

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



**ITEM: 2.16
(ID # 24749)**

MEETING DATE:
Tuesday, April 30, 2024

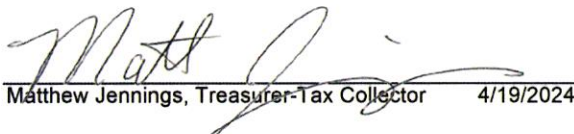
FROM : TREASURER-TAX COLLECTOR:

SUBJECT: TREASURER-TAX COLLECTOR: Receive and File the Treasurer's Monthly Disclosure Report on Investments dated March, 2024, All Districts. [\$0]

RECOMMENDED MOTION: That the Board of Supervisors:

1. Receives and files the 'Monthly Disclosure Report on Investments dated March, 2024.

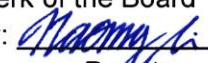
ACTION:Consent


Matthew Jennings, Treasurer-Tax Collector 4/19/2024

MINUTES OF THE BOARD OF SUPERVISORS

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

Ayes: Jeffries, Spiegel, Washington, Perez and Gutierrez
Nays: None
Absent: None
Date: April 30, 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

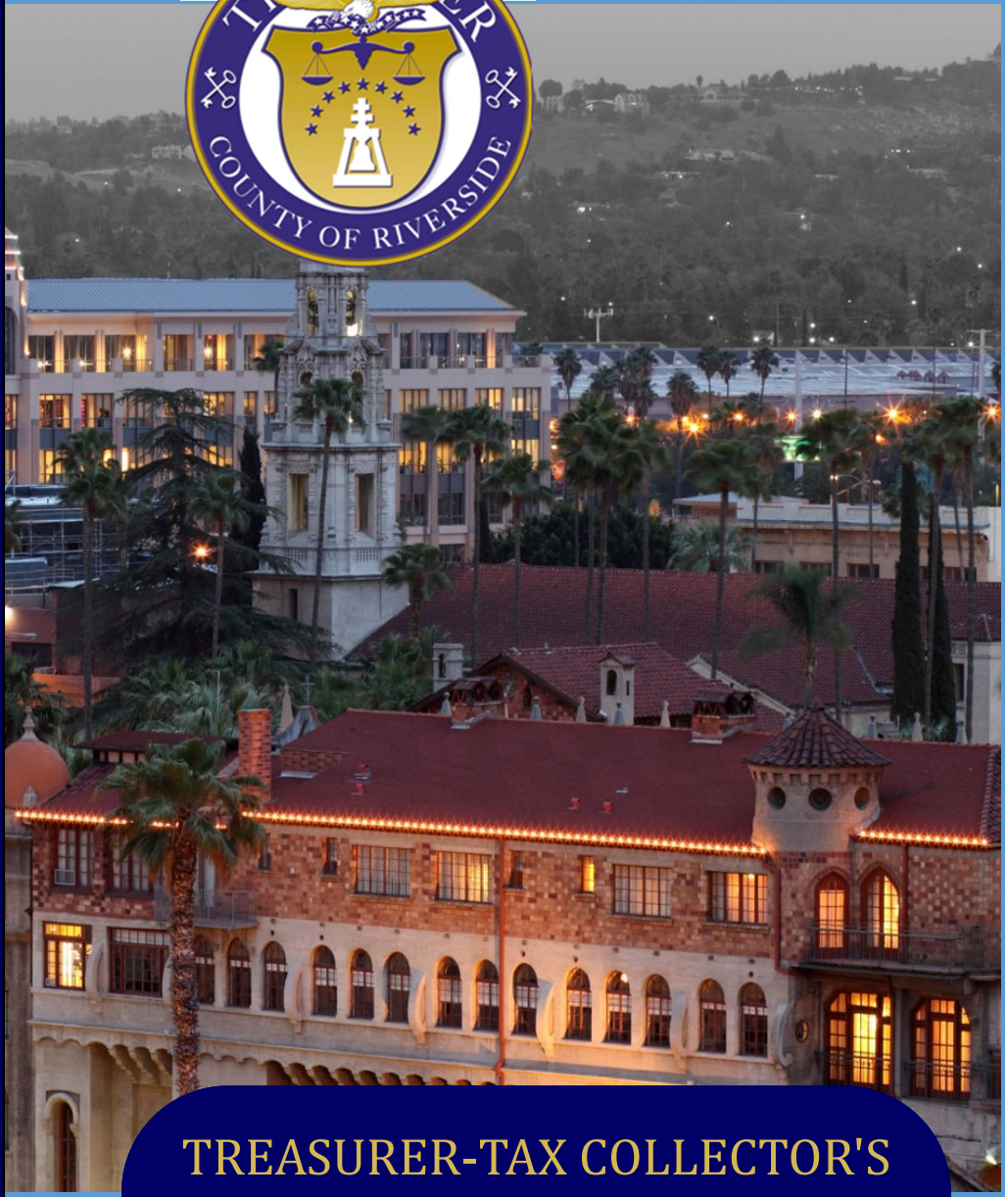
John Byerly
Chief Investment Officer

Steve Faeth
Senior Investment Officer

Isela Licea
Investment Officer

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

WWW.COUNTYTREASURER.ORG



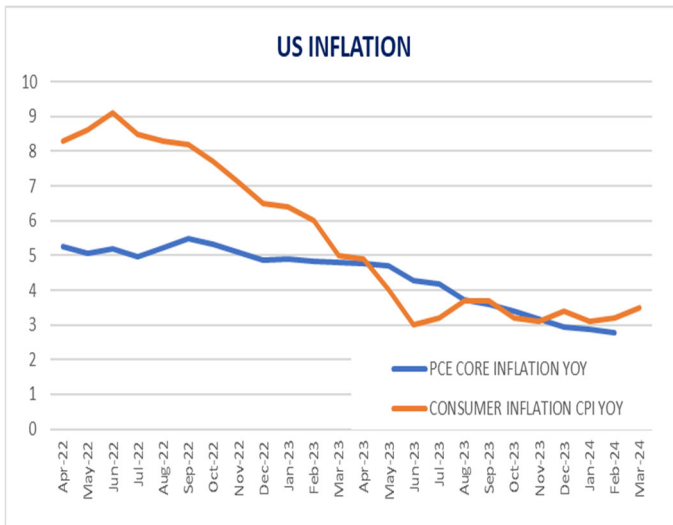
**TREASURER-TAX COLLECTOR'S
POOLED INVESTMENT FUND**

MARCH 2024 REPORT

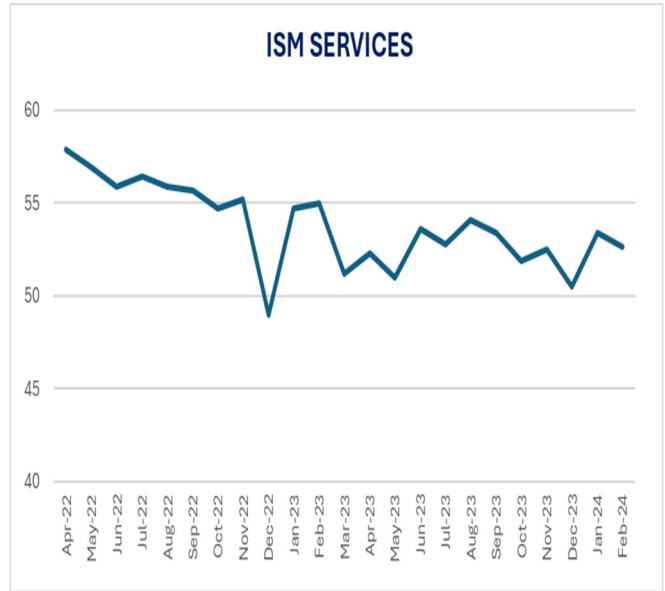
US Economy Showing Surprising Resilience

March 2024 saw economic strength with many indicators coming in stronger than expected. As the Federal Reserve (FED) fights persistent inflation with higher rates, strength in the economy sustains their resolve.

Of particular interest is the labor market. The Total Nonfarm Payrolls increased 275,000 for the month. Job growth was broad based with private education & health care, leisure & hospitality and trade & transportation leading the private sector, alongside another strong gain in government. The Unemployment Rate increased to a two-year high of 3.9%, which appears concerning. Details within the report, however, showed the increase was driven by more people entering the labor force. The US Average Hourly Earnings rose a softer-than-expected 0.1% over the month, with the year-over-year rate ticking down to 4.3%. The growing labor market, gains in hiring, albeit at a slower pace, and slowing wage growth, seem to be the very type of labor market softening that the Federal Reserve wants to see.



Other economic highlights included the headline ISM services index, which expanded for a 14th consecutive month, albeit at a slower pace. Readings above 50 indicated growth. Also, the quarterly GDP number was raised to a 3.4% annualized rate from the previous 3.2% estimate. Among the revisions, nonresidential spending growth jumped to 3.7% from 2.4% on upward revisions to private nonresidential construction outlays.



In housing, single-family starts have steadily trended higher over the past year. The gains from single-family projects are only somewhat offset by a decrease in multifamily development. Softening apartment market conditions and tighter construction lending are limiting investment in multifamily building. In Riverside County, home prices rose 4.6% to \$640,000 from a year ago even as the number of homes sold dropped 8.8% over the same time period.

These bright spots in the economy provide the FED with comfort to hold higher rates longer. Indeed, at the end of the month, Fed Funds Futures traders suggest they expect less aggressive cutting by the FED through the rest of the year than they did at the end of February. Higher rates drive bigger returns on investments like those in the Treasurer-Tax Collector’s Pooled Investment Fund.

In Treasury trading, the 2-year Treasury began the month at a yield of 4.54% and ended the month at a yield of 4.62%. The 5-year Treasury began the month at a yield of 4.16% and ended the month at a yield of 4.21%. Stocks rose with the Dow Jones Industrial Average beginning the month at 39,100 and ended the month at 39,800.

Matt Jennings

Treasurer-Tax Collector

Treasurer Tax-Collector Statement



PORTFOLIO SUMMARY

Month End Values \$ are
Expressed in 000,000

	Mar-24	Sep-23	Mar-23
Principal Value	15,291.09	13,886.00	13,533.09
Market Value*	15,162.65	13,630.77	13,329.73
Book Value*	15,343.96	13,932.05	13,573.74
Unrealized Gain/Loss*	-181.31	-301.28	-244.01
Paper Gain or Loss %	-1.182%	-2.162%	-1.798%
Yield	4.34	4.07	3.48
WAM (Yrs)	1.23	1.31	1.27

* Market values do not include accrued interest.

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

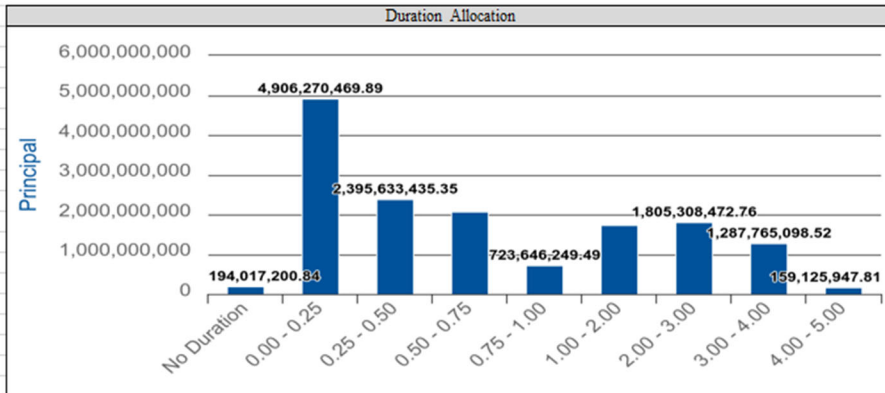
* Unrealized Gain/Loss is Market Value - Book Value

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.

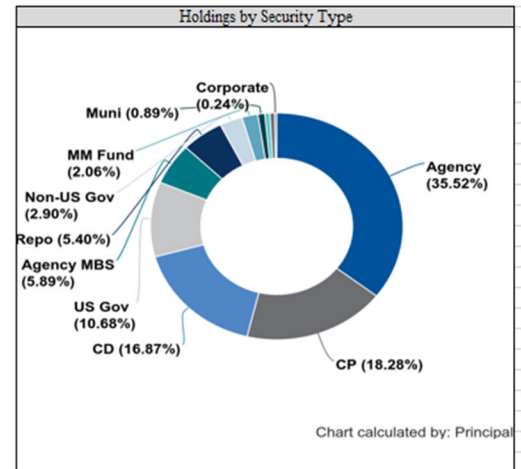
Since its inception, the Treasurer's Pooled Investment Fund has been in **full compliance** with the Treasurer's Statement of Investment Policy, which is more restrictive than California Government Code 53646.

TPIF STATS



Rating	Market Value
AAA	7,194,540,885.63
AA+	6,918,311.95
AA	68,147,572.05
NA	1,293,597,202.44
NR	92,170,772.50
A-1+	6,626,255,754.08

Security Type Category	Days to Final Maturity	Par Value	Market Price	Yield	Principal
Corporate	855	38,544,000.00	96.3496	4.508	37,288,866.52
Mutual Fund	---	93,213,169.12	1.0086	4.880	94,017,200.84
Agency CMO	518	102,143,901.37	97.7363	5.081	99,342,862.89
Muni	468	134,420,000.00	97.9689	2.056	135,354,965.00
MM Fund	0	315,015,740.17	1.0000	5.245	315,015,740.17
Non-US Gov	502	450,000,000.00	98.2270	3.997	443,994,341.67
Repo	1	825,000,000.00	100.0000	5.307	825,000,000.00
Agency MBS	1256	920,801,507.74	97.2900	4.519	900,959,812.38
US Gov	480	1,650,000,000.00	97.2935	3.370	1,633,740,387.32
CD	163	2,580,000,000.00	100.0003	5.445	2,580,013,791.91
CP	63	2,835,880,000.00	99.2475	5.393	2,795,256,788.35
Agency	719	5,467,032,250.00	97.3508	3.401	5,431,106,687.29
Total	448	15,412,050,568.40	95.7544	4.335	15,291,091,444.34



PORTFOLIO CASHFLOWS

Month	Monthly Receipts	Monthly Disbursements	Difference	Required Matures Investments	Balance	Actual Investments Maturing	Available to Invest > 1 Year
04/2024					111.55		
04/2024	3,131.00	2,100.00	1,031.00		1,142.55	2,210.92	
05/2024	2,300.00	3,075.25	(775.25)		367.30	1,776.73	
06/2024	2,100.00	2,300.00	(200.00)		167.30	993.38	
07/2024	1,200.00	2,300.00	(1,100.00)	932.70	0.00	777.86	
08/2024	1,700.00	2,000.00	(300.00)	300.00	0.00	595.85	
09/2024	2,300.00	1,900.00	400.00		400.00	847.44	
10/2024	2,691.73	3,100.00	(408.27)	8.27	0.00	860.11	
11/2024	2,200.00	2,050.00	150.00		150.00	704.84	
12/2024	3,082.00	1,933.00	1,149.00		1,299.00	666.65	
01/2025	1,905.00	3,521.06	(1,616.06)	317.06	0.00	833.50	
02/2025	2,106.00	2,756.00	(650.00)	650.00	0.00	384.60	
03/2025	3,334.00	3,227.00	107.00		107.00	246.86	
TOTALS	28,049.73	30,262.31	(2,212.58)	2,208.03	3,744.70	10,898.75	13,412.44
				14.14%		69.77%	85.86%

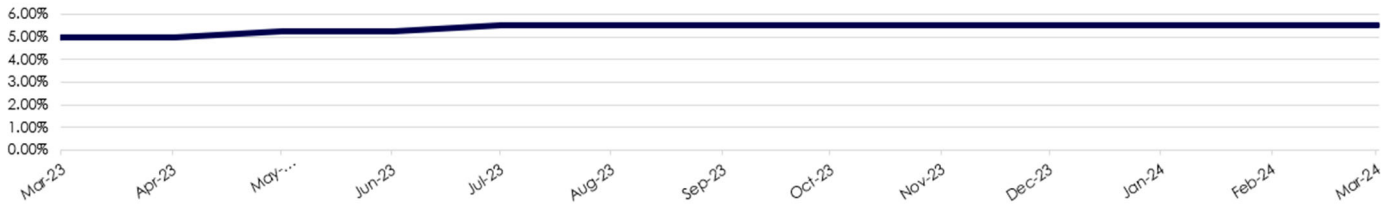
*Values listed in Cash Flow table are in millions

FIXED INCOME MARKETS

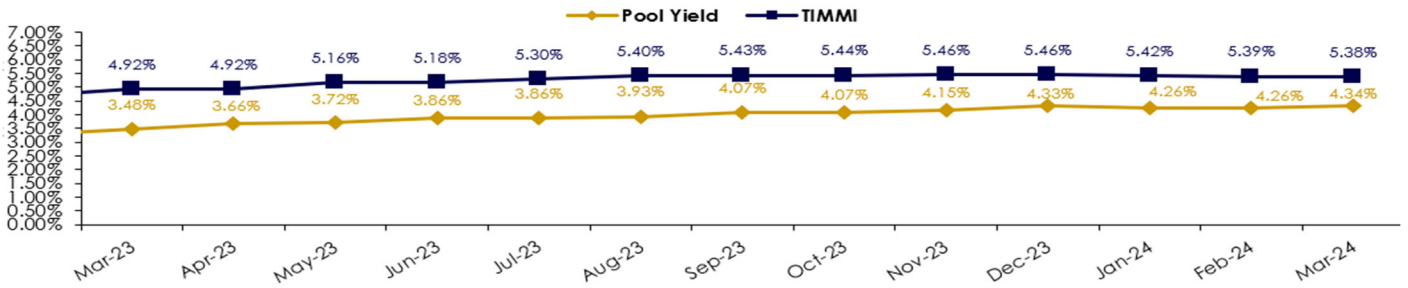
FED FUNDS UPPER LIMIT RATE

Fed Fund Rate: 5.25% to 5.50%

Next FOMC Scheduled Meeting: 05/1/2024



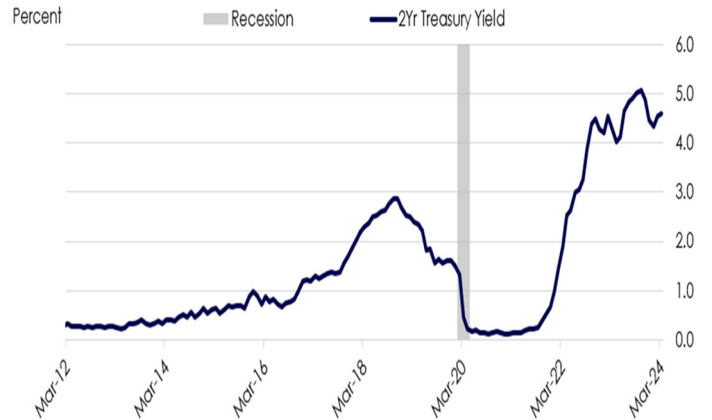
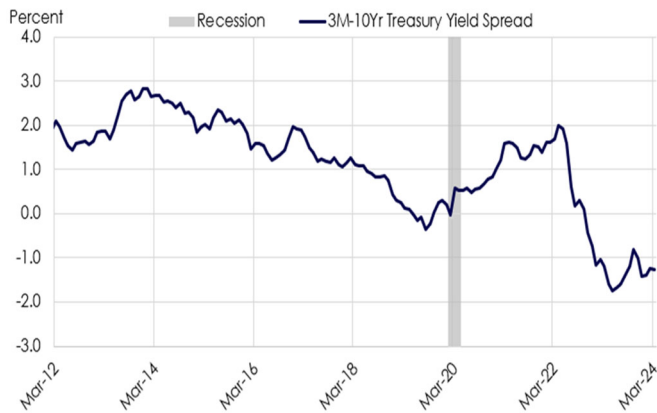
TIMMI



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
03/28/2024 - 03/01/2024	0.04	0.11	0.09	0.05	0.08	0.04	0.01	0.01
03/28/2024	5.46	5.38	5.03	4.59	4.40	4.21	4.20	4.34
03/01/2024	5.42	5.27	4.94	4.54	4.32	4.17	4.19	4.33

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-	0.88%
U.S. TREASURIES	5 YEARS	NO LIMIT	NA	5 YEARS	100%	NA	10.71%
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	42.06%
COMMERCIAL PAPER (CP)	270 DAYS	40%	A1/P1	270 DAYS	40%	A1/P1/F1	18.34%
NEGOTIABLE CERTIFICATE OF DEPOSITS & COLLATERALIZED TIME DEPOSITS (NCD & TCD)	5 YEARS	30%	NA	2 YEAR	20%	A1/P1/F1	16.81%
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	2.90%
REPURCHASE AGREEMENTS (REPO)	1 YEARS	NO LIMIT	NA	45 DAYS	40% max, 25% in term repo over 7 days	NA	5.38%
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	0.24%
CALTRUST SHORT TERM FUND	NA	NA	NA	DAILY LIQUIDITY	1.00%	NA	0.63%
MONEY MARKET MUTUAL FUNDS (MMF)	60 DAYS ⁽¹⁾	20%	AAA/Aaa ⁽²⁾	DAILY LIQUIDITY	20%	AAA by 2 Of 3 RATINGS AGC.	1.40%
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	0.65%

Agency
AGCY BOND

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3133EMVD1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.330	99.9447	04/05/2024	10,000,000.00	9,994,470.00	10,000,000.00	(5,530.00)
3130ALTJ3	FEDERAL HOME LOAN BANKS	0.375	99.9010	04/08/2024	10,000,000.00	9,990,100.00	10,000,000.00	(9,900.00)
3130AVKY7	FEDERAL HOME LOAN BANKS	5.000	99.9853	04/10/2024	15,000,000.00	14,997,795.00	15,000,000.00	(2,205.00)
3135GAGD7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.100	99.9864	04/11/2024	15,000,000.00	14,997,960.00	15,000,000.00	(2,040.00)
3133ENUS7	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.721	99.8694	04/18/2024	10,520,000.00	10,506,260.88	10,519,331.21	(13,070.33)
3133ENUS7	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.580	99.8694	04/18/2024	10,000,000.00	9,986,940.00	10,000,000.00	(13,060.00)
3135GAGQ8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.050	99.9734	04/19/2024	15,000,000.00	14,996,010.00	15,000,000.00	(3,990.00)
3130AVPN6	FEDERAL HOME LOAN BANKS	5.120	99.9682	04/26/2024	10,000,000.00	9,996,820.00	10,000,000.00	(3,180.00)
3134GAWL0	FEDERAL HOME LOAN MORTGAGE CORP	0.500	99.6150	04/29/2024	15,000,000.00	14,942,250.00	15,000,000.00	(57,750.00)
3130AWBC3	FEDERAL HOME LOAN BANKS	5.210	99.9718	05/01/2024	50,000,000.00	49,985,900.00	50,000,000.00	(14,100.00)
3135GA2P5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.356	99.5482	05/03/2024	3,500,000.00	3,484,187.00	3,499,982.36	(15,795.36)
3130AVKR2	FEDERAL HOME LOAN BANKS	5.174	99.9667	05/03/2024	15,000,000.00	14,995,005.00	15,000,000.00	(4,995.00)
3130AW3N8	FEDERAL HOME LOAN BANKS	4.751	99.9190	05/08/2024	15,000,000.00	14,987,850.00	15,000,000.00	(12,150.00)
3130AVM74	FEDERAL HOME LOAN BANKS	4.383	99.8617	05/15/2024	15,000,000.00	14,979,255.00	15,000,000.00	(20,745.00)
3130AVM90	FEDERAL HOME LOAN BANKS	4.388	99.8521	05/15/2024	15,000,000.00	14,977,815.00	14,998,518.70	(20,703.70)
3130AVZU9	FEDERAL HOME LOAN BANKS	4.750	99.9057	05/15/2024	8,000,000.00	7,992,456.00	8,000,000.00	(7,544.00)
3135GA3C3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.350	99.3545	05/17/2024	10,000,000.00	9,935,450.00	10,000,000.00	(64,550.00)
3135GA3C3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.350	99.3545	05/17/2024	10,000,000.00	9,935,450.00	10,000,000.00	(64,550.00)
3130AVKU5	FEDERAL HOME LOAN BANKS	5.104	99.9700	05/17/2024	15,000,000.00	14,995,500.00	15,000,000.00	(4,500.00)
3130AVR46	FEDERAL HOME LOAN BANKS	5.304	99.9863	05/17/2024	25,000,000.00	24,996,575.00	25,000,000.00	(3,425.00)
3130AVLK6	FEDERAL HOME LOAN BANKS	5.054	99.9573	05/21/2024	50,000,000.00	49,978,650.00	50,000,000.00	(21,350.00)
3134GXCF9	FEDERAL HOME LOAN MORTGAGE CORP	0.400	99.2672	05/24/2024	10,000,000.00	9,926,720.00	10,000,000.00	(73,280.00)
3134GXCF9	FEDERAL HOME LOAN MORTGAGE CORP	0.400	99.2672	05/24/2024	10,000,000.00	9,926,720.00	10,000,000.00	(73,280.00)
3134GVVYX0	FEDERAL HOME LOAN MORTGAGE CORP	0.500	99.1624	06/03/2024	10,000,000.00	9,916,240.00	10,000,000.00	(83,760.00)
3130AX3W6	FEDERAL HOME LOAN BANKS	5.462	99.9926	06/14/2024	15,000,000.00	14,998,890.00	15,000,000.00	(1,110.00)
3133ENYX2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.439	99.5407	06/17/2024	10,000,000.00	9,954,070.00	9,996,176.33	(42,106.33)
3134GXVS0	FEDERAL HOME LOAN MORTGAGE CORP	2.900	99.4416	06/21/2024	10,000,000.00	9,944,160.00	10,000,000.00	(55,840.00)
3134GWR32	FEDERAL HOME LOAN MORTGAGE CORP	0.410	98.8637	06/24/2024	10,000,000.00	9,886,370.00	10,000,000.00	(113,630.00)
3130AKLB0	FEDERAL HOME LOAN BANKS	0.260	98.7731	06/28/2024	10,000,000.00	9,877,310.00	10,000,000.00	(122,690.00)
3130AKLB0	FEDERAL HOME LOAN BANKS	0.260	98.7731	06/28/2024	15,000,000.00	14,815,965.00	15,000,000.00	(184,035.00)
3130AQ6U2	FEDERAL HOME LOAN BANKS	1.000	98.9567	06/28/2024	25,000,000.00	24,739,175.00	25,000,000.00	(260,825.00)
3134GV3A4	FEDERAL HOME LOAN MORTGAGE CORP	0.500	98.7991	07/01/2024	5,000,000.00	4,939,955.00	5,000,000.00	(60,045.00)
313384ZE2	FEDERAL HOME LOAN BANKS	5.464	98.5468	07/10/2024	10,000,000.00	9,854,680.00	9,856,805.56	(2,125.56)
313384ZE2	FEDERAL HOME LOAN BANKS	5.464	98.5468	07/10/2024	10,000,000.00	9,854,680.00	9,856,805.56	(2,125.56)
3134GV5R5	FEDERAL HOME LOAN MORTGAGE CORP	0.570	98.6457	07/15/2024	5,000,000.00	4,932,285.00	5,000,000.00	(67,715.00)
3134GYFM9	FEDERAL HOME LOAN MORTGAGE CORP	5.050	99.8794	08/01/2024	15,000,000.00	14,981,910.00	15,000,000.00	(18,090.00)
3136G4J38	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.410	98.2212	08/12/2024	15,000,000.00	14,733,180.00	15,000,000.00	(266,820.00)
3130AXCK2	FEDERAL HOME LOAN BANKS	5.507	100.0316	08/12/2024	50,000,000.00	50,015,800.00	50,000,000.00	15,800.00
3133EL4J0	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.882	98.1513	08/19/2024	10,000,000.00	9,815,130.00	9,911,256.47	(96,126.47)
3136G4P31	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.450	98.1439	08/19/2024	3,701,000.00	3,632,305.74	3,701,000.00	(68,694.26)
3135GA4R9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.420	98.0866	08/23/2024	15,000,000.00	14,712,990.00	15,000,000.00	(287,010.00)
3133EL5S9	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.905	97.9633	09/03/2024	10,000,000.00	9,796,330.00	9,901,409.25	(105,079.25)
3130AYEE2	FEDERAL HOME LOAN BANKS	5.082	99.8295	09/09/2024	10,000,000.00	9,982,950.00	9,996,964.75	(14,014.75)
3133EKQA7	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.693	98.5730	09/10/2024	2,064,000.00	2,034,546.72	2,067,429.41	(32,882.69)
3134GWN85	FEDERAL HOME LOAN MORTGAGE CORP	0.450	97.8557	09/10/2024	10,000,000.00	9,785,570.00	10,000,000.00	(214,430.00)
3134GWL79	FEDERAL HOME LOAN MORTGAGE CORP	0.400	97.8342	09/10/2024	10,000,000.00	9,783,420.00	10,000,000.00	(216,580.00)
3134GWL79	FEDERAL HOME LOAN MORTGAGE CORP	0.400	97.8342	09/10/2024	10,000,000.00	9,783,420.00	10,000,000.00	(216,580.00)
3134GWN44	FEDERAL HOME LOAN MORTGAGE CORP	0.450	97.8427	09/11/2024	10,000,000.00	9,784,270.00	10,000,000.00	(215,730.00)
3130ATVD6	FEDERAL HOME LOAN BANKS	5.479	99.7718	09/13/2024	46,405,000.00	46,299,103.79	46,282,112.69	16,991.10
3136G43H4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.400	97.7715	09/16/2024	10,000,000.00	9,777,150.00	10,000,000.00	(222,850.00)
3133EKP75	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.671	98.2971	09/17/2024	6,128,000.00	6,023,646.29	6,126,054.72	(102,408.43)
3130AXE38	FEDERAL HOME LOAN BANKS	5.533	100.0548	09/20/2024	35,000,000.00	35,019,180.00	34,994,883.85	24,296.15
3134GXVM3	FEDERAL HOME LOAN MORTGAGE CORP	3.001	98.8774	09/23/2024	15,000,000.00	14,831,610.00	15,000,000.00	(168,390.00)
3130AXX88	FEDERAL HOME LOAN BANKS	0.500	97.6585	09/27/2024	10,000,000.00	9,765,850.00	10,000,000.00	(234,150.00)
3130ALTH7	FEDERAL HOME LOAN BANKS	0.510	97.6274	09/30/2024	25,000,000.00	24,406,850.00	25,000,000.00	(593,150.00)
3130APBH7	FEDERAL HOME LOAN BANKS	0.590	97.6564	09/30/2024	20,000,000.00	19,531,280.00	19,998,007.30	(466,727.30)
3133EPYB5	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.362	100.0776	10/10/2024	25,553,000.00	25,572,829.13	25,569,816.77	3,012.36
3130AXL71	FEDERAL HOME LOAN BANKS	5.451	100.0781	10/11/2024	55,000,000.00	55,042,955.00	55,013,871.88	29,083.13
3130AXL71	FEDERAL HOME LOAN BANKS	5.336	100.0781	10/11/2024	75,000,000.00	75,058,575.00	75,060,830.52	(2,255.52)
3133EPZG3	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.620	100.0125	10/23/2024	10,000,000.00	10,001,250.00	10,000,000.00	1,250.00
3130ARMT5	FEDERAL HOME LOAN BANKS	2.838	98.5995	10/25/2024	10,000,000.00	9,859,950.00	9,997,957.24	(138,007.24)
3130AXZM3	FEDERAL HOME LOAN BANKS	5.131	99.8900	11/01/2024	50,000,000.00	49,945,000.00	50,000,000.00	(55,000.00)
3135G06E8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.420	96.9913	11/18/2024	10,000,000.00	9,699,130.00	10,000,000.00	(300,870.00)
3130AXV70	FEDERAL HOME LOAN BANKS	5.271	99.9718	11/20/2024	5,000,000.00	4,998,590.00	4,999,359.89	(769.89)
3130ALF25	FEDERAL HOME LOAN BANKS	0.400	96.8964	11/26/2024	5,000,000.00	4,844,820.00	5,000,000.00	(155,180.00)
3130AXYT9	FEDERAL HOME LOAN BANKS	5.300	99.9027	12/06/2024	9,410,000.00	9,400,844.07	9,410,000.00	(9,155.93)
3130AK3T1	FEDERAL HOME LOAN BANKS	0.500	96.8075	12/09/2024	10,000,000.00	9,680,750.00	10,000,000.00	(319,250.00)
3133ENGN4	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.970	97.0945	12/09/2024	10,000,000.00	9,709,450.00	10,000,000.00	(290,550.00)
3135GAKL4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.320	99.9136	12/10/2024	10,000,000.00	9,991,360.00	10,000,000.00	(8,640.00)
3135GAKL4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.320	99.9136	12/10/2024	50,000,000.00	49,956,800.00	50,000,000.00	(43,200.00)
3130ANRB8	FEDERAL HOME LOAN BANKS	0.553	96.7369	12/17/2024	10,000,000.00	9,673,690.00	9,999,780.96	(326,090.96)
3133EMPL5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.339	96.5252	12/23/2024	10,000,000.00	9,652,520.00	9,998,628.73	(346,108.73)
3133EMPL5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.320	96.5252	12/23/2024	5,000,000.00	4,826,260.00	5,000,000.00	(173,740.00)
3133EMPL5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.320	96.5252	12/23/2024	15,000,000.00	14,478,780.00	15,000,000.00	(521,220.00)
3133ENKS8	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.202	96.9524	01/06/2025	5,000,000.00	4,847,620.00	4,997,112.74	(149,492.74)
3135G0X24	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1.098	97.3117	01/07/2025	10,000,000.00	9,731,170.00	10,039,649.59	(308,479.59)
3130AY3H7	FEDERAL HOME LOAN BANKS	5.454	99.9642	01/08/2025	4,955,000.00	4,953,226.11	4,955,000.00	(1,773.89)
3135GALA7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.300	99.9069	01/08/2025	10,000,000.00	9,990,690.00	10,000,000.00	(9,310.00)
3135GALB5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.300	99.8948	01/08/2025	10,000,000.00	9,989,480.00	10,000,000.00	(10,520.00)
3130B0FE4	FEDERAL HOME LOAN BANKS	5.093	99.8845	01/08/2025	50,000,000.00	49,942,250.00	50,000,000.00	(57,750.00)
3130B0FE4	FEDERAL HOME LOAN BANKS	5.093	99.8845	01/08/2025	50,000,000.00	49,942,250.00	50,000,000.00	(57,750.00)
3130B0FP9	FEDERAL HOME LOAN BANKS	5.049	99.8515	01/08/2025	25,000,000.00	24,962,875.00	25,000,000.00	(37,125.00)
3134GWET9	FEDERAL HOME LOAN MORTGAGE CORP	0.510	96.2122	01/29/2025	15,000,000.00	14,431,830.00	15,000,000.00	(568,170.00)
3130AYWB8	FEDERAL HOME LOAN BANKS	5.250	99.8485	02/07/2025	10,000,000.00	9,984,850.00	10,000,000.00	(15,150.00)
3130AYWS1	FEDERAL HOME LOAN BANKS	5.020	99.7136	02/13/2025	25,000,000.00	24,928,400.00	25,000,000.00	(71,600.00)

3133ENPY0	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.764	97.0241	02/25/2025	5,000,000.00	4,851,205.00	4,999,397.81	(148,192.81)
3133EMSC7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.512	95.8418	03/03/2025	10,000,000.00	9,584,180.00	9,997,123.11	(412,943.11)
3133EMSC7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.480	95.8418	03/03/2025	5,000,000.00	4,792,090.00	5,000,000.00	(207,910.00)
3130AR4V0	FEDERAL HOME LOAN BANKS	2.150	97.2381	03/14/2025	5,000,000.00	4,861,905.00	5,000,000.00	(138,095.00)
3130AR4G3	FEDERAL HOME LOAN BANKS	4.264	97.3585	03/14/2025	3,500,000.00	3,407,547.50	3,436,215.99	(28,668.49)
3130ALLP7	FEDERAL HOME LOAN BANKS	0.688	95.8322	03/17/2025	15,000,000.00	14,374,830.00	14,994,576.18	(619,746.18)
3130ALLP7	FEDERAL HOME LOAN BANKS	0.701	95.8322	03/17/2025	25,000,000.00	23,958,050.00	24,987,829.79	(1,029,779.79)
3130ALN34	FEDERAL HOME LOAN BANKS	0.700	95.8078	03/24/2025	10,000,000.00	9,580,780.00	10,000,000.00	(419,220.00)
3136GW722	FEDERAL HOME LOAN MORTGAGE CORP	0.475	95.5955	03/24/2025	15,000,000.00	14,339,325.00	15,000,000.00	(660,675.00)
3130ALNK6	FEDERAL HOME LOAN BANKS	0.625	95.7267	03/25/2025	10,000,000.00	9,572,670.00	10,000,000.00	(427,330.00)
3130ALKF0	FEDERAL HOME LOAN BANKS	0.625	95.7267	03/25/2025	10,000,000.00	9,572,670.00	10,000,000.00	(427,330.00)
3130ALKF0	FEDERAL HOME LOAN BANKS	0.625	95.7267	03/25/2025	10,000,000.00	9,572,670.00	10,000,000.00	(427,330.00)
3130AR7D7	FEDERAL HOME LOAN BANKS	2.050	97.0842	03/25/2025	5,000,000.00	4,854,210.00	5,000,000.00	(145,790.00)
3134GW2P6	FEDERAL HOME LOAN MORTGAGE CORP	0.500	95.5765	03/28/2025	10,000,000.00	9,557,650.00	10,000,000.00	(442,350.00)
3133EMUP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.710	95.7358	04/01/2025	10,000,000.00	9,573,580.00	10,000,000.00	(426,420.00)
3133EMUP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.710	95.7358	04/01/2025	10,000,000.00	9,573,580.00	10,000,000.00	(426,420.00)
3133EPT39	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.217	99.7772	04/03/2025	20,000,000.00	19,955,440.00	20,000,000.00	(44,560.00)
3130ALWL4	FEDERAL HOME LOAN BANKS	0.720	95.6773	04/08/2025	15,000,000.00	14,351,595.00	15,000,000.00	(648,405.00)
3130ALDX9	FEDERAL HOME LOAN BANKS	0.500	94.9796	05/23/2025	14,750,000.00	14,009,491.00	14,750,000.00	(740,509.00)
3134GVRV2	FEDERAL HOME LOAN MORTGAGE CORP	0.750	95.2143	05/27/2025	10,000,000.00	9,521,430.00	10,000,000.00	(478,570.00)
3134GVWM6	FEDERAL HOME LOAN MORTGAGE CORP	0.730	95.1825	05/28/2025	5,000,000.00	4,759,125.00	5,000,000.00	(240,875.00)
3134GVWM6	FEDERAL HOME LOAN MORTGAGE CORP	0.730	95.1825	05/28/2025	10,000,000.00	9,518,250.00	10,000,000.00	(481,750.00)
3134GVB31	FEDERAL HOME LOAN MORTGAGE CORP	0.760	95.2047	05/28/2025	15,000,000.00	14,280,705.00	14,998,259.77	(717,554.77)
3130ARSC6	FEDERAL HOME LOAN BANKS	2.900	97.5960	05/29/2025	10,000,000.00	9,759,600.00	10,000,000.00	(240,400.00)
3134GVE95	FEDERAL HOME LOAN MORTGAGE CORP	0.650	94.9694	06/09/2025	15,000,000.00	14,245,410.00	15,000,000.00	(754,590.00)
3133ELH80	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.680	95.0090	06/10/2025	5,025,000.00	4,774,202.25	5,025,000.00	(250,797.75)
3134GW9P1	FEDERAL HOME LOAN MORTGAGE CORP	0.500	94.7437	06/16/2025	5,000,000.00	4,737,185.00	5,000,000.00	(262,815.00)
3130ALHZ0	FEDERAL HOME LOAN BANKS	0.530	94.7582	06/18/2025	10,000,000.00	9,475,820.00	10,000,000.00	(524,180.00)
3135GAZ4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.500	94.6722	06/24/2025	10,000,000.00	9,467,220.00	10,000,000.00	(532,780.00)
3134GX9R9	FEDERAL HOME LOAN MORTGAGE CORP	3.560	98.2484	06/27/2025	10,000,000.00	9,824,840.00	10,000,000.00	(175,160.00)
3136G4XK4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.650	94.7902	06/30/2025	5,000,000.00	4,739,510.00	5,000,000.00	(260,490.00)
3130ALU93	FEDERAL HOME LOAN BANKS	0.750	94.9115	06/30/2025	10,000,000.00	9,491,150.00	10,000,000.00	(508,850.00)
3136G4XZ1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.740	94.8974	06/30/2025	5,000,000.00	4,744,870.00	5,000,000.00	(255,130.00)
3136G4XR9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.740	94.8325	07/07/2025	14,900,000.00	14,130,042.50	14,900,000.00	(769,957.50)
3136G4YU1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.730	94.7343	07/15/2025	15,000,000.00	14,210,145.00	15,000,000.00	(789,855.00)
3136G4C27	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	94.5662	07/29/2025	15,000,000.00	14,184,930.00	15,000,000.00	(815,070.00)
3136G4D75	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	94.4396	07/29/2025	10,000,000.00	9,443,960.00	10,000,000.00	(556,040.00)
3136G4F32	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	94.4396	07/29/2025	10,000,000.00	9,443,960.00	10,000,000.00	(556,040.00)
3136G4B77	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	94.4958	08/04/2025	15,000,000.00	14,174,370.00	15,000,000.00	(825,630.00)
3136G4B77	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	94.4958	08/04/2025	10,000,000.00	9,449,580.00	10,000,000.00	(550,420.00)
3133EPA2	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.019	98.7265	08/18/2025	10,000,000.00	9,872,650.00	9,997,856.62	(125,206.62)
3136G4H63	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.550	94.1576	08/19/2025	15,000,000.00	14,123,640.00	15,000,000.00	(876,360.00)
3134GWLW4	FEDERAL HOME LOAN MORTGAGE CORP	0.625	94.2620	08/19/2025	10,000,000.00	9,426,200.00	10,000,000.00	(573,800.00)
3130ALFN9	FEDERAL HOME LOAN BANKS	0.550	94.0992	08/25/2025	5,000,000.00	4,704,960.00	5,000,000.00	(295,040.00)
3136G4X40	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	94.1563	08/26/2025	10,000,000.00	9,415,630.00	10,000,000.00	(584,370.00)
3136G42F9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.625	94.1801	08/27/2025	5,000,000.00	4,709,005.00	5,000,000.00	(290,995.00)
3136G4Q97	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.650	94.2136	08/27/2025	8,650,000.00	8,149,476.40	8,650,000.00	(500,523.60)
3134GX547	FEDERAL HOME LOAN MORTGAGE CORP	5.339	98.8125	08/28/2025	25,489,000.00	25,186,318.13	25,104,867.05	(81,451.07)
3134GWL38	FEDERAL HOME LOAN MORTGAGE CORP	0.540	93.8797	09/15/2025	10,000,000.00	9,387,970.00	10,000,000.00	(612,030.00)
3134GWL38	FEDERAL HOME LOAN MORTGAGE CORP	0.540	93.8797	09/15/2025	15,000,000.00	14,081,955.00	15,000,000.00	(918,045.00)
3137EAEX3	FEDERAL HOME LOAN MORTGAGE CORP	0.497	93.6480	09/23/2025	10,000,000.00	9,364,800.00	9,982,179.96	(617,379.96)
3134GWTG1	FEDERAL HOME LOAN MORTGAGE CORP	0.600	93.8197	09/30/2025	5,000,000.00	4,690,985.00	5,000,000.00	(309,015.00)
3135G06A6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.580	93.5737	10/20/2025	10,000,000.00	9,357,370.00	10,000,000.00	(642,630.00)
3135G06A6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.587	93.5737	10/20/2025	10,000,000.00	9,357,370.00	9,998,902.89	(641,532.89)
3134GWZV1	FEDERAL HOME LOAN MORTGAGE CORP	1.238	93.6443	10/22/2025	15,000,000.00	14,046,645.00	14,866,169.39	(819,524.39)
3136G45C3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.540	93.4334	10/27/2025	10,000,000.00	9,343,340.00	10,000,000.00	(656,660.00)
3134GW3X2	FEDERAL HOME LOAN MORTGAGE CORP	0.625	93.5601	10/27/2025	10,000,000.00	9,356,010.00	10,000,000.00	(643,990.00)
3134GW3Z7	FEDERAL HOME LOAN MORTGAGE CORP	0.600	93.5135	10/28/2025	10,000,000.00	9,351,350.00	10,000,000.00	(648,650.00)
3134GW3Y0	FEDERAL HOME LOAN MORTGAGE CORP	0.550	93.4388	10/28/2025	10,000,000.00	9,343,880.00	10,000,000.00	(656,120.00)
3136G46S7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	93.4537	10/28/2025	5,000,000.00	4,672,685.00	5,000,000.00	(327,315.00)
3135G06C2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	93.5041	10/29/2025	10,000,000.00	9,350,410.00	10,000,000.00	(649,590.00)
3135G06C2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.604	93.5041	10/29/2025	10,000,000.00	9,350,410.00	9,999,368.71	(648,958.71)
3136G46N8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	93.5041	10/29/2025	5,000,000.00	4,675,205.00	5,000,000.00	(324,795.00)
3135GA2N0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.550	93.3558	11/04/2025	10,000,000.00	9,335,580.00	10,000,000.00	(664,420.00)
3135G06G3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.573	93.3615	11/07/2025	14,000,000.00	13,070,610.00	13,983,888.71	(913,278.71)
3134GXB55	FEDERAL HOME LOAN MORTGAGE CORP	0.600	93.3556	11/12/2025	5,000,000.00	4,667,780.00	5,000,000.00	(332,220.00)
3134GXB55	FEDERAL HOME LOAN MORTGAGE CORP	0.600	93.3556	11/12/2025	5,000,000.00	4,667,780.00	5,000,000.00	(332,220.00)
3133EPC37	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.764	99.9372	11/13/2025	8,000,000.00	7,994,976.00	8,013,368.37	(18,392.37)
3133EPC37	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.764	99.9372	11/13/2025	16,710,000.00	16,699,506.12	16,737,840.08	(38,333.96)
3135GA2Z3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	93.2466	11/17/2025	10,000,000.00	9,324,660.00	10,000,000.00	(675,340.00)
3135GA2Z3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	93.2466	11/17/2025	5,000,000.00	4,662,330.00	5,000,000.00	(337,670.00)
3135GA2Z3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	93.2466	11/17/2025	5,000,000.00	4,662,330.00	5,000,000.00	(337,670.00)
3135GA4P3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.650	93.3760	11/18/2025	20,000,000.00	18,675,200.00	20,000,000.00	(1,324,800.00)
3135GA3Z2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	93.2326	11/25/2025	15,000,000.00	13,984,890.00	15,000,000.00	(1,015,110.00)
3133EMLR1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.506	92.8213	12/23/2025	12,430,000.00	11,537,687.59	12,428,708.64	(891,021.05)
3134GXHL1	FEDERAL HOME LOAN MORTGAGE CORP	0.700	93.0842	12/30/2025	10,000,000.00	9,308,420.00	10,000,000.00	(691,580.00)
3134HINW9	FEDERAL HOME LOAN MORTGAGE CORP	4.900	99.3729	01/06/2026	10,000,000.00	9,937,290.00	10,000,000.00	(62,710.00)
3130AAYPS9	FEDERAL HOME LOAN BANKS	4.800	99.3668	01/30/2026	10,000,000.00	9,936,680.00	10,000,000.00	(63,320.00)
3130AL2G8	FEDERAL HOME LOAN BANKS	0.615	92.4723	02/18/2026	5,000,000.00	4,623,615.00	4,998,586.24	(374,971.24)
3130ALBX1	FEDERAL HOME LOAN BANKS	0.580	92.3737	02/23/2026	10,000,000.00	9,237,370.00	10,000,000.00	(762,630.00)
3130ALCV4	FEDERAL HOME LOAN BANKS	2.112	92.6683	02/24/2026	25,000,000.00	23,167,075.00	24,383,391.08	(1,216,316.08)
3130AL6K5	FEDERAL HOME LOAN BANKS	0.580	92.3553	02/25/2026	6,000,000.00	5,541,318.00	6,000,000.00	(458,682.00)
3130ALEM2	FEDERAL HOME LOAN BANKS	0.790	92.7312	02/25/2026	10,000,000.00	9,273,120.00	10,000,000.00	(726,880.00)
3130ALEM2	FEDERAL HOME LOAN BANKS	0.790	92.7312	02/25/2026	15,000,000.00	13,909,680.00	15,000,000.00	(1,090,320.00)
3130ALGR9	FEDERAL HOME LOAN BANKS	0.850	92.8301	02/26/2026	10,000,000.00	9,283,010.00	10,000,000.00	(716,990.00)
3130ALEY6	FEDERAL HOME LOAN BANKS	3.157	92.7272	03/04/2026	16,160,000.00	14,984,715.52	15,472,483.87	(487,768.35)
3130ALHH0	FEDERAL HOME LOAN BANKS	3.040	92.9744	03/05/2026	10,500,000.00	9,762,312.00	10,106,180.79	(343,868.79)
3133EP5K7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.668	99.6431	03/13/2026	10,000,000.00	9,964,310.00	9,968,918.58	(4,608.58)

3130ALEH3	FEDERAL HOME LOAN BANKS	0.700	92.4045	03/16/2026	25,000,000.00	23,101,125.00	25,000,000.00	(1,898,875.00)
3130ALH56	FEDERAL HOME LOAN BANKS	0.750	92.4792	03/18/2026	10,000,000.00	9,247,920.00	10,000,000.00	(752,080.00)
3130ALH56	FEDERAL HOME LOAN BANKS	0.750	92.4792	03/18/2026	10,000,000.00	9,247,920.00	10,000,000.00	(752,080.00)
3130ALHG2	FEDERAL HOME LOAN BANKS	0.750	92.4792	03/18/2026	10,000,000.00	9,247,920.00	10,000,000.00	(752,080.00)
3130ALFW9	FEDERAL HOME LOAN BANKS	0.790	92.5531	03/18/2026	15,000,000.00	13,882,965.00	15,000,000.00	(1,117,035.00)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	92.8827	03/23/2026	9,750,000.00	9,056,063.25	9,750,000.00	(693,936.75)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	92.8827	03/23/2026	9,750,000.00	9,056,063.25	9,750,000.00	(693,936.75)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	92.8827	03/23/2026	19,500,000.00	18,112,126.50	19,500,000.00	(1,387,873.50)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.016	92.8827	03/23/2026	8,921,250.00	8,286,297.87	8,918,455.00	(632,157.13)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	92.8827	03/23/2026	14,625,000.00	13,584,094.88	14,625,000.00	(1,040,905.13)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	92.8827	03/23/2026	14,625,000.00	13,584,094.88	14,625,000.00	(1,040,905.13)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	92.8827	03/23/2026	19,500,000.00	18,112,126.50	19,500,000.00	(1,387,873.50)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	92.8827	03/23/2026	9,750,000.00	9,056,063.25	9,750,000.00	(693,936.75)
3130ALGJ7	FEDERAL HOME LOAN BANKS	3.010	92.8827	03/23/2026	19,500,000.00	18,112,126.50	18,774,195.91	(662,069.41)
3130ALKL7	FEDERAL HOME LOAN BANKS	0.850	92.6202	03/25/2026	10,000,000.00	9,262,020.00	10,000,000.00	(737,980.00)
3133ENUL2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.110	96.7311	04/13/2026	10,000,000.00	9,673,110.00	10,000,000.00	(326,890.00)
3133EMZS4	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.900	92.2573	05/18/2026	5,000,000.00	4,612,865.00	5,000,000.00	(387,135.00)
3134GYRX2	FEDERAL HOME LOAN MORTGAGE CORP	5.563	99.8119	05/18/2026	15,000,000.00	14,971,785.00	14,944,658.12	27,126.88
3134GYRX2	FEDERAL HOME LOAN MORTGAGE CORP	5.640	99.8119	05/18/2026	25,000,000.00	24,952,975.00	24,870,128.94	82,846.06
3130AMJN3	FEDERAL HOME LOAN BANKS	1.030	92.4551	05/26/2026	5,000,000.00	4,622,755.00	5,000,000.00	(377,245.00)
3130AMKB7	FEDERAL HOME LOAN BANKS	1.050	92.4954	05/26/2026	15,000,000.00	13,874,310.00	15,000,000.00	(1,125,690.00)
3130AMME9	FEDERAL HOME LOAN BANKS	1.000	92.3946	05/26/2026	10,000,000.00	9,239,460.00	10,000,000.00	(760,540.00)
3130AMS52	FEDERAL HOME LOAN BANKS	1.000	92.2929	06/08/2026	15,000,000.00	13,843,935.00	15,000,000.00	(1,156,065.00)
3130AMM22	FEDERAL HOME LOAN BANKS	1.000	92.2559	06/10/2026	5,000,000.00	4,612,795.00	5,000,000.00	(387,205.00)
3130AMWT5	FEDERAL HOME LOAN BANKS	1.050	92.2590	06/26/2026	15,000,000.00	13,838,850.00	15,000,000.00	(1,161,150.00)
3130AMT69	FEDERAL HOME LOAN BANKS	1.070	92.3013	06/26/2026	10,000,000.00	9,230,130.00	10,000,000.00	(769,870.00)
3130ASDK2	FEDERAL HOME LOAN BANKS	3.250	97.0640	06/29/2026	5,250,000.00	5,095,860.00	5,250,000.00	(154,140.00)
3130AN3B4	FEDERAL HOME LOAN BANKS	1.020	92.1394	07/06/2026	15,000,000.00	13,820,910.00	15,000,000.00	(1,179,090.00)
3133EMQ62	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.990	91.9995	07/13/2026	10,000,000.00	9,199,950.00	10,000,000.00	(800,050.00)
3133EMQ62	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.990	91.9995	07/13/2026	10,000,000.00	9,199,950.00	10,000,000.00	(800,050.00)
3130ANSK2	FEDERAL HOME LOAN BANKS	4.366	93.2758	07/20/2026	2,375,000.00	2,215,300.25	2,231,861.32	(16,561.07)
3130AN3R9	FEDERAL HOME LOAN BANKS	1.130	92.2723	07/20/2026	10,000,000.00	9,227,230.00	10,000,000.00	(772,770.00)
3133ENB66	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.174	96.8396	07/20/2026	10,000,000.00	9,683,960.00	9,994,825.46	(310,865.46)
3130ANBX7	FEDERAL HOME LOAN BANKS	1.000	91.9525	07/22/2026	15,000,000.00	13,792,875.00	15,000,000.00	(1,207,125.00)
3130ANAJ9	FEDERAL HOME LOAN BANKS	1.000	91.9142	07/27/2026	10,000,000.00	9,191,420.00	10,000,000.00	(808,580.00)
3130ANAJ9	FEDERAL HOME LOAN BANKS	1.000	91.9142	07/27/2026	15,000,000.00	13,787,130.00	15,000,000.00	(1,212,870.00)
3133ENC99	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.629	97.7486	07/27/2026	20,000,000.00	19,549,720.00	20,000,000.00	(450,280.00)
3133ENV72	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.638	99.7538	07/27/2026	5,000,000.00	4,987,690.00	4,985,646.17	2,043.83
3133ENV72	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.590	99.7538	07/27/2026	5,000,000.00	4,987,690.00	4,990,704.04	(3,014.04)
3133ENV72	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.477	99.7538	07/27/2026	5,000,000.00	4,987,690.00	5,002,638.69	(14,948.69)
3133END80	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.873	96.4857	08/03/2026	10,000,000.00	9,648,570.00	10,027,823.68	(379,253.68)
3130ANFD7	FEDERAL HOME LOAN BANKS	1.000	91.8640	08/05/2026	10,000,000.00	9,186,400.00	10,000,000.00	(813,600.00)
3133EPSW6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.583	99.7945	08/14/2026	15,000,000.00	14,969,175.00	14,972,771.44	(3,596.44)
3130ANE48	FEDERAL HOME LOAN BANKS	1.000	91.7730	08/17/2026	10,000,000.00	9,177,300.00	10,000,000.00	(822,700.00)
3130ANMH0	FEDERAL HOME LOAN BANKS	1.100	91.9730	08/20/2026	10,000,000.00	9,197,300.00	10,000,000.00	(802,700.00)
3130ANMH0	FEDERAL HOME LOAN BANKS	1.668	91.9730	08/20/2026	10,000,000.00	9,197,300.00	9,869,987.32	(672,687.32)
3130ANMH0	FEDERAL HOME LOAN BANKS	3.132	91.9730	08/20/2026	15,000,000.00	13,795,950.00	14,321,965.45	(526,015.45)
3133ENH45	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.137	96.7284	08/24/2026	5,000,000.00	4,836,420.00	4,998,682.11	(162,262.11)
3133ENH45	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.294	96.7284	08/24/2026	5,000,000.00	4,836,420.00	4,981,168.61	(144,748.61)
3130ANPF1	FEDERAL HOME LOAN BANKS	1.000	91.7341	08/25/2026	10,000,000.00	9,173,410.00	10,000,000.00	(826,590.00)
3130ANSK5	FEDERAL HOME LOAN BANKS	1.000	91.7266	08/26/2026	15,000,000.00	13,758,990.00	15,000,000.00	(1,241,010.00)
3130ANTS9	FEDERAL HOME LOAN BANKS	1.000	91.7267	08/26/2026	15,000,000.00	13,759,005.00	15,000,000.00	(1,240,995.00)
3130ATFH5	FEDERAL HOME LOAN BANKS	3.941	98.0982	09/11/2026	5,000,000.00	4,904,910.00	4,978,606.03	(73,696.03)
3130ATHV2	FEDERAL HOME LOAN BANKS	4.312	99.2419	09/11/2026	1,000,000.00	992,419.00	998,627.11	(6,208.11)
3133EPWS0	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.200	100.1313	09/25/2026	25,000,000.00	25,032,825.00	25,000,000.00	32,825.00
3130AP5M3	FEDERAL HOME LOAN BANKS	1.040	91.5473	09/28/2026	15,000,000.00	13,732,095.00	15,000,000.00	(1,267,905.00)
3130APAD7	FEDERAL HOME LOAN BANKS	1.035	91.5707	09/28/2026	15,000,000.00	13,735,605.00	15,000,000.00	(1,264,395.00)
3130ANYN4	FEDERAL HOME LOAN BANKS	1.000	91.4398	09/30/2026	10,000,000.00	9,143,980.00	10,000,000.00	(856,020.00)
3133ENT67	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.318	98.9195	10/19/2026	5,000,000.00	4,945,975.00	4,992,098.29	(46,123.29)
3133ENT67	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.318	98.9195	10/19/2026	5,000,000.00	4,945,975.00	4,992,098.29	(46,123.29)
3133ENBK5	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.249	91.6225	10/20/2026	10,000,000.00	9,162,250.00	9,972,966.85	(810,716.85)
3133ENBK5	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.340	91.6225	10/20/2026	10,000,000.00	9,162,250.00	9,950,728.99	(788,478.99)
3133EN7A2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.827	97.5276	10/26/2026	4,300,000.00	4,193,686.80	4,279,523.65	(85,836.85)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.046	90.7607	10/27/2026	20,000,000.00	18,152,140.00	18,928,489.05	(776,349.05)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.092	90.7607	10/27/2026	20,000,000.00	18,152,140.00	18,902,999.87	(750,859.87)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.488	90.7607	10/27/2026	5,000,000.00	4,538,035.00	4,681,029.78	(142,994.78)
3134GW6C5	FEDERAL HOME LOAN MORTGAGE CORP	3.122	90.7530	10/28/2026	15,000,000.00	13,612,950.00	14,169,463.96	(556,513.96)
3130ARUF6	FEDERAL HOME LOAN BANKS	3.125	96.5239	10/29/2026	10,000,000.00	9,652,390.00	10,000,000.00	(347,610.00)
3133ENEM8	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.430	92.1100	11/23/2026	10,000,000.00	9,211,000.00	10,000,000.00	(789,000.00)
3130APWW1	FEDERAL HOME LOAN BANKS	1.503	92.2759	11/24/2026	20,000,000.00	18,455,180.00	19,998,405.17	(1,543,225.17)
3130ATVE4	FEDERAL HOME LOAN BANKS	3.986	99.9430	12/11/2026	5,000,000.00	4,997,150.00	5,063,148.28	(65,998.28)
3133EN4G2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.923	98.5323	12/15/2026	25,000,000.00	24,633,075.00	25,010,312.80	(377,237.80)
3130AQF65	FEDERAL HOME LOAN BANKS	1.306	91.7094	12/21/2026	10,000,000.00	9,170,940.00	9,985,288.80	(814,348.80)
3130AQAY9	FEDERAL HOME LOAN BANKS	1.500	92.0487	12/30/2026	25,000,000.00	23,012,175.00	25,000,000.00	(1,987,825.00)
3133ENK40	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.908	91.9488	01/11/2027	10,000,000.00	9,194,880.00	9,884,274.19	(689,394.19)
3130AYPN0	FEDERAL HOME LOAN BANKS	4.207	98.9972	01/15/2027	20,000,000.00	19,799,440.00	19,957,620.15	(158,180.15)
3133ENLZ1	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.860	92.6279	01/26/2027	10,000,000.00	9,262,790.00	9,978,521.84	(715,731.84)
3130AQHS5	FEDERAL HOME LOAN BANKS	1.984	92.4149	01/28/2027	10,000,000.00	9,241,490.00	9,923,840.80	(682,350.80)
3130AQHS5	FEDERAL HOME LOAN BANKS	2.086	92.4149	01/28/2027	20,000,000.00	18,482,980.00	19,793,485.27	(1,310,505.27)
3130AQKM4	FEDERAL HOME LOAN BANKS	1.750	92.5429	01/28/2027	11,250,000.00	10,411,076.25	11,250,000.00	(838,923.75)
3134HIQV8	FEDERAL HOME LOAN MORTGAGE CORP	5.000	99.1899	01/28/2027	20,000,000.00	19,837,980.00	20,000,000.00	(162,020.00)
3130AKYH3	FEDERAL HOME LOAN BANKS	1.746	90.0517	02/10/2027	10,000,000.00	9,005,170.00	9,750,067.25	(744,897.25)
3135GANR8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.295	99.4885	02/12/2027	10,000,000.00	9,948,850.00	9,985,657.53	(36,807.53)
3130AL2X1	FEDERAL HOME LOAN BANKS	3.001	90.0511	02/17/2027	10,000,000.00	9,005,110.00	9,427,203.93	(422,093.93)
3130ALED2	FEDERAL HOME LOAN BANKS	2.050	90.4524	02/24/2027	15,000,000.00	13,567,860.00	14,576,575.33	(1,008,715.33)
3130ALED2	FEDERAL HOME LOAN BANKS	3.001	90.4524	02/24/2027	20,000,000.00	18,090,480.00	18,935,296.23	(844,816.23)
3130AQRQ8	FEDERAL HOME LOAN BANKS	2.000	93.0372	02/25/2027	10,000,000.00	9,303,720.00	10,000,000.00	(696,280.00)
3130AQRH8	FEDERAL HOME LOAN BANKS	2.000	93.0372	02/25/2027	5,000,000.00	4,651,860.00	5,000,000.00	(348,140.00)

3130AQRH8	FEDERAL HOME LOAN BANKS	2.000	93.0372	02/25/2027	5,000,000.00	4,651,860.00	5,000,000.00	(348,140.00)
3135GAPM7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.520	99.7949	02/26/2027	10,000,000.00	9,979,490.00	10,000,000.00	(20,510.00)
3130B0C98	FEDERAL HOME LOAN BANKS	5.260	99.9101	03/02/2027	15,000,000.00	14,986,515.00	15,000,000.00	(13,485.00)
3130AR6U0	FEDERAL HOME LOAN BANKS	2.500	94.2212	03/22/2027	5,000,000.00	4,711,060.00	5,000,000.00	(288,940.00)
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	95.4067	03/25/2027	10,000,000.00	9,540,670.00	10,000,000.00	(459,330.00)
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	95.4067	03/25/2027	10,000,000.00	9,540,670.00	10,000,000.00	(459,330.00)
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	95.4067	03/25/2027	10,000,000.00	9,540,670.00	10,000,000.00	(459,330.00)
3133ENVY9	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.913	95.4419	04/26/2027	10,000,000.00	9,544,190.00	9,989,204.82	(445,014.82)
3133EN6V7	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.606	97.5700	04/26/2027	8,000,000.00	7,805,600.00	8,004,506.00	(198,906.00)
3133EN6V7	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.623	97.5700	04/26/2027	2,000,000.00	1,951,400.00	2,000,197.86	(48,797.86)
3133EN6V7	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.744	97.5700	04/26/2027	4,820,000.00	4,702,874.00	4,804,024.08	(101,150.08)
3130ARPV7	FEDERAL HOME LOAN BANKS	3.500	96.4216	04/28/2027	10,000,000.00	9,642,160.00	10,000,000.00	(357,840.00)
3130ARSF9	FEDERAL HOME LOAN BANKS	3.000	95.7692	04/29/2027	10,000,000.00	9,576,920.00	10,000,000.00	(423,080.00)
3130AS3F4	FEDERAL HOME LOAN BANKS	3.770	97.0133	05/26/2027	10,000,000.00	9,701,330.00	10,000,000.00	(298,670.00)
3134GYRS3	FEDERAL HOME LOAN MORTGAGE CORP	5.025	99.1456	05/26/2027	15,000,000.00	14,871,840.00	15,000,000.00	(128,160.00)
3130ASGU7	FEDERAL HOME LOAN BANKS	3.095	97.1945	06/11/2027	10,000,000.00	9,719,450.00	10,119,069.79	(399,619.79)
3130AWBZ2	FEDERAL HOME LOAN BANKS	4.000	99.0358	06/11/2027	8,260,000.00	8,180,357.08	8,290,052.36	(109,695.28)
3130AWBZ2	FEDERAL HOME LOAN BANKS	4.055	99.0358	06/11/2027	10,000,000.00	9,903,580.00	10,020,403.01	(116,823.01)
3133EPMV4	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.133	99.0326	06/15/2027	7,225,000.00	7,155,105.35	7,223,258.44	(68,153.09)
3133EPMV4	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.133	99.0326	06/15/2027	15,000,000.00	14,854,890.00	14,996,396.30	(141,506.30)
3130ASDV8	FEDERAL HOME LOAN BANKS	3.300	96.5487	06/28/2027	10,000,000.00	9,654,870.00	10,000,000.00	(345,130.00)
3130ASH44	FEDERAL HOME LOAN BANKS	4.700	98.3757	06/30/2027	15,000,000.00	14,756,355.00	15,000,000.00	(243,645.00)
3134GXZV7	FEDERAL HOME LOAN MORTGAGE CORP	4.250	97.8536	06/30/2027	10,000,000.00	9,785,360.00	10,000,000.00	(214,640.00)
3130AUAP9	FEDERAL HOME LOAN BANKS	4.450	98.0296	06/30/2027	25,000,000.00	24,507,400.00	25,000,000.00	(492,600.00)
3133ENB33	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.075	95.8013	07/19/2027	10,000,000.00	9,580,130.00	9,992,417.31	(412,287.31)
3134GYDU3	FEDERAL HOME LOAN MORTGAGE CORP	4.720	98.5008	07/30/2027	25,000,000.00	24,625,200.00	25,000,000.00	(374,800.00)
3130ATHW0	FEDERAL HOME LOAN BANKS	4.239	99.0958	09/10/2027	2,000,000.00	1,981,916.00	1,992,973.69	(11,057.69)
3130ATHW0	FEDERAL HOME LOAN BANKS	4.241	99.0958	09/10/2027	3,000,000.00	2,972,874.00	2,989,342.83	(16,468.83)
3133ENL99	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.467	96.7136	09/15/2027	10,000,000.00	9,671,360.00	9,971,041.73	(299,681.73)
3133ENL99	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.830	96.7136	09/15/2027	10,000,000.00	9,671,360.00	9,858,196.16	(186,836.16)
3130ATET0	FEDERAL HOME LOAN BANKS	3.702	97.7257	09/27/2027	20,000,000.00	19,545,140.00	19,998,604.60	(453,464.60)
3133EPXB6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.754	100.6873	09/28/2027	10,000,000.00	10,068,730.00	9,959,507.19	109,222.81
3133EPXB6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.730	100.6873	09/28/2027	20,000,000.00	20,137,460.00	19,934,199.18	203,260.82
3133EPXB6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.733	100.6873	09/28/2027	20,000,000.00	20,137,460.00	19,931,755.65	205,704.35
3130ATBV8	FEDERAL HOME LOAN BANKS	4.150	99.1652	09/29/2027	5,000,000.00	4,958,260.00	5,000,000.00	(41,740.00)
3130ATBV8	FEDERAL HOME LOAN BANKS	4.150	99.1652	09/29/2027	5,000,000.00	4,958,260.00	5,000,000.00	(41,740.00)
3130ATBV8	FEDERAL HOME LOAN BANKS	4.150	99.1652	09/29/2027	7,225,000.00	7,164,685.70	7,225,000.00	(60,314.30)
3133ENQ29	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.122	98.6843	09/29/2027	15,000,000.00	14,802,645.00	14,942,925.90	(140,280.90)
3130AXEN4	FEDERAL HOME LOAN BANKS	4.779	101.2490	09/29/2027	15,000,000.00	15,187,350.00	15,009,825.46	177,524.54
3130ATFA0	FEDERAL HOME LOAN BANKS	5.125	98.9539	09/30/2027	13,000,000.00	12,864,007.00	13,000,000.00	(135,993.00)
3130ATEF0	FEDERAL HOME LOAN BANKS	4.250	97.3445	09/30/2027	15,000,000.00	14,601,675.00	15,000,000.00	(398,325.00)
3133EPXD2	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.825	99.9307	10/04/2027	10,000,000.00	9,993,070.00	9,973,696.10	19,373.90
3133EPH81	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.500	100.4524	10/04/2027	25,000,000.00	25,113,100.00	25,001,372.50	111,727.50
3133EPMY1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.804	101.2645	10/13/2027	10,000,000.00	10,126,450.00	9,982,958.93	143,491.07
3133ENS50	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.231	99.2377	10/14/2027	23,775,000.00	23,593,763.18	23,695,610.34	(101,847.17)
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORP	4.320	99.7061	10/21/2027	5,000,000.00	4,985,305.00	5,000,000.00	(14,695.00)
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORP	4.320	99.7061	10/21/2027	5,000,000.00	4,985,305.00	5,000,000.00	(14,695.00)
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORP	4.320	99.7061	10/21/2027	5,000,000.00	4,985,305.00	5,000,000.00	(14,695.00)
3133ENV23	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.503	99.6667	10/25/2027	5,000,000.00	4,983,335.00	4,996,430.92	(13,095.92)
3133ENV23	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.503	99.6667	10/25/2027	5,000,000.00	4,983,335.00	4,996,419.14	(13,084.14)
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.284	99.6714	10/27/2027	5,000,000.00	4,983,570.00	5,014,461.12	(30,891.12)
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.195	99.6714	10/27/2027	3,715,000.00	3,702,792.51	3,736,341.73	(33,549.22)
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.252	99.6714	10/27/2027	15,000,000.00	14,950,710.00	15,058,927.05	(108,217.05)
31422XQ70	FEDERAL AGRICULTURAL MORTGAGE CORP	4.050	98.8313	11/22/2027	12,000,000.00	11,859,756.00	12,000,000.00	(140,244.00)
3130ATW45	FEDERAL HOME LOAN BANKS	4.851	99.6063	11/29/2027	4,895,000.00	4,875,728.39	4,901,076.90	(25,348.51)
3133EN3H1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.080	98.8241	11/29/2027	25,000,000.00	24,706,025.00	24,934,366.74	(228,341.74)
3133EN3H1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.077	98.8241	11/29/2027	25,000,000.00	24,706,025.00	24,937,012.36	(230,987.36)
3133EN3H1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.061	98.8241	11/29/2027	25,000,000.00	24,706,025.00	24,949,844.20	(243,819.20)
3130ATUS4	FEDERAL HOME LOAN BANKS	3.796	99.6923	12/10/2027	25,000,000.00	24,923,075.00	25,377,092.65	(454,017.65)
3130ATUS4	FEDERAL HOME LOAN BANKS	4.002	99.6923	12/10/2027	50,000,000.00	49,846,150.00	50,408,610.17	(562,460.17)
3130ATUS4	FEDERAL HOME LOAN BANKS	4.036	99.6923	12/10/2027	15,000,000.00	14,953,845.00	15,105,551.08	(151,706.08)
3133EN4S6	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.896	97.9220	12/22/2027	15,000,000.00	14,688,300.00	14,926,711.94	(238,411.94)
3134GYAJ1	FEDERAL HOME LOAN MORTGAGE CORP	4.800	98.3599	12/30/2027	25,000,000.00	24,589,975.00	25,000,000.00	(410,025.00)
3134GYCF7	FEDERAL HOME LOAN MORTGAGE CORP	4.510	97.8741	12/30/2027	25,000,000.00	24,468,525.00	25,000,000.00	(531,475.00)
3133ENS66	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.000	98.8615	01/06/2028	25,000,000.00	24,715,375.00	25,000,000.00	(284,625.00)
3133ENS66	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.713	98.8615	01/06/2028	20,000,000.00	19,772,300.00	20,195,796.34	(423,496.34)
3133ENS66	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.757	98.8615	01/06/2028	18,000,000.00	17,795,070.00	18,148,417.55	(353,347.55)
3133ENS66	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.530	98.8615	01/06/2028	10,000,000.00	9,886,150.00	10,161,053.95	(274,903.95)
3134GYG71	FEDERAL HOME LOAN MORTGAGE CORP	5.050	99.1031	01/26/2028	10,000,000.00	9,910,310.00	10,000,000.00	(89,690.00)
3134GYG97	FEDERAL HOME LOAN MORTGAGE CORP	4.180	97.2009	02/07/2028	25,000,000.00	24,300,225.00	25,000,000.00	(699,775.00)
3130AYVC7	FEDERAL HOME LOAN BANKS	4.625	98.9372	02/09/2028	10,000,000.00	9,893,720.00	10,000,000.00	(106,280.00)
3135GAQ79	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.351	99.4115	03/06/2028	10,000,000.00	9,941,150.00	9,982,308.22	(41,158.22)
3135GAQH7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.262	99.4748	03/21/2028	10,000,000.00	9,947,480.00	9,985,112.94	(37,632.94)
3133EP6Q3	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.254	99.3151	03/27/2028	10,000,000.00	9,931,510.00	9,995,013.70	(63,503.70)
3133EP6Q3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.620	97.9411	04/03/2028	10,000,000.00	9,794,110.00	10,000,000.00	(205,890.00)
3133EPGW9	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.784	98.5025	04/25/2028	10,000,000.00	9,850,250.00	10,033,487.68	(183,237.68)
3130AVS94	FEDERAL HOME LOAN BANKS	5.150	99.0744	04/26/2028	20,000,000.00	19,814,880.00	20,000,000.00	(185,120.00)
3134GYR38	FEDERAL HOME LOAN MORTGAGE CORP	5.700	99.9384	05/15/2028	10,000,000.00	9,993,840.00	10,000,000.00	(6,160.00)
3133EPJ55	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.290	97.0731	05/16/2028	25,000,000.00	24,268,275.00	25,000,000.00	(731,725.00)
3133EPJ55	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.290	97.0731	05/16/2028	25,000,000.00	24,268,275.00	25,000,000.00	(731,725.00)
3130AW2R0	FEDERAL HOME LOAN BANKS	4.950	99.1581	05/23/2028	10,000,000.00	9,915,810.00	10,000,000.00	(84,190.00)
3133EPLE3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.727	98.0383	05/30/2028	10,000,000.00	9,803,830.00	9,979,178.08	(175,348.08)
3133EPLE3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.775	98.0383	05/30/2028	9,276,000.00	9,094,032.71	9,240,087.60	(146,054.89)
3134GYTV4	FEDERAL HOME LOAN MORTGAGE CORP	5.410	99.6549	06/07/2028	25,000,000.00	24,913,725.00	25,000,000.00	(86,275.00)
3134GYTV4	FEDERAL HOME LOAN MORTGAGE CORP	5.410	99.6549	06/07/2028	10,000,000.00	9,965,490.00	10,000,000.00	(34,510.00)
3130AVVX7	FEDERAL HOME LOAN BANKS	3.892	97.9844	06/09/2028	10,000,000.00	9,798,440.00	9,945,901.48	(147,461.48)
3130AWC24	FEDERAL HOME LOAN BANKS	3.987	98.9335	06/09/2028	10,000,000.00	9,893,350.00	10,004,600.11	(111,250.11)
3133EPNH4	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.171	98.4475	06/21/2028	15,000,000.00	14,767,125.00	14,832,151.73	(65,026.73)

3134GYUC4	FEDERAL HOME LOAN MORTGAGE CORP	5.200	99.9520	06/28/2028	10,000,000.00	9,995,200.00	10,000,000.00	(4,800.00)
3134GYVC3	FEDERAL HOME LOAN MORTGAGE CORP	6.000	100.0453	06/28/2028	25,000,000.00	25,011,325.00	25,000,000.00	11,325.00
3134GYXF4	FEDERAL HOME LOAN MORTGAGE CORP	6.000	100.0455	07/27/2028	10,000,000.00	10,004,550.00	10,000,000.00	4,550.00
3133EPJ6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.357	96.9285	08/09/2028	10,000,000.00	9,692,850.00	9,667,779.69	25,070.31
3133EPTA3	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.300	99.2471	08/14/2028	25,000,000.00	24,811,775.00	24,818,230.86	(6,455.86)
3130AWTK6	FEDERAL HOME LOAN BANKS	5.732	99.7865	08/22/2028	15,000,000.00	14,967,975.00	14,993,415.44	(25,440.44)
3133EPUN3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.529	100.8738	08/28/2028	10,000,000.00	10,087,380.00	9,982,992.34	104,387.66
3133EPUN3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.529	100.8738	08/28/2028	10,000,000.00	10,087,380.00	9,982,992.34	104,387.66
3133EPUN3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.496	100.8738	08/28/2028	25,000,000.00	25,218,450.00	24,989,425.29	229,024.71
3130AWTR1	FEDERAL HOME LOAN BANKS	4.346	100.3796	09/08/2028	5,000,000.00	5,018,980.00	5,005,412.21	13,567.79
3133EPWK7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.525	100.9289	09/22/2028	10,000,000.00	10,092,890.00	9,990,155.99	102,734.01
3133EPWK7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.684	100.9289	09/22/2028	10,000,000.00	10,092,890.00	9,927,093.90	165,796.10
3133EPWK7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.762	100.9289	09/22/2028	10,000,000.00	10,092,890.00	9,896,513.27	196,376.73
3133EPWM3	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.040	100.0958	09/22/2028	25,000,000.00	25,023,950.00	25,000,000.00	23,950.00
3133EPXE0	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.480	100.2565	10/02/2028	10,000,000.00	10,025,650.00	10,000,000.00	25,650.00
3133EPXE0	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.539	100.2565	10/02/2028	25,000,000.00	25,064,125.00	24,942,569.14	121,555.86
3134HIFB4	FEDERAL HOME LOAN MORTGAGE CORP	5.875	100.0028	10/03/2028	15,000,000.00	15,000,420.00	15,000,000.00	420.00
3134HIFG3	FEDERAL HOME LOAN MORTGAGE CORP	5.750	100.1927	10/11/2028	10,500,000.00	10,520,233.50	10,500,000.00	20,233.50
3134HIGP2	FEDERAL HOME LOAN MORTGAGE CORP	6.000	100.0263	10/17/2028	25,000,000.00	25,006,575.00	25,000,000.00	6,575.00
3133EPYT6	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.520	100.3859	10/20/2028	25,000,000.00	25,096,475.00	25,000,000.00	96,475.00
3130AXL48	FEDERAL HOME LOAN BANKS	5.300	100.9743	10/20/2028	40,000,000.00	40,389,720.00	40,000,000.00	389,720.00
3130AXQC5	FEDERAL HOME LOAN BANKS	5.210	100.7584	11/03/2028	25,000,000.00	25,189,600.00	25,000,000.00	189,600.00
3134HIKZ5	FEDERAL HOME LOAN MORTGAGE CORP	5.500	99.5913	11/27/2028	10,000,000.00	9,959,130.00	10,000,000.00	(40,870.00)
3134HIKZ5	FEDERAL HOME LOAN MORTGAGE CORP	5.500	99.5913	11/27/2028	10,000,000.00	9,959,130.00	10,000,000.00	(40,870.00)
3130AXXU7	FEDERAL HOME LOAN BANKS	5.650	99.8924	12/06/2028	10,000,000.00	9,989,240.00	10,000,000.00	(10,760.00)
3133EPXS9	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.462	99.7768	01/23/2029	10,000,000.00	9,977,680.00	9,986,372.09	(8,692.09)
3130AYRY4	FEDERAL HOME LOAN BANKS	4.625	98.5544	02/02/2029	10,000,000.00	9,855,440.00	10,000,000.00	(144,560.00)
3133EP4A0	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.309	99.7359	02/28/2029	15,000,000.00	14,960,385.00	14,951,644.71	8,740.29
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Agency
AGCY DISC

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
313384WP0	FEDERAL HOME LOAN BANKS	5.353	99.4564	05/08/2024	16,525,000.00	16,435,170.10	16,435,833.85	(663.75)
313384WU9	FEDERAL HOME LOAN BANKS	5.438	99.3835	05/13/2024	10,000,000.00	9,938,350.00	9,938,458.33	(108.33)
313384WU9	FEDERAL HOME LOAN BANKS	5.438	99.3835	05/13/2024	10,000,000.00	9,938,350.00	9,938,458.33	(108.33)
313384WW5	FEDERAL HOME LOAN BANKS	5.434	99.3544	05/15/2024	15,000,000.00	14,903,160.00	14,903,383.33	(223.33)
313384WW5	FEDERAL HOME LOAN BANKS	5.434	99.3544	05/15/2024	15,000,000.00	14,903,160.00	14,903,383.33	(223.33)
313384WY1	FEDERAL HOME LOAN BANKS	5.300	99.3253	05/17/2024	25,000,000.00	24,831,325.00	24,834,048.61	(2,723.61)
313384XK0	FEDERAL HOME LOAN BANKS	5.451	99.1648	05/28/2024	15,000,000.00	14,874,720.00	14,874,837.50	(117.50)
313384XM6	FEDERAL HOME LOAN BANKS	5.197	99.1356	05/30/2024	6,900,000.00	6,840,356.40	6,843,458.33	(3,101.93)
313384XM6	FEDERAL HOME LOAN BANKS	5.429	99.1356	05/30/2024	10,000,000.00	9,913,560.00	9,913,794.45	(234.45)
313384XR5	FEDERAL HOME LOAN BANKS	5.115	99.0772	06/03/2024	10,000,000.00	9,907,720.00	9,913,812.50	(6,092.50)
313384XR5	FEDERAL HOME LOAN BANKS	5.372	99.0772	06/03/2024	15,000,000.00	14,861,580.00	14,863,631.25	(2,051.25)
313384XS3	FEDERAL HOME LOAN BANKS	5.373	99.0627	06/04/2024	15,000,000.00	14,859,405.00	14,861,466.67	(2,061.67)
313384XT1	FEDERAL HOME LOAN BANKS	5.084	99.0481	06/05/2024	10,000,000.00	9,904,810.00	9,911,618.06	(6,808.06)
313384YA1	FEDERAL HOME LOAN BANKS	5.457	98.9460	06/12/2024	15,000,000.00	14,841,900.00	14,841,900.00	0.00
313384YF0	FEDERAL HOME LOAN BANKS	5.281	98.8732	06/17/2024	15,000,000.00	14,830,980.00	14,836,695.83	(5,715.83)
313384YZ6	FEDERAL HOME LOAN BANKS	5.423	98.6172	07/05/2024	10,000,000.00	9,861,720.00	9,861,722.11	(2.11)
313384ZU6	FEDERAL HOME LOAN BANKS	5.358	98.3503	07/24/2024	10,000,000.00	9,835,030.00	9,836,441.67	(1,411.67)
313384ZU6	FEDERAL HOME LOAN BANKS	5.058	98.3503	07/24/2024	15,000,000.00	14,752,545.00	14,766,062.50	(13,517.50)
313384ZU6	FEDERAL HOME LOAN BANKS	5.058	98.3503	07/24/2024	25,000,000.00	24,587,575.00	24,610,104.17	(22,529.17)
313384ZU6	FEDERAL HOME LOAN BANKS	5.058	98.3503	07/24/2024	10,000,000.00	9,835,030.00	9,844,041.67	(9,011.67)
459516ZU7	INTERNATIONAL FINANCE CORP	5.252	98.3578	07/24/2024	50,000,000.00	49,178,900.00	49,187,750.00	(8,850.00)
313384A25	FEDERAL HOME LOAN BANKS	5.065	98.2661	07/30/2024	25,000,000.00	24,566,525.00	24,589,166.67	(22,641.67)
313384C23	FEDERAL HOME LOAN BANKS	5.397	98.0429	08/15/2024	10,000,000.00	9,804,290.00	9,803,555.55	734.45
313384C23	FEDERAL HOME LOAN BANKS	5.397	98.0429	08/15/2024	10,000,000.00	9,804,290.00	9,803,555.55	734.45
313384G29	FEDERAL HOME LOAN BANKS	5.237	97.5978	09/16/2024	10,000,000.00	9,759,780.00	9,763,866.66	(4,086.66)
313384J75	FEDERAL HOME LOAN BANKS	5.208	97.3153	10/07/2024	10,000,000.00	9,731,530.00	9,736,187.79	(4,657.79)
313384N39	FEDERAL HOME LOAN BANKS	4.865	96.9490	11/04/2024	15,000,000.00	14,542,350.00	14,574,137.50	(31,787.50)
313384N70	FEDERAL HOME LOAN BANKS	4.921	96.8977	11/08/2024	25,000,000.00	24,224,425.00	24,270,239.58	(45,814.58)
313384V30	FEDERAL HOME LOAN BANKS	4.999	96.2374	12/30/2024	10,000,000.00	9,623,740.00	9,633,725.00	(9,985.00)
313385AY2	FEDERAL HOME LOAN BANKS	4.837	95.9535	01/23/2025	14,470,000.00	13,884,471.45	13,912,507.02	(28,035.57)
---	---	5.228	98.4363	07/19/2024	452,895,000.00	445,776,747.95	446,007,843.83	(231,095.88)

Agency CMO
FHLMC CMO

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3137BHICY1	FHMS K-044 A2	5.154	98.0241	01/25/2025	18,539,059.38	18,172,748.33	18,222,197.50	(49,449.17)
3137BHICY1	FHMS K-044 A2	5.179	98.0241	01/25/2025	14,883,640.50	14,589,556.43	14,616,323.13	(26,766.70)
3137FEUA6	FHMS K-730 A2	5.396	98.6043	01/25/2025	47,374,676.00	46,713,451.07	46,749,789.30	(36,338.23)
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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
3136AWJ70	FNA 2017-M8 A2	3.448	95.4340	05/25/2027	11,573,836.20	11,045,375.19	11,479,484.27	(434,109.08)
3136B2HA3	FNA 2018-M10 A2	5.208	95.2708	07/25/2028	9,772,689.29	9,310,521.61	9,299,612.11	10,909.50
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Agency MBS

FHLMC									
Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss	
3137FAE0	FHMS K-727 A2	5.613	99.1706	07/25/2024	19,281,772.87	19,121,853.31	19,160,797.79	(38,944.47)	
3137FG7F6	FHMS K-732 A2	5.197	98.3625	05/25/2025	15,081,568.42	14,834,607.14	14,844,301.77	(9,694.63)	
3137BM7C4	FHMS K-051 A2	4.877	97.5533	09/25/2025	9,200,000.00	8,974,900.56	8,998,687.67	(23,787.11)	
3137FMU67	FHMS K-735 A2	3.518	96.1734	05/25/2026	14,636,407.80	14,076,335.70	14,450,008.42	(373,672.72)	
3137BRQJ7	FHMS K-057 A2	4.657	95.3433	07/25/2026	15,000,000.00	14,301,502.20	14,356,561.64	(55,059.44)	
3137FNWX4	FHMS K-736 A2	3.655	94.9167	07/25/2026	10,000,000.00	9,491,667.30	9,722,741.34	(231,074.00)	
3137BTUM1	FHMS K-061 A2	4.501	96.5465	11/25/2026	8,933,654.70	8,625,134.24	8,691,554.27	(66,420.03)	
3137BTUM1	FHMS K-061 A2	4.561	96.5465	11/25/2026	8,437,340.55	8,145,960.12	8,194,244.00	(48,283.89)	
3137BYLD0	FHMS K-L01 A2E	4.184	95.8521	02/25/2027	15,000,000.00	14,377,812.60	14,651,875.05	(274,062.45)	
3137BXQY1	FHMS K-064 A2	3.154	96.0253	03/25/2027	1,000,000.00	960,253.46	1,001,074.38	(40,820.92)	
3137BXS5W3	FHMS K-JR2 A2	4.545	95.4814	03/25/2027	15,000,000.00	14,322,217.05	14,415,281.91	(93,064.86)	
3137FLJ3	FHMS K-066 A2	3.111	95.4914	06/25/2027	11,095,000.00	10,594,770.28	11,088,179.69	(493,409.42)	
3137FBX3	FHMS K-068 A2	4.548	95.6054	08/25/2027	9,525,000.00	9,106,413.40	9,135,239.86	(28,826.47)	
3132XGRH1	FH WN2287	3.945	95.9011	11/01/2027	24,871,713.00	23,852,258.54	24,711,008.04	(858,749.49)	
3132XGRH1	FH WN2287	4.073	95.9011	11/01/2027	24,871,713.00	23,852,258.54	24,650,300.80	(798,042.25)	
3132XGQ74	FH WN2277	4.062	96.7158	11/01/2027	9,948,685.20	9,621,953.07	9,863,021.05	(241,067.98)	
3132XFLR7	FH WN1235	4.690	97.1105	01/01/2028	20,000,000.00	19,422,106.00	19,808,582.33	(386,476.33)	
3132XFLR7	FH WN1235	4.333	97.1105	01/01/2028	20,000,000.00	9,711,053.00	9,962,000.74	(250,947.74)	
3137FGZH1	FHMS K-W06 A2	5.290	95.9664	06/25/2028	25,000,000.00	23,991,594.50	23,666,406.71	325,187.79	
3137FYH6	FHMS K-W07 A2	5.264	95.1902	09/25/2028	16,627,402.00	15,827,655.22	15,589,018.98	238,636.25	
3132XGX35	FH WN2497	4.611	99.4306	10/01/2028	28,340,000.00	28,178,639.41	28,197,217.52	(18,578.11)	
3132XGYU4	FH WN2522	4.779	99.4462	12/01/2028	10,000,000.00	9,944,618.50	9,886,960.65	57,657.85	
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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	99.4268	06/25/2024	5,016,891.60	4,988,132.92	5,002,645.53	(14,512.61)	
3136AMST7	FNA 2015-M03 A2	6.104	98.2814	10/25/2024	11,365,793.74	11,170,459.95	11,196,665.90	(26,205.95)	
3138LAF46	FN AM9186	5.429	96.8349	06/01/2025	5,434,605.89	5,262,594.47	5,310,733.85	(48,139.38)	
3140JAVC9	FN BM6010	4.860	97.7640	09/01/2025	16,979,802.76	16,600,134.37	16,687,051.87	(86,917.50)	
3138LCH81	FN AN0254	3.738	96.5464	12/01/2025	7,276,732.36	7,025,420.00	7,210,078.73	(184,658.73)	
3138LCHR9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	2.939	96.5464	12/01/2025	13,913,446.05	13,432,925.29	13,907,268.98	(474,343.69)	
3138LD5W9	FN AN1760	4.176	94.7079	06/01/2026	15,000,000.00	14,206,189.65	14,772,259.96	(566,070.31)	
3138LENE7	FN AN2188	3.543	94.4561	07/01/2026	9,876,047.30	9,328,533.46	9,771,393.07	(442,859.61)	
3140HV2G8	FN BL4374	4.291	93.0125	10/01/2026	21,300,000.00	19,811,667.40	20,066,051.94	(254,384.54)	
3138LHUZ5	FN AN5099	3.076	95.3641	04/01/2027	23,808,244.75	22,704,525.71	23,793,884.78	(1,089,359.07)	
3138LHZL1	FN AN5246	3.365	95.1112	05/01/2027	7,100,000.00	6,752,897.90	7,079,018.35	(326,120.45)	
3138LJ5T3	FN AN6257	4.582	95.1469	08/01/2027	15,168,101.99	14,431,981.11	14,625,043.17	(193,062.06)	
3136AY6X6	FNA 2017-M15 A2	4.609	94.4397	09/25/2027	14,464,245.07	13,659,990.81	13,999,396.88	(339,406.07)	
3138LKZ34	FN AN7061	6.197	93.5015	10/01/2027	12,800,000.00	11,968,189.44	12,054,258.50	(86,069.06)	
3136BML55	FNA 2022-M11 A2	4.554	94.2062	10/25/2027	26,328,338.70	24,802,932.94	25,424,692.64	(621,759.70)	
3140LHVX5	FN BS6929	4.280	98.3348	11/01/2027	31,100,000.00	30,582,112.23	31,024,864.04	(442,751.81)	
3140LH4A5	FN BS7116	4.363	98.8520	11/01/2027	20,210,000.00	19,977,990.41	20,210,000.00	(232,009.59)	
3140LHSB7	FN BS6813	4.363	98.7974	02/01/2028	19,478,000.00	19,243,763.22	19,463,818.66	(220,055.44)	
3140LJS23	FN BS7736	4.416	97.9483	02/01/2028	20,000,000.00	19,589,654.20	19,790,706.64	(201,052.44)	
3140LJS23	FN BS7736	4.071	97.9483	02/01/2028	15,000,000.00	14,692,240.65	15,000,000.00	(307,759.35)	
3140LJS23	FN BS7736	4.078	97.9483	02/01/2028	10,000,000.00	9,794,827.10	10,000,000.00	(205,172.90)	
3140LJKC8	FN BS8358	4.074	98.0288	04/01/2028	24,459,000.00	23,976,864.93	24,459,000.00	(482,135.07)	
3140LJJP9	FN BS8369	4.649	97.9675	05/01/2028	16,850,000.00	16,507,520.72	16,670,223.83	(162,703.12)	
3140LJIM6	FN BS8367	4.651	98.4723	05/01/2028	14,563,000.00	14,340,528.18	14,311,317.54	29,210.64	
3140LKKW2	FN BS8408	4.658	99.2585	06/01/2028	12,003,000.00	11,914,000.28	11,881,465.17	32,535.11	
3140LKYQ0	FN BS8818	4.526	97.1963	06/01/2028	25,000,000.00	24,299,069.25	24,461,917.86	(162,848.61)	
3140LKU84	FN BS8706	4.510	97.8425	06/01/2028	25,000,000.00	24,460,613.25	24,557,087.49	(96,474.24)	
3136BQDE6	FNA 2023-M6 A2	4.724	97.8643	07/25/2028	25,000,000.00	24,466,064.00	24,518,169.70	(52,105.70)	
3140LLMH1	FN BS9359	5.051	100.8452	08/01/2028	15,874,000.00	16,008,169.75	15,718,166.66	290,003.08	
3140LFFK2	FN BS9169	5.040	100.5000	08/01/2028	17,532,000.00	17,619,659.47	17,300,174.37	319,485.10	
3140LLB83	FN BS9062	5.049	99.5398	09/01/2028	20,000,000.00	19,907,958.40	19,533,298.50	374,659.91	
3140LKK6	FN BS9297	5.110	99.3579	10/01/2028	21,050,000.00	20,914,828.27	20,461,479.51	453,348.76	
3140LLZT1	FN BS9753	5.092	101.9886	10/01/2028	20,000,000.00	20,397,726.80	19,951,425.19	446,301.61	
3140UNNR6	FN BZ0399	4.670	100.1563	02/01/2029	15,000,000.00	15,023,437.50	14,938,085.29	85,352.21	
3140NUPT0	FN BZ0433	4.580	98.5958	03/01/2029	25,000,000.00	24,648,945.00	24,611,969.08	36,975.92	
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CD

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss	
22536DN95	Credit Agricole Corporate And Investment Bank, New	5.320	100.0000	04/02/2024	250,000,000.00	250,000,000.00	250,000,000.00	0.00	
86959TBC9	Svenska Handels AB Publ - New York Branch	5.330	100.0000	04/30/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00	
06367DG74	Bank of Montreal - Chicago Branch	5.420	100.0000	05/22/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00	
86959TBU9	Svenska Handels AB Publ - New York Branch	5.350	100.0000	05/28/2024	100,000,000.00	100,000,000.00	100,000,000.00	0.00	
89115B2Z2	Toronto-Dominion Bank - New York Branch	5.870	100.0000	05/31/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00	
21684XM86	COÖPERATIEVE RABOBANK U.A., NEW YORK BRANCH	5.530	100.0000	06/07/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00	
86959TBM7	Svenska Handels AB Publ - New York Branch	5.310	100.0000	06/14/2024	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	
89115BCZ1	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	
21684XN28	COÖPERATIEVE RABOBANK U.A., NEW YORK BRANCH	5.490	100.0000	07/10/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00	
06367DGB5	Bank of Montreal - Chicago Branch	5.370	100.0000	07/11/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00	
86959TBU7	Svenska Handels AB Publ - New York Branch	5.330	100.0000	07/29/2024	75,000,000.00	75,000,000.00	75,000,000.00	0.00	

78015JB1	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
78015JB3	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
06367DGG4	Bank of Montreal - Chicago Branch	5.280	100.0000	08/21/2024	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
06367DGX7	Bank of Montreal - Chicago Branch	5.390	100.0000	08/28/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367DFY6	Bank of Montreal - Chicago Branch	5.550	100.0000	09/06/2024	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
21684XN36	COÖPERATIEVE RABOBANK U.A., NEW YORK BRANCH	5.540	100.0000	09/09/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
21684XN44	COÖPERATIEVE RABOBANK U.A., NEW YORK BRANCH	5.520	100.0082	09/09/2024	100,008,224.06	100,008,224.06	100,008,224.06	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
78015JTT5	Royal Bank of Canada New York Branch	5.250	100.0000	10/02/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JTT5	Royal Bank of Canada New York Branch	5.250	100.0000	10/02/2024	10,000,000.00	10,000,000.00	10,000,000.00	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
86959TAY2	Svenska Handels AB Publ - New York Branch	5.200	100.0000	10/25/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BPR5	Toronto-Dominion Bank - New York Branch	5.250	100.0000	10/28/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
86959TBG0	Svenska Handels AB Publ - New York Branch	5.200	100.0000	10/31/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BNM8	Toronto-Dominion Bank - New York Branch	5.460	100.0000	11/08/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
86959TBH8	Svenska Handels AB Publ - New York Branch	5.280	100.0000	11/08/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JHX8	Royal Bank of Canada New York Branch	5.470	100.0000	11/12/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367DHA6	Bank of Montreal - Chicago Branch	5.400	100.0000	11/13/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BP99	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
78015JHP5	Royal Bank of Canada New York Branch	5.460	100.0000	11/27/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BPV6	Toronto-Dominion Bank - New York Branch	5.210	100.0000	11/27/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115D4N3	Toronto-Dominion Bank - New York Branch	5.140	100.0000	11/27/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
06367DGW9	Bank of Montreal - Chicago Branch	5.360	100.0000	11/29/2024	90,000,000.00	90,000,000.00	90,000,000.00	0.00
89115BPD6	Toronto-Dominion Bank - New York Branch	5.490	100.0000	12/09/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015J3J2	Royal Bank of Canada New York Branch	5.460	100.0000	12/11/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015J3P3	Royal Bank of Canada New York Branch	5.230	100.0000	12/18/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06418NAD4	Bank of Nova Scotia - Houston Branch	5.340	100.0000	12/23/2024	100,000,000.00	100,000,000.00	100,000,000.00	0.00
78015JKP1	Royal Bank of Canada New York Branch	5.230	100.0000	01/08/2025	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BPZ7	Toronto-Dominion Bank - New York Branch	5.120	100.0000	01/24/2025	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JLP0	Royal Bank of Canada New York Branch	5.280	100.0000	01/27/2025	30,000,000.00	30,000,000.00	30,000,000.00	0.00
89115DGI9	Toronto-Dominion Bank - New York Branch	5.360	100.0000	01/27/2025	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JL39	Royal Bank of Canada New York Branch	5.290	100.0000	01/31/2025	25,000,000.00	25,000,000.00	25,000,000.00	0.00
78015JLF2	Royal Bank of Canada New York Branch	5.260	100.0000	03/26/2025	50,000,000.00	50,000,000.00	50,000,000.00	0.00
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Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
93114ED95	Walmart Inc.	5.369	99.8824	04/09/2024	50,000,000.00	49,941,222.22	49,941,222.22	0.00
93114ED95	Walmart Inc.	5.369	99.8824	04/09/2024	50,000,000.00	49,941,222.22	49,941,222.22	0.00
93114ED95	Walmart Inc.	5.369	99.8824	04/09/2024	50,000,000.00	49,941,222.22	49,941,222.22	0.00
93114ED95	Walmart Inc.	5.369	99.8824	04/09/2024	50,000,000.00	49,941,222.22	49,941,222.22	0.00
6698M4DG4	Novartis Finance Corporation	5.381	99.7792	04/16/2024	25,000,000.00	24,944,791.66	24,944,791.66	0.00
63763PDG1	National Securities Clearing Corporation	5.377	99.7792	04/16/2024	25,000,000.00	24,944,791.67	24,944,895.83	(104.17)
63763PDG1	National Securities Clearing Corporation	5.388	99.7792	04/16/2024	50,000,000.00	49,889,583.33	49,889,583.34	(0.00)
63763PDG1	National Securities Clearing Corporation	5.388	99.7792	04/16/2024	35,000,000.00	34,922,708.33	34,922,708.33	0.00
03785DDG8	Apple Inc.	5.350	99.7804	04/16/2024	7,030,000.00	7,014,563.29	7,014,563.29	0.00
03785DDG8	Apple Inc.	5.350	99.7804	04/16/2024	50,000,000.00	49,890,208.33	49,890,208.33	0.00
63763PDH9	National Securities Clearing Corporation	5.393	99.7640	04/17/2024	20,000,000.00	19,952,800.00	19,952,800.00	0.00
63763PDH9	National Securities Clearing Corporation	5.393	99.7640	04/17/2024	50,000,000.00	49,882,000.00	49,882,000.00	0.00
46640PDJ9	J.P. Morgan Securities LLC	5.413	99.7483	04/18/2024	50,000,000.00	49,874,152.78	49,874,152.78	0.00
6698M4DJ8	Novartis Finance Corporation	5.361	99.7507	04/18/2024	20,000,000.00	19,950,133.33	19,950,133.33	0.00
77119LDN6	Roche Holdings, Inc.	5.382	99.6908	04/22/2024	35,000,000.00	34,891,791.67	34,891,791.67	0.00
46640PDN0	J.P. Morgan Securities LLC	5.414	99.6891	04/22/2024	100,000,000.00	99,689,083.33	99,689,083.33	0.00
6698M4DP4	Novartis Finance Corporation	5.395	99.6755	04/23/2024	34,000,000.00	33,889,670.00	33,889,670.00	0.00
03785DDP8	Apple Inc.	5.352	99.6779	04/23/2024	50,000,000.00	49,838,972.22	49,838,972.22	0.00
59515MDP7	Microsoft Corporation	5.382	99.6761	04/23/2024	30,000,000.00	29,902,833.33	29,902,833.33	0.00
77119LDS5	Roche Holdings, Inc.	5.350	99.6354	04/26/2024	50,000,000.00	49,817,708.33	49,817,708.33	0.00
63763PDV8	National Securities Clearing Corporation	5.395	99.5878	04/29/2024	25,000,000.00	24,896,944.45	24,896,944.44	0.00
63763PDV8	National Securities Clearing Corporation	5.395	99.5878	04/29/2024	50,000,000.00	49,793,888.89	49,793,888.89	0.00
46640PE17	J.P. Morgan Securities LLC	5.428	99.5550	05/01/2024	57,000,000.00	56,746,350.00	56,746,350.00	0.00
24422LE66	John Deere Capital Corporation	5.414	99.4838	05/06/2024	50,000,000.00	49,741,875.00	49,741,875.00	0.00
24422LE66	John Deere Capital Corporation	5.414	99.4838	05/06/2024	25,000,000.00	24,870,937.50	24,870,937.50	0.00
63763PE70	National Securities Clearing Corporation	5.417	99.4680	05/07/2024	28,500,000.00	28,348,380.00	28,348,380.00	0.00
59515ME84	Microsoft Corporation	5.379	99.4573	05/08/2024	15,000,000.00	14,918,600.00	14,918,600.00	0.00
59515ME84	Microsoft Corporation	5.379	99.4573	05/08/2024	50,000,000.00	49,728,666.67	49,728,666.67	0.00
59515ME84	Microsoft Corporation	5.379	99.4573	05/08/2024	35,000,000.00	34,810,066.67	34,810,066.67	0.00
59515ME92	Microsoft Corporation	5.369	99.4437	05/09/2024	50,000,000.00	49,721,861.11	49,721,861.11	0.00
59515ME92	Microsoft Corporation	5.369	99.4437	05/09/2024	50,000,000.00	49,721,861.11	49,721,861.11	0.00
89233GE93	Toyota Motor Credit Corporation	5.406	99.4406	05/09/2024	20,000,000.00	19,888,111.11	19,888,111.11	0.00
24422LE90	John Deere Capital Corporation	5.405	99.4406	05/09/2024	30,000,000.00	29,832,166.67	29,832,166.67	0.00
63763PEA3	National Securities Clearing Corporation	5.431	99.4226	05/10/2024	25,000,000.00	24,855,645.83	24,855,645.83	0.00
63763PEA3	National Securities Clearing Corporation	5.431	99.4226	05/10/2024	50,000,000.00	49,711,291.67	49,711,291.67	0.00
59515MED3	Microsoft Corporation	5.508	99.3747	05/13/2024	50,000,000.00	49,687,333.33	49,687,333.33	0.00
24422LED1	John Deere Capital Corporation	5.417	99.3805	05/13/2024	50,000,000.00	49,690,250.00	49,690,250.00	0.00
59515MEF8	Microsoft Corporation	5.508	99.3473	05/15/2024	25,000,000.00	24,836,833.33	24,836,222.22	611.11
59515MEF8	Microsoft Corporation	5.476	99.3473	05/15/2024	50,000,000.00	49,673,666.67	49,673,666.67	0.00
7426M2EF4	Private Export Funding Corporation	5.349	99.3620	05/15/2024	25,000,000.00	24,840,500.00	24,840,500.00	0.00
63763PEF2	National Securities Clearing Corporation	5.427	99.3492	05/15/2024	50,000,000.00	49,674,583.33	49,674,583.33	0.00
63763PEF2	National Securities Clearing Corporation	5.427	99.3492	05/15/2024	50,000,000.00	49,674,583.33	49,674,583.33	0.00
59515MEH4	Microsoft Corporation	5.455	99.3202	05/17/2024	50,000,000.00	49,660,111.11	49,660,111.11	0.00
6698M4EL2	Novartis Finance Corporation	5.405	99.2773	05/20/2024	50,000,000.00	49,638,625.01	49,638,625.00	0.01
6698M4EL2	Novartis Finance Corporation	5.405	99.2773	05/20/2024	14,850,000.00	14,742,671.63	14,742,671.63	0.00
59515MEN1	Microsoft Corporation	5.509	99.2421	05/22/2024	25,000,000.00	24,810,520.83	24,810,166.67	354.16

59515MEN1	Microsoft Corporation	5.495	99.2421	05/22/2024	10,000,000.00	9,924,208.33	9,924,208.33	0.00
7426M4EP8	Private Export Funding Corporation	5.523	99.2287	05/23/2024	25,000,000.00	24,807,166.67	24,807,166.67	0.00
7426M2EV9	Private Export Funding Corporation	5.410	99.1509	05/29/2024	50,000,000.00	49,575,472.22	49,575,472.22	0.00
89233GEV4	Toyota Motor Credit Corporation	5.459	99.1381	05/29/2024	50,000,000.00	49,569,027.78	49,569,027.78	0.00
59515MF42	Microsoft Corporation	5.402	99.0631	06/04/2024	50,000,000.00	49,531,555.56	49,531,555.56	0.00
59515MF67	Microsoft Corporation	5.369	99.0357	06/06/2024	20,000,000.00	19,807,133.33	19,807,133.33	0.00
59515MF75	Microsoft Corporation	5.498	99.0043	06/07/2024	50,000,000.00	49,502,152.78	49,502,152.78	0.00
7426M2E71	Private Export Funding Corporation	5.339	99.0304	06/07/2024	25,000,000.00	24,757,590.28	24,757,590.28	0.00
47816FFR7	Johnson & Johnson, Inc.	5.359	98.7628	06/25/2024	50,000,000.00	49,381,388.89	49,381,388.89	0.00
63763PFU8	National Securities Clearing Corporation	5.629	98.6678	06/28/2024	50,000,000.00	49,333,888.89	49,333,888.89	0.00
47816FG54	Johnson & Johnson	5.357	98.6172	07/05/2024	50,000,000.00	49,308,611.11	49,308,611.11	0.00
7426M2GA3	Private Export Funding Corporation	5.320	98.5472	07/10/2024	25,000,000.00	24,636,805.56	24,636,888.89	(2,083.33)
7426M2GA3	Private Export Funding Corporation	5.341	98.5472	07/10/2024	25,000,000.00	24,636,805.56	24,636,805.56	0.00
7426M4GB7	Private Export Funding Corporation	5.372	98.5355	07/11/2024	50,000,000.00	49,267,750.00	49,267,750.00	0.00
7426M2GK1	Private Export Funding Corporation	5.281	98.4437	07/19/2024	25,000,000.00	24,610,930.55	24,610,930.55	0.00
7426M2H79	Private Export Funding Corporation	5.163	98.2151	08/07/2024	50,000,000.00	49,107,555.56	49,107,555.56	0.00
47816FFF1	Johnson & Johnson	5.326	98.0356	08/15/2024	49,500,000.00	48,527,600.00	48,527,600.00	0.00
46651VEZ5	J.P. Morgan Securities LLC	5.430	100.0000	08/20/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
21687AJ38	COOPERATIVE RABOBANK U.A., NEW YORK BRANCH	5.470	97.7224	09/03/2024	25,000,000.00	24,430,590.28	24,430,590.28	0.00
89116EJ61	Toronto Dominion Holdings (U.S.A.), Inc.	5.481	97.6739	09/06/2024	50,000,000.00	48,836,944.44	48,836,944.44	0.00
89116EJ06	Toronto Dominion Holdings (U.S.A.), Inc.	5.321	97.6396	09/13/2024	50,000,000.00	48,819,791.67	48,819,791.67	0.00
7426M4KH9	Private Export Funding Corporation	5.211	97.1974	10/17/2024	25,000,000.00	24,299,354.17	24,299,354.17	0.00
46651VEX0	J.P. Morgan Securities LLC	5.250	100.0000	10/31/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
7426M2LL3	Private Export Funding Corporation	5.160	96.7639	11/20/2024	25,000,000.00	24,190,972.22	24,190,972.22	0.00
46651VFD3	J.P. Morgan Securities LLC	5.420	100.0000	11/27/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
63763PMC0	National Securities Clearing Corporation	5.243	96.4017	12/12/2024	25,000,000.00	24,100,416.67	24,100,416.67	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
771196BJ0	ROCHE HOLDINGS INC	4.882	96.9846	11/10/2025	3,300,000.00	3,200,491.80	3,205,153.50	(4,661.70)
037833BY5	APPLE INC	4.412	97.0226	02/23/2026	10,000,000.00	9,702,260.00	9,792,011.94	(89,751.94)
037833BY5	APPLE INC	4.411	97.0226	02/23/2026	436,000.00	423,018.54	426,935.56	(3,917.02)
594918CG7	MICROSOFT CORP	4.560	96.8321	09/15/2026	14,108,000.00	13,661,072.67	13,733,975.33	(72,902.67)
771196BL5	ROCHE HOLDINGS INC	4.335	93.5929	01/28/2027	3,000,000.00	2,807,787.00	2,845,569.93	(37,782.93)
771196BL5	ROCHE HOLDINGS INC	4.325	93.5929	01/28/2027	3,000,000.00	2,807,787.00	2,846,366.69	(38,579.69)
037833CJ7	APPLE INC	4.528	96.4806	02/09/2027	4,700,000.00	4,534,588.20	4,554,107.30	(19,519.10)
---	---	4.508	96.3615	08/02/2026	38,544,000.00	37,137,005.20	37,404,120.26	(267,115.05)

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	5.250	1.0000	03/31/2024	1,000,000.00	1,000,000.00	1,000,000.00	0.00
608919718	FEDERATED HRMS GV O PRMR	5.240	1.0000	03/31/2024	1,000,000.00	1,000,000.00	1,000,000.00	0.00
31607A703	FIDELITY IMM:GOVT INSTL	5.250	1.0000	03/31/2024	51,000,000.00	51,000,000.00	51,000,000.00	0.00
31607A703	FIDELITY IMM:GOVT INSTL	5.250	1.0000	03/31/2024	110,000,000.00	110,000,000.00	110,000,000.00	0.00
665278404	NORTHERN INST:US GVT SHS	5.140	1.0000	03/31/2024	15,740.17	15,740.17	15,740.17	0.00
61747C707	MORG STAN I LQ:GV I	5.220	1.0000	03/31/2024	1,000,000.00	1,000,000.00	1,000,000.00	0.00
85749T517	SS INST INV:US GV MM OPP	5.230	1.0000	03/31/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
69347S	PNC BANK DEPOSIT	---	1.0000	03/31/2024	100,000,000.00	100,000,000.00	100,000,000.00	0.00
4812CA538	JPMORGAN:US GVT MM EMPWR	5.200	1.0000	03/31/2024	1,000,000.00	1,000,000.00	1,000,000.00	0.00
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Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
826239FY6	SIERRA CALIF JT CMNTY COLLEGE DIST	0.344	98.2910	08/01/2024	500,000.00	491,455.00	500,000.00	(8,545.00)
826239GH2	SIERRA CALIF JT CMNTY COLLEGE DIST	0.354	98.3620	08/01/2024	720,000.00	708,206.40	720,000.00	(11,793.60)
802498Y55	SANTA MONICA-MALIBU UNIFIED SCHOOL FACILITY IMP	0.396	98.4850	08/01/2024	1,000,000.00	984,850.00	1,000,000.00	(15,150.00)
93974ETF3	WASHINGTON ST	0.470	98.4820	08/01/2024	14,995,000.00	14,767,375.90	14,995,000.00	(227,624.10)
419792F84	HAWAII ST	0.713	98.4970	08/01/2024	9,000,000.00	8,864,730.00	9,000,000.00	(135,270.00)
074437HA5	BEAUMONT CALIF UNI SCH DIST	0.690	98.2930	08/01/2024	275,000.00	270,305.75	275,000.00	(4,694.25)
987388GU3	YOSEMITE CALIF CMNTY COLLEGE DIST	1.440	98.7620	08/01/2024	700,000.00	691,334.00	700,000.00	(8,666.00)
757710U55	REDONDO BEACH CALIF UNI SCH DIST	1.571	98.7420	08/01/2024	500,000.00	493,710.00	500,000.00	(6,290.00)
93974EYA8	WASHINGTON ST	3.350	99.4100	08/01/2024	13,475,000.00	13,395,497.50	13,475,000.00	(79,502.50)
419792A71	HAWAII ST	0.713	97.7580	10/01/2024	10,000,000.00	9,775,800.00	10,000,000.00	(224,200.00)
419792D37	HAWAII ST	0.713	97.7580	10/01/2024	2,500,000.00	2,443,950.00	2,500,000.00	(56,050.00)
882724XK8	TEXAS ST	0.794	97.7610	10/01/2024	5,810,000.00	5,679,914.10	5,810,000.00	(130,085.90)
419792F92	HAWAII ST	1.033	95.1950	08/01/2025	6,250,000.00	5,949,687.50	6,250,000.00	(300,312.50)
802498Y22	SANTA MONICA-MALIBU UNIFIED SCHOOL FACILITY IMP	0.669	94.5010	08/01/2025	1,000,000.00	945,010.00	1,000,000.00	(54,990.00)
56781RKT3	MARIN CALIF CMNTY COLLEGE DIST	0.763	94.7220	08/01/2025	1,065,000.00	1,008,789.30	1,065,000.00	(56,210.70)
074437HB3	BEAUMONT CALIF UNI SCH DIST	1.109	94.6130	08/01/2025	500,000.00	473,065.00	500,000.00	(26,935.00)
7994082E8	SAN RAMON VALLEY CALIF UNI SCH DIST	0.967	95.0110	08/01/2025	4,505,000.00	4,280,245.55	4,505,000.00	(224,754.45)
93974EYB6	WASHINGTON ST	3.350	97.8750	08/01/2025	10,065,000.00	9,851,118.75	10,065,000.00	(213,881.25)
419792A89	HAWAII ST	1.033	97.1840	10/01/2025	12,775,000.00	12,415,256.00	13,096,549.39	(681,293.39)
419792D45	HAWAII ST	1.033	94.7300	10/01/2025	3,660,000.00	3,467,118.00	3,660,000.00	(192,882.00)
93974EYC4	WASHINGTON ST	3.370	97.2190	08/01/2026	20,825,000.00	20,245,856.75	20,825,000.00	(579,143.25)
13063D3N6	CALIFORNIA ST	4.847	100.9500	03/01/2027	9,300,000.00	9,388,350.00	9,300,000.00	88,350.00
419792M29	HAWAII ST	4.513	101.9640	10/01/2027	5,000,000.00	5,098,200.00	5,077,817.44	20,382.56
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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
459516XL9	INTERNATIONAL FINANCE CORP	5.290	99.1593	05/29/2024	50,000,000.00	49,579,650.00	49,579,500.00	150.00
459516XL9	INTERNATIONAL FINANCE CORP	5.290	99.1593	05/29/2024	25,000,000.00	24,789,825.00	24,789,750.00	75.00
45950VPQ3	INTERNATIONAL FINANCE CORP	0.273	97.9650	08/22/2024	25,000,000.00	24,491,251.25	24,997,786.44	(506,535.19)
45950VQG4	INTERNATIONAL FINANCE CORP	0.484	97.5312	09/23/2024	25,000,000.00	24,382,800.00	24,994,770.76	(611,970.76)
45950KCR9	INTERNATIONAL FINANCE CORP	5.358	97.9000	10/16/2024	25,000,000.00	24,475,000.00	24,479,944.44	(4,944.44)
45950VQL3	INTERNATIONAL FINANCE CORPORATION	0.719	97.4001	10/29/2024	25,000,000.00	24,350,024.00	24,994,450.66	(644,426.66)
45905DX8	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEV	5.197	98.2116	11/25/2024	25,000,000.00	24,552,900.00	24,577,896.12	(24,996.12)
459515AH5	INTERNATIONAL FINANCE CORP	4.944	95.9893	01/08/2025	25,000,000.00	23,997,325.00	24,073,708.34	(76,383.34)
45950VRA6	INTERNATIONAL FINANCE CORP	1.099	96.6243	01/21/2025	25,000,000.00	24,156,063.50	24,988,358.80	(832,295.30)
459515AX0	INTERNATIONAL FINANCE CORP	4.953	95.7986	01/22/2025	50,000,000.00	47,899,300.00	48,055,444.44	(156,144.44)
45950VSY3	INTERNATIONAL FINANCE CORPORATION	4.644	99.5459	02/26/2026	25,000,000.00	24,886,475.75	25,000,000.00	(113,524.25)
45950VRX6	INTERNATIONAL FINANCE CORP	4.077	98.6108	02/01/2027	25,000,000.00	24,652,710.50	24,950,240.50	(297,530.00)
45950VSW7	INTERNATIONAL FINANCE CORP	4.430	99.8000	02/22/2027	50,000,000.00	49,899,979.00	50,000,000.00	(100,021.00)
45906M4Z1	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEV	5.274	99.7960	02/28/2028	25,000,000.00	24,949,000.00	25,000,000.00	(51,000.00)
45906M5B3	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEV	5.250	99.8360	03/14/2028	25,000,000.00	24,959,000.00	25,000,000.00	(41,000.00)
---	---	3.987	98.2413	08/18/2025	450,000,000.00	442,021,304.00	445,481,850.51	(3,460,546.51)

**Repo
REPO**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
RP04012024531	L24032800008A0	5.310	100.0000	04/01/2024	600,000,000.00	600,000,000.00	600,000,000.00	0.00
RP0401202453	Reference Number: L24032800008A0	5.300	100.0000	04/01/2024	225,000,000.00	225,000,000.00	225,000,000.00	0.00
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**US Gov
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Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
912797HR1	UNITED STATES TREASURY	5.285	99.2409	05/23/2024	35,000,000.00	34,734,330.40	34,743,177.78	(8,847.38)
912797HR1	UNITED STATES TREASURY	5.275	99.2409	05/23/2024	30,000,000.00	29,772,283.20	29,780,256.67	(7,973.47)
912797JY4	UNITED STATES TREASURY	5.353	99.1648	05/28/2024	50,000,000.00	49,582,396.00	49,590,320.42	(7,924.42)
912797KN6	UNITED STATES TREASURY	5.351	98.5700	07/09/2024	10,000,000.00	9,857,000.00	9,857,074.17	(74.17)
912797KN6	UNITED STATES TREASURY	5.348	98.5700	07/09/2024	15,000,000.00	14,785,500.00	14,785,706.16	(206.16)
912797KN6	UNITED STATES TREASURY	5.354	98.5700	07/09/2024	10,000,000.00	9,857,000.00	9,856,972.42	27.58
912797GB7	UNITED STATES TREASURY	5.403	98.5467	07/11/2024	10,000,000.00	9,854,672.20	9,855,906.67	(1,234.47)
912797KP1	UNITED STATES TREASURY	5.361	98.4601	07/16/2024	15,000,000.00	14,769,008.40	14,770,196.30	(1,187.90)
912797KQ9	UNITED STATES TREASURY	5.366	98.3568	07/23/2024	25,000,000.00	24,589,198.00	24,591,709.03	(2,511.03)
912797GK7	UNITED STATES TREASURY	5.463	98.1600	08/08/2024	30,000,000.00	29,447,987.40	29,441,268.75	6,718.65
912797KD8	UNITED STATES TREASURY	5.335	97.8708	08/29/2024	20,000,000.00	19,574,166.60	19,572,833.33	1,333.27
912797KD8	UNITED STATES TREASURY	5.338	97.8708	08/29/2024	20,000,000.00	19,574,166.60	19,572,666.66	1,499.94
---	UNITED STATES TREASURY	5.348	98.6685	07/02/2024	270,000,000.00	266,397,708.80	266,418,088.34	(20,379.54)

**US Gov
US GOV**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
9128286R6	UNITED STATES TREASURY	4.390	99.7344	04/30/2024	25,000,000.00	24,933,593.75	24,958,971.86	(25,378.11)
912828WJ5	UNITED STATES TREASURY	5.256	99.6406	05/15/2024	50,000,000.00	49,820,312.50	49,840,366.81	(20,054.31)
91282CCC3	UNITED STATES TREASURY	4.274	99.3750	05/15/2024	15,000,000.00	14,906,250.00	14,929,785.88	(23,535.88)
912828XT2	UNITED STATES TREASURY	2.567	99.4531	05/31/2024	10,000,000.00	9,945,312.50	9,990,983.24	(45,670.74)
91282CER8	UNITED STATES TREASURY	2.502	99.5313	05/31/2024	20,000,000.00	19,906,250.00	19,999,935.88	(93,685.88)
91282CER8	UNITED STATES TREASURY	2.563	99.5313	05/31/2024	20,000,000.00	19,906,250.00	19,998,009.42	(91,759.42)
91282CCG4	UNITED STATES TREASURY	5.185	98.9688	06/15/2024	10,000,000.00	9,896,875.00	9,902,709.31	(5,834.31)
912828XX3	UNITED STATES TREASURY	3.217	99.1563	06/30/2024	10,000,000.00	9,915,625.00	9,971,197.29	(55,572.29)
912828XX3	UNITED STATES TREASURY	2.558	99.1563	06/30/2024	25,000,000.00	24,789,062.50	24,966,694.08	(177,631.58)
912828D56	UNITED STATES TREASURY	5.503	98.9063	08/15/2024	50,000,000.00	49,453,125.00	49,439,144.74	13,980.26
912828D56	UNITED STATES TREASURY	5.508	98.9063	08/15/2024	5,000,000.00	4,945,312.50	4,943,832.24	1,480.26
91282CFG1	UNITED STATES TREASURY	5.441	99.1563	08/31/2024	25,000,000.00	24,789,062.50	24,781,000.91	8,061.59
91282CCX7	UNITED STATES TREASURY	0.439	97.8281	09/15/2024	25,000,000.00	24,457,031.25	24,992,708.75	(535,677.50)
91282CCX7	UNITED STATES TREASURY	0.438	97.8281	09/15/2024	25,000,000.00	24,457,031.25	24,992,851.03	(535,819.78)
91282CFN6	UNITED STATES TREASURY	4.215	99.5000	09/30/2024	25,000,000.00	24,875,000.00	25,004,133.36	(129,133.36)
91282CFN6	UNITED STATES TREASURY	5.439	99.5000	09/30/2024	70,000,000.00	69,650,000.00	69,600,097.66	49,902.34
91282CDB4	UNITED STATES TREASURY	0.754	97.5625	10/15/2024	25,000,000.00	24,390,625.00	24,982,879.70	(592,254.70)
91282CDB4	UNITED STATES TREASURY	5.362	97.5625	10/15/2024	25,000,000.00	24,390,625.00	24,385,211.45	5,413.55
912828YM6	UNITED STATES TREASURY	5.331	97.8594	10/31/2024	10,000,000.00	9,785,937.50	9,785,202.62	734.89
91282CFQ9	UNITED STATES TREASURY	5.443	99.4844	10/31/2024	50,000,000.00	49,742,187.50	49,701,380.57	40,806.93
91282CFQ9	UNITED STATES TREASURY	5.313	99.4844	10/31/2024	15,000,000.00	14,922,656.25	14,920,747.17	1,909.08
912828G38	UNITED STATES TREASURY	4.921	98.1875	11/15/2024	50,000,000.00	49,093,750.00	49,194,796.58	(101,046.58)
912828YV6	UNITED STATES TREASURY	1.747	97.5781	11/30/2024	25,000,000.00	24,394,531.25	24,960,219.92	(565,688.67)
91282CGG0	UNITED STATES TREASURY	4.754	99.1875	01/31/2025	15,000,000.00	14,878,125.00	14,924,035.68	(45,910.68)
912828ZC7	UNITED STATES TREASURY	0.540	96.4844	02/28/2025	10,000,000.00	9,648,437.50	10,052,783.46	(404,345.96)

91282ZF0	UNITED STATES TREASURY	0.647	95.6406	03/31/2025	25,000,000.00	23,910,156.25	24,963,964.52	(1,053,808.27)
91282ZF0	UNITED STATES TREASURY	0.619	95.6406	03/31/2025	25,000,000.00	23,910,156.25	24,970,641.38	(1,060,485.13)
91282CEH0	UNITED STATES TREASURY	2.647	97.5938	04/15/2025	10,000,000.00	9,759,375.00	9,997,832.80	(238,457.80)
91282ZL7	UNITED STATES TREASURY	0.445	95.1719	04/30/2025	15,000,000.00	14,275,781.25	14,988,796.98	(713,015.73)
912824R8	UNITED STATES TREASURY	2.799	97.6250	05/31/2025	15,000,000.00	14,643,750.00	15,012,583.63	(368,833.63)
91282CAB7	UNITED STATES TREASURY	0.675	94.0469	07/31/2025	25,000,000.00	23,511,718.75	24,860,695.65	(1,348,976.90)
91282CAM3	UNITED STATES TREASURY	0.815	93.4375	09/30/2025	25,000,000.00	23,359,375.00	24,792,324.39	(1,432,949.39)
91282CAM3	UNITED STATES TREASURY	0.950	93.4375	09/30/2025	25,000,000.00	23,359,375.00	24,743,282.58	(1,383,907.58)
91282CBC4	UNITED STATES TREASURY	0.700	92.7500	12/31/2025	25,000,000.00	23,187,500.00	24,860,193.62	(1,672,693.62)
91282CBH3	UNITED STATES TREASURY	2.447	92.4531	01/31/2026	15,000,000.00	13,867,968.75	14,459,300.20	(591,331.45)
91282CBH3	UNITED STATES TREASURY	0.586	92.4531	01/31/2026	10,000,000.00	9,245,312.50	9,961,906.45	(716,593.95)
91282CBH3	UNITED STATES TREASURY	0.593	92.4531	01/31/2026	10,000,000.00	9,245,312.50	9,960,638.85	(715,326.35)
912828P46	UNITED STATES TREASURY	0.799	94.5469	02/15/2026	10,000,000.00	9,454,687.50	10,151,642.68	(696,955.18)
912828P46	UNITED STATES TREASURY	0.670	94.5469	02/15/2026	10,000,000.00	9,454,687.50	10,175,983.31	(721,295.81)
91282CBQ3	UNITED STATES TREASURY	0.591	92.4219	02/28/2026	20,000,000.00	18,484,375.00	19,965,752.49	(1,481,377.49)
91282CBT7	UNITED STATES TREASURY	0.715	92.6563	03/31/2026	25,000,000.00	23,164,062.50	25,017,185.61	(1,853,123.11)
91282CCJ8	UNITED STATES TREASURY	0.882	92.2031	06/30/2026	20,000,000.00	18,440,625.00	19,996,929.74	(1,556,304.74)
91282CCJ8	UNITED STATES TREASURY	0.906	92.2031	06/30/2026	35,000,000.00	32,271,093.75	34,976,042.37	(2,704,948.62)
91282CCW9	UNITED STATES TREASURY	0.832	91.4063	08/31/2026	25,000,000.00	22,851,562.50	24,951,898.76	(2,100,336.26)
91282CCW9	UNITED STATES TREASURY	0.902	91.4063	08/31/2026	25,000,000.00	22,851,562.50	24,910,616.89	(2,059,054.39)
91282CCZ2	UNITED STATES TREASURY	0.982	91.5000	09/30/2026	20,000,000.00	18,300,000.00	19,947,973.85	(1,647,973.85)
91282CCZ2	UNITED STATES TREASURY	2.540	91.5000	09/30/2026	15,000,000.00	13,725,000.00	14,414,299.01	(689,299.01)
91282CDG3	UNITED STATES TREASURY	2.884	91.8281	10/31/2026	10,000,000.00	9,182,812.50	9,577,332.66	(394,520.16)
912810EY0	UNITED STATES TREASURY	4.205	104.7656	11/15/2026	25,000,000.00	26,191,406.25	26,368,299.84	(176,893.59)
91282CDK4	UNITED STATES TREASURY	4.099	91.9375	11/30/2026	25,000,000.00	22,984,375.00	23,267,138.70	(282,763.70)
912810EZ7	UNITED STATES TREASURY	3.048	105.6406	02/15/2027	15,000,000.00	15,846,093.75	16,429,339.91	(583,246.16)
91282CEF4	UNITED STATES TREASURY	2.502	94.6719	03/31/2027	25,000,000.00	23,667,968.75	24,998,829.84	(1,330,861.09)
91282CEF4	UNITED STATES TREASURY	2.503	94.6719	03/31/2027	25,000,000.00	23,667,968.75	24,997,659.67	(1,329,690.92)
91282ZS2	UNITED STATES TREASURY	2.845	88.5469	05/31/2027	20,000,000.00	17,709,375.00	18,626,717.81	(917,342.81)
91282CEW7	UNITED STATES TREASURY	3.109	96.5781	06/30/2027	15,000,000.00	14,486,718.75	15,063,050.25	(576,331.50)
91282CEW7	UNITED STATES TREASURY	3.213	96.5781	06/30/2027	15,000,000.00	14,486,718.75	15,016,475.77	(529,757.02)
912810FA1	UNITED STATES TREASURY	3.247	105.9375	08/15/2027	15,000,000.00	15,890,625.00	16,449,743.25	(559,118.25)
912810FA1	UNITED STATES TREASURY	3.483	105.9375	08/15/2027	15,000,000.00	15,890,625.00	16,332,469.84	(441,844.84)
91282CFH9	UNITED STATES TREASURY	3.269	96.0625	08/31/2027	5,000,000.00	4,803,125.00	4,977,458.52	(174,333.52)
912810FB9	UNITED STATES TREASURY	4.003	105.6719	11/15/2027	15,000,000.00	15,850,781.25	16,035,865.38	(185,084.13)
91282CFZ9	UNITED STATES TREASURY	3.840	98.4063	11/30/2027	15,000,000.00	14,760,937.50	15,016,958.06	(256,020.56)
91282CFZ9	UNITED STATES TREASURY	4.048	98.4063	11/30/2027	25,000,000.00	24,601,562.50	24,855,979.88	(254,417.38)
91282CHK0	UNITED STATES TREASURY	4.125	98.8906	06/30/2028	25,000,000.00	24,722,656.25	24,881,447.88	(158,791.63)
91282CKD2	UNITED STATES TREASURY	4.284	100.1406	02/28/2029	25,000,000.00	25,035,156.25	24,962,271.58	72,884.67
---	UNITED STATES TREASURY	2.980	97.0845	10/10/2025	1,380,000,000.00	1,338,945,312.50	1,377,157,204.18	(38,211,891.68)

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
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