.00)
3130ATEZ6	FEDERAL HOME LOAN BANKS	4.200	99.9296	09/20/2023	15,000,000.00	14,989,440.00	15,000,000.00	(10,560.00)
3133EMLE0	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.190	99.6998	09/22/2023	10,000,000.00	9,969,980.00	10,000,000.00	(30,020.00)
3130ATBH9	FEDERAL HOME LOAN BANKS	3.700	99.8682	09/27/2023	20,000,000.00	19,973,640.00	20,000,000.00	(26,360.00)
3130ASLE7	FEDERAL HOME LOAN BANKS	3.203	99.8204	09/29/2023	25,000,000.00	24,955,100.00	25,000,000.00	(44,900.00)
3130ATES2	FEDERAL HOME LOAN BANKS	4.200	99.8961	09/29/2023	50,000,000.00	49,948,050.00	50,000,000.00	(51,950.00)
3133EJD48	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.092	99.7923	10/02/2023	10,000,000.00	9,979,230.00	9,999,648.15	(20,418.15)
3133EMDM1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.270	99.3077	10/20/2023	10,000,000.00	9,930,770.00	10,000,000.00	(69,230.00)
3130AUH23	FEDERAL HOME LOAN BANKS	5.011	99.9231	10/27/2023	25,000,000.00	24,980,775.00	25,000,000.00	(19,225.00)
3130AUYY0	FEDERAL HOME LOAN BANKS	5.047	99.9198	11/01/2023	25,000,000.00	24,979,950.00	24,998,522.29	(18,572.29)
3137TEAZ8	FEDERAL HOME LOAN MORTGAGE CORP	0.280	99.0827	11/06/2023	10,000,000.00	9,908,270.00	9,999,457.40	(91,187.40)
313588NY7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.111	99.0139	11/07/2023	15,000,000.00	14,852,085.00	14,862,231.25	(10,146.25)
3130AUUB8	FEDERAL HOME LOAN BANKS	5.010	99.9240	11/08/2023	50,000,000.00	49,962,000.00	50,000,000.00	(38,000.00)
3135G06F5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.310	98.9493	11/16/2023	5,000,000.00	4,947,465.00	5,000,000.00	(52,535.00)
3135GA3N9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.300	98.9472	11/16/2023	10,000,000.00	9,894,720.00	10,000,000.00	(105,280.00)
3134GQBL7	FEDERAL HOME LOAN MORTGAGE CORP	0.325	98.9472	11/16/2023	15,000,000.00	14,842,080.00	14,999,218.28	(157,138.28)
3133ENZT6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.800	99.7775	11/21/2023	15,000,000.00	14,966,625.00	14,998,393.67	(31,768.67)
3134GXCA0	FEDERAL HOME LOAN MORTGAGE CORP	0.328	98.8409	11/24/2023	10,710,000.00	10,585,860.39	10,709,792.66	(123,932.27)
3134GXCA0	FEDERAL HOME LOAN MORTGAGE CORP	0.328	98.8409	11/24/2023	10,000,000.00	9,884,090.00	9,999,808.00	(115,718.00)
3130APXH3	FEDERAL HOME LOAN BANKS	2.589	98.8969	11/27/2023	20,000,000.00	19,779,380.00	19,917,120.22	(137,740.22)
3133EMHL9	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.310	98.7414	11/30/2023	10,000,000.00	9,874,140.00	10,000,000.00	(125,860.00)
3133EMJQ6	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.253	98.6197	12/08/2023	9,931,000.00	9,793,922.41	9,931,007.27	(137,084.87)
3133EMKW1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.235	98.4129	12/21/2023	20,000,000.00	19,682,580.00	19,998,473.58	(315,893.58)
3133EMKW1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.235	98.4129	12/21/2023	10,000,000.00	9,841,290.00	9,999,238.88	(151,948.88)
3130AQF57	FEDERAL HOME LOAN BANKS	0.736	98.5462	12/22/2023	25,000,000.00	24,636,550.00	24,941,561.64	(305,011.64)
3130AKP00	FEDERAL HOME LOAN BANKS	0.235	98.3924	12/22/2023	15,000,000.00	14,758,860.00	14,997,938.07	(239,078.07)
3130AU667	FEDERAL HOME LOAN BANKS	4.838	99.7822	12/27/2023	25,000,000.00	24,945,550.00	24,993,150.83	(47,600.83)
3133EMLT7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.235	98.3116	12/28/2023	15,000,000.00	14,746,740.00	14,998,784.12	(252,044.12)
3133EMLT7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.244	98.3116	12/28/2023	10,000,000.00	9,831,160.00	9,998,907.22	(167,747.22)
3130AKL79	FEDERAL HOME LOAN BANKS	0.250	98.3243	12/28/2023	10,000,000.00	9,832,430.00	10,000,000.00	(116,570.00)
3130ASKB4	FEDERAL HOME LOAN BANKS	3.350	99.2986	12/29/2023	25,000,000.00	24,824,650.00	25,000,000.00	(175,350.00)
3133ENS88	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.875	99.8086	01/10/2024	25,000,000.00	24,952,150.00	25,000,000.00	(47,850.00)
3130AUM92	FEDERAL HOME LOAN BANKS	4.847	99.7551	01/19/2024	25,000,000.00	24,938,775.00	24,990,995.89	(52,220.89)
3134GWC66	FEDERAL HOME LOAN MORTGAGE CORP	0.420	98.0730	01/24/2024	15,000,000.00	14,710,950.00	15,000,000.00	(289,050.00)
3130AUPW8	FEDERAL HOME LOAN BANKS	4.870	99.8600	01/26/2024	25,000,000.00	24,965,000.00	24,988,320.55	(23,320.55)
3130AUPW8	FEDERAL HOME LOAN BANKS	4.850	99.8600	01/26/2024	35,000,000.00	34,951,000.00	34,986,397.47	(35,397.47)
3130AUQC1	FEDERAL HOME LOAN BANKS	4.875	99.7895	01/30/2024	25,000,000.00	24,947,375.00	25,000,000.00	(52,625.00)
3130AUQC1	FEDERAL HOME LOAN BANKS	4.875	99.7895	01/30/2024	25,000,000.00	24,947,375.00	25,000,000.00	(52,625.00)
3130AURR7	FEDERAL HOME LOAN BANKS	5.101	99.7322	02/02/2024	25,755,000.00	25,686,028.11	25,718,041.58	(32,013.47)
3130AUMZ9	FEDERAL HOME LOAN BANKS	5.100	99.8711	02/21/2024	50,000,000.00	49,935,550.00	50,000,000.00	(64,450.00)
3135GA5A5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.350	97.5686	02/23/2024	20,000,000.00	19,513,720.00	20,000,000.00	(486,280.00)
3130AVLM2	FEDERAL HOME LOAN BANKS	5.058	99.7433	02/27/2024	50,000,000.00	49,871,650.00	50,000,000.00	(128,350.00)
3130ARHG9	FEDERAL HOME LOAN BANKS	2.180	98.4535	02/28/2024	7,000,000.00	6,891,745.00	6,997,462.55	(106,217.55)
3136G4Z97	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.375	97.5159	02/28/2024	10,000,000.00	9,751,590.00	10,000,000.00	(248,410.00)
3133ELN99	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.542	98.0780	02/28/2024	5,000,000.00	4,903,900.00	5,000,000.00	(96,100.00)
3133EPCB9	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.116	99.8804	02/28/2024	25,000,000.00	24,970,100.00	24,997,657.53	(27,557.53)
3130AVAJ1	FEDERAL HOME LOAN BANKS	5.337	99.9338	03/06/2024	50,000,000.00	49,966,900.00	49,978,540.98	(11,640.98)
3130AVEH9	FEDERAL HOME LOAN BANKS	5.312	99.9644	03/08/2024	10,000,000.00	9,996,440.00	10,000,000.00	(3,560.00)
3133ENRR3	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.764	98.0457	03/14/2024	20,000,000.00	19,609,140.00	19,985,488.37	(376,348.37)
3133EMTW2	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.307	97.3011	03/18/2024	25,000,000.00	24,325,275.00	24,999,025.95	(673,750.95)
3130ARF55	FEDERAL HOME LOAN BANKS	2.000	98.0716	03/28/2024	10,000,000.00	9,807,160.00	10,000,000.00	(192,840.00)
3130AKKF2	FEDERAL HOME LOAN BANKS	0.279	97.1065	03/28/2024	15,000,000.00	14,565,975.00	14,999,204.86	(433,229.86)
3130AKKF2	FEDERAL HOME LOAN BANKS	0.270	97.1065	03/28/2024	10,000,000.00	9,710,650.00	10,000,000.00	(289,350.00)
3130AKKF2	FEDERAL HOME LOAN BANKS	0.270	97.1065	03/28/2024	15,000,000.00	14,565,975.00	15,000,000.00	(434,025.00)
3136G43W1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.320	97.1344	03/28/2024	10,000,000.00	9,713,440.00	10,000,000.00	(286,560.00)
3130AVFY3	FEDERAL HOME LOAN BANKS	5.150	99.8113	03/28/2024	50,000,000.00	49,905,650.00	50,000,000.00	(94,350.00)
3130AVB21	FEDERAL HOME LOAN BANKS	5.514	99.9511	04/01/2024	20,000,000.00	19,990,220.00	20,000,000.00	(9,780.00)
3133EMVD1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.330	97.0059	04/05/2024	10,000,000.00	9,700,590.00	10,000,000.00	(299,410.00)
3130ALTT3	FEDERAL HOME LOAN BANKS	0.375	96.9923	04/08/2024	10,000,000.00	9,699,230.00	10,000,000.00	(300,770.00)
3130AVKY7	FEDERAL HOME LOAN BANKS	5.000	99.7873	04/10/2024	15,000,000.00	14,968,095.00	15,000,000.00	(31,905.00)
3135GAGD7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.100	99.7278	04/11/2024	15,000,000.00	14,959,170.00	15,000,000.00	(40,830.00)
3133ENU87	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.580	98.2066	04/18/2024	10,000,000.00	9,820,660.00	10,000,000.00	(179,340.00)
3133ENU87	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.721	98.2066	04/18/2024	10,520,000.00	10,331,334.32	10,510,951.63	(179,617.31)
3135GAGQ8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.050	99.6942	04/19/2024	15,000,000.00	14,954,130.00	15,000,000.00	(45,870.00)
3130AVPN6	FEDERAL HOME LOAN BANKS	5.120	99.7266	04/26/2024	10,000,000.00	9,972,660.00	10,000,000.00	(27,340.00)
3134GVAL0	FEDERAL HOME LOAN MORTGAGE CORP	0.500	96.7966	04/29/2024	15,000,000.00	14,519,490.00	15,000,000.00	(480,510.00)
3130AVBC3	FEDERAL HOME LOAN BANKS	5.210	99.9019	05/01/2024	50,000,000.00	49,950,950.00	50,000,000.00	(49,050.00)
3135GA2P5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.356	96.6481	05/03/2024	3,500,000.00	3,382,683.50	3,499,864.94	(117,181.44)
3130AVKR2	FEDERAL HOME LOAN BANKS	5.174	99.7410	05/03/2024	15,000,000.00	14,961,150.00	15,000,000.00	(38,850.00)
3130AVMG4	FEDERAL HOME LOAN BANKS	5.284	99.7917	05/06/2024	50,000,000.00	49,895,850.00	50,000,000.00	(104,150.00)
3130AW3N8	FEDERAL HOME LOAN BANKS	4.751	99.5945	05/08/2024	15,000,000.00	14,939,175.00	15,000,000.00	(60,825.00)
3130AVM74	FEDERAL HOME LOAN BANKS	4.383	99.3297	05/15/2024	15,000,000.00	14,899,455.00	15,000,000.00	(100,545.00)
3130AVM90	FEDERAL HOME LOAN BANKS	4.388	99.2752	05/15/2024	15,000,000.00	14,891,280.00	14,991,347.88	(100,067.88)
3130AVZU9	FEDERAL HOME LOAN BANKS	4.750	99.5820	05/15/2024	8,000,000.00	7,966,560.00	8,000,000.00	(33,440.00)
3135GA3C3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.350	96.4641	05/17/2024	10,000,000.00	9,646,410.00	10,000,000.00	(353,590.00)
3135GA3C3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.350	96.4641	05/17/2024	10,000,000.00	9,646,410.00	10,000,000.00	(353,590.00)
3130AVKU5	FEDERAL HOME LOAN BANKS	5.104	99.6901	05/17/2024	15,000,000.00	14,953,515.00	15,000,000.00	(46,485.00)
3130AVKS0	FEDERAL HOME LOAN BANKS	5.204	99.7438	05/17/2024	15,000,000.00	14,961,570.00	15,000,000.00	(38,430.00)
3130AVR46	FEDERAL HOME LOAN BANKS	5.304	99.7792	05/17/2024	25,000,000.00	24,944,800.00	25,000,000.00	(55,200.00)
3130AVL66	FEDERAL HOME LOAN BANKS	5.054	99.6367	05/21/2024	50,000,000.00	49,818,350.00	50,000,000.00	(181,650.00)
3134GXCF9	FEDERAL HOME LOAN MORTGAGE CORP	0.400	96.4074	05/24/2024	10,000,000.00	9,640,740.00	10,000,000.00	(359,260.00)
3134GXCF9	FEDERAL HOME LOAN MORTGAGE CORP	0.400	96.4074	05/24/2024	10,000,000.00	9,640,740.00	10,000,000.00	(359,260.00)
3130AVU75	FEDERAL HOME LOAN BANKS	5.344	99.7916	05/24/2024	25,000,000.00	24,947,900.00	25,000,000.00	(52,100.00)
3130AWG24	FEDERAL HOME LOAN BANKS	5.260	99.7652	05/24/2024	25,000,000.00	24,941,300.00	25,000,000.00	(58,700.00)
3134GVYX0	FEDERAL HOME LOAN MORTGAGE CORP	0.540	96.4395	06/03/2024	10,000,000.00	9,643,950.00	10,000,000.00	(356,050.00)
3130AVYY2	FEDERAL HOME LOAN BANKS	5.414	99.8482	06/07/2024	25,000,000.00	24,962,050.00	25,000,000.00	(37,950.00)
3133ENYX2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.439	98.3669	06/17/2024	10,000,000.00	9,836,690.00	9,985,599.18	(148,909.18)
3134GXV50	FEDERAL HOME LOAN MORTGAGE CORP	2.900	97.9945	06/21/2024	10,000,000.00	9,799,450.00	10,000,000.00	(200,550.00)
3130AWDA5	FEDERAL HOME LOAN BANKS	5.450	99.8872	06/21/2024	10,000,000.00	9,988,720.00	10,000,000.00	(11,280.00)
3134GWR32	FEDERAL HOME LOAN MORTGAGE CORP	0.410	96.0268	06/				

3134GV5R5	FEDERAL HOME LOAN MORTGAGE CORP	0.570	95.9073	07/15/2024	5,000,000.00	4,795,365.00	5,000,000.00	(204,635.00)
3135GAJQ5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.521	99.8993	07/16/2024	10,000,000.00	9,989,930.00	10,000,000.00	(10,070.00)
3130AWGZ7	FEDERAL HOME LOAN BANKS	5.464	99.8472	07/19/2024	10,000,000.00	9,984,720.00	10,000,000.00	(15,280.00)
3135GAJP7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.500	99.8991	07/24/2024	10,000,000.00	9,989,910.00	10,000,000.00	(10,090.00)
3134GYFM9	FEDERAL HOME LOAN MORTGAGE CORP	5.050	99.5274	08/01/2024	15,000,000.00	14,929,110.00	15,000,000.00	(70,890.00)
3136G4J38	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.410	95.3921	08/12/2024	15,000,000.00	14,308,815.00	15,000,000.00	(691,185.00)
3136G4P31	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.450	95.3447	08/19/2024	3,701,000.00	3,528,707.35	3,701,000.00	(172,292.65)
3133EL4J0	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.882	95.3632	08/19/2024	10,000,000.00	9,536,320.00	9,776,239.53	(239,919.53)
3135GA4R9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.420	95.2687	08/23/2024	15,000,000.00	14,290,305.00	15,000,000.00	(709,695.00)
3130AWYM6	FEDERAL HOME LOAN BANKS	5.550	99.8920	08/28/2024	10,000,000.00	9,989,200.00	10,000,000.00	(10,800.00)
3133EL5S9	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.905	95.1583	09/03/2024	10,000,000.00	9,515,830.00	9,765,926.47	(250,096.47)
3130AWUB4	FEDERAL HOME LOAN BANKS	5.584	99.8715	09/04/2024	10,000,000.00	9,987,150.00	10,000,000.00	(12,850.00)
3133EQQA7	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.693	96.7695	09/10/2024	2,064,000.00	1,997,322.48	2,071,938.45	(74,615.97)
3134GWN85	FEDERAL HOME LOAN MORTGAGE CORP	0.450	95.0498	09/10/2024	10,000,000.00	9,504,980.00	10,000,000.00	(495,020.00)
3134GWL79	FEDERAL HOME LOAN MORTGAGE CORP	0.400	95.0007	09/10/2024	10,000,000.00	9,500,070.00	10,000,000.00	(499,930.00)
3134GWL79	FEDERAL HOME LOAN MORTGAGE CORP	0.400	95.0007	09/10/2024	10,000,000.00	9,500,070.00	10,000,000.00	(499,930.00)
3134GWN44	FEDERAL HOME LOAN MORTGAGE CORP	0.450	95.0385	09/11/2024	10,000,000.00	9,503,850.00	10,000,000.00	(496,150.00)
3136G4JH4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.400	94.9317	09/16/2024	10,000,000.00	9,493,170.00	10,000,000.00	(506,830.00)
3133EKP75	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.671	96.2479	09/17/2024	6,128,000.00	5,898,071.31	6,123,602.98	(225,531.66)
3134GXVM3	FEDERAL HOME LOAN MORTGAGE CORP	3.001	97.4912	09/23/2024	15,000,000.00	14,623,680.00	15,000,000.00	(376,320.00)
3130ANX88	FEDERAL HOME LOAN BANKS	0.500	94.9083	09/27/2024	10,000,000.00	9,490,830.00	10,000,000.00	(509,170.00)
3130APBH7	FEDERAL HOME LOAN BANKS	0.590	94.9470	09/30/2024	20,000,000.00	18,989,400.00	19,995,675.18	(1,006,275.18)
3130ALTH7	FEDERAL HOME LOAN BANKS	0.510	94.8849	09/30/2024	25,000,000.00	23,721,225.00	25,000,000.00	(1,278,775.00)
3130ARMT5	FEDERAL HOME LOAN BANKS	2.838	97.1099	10/25/2024	10,000,000.00	9,710,990.00	9,995,855.26	(284,865.26)
3135G06E8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.420	94.2338	11/18/2024	10,000,000.00	9,423,380.00	10,000,000.00	(576,620.00)
3130ALF25	FEDERAL HOME LOAN BANKS	0.400	94.1210	11/26/2024	5,000,000.00	4,706,050.00	5,000,000.00	(293,950.00)
3133FENG4	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.970	94.6586	12/09/2024	10,000,000.00	9,465,860.00	10,000,000.00	(534,140.00)
3130AK3T1	FEDERAL HOME LOAN BANKS	0.500	94.0893	12/09/2024	10,000,000.00	9,408,930.00	10,000,000.00	(591,070.00)
3130ANRB8	FEDERAL HOME LOAN BANKS	0.553	94.0700	12/17/2024	10,000,000.00	9,407,000.00	9,999,601.52	(592,601.52)
3133EMLP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.320	93.7208	12/23/2024	5,000,000.00	4,686,040.00	5,000,000.00	(313,960.00)
3133EMLP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.320	93.7208	12/23/2024	15,000,000.00	14,058,120.00	15,000,000.00	(941,880.00)
3133EMLP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.339	93.7208	12/23/2024	10,000,000.00	9,372,080.00	9,997,530.68	(625,450.68)
3133ENK88	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.202	94.7118	01/06/2025	5,000,000.00	4,735,590.00	4,994,916.36	(259,326.36)
3135G0X24	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1.098	95.3442	01/07/2025	10,000,000.00	9,534,420.00	10,069,704.26	(535,284.26)
3134GWET9	FEDERAL HOME LOAN MORTGAGE CORP	0.510	93.6193	01/29/2025	15,000,000.00	14,042,895.00	15,000,000.00	(957,105.00)
3133ENPY0	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.764	95.1754	02/25/2025	5,000,000.00	4,758,770.00	4,999,009.12	(240,239.12)
3133EMSC7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.512	93.0122	03/03/2025	10,000,000.00	9,301,220.00	9,995,299.37	(694,079.37)
3133EMSC7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.480	93.0122	03/03/2025	5,000,000.00	4,650,610.00	5,000,000.00	(349,390.00)
3130AR4V0	FEDERAL HOME LOAN BANKS	2.150	95.4119	03/14/2025	5,000,000.00	4,770,595.00	5,000,000.00	(229,405.00)
3130AR4G3	FEDERAL HOME LOAN BANKS	4.264	95.8242	03/14/2025	3,500,000.00	3,353,847.00	3,397,063.27	(43,216.27)
3130ALLP7	FEDERAL HOME LOAN BANKS	0.688	93.1365	03/17/2025	15,000,000.00	13,970,475.00	14,991,275.39	(1,020,800.39)
3130ALLP7	FEDERAL HOME LOAN BANKS	0.701	93.1365	03/17/2025	25,000,000.00	23,284,125.00	24,980,423.35	(1,696,298.35)
3130ALN34	FEDERAL HOME LOAN BANKS	0.700	93.1447	03/24/2025	10,000,000.00	9,314,470.00	10,000,000.00	(685,530.00)
3134GWT22	FEDERAL HOME LOAN MORTGAGE CORP	0.475	92.8120	03/24/2025	15,000,000.00	13,921,800.00	15,000,000.00	(1,078,200.00)
3130ARD7D	FEDERAL HOME LOAN BANKS	2.050	95.1621	03/25/2025	5,000,000.00	4,758,105.00	5,000,000.00	(241,895.00)
3130ALNK6	FEDERAL HOME LOAN BANKS	0.625	93.0244	03/25/2025	10,000,000.00	9,302,440.00	10,000,000.00	(697,560.00)
3130ALKF0	FEDERAL HOME LOAN BANKS	0.625	93.0244	03/25/2025	10,000,000.00	9,302,440.00	10,000,000.00	(697,560.00)
3130ALKF0	FEDERAL HOME LOAN BANKS	0.625	93.0244	03/25/2025	10,000,000.00	9,302,440.00	10,000,000.00	(697,560.00)
3134GW2P6	FEDERAL HOME LOAN MORTGAGE CORP	0.500	92.8100	03/28/2025	10,000,000.00	9,281,000.00	10,000,000.00	(719,000.00)
3133EMUP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.710	93.0838	04/01/2025	10,000,000.00	9,308,380.00	10,000,000.00	(691,620.00)
3133EMUP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.710	93.0838	04/01/2025	10,000,000.00	9,308,380.00	10,000,000.00	(691,620.00)
3130ALWL4	FEDERAL HOME LOAN BANKS	0.720	93.0443	04/08/2025	15,000,000.00	13,955,145.00	15,000,000.00	(1,044,855.00)
3130ALDX9	FEDERAL HOME LOAN BANKS	0.500	92.3119	05/23/2025	14,750,000.00	13,616,005.25	14,750,000.00	(1,133,994.75)
3134GVRV2	FEDERAL HOME LOAN MORTGAGE CORP	0.750	92.6814	05/27/2025	10,000,000.00	9,268,140.00	10,000,000.00	(731,860.00)
3134GVB31	FEDERAL HOME LOAN MORTGAGE CORP	0.760	92.6725	05/28/2025	15,000,000.00	13,900,875.00	14,997,381.41	(1,096,506.41)
3134GVWM6	FEDERAL HOME LOAN MORTGAGE CORP	0.730	92.6397	05/28/2025	5,000,000.00	4,631,985.00	5,000,000.00	(368,015.00)
3134GVWM6	FEDERAL HOME LOAN MORTGAGE CORP	0.730	92.6397	05/28/2025	10,000,000.00	9,263,970.00	10,000,000.00	(736,030.00)
3130ARSC6	FEDERAL HOME LOAN BANKS	2.900	96.2241	05/29/2025	10,000,000.00	9,622,410.00	10,000,000.00	(377,590.00)
3134GVE95	FEDERAL HOME LOAN MORTGAGE CORP	0.650	92.6757	06/09/2025	15,000,000.00	13,901,355.00	15,000,000.00	(1,098,645.00)
3133ELH80	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.680	92.4103	06/10/2025	5,025,000.00	4,643,617.58	5,025,000.00	(381,382.43)
3134GWP91	FEDERAL HOME LOAN MORTGAGE CORP	0.500	92.0563	06/16/2025	5,000,000.00	4,602,815.00	5,000,000.00	(397,185.00)
3130ALHZ0	FEDERAL HOME LOAN BANKS	0.530	92.0890	06/18/2025	10,000,000.00	9,208,900.00	10,000,000.00	(791,100.00)
3135GAZA4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.500	91.9824	06/24/2025	10,000,000.00	9,198,240.00	10,000,000.00	(801,760.00)
3134GXYS9	FEDERAL HOME LOAN MORTGAGE CORP	3.560	97.1366	06/27/2025	10,000,000.00	9,713,660.00	10,000,000.00	(286,340.00)
3130ALU93	FEDERAL HOME LOAN BANKS	0.750	92.3262	06/30/2025	10,000,000.00	9,232,620.00	10,000,000.00	(767,380.00)
3136G4XZ1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.740	92.3077	06/30/2025	5,000,000.00	4,615,385.00	5,000,000.00	(384,615.00)
3136G4XK4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.650	92.1530	06/30/2025	5,000,000.00	4,607,650.00	5,000,000.00	(392,350.00)
3136G4XR9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.740	92.2480	07/07/2025	14,900,000.00	13,744,952.00	14,900,000.00	(1,155,048.00)
3136G4YU1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.730	92.1624	07/15/2025	15,000,000.00	13,824,360.00	15,000,000.00	(1,175,640.00)
3136G4C27	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	91.9893	07/29/2025	15,000,000.00	13,798,395.00	15,000,000.00	(1,201,605.00)
3136G4D75	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	91.8101	07/29/2025	10,000,000.00	9,181,010.00	10,000,000.00	(818,990.00)
3136G4F32	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	91.8101	07/29/2025	10,000,000.00	9,181,010.00	10,000,000.00	(818,990.00)
3136G4B77	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	91.9529	08/04/2025	10,000,000.00	9,195,290.00	10,000,000.00	(804,710.00)
3136G4B77	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	91.9529	08/04/2025	15,000,000.00	13,792,935.00	15,000,000.00	(1,207,065.00)
3133EPAK2	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.019	98.2952	08/18/2025	10,000,000.00	9,829,520.00	9,996,950.79	(167,430.79)
3136G4H63	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.550	91.5483	08/19/2025	15,000,000.00	13,732,245.00	15,000,000.00	(1,267,755.00)
3134GWLW4	FEDERAL HOME LOAN MORTGAGE CORP	0.625	91.6939	08/19/2025	10,000,000.00	9,169,390.00	10,000,000.00	(830,610.00)
3130ALFN9	FEDERAL HOME LOAN BANKS	0.550	91.5124	08/25/2025	5,000,000.00	4,575,620.00	5,000,000.00	(424,380.00)
3136G4X40	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	91.5966	08/26/2025	10,000,000.00	9,159,660.00	10,000,000.00	(840,340.00)
3136G4Z99	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.625	91.6344	08/27/2025	5,000,000.00	4,581,720.00	5,000,000.00	(418,280.00)
3136G4Q97	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.650	91.6809	08/27/2025	8,650,000.00	7,930,397.85	8,650,000.00	(719,602.15)
3134GWL38	FEDERAL HOME LOAN MORTGAGE CORP	0.540	91.3054	09/15/2025	10,000,000.00	9,130,540.00	10,000,000.00	(869,460.00)
3134GWL38	FEDERAL HOME LOAN MORTGAGE CORP	0.540	91.3054	09/15/2025	15,000,000.00	13,695,810.00	15,000,000.00	(1,304,190.00)
3137EAXE3	FEDERAL HOME LOAN MORTGAGE CORP	0.497	91.2479	09/23/2025	10,000,000.00	9,124,790.00	9,975,150.94	(850,360.94)
3134GWTG1	FEDERAL HOME LOAN MORTGAGE CORP	0.600	91.2518	09/30/2025	5,000,000.00	4,562,590.00	5,000,000.00	(437,410.00)
3135G06A6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.580	91.0369	10/20/2025	10,000,000.00	9,103,690.00	10,000,000.00	(896,310.00)
3135G06A6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.587	91.0369	10/20/2025	10,000,000.00	9,103,690.00	9,998,490.75	(894,800.75)
3134GZV1	FEDERAL HOME LOAN MORTGAGE CORP	1.238	91.1593	10/22/2025	15,000,000.00	13,673,895.00	14,816,071.11	(1,142,176.11)
3134GW3X2	FEDERAL HOME LOAN MORTGAGE CORP	0.625	91.0659	10/27/2025	10,000,000.00	9,106,590.00	10,000,000.00	(893,410.00)
3136G4SC3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.540	90.8951	10/27/2025	10,000,000.00			

3130AVZF2	FEDERAL HOME LOAN BANKS	5.450	99.4244	11/17/2025	25,000,000.00	24,856,100.00	25,000,000.00	(141,900.00)
3135GA4P3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.650	90.8083	11/18/2025	20,000,000.00	18,161,660.00	20,000,000.00	(1,838,340.00)
3135GA3Z2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	90.6435	11/25/2025	15,000,000.00	13,996,525.00	15,000,000.00	(1,403,475.00)
3135EMLR1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.506	90.1851	12/23/2025	12,430,000.00	11,210,007.93	12,428,273.42	(1,218,265.49)
3134GXLH1	FEDERAL HOME LOAN MORTGAGE CORP	0.700	90.6371	12/30/2025	10,000,000.00	9,063,710.00	10,000,000.00	(936,290.00)
3130AL2G8	FEDERAL HOME LOAN BANKS	0.615	90.0554	02/18/2026	5,000,000.00	4,502,770.00	5,000,000.00	(498,230.00)
3130ALBX1	FEDERAL HOME LOAN BANKS	0.580	89.9674	02/23/2026	10,000,000.00	8,996,740.00	10,000,000.00	(1,003,260.00)
3130ALCV4	FEDERAL HOME LOAN BANKS	2.112	90.3494	02/24/2026	25,000,000.00	22,587,350.00	24,194,143.67	(1,606,793.67)
3130ALEM2	FEDERAL HOME LOAN BANKS	0.790	90.4118	02/25/2026	10,000,000.00	9,041,180.00	10,000,000.00	(958,820.00)
3130ALEM2	FEDERAL HOME LOAN BANKS	0.790	90.4118	02/25/2026	15,000,000.00	13,561,770.00	15,000,000.00	(1,438,230.00)
3130AL6K5	FEDERAL HOME LOAN BANKS	0.580	89.9287	02/25/2026	6,000,000.00	5,395,722.00	6,000,000.00	(604,278.00)
3130ALGR9	FEDERAL HOME LOAN BANKS	0.850	90.5421	02/26/2026	10,000,000.00	9,054,210.00	10,000,000.00	(945,790.00)
3130ALEY6	FEDERAL HOME LOAN BANKS	3.157	90.3834	03/04/2026	16,160,000.00	14,605,957.44	15,263,878.54	(657,921.10)
3130ALH10	FEDERAL HOME LOAN BANKS	3.040	90.7474	03/05/2026	10,500,000.00	9,528,477.00	9,986,858.61	(458,381.61)
3130ALEH3	FEDERAL HOME LOAN BANKS	0.700	90.0537	03/16/2026	25,000,000.00	22,513,425.00	25,000,000.00	(2,486,575.00)
3130ALH56	FEDERAL HOME LOAN BANKS	0.750	90.1554	03/18/2026	10,000,000.00	9,015,540.00	10,000,000.00	(984,460.00)
3130ALFW9	FEDERAL HOME LOAN BANKS	0.790	90.2497	03/18/2026	15,000,000.00	13,537,455.00	15,000,000.00	(1,462,545.00)
3130ALHG2	FEDERAL HOME LOAN BANKS	0.750	90.1554	03/18/2026	10,000,000.00	9,015,540.00	10,000,000.00	(984,460.00)
3130ALH56	FEDERAL HOME LOAN BANKS	0.750	90.1554	03/18/2026	10,000,000.00	9,015,540.00	10,000,000.00	(984,460.00)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	90.7293	03/23/2026	14,625,000.00	13,269,160.13	14,625,000.00	(1,355,839.88)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	90.7293	03/23/2026	14,625,000.00	13,269,160.13	14,625,000.00	(1,355,839.88)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	90.7293	03/23/2026	9,750,000.00	8,846,106.75	9,750,000.00	(903,893.25)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	90.7293	03/23/2026	9,750,000.00	8,846,106.75	9,750,000.00	(903,893.25)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.016	90.7293	03/23/2026	8,921,250.00	8,094,187.68	8,917,629.29	(823,441.62)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	90.7293	03/23/2026	19,500,000.00	17,692,213.50	19,500,000.00	(1,807,786.50)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	90.7293	03/23/2026	9,750,000.00	8,846,106.75	9,750,000.00	(903,893.25)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	90.7293	03/23/2026	19,500,000.00	17,692,213.50	19,500,000.00	(1,807,786.50)
3130ALGJ7	FEDERAL HOME LOAN BANKS	3.010	90.7293	03/23/2026	19,500,000.00	17,692,213.50	18,559,776.67	(862,563.17)
3130ALKL7	FEDERAL HOME LOAN BANKS	0.850	90.3799	03/25/2026	10,000,000.00	9,037,990.00	10,000,000.00	(962,010.00)
3133ENUL2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.110	95.3464	04/13/2026	10,000,000.00	9,534,640.00	10,000,000.00	(465,360.00)
3133EMZS4	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.900	90.1147	05/18/2026	5,000,000.00	4,505,735.00	5,000,000.00	(494,265.00)
3130AVZ96	FEDERAL HOME LOAN BANKS	5.500	99.4679	05/18/2026	10,000,000.00	9,946,790.00	10,000,000.00	(53,210.00)
3134GYRX2	FEDERAL HOME LOAN MORTGAGE CORP	5.563	99.2366	05/18/2026	15,000,000.00	14,885,490.00	14,929,487.18	(43,997.18)
3134GYRX2	FEDERAL HOME LOAN MORTGAGE CORP	5.640	99.2366	05/18/2026	25,000,000.00	24,809,150.00	24,834,527.22	(25,377.22)
3130AMME9	FEDERAL HOME LOAN BANKS	1.000	90.3070	05/26/2026	10,000,000.00	9,030,700.00	10,000,000.00	(969,300.00)
3130AMJN1	FEDERAL HOME LOAN BANKS	1.030	90.3825	05/26/2026	5,000,000.00	4,519,125.00	5,000,000.00	(480,875.00)
3130AMKB7	FEDERAL HOME LOAN BANKS	1.050	90.4328	05/26/2026	15,000,000.00	13,564,920.00	15,000,000.00	(1,435,080.00)
3130AMS52	FEDERAL HOME LOAN BANKS	1.000	90.1653	06/08/2026	15,000,000.00	13,524,795.00	15,000,000.00	(1,475,205.00)
3130AMMZ2	FEDERAL HOME LOAN BANKS	1.000	90.1237	06/10/2026	5,000,000.00	4,506,185.00	5,000,000.00	(493,815.00)
3130AMWT5	FEDERAL HOME LOAN BANKS	1.050	90.1651	06/26/2026	15,000,000.00	13,524,765.00	15,000,000.00	(1,475,235.00)
3130AMT69	FEDERAL HOME LOAN BANKS	1.070	90.2173	06/26/2026	10,000,000.00	9,021,730.00	10,000,000.00	(978,270.00)
3130ASDK2	FEDERAL HOME LOAN BANKS	3.250	96.2237	06/29/2026	5,250,000.00	5,051,744.25	5,250,000.00	(198,255.75)
3130AN3B4	FEDERAL HOME LOAN BANKS	1.020	89.9655	07/06/2026	15,000,000.00	13,494,825.00	15,000,000.00	(1,505,175.00)
3133EMQ62	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.990	89.8076	07/13/2026	10,000,000.00	8,980,760.00	10,000,000.00	(1,019,240.00)
3133EMQ62	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.990	89.8076	07/13/2026	10,000,000.00	8,980,760.00	10,000,000.00	(1,019,240.00)
3130AN3R9	FEDERAL HOME LOAN BANKS	1.130	90.1574	07/20/2026	10,000,000.00	9,015,740.00	10,000,000.00	(984,260.00)
3133ENB66	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.174	95.9110	07/20/2026	10,000,000.00	9,591,100.00	9,993,513.35	(402,413.35)
3130AN5K2	FEDERAL HOME LOAN BANKS	4.366	91.5062	07/20/2026	2,375,000.00	2,173,272.25	2,195,565.43	(22,293.18)
3130ANB37	FEDERAL HOME LOAN BANKS	1.000	89.7694	07/22/2026	15,000,000.00	13,465,410.00	15,000,000.00	(1,534,590.00)
3130ANAJ9	FEDERAL HOME LOAN BANKS	1.000	89.7077	07/27/2026	10,000,000.00	8,970,770.00	10,000,000.00	(1,029,230.00)
3130ANAJ9	FEDERAL HOME LOAN BANKS	1.000	89.7077	07/27/2026	15,000,000.00	13,456,155.00	15,000,000.00	(1,543,845.00)
3133ENC99	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.629	96.5409	07/27/2026	20,000,000.00	19,308,180.00	20,000,000.00	(691,820.00)
3133ENV72	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.590	99.5126	07/27/2026	5,000,000.00	4,975,630.00	4,988,366.33	(12,736.33)
3133ENV72	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.638	99.5126	07/27/2026	5,000,000.00	4,975,630.00	4,982,036.52	(6,406.52)
3133ENV72	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.477	99.5126	07/27/2026	5,000,000.00	4,975,630.00	5,003,302.26	(27,672.26)
3133END80	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.873	95.4589	08/03/2026	10,000,000.00	9,545,890.00	10,034,763.31	(488,873.31)
3130ANFD7	FEDERAL HOME LOAN BANKS	1.000	89.6393	08/05/2026	10,000,000.00	8,963,930.00	10,000,000.00	(1,036,070.00)
3133EFSW6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.583	99.5070	08/14/2026	15,000,000.00	14,926,050.00	14,966,066.61	(40,016.61)
3130ANE48	FEDERAL HOME LOAN BANKS	1.000	89.5520	08/17/2026	10,000,000.00	8,955,200.00	10,000,000.00	(1,044,800.00)
3130ANMH0	FEDERAL HOME LOAN BANKS	1.100	89.8017	08/20/2026	10,000,000.00	8,980,170.00	10,000,000.00	(1,019,830.00)
3130ANMH0	FEDERAL HOME LOAN BANKS	1.668	89.8017	08/20/2026	10,000,000.00	8,980,170.00	9,838,193.17	(858,023.17)
3130ANMH0	FEDERAL HOME LOAN BANKS	3.132	89.8017	08/20/2026	15,000,000.00	13,470,255.00	14,156,154.47	(685,899.47)
3133ENH45	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.137	95.7200	08/24/2026	5,000,000.00	4,786,000.00	4,998,361.30	(212,361.30)
3133ENH45	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.294	95.7200	08/24/2026	5,000,000.00	4,786,000.00	4,976,584.51	(190,584.51)
3130ANPF1	FEDERAL HOME LOAN BANKS	1.000	89.4438	08/25/2026	10,000,000.00	8,944,380.00	10,000,000.00	(1,055,620.00)
3130ANT89	FEDERAL HOME LOAN BANKS	1.000	89.4362	08/26/2026	15,000,000.00	13,415,505.00	15,000,000.00	(1,584,495.00)
3130ANS5C	FEDERAL HOME LOAN BANKS	1.000	89.4362	08/26/2026	15,000,000.00	13,415,430.00	15,000,000.00	(1,584,570.00)
3130ATFH5	FEDERAL HOME LOAN BANKS	3.941	97.4886	09/11/2026	5,000,000.00	4,874,430.00	4,973,503.11	(99,073.11)
3130ATHV2	FEDERAL HOME LOAN BANKS	4.312	98.8856	09/11/2026	1,000,000.00	988,856.00	998,299.64	(9,443.64)
3130APAD7	FEDERAL HOME LOAN BANKS	1.035	89.4684	09/28/2026	15,000,000.00	13,420,260.00	15,000,000.00	(1,579,740.00)
3130APM33	FEDERAL HOME LOAN BANKS	1.040	89.4387	09/28/2026	15,000,000.00	13,415,805.00	15,000,000.00	(1,584,195.00)
3130ANYN4	FEDERAL HOME LOAN BANKS	1.000	89.3128	09/30/2026	10,000,000.00	9,931,280.00	10,000,000.00	(1,068,720.00)
3133ENT67	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.318	98.5221	10/19/2026	5,000,000.00	4,926,105.00	4,990,290.49	(64,185.49)
3133ENT67	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.318	98.5221	10/19/2026	5,000,000.00	4,926,105.00	4,990,290.49	(64,185.49)
3133ENB55	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.249	89.5683	10/20/2026	10,000,000.00	8,956,830.00	9,966,788.67	(1,009,958.67)
3133ENB55	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.340	89.5683	10/20/2026	10,000,000.00	8,956,830.00	9,939,468.56	(982,638.56)
3133EN7A2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.827	96.8121	10/26/2026	4,300,000.00	4,162,920.30	4,274,873.90	(111,953.60)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.046	88.5476	10/27/2026	20,000,000.00	17,709,520.00	18,685,430.66	(975,910.66)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.092	88.5476	10/27/2026	20,000,000.00	17,709,520.00	18,654,159.59	(944,639.59)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.488	88.5476	10/27/2026	5,000,000.00	4,427,380.00	4,608,675.51	(181,295.51)
3134GW6C5	FEDERAL HOME LOAN MORTGAGE CORP	3.122	88.5401	10/28/2026	15,000,000.00	13,281,015.00	13,981,268.02	(700,253.02)
3130ARUF6	FEDERAL HOME LOAN BANKS	3.125	95.4191	10/29/2026	10,000,000.00	9,541,910.00	10,000,000.00	(458,090.00)
3133ENEM8	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.430	90.1442	11/23/2026	10,000,000.00	9,014,420.00	10,000,000.00	(985,580.00)
3130APWW1	FEDERAL HOME LOAN BANKS	1.503	90.3448	11/24/2026	20,000,000.00	18,068,960.00	19,998,053.88	(1,929,093.88)
3130ATVE4	FEDERAL HOME LOAN BANKS	3.986	99.6073	12/11/2026	5,000,000.00	4,980,365.00	5,076,817.58	(96,452.58)
3133EN4G2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.923	97.9166	12/15/2026	25,000,000.00	24,479,150.00	25,012,536.11	(533,386.11)
3130AQF65	FEDERAL HOME LOAN BANKS	1.306	89.8095	12/21/2026	10,000,000.00	8,980,950.00	9,982,136.40	(1,001,186.40)
3130AQAY9	FEDERAL HOME LOAN BANKS	1.500	90.2075	12/30/2026	25,000,000.00	22,551,875.00	25,000,000.00	(2,448,125.00)
3133ENK64	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.908	89.6669	01/11/2027	10,000,000.00	8,966,690.00	9,859,988.88	(893,298.88)
3133ENLZ1	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.860	90.4977	01/26/2027	10,000,000.00	9,049,770.00	9,974,080.24	(924,310.24)
3130AQK44	FEDERAL HOME LOAN BANKS	1.750						

3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	93.8016	03/25/2027	10,000,000.00	9,380,160.00	10,000,000.00	(619,840.00)
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	93.8016	03/25/2027	10,000,000.00	9,380,160.00	10,000,000.00	(619,840.00)
3133ENVD9	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.913	94.5841	04/26/2027	10,000,000.00	9,458,410.00	9,987,151.81	(528,741.81)
3133EN6V7	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.606	97.0838	04/26/2027	8,000,000.00	7,766,704.00	8,005,362.94	(238,658.94)
3133EN6V7	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.623	97.0838	04/26/2027	2,000,000.00	1,941,676.00	2,000,235.49	(58,559.49)
3133EN6V7	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.744	97.0838	04/26/2027	4,820,000.00	4,679,439.16	4,800,985.80	(121,546.64)
3130ARPV7	FEDERAL HOME LOAN BANKS	3.500	95.0302	04/28/2027	10,000,000.00	9,503,020.00	10,000,000.00	(496,980.00)
3130ARSF9	FEDERAL HOME LOAN BANKS	3.000	94.7761	04/29/2027	10,000,000.00	9,477,610.00	10,000,000.00	(522,390.00)
3134GYRW4	FEDERAL HOME LOAN MORTGAGE CORP	5.000	99.8863	05/10/2027	10,000,000.00	9,988,630.00	10,000,000.00	(11,370.00)
3130AS3F4	FEDERAL HOME LOAN BANKS	3.770	95.6870	05/26/2027	10,000,000.00	9,568,700.00	10,000,000.00	(431,300.00)
3134GYRS3	FEDERAL HOME LOAN MORTGAGE CORP	5.025	98.1582	05/26/2027	15,000,000.00	14,723,730.00	15,000,000.00	(276,270.00)
3130ASGU7	FEDERAL HOME LOAN BANKS	3.095	96.6968	06/11/2027	10,000,000.00	9,669,680.00	10,140,820.96	(471,140.96)
3130AWBZ2	FEDERAL HOME LOAN BANKS	4.000	98.8456	06/11/2027	10,000,000.00	8,164,646.56	8,295,542.20	(130,895.64)
3130AWBZ2	FEDERAL HOME LOAN BANKS	4.055	98.8456	06/11/2027	10,000,000.00	9,884,560.00	10,024,130.14	(139,570.14)
3133EPMV4	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.133	98.8440	06/15/2027	15,000,000.00	14,826,600.00	14,995,740.25	(169,140.25)
3133EPMV4	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.133	98.8440	06/15/2027	7,225,000.00	7,141,479.00	7,222,941.38	(81,462.38)
3130ASDV8	FEDERAL HOME LOAN BANKS	3.300	95.4350	06/28/2027	10,000,000.00	9,543,500.00	10,000,000.00	(456,500.00)
3130ASH44	FEDERAL HOME LOAN BANKS	4.700	97.3782	06/30/2027	15,000,000.00	14,606,730.00	15,000,000.00	(393,270.00)
3134GZCW7	FEDERAL HOME LOAN MORTGAGE CORP	4.250	96.4273	06/30/2027	10,000,000.00	9,642,730.00	10,000,000.00	(357,270.00)
3130AUA99	FEDERAL HOME LOAN BANKS	4.450	97.2611	06/30/2027	25,000,000.00	24,315,275.00	25,000,000.00	(684,725.00)
3133ENB33	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.075	95.0942	07/19/2027	10,000,000.00	9,509,420.00	9,991,075.85	(481,655.85)
3134GYDU3	FEDERAL HOME LOAN MORTGAGE CORP	4.720	97.6955	07/30/2027	25,000,000.00	24,423,875.00	25,000,000.00	(576,125.00)
3130ATHW0	FEDERAL HOME LOAN BANKS	4.239	98.8916	09/10/2027	2,000,000.00	1,977,832.00	1,991,783.08	(13,951.08)
3130ATHW0	FEDERAL HOME LOAN BANKS	4.241	98.8916	09/10/2027	3,000,000.00	2,966,748.00	2,987,536.96	(20,788.96)
3133ENL99	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.467	96.1418	09/15/2027	10,000,000.00	9,614,180.00	9,966,154.16	(351,974.16)
3133ENL99	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.830	96.1418	09/15/2027	10,000,000.00	9,614,180.00	9,834,262.55	(220,082.55)
3130ATE70	FEDERAL HOME LOAN BANKS	3.702	97.3105	09/27/2027	20,000,000.00	19,462,100.00	19,998,371.30	(536,271.30)
3130ATBV8	FEDERAL HOME LOAN BANKS	4.150	99.0072	09/29/2027	5,000,000.00	4,950,360.00	5,000,000.00	(49,640.00)
3130ATBV8	FEDERAL HOME LOAN BANKS	4.150	99.0072	09/29/2027	5,000,000.00	4,950,360.00	5,000,000.00	(49,640.00)
3130ATBV8	FEDERAL HOME LOAN BANKS	4.150	99.0072	09/29/2027	7,225,000.00	7,153,270.20	7,225,000.00	(71,729.80)
3130ATH42	FEDERAL HOME LOAN BANKS	4.700	99.9383	09/29/2027	7,000,000.00	6,995,681.00	7,000,000.00	(4,319.00)
3133ENQ29	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.122	98.4149	09/29/2027	15,000,000.00	14,762,235.00	14,933,398.64	(171,163.64)
3130ATFA0	FEDERAL HOME LOAN BANKS	5.125	98.1353	09/30/2027	13,000,000.00	12,757,589.00	13,000,000.00	(242,411.00)
3130ATEF0	FEDERAL HOME LOAN BANKS	4.250	96.0899	09/30/2027	15,000,000.00	14,413,485.00	15,000,000.00	(586,515.00)
3133ENS50	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.231	98.9390	10/14/2027	23,775,000.00	23,522,747.25	23,682,511.97	(159,764.72)
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORP	4.320	99.4775	10/21/2027	5,000,000.00	4,973,875.00	5,000,000.00	(26,125.00)
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORP	4.320	99.4775	10/21/2027	5,000,000.00	4,973,875.00	5,000,000.00	(26,125.00)
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORP	4.320	99.4775	10/21/2027	5,000,000.00	4,973,875.00	5,000,000.00	(26,125.00)
3133ENV23	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.503	98.9157	10/25/2027	5,000,000.00	4,945,785.00	4,995,847.04	(50,062.04)
3133ENV23	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.503	98.9157	10/25/2027	5,000,000.00	4,945,785.00	4,995,833.33	(50,048.33)
3130ATNG8	FEDERAL HOME LOAN BANKS	5.000	99.9238	10/27/2027	5,000,000.00	4,996,190.00	5,000,000.00	(3,810.00)
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.284	99.5030	10/27/2027	5,000,000.00	4,975,150.00	5,016,823.25	(41,673.25)
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.195	99.5030	10/27/2027	3,715,000.00	3,696,536.45	3,739,827.76	(43,291.31)
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.252	99.5030	10/27/2027	10,000,000.00	14,925,450.00	15,068,552.41	(143,102.41)
31422XQ70	FEDERAL AGRICULTURAL MORTGAGE CORP	4.050	98.4376	11/22/2027	12,000,000.00	11,812,512.00	12,000,000.00	(187,488.00)
3130ATW45	FEDERAL HOME LOAN BANKS	4.851	98.8605	11/29/2027	4,895,000.00	4,839,221.48	4,906,425.57	(67,204.10)
3134GY4W9	FEDERAL HOME LOAN MORTGAGE CORP	5.040	99.8827	11/29/2027	5,000,000.00	4,994,135.00	5,000,000.00	(5,865.00)
3134GY4W9	FEDERAL HOME LOAN MORTGAGE CORP	5.040	99.8827	11/29/2027	10,000,000.00	9,988,270.00	10,000,000.00	(11,730.00)
3133EN3H1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.080	98.4293	11/29/2027	25,000,000.00	24,607,325.00	24,923,910.58	(316,585.58)
3133EN3H1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.077	98.4293	11/29/2027	25,000,000.00	24,607,325.00	24,926,977.68	(319,652.68)
3133EN3H1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.061	98.4293	11/29/2027	25,000,000.00	24,607,325.00	24,941,853.78	(334,528.78)
3130ATYK7	FEDERAL HOME LOAN BANKS	5.100	99.8912	11/30/2027	5,000,000.00	4,994,560.00	5,000,000.00	(5,440.00)
3130ATU54	FEDERAL HOME LOAN BANKS	3.796	99.3833	12/10/2027	25,000,000.00	24,845,825.00	25,436,677.77	(590,852.77)
3130ATU54	FEDERAL HOME LOAN BANKS	4.036	99.3833	12/10/2027	15,000,000.00	14,907,495.00	15,122,229.41	(214,734.41)
3130ATU54	FEDERAL HOME LOAN BANKS	4.002	99.3833	12/10/2027	50,000,000.00	49,691,650.00	50,473,175.43	(781,525.43)
3133EN456	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.896	97.3736	12/22/2027	15,000,000.00	14,606,040.00	14,915,233.73	(309,193.73)
3134GYAJ1	FEDERAL HOME LOAN MORTGAGE CORP	4.800	97.4617	12/30/2027	25,000,000.00	24,365,425.00	25,000,000.00	(634,575.00)
3134GYCF7	FEDERAL HOME LOAN MORTGAGE CORP	4.510	97.0104	12/30/2027	25,000,000.00	24,252,600.00	25,000,000.00	(747,400.00)
3133ENS66	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.000	98.6679	01/06/2028	25,000,000.00	24,666,975.00	25,000,000.00	(333,025.00)
3133ENS66	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.713	98.6679	01/06/2028	20,000,000.00	19,733,580.00	20,226,126.97	(492,546.97)
3133ENS66	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.757	98.6679	01/06/2028	18,000,000.00	17,760,222.00	18,171,408.77	(411,186.77)
3133ENS66	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.530	98.6679	01/06/2028	10,000,000.00	9,866,790.00	10,186,002.67	(319,212.67)
3134GYEF5	FEDERAL HOME LOAN MORTGAGE CORP	4.970	99.6008	01/26/2028	10,000,000.00	9,960,080.00	10,000,000.00	(39,920.00)
3134GYG71	FEDERAL HOME LOAN MORTGAGE CORP	5.050	97.9218	01/26/2028	10,000,000.00	9,792,180.00	10,000,000.00	(207,820.00)
3134GYG97	FEDERAL HOME LOAN MORTGAGE CORP	4.180	96.1477	02/07/2028	25,000,000.00	24,036,925.00	25,000,000.00	(963,075.00)
3134GYGR7	FEDERAL HOME LOAN MORTGAGE CORP	4.900	99.2988	02/09/2028	10,000,000.00	9,929,880.00	10,000,000.00	(70,120.00)
3134GYKJ0	FEDERAL HOME LOAN MORTGAGE CORP	5.276	99.8383	02/28/2028	10,000,000.00	9,983,830.00	10,000,000.00	(16,170.00)
3133EPK7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.620	96.8204	04/03/2028	10,000,000.00	9,682,040.00	10,000,000.00	(317,960.00)
3133EPG99	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.784	98.0220	04/25/2028	10,000,000.00	9,802,200.00	10,038,290.97	(236,090.97)
3130AVS94	FEDERAL HOME LOAN BANKS	5.150	97.9176	04/26/2028	20,000,000.00	19,587,520.00	20,000,000.00	(412,480.00)
3134GYR38	FEDERAL HOME LOAN MORTGAGE CORP	5.700	99.2390	05/15/2028	10,000,000.00	9,923,900.00	10,000,000.00	(76,100.00)
3133EPI55	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.290	95.8293	05/16/2028	25,000,000.00	23,957,325.00	25,000,000.00	(1,042,675.00)
3133EPI55	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.290	95.8293	05/16/2028	25,000,000.00	23,957,325.00	25,000,000.00	(1,042,675.00)
3130AW2R0	FEDERAL HOME LOAN BANKS	4.950	97.9264	05/23/2028	10,000,000.00	9,792,640.00	10,000,000.00	(207,360.00)
3133EPL3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.727	97.0523	05/30/2028	10,000,000.00	9,705,230.00	9,976,260.27	(271,030.27)
3133EPL3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.775	97.0523	05/30/2028	9,276,000.00	9,002,571.35	9,235,055.14	(232,483.79)
3134GYTV4	FEDERAL HOME LOAN MORTGAGE CORP	5.410	98.4151	06/07/2028	10,000,000.00	9,841,510.00	10,000,000.00	(158,490.00)
3134GYTV4	FEDERAL HOME LOAN MORTGAGE CORP	5.410	98.4151	06/07/2028	25,000,000.00	24,603,775.00	25,000,000.00	(396,225.00)
3130AVVX7	FEDERAL HOME LOAN BANKS	3.892	97.4367	06/09/2028	10,000,000.00	9,743,670.00	9,938,370.11	(194,700.11)
3130AWC24	FEDERAL HOME LOAN BANKS	3.987	98.5068	06/09/2028	10,000,000.00	9,850,680.00	10,005,240.52	(154,560.52)
3133EPN44	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.171	97.9620	06/21/2028	15,000,000.00	14,694,300.00	14,808,966.47	(114,666.47)
3134GYUC4	FEDERAL HOME LOAN MORTGAGE CORP	5.200	99.0400	06/28/2028	10,000,000.00	9,904,000.00	10,000,000.00	(96,000.00)
3130AWG79	FEDERAL HOME LOAN BANKS	6.000	99.5181	06/28/2028	7,220,000.00	7,185,206.82	7,220,000.00	(34,793.18)
3130AWHX1	FEDERAL HOME LOAN BANKS	5.950	99.4669	06/28/2028	25,000,000.00	24,866,725.00	25,000,000.00	(133,275.00)
3134GYVC3	FEDERAL HOME LOAN MORTGAGE CORP	6.000	99.5824	06/28/2028	25,000,000.00	24,895,600.00	25,000,000.00	(104,400.00)
3134GYXF4	FEDERAL HOME LOAN MORTGAGE CORP	6.000	99.5367	07/27/2028	10,000,000.00	9,953,670.00	10,000,000.00	(46,330.00)
3133EPI3E	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.357	96.2205	08/09/2028	10,000,000.00	9,622,050.00	9,623,302.68	(1,252.68)
3130AWTK6	FEDERAL HOME LOAN BANKS	5.732	99.5229	08/22/2028	15,000,000.00	14,928,435.00	14,992,541.05	(64,106.05)
3133EPU3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.529	100.6288	08/28/2028	10,000,000.00	10,062,880.00	9,980,742.26	82,137.74
3133EPU3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.529	100.6288	08/28/2028	10,000,000.00	10,062,880.00	9,980,742.26	82

313384LQ0	FEDERAL HOME LOAN BANKS	4.829	99.8387	09/12/2023	12,500,000.00	12,479,837.50	12,482,048.61		(2,211.11)
313384LT4	FEDERAL HOME LOAN BANKS	4.776	99.7947	09/15/2023	25,000,000.00	24,948,675.00	24,954,888.89		(6,213.89)
313384L74	FEDERAL HOME LOAN BANKS	4.801	99.7947	09/15/2023	10,000,000.00	9,979,470.00	9,981,838.91		(2,368.91)
313384LW7	FEDERAL HOME LOAN BANKS	4.777	99.7508	09/18/2023	70,000,000.00	69,825,560.00	69,846,622.22		(21,062.22)
313384LZ0	FEDERAL HOME LOAN BANKS	4.778	99.7068	09/21/2023	25,000,000.00	24,926,700.00	24,935,555.62		(8,855.62)
313312MA5	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.881	99.6921	09/22/2023	50,000,000.00	49,846,050.00	49,860,875.00		(14,825.00)
313384MH9	FEDERAL HOME LOAN BANKS	4.780	99.5895	09/29/2023	25,000,000.00	24,897,375.00	24,909,777.78		(12,402.78)
313384MH9	FEDERAL HOME LOAN BANKS	4.780	99.5895	09/29/2023	25,000,000.00	24,897,375.00	24,909,777.78		(12,402.78)
313384M8	FEDERAL HOME LOAN BANKS	4.708	99.5309	10/03/2023	10,000,000.00	9,953,090.00	9,959,111.11		(6,021.11)
313384M6	FEDERAL HOME LOAN BANKS	4.853	99.5162	10/04/2023	50,000,000.00	49,758,100.00	49,782,749.69		(24,649.69)
313384MQ9	FEDERAL HOME LOAN BANKS	4.854	99.4869	10/06/2023	50,000,000.00	49,743,450.00	49,769,583.33		(26,133.33)
313384MQ9	FEDERAL HOME LOAN BANKS	5.341	99.4869	10/06/2023	25,000,000.00	24,871,725.00	24,873,003.47		(1,278.47)
313384MV8	FEDERAL HOME LOAN BANKS	5.315	99.4136	10/11/2023	25,000,000.00	24,853,400.00	24,855,555.56		(2,155.56)
313384MX4	FEDERAL HOME LOAN BANKS	4.960	99.3842	10/13/2023	10,000,000.00	9,938,420.00	9,943,766.67		(5,346.67)
313384MX4	FEDERAL HOME LOAN BANKS	4.960	99.3842	10/13/2023	10,000,000.00	9,938,420.00	9,943,766.67		(5,346.67)
313384MX4	FEDERAL HOME LOAN BANKS	4.539	99.2830	10/20/2023	50,000,000.00	49,641,500.00	49,701,236.11		(59,736.11)
313384NE5	FEDERAL HOME LOAN BANKS	4.821	99.1806	10/27/2023	15,000,000.00	14,877,090.00	14,890,800.00		(13,710.00)
313384NM7	FEDERAL HOME LOAN BANKS	5.387	99.1806	10/27/2023	50,000,000.00	49,590,300.00	49,590,888.89		(588.89)
313384NS4	FEDERAL HOME LOAN BANKS	5.147	99.1057	11/01/2023	15,000,000.00	14,865,855.00	14,873,043.75		(7,188.75)
313384NZ8	FEDERAL HOME LOAN BANKS	5.055	98.9992	11/08/2023	10,000,000.00	9,899,920.00	9,906,877.78		(6,957.78)
313384PG8	FEDERAL HOME LOAN BANKS	4.799	98.8919	11/15/2023	25,000,000.00	24,722,975.00	24,757,812.50		(34,837.50)
313384PG8	FEDERAL HOME LOAN BANKS	4.828	98.8919	11/15/2023	10,000,000.00	9,889,190.00	9,902,500.00		(13,310.00)
313384PG8	FEDERAL HOME LOAN BANKS	4.992	98.8919	11/15/2023	5,000,000.00	4,944,595.00	4,949,583.33		(4,988.33)
313384PM5	FEDERAL HOME LOAN BANKS	4.796	98.8157	11/20/2023	25,000,000.00	24,703,925.00	24,741,944.44		(38,014.44)
313384RQ4	FEDERAL HOME LOAN BANKS	5.184	98.0458	01/10/2024	25,000,000.00	24,511,450.00	24,544,684.03		(33,234.03)
313384RQ4	FEDERAL HOME LOAN BANKS	4.938	98.0458	01/10/2024	50,000,000.00	49,022,900.00	49,126,666.67		(103,766.67)
313384RS0	FEDERAL HOME LOAN BANKS	5.024	98.0160	01/12/2024	10,000,000.00	9,801,600.00	9,820,819.44		(19,219.44)
313384RS0	FEDERAL HOME LOAN BANKS	5.024	98.0160	01/12/2024	10,000,000.00	9,801,600.00	9,820,819.44		(19,219.44)
313384RS0	FEDERAL HOME LOAN BANKS	5.024	98.0160	01/12/2024	10,000,000.00	9,801,600.00	9,820,819.44		(19,219.44)
313384RS0	FEDERAL HOME LOAN BANKS	5.024	98.0160	01/12/2024	15,000,000.00	14,702,400.00	14,731,229.17		(28,829.17)
313384SL4	FEDERAL HOME LOAN BANKS	5.103	97.7432	01/30/2024	50,000,000.00	48,871,600.00	48,968,166.67		(96,566.67)
313384SM2	FEDERAL HOME LOAN BANKS	5.406	97.7282	01/31/2024	20,000,000.00	19,545,640.00	19,554,977.78		(9,337.78)
313384SN0	FEDERAL HOME LOAN BANKS	5.389	97.7133	02/01/2024	6,025,000.00	5,887,226.33	5,890,823.25		(3,596.93)
313384ST7	FEDERAL HOME LOAN BANKS	5.359	97.6431	02/06/2024	9,851,000.00	9,618,821.78	9,625,745.94		(6,924.16)
313384ST7	FEDERAL HOME LOAN BANKS	5.367	97.6431	02/06/2024	15,000,000.00	14,646,465.00	14,656,350.00		(9,885.00)
313312SW1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.800	97.5983	02/09/2024	10,000,000.00	9,759,830.00	9,792,041.67		(32,211.67)
313396TB9	FEDERAL HOME LOAN MORTGAGE CORP	4.981	97.5237	02/14/2024	10,000,000.00	9,752,370.00	9,778,666.67		(26,296.67)
313396TC7	FEDERAL HOME LOAN MORTGAGE CORP	4.982	97.5088	02/15/2024	10,000,000.00	9,750,880.00	9,777,333.33		(26,453.33)
313384TP4	FEDERAL HOME LOAN BANKS	5.359	97.3498	02/26/2024	10,000,000.00	9,734,980.00	9,742,641.67		(7,661.67)
313384TS8	FEDERAL HOME LOAN BANKS	5.360	97.3051	02/29/2024	15,000,000.00	14,595,765.00	14,607,456.25		(11,691.25)
313384XX0	FEDERAL HOME LOAN BANKS	5.451	96.0493	05/28/2024	15,000,000.00	14,407,395.00	14,407,125.00		270.00
313384XM6	FEDERAL HOME LOAN BANKS	5.197	96.0200	05/30/2024	6,900,000.00	6,625,380.00	6,639,333.34		(13,953.34)
313384XR5	FEDERAL HOME LOAN BANKS	5.115	95.9615	06/03/2024	10,000,000.00	9,596,150.00	9,622,416.67		(26,266.67)
313384XT1	FEDERAL HOME LOAN BANKS	5.084	95.9322	06/05/2024	10,000,000.00	9,593,220.00	9,621,997.22		(28,777.22)
313384YA1	FEDERAL HOME LOAN BANKS	5.457	95.8298	06/12/2024	15,000,000.00	14,374,470.00	14,374,187.50		282.50
313384YF0	FEDERAL HOME LOAN BANKS	5.281	95.7649	06/17/2024	15,000,000.00	14,364,735.00	14,384,958.33		(20,223.33)
---	---	4.977	98.8341	11/19/2023	1,065,276,000.00	1,052,728,035.61	1,053,613,534.24		(885,498.63)

Agency CMO

FHLMC CMO

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3137BWWD2	FHMS K-725 A2	4.878	98.9383	01/25/2024	11,611,485.29	11,488,209.29	11,488,488.76	(48,279.47)
3137BHCY1	FHMS K-044 A2	5.154	96.5141	01/25/2025	18,788,244.83	18,133,314.42	18,218,401.28	(85,086.86)
3137FEUA6	FHMS K-730 A2	5.396	97.5020	01/25/2025	47,777,729.50	46,584,235.13	46,659,405.45	(75,170.32)
---	---	5.260	97.4833	12/01/2024	78,177,459.62	76,205,758.84	76,414,295.49	(208,536.65)

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	3.448	94.1613	05/25/2027	12,022,199.25	11,320,262.47	11,905,636.18	(585,373.71)
3136AW7J0	FNA 2017-M8 A2	3.448	94.1613	05/25/2027	12,022,199.25	11,320,262.47	11,905,636.18	(585,373.71)

Agency MBS

FHLMC

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3137BTM29	FHMS K-036 A2	4.912	99.4840	10/25/2023	6,620,729.84	6,586,565.21	6,612,629.88	(26,064.66)
3137BTY99	FHMS K-037 A2	4.889	99.2092	01/25/2024	7,831,919.70	7,769,984.10	7,795,994.27	(26,010.17)
3137FARF0	FHMS K-727 A2	5.613	97.8662	07/25/2024	23,721,749.16	23,215,569.25	23,224,552.89	(8,983.64)
3137FMMU6	FHMS K-735 A2	3.518	94.5965	05/25/2026	14,769,114.30	13,971,071.41	14,528,310.32	(557,238.91)
3137FNWX4	FHMS K-736 A2	3.655	93.0075	07/25/2026	10,000,000.00	9,300,746.90	9,650,809.44	(350,062.54)
3137BTUM1	FHMS K-061 A2	4.501	95.2889	11/25/2026	9,060,000.00	8,575,999.92	8,701,069.47	(125,069.55)
3137BTUM1	FHMS K-061 A2	4.561	95.2889	11/25/2026	8,500,000.00	8,099,555.48	8,199,839.53	(100,284.05)
3137BYLD0	FHMS K-L01 A2E	4.184	94.9898	02/25/2027	15,000,000.00	14,248,470.75	14,580,301.10	(331,830.35)
3137BXQY1	FHMS K-064 A2	3.154	94.5084	03/25/2027	1,000,000.00	945,084.41	1,001,289.46	(56,205.05)
3137FZLJ3	FHMS K-066 A2	3.111	93.8595	06/25/2027	11,095,000.00	10,413,712.63	11,086,923.01	(673,210.37)
3132XGRH1	FH WN2287	3.945	95.5600	11/01/2027	25,000,000.00	23,890,000.00	24,812,181.40	(922,181.40)
3132XGQ74	FH WN2277	4.062	95.6000	11/01/2027	10,000,000.00	9,560,000.00	9,899,882.86	(339,882.86)
3132XGRH1	FH WN2287	4.073	95.5600	11/01/2027	25,000,000.00	23,890,000.00	24,741,231.82	(851,231.82)
3132XFLR7	FH WN1235	4.690	95.8330	01/01/2028	20,000,000.00	19,166,600.00	19,778,821.78	(612,221.78)
3132XFLR7	FH WN1235	4.333	95.8330	01/01/2028	10,000,000.00	9,583,300.00	9,956,092.83	(372,792.83)
---	---	4.303	95.7915	11/09/2026	197,538,512.99	189,216,660.07	194,569,930.03	(5,353,269.96)

Agency MBS

FNMA

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3136AHAG5	FNA 2013-M14 A2	5.541	99.4532	10/25/2023	1,421,003.49	1,413,233.91	1,419,149.36	(5,915.45)
3136AKQM8	FNA 2014-M8 A2	5.910	97.9201	06/25/2024	7,069,279.60	6,922,246.64	6,979,110.82	(56,864.17)
3140JAVC9	FN BM6010	4.860	96.1766	09/01/2025	17,082,639.02	16,429,501.91	16,667,007.80	(237,505.88)
3138LCHR9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	2.939	95.1790	12/01/2025	14,075,001.15	13,396,445.34	14,066,566.82	(670,121.47)
3138LCHR1	FN AN0254	3.738	95.1790	12/01/2025	7,361,225.68	7,006,340.99	7,270,215.06	(263,874.07)
3138LDSW9	FN AN1760	4.176	92.7500	06/01/2026	15,000,000.00	13,912,500.00	14,710,934.27	(798,434.27)
3138LENE7	FN AN2188	3.543	92.5180	07/01/2026	9,985,143.40	9,238,054.97	9,581,881.72	(613,826.74)
3138LHUZ5	FN AN5099	3.076	93.8040	04/01/2027	24,059,240.00	22,568,529.49	24,041,905.89	(1,473,376.40)
3138LHZZ1	FN AN5246	3.365	93.2050	05/01/2027	7,100,000.00	6,617,555.00	7,075,045.82	(457,490.82)
3138LJ5T3	FN AN6257	4.582	93.5570	08/01/2027	15,310,099.19	14,323,669.50	14,666,020.26	(342,350.75)

3136AY6X6	FNA 2017-M15 A2	4.609	93.6784	09/25/2027	14,928,932.82	13,985,181.52	14,367,264.71	(382,083.19)
3136BML55	FNA 2022-M11 A2	4.554	93.4012	10/25/2027	26,552,568.30	24,800,422.73	25,489,335.84	(688,913.11)
3140LHVX5	FN BS6929	4.280	97.2230	11/01/2027	31,100,000.00	30,236,353.00	31,012,637.94	(776,284.94)
3140LH4A5	FN BS7116	4.363	96.9510	11/01/2027	20,210,000.00	19,593,797.10	20,210,000.00	(616,202.90)
3140LH5B7	FN BS6813	4.363	97.7630	02/01/2028	19,478,000.00	19,042,277.14	19,461,662.62	(419,385.48)
3140LJS23	FN BS7736	4.416	96.9800	02/01/2028	20,000,000.00	19,396,000.00	20,000,000.00	(362,886.88)
3140LJS23	FN BS7736	4.071	96.9800	02/01/2028	15,000,000.00	14,547,000.00	15,000,000.00	(453,000.00)
3140LJS23	FN BS7736	4.078	96.9800	02/01/2028	10,000,000.00	9,698,000.00	10,000,000.00	(302,000.00)
3140LKJ8	FN BS8358	4.074	96.9220	04/01/2028	24,459,000.00	23,706,151.98	24,459,000.00	(752,848.02)
3140LKYQ0	FN BS8818	4.526	96.0030	06/01/2028	25,000,000.00	24,000,750.00	24,386,614.64	(385,864.64)
3140LKU84	FN BS8706	4.510	96.8080	06/01/2028	25,000,000.00	24,202,000.00	24,495,103.02	(293,103.02)
<b>---</b>		<b>4.220</b>	<b>95.6854</b>	<b>07/09/2027</b>	<b>350,192,132.65</b>	<b>335,036,011.24</b>	<b>345,388,343.44</b>	<b>(10,352,332.21)</b>

**CD**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
06367D2F1	Bank of Montreal - Chicago Branch	5.430	100.0000	09/01/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BCB4	Toronto-Dominion Bank - New York Branch	5.570	100.0000	09/05/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06417MR23	Bank of Nova Scotia - Houston Branch	4.771	100.0000	09/29/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367D4F4	Bank of Montreal - Chicago Branch	5.350	100.0000	09/29/2023	25,000,000.00	25,000,000.00	25,000,000.00	0.00
06367DBF4	Bank of Montreal - Chicago Branch	5.530	100.0000	10/05/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BKK5	Toronto-Dominion Bank - New York Branch	5.410	100.0000	10/10/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JMA2	Royal Bank of Canada New York Branch	5.590	100.0000	10/11/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JQ26	Royal Bank of Canada New York Branch	5.280	100.0000	10/23/2023	25,000,000.00	25,000,000.00	25,000,000.00	0.00
06367D4H5	Bank of Montreal - Chicago Branch	5.356	100.0000	10/30/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BJK7	Toronto-Dominion Bank - New York Branch	5.470	100.0000	11/01/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367DAP0	Bank of Montreal - Chicago Branch	5.600	100.0000	11/20/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JNS2	Royal Bank of Canada New York Branch	5.470	100.0000	11/22/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BMP2	Toronto-Dominion Bank - New York Branch	5.390	100.0000	11/24/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JQJ9	Royal Bank of Canada New York Branch	5.410	100.0000	11/30/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JP68	Royal Bank of Canada New York Branch	4.945	100.0000	12/15/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JQA8	Royal Bank of Canada New York Branch	5.420	100.0000	01/03/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BNB2	Toronto-Dominion Bank - New York Branch	5.390	100.0000	01/10/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BRT9	Toronto-Dominion Bank - New York Branch	5.220	100.0000	01/24/2024	40,000,000.00	40,000,000.00	40,000,000.00	0.00
78015JVE4	Royal Bank of Canada New York Branch	5.260	100.0000	01/31/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BMG2	Toronto-Dominion Bank - New York Branch	5.740	100.0000	02/20/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367DC94	Bank of Montreal - Chicago Branch	5.760	100.0000	02/26/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BNC0	Toronto-Dominion Bank - New York Branch	5.750	100.0000	02/27/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06417M3B9	Bank of Nova Scotia - Houston Branch	5.790	100.0000	03/15/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JWS2	Royal Bank of Canada New York Branch	5.770	100.0000	03/15/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06417M3D5	Bank of Nova Scotia - Houston Branch	5.780	100.0000	03/18/2024	100,000,000.00	100,000,000.00	100,000,000.00	0.00
06367DAR6	Bank of Montreal - Chicago Branch	5.840	100.0000	03/22/2024	70,000,000.00	70,000,000.00	70,000,000.00	0.00
89115BPL8	Toronto-Dominion Bank - New York Branch	5.920	100.0000	03/25/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JYN1	Royal Bank of Canada New York Branch	5.900	100.0000	03/26/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115B2M1	Toronto-Dominion Bank - New York Branch	5.860	100.0000	05/31/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
<b>---</b>		<b>5.539</b>	<b>100.0000</b>	<b>01/01/2024</b>	<b>1,460,000,000.00</b>	<b>1,460,000,000.00</b>	<b>1,460,000,000.00</b>	<b>0.00</b>

**CP**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
22533UW17	Credit Agricole Corporate And Investment Bank, New	5.340	100.0000	09/01/2023	30,000,000.00	30,000,000.00	30,000,000.00	0.00
22533UW17	Credit Agricole Corporate And Investment Bank, New	5.340	100.0000	09/01/2023	100,000,000.00	100,000,000.00	100,000,000.00	0.00
22533UW17	Credit Agricole Corporate And Investment Bank, New	5.340	100.0000	09/01/2023	150,000,000.00	150,000,000.00	150,000,000.00	0.00
89233HW59	Toyota Motor Credit Corporation	5.366	99.9416	09/05/2023	50,000,000.00	49,970,777.78	49,970,777.78	0.00
47816GW62	Johnson & Johnson	4.867	99.9339	09/06/2023	20,000,000.00	19,986,777.78	19,986,777.78	0.00
24422MWD9	John Deere Capital Corporation	5.352	99.8250	09/13/2023	25,000,000.00	24,956,250.00	24,956,250.00	0.00
74271UWJ5	The Procter & Gamble Company	5.075	99.7663	09/18/2023	10,000,000.00	9,976,625.00	9,976,625.00	0.00
89233HWK6	Toyota Motor Credit Corporation	5.353	99.7375	09/19/2023	40,000,000.00	39,895,000.00	39,895,000.00	0.00
7426M5WN0	Private Export Funding Corporation	4.830	99.7247	09/22/2023	50,000,000.00	49,862,333.33	49,862,333.33	0.00
89233HWR1	Toyota Motor Credit Corporation	5.376	99.6487	09/25/2023	40,000,000.00	39,859,466.67	39,859,466.67	0.00
23102WS5	Cummins Inc.	5.450	99.6278	09/26/2023	25,000,000.00	24,906,944.45	24,906,944.45	0.00
46640QW4	J.P. Morgan Securities LLC	5.139	99.6403	09/27/2023	100,000,000.00	99,640,333.33	99,640,333.33	0.00
7426M3WV7	Private Export Funding Corporation	5.079	99.6150	09/29/2023	100,000,000.00	99,615,000.00	99,615,000.00	0.00
63763QWV5	National Securities Clearing Corporation	5.384	99.5893	09/29/2023	25,000,000.00	24,897,333.33	24,897,333.33	0.00
63763QX36	National Securities Clearing Corporation	5.377	99.5316	10/03/2023	50,000,000.00	49,765,777.78	49,765,777.78	(0.00)
63763QX36	National Securities Clearing Corporation	5.376	99.5316	10/03/2023	25,000,000.00	24,882,888.89	24,882,888.89	0.00
63763QX36	National Securities Clearing Corporation	5.458	99.3907	10/12/2023	25,000,000.00	24,847,673.61	24,847,673.61	0.00
63763QXJ1	National Securities Clearing Corporation	5.461	99.3015	10/18/2023	25,000,000.00	24,825,381.95	24,825,381.95	0.00
63763QXL6	National Securities Clearing Corporation	5.428	99.2745	10/20/2023	50,000,000.00	49,637,263.89	49,637,263.89	0.00
02314QXP9	Amazon.com, Inc.	4.995	99.2994	10/23/2023	25,000,000.00	24,824,861.11	24,824,861.11	0.00
7426M5XX7	Private Export Funding Corporation	5.454	99.1133	10/31/2023	25,000,000.00	24,778,333.33	24,778,333.33	0.00
63763QY35	National Securities Clearing Corporation	5.451	99.0638	11/03/2023	10,200,000.00	10,104,502.50	10,104,502.50	0.00
74271UY61	The Procter & Gamble Company	5.179	99.0742	11/06/2023	25,000,000.00	24,768,541.67	24,768,541.67	0.00
02314QYA1	Amazon.com, Inc.	5.033	99.0511	11/10/2023	25,000,000.00	24,762,777.78	24,762,777.78	0.00
7426M3YF0	Private Export Funding Corporation	5.458	98.8917	11/15/2023	25,000,000.00	24,722,916.67	24,722,916.67	0.00
63763QYF8	National Securities Clearing Corporation	5.481	98.8813	11/15/2023	25,000,000.00	24,720,312.50	24,720,312.50	0.00
63763QYF8	National Securities Clearing Corporation	5.481	98.8813	11/15/2023	25,000,000.00	24,720,312.50	24,720,312.50	0.00
7426M3YV5	Private Export Funding Corporation	5.381	98.7021	11/29/2023	50,000,000.00	49,351,041.67	49,351,041.67	0.00
7426M4AA5	Private Export Funding Corporation	5.353	98.1078	01/10/2024	50,000,000.00	49,053,888.89	49,053,888.89	0.00
7426M2AG6	Private Export Funding Corporation	5.501	97.9564	01/16/2024	25,000,000.00	24,489,104.16	24,489,104.16	0.00
7426M2AQ4	Private Export Funding Corporation	5.357	97.9056	01/24/2024	25,000,000.00	24,476,388.89	24,476,388.89	0.00
46651VDF0	J.P. Morgan Securities LLC	5.810	100.0000	01/26/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
7426M4AW7	Private Export Funding Corporation	5.454	97.7769	01/30/2024	25,000,000.00	24,444,236.11	24,444,236.11	0.00
7426M2AX9	Private Export Funding Corporation	5.459	97.7622	01/31/2024	50,000,000.00	48,881,111.11	48,881,111.11	0.00
63763PB16	National Securities Clearing Corporation	5.596	97.6837	02/01/2024	20,000,000.00	19,536,750.00	19,536,750.00	0.00
78015CBV3	Royal Bank of Canada New York Branch	5.717	97.2196	02/29/2024	25,000,000.00	24,304,909.72	24,304,909.72	0.00
46640PC19	J.P. Morgan Securities LLC	5.578	97.2751	03/01/2024	50,000,000.00	48,637,527.78	48,637,527.78	0.00
46640PC2	J.P. Morgan Securities LLC	5.782	96.8070	03/25/2024	50,000,000.00	48,403,500.00	48,403,500.00	0.00
46651VDN3	J.P. Morgan Securities LLC	5.930	100.0000	05/10/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
7426M4EP8	Private Export Funding Corporation	5.523	96.0692	05/23/2024	25,000,000.00	24,017,291.66	24,017,291.66	0.00
<b>---</b>		<b>5.370</b>	<b>99.2145</b>	<b>11/05/2023</b>	<b>1,720,200,000.00</b>	<b>1,706,524,135.83</b>	<b>1,706,524,135.83</b>	<b>(0.00)</b>

**Corporate**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
742651DT6	PRIVATE EXPORT FUNDING CORP	4.967	99.3139	01/15/2024	25,000,000.00	24,828,475.00	24,872,156.07	(43,681.07)

742651D16 PRIVATE EXPORT FUNDING CORP 4.967 99.3139 01/15/2024 25,000,000.00 24,828,475.00 24,872,156.07 (43,681.07)

**MM Fund**  
**MMFUND**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
949921126	ALLSPRING GOVT MM SEL	5.270	1.0000	08/31/2023	78,000,000.00	78,000,000.00	78,000,000.00	0.00
949921126	ALLSPRING GOVT MM SEL	5.270	1.0000	08/31/2023	89,000,000.00	89,000,000.00	89,000,000.00	0.00
949921126	ALLSPRING GOVT MM SEL	5.270	1.0000	08/31/2023	60,000,000.00	60,000,000.00	60,000,000.00	0.00
949921126	ALLSPRING GOVT MM SEL	5.270	1.0000	08/31/2023	70,000,000.00	70,000,000.00	70,000,000.00	0.00
31667A703	FIDELITY IMM-GOVT INSTL	5.280	1.0000	08/31/2023	1,000,000.00	1,000,000.00	1,000,000.00	0.00
61747C707	MORG STAN 1 LQ GV 1	5.250	1.0000	08/31/2023	91,000,000.00	91,000,000.00	91,000,000.00	0.00
4812CA538	JPMORGAN US GVT MM EMPWR	5.230	1.0000	08/31/2023	1,000,000.00	1,000,000.00	1,000,000.00	0.00
85749T517	SS INST INV-US GV MM OPP	5.260	1.0000	08/31/2023	240,000,000.00	240,000,000.00	240,000,000.00	0.00
PPG34MT93	US BANK DEPOSIT ACCOUNT	5.300	1.0000	08/31/2023	1,000,000.00	1,000,000.00	1,000,000.00	0.00
--	--	5.263	1.0000	08/31/2023	631,000,000.00	631,000,000.00	631,000,000.00	0.00

**Muni**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
799017XT0	SAN MATEO CALIF UN HIGH SCH DIST	0.256	100.0000	09/01/2023	500,000.00	500,000.00	500,000.00	0.00
419792D29	HAWAII ST	0.422	99.6440	10/01/2023	3,260,000.00	3,248,394.40	3,260,000.00	(11,605.60)
419792A63	HAWAII ST	0.422	99.6440	10/01/2023	10,000,000.00	9,964,400.00	10,000,000.00	(35,600.00)
882724XJ1	TEXAS ST	0.508	99.6960	10/01/2023	4,745,000.00	4,730,575.20	4,745,000.00	(14,424.80)
93974EFT3	WASHINGTON ST	0.470	95.6850	08/01/2024	14,995,000.00	14,347,965.75	14,995,000.00	(647,034.25)
802498YY5	SANTA MONICA-MALIBU UNI SCH DIST CALIF	0.396	95.4640	08/01/2024	1,000,000.00	954,640.00	1,000,000.00	(45,360.00)
419792F84	HAWAII ST	0.713	95.7530	08/01/2024	9,000,000.00	8,617,770.00	9,000,000.00	(382,230.00)
074437HA5	BEAUMONT CALIF UNI SCH DIST	0.690	95.3420	08/01/2024	275,000.00	262,190.50	275,000.00	(12,809.50)
987388GU3	YOSEMITE CALIF CMNTY COLLEGE DIST	1.440	96.4360	08/01/2024	700,000.00	675,052.00	700,000.00	(24,948.00)
757710IUS5	REDONDO BEACH CALIF UNI SCH DIST	1.571	96.3780	08/01/2024	500,000.00	481,890.00	500,000.00	(18,110.00)
826239GH2	SIERRA CALIF JT CMNTY COLLEGE DIST	0.354	95.5320	08/01/2024	720,000.00	687,830.40	720,000.00	(32,169.60)
826239FY6	SIERRA CALIF JT CMNTY COLLEGE DIST	0.344	95.3600	08/01/2024	500,000.00	476,800.00	500,000.00	(23,200.00)
93974EYA8	WASHINGTON ST	3.350	98.1950	08/01/2024	13,475,000.00	13,231,776.25	13,475,000.00	(243,223.75)
419792A71	HAWAII ST	0.713	95.0310	10/01/2024	10,000,000.00	9,503,100.00	10,000,000.00	(496,900.00)
419792D37	HAWAII ST	0.713	95.0310	10/01/2024	2,500,000.00	2,375,775.00	2,500,000.00	(124,225.00)
882724XK8	TEXAS ST	0.794	95.2640	10/01/2024	5,810,000.00	5,534,838.40	5,810,000.00	(275,161.60)
802498YZ2	SANTA MONICA-MALIBU UNI SCH DIST CALIF	0.669	91.9970	08/01/2025	1,000,000.00	919,970.00	1,000,000.00	(80,030.00)
56781RK73	MARIN CALIF CMNTY COLLEGE DIST	0.763	92.4740	08/01/2025	1,065,000.00	984,848.10	1,065,000.00	(80,151.90)
419792F92	HAWAII ST	1.033	93.0840	08/01/2025	6,250,000.00	5,817,750.00	6,250,000.00	(432,250.00)
074437HB3	BEAUMONT CALIF UNI SCH DIST	1.109	92.2740	08/01/2025	500,000.00	461,370.00	500,000.00	(38,630.00)
7994082E8	SAN RAMON VALLEY CALIF UNI SCH DIST	0.967	92.5260	08/01/2025	4,505,000.00	4,168,296.30	4,505,000.00	(336,703.70)
93974EYB6	WASHINGTON ST	3.350	97.0770	08/01/2025	10,065,000.00	9,770,800.05	10,065,000.00	(294,199.95)
419792A89	HAWAII ST	1.033	95.9850	10/01/2025	12,775,000.00	12,262,083.75	13,221,531.18	(959,447.43)
419792D45	HAWAII ST	1.033	92.5950	10/01/2025	3,660,000.00	3,388,977.00	3,660,000.00	(271,023.00)
93974EYC4	WASHINGTON ST	3.370	96.4480	08/01/2026	20,825,000.00	20,085,296.00	20,825,000.00	(739,704.00)
13063D3N6	CALIFORNIA ST	4.847	100.3140	03/01/2027	9,300,000.00	9,329,202.00	9,300,000.00	29,202.00
--	--	1.768	96.5213	03/26/2025	147,925,000.00	142,781,591.10	148,371,531.18	(5,589,940.08)

**Mutual Fund**  
**Open-End Fund**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
CLTRSF	CALTRUST	4.730	1.0086	---	93,213,169.12	94,017,200.84	94,017,200.84	(0.00)
CLTRSF	CALTRUST	4.730	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
459516LT5	INTERNATIONAL FINANCE CORP	5.117	99.7819	09/15/2023	50,000,000.00	49,890,950.00	49,902,194.44	(11,244.44)
45950VQZ2	INTERNATIONAL FINANCE CORP	0.829	98.2280	01/19/2024	25,000,000.00	24,557,000.00	24,996,322.60	(439,322.60)
45906M3C3	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	2.540	98.2445	03/28/2024	3,895,000.00	3,826,623.28	3,888,722.06	(62,098.78)
45950VPQ3	INTERNATIONAL FINANCE CORP	0.273	94.8670	08/22/2024	25,000,000.00	23,716,750.00	24,994,489.33	(1,277,739.33)
45950VQG4	INTERNATIONAL FINANCE CORP	0.484	94.6242	09/23/2024	25,000,000.00	23,656,050.00	24,988,406.02	(1,332,356.02)
45950VQL3	INTERNATIONAL FINANCE CORPORATION	0.719	94.3930	10/29/2024	25,000,000.00	23,598,250.00	24,988,848.72	(1,390,598.72)
45950VRA6	INTERNATIONAL FINANCE CORP	1.099	93.7816	01/21/2025	25,000,000.00	23,445,400.00	24,979,953.47	(1,534,553.47)
45950VRX6	INTERNATIONAL FINANCE CORP	4.077	98.3930	02/01/2027	25,000,000.00	24,598,250.00	24,940,010.02	(341,760.02)
--	--	2.219	96.7588	09/18/2024	203,895,000.00	197,289,273.28	203,678,946.67	(6,389,673.39)

**US Gov**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
912797GT8	UNITED STATES TREASURY	5.376	99.7358	09/19/2023	50,000,000.00	49,867,875.00	49,868,175.00	(300.00)
912796CR8	UNITED STATES TREASURY	5.309	99.7061	09/21/2023	50,000,000.00	49,853,055.50	49,856,666.67	(3,611.17)
912796CS6	UNITED STATES TREASURY	4.918	99.6033	09/28/2023	15,000,000.00	14,940,487.50	14,946,849.37	(6,361.87)
912796CS6	UNITED STATES TREASURY	4.919	99.6033	09/28/2023	15,000,000.00	14,940,487.50	14,946,843.75	(6,356.25)
912796CS6	UNITED STATES TREASURY	4.884	99.6033	09/28/2023	25,000,000.00	24,900,812.50	24,911,993.13	(11,180.63)
912796CS6	UNITED STATES TREASURY	4.917	99.6033	09/28/2023	25,000,000.00	24,900,812.50	24,911,359.38	(10,546.88)
912796CS6	UNITED STATES TREASURY	4.917	99.6033	09/28/2023	25,000,000.00	24,900,812.50	24,911,359.38	(10,546.88)
912797HA8	UNITED STATES TREASURY	5.282	99.4285	10/10/2023	10,000,000.00	9,942,854.20	9,944,592.92	(1,738.72)
912797HA8	UNITED STATES TREASURY	5.282	99.4285	10/10/2023	10,000,000.00	9,942,854.20	9,944,592.92	(1,738.72)
912797FA0	UNITED STATES TREASURY	4.929	99.3964	10/12/2023	50,000,000.00	49,698,194.50	49,730,510.42	(32,315.92)
912797FA0	UNITED STATES TREASURY	5.222	99.3964	10/12/2023	15,000,000.00	14,909,458.35	14,914,090.48	(4,632.13)
912797FA0	UNITED STATES TREASURY	5.355	99.3964	10/12/2023	10,000,000.00	9,939,638.90	9,941,102.36	(1,463.46)
912797HB6	UNITED STATES TREASURY	5.320	99.3241	10/17/2023	10,000,000.00	9,932,405.60	9,934,258.32	(1,852.72)
912797HB6	UNITED STATES TREASURY	5.320	99.3241	10/17/2023	10,000,000.00	9,932,405.60	9,934,258.32	(1,852.72)
912797HB6	UNITED STATES TREASURY	5.320	99.3241	10/17/2023	10,000,000.00	9,932,405.60	9,934,258.32	(1,852.72)
912797HB6	UNITED STATES TREASURY	5.320	99.3241	10/17/2023	10,000,000.00	9,932,405.60	9,934,258.32	(1,852.72)
912797FC6	UNITED STATES TREASURY	5.170	99.1895	10/26/2023	15,000,000.00	14,878,427.10	14,886,104.17	(7,677.07)
912797FJ1	UNITED STATES TREASURY	5.412	98.9851	11/09/2023	10,000,000.00	9,898,512.50	9,900,250.92	(1,738.42)
912797FJ1	UNITED STATES TREASURY	5.418	98.9851	11/09/2023	10,000,000.00	9,898,512.50	9,900,141.67	(1,629.17)
912797FW2	UNITED STATES TREASURY	5.502	98.1597	01/04/2024	25,000,000.00	24,539,930.50	24,542,734.38	(2,803.88)
912797GP6	UNITED STATES TREASURY	5.592	97.3453	02/29/2024	25,000,000.00	24,336,333.25	24,327,396.46	8,936.79
--	UNITED STATES TREASURY	5.199	99.3023	10/18/2023	425,000,000.00	422,018,681.40	422,121,796.65	(103,115.25)

US Gov  
US GOV

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
91282CDA6	UNITED STATES TREASURY	2.157	99.5781	09/30/2023	50,000,000.00	49,789,062.50	49,925,923.55	(136,861.05)
91282CDA6	UNITED STATES TREASURY	2.185	99.5781	09/30/2023	25,000,000.00	24,894,531.25	24,962,429.07	(67,897.82)
91282CAP6	UNITED STATES TREASURY	2.274	99.3594	10/15/2023	10,000,000.00	9,935,937.50	9,974,692.67	(38,755.17)
91282KT91	UNITED STATES TREASURY	0.319	99.3750	10/31/2023	20,000,000.00	19,875,000.00	20,042,766.43	(167,766.43)
91282SK2	UNITED STATES TREASURY	2.300	99.5781	10/31/2023	10,000,000.00	9,957,812.50	10,009,207.59	(51,395.09)
91282KT91	UNITED STATES TREASURY	2.617	99.3750	10/31/2023	10,000,000.00	9,937,500.00	9,984,145.22	(46,645.22)
91282CDM0	UNITED STATES TREASURY	2.495	98.7969	11/30/2023	15,000,000.00	14,819,531.25	14,928,162.87	(108,631.62)
91282SZ9	UNITED STATES TREASURY	5.025	98.7969	01/31/2024	25,000,000.00	24,699,218.75	24,746,383.93	(47,165.18)
91282CBM2	UNITED STATES TREASURY	0.219	97.6406	02/15/2024	25,000,000.00	24,410,156.25	24,989,326.71	(579,170.46)
91282CBR1	UNITED STATES TREASURY	0.287	97.2813	03/15/2024	50,000,000.00	48,640,625.00	49,990,120.07	(1,349,495.07)
91282W71	UNITED STATES TREASURY	2.395	98.1094	03/31/2024	30,000,000.00	29,432,812.50	29,954,458.79	(521,646.29)
91282EG2	UNITED STATES TREASURY	2.358	98.1875	03/31/2024	10,000,000.00	9,818,750.00	9,993,916.08	(175,166.08)
91282R6R6	UNITED STATES TREASURY	4.390	97.9219	04/30/2024	25,000,000.00	24,480,468.75	24,657,627.21	(177,158.46)
91282CC3	UNITED STATES TREASURY	4.274	96.4219	05/15/2024	15,000,000.00	14,463,281.25	14,589,885.71	(126,604.46)
91282RWJ5	UNITED STATES TREASURY	5.256	97.9688	05/15/2024	50,000,000.00	48,984,375.00	49,067,597.04	(83,222.04)
91282XTJ2	UNITED STATES TREASURY	2.567	97.4844	05/31/2024	10,000,000.00	9,748,437.50	9,958,973.75	(210,536.25)
91282CFR8	UNITED STATES TREASURY	2.502	97.8594	05/31/2024	20,000,000.00	19,571,875.00	19,999,708.23	(427,833.23)
91282CFR8	UNITED STATES TREASURY	2.563	97.8594	05/31/2024	20,000,000.00	19,571,875.00	19,990,942.85	(419,067.85)
91282CCG4	UNITED STATES TREASURY	5.185	96.0469	06/15/2024	10,000,000.00	9,604,687.50	9,626,403.74	(21,716.24)
91282XX3	UNITED STATES TREASURY	2.558	97.2500	06/30/2024	25,000,000.00	24,312,500.00	24,887,870.07	(575,370.07)
91282XX3	UNITED STATES TREASURY	3.217	97.2500	06/30/2024	10,000,000.00	9,725,000.00	9,903,030.87	(178,030.87)
91282CF44	UNITED STATES TREASURY	5.386	97.8438	07/31/2024	100,000,000.00	97,843,750.00	97,899,297.81	(55,547.81)
91282CCX7	UNITED STATES TREASURY	0.439	95.0000	09/15/2024	25,000,000.00	23,750,000.00	24,983,409.13	(1,233,409.13)
91282CCX7	UNITED STATES TREASURY	0.438	95.0000	09/15/2024	25,000,000.00	23,750,000.00	24,983,732.88	(1,233,732.88)
91282CFN6	UNITED STATES TREASURY	4.215	98.8750	09/30/2024	25,000,000.00	24,718,750.00	25,008,970.75	(290,220.75)
91282CDB4	UNITED STATES TREASURY	0.754	94.9219	10/15/2024	25,000,000.00	23,730,468.75	24,964,368.91	(1,233,900.16)
91282YV6	UNITED STATES TREASURY	1.747	95.4688	11/30/2024	25,000,000.00	23,867,187.50	24,925,350.96	(1,058,163.46)
91282ZC7	UNITED STATES TREASURY	0.540	94.2969	02/28/2025	10,000,000.00	9,429,687.50	10,086,545.85	(656,858.35)
91282ZF0	UNITED STATES TREASURY	0.647	93.1250	03/31/2025	25,000,000.00	23,281,250.00	24,942,877.83	(1,661,627.83)
91282ZF0	UNITED STATES TREASURY	0.619	93.1250	03/31/2025	25,000,000.00	23,281,250.00	24,953,461.75	(1,672,211.75)
91282CEH0	UNITED STATES TREASURY	2.647	96.2500	04/15/2025	10,000,000.00	9,625,000.00	9,996,614.82	(371,614.82)
91282ZL7	UNITED STATES TREASURY	0.445	92.6406	04/30/2025	15,000,000.00	13,896,093.75	14,982,740.52	(1,086,646.77)
91282R4R8	UNITED STATES TREASURY	2.799	96.4688	05/31/2025	15,000,000.00	14,470,312.50	15,018,890.25	(548,577.75)
91282CAB7	UNITED STATES TREASURY	0.675	91.5781	07/31/2025	25,000,000.00	22,894,531.25	24,799,642.52	(1,905,111.27)
91282CAM3	UNITED STATES TREASURY	0.815	91.0938	09/30/2025	25,000,000.00	22,773,437.50	24,711,456.19	(1,938,018.69)
91282CAM3	UNITED STATES TREASURY	0.950	91.0938	09/30/2025	25,000,000.00	22,773,437.50	24,643,317.66	(1,869,880.16)
91282CB4	UNITED STATES TREASURY	0.700	90.5938	12/31/2025	25,000,000.00	22,648,437.50	24,813,591.49	(2,165,153.99)
91282CBH3	UNITED STATES TREASURY	2.447	90.2344	01/31/2026	15,000,000.00	13,535,156.25	14,287,406.09	(952,249.84)
91282CBH3	UNITED STATES TREASURY	0.586	90.2344	01/31/2026	10,000,000.00	9,023,437.50	9,949,796.11	(926,358.61)
91282CBH3	UNITED STATES TREASURY	0.593	90.2344	01/31/2026	10,000,000.00	9,023,437.50	9,948,125.53	(924,688.03)
91282RP46	UNITED STATES TREASURY	0.799	92.9375	02/15/2026	10,000,000.00	9,293,750.00	10,198,795.80	(905,045.80)
91282RP46	UNITED STATES TREASURY	0.670	92.9375	02/15/2026	10,000,000.00	9,293,750.00	10,230,705.13	(936,955.13)
91282CBQ3	UNITED STATES TREASURY	0.591	90.2813	02/28/2026	20,000,000.00	18,056,250.00	19,955,301.61	(1,899,051.61)
91282CBT7	UNITED STATES TREASURY	0.715	90.7500	03/31/2026	25,000,000.00	22,687,500.00	25,022,206.93	(2,334,706.93)
91282CC18	UNITED STATES TREASURY	0.882	90.3906	06/30/2026	20,000,000.00	18,078,125.00	19,996,132.22	(1,918,007.22)
91282C18	UNITED STATES TREASURY	0.906	90.3906	06/30/2026	35,000,000.00	31,636,718.75	34,969,819.23	(3,333,100.48)
91282CCW9	UNITED STATES TREASURY	0.832	89.5313	08/31/2026	25,000,000.00	22,382,812.50	24,940,282.47	(2,557,469.97)
91282CCW9	UNITED STATES TREASURY	0.902	89.5313	08/31/2026	25,000,000.00	22,382,812.50	24,889,031.17	(2,506,218.67)
91282CC22	UNITED STATES TREASURY	0.982	89.7188	09/30/2026	20,000,000.00	17,943,750.00	19,935,823.00	(1,992,073.00)
91282CC22	UNITED STATES TREASURY	2.540	89.7188	09/30/2026	15,000,000.00	13,457,812.50	14,277,507.01	(819,694.51)
91282CDG3	UNITED STATES TREASURY	2.884	90.1406	10/31/2026	10,000,000.00	9,014,062.50	9,481,862.73	(467,800.23)
91282E0Y0	UNITED STATES TREASURY	4.205	105.5938	11/15/2026	25,000,000.00	26,398,437.50	26,672,525.17	(274,087.67)
91282CDK4	UNITED STATES TREASURY	4.099	90.3125	11/30/2026	25,000,000.00	22,578,125.00	22,887,797.02	(309,672.02)
91282E0E7	UNITED STATES TREASURY	3.048	106.5469	02/15/2027	15,000,000.00	15,982,031.25	16,719,291.72	(737,260.47)
91282CFE4	UNITED STATES TREASURY	2.502	93.6875	03/31/2027	25,000,000.00	23,421,875.00	24,998,602.01	(1,576,727.01)
91282CFE4	UNITED STATES TREASURY	2.503	93.6875	03/31/2027	25,000,000.00	23,421,875.00	24,997,204.01	(1,575,329.01)
91282ZS2	UNITED STATES TREASURY	2.845	86.6094	05/31/2027	20,000,000.00	17,321,875.00	18,373,463.17	(1,051,588.17)
91282CEW7	UNITED STATES TREASURY	3.109	96.0000	06/30/2027	15,000,000.00	14,400,000.00	15,074,383.33	(674,383.33)
91282CEW7	UNITED STATES TREASURY	3.213	96.0000	06/30/2027	15,000,000.00	14,400,000.00	15,019,437.24	(619,437.24)
912820FA1	UNITED STATES TREASURY	3.247	106.8281	08/15/2027	15,000,000.00	16,024,218.75	16,700,592.41	(676,373.66)
912820FA1	UNITED STATES TREASURY	3.483	106.8281	08/15/2027	15,000,000.00	16,024,218.75	16,563,027.17	(538,808.42)
91282CFH9	UNITED STATES TREASURY	3.269	95.4219	08/31/2027	5,000,000.00	4,771,093.75	4,973,608.21	(202,514.46)
912820FB9	UNITED STATES TREASURY	4.003	106.5625	11/15/2027	15,000,000.00	15,984,375.00	16,202,637.36	(218,262.36)
91282CFZ9	UNITED STATES TREASURY	3.840	98.1719	11/30/2027	15,000,000.00	14,725,781.25	15,019,657.66	(293,876.41)
91282CFZ9	UNITED STATES TREASURY	4.048	98.1719	11/30/2027	25,000,000.00	24,542,968.75	24,833,052.91	(290,084.16)
91282CHK0	UNITED STATES TREASURY	4.125	98.8125	06/30/2028	25,000,000.00	24,703,125.00	24,865,167.02	(162,042.02)
---	UNITED STATES TREASURY	2.384	95.8519	07/02/2025	1,420,000,000.00	1,359,916,406.25	1,415,881,083.23	(55,964,676.98)

Summary Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
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COUNTY OF RIVERSIDE  
TREASURER-TAX COLLECTOR  
CAPITAL MARKETS  
COUNTY ADMINISTRATIVE CENTER  
4080 LEMON STREET,  
4TH FLOOR,  
RIVERSIDE, CA 92502-2205

