

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



ITEM: 2.8
(ID # 23810)

MEETING DATE:
Tuesday, January 09, 2024

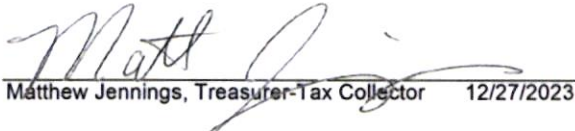
FROM : TREASURER-TAX COLLECTOR:

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

RECOMMENDED MOTION: That the Board of Supervisors:

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

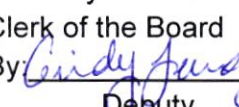
ACTION: Consent


Matthew Jennings, Treasurer-Tax Collector 12/27/2023

MINUTES OF THE BOARD OF SUPERVISORS

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

Ayes: Jeffries, Spiegel, Washington and Perez and Gutierrez
Nays: None
Absent: None
Date: January 9, 2024
xc: Tax Collector

Kimberly A. Rector
Clerk of the Board
By 
Deputy

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

FINANCIAL DATA	Current Fiscal Year:	Next Fiscal Year:	Total Cost:	Ongoing Cost
COST	\$ 0	\$ 0	\$ 0	\$ 0
NET COUNTY COST	\$ 0	\$ 0	\$ 0	\$ 0
SOURCE OF FUNDS: NA			Budget Adjustment:	No
			For Fiscal Year:	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

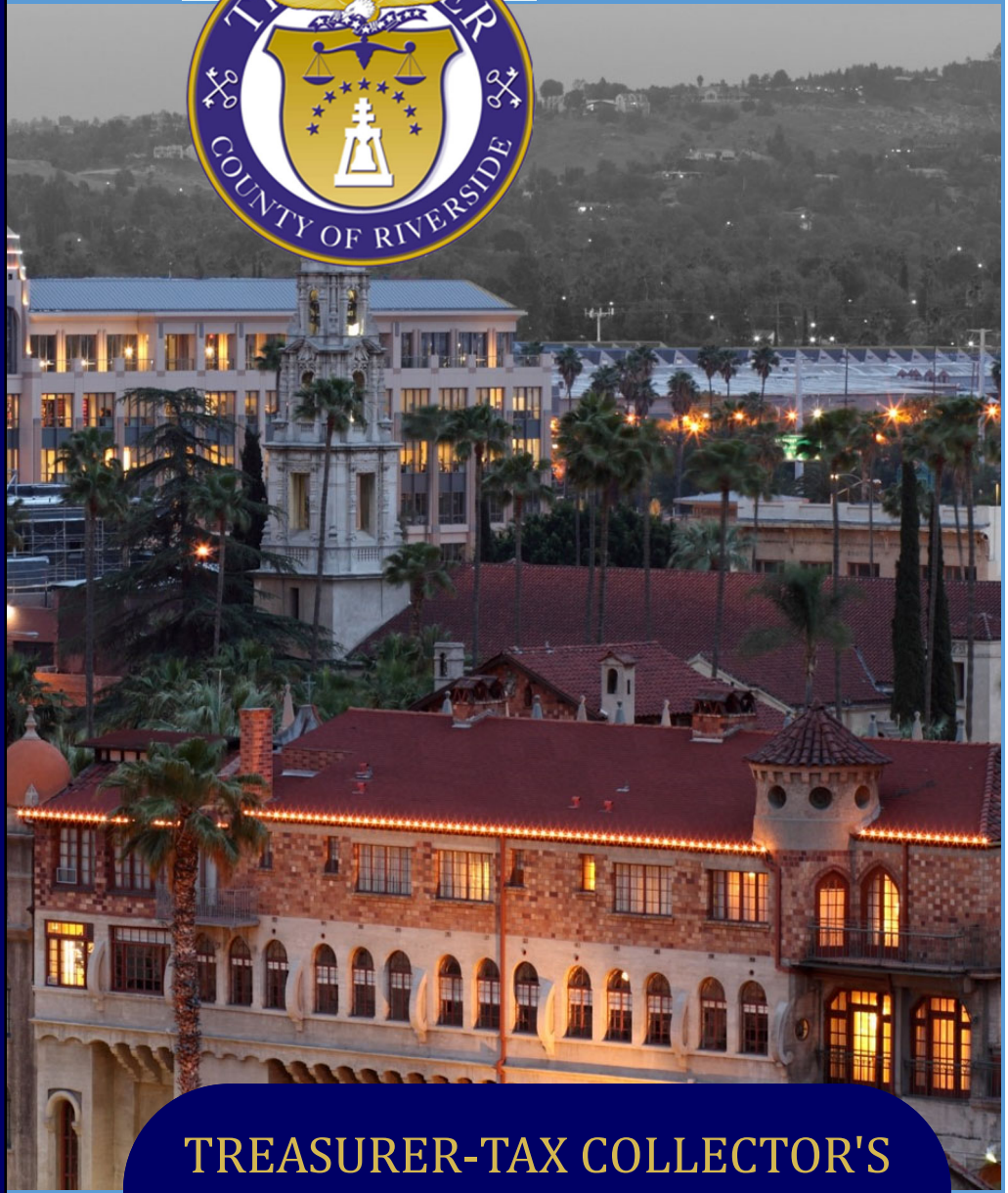
John Byerly
Chief Investment Officer

Steve Faeth
Senior Investment Officer

Isela Licea
Investment Officer

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

WWW.COUNTYTREASURER.ORG



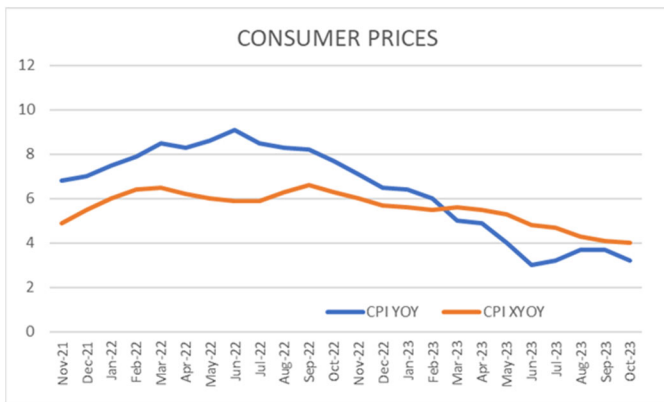
**TREASURER-TAX COLLECTOR'S
POOLED INVESTMENT FUND**

November 2023 REPORT

Inflation Finally Cooling

November began with a Federal Open Market Committee (FOMC) rate decision where Fed officials held their benchmark rate steady in the range of 5.25% to 5.50% and left the door open to more tightening as Powell said there's a long way to go to get inflation back down to target. Even so, many investors seemed focused on what they saw as dovish elements, including the missing update to their dot plot (graph that shows Fed's rate forecasts).

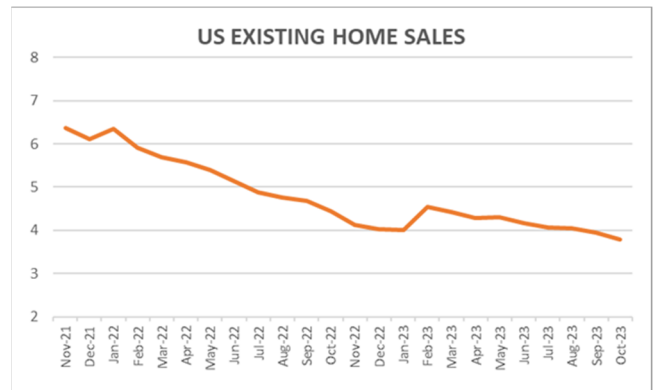
Several economic indicators suggest the United States' pace of economic growth is beginning to slow. The labor market drew the most attention. After September's surprising surge, nonfarm payrolls advanced at a more moderate 150,000 net new jobs. Strike activity, particularly the UAW strike, looks to have suppressed overall hiring during the month. Total payrolls rose 1.9% year-over-year, the slowest annual change since early 2021. The number of payrolls added over the prior two months was also revised down by a hefty 101,000.



While maximum employment is generally considered the Fed's number one mandate, the second most important component observed is inflation. November's inflation releases continued to decelerate. The Consumer Price Index (CPI) year-over-year rate slipped by a half a percentage point to 3.2% after the prior month's 3.7% year-over-year rate. The softer than expected CPI report is good news for the Fed and reinforces the market's belief that the FOMC has ended its hiking cycle.

Here in the Riverside metropolitan area, inflation has not changed over the last two months, but was up more than 4% in the last year, according to the U.S. Bureau of Labor Statistics. Their report showed energy costs dropped 6% driven primarily by a drop in prices at the gas pump. Food prices dropped slightly, "influenced by lower prices for meats, poultry, fish and eggs, and fruits and vegetables." Shelter rose 1.3% during the period.

With the rate of inflation still well above the Fed's target, some argue we may still have some time before we see the Fed cutting rates again. This view may help explain mortgage rates that continue to remain elevated, causing affordability issues in the housing market. Existing home sales dropped 4.1%, the fifth consecutive monthly decline. The 3.79-million-unit pace registered during the month was the slowest pace of home buying activity since 2010.



Fixed income markets reacted across the curve as the 2-year Treasury yield began November at 4.95% and ended the month at 4.68%. The 5-year Treasury yield began the month at 4.65% and dropped to 4.27% by month-end. Stock markets rose as the Dow Jones Industrial Average began the month at 33,275 and ended the month at 35,950.

Matt Jennings

Treasurer-Tax Collector

Treasurer Tax-Collector Statement



PORTFOLIO SUMMARY

Month End Values \$
are Expressed in
000,000

	Nov-23	May-23	Nov-22
Principal Value	13,569.88	13,892.33	11,799.50
Market Value*	13,381.95	13,681.46	11,506.68
Book Value*	13,616.98	13,946.20	11,820.02
Unrealized Gain/Loss*	-235.03	-264.74	-313.34
Paper Gain or Loss %	-1.726%	-1.898%	-2.651%
Yield	4.15	3.72	2.49
WAM (Yrs)	1.39	1.25	1.34

* Market values do not include accrued interest.

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

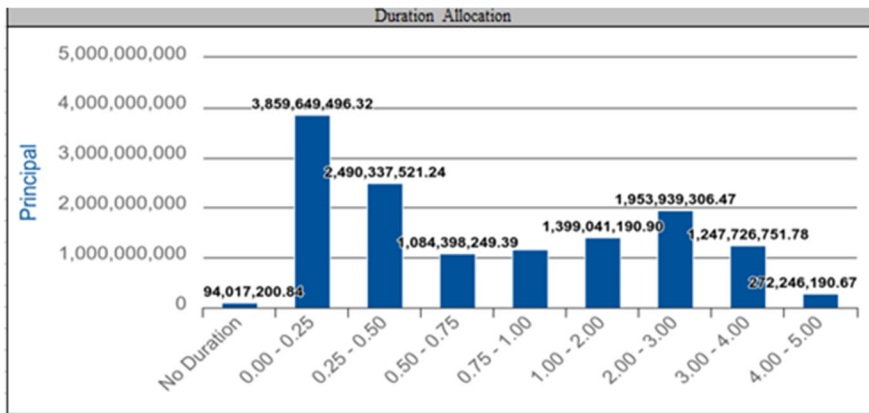
* Unrealized Gain/Loss is Market Value - Book Value

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

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

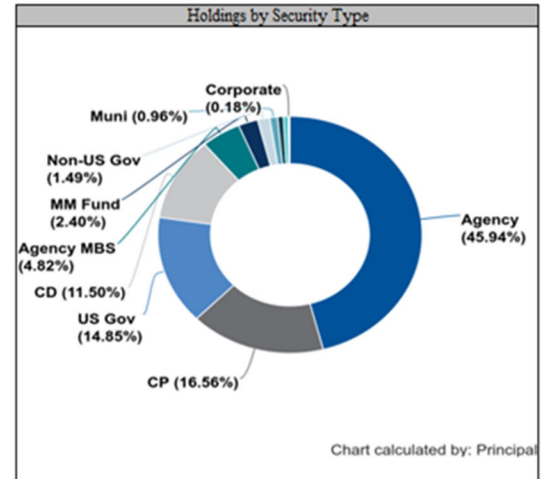
Since its inception, the Treasurer's Pooled Investment Fund has been in **full compliance** with the Treasurer's Statement of Investment Policy, which is more restrictive than California Government Code 53646.

TPIF STATS



Rating	Moody's Rating	Market Value	S&P Rating
AAA	Aaa	895,246,887.21	AAA
AA+	Aaa	7,005,275,260.99	AA+
AA	Aa2	44,234,231.55	AA+
AA-	Aa2	9,294,885.00	AA-
NA	NA	166,367,800.84	NA
A-1+	P-1	4,187,949,301.14	AAA
A-1	P-1	1,133,326,362.41	A-1

Security Type Category	Days to Final Maturity	Par Value	Market Price	Yield	Principal
Corporate	46	25,000,000.00	99.7901	4.967	24,674,750.00
Agency CMO	511	85,147,349.47	97.4683	5.028	83,024,742.28
Mutual Fund	---	93,213,169.12	1.0086	4.880	94,017,200.84
Muni	559	129,420,000.00	96.5904	1.961	130,270,815.00
Non-US Gov	395	203,895,000.00	96.7862	2.260	202,169,263.14
MM Fund	0	325,000,000.00	1.0000	5.290	325,000,000.00
Agency MBS	1360	666,954,580.37	96.4623	4.412	653,542,321.24
CD	143	1,560,000,000.00	100.0000	5.717	1,560,000,000.00
US Gov	461	2,035,000,000.00	97.1071	3.546	2,015,477,896.91
CP	79	2,289,940,000.00	98.8868	5.521	2,247,613,477.43
Agency	709	6,277,744,250.00	96.9888	3.449	6,234,096,940.10
Total	507	13,691,314,348.96	94.7106	4.150	13,569,887,406.94



PORTFOLIO CASHFLOWS

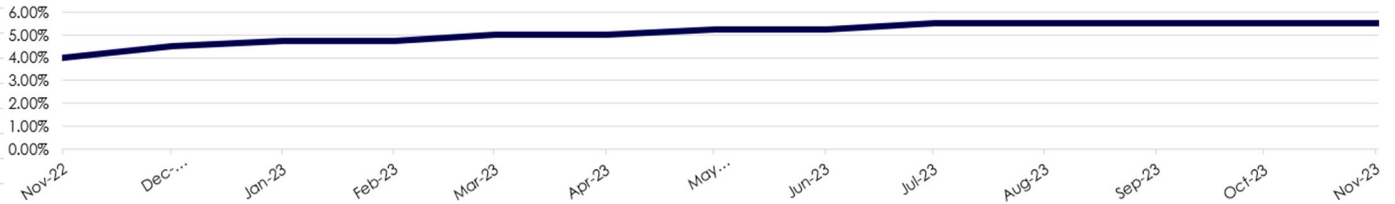
Month	Monthly Receipts	Monthly Disbursements	Difference	Required Matured Investments	Balance	Actual Investments Maturing	Available to Invest > 1 Year
12/2023					42.33		
12/2023	3,900.00	1,800.00	2100.00		2,142.33	1,181.12	
01/2024	1,800.00	2,800.00	-1000.00		1,142.33	1,647.92	
02/2024	1,600.00	2,200.00	-600.00		542.33	1,450.65	
03/2024	2,600.00	1,900.00	700.00		1,242.33	888.39	
04/2024	3,131.00	2,100.00	1031.00		2,273.33	228.79	
05/2024	2,300.00	3,075.25	-775.25		1,498.08	1,345.18	
06/2024	2,100.00	2,300.00	-200.00		1,298.08	731.30	
07/2024	1,200.00	2,300.00	-1100.00		198.08	284.49	
08/2024	1,700.00	2,000.00	-300.00	101.92	0.00	454.30	
09/2024	2,300.00	1,900.00	400.00		400.00	535.35	
10/2024	2,691.73	3,100.00	-408.27	8.27	0.00	409.90	
11/2024	2,200.00	2,050.00	150.00		150.00	270.99	
TOTALS	27,522.73	27,525.25	(2.52)	110.19	10,929.22	9,428.38	13,581.12
				0.80%		68.86%	99.20%

FIXED INCOME MARKETS

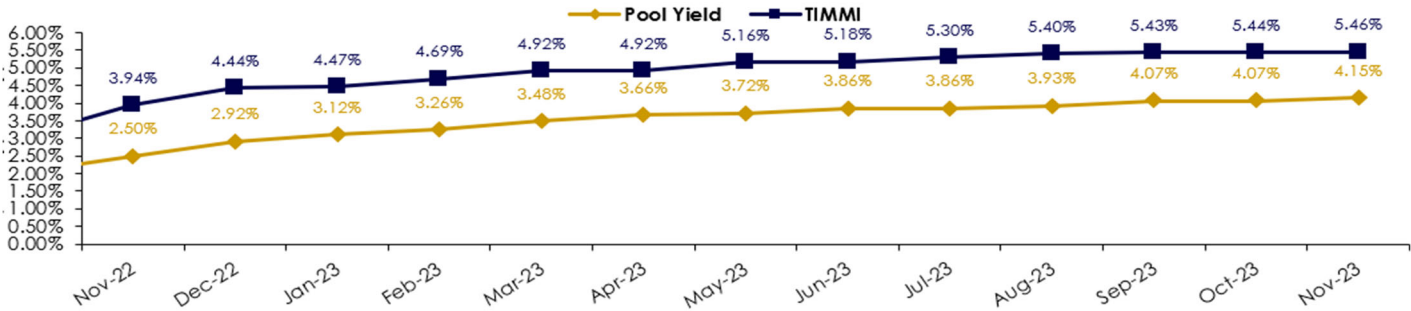
FED FUNDS UPPER LIMIT RATE

Fed Fund Rate: 5.25% to 5.50%

Next FOMC Scheduled Meeting: 12/13/2023



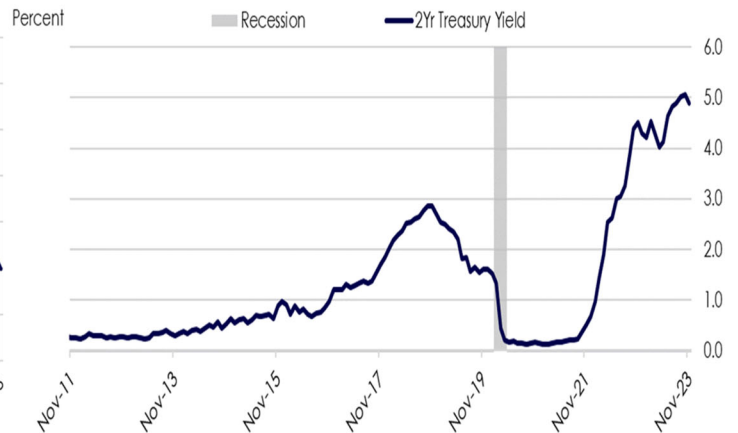
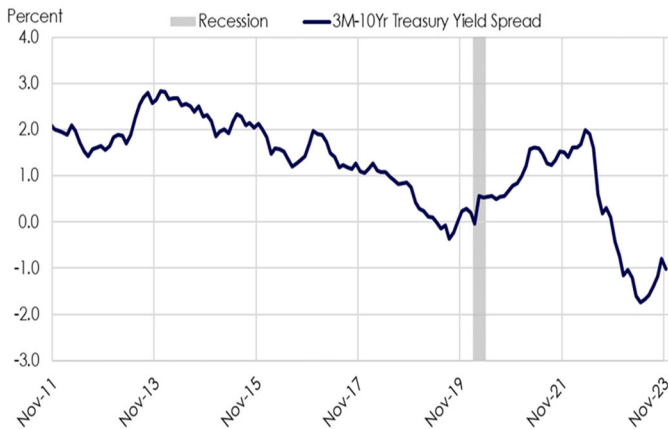
TIMMI



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
11/30/2023 - 11/01/2023	-0.12	-0.13	-0.21	-0.22	-0.28	-0.36	-0.40	-0.42
11/30/2023	5.45	5.38	5.16	4.73	4.48	4.31	4.37	4.54
11/01/2023	5.57	5.51	5.37	4.95	4.76	4.67	4.77	4.96

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 Boon Value
	Maximum Maturity	Authorized % Limit	S&P/ Moody's	Maximum Maturity	Authorized % Limit	S&P/ Moody's	
MUNICIPAL BONDS (MUNI)	5 YEARS	NO LIMIT	NA	5 YEARS	15%	AA-/Aa3/AA-	0.95%
U.S. TREASURIES	5 YEARS	NO LIMIT	NA	5 YEARS	100%	NA	14.86%
LOCAL AGENCY OBLIGATIONS (LAO)	5 YEARS	NO LIMIT	NA	3 YEARS	2.50%	INVESTMENT GRADE	0.00%
FEDERAL AGENCIES	5 YEARS	NO LIMIT	AAA	5 YEARS	100%	NA	51.36%
COMMERCIAL PAPER (CP)	270 DAYS	40%	A1/P1	270 DAYS	40%	A1/P1/F1	16.63%
NEGOTIABLE CERTIFICATE OF DEPOSITS & COLLATERALIZED TIME DEPOSITS (NCD & TCD)	5 YEARS	30%	NA	2 YEAR	20%	A1/P1/F1	11.46%
INT'L BANK FOR RECONSTRUCTION AND DEVELOPMENT, INT'L FINANCE CORPORATION, AND INTER-AMERICAN DEVELOPMENT BANK	NA	NA	NA	5 YEARS	20%	AA/Aa/AA	1.49%
REPURCHASE AGREEMENTS (REPO)	1 YEARS	NO LIMIT	NA	45 DAYS	40% max, 25% in term repo over 7 days	NA	0.0%
REVERSE REPOS	92 DAYS	20%	NA	60 DAYS	10%	NA	0.00%
MEDIUM TERM NOTES (MTNO) CORPORATE NOTES	5 YEARS	30%	A	4 YEARS	20%	A/A2/A	0.18%
CALTRUST SHORT TERM FUND	NA	NA	NA	DAILY LIQUIDITY	1.00%	NA	0.67%
MONEY MARKET MUTUAL FUNDS (MMF)	60 DAYS ⁽¹⁾	20%	AAA/Aaa ⁽²⁾	DAILY LIQUIDITY	20%	AAA by 2 Of 3 RATINGS AGC.	2.39%
LOCAL AGENCY INVESTMENT FUND (LAIF)	NA	NA	NA	DAILY LIQUIDITY	Max \$50 million	NA	0.00%
CASH/DEPOSIT ACCOUNT	NA	NA	NA	NA	NA	NA	0.00%

Agency

AGCY BOND

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3133EMJ06	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.253	99.9009	12/08/2023	9,931,000.00	9,921,158.38	9,931,007.27	(9,848.89)
3133EMKW1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.235	99.7135	12/21/2023	20,000,000.00	19,942,700.00	19,999,724.97	(57,024.97)
3133EMKW1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.235	99.7135	12/21/2023	10,000,000.00	9,971,350.00	9,999,862.86	(28,512.86)
3130AKKP0	FEDERAL HOME LOAN BANKS	0.235	99.6981	12/22/2023	15,000,000.00	14,954,715.00	14,999,613.39	(44,898.39)
3130AQF57	FEDERAL HOME LOAN BANKS	0.736	99.7184	12/22/2023	25,000,000.00	24,929,600.00	24,998,417.81	(68,817.81)
3130AUE67	FEDERAL HOME LOAN BANKS	4.838	99.9414	12/27/2023	25,000,000.00	24,985,350.00	24,998,477.96	(13,127.96)
3130AKL79	FEDERAL HOME LOAN BANKS	0.250	99.6109	12/28/2023	10,000,000.00	9,961,090.00	10,000,000.00	(38,910.00)
3133EMLT7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.244	99.6134	12/28/2023	10,000,000.00	9,961,340.00	9,999,749.96	(38,409.96)
3133EMLT7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.235	99.6134	12/28/2023	15,000,000.00	14,942,010.00	14,999,721.79	(57,711.79)
3130ASKB4	FEDERAL HOME LOAN BANKS	3.350	99.8311	12/29/2023	25,000,000.00	24,957,775.00	25,000,000.00	(42,225.00)
3133EN5M8	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.875	99.9243	01/10/2024	25,000,000.00	24,981,075.00	25,000,000.00	(18,925.00)
3130AUM92	FEDERAL HOME LOAN BANKS	4.847	99.8916	01/19/2024	25,000,000.00	24,972,900.00	24,996,848.56	(23,948.56)
3134GWCM6	FEDERAL HOME LOAN MORTGAGE CORP	0.420	99.2608	01/24/2024	15,000,000.00	14,889,120.00	15,000,000.00	(110,880.00)
3130AUPW8	FEDERAL HOME LOAN BANKS	4.870	99.8767	01/26/2024	25,000,000.00	24,969,175.00	24,995,550.68	(26,375.68)
3130AUPW8	FEDERAL HOME LOAN BANKS	4.850	99.8767	01/26/2024	35,000,000.00	34,956,845.00	34,994,818.08	(37,973.08)
3130AULQC1	FEDERAL HOME LOAN BANKS	4.875	99.8866	01/30/2024	25,000,000.00	24,971,650.00	25,000,000.00	(28,350.00)
3130AULQC1	FEDERAL HOME LOAN BANKS	4.875	99.8866	01/30/2024	25,000,000.00	24,971,650.00	25,000,000.00	(28,350.00)
3130AULRR7	FEDERAL HOME LOAN BANKS	5.101	99.8616	02/02/2024	25,755,000.00	25,719,355.08	25,739,880.64	(20,525.56)
3130AULZM9	FEDERAL HOME LOAN BANKS	5.100	99.8954	02/21/2024	50,000,000.00	49,947,700.00	50,000,000.00	(52,300.00)
3135GA5A5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.350	98.8406	02/23/2024	20,000,000.00	19,768,120.00	20,000,000.00	(231,880.00)
3130AULM2	FEDERAL HOME LOAN BANKS	5.058	99.8888	02/27/2024	50,000,000.00	49,944,400.00	50,000,000.00	(55,600.00)
3133ELN19	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.542	99.0551	02/28/2024	5,000,000.00	4,952,755.00	5,000,000.00	(47,245.00)
3136G4Z97	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.375	98.7768	02/28/2024	10,000,000.00	9,877,680.00	10,000,000.00	(122,320.00)
3130ARHG9	FEDERAL HOME LOAN BANKS	2.180	99.1882	02/28/2024	7,000,000.00	6,943,174.00	6,998,992.60	(55,818.60)
3133EPCB9	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.116	99.8936	02/28/2024	25,000,000.00	24,973,400.00	24,998,841.78	(25,441.78)
3130AVAJ1	FEDERAL HOME LOAN BANKS	5.337	99.9176	03/06/2024	50,000,000.00	49,958,800.00	49,988,983.61	(30,183.61)
3130AVEH9	FEDERAL HOME LOAN BANKS	5.312	99.9295	03/08/2024	10,000,000.00	9,992,950.00	10,000,000.00	(7,050.00)
3133ENR83	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.764	98.9007	03/14/2024	20,000,000.00	19,780,140.00	19,992,260.47	(212,120.47)
3133EMTW2	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.307	98.4759	03/18/2024	25,000,000.00	24,618,975.00	24,999,471.59	(380,496.37)
3130AKKF2	FEDERAL HOME LOAN BANKS	0.279	98.3259	03/28/2024	15,000,000.00	14,748,885.00	14,999,551.07	(250,666.07)
3130AKKF2	FEDERAL HOME LOAN BANKS	0.270	98.3259	03/28/2024	10,000,000.00	9,832,590.00	10,000,000.00	(167,410.00)
3130AKKF2	FEDERAL HOME LOAN BANKS	0.270	98.3259	03/28/2024	15,000,000.00	14,748,885.00	15,000,000.00	(251,115.00)
3136G43W1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.320	98.3393	03/28/2024	10,000,000.00	9,833,930.00	10,000,000.00	(166,070.00)
3130ARF85	FEDERAL HOME LOAN BANKS	2.000	98.8730	03/28/2024	10,000,000.00	9,887,300.00	10,000,000.00	(112,700.00)
3130AVFY3	FEDERAL HOME LOAN BANKS	5.150	99.8679	03/28/2024	50,000,000.00	49,933,950.00	50,000,000.00	(66,050.00)
3130AVB82	FEDERAL HOME LOAN BANKS	5.514	99.9722	04/01/2024	20,000,000.00	19,994,440.00	20,000,000.00	(5,560.00)
3133EMVD1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.330	98.2449	04/05/2024	10,000,000.00	9,824,490.00	10,000,000.00	(175,510.00)
3130ALTJ3	FEDERAL HOME LOAN BANKS	0.375	98.2186	04/08/2024	10,000,000.00	9,821,860.00	10,000,000.00	(178,140.00)
3130AVKY7	FEDERAL HOME LOAN BANKS	5.000	99.8041	04/10/2024	15,000,000.00	14,970,615.00	15,000,000.00	(29,385.00)
3135GAGD7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.100	99.8354	04/11/2024	15,000,000.00	14,975,310.00	15,000,000.00	(24,690.00)
3133ENUS7	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.721	98.8972	04/18/2024	10,520,000.00	10,403,985.44	10,514,531.64	(110,546.20)
3133ENUS7	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.580	98.8972	04/18/2024	10,000,000.00	9,889,720.00	10,000,000.00	(110,280.00)
3135GAGQ8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.050	99.8079	04/19/2024	15,000,000.00	14,971,185.00	15,000,000.00	(28,815.00)
3130AVPN6	FEDERAL HOME LOAN BANKS	5.120	99.8256	04/26/2024	10,000,000.00	9,982,560.00	10,000,000.00	(17,440.00)
3134GVAL0	FEDERAL HOME LOAN MORTGAGE CORP	0.500	97.9795	04/29/2024	15,000,000.00	14,696,925.00	15,000,000.00	(303,075.00)
3130AWBC3	FEDERAL HOME LOAN BANKS	5.210	99.8826	05/01/2024	50,000,000.00	49,941,300.00	50,000,000.00	(58,700.00)
3135GA2P5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.356	97.8723	05/03/2024	3,500,000.00	3,425,530.50	3,499,915.10	(74,384.60)
3130AVKR2	FEDERAL HOME LOAN BANKS	5.174	99.8421	05/03/2024	15,000,000.00	14,976,315.00	15,000,000.00	(23,685.00)
3130AVMG4	FEDERAL HOME LOAN BANKS	5.284	99.8775	05/06/2024	50,000,000.00	49,938,750.00	50,000,000.00	(61,250.00)
3130AV3N8	FEDERAL HOME LOAN BANKS	4.751	99.6767	05/08/2024	15,000,000.00	14,951,505.00	15,000,000.00	(48,495.00)
3130AVM74	FEDERAL HOME LOAN BANKS	4.383	99.5008	05/15/2024	15,000,000.00	14,925,120.00	15,000,000.00	(74,880.00)
3130AVM90	FEDERAL HOME LOAN BANKS	4.388	99.4653	05/15/2024	15,000,000.00	14,919,795.00	14,994,411.47	(74,616.47)
3130AVZU9	FEDERAL HOME LOAN BANKS	4.750	99.6648	05/15/2024	8,000,000.00	7,973,184.00	8,000,000.00	(26,816.00)
3135GA3C3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.350	97.6887	05/17/2024	10,000,000.00	9,768,870.00	10,000,000.00	(231,130.00)
3135GA3C3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.350	97.6887	05/17/2024	10,000,000.00	9,768,870.00	10,000,000.00	(231,130.00)
3130AVK50	FEDERAL HOME LOAN BANKS	5.204	99.8399	05/17/2024	15,000,000.00	14,975,985.00	15,000,000.00	(24,015.00)
3130AVKUS	FEDERAL HOME LOAN BANKS	5.104	99.8065	05/17/2024	15,000,000.00	14,970,975.00	15,000,000.00	(29,025.00)
3130AVR46	FEDERAL HOME LOAN BANKS	5.304	99.8828	05/17/2024	25,000,000.00	24,970,700.00	25,000,000.00	(29,300.00)
3130AVLK6	FEDERAL HOME LOAN BANKS	5.054	99.7777	05/21/2024	50,000,000.00	49,888,850.00	50,000,000.00	(111,150.00)
3134GXCF9	FEDERAL HOME LOAN MORTGAGE CORP	0.400	97.6164	05/24/2024	10,000,000.00	9,761,640.00	10,000,000.00	(238,360.00)
3134GXCF9	FEDERAL HOME LOAN MORTGAGE CORP	0.400	97.6164	05/24/2024	10,000,000.00	9,761,640.00	10,000,000.00	(238,360.00)
3130AVU75	FEDERAL HOME LOAN BANKS	5.344	99.8911	05/24/2024	25,000,000.00	24,972,775.00	25,000,000.00	(27,225.00)
3130AW2G4	FEDERAL HOME LOAN BANKS	5.260	99.8652	05/24/2024	25,000,000.00	24,966,300.00	25,000,000.00	(33,700.00)
3134GVYX0	FEDERAL HOME LOAN MORTGAGE CORP	0.500	97.5630	06/03/2024	10,000,000.00	9,756,300.00	10,000,000.00	(243,700.00)
3130AVYY2	FEDERAL HOME LOAN BANKS	5.414	99.9159	06/07/2024	25,000,000.00	24,978,975.00	25,000,000.00	(21,025.00)
3130AX3W6	FEDERAL HOME LOAN BANKS	5.462	99.9985	06/14/2024	15,000,000.00	14,999,775.00	15,000,000.00	(225.00)
3133ENYX2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.439	98.8323	06/17/2024	10,000,000.00	9,883,230.00	9,990,118.06	(106,888.06)
3134GXV50	FEDERAL HOME LOAN MORTGAGE CORP	2.900	98.6142	06/21/2024	10,000,000.00	9,861,420.00	10,000,000.00	(138,580.00)
3130AWDA5	FEDERAL HOME LOAN BANKS	5.450	99.9545	06/21/2024	10,000,000.00	9,995,450.00	10,000,000.00	(4,550.00)
3134GWR32	FEDERAL HOME LOAN MORTGAGE CORP	0.410	97.2286	06/24/2024	10,000,000.00	9,722,860.00	10,000,000.00	(277,140.00)
3130AWOY9	FEDERAL HOME LOAN BANKS	5.556	99.9758	06/27/2024	50,000,000.00	49,987,900.00	50,000,000.00	(12,100.00)
3130AKLB0	FEDERAL HOME LOAN BANKS	0.260	97.0944	06/28/2024	10,000,000.00	9,709,440.00	10,000,000.00	(290,560.00)
3130AKLB0	FEDERAL HOME LOAN BANKS	0.260	97.0944	06/28/2024	15,000,000.00	14,564,160.00	15,000,000.00	(435,840.00)
3130AQ6U2	FEDERAL HOME LOAN BANKS	1.000	97.5071	06/28/2024	25,000,000.00	24,376,775.00	25,000,000.00	(623,225.00)
3130ASD85	FEDERAL HOME LOAN BANKS	5.356	98.4990	06/28/2024	50,000,000.00	49,249,500.00	49,280,555.56	(31,055.56)
3130AWEX4	FEDERAL HOME LOAN BANKS	5.500	99.9583	06/28/2024	15,000,000.00	14,993,745.00	15,000,000.00	(6,255.00)
3130AWEX4	FEDERAL HOME LOAN BANKS	5.500	99.9583	06/28/2024	10,000,000.00	9,995,830.00	10,000,000.00	(4,170.00)
3130AWFNS	FEDERAL HOME LOAN BANKS	5.400	99.9114	06/28/2024	15,000,000.00	14,986,710.00	15,000,000.00	(13,290.00)
3134GV3A4	FEDERAL HOME LOAN MORTGAGE CORP	0.500	97.2101	07/01/2024	5,000,000.00	4,860,505.00	5,000,000.00	(139,495.00)
313384ZE2	FEDERAL HOME LOAN BANKS	5.464	96.8212	07/10/2024	10,000,000.00	9,682,120.00	9,682,108.33	11.67
313384ZE2	FEDERAL HOME LOAN BANKS	5.464	96.8212	07/10/2024	10,000,000.00	9,682,120.00	9,682,108.33	11.67
3134GV5R5	FEDERAL HOME LOAN MORTGAGE CORP	0.570	97.0610	07/15/2024	5,000,000.00	4,853,050.00	5,000,000.00	(146,950.00)
3135GAJQ5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.521	99.9475	07/16/2024	10,000,000.00	9,994,750.00	10,000,000.00	(5,250.00)
3130AWGZ7	FEDERAL HOME LOAN BANKS	5.464	99.9358	07/19/2024	10,000,000.00	9,993,580.00	10,000,000.00	(6,420.00)
3135GAJP7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.500	99.9374	07/24/2024	10,000,000.00	9,993,740.00	10,000,000.00	(6,260.00)
3134GYFM9	FEDERAL HOME LOAN MORTGAGE CORP	5.050	99.6688	08/01/2024	15,000,000.00	14,950,320.00	15,000,000.00	(49,680.00)
3136G4J38	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.410	96.6133	08/12/2024	15,000,000.00	14,491,995.00	15,000,000.00	(508,005.00)
3130AXCK2	FEDERAL HOME LOAN BANKS	5.507	100.0567	08/12/2024	50,000,000.00	50,028,350.00	50,000,000.00	28,350.00
3133ELJ40	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.882	96.5674	08/19/2024	10,000,000.00	9,656,740.00	9,833,922.82	(177,182.82)
3136G4P31	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.450	96.5536	08/19/2024	3,701,000.00	3,573,44		

3136G43H4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.400	96.2650	09/16/2024	10,000,000.00	9,626,500.00	10,000,000.00	(373,500.00)
3133EKPT5	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.671	97.1720	09/17/2024	6,128,000.00	5,954,700.16	6,124,650.43	(169,950.27)
3130AXE38	FEDERAL HOME LOAN BANKS	5.533	100.2571	09/20/2024	35,000,000.00	35,089,985.00	34,991,254.96	98,730.04
3134GXVM3	FEDERAL HOME LOAN MORTGAGE CORP	3.001	98.1492	09/23/2024	15,000,000.00	14,722,380.00	15,000,000.00	(277,620.00)
3130ANX88	FEDERAL HOME LOAN BANKS	0.500	96.1511	09/27/2024	10,000,000.00	9,615,110.00	10,000,000.00	(384,890.00)
3130ALTH7	FEDERAL HOME LOAN BANKS	0.510	96.1261	09/30/2024	25,000,000.00	24,031,525.00	25,000,000.00	(968,475.00)
3130APBH7	FEDERAL HOME LOAN BANKS	0.590	96.1741	09/30/2024	20,000,000.00	19,234,820.00	19,996,671.53	(761,851.53)
3133EPYB5	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.362	100.2014	10/10/2024	25,553,000.00	25,604,463.74	25,580,502.42	23,961.32
3130AXL71	FEDERAL HOME LOAN BANKS	5.451	100.2044	10/11/2024	55,000,000.00	55,112,420.00	55,022,640.63	89,779.38
3130AXL71	FEDERAL HOME LOAN BANKS	5.336	100.2044	10/11/2024	75,000,000.00	75,153,300.00	75,099,282.98	54,017.02
3133EPZG3	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.620	99.9806	10/23/2024	10,000,000.00	9,998,060.00	10,000,000.00	(1,940.00)
3130ARMT5	FEDERAL HOME LOAN BANKS	2.838	97.8448	10/25/2024	10,000,000.00	9,784,480.00	9,996,753.29	(212,273.29)
3130AXG28	FEDERAL HOME LOAN BANKS	5.729	99.9951	11/01/2024	10,000,000.00	9,999,510.00	10,000,000.00	(490.00)
3135G06E8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.420	95.5059	11/18/2024	10,000,000.00	9,550,590.00	10,000,000.00	(449,410.00)
3130AXV70	FEDERAL HOME LOAN BANKS	5.271	99.9996	11/20/2024	5,000,000.00	4,999,980.00	4,999,024.73	955.27
3130ALF25	FEDERAL HOME LOAN BANKS	0.400	95.3980	11/26/2024	5,000,000.00	4,769,900.00	5,000,000.00	(230,100.00)
3130AK371	FEDERAL HOME LOAN BANKS	0.500	95.3176	12/09/2024	10,000,000.00	9,531,760.00	10,000,000.00	(468,240.00)
3133ENGNA	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.970	95.7789	12/09/2024	10,000,000.00	9,577,890.00	10,000,000.00	(422,110.00)
3130ANR88	FEDERAL HOME LOAN BANKS	0.553	95.2837	12/17/2024	10,000,000.00	9,528,370.00	9,999,678.18	(471,308.18)
3133EMLP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.320	94.9773	12/23/2024	5,000,000.00	4,748,865.00	5,000,000.00	(251,135.00)
3133EMLP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.320	94.9773	12/23/2024	15,000,000.00	14,246,595.00	15,000,000.00	(753,405.00)
3133EMLP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.339	94.9773	12/23/2024	10,000,000.00	9,497,730.00	9,997,999.80	(500,269.80)
3133ENK58	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.202	95.6678	01/06/2025	5,000,000.00	4,783,390.00	4,995,854.72	(212,464.72)
3135G0X24	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1.098	96.1843	01/07/2025	10,000,000.00	9,618,430.00	10,056,864.00	(438,434.00)
3134GWET9	FEDERAL HOME LOAN MORTGAGE CORP	0.510	94.7393	01/29/2025	15,000,000.00	14,210,895.00	15,000,000.00	(789,105.00)
3133ENPY0	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.764	95.9831	02/25/2025	5,000,000.00	4,799,155.00	4,999,175.18	(200,020.18)
3133EMSC7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.480	94.3578	03/03/2025	5,000,000.00	4,717,890.00	5,000,000.00	(282,110.00)
3133EMSC7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.512	94.3578	03/03/2025	10,000,000.00	9,435,780.00	9,996,078.53	(560,298.53)
3130AR4V0	FEDERAL HOME LOAN BANKS	2.150	96.2810	03/14/2025	5,000,000.00	4,814,050.00	5,000,000.00	(185,950.00)
3130AR4G3	FEDERAL HOME LOAN BANKS	4.264	96.5628	03/14/2025	3,500,000.00	3,379,698.00	3,413,790.49	(34,092.49)
3130ALLP7	FEDERAL HOME LOAN BANKS	0.688	94.4150	03/17/2025	15,000,000.00	14,162,250.00	14,992,685.59	(830,435.59)
3130ALLP7	FEDERAL HOME LOAN BANKS	0.701	94.4150	03/17/2025	25,000,000.00	23,603,750.00	24,983,587.61	(1,379,837.61)
3130ALN34	FEDERAL HOME LOAN BANKS	0.700	94.4102	03/24/2025	10,000,000.00	9,441,020.00	10,000,000.00	(558,980.00)
3134GW22	FEDERAL HOME LOAN MORTGAGE CORP	0.475	94.1286	03/24/2025	15,000,000.00	14,119,290.00	15,000,000.00	(880,710.00)
3130ALNK6	FEDERAL HOME LOAN BANKS	0.625	94.3067	03/25/2025	10,000,000.00	9,430,670.00	10,000,000.00	(569,330.00)
3130ALKF0	FEDERAL HOME LOAN BANKS	0.625	94.3067	03/25/2025	10,000,000.00	9,430,670.00	10,000,000.00	(569,330.00)
3130ALKF0	FEDERAL HOME LOAN BANKS	0.625	94.3067	03/25/2025	10,000,000.00	9,430,670.00	10,000,000.00	(569,330.00)
3130AR7D7	FEDERAL HOME LOAN BANKS	2.050	96.0933	03/25/2025	5,000,000.00	4,804,665.00	5,000,000.00	(195,335.00)
3134GWP26	FEDERAL HOME LOAN MORTGAGE CORP	0.500	94.1199	03/28/2025	10,000,000.00	9,411,990.00	10,000,000.00	(588,010.00)
3133EMUP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.710	94.3452	04/01/2025	10,000,000.00	9,434,520.00	10,000,000.00	(565,480.00)
3133EMUP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.710	94.3452	04/01/2025	10,000,000.00	9,434,520.00	10,000,000.00	(565,480.00)
3130ALWL4	FEDERAL HOME LOAN BANKS	0.720	94.2920	04/08/2025	15,000,000.00	14,143,800.00	15,000,000.00	(856,200.00)
3130ALDX9	FEDERAL HOME LOAN BANKS	0.500	93.5608	05/23/2025	14,750,000.00	13,800,218.00	14,750,000.00	(949,782.00)
3134GVRV2	FEDERAL HOME LOAN MORTGAGE CORP	0.750	93.8748	05/27/2025	10,000,000.00	9,387,480.00	10,000,000.00	(612,520.00)
3134GVVW6	FEDERAL HOME LOAN MORTGAGE CORP	0.730	93.8372	05/28/2025	5,000,000.00	4,691,860.00	5,000,000.00	(308,140.00)
3134GVVW6	FEDERAL HOME LOAN MORTGAGE CORP	0.730	93.8372	05/28/2025	10,000,000.00	9,383,720.00	10,000,000.00	(616,280.00)
3134GVB31	FEDERAL HOME LOAN MORTGAGE CORP	0.760	93.8656	05/28/2025	15,000,000.00	14,079,840.00	14,997,756.67	(917,916.67)
3130AR5C6	FEDERAL HOME LOAN BANKS	2.900	96.9113	05/29/2025	10,000,000.00	9,691,130.00	10,000,000.00	(308,870.00)
3134GEV95	FEDERAL HOME LOAN MORTGAGE CORP	0.650	93.7398	06/09/2025	15,000,000.00	14,060,970.00	15,000,000.00	(939,030.00)
3133ELH80	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.680	93.6316	06/10/2025	5,025,000.00	4,704,987.90	5,025,000.00	(320,012.10)
3134GWP91	FEDERAL HOME LOAN MORTGAGE CORP	0.500	93.3139	06/16/2025	5,000,000.00	4,665,695.00	5,000,000.00	(334,305.00)
3130ALH20	FEDERAL HOME LOAN BANKS	0.530	93.3389	06/18/2025	10,000,000.00	9,333,890.00	10,000,000.00	(666,110.00)
3135GAAZ4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.500	93.2375	06/24/2025	10,000,000.00	9,323,750.00	10,000,000.00	(676,250.00)
3134GXYR9	FEDERAL HOME LOAN MORTGAGE CORP	3.560	97.6680	06/27/2025	10,000,000.00	9,766,800.00	10,000,000.00	(233,200.00)
3136G4XK4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.650	93.4048	06/30/2025	5,000,000.00	4,670,240.00	5,000,000.00	(329,760.00)
3130ALU93	FEDERAL HOME LOAN BANKS	0.750	93.5551	06/30/2025	10,000,000.00	9,355,510.00	10,000,000.00	(644,490.00)
3136G4XZ1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.740	93.5395	06/30/2025	5,000,000.00	4,676,975.00	5,000,000.00	(323,025.00)
3136G4XR9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.740	93.4771	07/07/2025	14,900,000.00	13,928,087.90	14,900,000.00	(971,912.10)
3136G4YU1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.730	93.4052	07/15/2025	15,000,000.00	14,010,780.00	15,000,000.00	(989,220.00)
3136G4C27	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	93.2487	07/29/2025	15,000,000.00	13,987,305.00	15,000,000.00	(1,012,695.00)
3136G4D75	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	93.0916	07/29/2025	10,000,000.00	9,309,160.00	10,000,000.00	(690,840.00)
3136G4F32	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	93.0916	07/29/2025	10,000,000.00	9,309,160.00	10,000,000.00	(690,840.00)
3136G4B77	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	93.1930	08/04/2025	15,000,000.00	13,978,950.00	15,000,000.00	(1,021,050.00)
3136G4B77	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	93.1930	08/04/2025	10,000,000.00	9,319,300.00	10,000,000.00	(680,700.00)
3133EPKA2	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.019	98.5464	08/18/2025	10,000,000.00	9,854,640.00	9,997,337.79	(142,697.79)
3136G4H63	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.550	92.8005	08/19/2025	15,000,000.00	13,920,075.00	15,000,000.00	(1,079,925.00)
3134GWLW4	FEDERAL HOME LOAN MORTGAGE CORP	0.625	92.9293	08/19/2025	10,000,000.00	9,292,930.00	10,000,000.00	(707,070.00)
3130ALFN9	FEDERAL HOME LOAN BANKS	0.550	92.7290	08/25/2025	5,000,000.00	4,636,450.00	5,000,000.00	(363,550.00)
3136G4X40	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	92.8017	08/26/2025	10,000,000.00	9,280,170.00	10,000,000.00	(719,830.00)
3136G4ZP9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.625	92.8335	08/27/2025	5,000,000.00	4,641,675.00	5,000,000.00	(358,325.00)
3136G4Q97	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.650	92.8745	08/27/2025	8,650,000.00	8,033,644.25	8,650,000.00	(616,355.75)
3134GX547	FEDERAL HOME LOAN MORTGAGE CORP	5.339	98.3079	08/28/2025	25,489,000.00	25,057,700.63	25,013,691.53	44,009.11
3134GWL38	FEDERAL HOME LOAN MORTGAGE CORP	0.540	92.5191	09/15/2025	10,000,000.00	9,251,910.00	10,000,000.00	(748,090.00)
3134GWL38	FEDERAL HOME LOAN MORTGAGE CORP	0.540	92.5191	09/15/2025	15,000,000.00	13,877,865.00	15,000,000.00	(1,122,135.00)
3137EAE3X	FEDERAL HOME LOAN MORTGAGE CORP	0.497	92.3440	09/23/2025	10,000,000.00	9,234,400.00	9,978,153.95	(743,753.95)
3134GWTG1	FEDERAL HOME LOAN MORTGAGE CORP	0.600	92.4701	09/30/2025	5,000,000.00	4,623,505.00	5,000,000.00	(376,495.00)
3135G06A6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.580	92.2223	10/20/2025	10,000,000.00	9,222,230.00	10,000,000.00	(777,770.00)
3135G06A6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.587	92.2223	10/20/2025	10,000,000.00	9,222,230.00	9,998,666.83	(776,436.83)
3134GWZV1	FEDERAL HOME LOAN MORTGAGE CORP	1.238	92.3290	10/22/2025	15,000,000.00	13,849,350.00	14,837,474.60	(988,124.60)
3136G45C3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.540	92.0877	10/27/2025	10,000,000.00	9,208,770.00	10,000,000.00	(791,230.00)
3134GW3X2	FEDERAL HOME LOAN MORTGAGE CORP	0.625	92.2400	10/27/2025	10,000,000.00	9,224,000.00	10,000,000.00	(776,000.00)
3134GW3Z7	FEDERAL HOME LOAN MORTGAGE CORP	0.600	92.1692	10/28/2025	10,000,000.00	9,216,920.00	10,000,000.00	(783,080.00)
3134GW3Y0	FEDERAL HOME LOAN MORTGAGE CORP	0.550	92.0795	10/28/2025	10,000,000.00	9,207,950.00	10,000,000.00	(792,050.00)
3136G4687	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	92.0975	10/28/2025	5,000,000.00	4,604,875.00	5,000,000.00	(395,125.00)
3135G06C2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	92.1603	10/29/2025	10,000,000.00	9,216,030.00	10,000,000.00	(783,970.00)
3135G06C2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.604	92.1603	10/29/2025	10,000,000.00	9,216,030.00	9,999,235.00	(783,205.00)
3136G46N8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	92.1603	10/29/2025	5,000,000.00	4,608,015.00	5,000,000.00	(391,985.00)
3135GA2N0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.550	92.0144	11/04/2025	10,000,000.00	9,201,440.00	10,000,000.00	(798,560.00)
3135G06G3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.573	92.1073	11/07/2025	14,000,000.00	12,895,022.00	13,980,528.75	(1,085,506.75)
3134GXBMS	FEDERAL HOME LOAN MORTGAGE CORP	0.600	92.0507	11/12/2025	5,000,000.00	4,602,535.00	5,00	

3130ALEM2	FEDERAL HOME LOAN BANKS	0.790	91.4033	02/25/2026	10,000,000.00	9,140,330.00	10,000,000.00	(859,670.00)
3130ALEM2	FEDERAL HOME LOAN BANKS	0.790	91.4033	02/25/2026	15,000,000.00	13,710,495.00	15,000,000.00	(1,289,505.00)
3130ALGR9	FEDERAL HOME LOAN BANKS	0.850	91.5202	02/26/2026	10,000,000.00	9,152,020.00	10,000,000.00	(847,980.00)
3130ALEY6	FEDERAL HOME LOAN BANKS	3.157	91.3702	03/04/2026	16,160,000.00	14,765,424.32	15,353,001.01	(587,576.69)
3130ALLH0	FEDERAL HOME LOAN BANKS	3.040	91.6991	03/05/2026	10,500,000.00	9,628,405.50	10,037,836.63	(409,431.13)
3130ALEH3	FEDERAL HOME LOAN BANKS	0.700	91.0773	03/16/2026	25,000,000.00	22,769,325.00	25,000,000.00	(2,230,675.00)
3130ALHS6	FEDERAL HOME LOAN BANKS	0.750	91.1675	03/18/2026	10,000,000.00	9,116,750.00	10,000,000.00	(883,250.00)
3130ALHS6	FEDERAL HOME LOAN BANKS	0.750	91.1675	03/18/2026	10,000,000.00	9,116,750.00	10,000,000.00	(883,250.00)
3130ALHG2	FEDERAL HOME LOAN BANKS	0.750	91.1675	03/18/2026	10,000,000.00	9,116,750.00	10,000,000.00	(883,250.00)
3130ALFW9	FEDERAL HOME LOAN BANKS	0.790	91.2531	03/18/2026	15,000,000.00	13,687,965.00	15,000,000.00	(1,312,035.00)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	91.6634	03/23/2026	9,750,000.00	8,937,181.50	9,750,000.00	(812,818.50)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	91.6634	03/23/2026	9,750,000.00	8,937,181.50	9,750,000.00	(812,818.50)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	91.6634	03/23/2026	19,500,000.00	17,874,363.00	19,500,000.00	(1,625,637.00)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.016	91.6634	03/23/2026	8,921,250.00	8,177,521.07	8,917,982.06	(740,460.99)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	91.6634	03/23/2026	14,625,000.00	13,405,772.25	14,625,000.00	(1,219,227.75)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	91.6634	03/23/2026	14,625,000.00	13,405,772.25	14,625,000.00	(1,219,227.75)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	91.6634	03/23/2026	19,500,000.00	17,874,363.00	19,500,000.00	(1,625,637.00)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	91.6634	03/23/2026	9,750,000.00	8,937,181.50	9,750,000.00	(812,818.50)
3130ALGJ7	FEDERAL HOME LOAN BANKS	3.010	91.6634	03/23/2026	19,500,000.00	17,874,363.00	18,651,383.02	(777,020.02)
3130ALKL7	FEDERAL HOME LOAN BANKS	0.850	91.3440	03/25/2026	10,000,000.00	9,134,400.00	10,000,000.00	(865,600.00)
3133ENUL2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.110	95.9343	04/13/2026	10,000,000.00	9,593,430.00	10,000,000.00	(406,570.00)
3133EMZS4	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.900	91.0006	05/18/2026	5,000,000.00	4,550,030.00	5,000,000.00	(449,970.00)
3130AVZ96	FEDERAL HOME LOAN BANKS	5.500	99.6372	05/18/2026	10,000,000.00	9,963,720.00	10,000,000.00	(36,280.00)
3134GYRX2	FEDERAL HOME LOAN MORTGAGE CORP	5.563	99.4458	05/18/2026	15,000,000.00	14,916,870.00	14,935,968.66	(19,098.66)
3134GYRX2	FEDERAL HOME LOAN MORTGAGE CORP	5.640	99.4458	05/18/2026	25,000,000.00	24,861,450.00	24,849,737.34	(11,712.66)
3130AMJN3	FEDERAL HOME LOAN BANKS	1.030	91.2375	05/26/2026	5,000,000.00	4,561,875.00	5,000,000.00	(438,125.00)
3130AMKB7	FEDERAL HOME LOAN BANKS	1.050	91.2836	05/26/2026	15,000,000.00	13,692,540.00	15,000,000.00	(1,307,460.00)
3130AMME9	FEDERAL HOME LOAN BANKS	1.000	91.1682	05/26/2026	10,000,000.00	9,116,820.00	10,000,000.00	(883,180.00)
3130AMSS2	FEDERAL HOME LOAN BANKS	1.000	91.0669	06/08/2026	15,000,000.00	13,660,035.00	15,000,000.00	(1,339,965.00)
3130AMMZ2	FEDERAL HOME LOAN BANKS	1.000	91.0282	06/10/2026	5,000,000.00	4,551,410.00	5,000,000.00	(448,590.00)
3130AMWT5	FEDERAL HOME LOAN BANKS	1.050	91.0492	06/26/2026	15,000,000.00	13,657,380.00	15,000,000.00	(1,342,620.00)
3130AMT69	FEDERAL HOME LOAN BANKS	1.070	91.0972	06/26/2026	10,000,000.00	9,109,720.00	10,000,000.00	(890,280.00)
3130ASDK2	FEDERAL HOME LOAN BANKS	3.250	96.5753	06/29/2026	5,250,000.00	5,070,203.25	5,250,000.00	(179,796.75)
3130AN3B4	FEDERAL HOME LOAN BANKS	1.020	90.9011	07/06/2026	15,000,000.00	13,635,165.00	15,000,000.00	(1,364,835.00)
3133EMQ62	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.990	90.7496	07/13/2026	10,000,000.00	9,074,960.00	10,000,000.00	(925,040.00)
3133EMQ62	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.990	90.7496	07/13/2026	10,000,000.00	9,074,960.00	10,000,000.00	(925,040.00)
3130ANSK2	FEDERAL HOME LOAN BANKS	4.366	92.2800	07/20/2026	2,375,000.00	2,191,650.00	2,211,072.13	(19,422.13)
3130AN3R9	FEDERAL HOME LOAN BANKS	1.130	91.0653	07/20/2026	10,000,000.00	9,106,530.00	10,000,000.00	(893,470.00)
3133ENB66	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.174	96.3279	07/20/2026	10,000,000.00	9,632,790.00	9,994,073.92	(361,283.92)
3130ANB37	FEDERAL HOME LOAN BANKS	1.000	90.7056	07/22/2026	15,000,000.00	13,605,840.00	15,000,000.00	(1,394,160.00)
3130ANAJ9	FEDERAL HOME LOAN BANKS	1.000	90.6671	07/27/2026	10,000,000.00	9,066,710.00	10,000,000.00	(933,290.00)
3130ANAJ9	FEDERAL HOME LOAN BANKS	1.000	90.6671	07/27/2026	15,000,000.00	13,600,065.00	15,000,000.00	(1,399,935.00)
3133ENC99	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.629	97.0425	07/27/2026	20,000,000.00	19,408,500.00	20,000,000.00	(591,500.00)
3133ENV72	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.638	99.6370	07/27/2026	5,000,000.00	4,981,850.00	4,983,578.67	(1,728.67)
3133ENV72	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.590	99.6370	07/27/2026	5,000,000.00	4,981,850.00	4,989,365.07	(7,515.07)
3133ENV72	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.477	99.6370	07/27/2026	5,000,000.00	4,981,850.00	5,003,018.76	(21,168.76)
3133END80	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.873	95.9075	08/03/2026	10,000,000.00	9,590,750.00	10,031,798.49	(441,048.49)
3130ANF07	FEDERAL HOME LOAN BANKS	1.000	90.5956	08/05/2026	10,000,000.00	9,059,560.00	10,000,000.00	(940,440.00)
3133EPSV6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.583	99.6304	08/14/2026	15,000,000.00	14,944,560.00	14,968,931.11	(24,371.11)
3130ANE48	FEDERAL HOME LOAN BANKS	1.000	90.5038	08/17/2026	10,000,000.00	9,050,380.00	10,000,000.00	(949,620.00)
3130ANMH0	FEDERAL HOME LOAN BANKS	1.100	90.7316	08/20/2026	10,000,000.00	9,073,160.00	10,000,000.00	(926,840.00)
3130ANMH0	FEDERAL HOME LOAN BANKS	1.668	90.7316	08/20/2026	10,000,000.00	9,073,160.00	9,851,776.59	(778,616.59)
3130ANMH0	FEDERAL HOME LOAN BANKS	3.132	90.7316	08/20/2026	15,000,000.00	13,609,740.00	14,226,993.90	(617,253.90)
3133ENH45	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.137	96.1403	08/24/2026	5,000,000.00	4,807,015.00	4,998,498.36	(191,483.36)
3133ENH45	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.294	96.1403	08/24/2026	5,000,000.00	4,807,015.00	4,978,542.97	(171,527.97)
3130ANPF1	FEDERAL HOME LOAN BANKS	1.000	90.4198	08/25/2026	10,000,000.00	9,041,980.00	10,000,000.00	(958,020.00)
3130ANS5C	FEDERAL HOME LOAN BANKS	1.000	90.4121	08/26/2026	15,000,000.00	13,561,815.00	15,000,000.00	(1,438,185.00)
3130ANT59	FEDERAL HOME LOAN BANKS	1.000	90.4123	08/26/2026	15,000,000.00	13,561,845.00	15,000,000.00	(1,438,155.00)
3130ATFH5	FEDERAL HOME LOAN BANKS	3.941	97.7069	09/11/2026	5,000,000.00	4,885,345.00	4,975,683.23	(90,338.23)
3130ATHV2	FEDERAL HOME LOAN BANKS	4.312	98.9954	09/11/2026	1,000,000.00	989,954.00	998,439.54	(8,485.54)
3133EPW50	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.200	99.9808	09/25/2026	25,000,000.00	24,995,200.00	25,000,000.00	(4,800.00)
3130AP5M3	FEDERAL HOME LOAN BANKS	1.040	90.2620	09/28/2026	15,000,000.00	13,539,300.00	15,000,000.00	(1,460,700.00)
3130APAD7	FEDERAL HOME LOAN BANKS	1.035	90.2901	09/28/2026	15,000,000.00	13,543,515.00	15,000,000.00	(1,456,485.00)
3130ANYN4	FEDERAL HOME LOAN BANKS	1.000	90.1431	09/30/2026	10,000,000.00	9,014,310.00	10,000,000.00	(985,690.00)
3133ENT67	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.318	98.6313	10/19/2026	5,000,000.00	4,931,565.00	4,991,062.83	(59,497.83)
3133ENT67	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.318	98.6313	10/19/2026	5,000,000.00	4,931,565.00	4,991,062.83	(59,497.83)
3133ENB65	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.249	90.3611	10/20/2026	10,000,000.00	9,036,110.00	9,969,428.18	(933,318.18)
3133ENB65	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.340	90.3611	10/20/2026	10,000,000.00	9,036,110.00	9,944,279.35	(998,169.35)
3133EN7A2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.827	97.0576	10/26/2026	4,300,000.00	4,173,476.80	4,276,860.41	(103,383.61)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.046	89.4049	10/27/2026	20,000,000.00	17,880,980.00	18,789,272.51	(879,292.51)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.092	89.4049	10/27/2026	20,000,000.00	17,880,980.00	18,760,471.63	(879,491.63)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.488	89.4049	10/27/2026	5,000,000.00	4,470,245.00	4,639,587.43	(169,342.43)
3134GW6C5	FEDERAL HOME LOAN MORTGAGE CORP	3.122	89.3971	10/28/2026	15,000,000.00	13,409,565.00	14,061,670.98	(652,105.98)
3130ARUF6	FEDERAL HOME LOAN BANKS	3.125	95.9811	10/29/2026	10,000,000.00	9,598,110.00	10,000,000.00	(401,890.00)
3133ENEM8	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.430	90.8934	11/23/2026	10,000,000.00	9,089,340.00	10,000,000.00	(910,660.00)
3130APWW1	FEDERAL HOME LOAN BANKS	1.503	91.0802	11/24/2026	20,000,000.00	18,216,040.00	19,998,203.96	(1,782,163.96)
3130ATVE4	FEDERAL HOME LOAN BANKS	3.986	99.7265	12/11/2026	5,000,000.00	4,986,325.00	5,070,977.64	(84,652.64)
3133EN462	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.923	98.1539	12/15/2026	25,000,000.00	24,538,475.00	25,011,586.24	(473,111.24)
3130AQF65	FEDERAL HOME LOAN BANKS	1.306	90.7178	12/21/2026	10,000,000.00	9,071,780.00	9,983,483.20	(911,703.20)
3130AQAY9	FEDERAL HOME LOAN BANKS	1.500	90.8454	12/30/2026	25,000,000.00	22,711,350.00	25,000,000.00	(2,288,650.00)
3133ENK64	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.908	90.5294	01/11/2027	10,000,000.00	9,052,940.00	9,870,364.29	(817,424.29)
3133ENL21	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.860	91.2754	01/26/2027	10,000,000.00	9,127,540.00	9,975,977.82	(848,437.82)
3130AQH55	FEDERAL HOME LOAN BANKS	1.984	91.0434	01/28/2027	10,000,000.00	9,104,340.00	9,914,837.48	(810,497.48)
3130AQH55	FEDERAL HOME LOAN BANKS	2.086	91.0434	01/28/2027	20,000,000.00	18,208,680.00	19,769,071.71	(1,560,391.71)
3130AQK34	FEDERAL HOME LOAN BANKS	1.750	91.1833	01/28/2027	11,250,000.00	10,258,121.25	11,250,000.00	(991,878.75)
3130AKYH3	FEDERAL HOME LOAN BANKS	1.746	88.4216	02/10/2027	10,000,000.00	8,842,160.00	9,720,888.50	(878,728.50)
3130AL2X1	FEDERAL HOME LOAN BANKS	3.001	88.4241	02/17/2027	10,000,000.00	8,842,410.00	9,360,777.01	(518,367.01)
3134GYZ29	FEDERAL HOME LOAN MORTGAGE CORP	4.750	99.8096	02/23/2027	10,000,000.00	9,980,960.00	10,000,000.00	(19,040.00)
3130ALED2	FEDERAL HOME LOAN BANKS	2.050	88.8691	02/24/2027	15,000,000.00	13,330,365.00	14,527,795.53	(1,197,430.53)
3130ALED2	FEDERAL HOME LOAN BANKS	3.001	88.8691	02/24/2027	20,000,000.00	17,773,820.00	18,812,639.14	(1,038,819.14)
3130AQRQ8	FEDERAL HOME LOAN BANKS	2.000	91.6994	02/25/2027	10,000,00			

3130ARSF9	FEDERAL HOME LOAN BANKS	3.000	95.2248	04/29/2027	10,000,000.00	9,522,480.00	10,000,000.00	(477,520.00)
3130AS3F4	FEDERAL HOME LOAN BANKS	3.770	96.1667	05/26/2027	10,000,000.00	9,616,670.00	10,000,000.00	(383,330.00)
3134GYR53	FEDERAL HOME LOAN MORTGAGE CORP	5.025	98.5036	05/26/2027	15,000,000.00	14,775,540.00	15,000,000.00	(224,460.00)
3130ASGU7	FEDERAL HOME LOAN BANKS	3.095	96.7156	06/11/2027	10,000,000.00	9,671,560.00	10,131,528.21	(459,968.21)
3130AWB22	FEDERAL HOME LOAN BANKS	4.000	98.7325	06/11/2027	8,260,000.00	8,155,304.50	8,293,196.78	(137,892.28)
3130AWB22	FEDERAL HOME LOAN BANKS	4.055	98.7325	06/11/2027	10,000,000.00	9,873,250.00	10,022,537.80	(149,287.80)
3133EPMV4	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.133	98.7285	06/15/2027	7,225,000.00	7,133,134.13	7,223,076.84	(89,942.71)
3133EPMV4	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.133	98.7285	06/15/2027	15,000,000.00	14,809,275.00	14,996,020.53	(186,745.53)
3130ASDV8	FEDERAL HOME LOAN BANKS	3.300	95.6515	06/28/2027	10,000,000.00	9,565,150.00	10,000,000.00	(434,850.00)
3130ASH44	FEDERAL HOME LOAN BANKS	4.700	97.7734	06/30/2027	15,000,000.00	14,666,010.00	15,000,000.00	(333,990.00)
3134GXZW7	FEDERAL HOME LOAN MORTGAGE CORP	4.250	96.9171	06/30/2027	10,000,000.00	9,691,710.00	10,000,000.00	(308,290.00)
3130AUA93	FEDERAL HOME LOAN BANKS	4.450	97.4390	06/30/2027	25,000,000.00	24,359,750.00	25,000,000.00	(640,250.00)
3133ENB33	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.075	95.1948	07/19/2027	10,000,000.00	9,519,480.00	9,991,648.96	(472,168.96)
3134GYDU3	FEDERAL HOME LOAN MORTGAGE CORP	4.720	97.7517	07/30/2027	25,000,000.00	24,437,925.00	25,000,000.00	(562,075.00)
3130ATHW0	FEDERAL HOME LOAN BANKS	4.239	98.7490	09/10/2027	2,000,000.00	1,974,980.00	1,992,291.74	(17,311.74)
3130ATHW0	FEDERAL HOME LOAN BANKS	4.241	98.7490	09/10/2027	3,000,000.00	2,962,470.00	2,988,308.48	(25,838.48)
3133ENL99	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.467	96.1592	09/15/2027	10,000,000.00	9,615,920.00	9,968,242.28	(352,322.28)
3133ENL99	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.830	96.1592	09/15/2027	10,000,000.00	9,615,920.00	9,844,487.70	(228,567.70)
3130ATET0	FEDERAL HOME LOAN BANKS	3.702	97.2580	09/27/2027	20,000,000.00	19,451,600.00	19,998,470.97	(546,870.97)
3133EPXB6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.754	100.4732	09/28/2027	10,000,000.00	10,047,320.00	9,955,632.58	91,687.42
3133EPXB6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.730	100.4732	09/28/2027	20,000,000.00	20,094,640.00	19,927,902.94	166,737.06
3133EPXB6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.733	100.4732	09/28/2027	20,000,000.00	20,094,640.00	19,925,225.60	169,414.40
3130ATBV8	FEDERAL HOME LOAN BANKS	4.150	98.8205	09/29/2027	5,000,000.00	4,941,025.00	5,000,000.00	(58,975.00)
3130ATBV8	FEDERAL HOME LOAN BANKS	4.150	98.8205	09/29/2027	5,000,000.00	4,941,025.00	5,000,000.00	(58,975.00)
3130ATBV8	FEDERAL HOME LOAN BANKS	4.150	98.8205	09/29/2027	7,225,000.00	7,139,781.13	7,225,000.00	(85,218.88)
3133ENQ29	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.122	98.2985	09/29/2027	15,000,000.00	14,744,775.00	14,937,468.98	(192,693.98)
3130AXEN4	FEDERAL HOME LOAN BANKS	4.779	101.0826	09/29/2027	15,000,000.00	15,162,390.00	15,010,764.89	151,625.11
3130ATFA0	FEDERAL HOME LOAN BANKS	5.125	98.4368	09/30/2027	13,000,000.00	12,796,784.00	13,000,000.00	(203,216.00)
3130ATEF0	FEDERAL HOME LOAN BANKS	4.250	96.5851	09/30/2027	15,000,000.00	14,487,765.00	15,000,000.00	(512,235.00)
3133EPXD2	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.825	99.6353	10/04/2027	10,000,000.00	9,963,530.00	9,971,190.97	(7,660.97)
3133EPMY1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.804	101.0240	10/13/2027	10,000,000.00	10,102,400.00	9,981,347.30	121,052.70
3133ENS50	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.231	98.7915	10/14/2027	23,775,000.00	23,487,679.13	23,688,107.87	(200,428.87)
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORP	4.320	99.2993	10/21/2027	5,000,000.00	4,964,965.00	5,000,000.00	(35,035.00)
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORP	4.320	99.2993	10/21/2027	5,000,000.00	4,964,965.00	5,000,000.00	(35,035.00)
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORP	4.320	99.2993	10/21/2027	5,000,000.00	4,964,965.00	5,000,000.00	(35,035.00)
3133ENV23	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.503	98.9548	10/25/2027	5,000,000.00	4,947,740.00	4,996,096.49	(48,356.49)
3133ENV23	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.503	98.9548	10/25/2027	5,000,000.00	4,947,740.00	4,996,083.61	(48,343.61)
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.284	99.2993	10/27/2027	5,000,000.00	4,964,965.00	5,015,814.07	(50,849.07)
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.195	99.2993	10/27/2027	3,715,000.00	3,688,969.00	3,738,338.42	(49,369.42)
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.252	99.2993	10/27/2027	15,000,000.00	14,894,895.00	15,064,440.16	(169,545.16)
31422XQ70	FEDERAL AGRICULTURAL MORTGAGE CORP	4.050	98.3516	11/22/2027	12,000,000.00	11,802,192.00	12,000,000.00	(197,808.00)
3130ATW45	FEDERAL HOME LOAN BANKS	4.851	99.1296	11/29/2027	4,895,000.00	4,852,393.92	4,904,140.46	(51,746.54)
3133EN3H1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.080	98.3433	11/29/2027	25,000,000.00	24,585,825.00	24,928,377.76	(342,552.76)
3133EN3H1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.077	98.3433	11/29/2027	25,000,000.00	24,585,825.00	24,931,264.80	(345,439.80)
3133EN3H1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.061	98.3433	11/29/2027	25,000,000.00	24,585,825.00	24,945,267.52	(359,442.52)
3130ATU54	FEDERAL HOME LOAN BANKS	3.796	99.2791	12/10/2027	25,000,000.00	24,819,775.00	25,411,221.22	(591,446.22)
3130ATU54	FEDERAL HOME LOAN BANKS	4.002	99.2791	12/10/2027	50,000,000.00	49,639,550.00	50,445,591.21	(806,041.21)
3130ATU54	FEDERAL HOME LOAN BANKS	4.036	99.2791	12/10/2027	15,000,000.00	14,891,865.00	15,115,103.93	(223,238.93)
3133EN456	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.896	97.3703	12/22/2027	15,000,000.00	14,605,545.00	14,920,137.57	(314,592.57)
3134GYAJ1	FEDERAL HOME LOAN MORTGAGE CORP	4.800	97.5834	12/30/2027	25,000,000.00	24,395,850.00	25,000,000.00	(604,150.00)
3134GYCF7	FEDERAL HOME LOAN MORTGAGE CORP	4.510	97.2303	12/30/2027	25,000,000.00	24,307,575.00	25,000,000.00	(692,425.00)
3133ENS56	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.000	98.5217	01/06/2028	25,000,000.00	24,630,425.00	25,000,000.00	(369,575.00)
3133ENS56	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.713	98.5217	01/06/2028	20,000,000.00	19,704,340.00	20,213,168.81	(508,828.81)
3133ENS56	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.757	98.5217	01/06/2028	18,000,000.00	17,733,906.00	18,161,586.23	(427,680.23)
3133ENS56	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.530	98.5217	01/06/2028	10,000,000.00	9,852,170.00	10,175,343.83	(323,173.83)
3134GYEF5	FEDERAL HOME LOAN MORTGAGE CORP	4.970	99.9129	01/26/2028	10,000,000.00	9,991,290.00	10,000,000.00	(8,710.00)
3134GYG71	FEDERAL HOME LOAN MORTGAGE CORP	5.050	98.3059	01/26/2028	10,000,000.00	9,830,590.00	10,000,000.00	(169,410.00)
3134GYG97	FEDERAL HOME LOAN MORTGAGE CORP	4.180	96.2118	02/07/2028	25,000,000.00	24,052,950.00	25,000,000.00	(947,050.00)
3134GYGR7	FEDERAL HOME LOAN MORTGAGE CORP	4.900	99.8690	02/09/2028	10,000,000.00	9,986,900.00	10,000,000.00	(13,100.00)
3134GYKJ0	FEDERAL HOME LOAN MORTGAGE CORP	5.276	99.9368	02/28/2028	10,000,000.00	9,993,680.00	10,000,000.00	(6,320.00)
3133EPFK7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.620	96.9802	04/03/2028	10,000,000.00	9,698,020.00	10,000,000.00	(301,980.00)
3133EPGW9	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.784	97.8886	04/25/2028	10,000,000.00	9,788,860.00	10,036,238.86	(247,378.86)
3130AVS94	FEDERAL HOME LOAN BANKS	5.150	98.1130	04/26/2028	20,000,000.00	19,622,600.00	20,000,000.00	(377,400.00)
3134GYR38	FEDERAL HOME LOAN MORTGAGE CORP	5.700	99.4555	05/15/2028	10,000,000.00	9,945,550.00	10,000,000.00	(54,450.00)
3133EPJ55	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.290	96.0794	05/16/2028	25,000,000.00	24,019,850.00	25,000,000.00	(980,150.00)
3133EPJ55	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.290	96.0794	05/16/2028	25,000,000.00	24,019,850.00	25,000,000.00	(980,150.00)
3130AW2R0	FEDERAL HOME LOAN BANKS	4.950	98.2014	05/23/2028	10,000,000.00	9,820,140.00	10,000,000.00	(179,860.00)
3133EPLE3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.727	97.0480	05/30/2028	10,000,000.00	9,704,800.00	9,977,506.85	(272,706.85)
3133EPLE3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.775	97.0480	05/30/2028	9,276,000.00	9,002,172.48	9,237,205.16	(235,032.68)
3134GYTV4	FEDERAL HOME LOAN MORTGAGE CORP	5.410	98.4546	06/07/2028	25,000,000.00	24,613,650.00	25,000,000.00	(386,350.00)
3134GYTV4	FEDERAL HOME LOAN MORTGAGE CORP	5.410	98.4546	06/07/2028	10,000,000.00	9,845,460.00	10,000,000.00	(154,540.00)
3130AVX77	FEDERAL HOME LOAN BANKS	3.892	97.3303	06/09/2028	10,000,000.00	9,733,030.00	9,941,587.74	(208,557.74)
3130AWC24	FEDERAL HOME LOAN BANKS	3.987	98.3454	06/09/2028	10,000,000.00	9,834,540.00	10,004,966.92	(170,426.92)
3133EPNH4	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.171	97.8225	06/21/2028	15,000,000.00	14,673,375.00	14,818,871.91	(145,496.91)
3134GYUC4	FEDERAL HOME LOAN MORTGAGE CORP	5.200	99.2257	06/28/2028	10,000,000.00	9,922,570.00	10,000,000.00	(77,430.00)
3130AWG79	FEDERAL HOME LOAN BANKS	6.000	99.6288	06/28/2028	7,220,000.00	7,193,199.36	7,220,000.00	(26,800.64)
3130AWHX1	FEDERAL HOME LOAN BANKS	5.950	99.5866	06/28/2028	25,000,000.00	24,896,650.00	25,000,000.00	(103,350.00)
3134GYVC3	FEDERAL HOME LOAN MORTGAGE CORP	6.000	99.6288	06/28/2028	25,000,000.00	24,907,200.00	25,000,000.00	(92,800.00)
3134GYXF4	FEDERAL HOME LOAN MORTGAGE CORP	6.000	99.5805	07/27/2028	10,000,000.00	9,958,050.00	10,000,000.00	(41,950.00)
3133EPJE6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.357	96.1897	08/09/2028	10,000,000.00	9,618,970.00	9,642,304.60	(23,334.60)
3133EPTA3	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.300	98.3854	08/14/2028	25,000,000.00	24,596,350.00	24,804,336.22	(207,986.22)
3130AWTK6	FEDERAL HOME LOAN BANKS	5.732	99.1372	08/22/2028	15,000,000.00	14,870,580.00	14,992,914.61	(122,334.61)
3133EPUN3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.529	100.3867	08/28/2028	10,000,000.00	10,038,670.00	9,981,703.56	56,966.44
3133EPUN3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.529	100.3867	08/28/2028	10,000,000.00	10,038,670.00	9,981,703.56	56,966.44
3133EPUN3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.496	100.3867	08/28/2028	25,000,000.00	25,096,675.00	24,988,623.97	108,051.03
3130AWTR1	FEDERAL HOME LOAN BANKS	4.346	99.8517	09/08/2028	5,000,000.00	4,992,585.00	5,005,819.54	(13,234.54)
3133EPWK7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.525	100.4350	09/22/2028	10,000,000.00	10,043,500.00	9,989,421.46	54,078.54
3133EPWK7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.684	100.4350	09/22/2028	10,000,000.00	10,043,500.00	9,921,653.82	121,846.18
3133EPWK7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.762	100.4350	09/22/2028	10,000,000.00	10,043,500.00	9,888,791.32	154,708.68
3133EPMW3	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.040	99.5574	09/22/2028	25,000,00			

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Agency
AGCY DISC

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
313384R04	FEDERAL HOME LOAN BANKS	5.184	99.4090	01/10/2024	25,000,000.00	24,852,250.00	24,860,972.22	(8,722.22)
313384R04	FEDERAL HOME LOAN BANKS	4.938	99.4090	01/10/2024	50,000,000.00	49,704,500.00	49,733,333.33	(28,833.33)
313384R50	FEDERAL HOME LOAN BANKS	5.024	99.3795	01/12/2024	15,000,000.00	14,906,925.00	14,915,125.00	(8,200.00)
313384R50	FEDERAL HOME LOAN BANKS	5.024	99.3795	01/12/2024	10,000,000.00	9,937,950.00	9,943,416.67	(5,466.67)
313384R50	FEDERAL HOME LOAN BANKS	5.024	99.3795	01/12/2024	10,000,000.00	9,937,950.00	9,943,416.67	(5,466.67)
313384R50	FEDERAL HOME LOAN BANKS	5.024	99.3795	01/12/2024	10,000,000.00	9,937,950.00	9,943,416.67	(5,466.67)
313384SL4	FEDERAL HOME LOAN BANKS	5.103	99.1118	01/30/2024	50,000,000.00	49,555,900.00	49,590,000.00	(34,100.00)
313384SM2	FEDERAL HOME LOAN BANKS	5.406	99.0970	01/31/2024	20,000,000.00	19,819,400.00	19,821,405.55	(2,005.55)
313384SN0	FEDERAL HOME LOAN BANKS	5.389	99.0822	02/01/2024	6,025,000.00	5,969,702.55	5,970,627.72	(925.17)
313384ST7	FEDERAL HOME LOAN BANKS	5.359	99.0082	02/06/2024	9,851,000.00	9,753,297.78	9,755,480.87	(2,183.09)
313384ST7	FEDERAL HOME LOAN BANKS	5.367	99.0082	02/06/2024	15,000,000.00	14,851,230.00	14,854,275.00	(3,045.00)
313312SW1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.800	98.9638	02/09/2024	10,000,000.00	9,896,380.00	9,909,583.33	(13,203.33)
313384TB5	FEDERAL HOME LOAN BANKS	5.476	98.8898	02/14/2024	15,000,000.00	14,833,470.00	14,832,656.25	813.75
313396TB9	FEDERAL HOME LOAN MORTGAGE CORP	4.981	98.8898	02/14/2024	10,000,000.00	9,888,980.00	9,900,000.00	(11,020.00)
313396TC7	FEDERAL HOME LOAN MORTGAGE CORP	4.982	98.8771	02/15/2024	10,000,000.00	9,887,710.00	9,898,666.67	(10,956.67)
313384TP4	FEDERAL HOME LOAN BANKS	5.359	98.7146	02/26/2024	10,000,000.00	9,871,460.00	9,874,212.50	(2,752.50)
313384TS8	FEDERAL HOME LOAN BANKS	5.360	98.6703	02/29/2024	15,000,000.00	14,800,545.00	14,804,812.50	(4,267.50)
313384WG0	FEDERAL HOME LOAN BANKS	5.477	97.7629	05/01/2024	10,000,000.00	9,776,290.00	9,775,166.67	1,123.33
313384WG0	FEDERAL HOME LOAN BANKS	5.477	97.7629	05/01/2024	15,000,000.00	14,664,435.00	14,662,750.00	1,685.00
313384WG0	FEDERAL HOME LOAN BANKS	5.477	97.7629	05/01/2024	10,000,000.00	9,776,290.00	9,775,166.67	1,123.33
313384WU9	FEDERAL HOME LOAN BANKS	5.438	97.6003	05/13/2024	10,000,000.00	9,760,030.00	9,759,694.45	335.55
313384WU9	FEDERAL HOME LOAN BANKS	5.438	97.6003	05/13/2024	10,000,000.00	9,760,030.00	9,759,694.45	335.55
313384WV5	FEDERAL HOME LOAN BANKS	5.434	97.5711	05/15/2024	15,000,000.00	14,635,665.00	14,635,491.67	173.33
313384WV5	FEDERAL HOME LOAN BANKS	5.434	97.5711	05/15/2024	15,000,000.00	14,635,665.00	14,635,491.67	173.33
313384XD6	FEDERAL HOME LOAN BANKS	5.457	97.4736	05/22/2024	10,000,000.00	9,747,360.00	9,745,545.84	1,814.16
313384XK0	FEDERAL HOME LOAN BANKS	5.451	97.3961	05/28/2024	15,000,000.00	14,609,415.00	14,606,945.83	2,469.17
313384XM6	FEDERAL HOME LOAN BANKS	5.197	97.3670	05/30/2024	6,900,000.00	6,718,323.00	6,726,541.67	(8,218.67)
313384XM6	FEDERAL HOME LOAN BANKS	5.429	97.3670	05/30/2024	10,000,000.00	9,736,700.00	9,735,538.89	1,161.11
313384XN4	FEDERAL HOME LOAN BANKS	5.430	97.3525	05/31/2024	15,000,000.00	14,602,875.00	14,601,116.66	1,758.34
313384XR5	FEDERAL HOME LOAN BANKS	5.115	97.3141	06/03/2024	10,000,000.00	9,731,410.00	9,746,909.72	(15,499.72)
313384XR5	FEDERAL HOME LOAN BANKS	5.372	97.3141	06/03/2024	15,000,000.00	14,597,115.00	14,599,552.08	(2,437.08)
313384XS3	FEDERAL HOME LOAN BANKS	5.373	97.2996	06/04/2024	15,000,000.00	14,594,940.00	14,597,387.50	(2,447.50)
313384XT1	FEDERAL HOME LOAN BANKS	5.084	97.2851	06/05/2024	10,000,000.00	9,728,510.00	9,745,731.94	(17,221.94)
313384YA1	FEDERAL HOME LOAN BANKS	5.457	97.1945	06/12/2024	15,000,000.00	14,579,175.00	14,574,008.33	5,166.67
313384YF0	FEDERAL HOME LOAN BANKS	5.281	97.1279	06/17/2024	15,000,000.00	14,569,185.00	14,577,954.16	(8,769.16)
313384YZ6	FEDERAL HOME LOAN BANKS	5.423	96.8866	07/05/2024	10,000,000.00	9,688,660.00	9,684,144.19	4,515.81
313384ZU6	FEDERAL HOME LOAN BANKS	5.358	96.6275	07/24/2024	10,000,000.00	9,662,750.00	9,661,405.56	1,344.44
313384C23	FEDERAL HOME LOAN BANKS	5.397	96.3351	08/15/2024	10,000,000.00	9,633,510.00	9,627,333.33	6,176.67
313384C23	FEDERAL HOME LOAN BANKS	5.397	96.3351	08/15/2024	10,000,000.00	9,633,510.00	9,627,333.33	6,176.67
313384G29	FEDERAL HOME LOAN BANKS	5.237	95.9219	09/16/2024	10,000,000.00	9,592,190.00	9,592,388.89	(198.89)
313384J75	FEDERAL HOME LOAN BANKS	5.208	95.6620	10/07/2024	10,000,000.00	9,566,200.00	9,565,896.32	303.68

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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	99.4454	01/25/2024	6,975,262.91	6,936,578.38	6,963,815.27	(27,236.89)
3137BHCY1	FHMS K-044 A2	5.154	97.2086	01/25/2025	18,683,588.16	18,162,054.29	18,222,588.72	(60,534.43)
3137FEUA6	FHMS K-730 A2	5.396	98.0398	01/25/2025	47,608,781.00	46,675,552.72	46,702,214.00	(26,661.28)

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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	3.448	94.4256	05/25/2027	11,879,717.40	11,217,496.81	11,772,369.51	(554,872.70)
3136AW7J0	FNA 2017-M8 A2	3.448	94.4256	05/25/2027	11,879,717.40	11,217,496.81	11,772,369.51	(554,872.70)

Agency MBS
FHLMC

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3137BY9Y9	FHMS K-037 A2	4.889	99.4803	01/25/2024	3,861,249.92	3,841,184.09	3,856,749.39	(15,565.31)
3137FARF0	FHMS K-727 A2	5.613	98.4095	07/25/2024	20,256,443.31	19,934,271.06	19,958,968.39	(24,697.33)
3137FMU67	FHMS K-735 A2	3.518	95.2592	05/25/2026	14,713,740.30	14,016,185.12	14,496,275.96	(480,090.84)
3137FNWX4	FHMS K-736 A2	3.655	93.8073	07/25/2026	10,000,000.00	9,380,730.30	9,681,540.91	(300,810.61)
3137BTUM1	FHMS K-061 A2	4.501	95.7897	11/25/2026	9,000,000.00	8,621,076.42	8,724,580.86	(103,504.44)
3137BTUM1	FHMS K-061 A2	4.561	95.7897	11/25/2026	8,500,000.00	8,142,127.73	8,223,447.65	(81,319.92)
3137BYLD0	FHMS K-L01 A2E	4.184	95.3649	02/25/2027	15,000,000.00	14,304,731.10	14,610,879.64	(306,148.54)
3137BXYQ1	FHMS K-064 A2	3.154	95.1027	03/25/2027	1,000,000.00	951,026.89	1,001,197.57	(50,170.68)
3137FZLJ3	FHMS K-066 A2	3.111	94.4345	06/25/2027	11,095,000.00	10,477,512.99	11,087,459.90	(609,946.91)
3132XGRH1	FH WN2287	3.945	95.7828	11/01/2027	25,000,000.00	23,945,690.50	24,823,411.02	(877,720.52)
3132XGRH1	FH WN2287	4.073	95.7828	11/01/2027	25,000,000.00	23,945,690.50	24,756,703.50	(811,013.00)
3132XGQ74	FH WN2277	4.062	95.8176	11/01/2027	10,000,000.00	9,581,760.20	9,905,868.84	(324,108.64)
3132XFLR7	FH WN1235	4.690	96.0360	01/01/2028	20,000,000.00	19,207,200.00	19,791,536.38	(584,336.38)
3132XFLR7	FH WN1235	4.333	96.0360	01/01/2028	10,000,000.00	9,603,600.00	9,958,616.86	(355,016.86)
3137FGZH1	FHMS K-W06 A2	5.290	95.4913	06/25/2028	25,000,000.00	23,872,830.00	23,559,508.95	313,321.05
3137FYJH6	FHMS K-W07 A2	5.264	94.6570	09/25/2028	16,627,402.00	15,738,991.93	15,510,529.06	228,462.87

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Agency MBS
FNMA

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3136AKQM8	FNA 2014-M8 A2	5.910	98.6519	06/25/2024	6,576,417.60	6,487,763.54	6,520,394.01	(32,630.46)
3140JAVC9	FN BM6010	4.860	96.8456	09/01/2025	17,039,917.28	16,502,411.32	16,676,936.79	(174,525.47)
3138LCHR1	FN AN0254	3.738	95.9070	12/01/2025	7,325,914.71	7,026,065.02	7,245,367.71	(219,302.69)
3138LCHR9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	2.939	95.9070	12/01/2025	14,007,484.95	13,434,158.59	14,000,020.33	(565,861.74)
3138LD5V9	FN AN1760	4.176	93.5840	06/01/2026	15,000,000.00	14,037,600.00	14,737,134.45	(699,534.45)
3138LENE7	FN AN2188	3.543	93.3460	07/01/2026	9,939,342.70	9,277,978.84	9,818,366.54	(540,387.70)
3138LHUZ5	FN AN5099	3.076	94.5350	04/01/2027	23,954,577.25	22,645,459.60	23,938,519.26	(1,293,059.66)
3138LHZL1	FN AN5246	3.365	93.8860	05/01/2027	7,100,000.00	6,665,906.00	7,076,743.00	(410,837.00)

3138LJ5T3	FN AN6257	4.582	94.2060	08/01/2027	15,251,111.05	14,367,461.67	14,650,342.60	(282,880.93)
3136A76X6	FNA 2017-M15 A2	4.609	93.8249	09/25/2027	14,544,176.31	13,646,060.62	14,031,066.30	(385,005.68)
3136BML55	FNA 2022-M11 A2	4.554	93.5883	10/25/2027	26,458,803.00	24,762,342.61	25,463,988.11	(701,645.50)
3140LHVX5	FN BS6929	4.280	97.5060	11/01/2027	31,100,000.00	30,324,366.00	31,017,861.30	(693,495.30)
3140LH4A5	FN BS7116	4.363	98.6030	11/01/2027	20,210,000.00	19,927,666.30	20,210,000.00	(282,333.70)
3140LHSB7	FN BS6813	4.363	97.9630	02/01/2028	19,478,000.00	19,081,233.14	19,462,583.74	(381,350.60)
3140LJS23	FN BS7736	4.416	97.0190	02/01/2028	20,000,000.00	19,403,800.00	19,772,481.24	(368,681.24)
3140LJS23	FN BS7736	4.071	97.0190	02/01/2028	15,000,000.00	14,552,850.00	15,000,000.00	(447,150.00)
3140LJS23	FN BS7736	4.078	97.0190	02/01/2028	10,000,000.00	9,701,900.00	10,000,000.00	(298,100.00)
3140LKJ8	FN BS8358	4.074	97.1210	04/01/2028	24,459,000.00	23,754,825.39	24,459,000.00	(704,174.61)
3140LKYQ0	FN BS8818	4.526	95.9720	06/01/2028	25,000,000.00	23,993,000.00	24,418,786.44	(425,786.44)
3140LKU84	FN BS8706	4.510	96.8890	06/01/2028	25,000,000.00	24,222,250.00	24,521,584.65	(299,334.65)
3140LLMH1	FN BS9359	5.051	100.0460	08/01/2028	15,874,000.00	15,881,302.04	15,706,156.77	175,145.27
3140LLFK2	FN BS9169	5.040	99.6760	08/01/2028	17,532,000.00	17,475,196.32	17,282,307.84	192,888.48
3140LLB83	FN BS9062	5.049	98.6010	09/01/2028	20,000,000.00	19,720,200.00	19,498,021.18	222,178.82
3140LLKK6	FN BS9297	5.110	98.3940	10/01/2028	21,050,000.00	20,711,937.00	20,417,805.85	294,131.15
3140LLZT1	FN BS9753	5.092	100.9580	10/01/2028	20,000,000.00	20,191,600.00	19,947,820.50	243,779.51
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Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
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
06367DDA0	Bank of Montreal - Chicago Branch	5.530	100.0000	12/27/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367DD88	Bank of Montreal - Chicago Branch	5.540	100.0000	01/02/2024	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
89115BR19	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
65558U4B5	Nordea ABP - New York Branch	5.490	100.0000	02/02/2024	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
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
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
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
78015JX2	Royal Bank of Canada New York Branch	5.810	100.0000	05/14/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367DD77	Bank of Montreal - Chicago Branch	5.820	100.0000	05/28/2024	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
89115B2Z2	Toronto-Dominion Bank - New York Branch	5.870	100.0000	05/31/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JB71	Royal Bank of Canada New York Branch	5.850	100.0000	06/21/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
89115BC21	Toronto-Dominion Bank - New York Branch	5.870	100.0000	06/24/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
86959R6X3	Svenska Handels AB Publ - New York Branch	5.670	100.0000	06/24/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06417M4J1	Bank of Nova Scotia - Houston Branch	5.900	100.0000	06/28/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JBP1	Royal Bank of Canada New York Branch	5.910	100.0000	08/12/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JBT3	Royal Bank of Canada New York Branch	5.910	100.0000	08/19/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BDD9	Toronto-Dominion Bank - New York Branch	5.940	100.0000	08/26/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BD98	Toronto-Dominion Bank - New York Branch	5.950	100.0000	09/09/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BD56	Toronto-Dominion Bank - New York Branch	5.970	100.0000	09/23/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JDK0	Royal Bank of Canada New York Branch	5.880	100.0000	10/22/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
89115BL99	Toronto-Dominion Bank - New York Branch	5.680	100.0000	11/21/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
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Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
93114FZB3	Walmart Inc.	5.399	99.8522	12/11/2023	50,000,000.00	49,926,111.11	49,926,111.11	0.00
03948HZC8	Archer-Daniels-Midland Company	5.410	99.8371	12/12/2023	50,000,000.00	49,918,569.45	49,918,569.45	0.00
03948HZK0	Archer-Daniels-Midland Company	5.409	99.7335	12/19/2023	41,640,000.00	41,529,029.40	41,529,029.40	0.00
19121BZT9	The Coca-Cola Company	5.460	99.6136	12/27/2023	62,000,000.00	61,760,438.89	61,760,438.89	0.00
7426M2A27	Private Export Funding Corporation	5.450	99.5262	01/02/2024	25,000,000.00	24,881,555.56	24,881,555.56	0.00
23102UA28	Cummins Inc.	5.514	99.5182	01/02/2024	65,000,000.00	64,686,844.45	64,686,844.45	0.00
23102UA36	Cummins Inc.	5.524	99.5032	01/03/2024	20,000,000.00	19,900,633.33	19,900,450.00	183.33
23102UA36	Cummins Inc.	5.514	99.5032	01/03/2024	20,000,000.00	19,900,633.33	19,900,633.33	0.00
63763PA58	National Securities Clearing Corporation	5.523	99.4740	01/05/2024	35,000,000.00	34,815,909.72	34,815,909.72	0.00
24422LA86	John Deere Capital Corporation	5.557	99.4247	01/08/2024	50,000,000.00	49,712,361.11	49,712,361.11	0.00
7426M4AA5	Private Export Funding Corporation	5.353	99.4222	01/10/2024	50,000,000.00	49,711,111.11	49,711,111.11	0.00
59515MAC9	Microsoft Corporation	5.426	99.3782	01/12/2024	30,000,000.00	29,813,450.00	29,813,450.00	0.00
63763PAC3	National Securities Clearing Corporation	5.566	99.3653	01/12/2024	50,000,000.00	49,682,666.67	49,682,666.67	0.00
24422LAC7	John Deere Capital Corporation	5.582	99.3618	01/12/2024	50,000,000.00	49,680,916.67	49,680,916.67	0.00
7426M2AG6	Private Export Funding Corporation	5.501	99.3138	01/16/2024	25,000,000.00	24,828,458.33	24,828,458.33	0.00
63763PAG4	National Securities Clearing Corporation	5.552	99.3062	01/16/2024	50,000,000.00	49,653,083.33	49,653,083.33	0.00
24422LAG8	John Deere Capital Corporation	5.571	99.3023	01/16/2024	19,500,000.00	19,363,955.00	19,363,955.00	0.00
23102UAG7	Cummins Inc.	5.576	99.2998	01/16/2024	11,000,000.00	10,922,975.55	10,922,975.55	0.00
24422LAJ2	John Deere Capital Corporation	5.585	99.2707	01/18/2024	50,000,000.00	49,635,333.33	49,635,333.33	0.00
59515MAK1	Microsoft Corporation	5.439	99.2732	01/19/2024	32,500,000.00	32,263,779.16	32,263,779.16	0.00
63763PAP4	National Securities Clearing Corporation	5.555	99.2006	01/23/2024	25,000,000.00	24,800,145.83	24,800,145.83	0.00
7426M2AQ4	Private Export Funding Corporation	5.357	99.2200	01/24/2024	25,000,000.00	24,805,000.00	24,805,000.00	0.00
24422LAQ6	John Deere Capital Corporation	5.595	99.1780	01/24/2024	28,600,000.00	28,364,908.00	28,364,908.00	0.00
63763PAR0	National Securities Clearing Corporation	5.556	99.1704	01/25/2024	50,000,000.00	49,585,208.33	49,585,208.33	0.00
63763PAS8	National Securities Clearing Corporation	5.436	99.1693	01/26/2024	75,000,000.00	74,377,000.00	74,377,000.00	0.00
59515MAS4	Microsoft Corporation	5.467	99.1693	01/26/2024	35,000,000.00	34,709,266.67	34,709,266.67	0.00
7426M4AW7	Private Export Funding Corporation	5.454	99.1167	01/30/2024	25,000,000.00	24,779,166.67	24,779,166.67	0.00
7426M2AX9	Private Export Funding Corporation	5.459	99.1019	01/31/2024	50,000,000.00	49,550,972.22	49,550,972.22	0.00
63763PB16	National Securities Clearing Corporation	5.596	99.0614	02/01/2024	20,000,000.00	19,812,277.78	19,812,277.78	0.00
7426M2B18	Private Export Funding Corporation	5.515	99.0734	02/01/2024	25,000,000.00	24,768,361.11	24,768,361.11	0.00
82619TB14	Siemens Capital Company LLC	5.438	99.0821	02/01/2024	4,400,000.00	4,359,610.44	4,359,610.44	0.00
24422LB28	John Deere Capital Corporation	5.578	99.0445	02/02/2024	50,000,000.00	49,522,250.00	49,522,250.00	0.00
59515MB53	Microsoft Corporation	5.474	99.0155	02/05/2024	35,000,000.00	34,655,425.00	34,656,708.33	(1,283.33)
59515MB53	Microsoft Corporation	5.494	99.0155	02/05/2024	25,000,000.00	24,753,875.00	24,753,875.00	0.00
63763PB57	National Securities Clearing Corporation	5.534	99.0063	02/05/2024	50,000,000.00	49,503,166.67	49,503,166.67	0.00
63763PB73	National Securities Clearing Corporation	5.533	98.9762	02/07/2024	30,000,000.00	29,692,866.67	29,692,866.67	0.00
59515MB79	Microsoft Corporation	5.434	98.9932	02/07/2024	25,000,000.00	24,748,305.56	24,748,305.56	0.00
89233GB96	Toyota Motor Credit Corporation	5.563	98.9403	02/09/2024	50,000,000.00	49,470,139.69	49,470,139.69	0.00
89233GBC9	Toyota Motor Credit Corporation	5.563	98.8949	02/12/2024	20,000,000.00	19,778,972.22	19,778,972.22	0.00
59515MBL8	Microsoft Corporation	5.493	98.7940	02/20/2024	50,000,000.00	49,397,000.00	49,397,000.00	0.00

63763PBL2	National Securities Clearing Corporation	5.576	98.7738	02/20/2024	25,000,000.00	24,693,437.50	24,693,437.50	0.00
6698M4BL5	Novartis Finance Corporation	5.456	98.7963	02/20/2024	50,000,000.00	49,398,125.01	49,398,125.00	0.00
6698M4BL5	Novartis Finance Corporation	5.456	98.7963	02/20/2024	38,000,000.00	37,542,575.00	37,542,575.00	0.00
59515MBS5	Microsoft Corporation	5.513	98.6998	02/26/2024	25,000,000.00	24,674,958.33	24,674,958.33	0.00
82619TBS5	Siemens Capital Company LLC	5.449	98.7095	02/26/2024	30,106,397.50	30,106,397.50	30,106,397.50	0.00
7426M2BT7	Private Export Funding Corporation	5.438	98.6971	02/27/2024	50,000,000.00	49,348,555.56	49,348,555.56	0.00
78015CBV3	Royal Bank of Canada New York Branch	5.717	98.6175	02/29/2024	25,000,000.00	24,654,375.00	24,654,375.00	0.00
46640PC19	J.P. Morgan Securities LLC	5.578	98.6375	03/01/2024	50,000,000.00	49,318,763.89	49,318,763.89	0.00
63763PCF4	National Securities Clearing Corporation	5.583	98.4104	03/15/2024	50,000,000.00	49,205,208.33	49,205,208.33	0.00
46640PCR2	J.P. Morgan Securities LLC	5.782	98.2175	03/25/2024	50,000,000.00	49,108,750.00	49,108,750.00	0.00
59515ME19	Microsoft Corporation	5.503	97.7369	05/01/2024	25,000,000.00	24,434,222.23	24,434,222.23	0.00
59515ME68	Microsoft Corporation	5.515	97.6581	05/06/2024	36,800,000.00	35,938,174.66	35,938,174.66	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
59515MED3	Microsoft Corporation	5.508	97.5582	05/13/2024	50,000,000.00	48,779,111.12	48,779,111.12	0.00
59515MEF8	Microsoft Corporation	5.508	97.5284	05/15/2024	25,000,000.00	24,382,111.12	24,382,111.12	0.00
7426M4EM5	Private Export Funding Corporation	5.534	97.4343	05/21/2024	10,000,000.00	9,743,433.33	9,743,433.33	0.00
7426M4EM5	Private Export Funding Corporation	5.534	97.4343	05/21/2024	10,000,000.00	9,743,433.33	9,743,433.33	0.00
7426M4EM5	Private Export Funding Corporation	5.534	97.4343	05/21/2024	10,000,000.00	9,743,433.33	9,743,433.33	0.00
59515MEN1	Microsoft Corporation	5.509	97.4290	05/22/2024	25,000,000.00	24,357,256.93	24,356,055.55	1,201.38
59515MEN1	Microsoft Corporation	5.495	97.4290	05/22/2024	10,000,000.00	9,742,902.77	9,742,902.77	0.00
7426M4EP8	Private Export Funding Corporation	5.523	97.4190	05/23/2024	25,000,000.00	24,354,750.00	24,354,750.00	0.00
7426M2EQ0	Private Export Funding Corporation	5.469	97.4236	05/24/2024	35,000,000.00	34,098,263.89	34,098,263.89	0.00
59515MEX9	Microsoft Corporation	5.499	97.2953	05/31/2024	50,000,000.00	48,647,638.89	48,647,638.89	0.00
63763PFU8	National Securities Clearing Corporation	5.629	96.8208	06/28/2024	50,000,000.00	48,410,416.67	48,410,416.67	0.00
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Corporate

CORP

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
742651DT6	PRIVATE EXPORT FUNDING CORP	4.967	99.7901	01/15/2024	25,000,000.00	24,947,525.00	24,957,698.70	(10,173.70)
742651DT6	PRIVATE EXPORT FUNDING CORP	4.967	99.7901	01/15/2024	25,000,000.00	24,947,525.00	24,957,698.70	(10,173.70)

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	5.290	1.0000	11/30/2023	8,000,000.00	8,000,000.00	8,000,000.00	0.00
949921126	ALLSPRING:GOVT MM SEL	5.290	1.0000	11/30/2023	125,000,000.00	125,000,000.00	125,000,000.00	0.00
949921126	ALLSPRING:GOVT MM SEL	5.290	1.0000	11/30/2023	20,000,000.00	20,000,000.00	20,000,000.00	0.00
608919718	FEDERATED HRMS GV 0 PRMR	5.290	1.0000	11/30/2023	1,000,000.00	1,000,000.00	1,000,000.00	0.00
31607A703	FIDELITY IMM:GOVT INSTL	5.290	1.0000	11/30/2023	24,000,000.00	24,000,000.00	24,000,000.00	0.00
31607A703	FIDELITY IMM:GOVT INSTL	5.290	1.0000	11/30/2023	23,000,000.00	23,000,000.00	23,000,000.00	0.00
61747C707	MORG STAN 1 LQ:GV 1	5.250	1.0000	11/30/2023	1,000,000.00	1,000,000.00	1,000,000.00	0.00
4812CA538	JPMORGAN:US GVT MM EMPWR	5.240	1.0000	11/30/2023	1,000,000.00	1,000,000.00	1,000,000.00	0.00
85749T517	SS INST INV:US GV MM OPP	5.290	1.0000	11/30/2023	71,000,000.00	71,000,000.00	71,000,000.00	0.00
85749T517	SS INST INV:US GV MM OPP	5.290	1.0000	11/30/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
4812CA538	JPMORGAN:US GVT MM EMPWR	5.240	1.0000	11/30/2023	1,000,000.00	1,000,000.00	1,000,000.00	0.00
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Muni

MUNI

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
826239FY6	SIERRA CALIF JT CMNTY COLLEGE DIST	0.344	96.5730	08/01/2024	500,000.00	482,865.00	500,000.00	(17,135.00)
826239GH2	SIERRA CALIF JT CMNTY COLLEGE DIST	0.354	96.7000	08/01/2024	720,000.00	696,240.00	720,000.00	(23,760.00)
802498YF5	SANTA MONICA-MALIBU UNIFIED SCHOOL FACILITY IMPROV	0.396	96.6490	08/01/2024	1,000,000.00	966,490.00	1,000,000.00	(33,510.00)
93974ETF3	WASHINGTON ST	0.470	96.8670	08/01/2024	14,995,000.00	14,525,206.65	14,995,000.00	(469,793.35)
41979ZF84	HAWAII ST	0.713	97.0340	08/01/2024	9,000,000.00	8,733,060.00	9,000,000.00	(266,940.00)
07443THA5	BEAUMONT CALIF UNI SCH DIST	0.690	96.5580	08/01/2024	275,000.00	265,534.50	275,000.00	(9,465.50)
987388GU3	YOSEMITE CALIF CMNTY COLLEGE DIST	1.440	97.4360	08/01/2024	700,000.00	682,052.00	700,000.00	(17,948.00)
757710US5	REDONDO BEACH CALIF UNI SCH DIST	1.571	97.4380	08/01/2024	500,000.00	487,190.00	500,000.00	(12,810.00)
93974EY8	WASHINGTON ST	3.350	98.7400	08/01/2024	13,475,000.00	13,305,215.00	13,475,000.00	(169,785.00)
41979ZA71	HAWAII ST	0.713	96.3360	10/01/2024	10,000,000.00	9,633,600.00	10,000,000.00	(366,400.00)
41979ZD37	HAWAII ST	0.713	96.3360	10/01/2024	2,500,000.00	2,408,400.00	2,500,000.00	(91,600.00)
882724XK8	TEXAS ST	0.794	96.2580	10/01/2024	5,810,000.00	5,592,589.80	5,810,000.00	(217,410.20)
41979ZF92	HAWAII ST	1.033	93.7150	08/01/2025	6,250,000.00	5,857,187.50	6,250,000.00	(392,812.50)
802498Y22	SANTA MONICA-MALIBU UNIFIED SCHOOL FACILITY IMPROV	0.669	92.8660	08/01/2025	1,000,000.00	928,660.00	1,000,000.00	(71,340.00)
56781RKT3	MARIN CALIF CMNTY COLLEGE DIST	0.763	93.2840	08/01/2025	1,065,000.00	993,474.60	1,065,000.00	(71,525.40)
07443THB3	BEAUMONT CALIF UNI SCH DIST	1.109	93.1060	08/01/2025	500,000.00	465,530.00	500,000.00	(34,470.00)
7994082E8	SAN RAMON VALLEY CALIF UNI SCH DIST	0.967	93.3280	08/01/2025	4,505,000.00	4,204,426.40	4,505,000.00	(300,573.60)
93974EYB6	WASHINGTON ST	3.350	97.1910	08/01/2025	10,065,000.00	9,782,274.15	10,065,000.00	(282,725.85)
41979ZA89	HAWAII ST	1.033	96.1970	10/01/2025	12,775,000.00	12,289,166.75	13,168,135.21	(878,968.46)
41979ZD45	HAWAII ST	1.033	93.2380	10/01/2025	3,660,000.00	3,412,510.80	3,660,000.00	(247,489.20)
93974EY4	WASHINGTON ST	3.370	96.0420	08/01/2026	20,825,000.00	20,000,746.50	20,825,000.00	(824,253.50)
13063D3N6	CALIFORNIA ST	4.847	99.9450	03/01/2027	9,300,000.00	9,294,885.00	9,300,000.00	(5,115.00)
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Mutual Fund

Open-End Fund

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
CLTRSF	CALTRUST	4.880	1.0086	---	93,213,169.12	94,017,200.84	94,017,200.84	(0.00)
CLTRSF	CALTRUST	4.880	1.0086	---	93,213,169.12	94,017,200.84	94,017,200.84	(0.00)

Non-US Gov

SUPRANATIONAL

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
45950VQ22	INTERNATIONAL FINANCE CORP	0.829	99.3830	01/19/2024	25,000,000.00	24,845,750.00	24,998,712.91	(152,962.91)
45906M3C3	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	2.540	98.9842	03/28/2024	3,895,000.00	3,855,434.59	3,891,455.52	(36,020.93)
45950VPO3	INTERNATIONAL FINANCE CORP	0.273	96.2590	08/22/2024	25,000,000.00	24,064,750.00	24,995,897.95	(931,147.95)
45950VQ64	INTERNATIONAL FINANCE CORP	0.484	95.8976	09/23/2024	25,000,000.00	23,974,400.00	24,991,125.23	(1,016,725.23)
45950KCR9	INTERNATIONAL FINANCE CORP	5.358	96.6825	10/16/2024	25,000,000.00	24,170,625.00	24,159,506.17	11,118.83
45950QL3	INTERNATIONAL FINANCE CORPORATION	0.719	95.5330	10/29/2024	25,000,000.00	23,883,250.00	24,991,242.04	(1,107,992.04)
45905BDX8	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	5.197	97.4267	11/25/2024	25,000,000.00	24,356,675.00	24,361,523.55	(4,848.55)
45950VRA6	INTERNATIONAL FINANCE CORP	1.099	94.4864	01/21/2025	25,000,000.00	23,621,600.00	24,983,544.48	(1,361,944.48)
45950VRX6	INTERNATIONAL FINANCE CORP	4.077	98.2790	02/01/2027	25,000,000.00	24,569,750.00	24,944,380.79	(374,630.79)

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**US Gov
T-BILL**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
912797HN0	UNITED STATES TREASURY	5.354	99.9415	12/05/2023	80,000,000.00	79,953,200.00	79,953,233.78	(33.78)
912797HW0	UNITED STATES TREASURY	5.403	99.6333	12/26/2023	50,000,000.00	49,816,666.50	49,816,232.64	433.86
912797FW2	UNITED STATES TREASURY	5.502	99.5018	01/04/2024	25,000,000.00	24,875,451.50	24,875,623.75	(172.25)
912797HZ3	UNITED STATES TREASURY	5.501	99.3260	01/16/2024	10,000,000.00	9,932,597.20	9,931,990.28	606.92
912797HZ3	UNITED STATES TREASURY	5.498	99.3260	01/16/2024	10,000,000.00	9,932,597.20	9,932,022.22	574.98
912797HZ3	UNITED STATES TREASURY	5.392	99.3260	01/16/2024	50,000,000.00	49,662,986.00	49,663,561.11	(575.11)
912797JA6	UNITED STATES TREASURY	5.511	99.2241	01/23/2024	15,000,000.00	14,883,620.85	14,882,390.79	1,230.06
912797JA6	UNITED STATES TREASURY	5.520	99.2241	01/23/2024	50,000,000.00	49,612,069.50	49,607,284.72	4,784.78
912797JA6	UNITED STATES TREASURY	5.398	99.2241	01/23/2024	50,000,000.00	49,612,069.50	49,612,279.23	(209.73)
912797JD0	UNITED STATES TREASURY	5.388	98.9208	02/13/2024	50,000,000.00	49,460,416.50	49,461,341.66	(925.16)
912797GP6	UNITED STATES TREASURY	5.592	98.6875	02/29/2024	25,000,000.00	24,671,875.00	24,665,556.25	6,318.75
912797FH5	UNITED STATES TREASURY	5.466	97.6063	05/16/2024	50,000,000.00	48,803,166.50	48,787,916.32	15,250.18
912797GB7	UNITED STATES TREASURY	5.403	96.9214	07/11/2024	10,000,000.00	9,692,136.10	9,681,853.33	10,282.77
912797GK7	UNITED STATES TREASURY	5.463	96.5069	08/08/2024	30,000,000.00	28,952,075.10	28,912,856.38	39,218.72

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**US Gov
US GOV**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
912828S29	UNITED STATES TREASURY	5.025	99.5156	01/31/2024	25,000,000.00	24,878,906.25	24,898,219.87	(19,313.62)
91282CBM2	UNITED STATES TREASURY	0.219	98.9375	02/15/2024	25,000,000.00	24,734,375.00	24,995,142.70	(260,767.70)
91282CBR1	UNITED STATES TREASURY	0.287	98.5469	03/15/2024	50,000,000.00	49,273,437.50	49,994,707.18	(721,269.68)
91282RW71	UNITED STATES TREASURY	2.395	98.9531	03/31/2024	30,000,000.00	29,685,937.50	29,974,007.14	(288,069.64)
91282CEG2	UNITED STATES TREASURY	2.358	98.9844	03/31/2024	10,000,000.00	9,898,437.50	9,996,527.57	(98,090.07)
91282R6R6	UNITED STATES TREASURY	4.390	98.7188	04/30/2024	25,000,000.00	24,679,687.50	24,786,370.69	(106,683.19)
91282RWJ5	UNITED STATES TREASURY	5.256	98.7344	05/15/2024	50,000,000.00	49,367,187.50	49,397,747.51	(30,560.01)
91282CC33	UNITED STATES TREASURY	4.274	97.7188	05/15/2024	15,000,000.00	14,657,812.50	14,735,101.27	(77,288.77)
91282XTT2	UNITED STATES TREASURY	2.567	98.3594	05/31/2024	10,000,000.00	9,835,937.50	9,972,649.17	(136,711.67)
91282CER8	UNITED STATES TREASURY	2.502	98.5938	05/31/2024	20,000,000.00	19,718,750.00	19,999,805.49	(281,055.49)
91282CER8	UNITED STATES TREASURY	2.563	98.5938	05/31/2024	20,000,000.00	19,718,750.00	19,993,961.90	(275,211.90)
91282CCG4	UNITED STATES TREASURY	5.185	97.3281	06/15/2024	10,000,000.00	9,732,812.50	9,744,449.78	(11,637.28)
91282XX3	UNITED STATES TREASURY	3.217	98.0938	06/30/2024	10,000,000.00	9,809,375.00	9,932,153.61	(122,778.61)
91282XX3	UNITED STATES TREASURY	2.558	98.0938	06/30/2024	25,000,000.00	24,523,437.50	24,921,546.05	(398,108.55)
91282CFA4	UNITED STATES TREASURY	5.386	98.5000	07/31/2024	100,000,000.00	98,500,000.00	98,471,644.81	28,355.19
91282RDS6	UNITED STATES TREASURY	5.503	97.9531	08/15/2024	50,000,000.00	48,976,562.50	48,936,024.57	40,537.93
91282RDS6	UNITED STATES TREASURY	5.508	97.9531	08/15/2024	5,000,000.00	4,897,656.25	4,893,446.45	4,209.80
91282CFG1	UNITED STATES TREASURY	5.441	98.4844	08/31/2024	25,000,000.00	24,621,093.75	24,605,225.32	15,868.43
91282CCX7	UNITED STATES TREASURY	0.439	96.2344	09/15/2024	25,000,000.00	24,058,593.75	24,987,382.21	(928,788.46)
91282CCX7	UNITED STATES TREASURY	0.438	96.2344	09/15/2024	25,000,000.00	24,058,593.75	24,987,628.42	(929,034.67)
91282CFN6	UNITED STATES TREASURY	4.215	99.1719	09/30/2024	25,000,000.00	24,792,968.75	25,006,904.07	(213,935.32)
91282CFN6	UNITED STATES TREASURY	5.439	99.1719	09/30/2024	70,000,000.00	69,420,312.50	69,332,031.25	88,281.25
91282CDB4	UNITED STATES TREASURY	0.754	96.0781	10/15/2024	25,000,000.00	24,019,531.25	24,972,277.27	(952,746.02)
91282CDB4	UNITED STATES TREASURY	5.362	96.0781	10/15/2024	25,000,000.00	24,019,531.25	24,004,479.45	15,051.80
91282RYM6	UNITED STATES TREASURY	5.331	96.6719	10/31/2024	10,000,000.00	9,667,187.50	9,662,173.13	5,014.37
91282CF09	UNITED STATES TREASURY	5.443	99.2188	10/31/2024	50,000,000.00	49,609,375.00	49,530,340.33	79,034.67
91282CF09	UNITED STATES TREASURY	5.313	99.2188	10/31/2024	15,000,000.00	14,882,812.50	14,875,353.54	7,458.96
91282RYV6	UNITED STATES TREASURY	1.747	96.3906	11/30/2024	25,000,000.00	24,097,656.25	24,940,248.03	(842,591.78)
91282RZC7	UNITED STATES TREASURY	0.540	95.2656	02/28/2025	10,000,000.00	9,526,562.50	10,072,121.54	(545,559.04)
91282RZF0	UNITED STATES TREASURY	0.647	94.2031	03/31/2025	25,000,000.00	23,550,781.25	24,951,886.70	(1,401,105.45)
91282RZF0	UNITED STATES TREASURY	0.619	94.2031	03/31/2025	25,000,000.00	23,550,781.25	24,960,801.40	(1,410,020.15)
91282CEH0	UNITED STATES TREASURY	2.647	96.8750	04/15/2025	10,000,000.00	9,687,500.00	9,997,135.18	(309,635.18)
91282RZL7	UNITED STATES TREASURY	0.445	93.7500	04/30/2025	15,000,000.00	14,062,500.00	14,985,328.02	(922,828.02)
91282R4R8	UNITED STATES TREASURY	2.799	97.0938	05/31/2025	15,000,000.00	14,564,062.50	15,016,195.87	(452,133.37)
91282CAB7	UNITED STATES TREASURY	0.675	92.7031	07/31/2025	25,000,000.00	23,175,781.25	24,825,726.25	(1,649,945.00)
91282CAM3	UNITED STATES TREASURY	0.815	92.1563	09/30/2025	25,000,000.00	23,039,062.50	24,746,005.52	(1,706,943.02)
91282CAM3	UNITED STATES TREASURY	0.950	92.1563	09/30/2025	25,000,000.00	23,039,062.50	24,686,025.68	(1,646,963.18)
91282CBC4	UNITED STATES TREASURY	0.700	91.6094	12/31/2025	25,000,000.00	22,902,343.75	24,833,501.32	(1,931,157.57)
91282CBH3	UNITED STATES TREASURY	2.447	91.2813	01/31/2026	15,000,000.00	13,692,187.50	14,360,844.42	(668,656.92)
91282CBH3	UNITED STATES TREASURY	0.586	91.2813	01/31/2026	10,000,000.00	9,128,125.00	9,954,970.01	(826,845.01)
91282CBH3	UNITED STATES TREASURY	0.593	91.2813	01/31/2026	10,000,000.00	9,128,125.00	9,953,471.60	(825,346.60)
91282R8P4	UNITED STATES TREASURY	0.799	93.7500	02/15/2026	10,000,000.00	9,375,000.00	10,178,650.57	(803,650.57)
91282R8P4	UNITED STATES TREASURY	0.670	93.7500	02/15/2026	10,000,000.00	9,375,000.00	10,207,326.32	(832,326.32)
91282CBQ3	UNITED STATES TREASURY	0.591	91.2969	02/28/2026	20,000,000.00	18,259,375.00	19,959,766.54	(1,700,391.54)
91282CBT7	UNITED STATES TREASURY	0.715	91.6719	03/31/2026	25,000,000.00	22,917,968.75	25,020,061.67	(2,102,092.92)
91282CCJ8	UNITED STATES TREASURY	0.882	91.2813	06/30/2026	20,000,000.00	18,256,250.00	19,996,472.94	(1,740,222.94)
91282CCJ8	UNITED STATES TREASURY	0.906	91.2813	06/30/2026	35,000,000.00	31,948,437.50	34,972,477.95	(3,024,040.45)
91282CCW9	UNITED STATES TREASURY	0.832	90.4063	08/31/2026	25,000,000.00	22,601,562.50	24,945,245.30	(2,343,682.80)
91282CCW9	UNITED STATES TREASURY	0.902	90.4063	08/31/2026	25,000,000.00	22,601,562.50	24,898,253.24	(2,296,690.74)
91282CCZ2	UNITED STATES TREASURY	0.982	90.5938	09/30/2026	20,000,000.00	18,118,750.00	19,941,014.21	(1,822,264.21)
91282CCZ2	UNITED STATES TREASURY	2.540	90.5938	09/30/2026	15,000,000.00	13,589,062.50	14,335,948.66	(746,886.16)
91282CDG3	UNITED STATES TREASURY	2.884	90.9531	10/31/2026	10,000,000.00	9,095,312.50	9,522,650.35	(427,337.85)
912810EY0	UNITED STATES TREASURY	4.205	105.1719	11/15/2026	25,000,000.00	26,292,968.75	26,542,550.97	(249,582.22)
91282CDK4	UNITED STATES TREASURY	4.099	91.0781	11/30/2026	25,000,000.00	22,769,531.25	23,049,863.19	(280,331.94)
912810EZ7	UNITED STATES TREASURY	3.048	106.1719	02/15/2027	15,000,000.00	15,925,781.25	16,595,415.60	(669,634.35)
91282CFE4	UNITED STATES TREASURY	2.502	94.1250	03/31/2027	25,000,000.00	23,531,250.00	24,998,699.35	(1,467,449.35)
91282CFE4	UNITED STATES TREASURY	2.503	94.1250	03/31/2027	25,000,000.00	23,531,250.00	24,997,398.69	(1,466,148.69)
91282RZS2	UNITED STATES TREASURY	2.845	87.4219	05/31/2027	20,000,000.00	17,484,375.00	18,481,661.16	(997,286.16)
91282CEW7	UNITED STATES TREASURY	3.109	96.2188	06/30/2027	15,000,000.00	14,432,812.50	15,069,541.50	(636,729.00)
91282CEW7	UNITED STATES TREASURY	3.213	96.2188	06/30/2027	15,000,000.00	14,432,812.50	15,018,172.01	(585,359.51)
912810FA1	UNITED STATES TREASURY	3.247	106.3906	08/15/2027	15,000,000.00	15,958,593.75	16,593,422.11	(634,828.36)
912810FA1	UNITED STATES TREASURY	3.483	106.3906	08/15/2027	15,000,000.00	15,958,593.75	16,464,526.15	(505,932.40)
91282CFH9	UNITED STATES TREASURY	3.269	95.6250	08/31/2027	5,000,000.00	4,781,250.00	4,975,253.18	(194,003.18)
912810FB9	UNITED STATES TREASURY	4.003	106.1250	11/15/2027	15,000,000.00	15,918,750.00	16,131,387.36	(212,637.36)
91282CFZ9	UNITED STATES TREASURY	3.840	98.1719	11/30/2027	15,000,000.00	14,725,781.25	15,018,504.31	(292,723.06)
91282CFZ9	UNITED STATES TREASURY	4.048	98.1719	11/30/2027	25,000,000.00	24,542,968.75	24,842,848.00	(299,879.25)
91282CHK0	UNITED STATES TREASURY	4.125	98.6406	06/30/2028	25,000,000.00	24,660,156.25	24,872,122.69	(211,966.44)

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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