

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



ITEM: 2.16
(ID # 25546)

MEETING DATE:
Tuesday, July 30, 2024

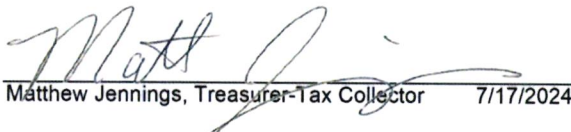
FROM : TREASURER-TAX COLLECTOR

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

RECOMMENDED MOTION: That the Board of Supervisors:

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

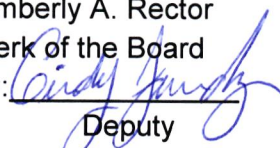
ACTION:Consent


Matthew Jennings, Treasurer-Tax Collector 7/17/2024

MINUTES OF THE BOARD OF SUPERVISORS

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

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

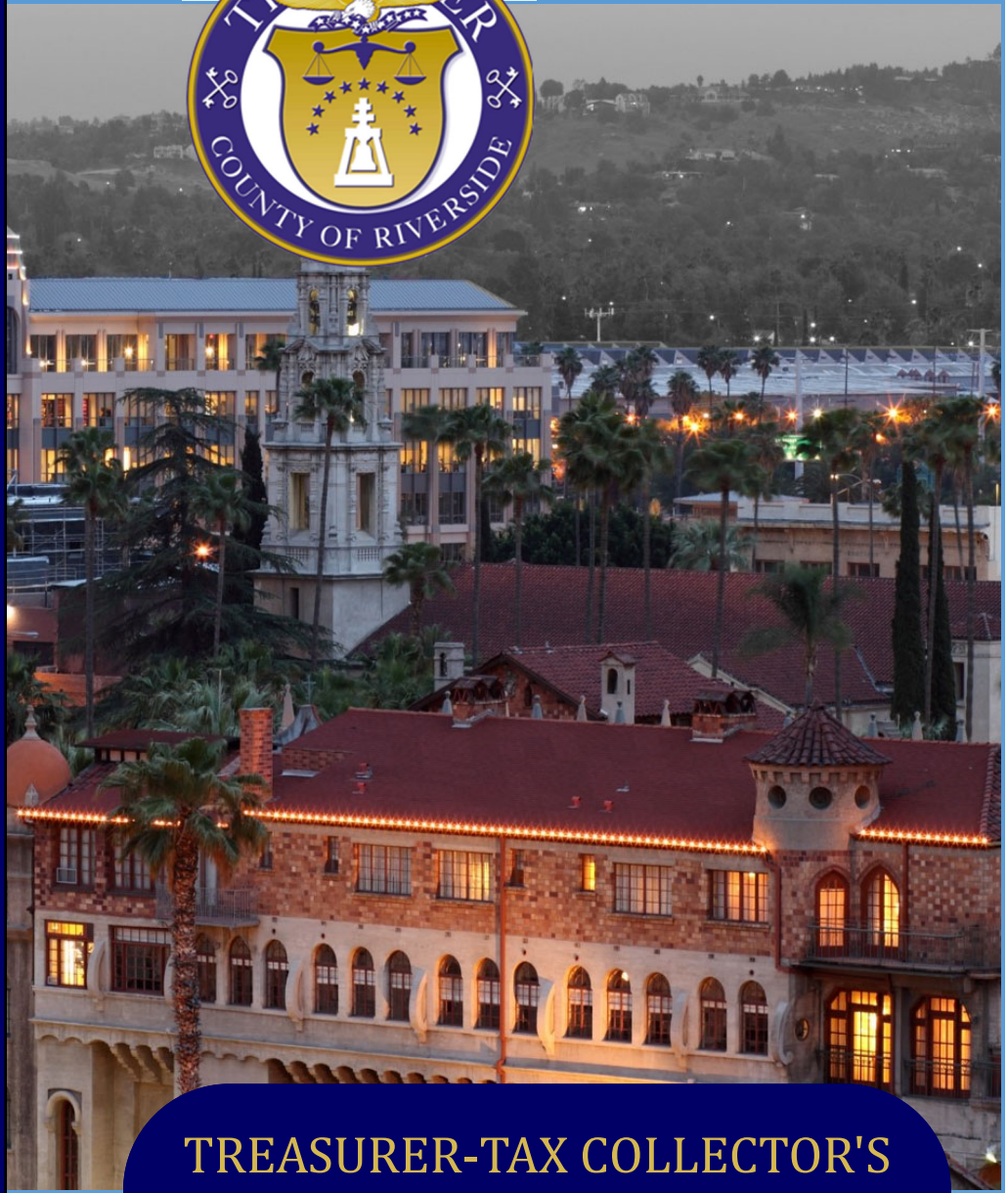
John Byerly
Chief Investment Officer

Steve Faeth
Senior Investment Officer

Isela Licea
Investment Officer

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

WWW.COUNTYTREASURER.ORG



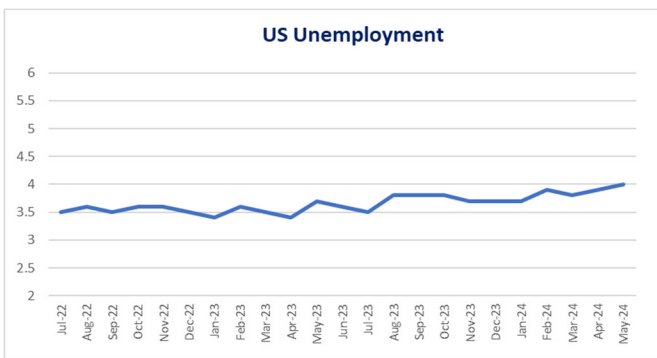
**TREASURER-TAX COLLECTOR'S
POOLED INVESTMENT FUND**

JUNE 2024 REPORT

Inflation and Growth Slow

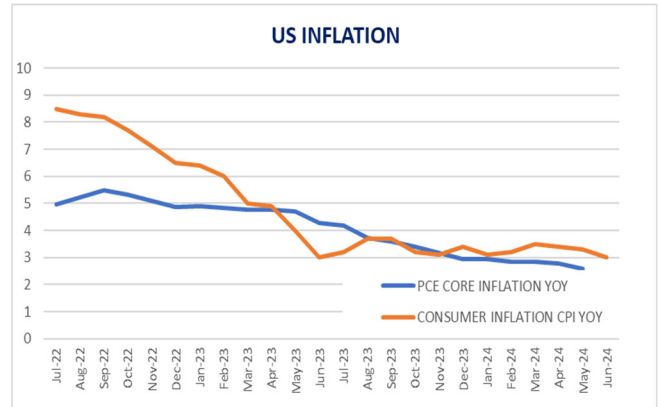
Investors continue to watch for signs the Federal Reserve will cut rates, offering relief to borrowers and breathing new life to a struggling housing market. For now, investors like the Treasurer’s Pooled Investment Fund benefit from increased returns that higher interest rates provide. However, sentiment that rate cuts will happen sooner rather than later is growing while opinions as to how soon and how deep remain mixed.

Nonfarm payroll was surprisingly strong, reporting the labor market added 272,000 net new jobs. Job growth, however, was not broad based across all sectors. Large increases in the healthcare and social assistance (+83,500), leisure & hospitality (+42,000) and government (+43,000) industries accounted for over 60% of job growth. Hiring has been concentrated in these less cyclically sensitive industries over the past year. Temporary help employment, which has historically led overall hiring, has continued to see outright layoffs. The unemployment rate rose for the second straight month to 4.0%.



Inflation indicators softened in June, fueling optimism that the Federal Reserve will begin cutting rates at the September FOMC meeting. CPI data showed consumer prices were unchanged in the previous month, the first flat reading for the CPI since July 2022. Falling energy prices and a very modest increase in food prices helped to keep headline CPI in check. Price declines occurred in airfares (-3.6%), motor vehicle insurance (-0.1%) and lodging away from home (-0.1%). Goods prices were flat overall, although increases were seen in prescription

drugs, used autos and motor vehicle parts.



In the new homes market, housing starts fell 5.5% to the slowest annualized pace in four years. Home prices remained elevated however, with the national median home price rising to an all-time high of \$419,300. In the Riverside area, home prices held steady at \$650k from the previous month, while the number of units sold climbed 4.4%.

While weighing weakness in employment against its goal of taming inflation, the Federal Reserve Open Market Committee (FOMC) met on June 12 and decided to wait for more confirmation that the rate of inflation is slowing sufficiently before commencing rate cuts. The FOMC left rates unchanged at 5.25 to 5.50, where they’ve been since July 2023. Market expectations grew through the month that the FOMC will begin cuts soon.

In Treasury note trading, the 2-year Treasury began the month at a yield of 4.81% and ended at 4.76%. The 5-year Treasury began the month at a yield of 4.40% and ended at 4.38%. In stocks, the Dow Jones Industrial Average began the month at 38,600 and ended at 39,100.

Matt Jennings

Treasurer-Tax Collector

Treasurer Tax-Collector Statement



PORTFOLIO SUMMARY

Month End Values \$ are

Expressed in 000,000	Jun-24	Dec-23	Jun-23
Principal Value	15,292.13	15,693.43	14,029.81
Market Value*	15,173.23	15,589.97	13,787.80
Book Value*	15,342.90	15,752.75	14,085.78
Unrealized Gain/Loss*	-169.67	-162.78	-297.98
Paper Gain or Loss %	-1.106%	-1.033%	-2.115%
Yield	4.38	4.33	3.86
WAM (Yrs)	1.27	1.23	1.30

* Market values do not include accrued interest.

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

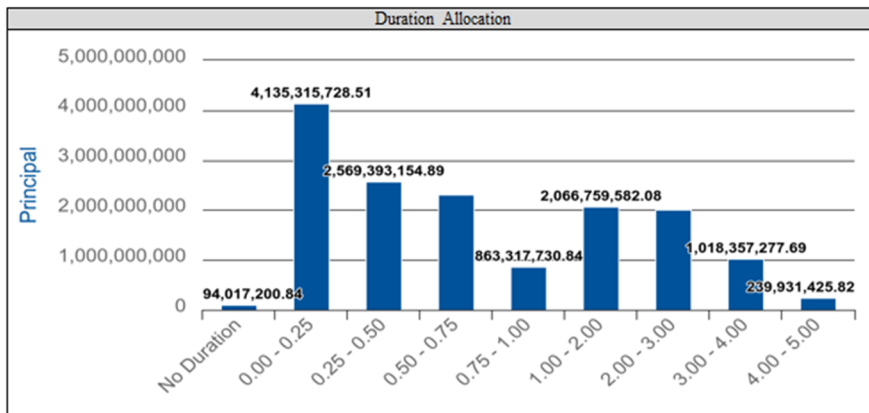
* Unrealized Gain/Loss is Market Value - Book Value

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.

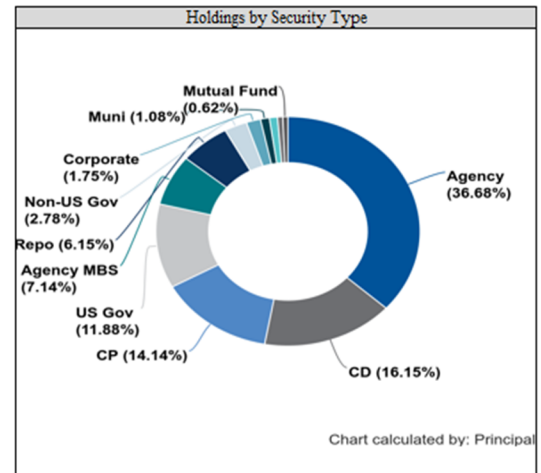
Since its inception, the Treasurer's Pooled Investment Fund has been in **full compliance** with the Treasurer's Statement of Investment Policy, which is more restrictive than California Government Code 53646.

TPIF STATS



Rating	Market Value
AAA	7,372,392,798.04
AA+	6,974,452.35
AA	107,535,524.26
NA	1,336,367,915.84
NR	92,767,318.20
A-1+	6,257,199,251.16

Security Type Category	Days to Final Maturity	Par Value	Market Price	Yield	Principal
Mutual Fund	---	93,213,169.12	1.0086	4.920	94,017,200.84
Agency CMO	428	101,685,155.81	97.9916	5.082	98,896,746.35
MM Fund	0	151,000,000.00	1.0000	5.250	151,000,000.00
Muni	453	164,420,000.00	98.9622	2.610	165,624,065.00
Corporate	573	275,843,000.00	97.0317	4.952	267,876,253.63
Non-US Gov	597	430,000,000.00	98.7407	3.846	424,983,966.67
Repo	1	940,000,000.00	100.0000	5.319	940,000,000.00
Agency MBS	1268	1,115,493,503.75	97.1954	4.527	1,091,557,654.60
US Gov	424	1,845,000,000.00	97.1207	3.743	1,817,048,488.37
CP	66	2,188,426,000.00	99.4351	5.388	2,161,625,489.88
CD	159	2,470,000,000.00	100.0000	5.378	2,470,000,000.00
Agency	675	5,652,679,250.00	97.5020	3.590	5,609,501,915.16
Total	462	15,427,760,078.68	96.7780	4.378	15,292,131,780.49



PORTFOLIO CASHFLOWS

Month	Monthly Receipts	Monthly Disbursements	Difference	Required Matured Investments	Balance	Actual Investment s Maturing	Available to Invest > 1 Year
07/2024					50.66		
07/2024	1,200.00	2,300.00	(1,100.00)	1,049.34	0.00	2,051.41	
08/2024	1,700.00	2,000.00	(300.00)	300.00	0.00	913.08	
09/2024	2,300.00	1,900.00	400.00		400.00	674.43	
10/2024	2,691.00	3,100.00	(408.27)	8.27	0.00	912.19	
11/2024	2,200.00	2,050.00	150.00		150.00	820.88	
12/2024	3,082.00	1,933.00	1,149.00		1,299.00	787.83	
01/2025	1,905.00	3,521.06	(1,616.06)	317.06	0.00	1,767.75	
02/2025	2,106.00	2,756.00	(650.00)	650.00	0.00	505.16	
03/2025	3,334.00	3,227.00	107.00		107.00	247.48	
04/2025	4,276.00	3,329.00	947.00		1,054.00	382.83	
05/2025	2,091.00	3,221.40	(1,129.81)	75.81	0.00	498.94	
06/2025	2,065.00	2,478.00	(413.00)	413.00	0.00	138.90	
TOTALS	28,950.00	31,815.46	(2,864.14)	2,813.48	3,060.66	9,700.89	12,614.28
				18.24%		62.88%	81.76%

*Values listed in Cash Flow table are in millions

FIXED INCOME MARKETS

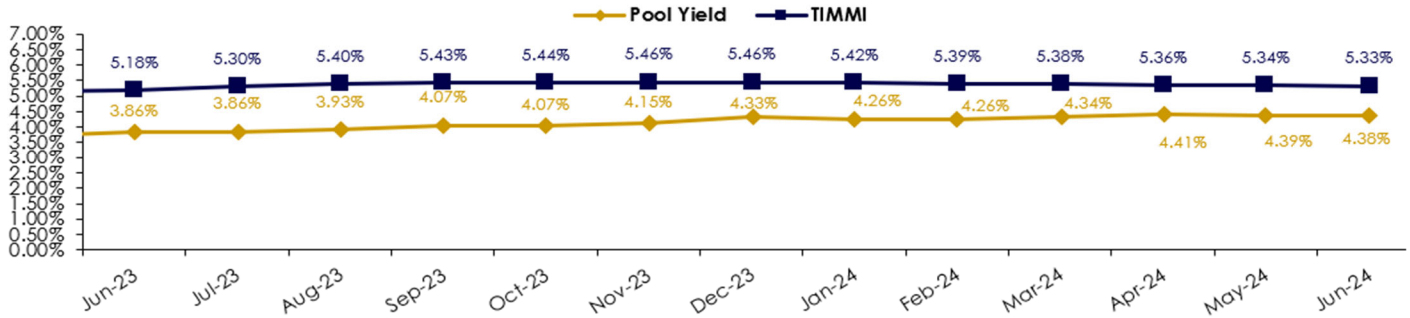
FED FUNDS UPPER LIMIT RATE

Fed Fund Rate: 5.25% to 5.50%

Next FOMC Scheduled Meeting: 06/12/2024

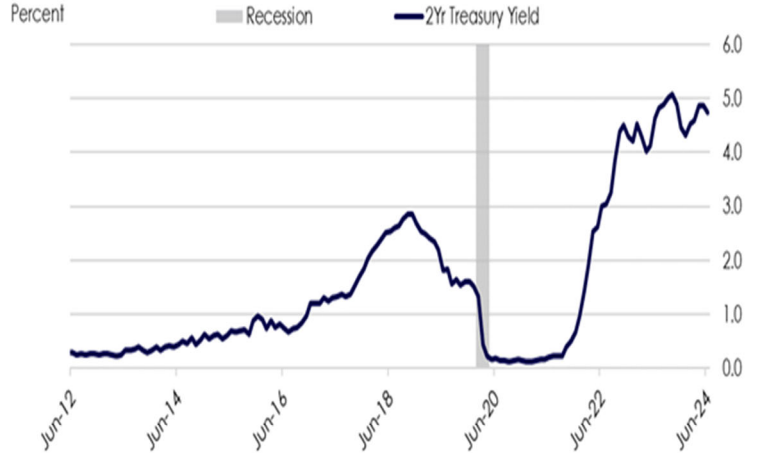
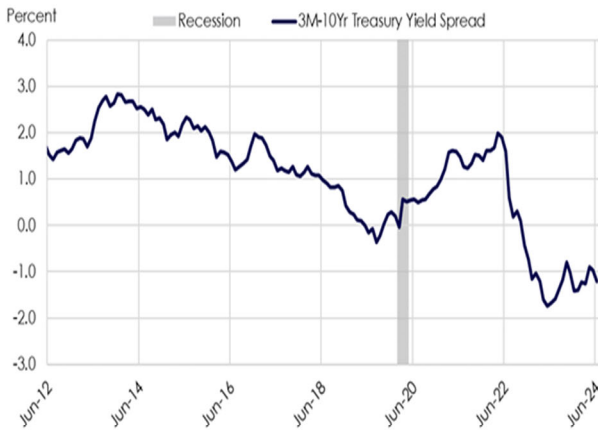


TIMMI



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

US Treasury Market



US Treasury Yield Curve	3 Mo	6 Mo	1 Yr	2 Yr	3 Yr	5 Yr	10 Yr	30 Yr
06/28/2024 - 06/03/2024	-0.04	-0.06	-0.05	-0.11	-0.10	-0.09	-0.05	-0.04
06/28/2024	5.48	5.33	5.09	4.71	4.52	4.33	4.36	4.51
06/03/2024	5.52	5.39	5.14	4.82	4.62	4.42	4.41	4.55

Compliance Status: Full Compliance

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

Investment Category	GOVERNMENT CODE			COUNTY INVESTMENT POLICY			Actual % of Book Value
	Maximum Maturity	Authorized % Limit	S&P/ Moody's	Maximum Maturity	Authorized % Limit	S&P/ Moody's	
MUNICIPAL BONDS (MUNI)	5 YEARS	NO LIMIT	NA	5 YEARS	15%	AA-/Aa3/AA-	1.08%
U.S. TREASURIES	5 YEARS	NO LIMIT	NA	5 YEARS	100%	NA	11.90%
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	44.48%
COMMERCIAL PAPER (CP)	270 DAYS	40%	A1/P1	270 DAYS	40%	A1/P1/F1	14.18%
NEGOTIABLE CERTIFICATE OF DEPOSITS & COLLATERALIZED TIME DEPOSITS (NCD & TCD)	5 YEARS	30%	NA	2 YEAR	20%	A1/P1/F1	16.10%
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	2.79%
REPURCHASE AGREEMENTS (REPO)	1 YEARS	NO LIMIT	NA	45 DAYS	40% max, 25% in term repo over 7 days	NA	6.13%
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	1.75%
CALTRUST SHORT TERM FUND	NA	NA	NA	DAILY LIQUIDITY	1.00%	NA	0.61%
MONEY MARKET MUTUAL FUNDS (MMF)	60 DAYS ⁽¹⁾	20%	AAA/Aaa ⁽²⁾	DAILY LIQUIDITY	20%	AAA by 2 Of 3 RATINGS AGC.	0.33%
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
3134GV3A4	FEDERAL HOME LOAN MORTGAGE CORP	0.500	99.9867	07/01/2024	5,000,000.00	4,999,335.00	5,000,000.00	(665.00)
3134GV5R5	FEDERAL HOME LOAN MORTGAGE CORP	0.570	99.8182	07/15/2024	5,000,000.00	4,990,910.00	5,000,000.00	(9,090.00)
3134GYFM9	FEDERAL HOME LOAN MORTGAGE CORP	5.050	99.9492	08/01/2024	15,000,000.00	14,992,380.00	15,000,000.00	(7,620.00)
3136G4J38	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.410	99.4178	08/12/2024	15,000,000.00	14,912,670.00	15,000,000.00	(87,330.00)
3133EL4J0	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.882	99.3265	08/19/2024	10,000,000.00	9,932,650.00	9,968,939.76	(36,289.76)
3136G4P31	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.450	99.3244	08/19/2024	3,701,000.00	3,675,996.04	3,701,000.00	(25,003.96)
3135GA4R9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.420	99.2644	08/23/2024	15,000,000.00	14,889,660.00	15,000,000.00	(110,340.00)
3133EL5S9	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.905	99.1171	09/03/2024	10,000,000.00	9,911,710.00	9,959,291.56	(47,581.56)
3130AYEE2	FEDERAL HOME LOAN BANKS	5.082	99.8857	09/09/2024	10,000,000.00	9,988,570.00	9,998,680.33	(10,110.33)
3133EKQA7	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.693	99.3474	09/10/2024	2,064,000.00	2,050,530.34	2,065,503.01	(14,972.68)
3134GWN85	FEDERAL HOME LOAN MORTGAGE CORP	0.450	99.0435	09/10/2024	10,000,000.00	9,904,350.00	10,000,000.00	(95,650.00)
3134GWL79	FEDERAL HOME LOAN MORTGAGE CORP	0.400	99.0342	09/10/2024	10,000,000.00	9,903,420.00	10,000,000.00	(96,580.00)
3134GWL79	FEDERAL HOME LOAN MORTGAGE CORP	0.400	99.0342	09/10/2024	10,000,000.00	9,903,420.00	10,000,000.00	(96,580.00)
3134GWN44	FEDERAL HOME LOAN MORTGAGE CORP	0.450	99.0298	09/11/2024	10,000,000.00	9,902,980.00	10,000,000.00	(97,020.00)
3130ATVD6	FEDERAL HOME LOAN BANKS	5.479	99.8674	09/13/2024	46,405,000.00	46,343,466.97	46,349,886.90	(6,419.93)
3136G43H4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.400	98.9553	09/16/2024	10,000,000.00	9,895,530.00	10,000,000.00	(104,470.00)
3133EKP75	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.671	99.1880	09/17/2024	6,128,000.00	6,078,240.64	6,127,102.18	(48,861.54)
3130AXE38	FEDERAL HOME LOAN BANKS	5.533	99.9958	09/20/2024	35,000,000.00	34,998,530.00	34,997,590.65	939.35
3134GXVM3	FEDERAL HOME LOAN MORTGAGE CORP	3.001	99.4421	09/23/2024	15,000,000.00	14,916,315.00	15,000,000.00	(83,685.00)
3130ANX88	FEDERAL HOME LOAN BANKS	0.500	98.8344	09/27/2024	10,000,000.00	9,883,440.00	10,000,000.00	(116,560.00)
3130ALTH7	FEDERAL HOME LOAN BANKS	0.510	98.7968	09/30/2024	25,000,000.00	24,699,200.00	25,000,000.00	(300,800.00)
3130APBH7	FEDERAL HOME LOAN BANKS	0.590	98.8112	09/30/2024	20,000,000.00	19,762,240.00	19,999,003.65	(236,763.65)
3130B1BF3	FEDERAL HOME LOAN BANKS	5.326	99.9987	10/03/2024	10,000,000.00	9,999,870.00	10,000,000.00	(130.00)
3130B1BF3	FEDERAL HOME LOAN BANKS	5.326	99.9987	10/03/2024	20,000,000.00	19,999,740.00	20,000,000.00	(260.00)
3130B1BF3	FEDERAL HOME LOAN BANKS	5.326	99.9987	10/03/2024	15,000,000.00	14,999,805.00	15,000,000.00	(195.00)
3133EPYB5	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.362	100.0075	10/10/2024	25,553,000.00	25,554,916.48	25,561,846.32	(6,929.85)
3130AXL71	FEDERAL HOME LOAN BANKS	5.451	100.0078	10/11/2024	55,000,000.00	55,004,290.00	55,007,331.25	(3,041.25)
3130AXL71	FEDERAL HOME LOAN BANKS	5.336	100.0078	10/11/2024	75,000,000.00	75,005,850.00	75,032,148.77	(26,298.77)
3130ARMT5	FEDERAL HOME LOAN BANKS	2.838	99.1668	10/25/2024	10,000,000.00	9,916,680.00	9,998,855.26	(82,175.26)
3130AXZM3	FEDERAL HOME LOAN BANKS	5.131	99.9068	11/01/2024	50,000,000.00	49,953,400.00	50,000,000.00	(46,600.00)
3135G06E8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.420	98.1364	11/18/2024	10,000,000.00	9,813,640.00	10,000,000.00	(186,360.00)
3130AXV70	FEDERAL HOME LOAN BANKS	5.271	99.9486	11/20/2024	5,000,000.00	4,997,430.00	4,999,609.89	(2,179.89)
3130ALF25	FEDERAL HOME LOAN BANKS	0.400	98.0362	11/26/2024	5,000,000.00	4,901,810.00	5,000,000.00	(98,190.00)
3130AXYT9	FEDERAL HOME LOAN BANKS	5.300	99.9326	12/06/2024	9,410,000.00	9,403,657.66	9,410,000.00	(6,342.34)
3130AK3T1	FEDERAL HOME LOAN BANKS	0.500	97.9052	12/09/2024	10,000,000.00	9,790,520.00	10,000,000.00	(209,480.00)
3133ENGN4	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.970	98.1060	12/09/2024	10,000,000.00	9,810,600.00	10,000,000.00	(189,400.00)
3135GAKL4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.320	99.9391	12/10/2024	10,000,000.00	9,993,910.00	10,000,000.00	(6,090.00)
3135GAKL4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.320	99.9391	12/10/2024	50,000,000.00	49,969,550.00	50,000,000.00	(30,450.00)
3130ANRB8	FEDERAL HOME LOAN BANKS	0.553	97.8259	12/17/2024	10,000,000.00	9,782,590.00	9,999,857.62	(217,267.62)
3133ERHR5	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.325	99.9936	12/17/2024	25,000,000.00	24,998,400.00	25,000,000.00	(1,600.00)
3133ERHR5	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.325	99.9936	12/17/2024	50,000,000.00	49,996,800.00	50,000,000.00	(3,200.00)
3133EMLP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.339	97.6386	12/23/2024	10,000,000.00	9,763,860.00	9,999,097.85	(235,237.85)
3133EMLP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.320	97.6386	12/23/2024	5,000,000.00	4,881,930.00	5,000,000.00	(118,070.00)
3133EMLP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.320	97.6386	12/23/2024	15,000,000.00	14,645,790.00	15,000,000.00	(354,210.00)
3133ENKS8	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.202	97.9037	01/06/2025	5,000,000.00	4,895,185.00	4,998,051.10	(102,866.10)
3135G0X24	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1.098	98.1489	01/07/2025	10,000,000.00	9,814,890.00	10,026,809.33	(211,919.33)
3135GALA7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.300	99.9207	01/08/2025	10,000,000.00	9,992,070.00	10,000,000.00	(7,930.00)
3135GALB5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.300	99.9131	01/08/2025	10,000,000.00	9,991,310.00	10,000,000.00	(8,690.00)
3130B0FE4	FEDERAL HOME LOAN BANKS	5.093	99.8888	01/08/2025	50,000,000.00	49,944,400.00	50,000,000.00	(55,600.00)
3130B0FE4	FEDERAL HOME LOAN BANKS	5.093	99.8888	01/08/2025	50,000,000.00	49,944,400.00	50,000,000.00	(55,600.00)
3130B0FP9	FEDERAL HOME LOAN BANKS	5.049	99.8661	01/08/2025	25,000,000.00	24,966,525.00	25,000,000.00	(33,475.00)
3134GWET9	FEDERAL HOME LOAN MORTGAGE CORP	0.510	97.3068	01/29/2025	15,000,000.00	14,596,020.00	15,000,000.00	(403,980.00)
3130AYWB8	FEDERAL HOME LOAN BANKS	5.250	99.8720	02/07/2025	10,000,000.00	9,987,200.00	10,000,000.00	(12,800.00)
3130AYWS1	FEDERAL HOME LOAN BANKS	5.020	99.7824	02/13/2025	25,000,000.00	24,945,600.00	25,000,000.00	(54,400.00)
3133ENPY0	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.764	97.7746	02/25/2025	5,000,000.00	4,888,730.00	4,999,563.87	(110,833.87)
3133EMSC7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.512	96.8327	03/03/2025	10,000,000.00	9,683,270.00	9,997,902.27	(314,632.27)
3133EMSC7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.480	96.8327	03/03/2025	5,000,000.00	4,841,635.00	5,000,000.00	(158,365.00)
3130AR4V0	FEDERAL HOME LOAN BANKS	2.150	97.8139	03/14/2025	5,000,000.00	4,890,695.00	5,000,000.00	(109,305.00)
3130AR4G3	FEDERAL HOME LOAN BANKS	4.264	97.9576	03/14/2025	3,500,000.00	3,428,516.00	3,452,943.21	(24,427.21)
3130ALLP7	FEDERAL HOME LOAN BANKS	0.688	96.7540	03/17/2025	15,000,000.00	14,513,100.00	14,995,986.37	(482,886.37)
3130ALLP7	FEDERAL HOME LOAN BANKS	0.701	96.7540	03/17/2025	25,000,000.00	24,188,500.00	24,990,994.05	(802,494.05)
3130ALN34	FEDERAL HOME LOAN BANKS	0.700	96.7143	03/24/2025	10,000,000.00	9,671,430.00	10,000,000.00	(328,570.00)
3134GWT22	FEDERAL HOME LOAN MORTGAGE CORP	0.475	96.5556	03/24/2025	15,000,000.00	14,483,340.00	15,000,000.00	(516,660.00)
3130ALNK6	FEDERAL HOME LOAN BANKS	0.625	96.6497	03/25/2025	10,000,000.00	9,664,970.00	10,000,000.00	(335,030.00)
3130ALKF0	FEDERAL HOME LOAN BANKS	0.625	96.6497	03/25/2025	10,000,000.00	9,664,970.00	10,000,000.00	(335,030.00)
3130ALKF0	FEDERAL HOME LOAN BANKS	0.625	96.6497	03/25/2025	10,000,000.00	9,664,970.00	10,000,000.00	(335,030.00)
3130AR7D7	FEDERAL HOME LOAN BANKS	2.050	97.6656	03/25/2025	5,000,000.00	4,883,280.00	5,000,000.00	(116,720.00)
3134GWP26	FEDERAL HOME LOAN MORTGAGE CORP	0.500	96.5319	03/28/2025	10,000,000.00	9,653,190.00	10,000,000.00	(346,810.00)
3133EMUP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.710	96.6294	04/01/2025	10,000,000.00	9,662,940.00	10,000,000.00	(337,060.00)
3133EMUP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.710	96.6294	04/01/2025	10,000,000.00	9,662,940.00	10,000,000.00	(337,060.00)
3130B0RM3	FEDERAL HOME LOAN BANKS	5.151	99.8227	04/02/2025	10,000,000.00	9,982,270.00	10,000,000.00	(17,730.00)
3133EPT39	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.217	99.8342	04/03/2025	20,000,000.00	19,966,840.00	20,000,000.00	(33,160.00)
3130ALWL4	FEDERAL HOME LOAN BANKS	0.720	96.5608	04/08/2025	15,000,000.00	14,484,120.00	15,000,000.00	(515,880.00)
3130B0XK0	FEDERAL HOME LOAN BANKS	5.500	99.9778	04/17/2025	20,000,000.00	19,995,560.00	20,000,000.00	(4,440.00)
3130B1B48	FEDERAL HOME LOAN BANKS	5.500	99.9247	05/02/2025	15,000,000.00	14,988,705.00	15,000,000.00	(11,295.00)
3130B0WM7	FEDERAL HOME LOAN BANKS	5.504	99.9916	05/13/2025	25,000,000.00	24,997,900.00	25,000,000.00	(2,100.00)
3130B0WM7	FEDERAL HOME LOAN BANKS	5.504	99.9916	05/13/2025	25,000,000.00	24,997,900.00	25,000,000.00	(2,100.00)
880591EW8	TENNESSEE VALLEY AUTHORITY	5.146	96.2389	05/15/2025	50,000,000.00	48,119,450.00	48,156,471.23	(37,021.23)
3130ALDX9	FEDERAL HOME LOAN BANKS	0.500	95.8529	05/23/2025	14,750,000.00	14,138,302.75	14,750,000.00	(611,697.25)
3130B0XE4	FEDERAL HOME LOAN BANKS	5.406	99.9186	05/23/2025	25,000,000.00	24,979,650.00	25,000,000.00	(20,350.00)
3134GVRV2	FEDERAL HOME LOAN MORTGAGE CORP	0.750	96.0246	05/27/2025	10,000,000.00	9,602,460.00	10,000,000.00	(397,540.00)
3134GVWM6	FEDERAL HOME LOAN MORTGAGE CORP	0.730	95.9963	05/28/2025	5,000,000.00	4,799,815.00	5,000,000.00	(200,185.00)
3134GVWM6	FEDERAL HOME LOAN MORTGAGE CORP	0.730	95.9963	05/28/2025	10,000,000.00	9,599,630.00	10,000,000.00	(400,370.00)
3134GVB31	FEDERAL HOME LOAN MORTGAGE CORP	0.760	96.0138	05/28/2025	15,000,000.00	14,402,070.00	14,998,635.03	(596,565.03)
3130ARSC6	FEDERAL HOME LOAN BANKS	2.900	97.9403	05/29/2025	10,000,000.00	9,794,030.00	10,000,000.00	(205,970.00)
3130B1B55	FEDERAL HOME LOAN BANKS	5.545	99.9364	06/02/2025	15,000,000.00	14,990,460.00	15,000,000.00	(9,540.00)
3130B1MT1	FEDERAL HOME LOAN BANKS	5.400	99.9106	06/03/2025	25,000,000.00	24,977,650.00	25,000,000.00	(22,350.00)

3134GVE95	FEDERAL HOME LOAN MORTGAGE CORP	0.650	95.8798	06/09/2025	15,000,000.00	14,381,970.00	15,000,000.00	(618,030.00)
3133ELH80	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.680	95.8086	06/10/2025	5,025,000.00	4,814,382.15	5,025,000.00	(210,617.85)
3134GWP91	FEDERAL HOME LOAN MORTGAGE CORP	0.500	95.5773	06/16/2025	5,000,000.00	4,778,865.00	5,000,000.00	(221,135.00)
3130ALHZ0	FEDERAL HOME LOAN BANKS	0.530	95.5824	06/18/2025	10,000,000.00	9,558,240.00	10,000,000.00	(441,760.00)
3135GAAZ4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.500	95.4862	06/24/2025	10,000,000.00	9,548,620.00	10,000,000.00	(451,380.00)
3134GXYR9	FEDERAL HOME LOAN MORTGAGE CORP	3.560	98.4087	06/27/2025	10,000,000.00	9,840,870.00	10,000,000.00	(159,130.00)
3130BITQ0	FEDERAL HOME LOAN BANKS	5.375	99.9127	06/27/2025	10,000,000.00	9,991,270.00	10,000,000.00	(8,730.00)
3136G4XK4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.650	95.5626	06/30/2025	5,000,000.00	4,778,130.00	5,000,000.00	(221,870.00)
3130ALU93	FEDERAL HOME LOAN BANKS	0.750	95.6582	06/30/2025	10,000,000.00	9,565,820.00	10,000,000.00	(434,180.00)
3136G4XZ1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.740	95.6488	06/30/2025	5,000,000.00	4,782,440.00	5,000,000.00	(217,560.00)
3136G4XR9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.740	95.5768	07/07/2025	14,900,000.00	14,240,943.20	14,900,000.00	(659,056.80)
3136G4YU1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.730	95.4846	07/15/2025	15,000,000.00	14,322,690.00	15,000,000.00	(677,310.00)
3136G4C27	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	95.3296	07/29/2025	15,000,000.00	14,299,440.00	15,000,000.00	(700,560.00)
3136G4D75	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	95.2263	07/29/2025	10,000,000.00	9,522,630.00	10,000,000.00	(477,370.00)
3136G4F32	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	95.2263	07/29/2025	10,000,000.00	9,522,630.00	10,000,000.00	(477,370.00)
3136G4B77	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	95.2557	08/04/2025	15,000,000.00	14,288,355.00	15,000,000.00	(711,645.00)
3136G4B77	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	95.2557	08/04/2025	10,000,000.00	9,525,570.00	10,000,000.00	(474,430.00)
3133EPKA2	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.019	98.7124	08/18/2025	10,000,000.00	9,871,240.00	9,998,243.62	(127,003.62)
3136G4H63	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.550	94.9385	08/19/2025	15,000,000.00	14,240,775.00	15,000,000.00	(759,225.00)
3134GWLW4	FEDERAL HOME LOAN MORTGAGE CORP	0.625	95.0247	08/19/2025	10,000,000.00	9,502,470.00	10,000,000.00	(497,530.00)
3130ALFN9	FEDERAL HOME LOAN BANKS	0.550	94.8744	08/25/2025	5,000,000.00	4,743,720.00	5,000,000.00	(256,280.00)
3136G4X40	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	94.9189	08/26/2025	10,000,000.00	9,491,890.00	10,000,000.00	(508,110.00)
3136G42F9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.625	94.9253	08/27/2025	5,000,000.00	4,746,265.00	5,000,000.00	(253,735.00)
3136G4Q97	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.650	94.9529	08/27/2025	8,650,000.00	8,213,425.85	8,650,000.00	(436,574.15)
3134GXS47	FEDERAL HOME LOAN MORTGAGE CORP	5.339	98.8764	08/28/2025	25,489,000.00	25,202,605.60	25,172,875.02	29,730.57
3130B1MH7	FEDERAL HOME LOAN BANKS	5.458	99.9122	09/12/2025	25,000,000.00	24,978,050.00	25,000,000.00	(21,950.00)
3134GWL38	FEDERAL HOME LOAN MORTGAGE CORP	0.540	94.6265	09/15/2025	10,000,000.00	9,462,650.00	10,000,000.00	(537,350.00)
3134GWL38	FEDERAL HOME LOAN MORTGAGE CORP	0.540	94.6265	09/15/2025	15,000,000.00	14,193,975.00	15,000,000.00	(806,025.00)
3137EAEX3	FEDERAL HOME LOAN MORTGAGE CORP	0.497	94.4865	09/23/2025	10,000,000.00	9,448,650.00	9,985,182.96	(536,532.96)
3134GWTG1	FEDERAL HOME LOAN MORTGAGE CORP	0.600	94.5389	09/30/2025	5,000,000.00	4,726,945.00	5,000,000.00	(273,055.00)
3135G06A6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.580	94.3009	10/20/2025	10,000,000.00	9,430,090.00	10,000,000.00	(569,910.00)
3135G06A6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.587	94.3009	10/20/2025	10,000,000.00	9,430,090.00	9,999,078.97	(568,988.97)
3134GWZV1	FEDERAL HOME LOAN MORTGAGE CORP	1.238	94.3680	10/22/2025	15,000,000.00	14,155,200.00	14,887,572.88	(732,372.88)
3136G45C3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.540	94.1676	10/27/2025	10,000,000.00	9,416,760.00	10,000,000.00	(583,240.00)
3134GW3X2	FEDERAL HOME LOAN MORTGAGE CORP	0.625	94.2747	10/27/2025	10,000,000.00	9,427,470.00	10,000,000.00	(572,530.00)
3134GW3Z7	FEDERAL HOME LOAN MORTGAGE CORP	0.600	94.2332	10/28/2025	10,000,000.00	9,423,320.00	10,000,000.00	(576,680.00)
3134GW3Y0	FEDERAL HOME LOAN MORTGAGE CORP	0.550	94.1701	10/28/2025	10,000,000.00	9,417,010.00	10,000,000.00	(582,990.00)
3136G46S7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	94.1827	10/28/2025	5,000,000.00	4,709,135.00	5,000,000.00	(290,865.00)
3135G06C2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	94.2231	10/29/2025	10,000,000.00	9,422,310.00	10,000,000.00	(577,690.00)
3135G06C2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.604	94.2231	10/29/2025	10,000,000.00	9,422,310.00	9,999,468.45	(577,158.45)
3136G46N8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	94.2231	10/29/2025	5,000,000.00	4,711,155.00	5,000,000.00	(288,845.00)
3135GA2N0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.550	94.0971	11/04/2025	10,000,000.00	9,409,710.00	10,000,000.00	(590,290.00)
3135G06G3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.573	94.2243	11/07/2025	14,000,000.00	13,191,402.00	13,986,394.91	(794,992.91)
3134GXBM5	FEDERAL HOME LOAN MORTGAGE CORP	0.600	94.0930	11/12/2025	5,000,000.00	4,704,650.00	5,000,000.00	(295,350.00)
3134GXBM5	FEDERAL HOME LOAN MORTGAGE CORP	0.600	94.0930	11/12/2025	5,000,000.00	4,704,650.00	5,000,000.00	(295,350.00)
3133EPC37	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.764	99.8622	11/13/2025	8,000,000.00	7,988,976.00	8,011,309.96	(22,333.96)
3133EPC37	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.764	99.8622	11/13/2025	16,710,000.00	16,686,973.62	16,733,553.37	(46,579.75)
3135GA2Z3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	93.9903	11/17/2025	10,000,000.00	9,399,030.00	10,000,000.00	(600,970.00)
3135GA2Z3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	93.9903	11/17/2025	5,000,000.00	4,699,515.00	5,000,000.00	(300,485.00)
3135GA2Z3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	93.9903	11/17/2025	5,000,000.00	4,699,515.00	5,000,000.00	(300,485.00)
3135GA4P3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.650	94.0985	11/18/2025	20,000,000.00	18,819,700.00	20,000,000.00	(1,180,300.00)
3135GA3Z2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	93.9627	11/25/2025	15,000,000.00	14,094,405.00	15,000,000.00	(905,595.00)
3133EMLR1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.506	93.5559	12/23/2025	12,430,000.00	11,628,998.37	12,428,894.58	(799,896.21)
3134GXHL1	FEDERAL HOME LOAN MORTGAGE CORP	0.700	93.7697	12/30/2025	10,000,000.00	9,376,970.00	10,000,000.00	(623,030.00)
3134H1NW9	FEDERAL HOME LOAN MORTGAGE CORP	4.900	99.3323	01/06/2026	10,000,000.00	9,933,230.00	10,000,000.00	(66,770.00)
3130AYPS9	FEDERAL HOME LOAN BANKS	4.800	99.4344	01/30/2026	10,000,000.00	9,943,440.00	10,000,000.00	(56,560.00)
3130AL2G8	FEDERAL HOME LOAN BANKS	0.615	93.1588	02/18/2026	5,000,000.00	4,657,940.00	4,998,773.23	(340,833.23)
3130ALBX1	FEDERAL HOME LOAN BANKS	0.580	93.0799	02/23/2026	10,000,000.00	9,307,990.00	10,000,000.00	(692,010.00)
3130ALCV4	FEDERAL HOME LOAN BANKS	2.112	93.3351	02/24/2026	25,000,000.00	23,333,775.00	24,464,243.26	(1,130,468.26)
3130AL6K5	FEDERAL HOME LOAN BANKS	0.580	93.0608	02/25/2026	6,000,000.00	5,583,648.00	6,000,000.00	(416,352.00)
3130ALEM2	FEDERAL HOME LOAN BANKS	0.790	93.3885	02/25/2026	10,000,000.00	9,338,850.00	10,000,000.00	(661,150.00)
3130ALEM2	FEDERAL HOME LOAN BANKS	0.790	93.3885	02/25/2026	15,000,000.00	14,008,275.00	15,000,000.00	(991,725.00)
3130ALGR9	FEDERAL HOME LOAN BANKS	0.850	93.4733	02/26/2026	10,000,000.00	9,347,330.00	10,000,000.00	(652,670.00)
3130ALEY6	FEDERAL HOME LOAN BANKS	3.157	93.3451	03/04/2026	16,160,000.00	15,084,568.16	15,561,606.33	(477,038.17)
3130ALHH0	FEDERAL HOME LOAN BANKS	3.040	93.5899	03/05/2026	10,500,000.00	9,826,939.50	10,157,158.81	(330,219.31)
3133EP5K7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.668	99.4191	03/13/2026	10,000,000.00	9,941,910.00	9,972,896.65	(30,986.65)
3130ALEH3	FEDERAL HOME LOAN BANKS	0.700	93.0754	03/16/2026	25,000,000.00	23,268,850.00	25,000,000.00	(1,731,150.00)
3130ALH56	FEDERAL HOME LOAN BANKS	0.750	93.1224	03/18/2026	10,000,000.00	9,312,240.00	10,000,000.00	(687,760.00)
3130ALH56	FEDERAL HOME LOAN BANKS	0.750	93.1224	03/18/2026	10,000,000.00	9,312,240.00	10,000,000.00	(687,760.00)
3130ALHG2	FEDERAL HOME LOAN BANKS	0.750	93.1224	03/18/2026	10,000,000.00	9,312,240.00	10,000,000.00	(687,760.00)
3130ALFW9	FEDERAL HOME LOAN BANKS	0.790	93.2027	03/18/2026	15,000,000.00	13,980,405.00	15,000,000.00	(1,019,595.00)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	93.4845	03/23/2026	9,750,000.00	9,114,738.75	9,750,000.00	(635,261.25)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	93.4845	03/23/2026	9,750,000.00	9,114,738.75	9,750,000.00	(635,261.25)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	93.4845	03/23/2026	19,500,000.00	18,229,477.50	19,500,000.00	(1,270,522.50)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.016	93.4845	03/23/2026	8,921,250.00	8,339,985.96	8,918,807.77	(578,821.81)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	93.4845	03/23/2026	14,625,000.00	13,672,108.13	14,625,000.00	(952,891.88)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	93.4845	03/23/2026	14,625,000.00	13,672,108.13	14,625,000.00	(952,891.88)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	93.4845	03/23/2026	19,500,000.00	18,229,477.50	19,500,000.00	(1,270,522.50)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	93.4845	03/23/2026	9,750,000.00	9,114,738.75	9,750,000.00	(635,261.25)
3130ALGJ7	FEDERAL HOME LOAN BANKS	3.010	93.4845	03/23/2026	19,500,000.00	18,229,477.50	18,865,802.25	(636,324.75)
3130ALKL7	FEDERAL HOME LOAN BANKS	0.850	93.2376	03/25/2026	10,000,000.00	9,323,760.00	10,000,000.00	(676,240.00)
3130BOZD4	FEDERAL HOME LOAN BANKS	5.002	100.2344	03/30/2026	10,000,000.00	10,023,440.00	10,000,000.00	23,440.00
3133ENUL2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.110	96.9602	04/13/2026	10,000,000.00	9,696,020.00	10,000,000.00	(303,980.00)
3133ERBJ9	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.994	100.0932	04/15/2026	10,000,000.00	10,009,320.00	9,980,052.19	29,267.81
3133EREV9	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.010	100.1346	05/15/2026	10,000,000.00	10,013,460.00	9,975,927.83	37,532.17
3133EMZS4	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.900	92.9088	05/18/2026	5,000,000.00	4,645,440.00	5,000,000.00	(354,560.00)
3134GYRX2	FEDERAL HOME LOAN MORTGAGE CORP	5.563	99.7588	05/18/2026	15,000,000.00	14,963,820.00	14,951,139.60	12,680.40
3134GYRX2	FEDERAL HOME LOAN MORTGAGE CORP	5.640	99.7588	05/18/2026	25,000,000.00	24,939,700.00	24,885,339.06	54,360.94
3130AMJN3	FEDERAL HOME LOAN BANKS	1.030	93.0747	05/26/2026	5,000,000.00	4,653,735.00	5,000,000.00	(346,265.00)
3130AMKB7	FEDERAL HOME LOAN BANKS	1.050	93.1105	05/26/2026	15,000,000.00	13,966,575.00	15,000,000.00	(1,033,425.00)

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3130AMME9	FEDERAL HOME LOAN BANKS	1.000	93.0209	05/26/2026	10,000,000.00	9,302,090.00	10,000,000.00	(697,910.00)
3134H1V26	FEDERAL HOME LOAN MORTGAGE CORP	5.000	99.2627	05/28/2026	10,000,000.00	9,926,270.00	9,937,169.32	(10,899.32)
3130B1KC0	FEDERAL HOME LOAN BANKS	5.250	100.0319	05/28/2026	10,000,000.00	10,003,190.00	10,000,000.00	3,190.00
3130B1LW5	FEDERAL HOME LOAN BANKS	5.250	100.0251	05/29/2026	10,000,000.00	10,002,510.00	10,000,000.00	2,510.00
3130AMS52	FEDERAL HOME LOAN BANKS	1.000	92.9144	06/08/2026	15,000,000.00	13,937,160.00	15,000,000.00	(1,062,840.00)
3130AMM22	FEDERAL HOME LOAN BANKS	1.000	92.8793	06/10/2026	5,000,000.00	4,643,965.00	5,000,000.00	(356,035.00)
3130AMWT5	FEDERAL HOME LOAN BANKS	1.050	92.8627	06/26/2026	15,000,000.00	13,929,405.00	15,000,000.00	(1,070,595.00)
3130AMT69	FEDERAL HOME LOAN BANKS	1.070	92.9004	06/26/2026	10,000,000.00	9,290,040.00	10,000,000.00	(709,960.00)
3130ASDK2	FEDERAL HOME LOAN BANKS	3.250	97.1480	06/29/2026	5,250,000.00	5,100,270.00	5,250,000.00	(149,730.00)
3130AN3B4	FEDERAL HOME LOAN BANKS	1.020	92.7444	07/06/2026	15,000,000.00	13,911,660.00	15,000,000.00	(1,088,340.00)
3133EMQ62	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.990	92.6119	07/13/2026	10,000,000.00	9,261,190.00	10,000,000.00	(738,810.00)
3133EMQ62	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.990	92.6119	07/13/2026	10,000,000.00	9,261,190.00	10,000,000.00	(738,810.00)
3130AN5K2	FEDERAL HOME LOAN BANKS	4.366	93.7211	07/20/2026	2,375,000.00	2,225,876.13	2,247,368.01	(21,491.88)
3130AN3R9	FEDERAL HOME LOAN BANKS	1.130	92.8479	07/20/2026	10,000,000.00	9,284,790.00	10,000,000.00	(715,210.00)
3133ENB66	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.174	96.9116	07/20/2026	10,000,000.00	9,691,160.00	9,995,386.04	(304,226.04)
3130ANBX7	FEDERAL HOME LOAN BANKS	1.000	92.5593	07/22/2026	15,000,000.00	13,883,895.00	15,000,000.00	(1,116,105.00)
3130ANAJ9	FEDERAL HOME LOAN BANKS	1.000	92.5749	07/27/2026	10,000,000.00	9,257,490.00	10,000,000.00	(742,510.00)
3130ANAJ9	FEDERAL HOME LOAN BANKS	1.000	92.5749	07/27/2026	15,000,000.00	13,886,235.00	15,000,000.00	(1,113,765.00)
3133ENC99	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.629	97.9405	07/27/2026	20,000,000.00	19,588,100.00	20,000,000.00	(411,900.00)
3133ENV72	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.638	99.5169	07/27/2026	5,000,000.00	4,975,845.00	4,987,188.31	(11,343.31)
3133ENV72	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.590	99.5169	07/27/2026	5,000,000.00	4,975,845.00	4,991,702.78	(15,857.78)
3133ENV72	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.477	99.5169	07/27/2026	5,000,000.00	4,975,845.00	5,002,355.20	(26,510.20)
3133END80	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.873	96.5641	08/03/2026	10,000,000.00	9,656,410.00	10,024,858.86	(368,448.86)
3130ANFD7	FEDERAL HOME LOAN BANKS	1.000	92.4449	08/05/2026	10,000,000.00	9,244,490.00	10,000,000.00	(755,510.00)
3133EPSW6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.583	99.5647	08/14/2026	15,000,000.00	14,934,705.00	14,975,635.95	(40,930.95)
3130ANE48	FEDERAL HOME LOAN BANKS	1.000	92.3492	08/17/2026	10,000,000.00	9,234,920.00	10,000,000.00	(765,080.00)
3130ANMH0	FEDERAL HOME LOAN BANKS	1.100	92.5257	08/20/2026	10,000,000.00	9,252,570.00	10,000,000.00	(747,430.00)
3130ANMH0	FEDERAL HOME LOAN BANKS	1.668	92.5257	08/20/2026	10,000,000.00	9,252,570.00	9,883,570.73	(631,000.73)
3130ANMH0	FEDERAL HOME LOAN BANKS	3.132	92.5257	08/20/2026	15,000,000.00	13,878,855.00	14,392,804.88	(513,949.88)
3133ENH45	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.137	96.7834	08/24/2026	5,000,000.00	4,839,170.00	4,998,819.17	(159,649.17)
3133ENH45	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.294	96.7834	08/24/2026	5,000,000.00	4,839,170.00	4,983,127.07	(143,957.07)
3130ANPF1	FEDERAL HOME LOAN BANKS	1.000	92.1707	08/25/2026	10,000,000.00	9,217,070.00	10,000,000.00	(782,930.00)
3130ANSC5	FEDERAL HOME LOAN BANKS	1.000	92.2972	08/26/2026	15,000,000.00	13,844,580.00	15,000,000.00	(1,155,420.00)
3130ANTS9	FEDERAL HOME LOAN BANKS	1.000	92.2972	08/26/2026	15,000,000.00	13,844,580.00	15,000,000.00	(1,155,420.00)
3133ERFT3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.930	100.3258	08/28/2026	10,000,000.00	10,032,580.00	9,984,835.80	47,744.20
3130ATFH5	FEDERAL HOME LOAN BANKS	3.941	98.0239	09/11/2026	5,000,000.00	4,901,195.00	4,980,786.16	(79,591.16)
3130ATHV2	FEDERAL HOME LOAN BANKS	4.312	99.0542	09/11/2026	1,000,000.00	990,542.00	998,767.01	(8,225.01)
3133EPWS0	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.200	99.9091	09/25/2026	25,000,000.00	24,977,275.00	25,000,000.00	(22,725.00)
3130AP5M3	FEDERAL HOME LOAN BANKS	1.040	92.0981	09/28/2026	15,000,000.00	13,814,715.00	15,000,000.00	(1,185,285.00)
3130APAD7	FEDERAL HOME LOAN BANKS	1.035	92.1215	09/28/2026	15,000,000.00	13,818,225.00	15,000,000.00	(1,181,775.00)
3130ANYN4	FEDERAL HOME LOAN BANKS	1.000	91.9989	09/30/2026	10,000,000.00	9,199,890.00	10,000,000.00	(800,110.00)
3133ENT67	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.318	98.7096	10/19/2026	5,000,000.00	4,935,480.00	4,992,870.64	(57,390.64)
3133ENT67	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.318	98.7096	10/19/2026	5,000,000.00	4,935,480.00	4,992,870.64	(57,390.64)
3133ENBK5	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.249	92.1429	10/20/2026	10,000,000.00	9,214,290.00	9,975,606.35	(761,316.35)
3133ENBK5	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.340	92.1429	10/20/2026	10,000,000.00	9,214,290.00	9,955,539.79	(741,249.79)
3133EN7A2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.827	97.4371	10/26/2026	4,300,000.00	4,189,795.30	4,281,510.16	(91,714.86)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.046	91.3543	10/27/2026	20,000,000.00	18,270,860.00	19,032,330.90	(761,470.90)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.092	91.3543	10/27/2026	20,000,000.00	18,270,860.00	19,009,311.92	(738,451.92)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.488	91.3543	10/27/2026	5,000,000.00	4,567,715.00	4,711,941.69	(144,226.69)
3134GW6C5	FEDERAL HOME LOAN MORTGAGE CORP	3.122	91.3461	10/28/2026	15,000,000.00	13,701,915.00	14,249,866.91	(547,951.91)
3130ARUF6	FEDERAL HOME LOAN BANKS	3.125	96.5914	10/29/2026	10,000,000.00	9,659,140.00	10,000,000.00	(340,860.00)
3133ENEM8	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.430	92.5541	11/23/2026	10,000,000.00	9,255,410.00	10,000,000.00	(744,590.00)
3130APWW1	FEDERAL HOME LOAN BANKS	1.503	92.7039	11/24/2026	20,000,000.00	18,540,780.00	19,998,555.25	(1,457,775.25)
3130ATVE4	FEDERAL HOME LOAN BANKS	3.986	99.5957	12/11/2026	5,000,000.00	4,979,785.00	5,057,308.35	(77,523.35)
3133EN4G2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.923	98.3097	12/15/2026	25,000,000.00	24,577,425.00	25,009,362.94	(431,937.94)
3130AQF65	FEDERAL HOME LOAN BANKS	1.306	92.0883	12/21/2026	10,000,000.00	9,208,830.00	9,986,635.60	(777,805.60)
3130AQAY9	FEDERAL HOME LOAN BANKS	1.500	92.4043	12/30/2026	25,000,000.00	23,101,075.00	25,000,000.00	(1,898,925.00)
3133ENKG4	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.908	92.2955	01/11/2027	10,000,000.00	9,229,550.00	9,894,649.61	(665,099.61)
3130AYPN0	FEDERAL HOME LOAN BANKS	4.207	98.8588	01/15/2027	20,000,000.00	19,771,760.00	19,961,404.81	(189,644.81)
3133ENLZ1	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.860	92.9319	01/26/2027	10,000,000.00	9,293,190.00	9,980,419.42	(687,229.42)
3130AQHS5	FEDERAL HOME LOAN BANKS	1.984	92.7317	01/28/2027	10,000,000.00	9,273,170.00	9,930,556.38	(657,386.38)
3130AQHS5	FEDERAL HOME LOAN BANKS	2.086	92.7317	01/28/2027	20,000,000.00	18,546,340.00	19,811,695.39	(1,265,355.39)
3130AQKM4	FEDERAL HOME LOAN BANKS	1.750	92.8505	01/28/2027	11,250,000.00	10,445,681.25	11,250,000.00	(804,318.75)
3134H1QV8	FEDERAL HOME LOAN MORTGAGE CORP	5.000	99.1126	01/28/2027	20,000,000.00	19,822,520.00	20,000,000.00	(177,480.00)
3130AKYH3	FEDERAL HOME LOAN BANKS	1.746	90.5477	02/10/2027	10,000,000.00	9,054,770.00	9,771,831.73	(717,061.73)
3135GANR8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.295	99.5746	02/12/2027	10,000,000.00	9,957,460.00	9,986,904.11	(29,444.11)
3130AL2X1	FEDERAL HOME LOAN BANKS	3.001	90.5397	02/17/2027	10,000,000.00	9,053,970.00	9,476,751.88	(422,781.88)
3130ALED2	FEDERAL HOME LOAN BANKS	2.050	90.9004	02/24/2027	15,000,000.00	13,635,060.00	14,612,960.26	(977,900.26)
3130ALED2	FEDERAL HOME LOAN BANKS	3.001	90.9004	02/24/2027	20,000,000.00	18,180,080.00	19,026,786.36	(846,706.36)
3130AQRQ8	FEDERAL HOME LOAN BANKS	2.000	93.2876	02/25/2027	10,000,000.00	9,328,760.00	10,000,000.00	(671,240.00)
3130AQRH8	FEDERAL HOME LOAN BANKS	2.000	93.2876	02/25/2027	5,000,000.00	4,664,380.00	5,000,000.00	(335,620.00)
3130AQRH8	FEDERAL HOME LOAN BANKS	2.000	93.2876	02/25/2027	5,000,000.00	4,664,380.00	5,000,000.00	(335,620.00)
3135GAPM7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.520	99.9196	02/26/2027	10,000,000.00	9,991,960.00	10,000,000.00	(8,040.00)
3130B0C98	FEDERAL HOME LOAN BANKS	5.260	99.9286	03/02/2027	15,000,000.00	14,989,290.00	15,000,000.00	(10,710.00)
3130AR6U0	FEDERAL HOME LOAN BANKS	2.500	94.4634	03/22/2027	5,000,000.00	4,723,170.00	5,000,000.00	(276,830.00)
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	95.5935	03/25/2027	10,000,000.00	9,559,350.00	10,000,000.00	(440,650.00)
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	95.5935	03/25/2027	10,000,000.00	9,559,350.00	10,000,000.00	(440,650.00)
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	95.5935	03/25/2027	10,000,000.00	9,559,350.00	10,000,000.00	(440,650.00)
3133EP6K6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.617	99.7752	03/26/2027	16,047,000.00	16,010,926.34	15,999,147.88	11,778.47
3130B0TY5	FEDERAL HOME LOAN BANKS	4.846	100.4164	04/09/2027	10,000,000.00	10,041,640.00	9,975,556.45	66,083.55
3133ENV9D	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.913	95.5193	04/26/2027	10,000,000.00	9,551,930.00	9,990,081.93	(438,151.93)
3133EN6V7	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.606	97.4809	04/26/2027	8,000,000.00	7,798,472.00	8,004,139.88	(205,667.88)
3133EN6V7	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.623	97.4809	04/26/2027	2,000,000.00	1,949,618.00	2,000,181.78	(50,563.78)
3133EN6V7	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.744	97.4809	04/26/2027	4,820,000.00	4,698,579.38	4,805,322.12	(106,742.74)
3130ARPV7	FEDERAL HOME LOAN BANKS	3.500	96.5597	04/28/2027	10,000,000.00	9,655,970.00	10,000,000.00	(344,030.00)
3130ARSF9	FEDERAL HOME LOAN BANKS	3.000	95.8348	04/29/2027	10,000,000.00	9,583,480.00	10,000,000.00	(416,520.00)
3133ERDS7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.583	100.4278	05/06/2027	10,000,000.00	10,042,780.00	10,043,632.02	(852.02)
3130AS3F4	FEDERAL HOME LOAN BANKS	3.770	97.1249	05/26/2027	10,000,000.00	9,712,490.00	10,000,000.00	(287,510.00)
3134GYRS3	FEDERAL HOME LOAN MORTGAGE CORP	5.025	99.2246	05/26/2027	15,000,000.00	14,883,690.00	15,000,000.00	(116,310.00)
3130ASGU7	FEDERAL HOME LOAN BANKS	3.095	97.0924	06/11/2027	10,000,000.00	9,709,240.00	10,109,777.03	(400,537.03)

3130AWBZ2	FEDERAL HOME LOAN BANKS	4.000	98.7959	06/11/2027	8,260,000.00	8,160,541.34	8,287,706.94	(127,165.60)
3130AWBZ2	FEDERAL HOME LOAN BANKS	4.055	98.7959	06/11/2027	10,000,000.00	9,879,590.00	10,018,810.66	(139,220.66)
3133EPMV4	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.133	98.7921	06/15/2027	7,225,000.00	7,137,729.23	7,223,393.89	(85,664.67)
3133EPMV4	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.133	98.7921	06/15/2027	15,000,000.00	14,818,815.00	14,996,676.59	(177,861.59)
3130ASDV8	FEDERAL HOME LOAN BANKS	3.300	96.4971	06/28/2027	10,000,000.00	9,649,710.00	10,000,000.00	(350,290.00)
3130ASH44	FEDERAL HOME LOAN BANKS	4.700	98.5288	06/30/2027	15,000,000.00	14,779,320.00	15,000,000.00	(220,680.00)
3134GXZW7	FEDERAL HOME LOAN MORTGAGE CORP	4.250	97.7492	06/30/2027	10,000,000.00	9,774,920.00	10,000,000.00	(225,080.00)
3130AUAP9	FEDERAL HOME LOAN BANKS	4.450	97.9918	06/30/2027	25,000,000.00	24,497,950.00	25,000,000.00	(502,050.00)
3133ENB33	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.075	95.7553	07/19/2027	10,000,000.00	9,575,530.00	9,992,990.42	(417,460.42)
3134GYDU3	FEDERAL HOME LOAN MORTGAGE CORP	4.720	98.4950	07/30/2027	25,000,000.00	24,623,750.00	25,000,000.00	(376,250.00)
3130ATHW0	FEDERAL HOME LOAN BANKS	4.239	98.7572	09/10/2027	2,000,000.00	1,975,144.00	1,993,482.36	(18,338.36)
3130ATHW0	FEDERAL HOME LOAN BANKS	4.241	98.7572	09/10/2027	3,000,000.00	2,962,716.00	2,990,114.35	(27,398.35)
3133ENL99	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.467	96.5392	09/15/2027	10,000,000.00	9,653,920.00	9,973,129.85	(319,209.85)
3133ENL99	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.830	96.5392	09/15/2027	10,000,000.00	9,653,920.00	9,868,421.32	(214,501.32)
3130ATET0	FEDERAL HOME LOAN BANKS	3.702	97.4738	09/27/2027	20,000,000.00	19,494,760.00	19,998,704.27	(503,944.27)
3133EPXB6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.754	100.2296	09/28/2027	10,000,000.00	10,022,960.00	9,962,397.26	60,562.74
3133EPXB6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.730	100.2296	09/28/2027	20,000,000.00	20,045,920.00	19,938,895.55	107,024.45
3133EPXB6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.733	100.2296	09/28/2027	20,000,000.00	20,045,920.00	19,936,626.42	109,293.58
3130ATBV8	FEDERAL HOME LOAN BANKS	4.150	98.8125	09/29/2027	5,000,000.00	4,940,625.00	5,000,000.00	(59,375.00)
3130ATBV8	FEDERAL HOME LOAN BANKS	4.150	98.8125	09/29/2027	5,000,000.00	4,940,625.00	5,000,000.00	(59,375.00)
3130ATBV8	FEDERAL HOME LOAN BANKS	4.150	98.8125	09/29/2027	7,225,000.00	7,139,203.13	7,225,000.00	(85,796.88)
3133ENQ29	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.122	98.3649	09/29/2027	15,000,000.00	14,754,735.00	14,946,996.23	(192,261.23)
3130AXEN4	FEDERAL HOME LOAN BANKS	4.779	100.7519	09/29/2027	15,000,000.00	15,112,785.00	15,009,124.74	103,660.26
3130ATFA0	FEDERAL HOME LOAN BANKS	5.125	99.0176	09/30/2027	13,000,000.00	12,872,288.00	13,000,000.00	(127,712.00)
3130ATEF0	FEDERAL HOME LOAN BANKS	4.250	97.5310	09/30/2027	15,000,000.00	14,629,650.00	15,000,000.00	(370,350.00)
3133EPXD2	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.825	99.9232	10/04/2027	10,000,000.00	9,992,320.00	9,975,564.68	16,755.32
3133EPH81	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.500	99.8563	10/04/2027	25,000,000.00	24,964,075.00	25,001,275.00	(37,200.00)
3130B0Q77	FEDERAL HOME LOAN BANKS	5.000	99.1339	10/08/2027	10,000,000.00	9,913,390.00	10,000,000.00	(86,610.00)
3133EPYM1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.804	100.6097	10/13/2027	10,000,000.00	10,060,970.00	9,984,161.05	76,808.95
3133ENS50	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.231	98.7231	10/14/2027	23,775,000.00	23,471,417.03	23,701,206.36	(229,789.34)
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORP	4.320	99.1571	10/21/2027	5,000,000.00	4,957,855.00	5,000,000.00	(42,145.00)
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORP	4.320	99.1571	10/21/2027	5,000,000.00	4,957,855.00	5,000,000.00	(42,145.00)
3133ENV23	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.503	99.6180	10/25/2027	5,000,000.00	4,980,900.00	4,996,680.37	(15,780.37)
3133ENV23	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.503	99.6180	10/25/2027	5,000,000.00	4,980,900.00	4,996,669.42	(15,769.42)
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.284	99.0948	10/27/2027	5,000,000.00	4,954,740.00	5,013,451.94	(58,711.94)
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.195	99.0948	10/27/2027	3,715,000.00	3,681,371.82	3,734,852.39	(53,480.57)
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.252	99.0948	10/27/2027	15,000,000.00	14,864,220.00	15,054,814.81	(190,594.81)
31422XQ70	FEDERAL AGRICULTURAL MORTGAGE CORP	4.050	98.4230	11/22/2027	12,000,000.00	11,810,760.00	12,000,000.00	(189,240.00)
3130ATW45	FEDERAL HOME LOAN BANKS	4.851	99.8500	11/29/2027	4,895,000.00	4,887,657.50	4,898,791.78	(11,134.28)
3133EN3H1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.080	98.4137	11/29/2027	25,000,000.00	24,603,425.00	24,938,833.92	(335,408.92)
3133EN3H1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.077	98.4137	11/29/2027	25,000,000.00	24,603,425.00	24,941,299.48	(337,874.48)
3133EN3H1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.061	98.4137	11/29/2027	25,000,000.00	24,603,425.00	24,953,257.94	(349,832.94)
3130ATUS4	FEDERAL HOME LOAN BANKS	3.796	99.1903	12/10/2027	25,000,000.00	24,797,575.00	25,351,636.10	(554,061.10)
3130ATUS4	FEDERAL HOME LOAN BANKS	4.002	99.1903	12/10/2027	50,000,000.00	49,595,150.00	50,381,025.95	(785,875.95)
3130ATUS4	FEDERAL HOME LOAN BANKS	4.036	99.1903	12/10/2027	15,000,000.00	14,878,545.00	15,098,425.60	(219,880.60)
3133EN4S6	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.896	97.5583	12/22/2027	15,000,000.00	14,633,745.00	14,931,615.77	(297,870.77)
3134GYAJ1	FEDERAL HOME LOAN MORTGAGE CORP	4.800	98.3363	12/30/2027	25,000,000.00	24,584,075.00	25,000,000.00	(415,925.00)
3134GYCF7	FEDERAL HOME LOAN MORTGAGE CORP	4.510	97.7533	12/30/2027	25,000,000.00	24,438,325.00	25,000,000.00	(561,675.00)
3133EN5N6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.000	98.4506	01/06/2028	25,000,000.00	24,612,650.00	25,000,000.00	(387,350.00)
3133EN5N6	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.713	98.4506	01/06/2028	20,000,000.00	19,690,120.00	20,182,838.18	(492,718.18)
3133EN5N6	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.757	98.4506	01/06/2028	18,000,000.00	17,721,108.00	18,138,595.00	(417,487.00)
3133EN5N6	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.530	98.4506	01/06/2028	10,000,000.00	9,845,060.00	10,150,395.11	(305,335.11)
3134GYG71	FEDERAL HOME LOAN MORTGAGE CORP	5.050	99.2741	01/26/2028	10,000,000.00	9,927,410.00	10,000,000.00	(72,590.00)
3134GYG97	FEDERAL HOME LOAN MORTGAGE CORP	4.180	97.4672	02/07/2028	25,000,000.00	24,366,800.00	25,000,000.00	(633,200.00)
3130AYVC7	FEDERAL HOME LOAN BANKS	4.625	98.8049	02/09/2028	10,000,000.00	9,880,490.00	10,000,000.00	(119,510.00)
3135GAQ79	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.351	99.6391	03/06/2028	10,000,000.00	9,963,910.00	9,983,430.14	(19,520.14)
3135GAQH7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.262	99.4666	03/21/2028	10,000,000.00	9,946,660.00	9,986,047.23	(39,387.23)
3133EP6Q3	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.254	99.4140	03/27/2028	10,000,000.00	9,941,400.00	9,995,325.34	(53,925.34)
3133EPEK7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.620	98.3162	04/03/2028	10,000,000.00	9,831,620.00	10,000,000.00	(168,380.00)
3130B0PN3	FEDERAL HOME LOAN BANKS	4.780	99.2762	04/06/2028	20,000,000.00	19,855,240.00	20,000,000.00	(144,760.00)
3133EPGW9	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.784	97.9240	04/25/2028	10,000,000.00	9,792,400.00	10,031,435.58	(239,035.58)
3130AVS94	FEDERAL HOME LOAN BANKS	5.150	99.2674	04/26/2028	20,000,000.00	19,853,480.00	20,000,000.00	(146,520.00)
3134GYR38	FEDERAL HOME LOAN MORTGAGE CORP	5.700	99.9847	05/15/2028	10,000,000.00	9,998,470.00	10,000,000.00	(1,530.00)
3133EPJ55	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.290	97.6607	05/16/2028	25,000,000.00	24,415,175.00	25,000,000.00	(584,825.00)
3133EPJ55	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.290	97.6607	05/16/2028	25,000,000.00	24,415,175.00	25,000,000.00	(584,825.00)
3130AW2R0	FEDERAL HOME LOAN BANKS	4.950	99.0932	05/23/2028	10,000,000.00	9,909,320.00	10,000,000.00	(90,680.00)
3133EPLE3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.727	98.3833	05/30/2028	10,000,000.00	9,838,330.00	9,980,424.66	(142,094.66)
3133EPLE3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.775	98.3833	05/30/2028	9,276,000.00	9,126,034.91	9,242,237.62	(116,202.71)
3134GYTV4	FEDERAL HOME LOAN MORTGAGE CORP	5.410	99.7207	06/07/2028	25,000,000.00	24,930,175.00	25,000,000.00	(69,825.00)
3134GYTV4	FEDERAL HOME LOAN MORTGAGE CORP	5.410	99.7207	06/07/2028	10,000,000.00	9,972,070.00	10,000,000.00	(27,930.00)
3130AVVX7	FEDERAL HOME LOAN BANKS	3.892	97.4191	06/09/2028	10,000,000.00	9,741,910.00	9,949,119.10	(207,209.10)
3130AWC24	FEDERAL HOME LOAN BANKS	3.987	98.3128	06/09/2028	10,000,000.00	9,831,280.00	10,004,326.51	(173,046.51)
3133EPNH4	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.171	97.8506	06/21/2028	15,000,000.00	14,677,590.00	14,842,057.17	(164,467.17)
3134GYVC3	FEDERAL HOME LOAN MORTGAGE CORP	6.000	100.0491	06/28/2028	25,000,000.00	25,012,275.00	25,000,000.00	12,275.00
3134GYXF4	FEDERAL HOME LOAN MORTGAGE CORP	6.000	100.0378	07/27/2028	10,000,000.00	10,003,780.00	10,000,000.00	3,780.00
3133EPJE6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.357	96.4267	08/09/2028	10,000,000.00	9,642,670.00	9,686,781.61	(44,111.61)
3133EPTA3	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.300	99.1310	08/14/2028	25,000,000.00	24,782,750.00	24,828,594.89	(45,844.89)
3130AWTK6	FEDERAL HOME LOAN BANKS	5.732	99.8752	08/22/2028	15,000,000.00	14,981,280.00	14,993,789.00	(12,509.00)
3133EPUN3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.529	100.1401	08/28/2028	10,000,000.00	10,014,010.00	9,983,953.64	30,056.36
3133EPUN3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.529	100.1401	08/28/2028	10,000,000.00	10,014,010.00	9,983,953.64	30,056.36
3133EPUN3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.496	100.1401	08/28/2028	25,000,000.00	25,035,025.00	24,990,022.99	45,002.01
3130AWTR1	FEDERAL HOME LOAN BANKS	4.346	99.7060	09/08/2028	5,000,000.00	4,985,300.00	5,005,108.37	(19,808.37)
3133EPWK7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.525	100.1796	09/22/2028	10,000,000.00	10,017,960.00	9,990,703.89	27,256.11
3133EPWK7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.684	100.1796	09/22/2028	10,000,000.00	10,017,960.00	9,931,151.67	86,808.33
3133EPWK7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.762	100.1796	09/22/2028	10,000,000.00	10,017,960.00	9,902,273.08	115,686.92
3133EPWM3	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.040	99.8402	09/22/2028	25,000,000.00	24,960,050.00	25,000,000.00	(39,950.00)
3133EPXE0	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.480	99.9592	10/02/2028	10,000,000.00	9,995,920.00	10,000,000.00	(4,080.00)
3133EPXE0	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.539	99.9592	10/02/2028	25,000,000.00	24,989,800.00	24,945,746.17	44,053.83
3134H1FG3	FEDERAL HOME LOAN MORTGAGE CORP	5.750	100.0765	10/11/2028	10,500,000.00	10,508,032.50	10,500,000.00	8,032.50

3134H1GP2	FEDERAL HOME LOAN MORTGAGE CORP	6.000	100.0257	10/17/2028	25,000,000.00	25,006,425.00	25,000,000.00	6,425.00
3133EPYT6	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.520	100.0706	10/20/2028	25,000,000.00	25,017,650.00	25,000,000.00	17,650.00
3130AXL48	FEDERAL HOME LOAN BANKS	5.300	100.5895	10/20/2028	40,000,000.00	40,235,800.00	40,000,000.00	235,800.00
3130AXQC5	FEDERAL HOME LOAN BANKS	5.210	100.3428	11/03/2028	25,000,000.00	25,085,700.00	25,000,000.00	85,700.00
3134H1KZ5	FEDERAL HOME LOAN MORTGAGE CORP	5.500	99.6437	11/27/2028	10,000,000.00	9,964,370.00	10,000,000.00	(35,630.00)
3134H1KZ5	FEDERAL HOME LOAN MORTGAGE CORP	5.500	99.6437	11/27/2028	10,000,000.00	9,964,370.00	10,000,000.00	(35,630.00)
3130AXXU7	FEDERAL HOME LOAN BANKS	5.650	99.9256	12/06/2028	10,000,000.00	9,992,560.00	10,000,000.00	(7,440.00)
3133EPX59	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.462	99.7472	01/23/2029	10,000,000.00	9,974,720.00	9,987,077.52	(12,357.52)
3130AYRY4	FEDERAL HOME LOAN BANKS	4.625	98.3984	02/02/2029	10,000,000.00	9,839,840.00	10,000,000.00	(160,160.00)
3133EP4A0	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.309	99.2395	02/28/2029	15,000,000.00	14,885,925.00	14,954,097.51	(68,172.51)
3133EP5U5	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.238	98.7867	03/20/2029	25,000,000.00	24,696,675.00	24,880,083.38	(183,408.38)
3130B0TF6	FEDERAL HOME LOAN BANKS	4.750	99.3339	04/09/2029	10,000,000.00	9,933,390.00	10,000,000.00	(66,610.00)
3133ERAK7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.382	99.8394	04/10/2029	20,000,000.00	19,967,880.00	19,993,887.40	(26,007.40)
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AGCY DISC

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
313384YV5	FEDERAL HOME LOAN BANKS	5.218	99.9853	07/01/2024	50,000,000.00	49,992,650.00	50,000,000.00	(7,350.00)
313384YZ6	FEDERAL HOME LOAN BANKS	5.423	99.9410	07/05/2024	10,000,000.00	9,994,100.00	9,994,177.77	(77.77)
313384ZU6	FEDERAL HOME LOAN BANKS	5.358	99.6615	07/24/2024	10,000,000.00	9,966,150.00	9,967,001.39	(851.39)
313384ZU6	FEDERAL HOME LOAN BANKS	5.058	99.6615	07/24/2024	15,000,000.00	14,949,225.00	14,952,802.08	(3,577.08)
313384ZU6	FEDERAL HOME LOAN BANKS	5.058	99.6615	07/24/2024	25,000,000.00	24,915,375.00	24,921,336.81	(5,961.81)
313384ZU6	FEDERAL HOME LOAN BANKS	5.058	99.6615	07/24/2024	10,000,000.00	9,966,150.00	9,968,534.72	(2,384.72)
459516ZU7	INTERNATIONAL FINANCE CORP	5.252	99.6612	07/24/2024	50,000,000.00	49,830,600.00	49,836,125.00	(5,525.00)
313384A25	FEDERAL HOME LOAN BANKS	5.065	99.5732	07/30/2024	25,000,000.00	24,893,300.00	24,900,715.28	(7,415.28)
313384C23	FEDERAL HOME LOAN BANKS	5.397	99.3377	08/15/2024	10,000,000.00	9,933,770.00	9,935,000.00	(1,230.00)
313384C23	FEDERAL HOME LOAN BANKS	5.397	99.3377	08/15/2024	10,000,000.00	9,933,770.00	9,935,000.00	(1,230.00)
313384G29	FEDERAL HOME LOAN BANKS	5.237	98.8700	09/16/2024	10,000,000.00	9,887,000.00	9,891,772.22	(4,772.22)
313384J75	FEDERAL HOME LOAN BANKS	5.208	98.5681	10/07/2024	10,000,000.00	9,856,810.00	9,863,208.49	(6,398.49)
313384N39	FEDERAL HOME LOAN BANKS	4.865	98.1722	11/04/2024	15,000,000.00	14,725,830.00	14,752,725.00	(26,895.00)
313384N39	FEDERAL HOME LOAN BANKS	5.294	98.1722	11/04/2024	10,000,000.00	9,817,220.00	9,819,225.00	(2,005.00)
313384N39	FEDERAL HOME LOAN BANKS	5.294	98.1722	11/04/2024	15,000,000.00	14,725,830.00	14,728,837.50	(3,007.50)
313384N70	FEDERAL HOME LOAN BANKS	4.921	98.1161	11/08/2024	25,000,000.00	24,529,025.00	24,570,729.17	(41,704.17)
313384V30	FEDERAL HOME LOAN BANKS	4.999	97.4052	12/30/2024	10,000,000.00	9,740,520.00	9,755,816.67	(15,296.67)
313385AC0	FEDERAL HOME LOAN BANKS	5.243	97.3523	01/03/2025	25,000,000.00	24,338,075.00	24,341,895.83	(3,820.83)
313385AJ5	FEDERAL HOME LOAN BANKS	5.242	97.2732	01/09/2025	25,000,000.00	24,318,300.00	24,321,333.33	(3,033.33)
313385AK2	FEDERAL HOME LOAN BANKS	5.076	97.2601	01/10/2025	50,000,000.00	48,630,050.00	48,682,506.94	(52,456.94)
313385AK2	FEDERAL HOME LOAN BANKS	5.243	97.2601	01/10/2025	25,000,000.00	24,315,025.00	24,317,799.31	(2,774.31)
313385AK2	FEDERAL HOME LOAN BANKS	5.243	97.2601	01/10/2025	25,000,000.00	24,315,025.00	24,317,798.56	(2,773.56)
313385AK2	FEDERAL HOME LOAN BANKS	5.241	97.2601	01/10/2025	25,000,000.00	24,315,025.00	24,317,798.61	(2,773.61)
313385AY2	FEDERAL HOME LOAN BANKS	4.837	97.0903	01/23/2025	14,470,000.00	14,048,966.41	14,083,321.37	(34,354.96)
313385BK1	FEDERAL HOME LOAN BANKS	5.175	96.9460	02/03/2025	25,000,000.00	24,236,500.00	24,242,006.95	(5,506.95)
313313BM9	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.013	96.9199	02/05/2025	50,000,000.00	48,459,950.00	48,524,791.66	(64,841.66)
313385CA2	FEDERAL HOME LOAN BANKS	5.202	96.7509	02/18/2025	15,000,000.00	14,512,635.00	14,511,833.34	801.66
313313CA4	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.202	96.7509	02/18/2025	20,000,000.00	19,350,180.00	19,349,111.11	1,068.89
313385FB7	FEDERAL HOME LOAN BANKS	5.160	95.8354	05/02/2025	50,000,000.00	47,917,700.00	47,892,534.72	25,165.28
---	---	5.157	98.0378	11/17/2024	659,470,000.00	646,414,756.41	646,695,738.83	(280,982.42)

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	98.4891	01/25/2025	18,431,841.89	18,153,347.27	18,221,058.61	(67,711.34)
3137BHICY1	FHMS K-044 A2	5.179	98.4891	01/25/2025	14,797,563.50	14,573,980.75	14,619,738.29	(45,757.54)
3137FEUA6	FHMS K-730 A2	5.396	98.9295	01/25/2025	47,201,569.50	46,696,261.59	46,784,991.24	(88,729.65)
---	---	5.301	98.7478	01/25/2025	80,430,974.89	79,423,589.61	79,625,788.13	(202,198.52)

Agency CMO
FNMA CMO

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3136AW7J0	FNA 2017-M8 A2	3.448	95.1947	05/25/2027	11,518,783.65	10,965,273.27	11,432,476.24	(467,202.97)
3136B2HA3	FNA 2018-M10 A2	5.208	95.0560	07/25/2028	9,735,397.27	9,254,081.96	9,291,757.92	(37,675.97)
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Agency MBS
FHLMC

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3137FARE0	FHMS K-727 A2	5.613	99.6124	07/25/2024	6,528,200.17	6,502,895.43	6,528,200.16	(25,304.74)
3137FG7F6	FHMS K-732 A2	5.197	98.5295	05/25/2025	15,008,699.47	14,787,993.84	14,826,976.53	(38,982.69)
3137BM7C4	FHMS K-051 A2	4.877	97.7025	09/25/2025	9,200,000.00	8,988,625.95	9,034,053.35	(45,427.40)
3137FMU67	FHMS K-735 A2	3.518	96.1340	05/25/2026	14,579,572.05	14,015,918.50	14,416,128.70	(400,210.19)
3137BRQJ7	FHMS K-057 A2	4.657	95.4495	07/25/2026	15,000,000.00	14,317,423.05	14,427,880.63	(110,457.58)
3137FNWX4	FHMS K-736 A2	3.655	94.9981	07/25/2026	10,000,000.00	9,499,814.40	9,753,472.81	(253,658.41)
3137BTUM1	FHMS K-061 A2	4.501	96.3607	11/25/2026	8,881,486.65	8,558,259.86	8,664,001.75	(105,741.89)
3137BTUM1	FHMS K-061 A2	4.561	96.3607	11/25/2026	8,388,070.73	8,082,800.98	8,169,690.99	(86,890.01)
3137BYLD0	FHMS K-L01 A2E	4.184	95.7204	02/25/2027	15,000,000.00	14,358,063.75	14,682,453.59	(324,389.84)
3137BXQY1	FHMS K-064 A2	3.154	95.7190	03/25/2027	1,000,000.00	957,190.16	1,000,982.49	(43,792.33)
3137BXSU3	FHMS K-IR2 A2	4.545	95.3546	03/25/2027	15,000,000.00	14,303,192.55	14,465,290.70	(162,098.15)
3137F2LJ3	FHMS K-066 A2	3.111	95.1313	06/25/2027	11,095,000.00	10,554,817.07	11,088,716.58	(533,899.52)
3137FBX3	FHMS K-068 A2	4.548	95.2607	08/25/2027	9,525,000.00	9,073,583.87	9,164,383.80	(90,799.94)
3132XGRH1	FH WN2287	3.945	95.8011	11/01/2027	24,778,120.25	23,737,703.58	24,629,149.99	(891,446.40)
3132XGRH1	FH WN2287	4.073	95.8011	11/01/2027	24,778,120.25	23,737,703.58	24,572,875.59	(835,172.01)

3132XGQ74	FH WN2277	4.062	96.5634	11/01/2027	9,911,248.10	9,570,641.22	9,831,839.15	(261,197.93)
3132XFLR7	FH WN1235	4.690	96.9954	01/01/2028	20,000,000.00	19,399,085.80	19,821,296.94	(422,211.14)
3132XFLR7	FH WN1235	4.333	96.9954	01/01/2028	10,000,000.00	9,699,542.90	9,964,524.78	(264,981.88)
3137FGZH1	FHMS K-W06 A2	5.290	96.2688	06/25/2028	25,000,000.00	24,067,212.25	23,746,141.92	321,070.33
3137FJYH6	FHMS K-W07 A2	5.264	94.8318	09/25/2028	16,627,402.00	15,768,067.27	15,647,564.74	120,502.53
3132XGX35	FH WN2497	4.611	99.0117	10/01/2028	28,340,000.00	28,059,910.96	28,205,120.93	(145,209.96)
3132XGYU4	FH WN2522	4.779	99.0060	12/01/2028	10,000,000.00	9,900,603.90	9,892,993.84	7,610.06
3132WW2J0	FH WA3276	4.668	99.6110	02/01/2029	14,780,029.68	14,722,540.39	14,743,145.63	(20,605.24)

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**Agency MBS
FNMA**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3136AMST7	FNA 2015-M03 A2	6.104	98.7196	10/25/2024	11,304,605.32	11,159,866.24	11,220,037.05	(60,170.81)
3138LAF46	FN AM9186	5.429	97.2528	06/01/2025	5,407,160.98	5,258,617.94	5,310,241.80	(51,623.86)
3140JAVC9	FN BM6010	4.860	98.1762	09/01/2025	15,329,001.17	15,049,434.07	15,111,141.15	(61,707.08)
3138LCH81	FN AN0254	3.738	96.7460	12/01/2025	7,240,472.07	7,004,863.99	7,184,060.68	(179,196.69)
3138LCHR9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	2.939	96.7460	12/01/2025	13,844,114.70	13,393,621.25	13,838,886.82	(445,265.57)
3138LCW35	FN AN0665	5.458	96.6700	02/01/2026	14,698,618.25	14,209,157.05	14,256,425.36	(47,268.30)
3138LD5W9	FN AN1760	4.176	94.9874	06/01/2026	15,000,000.00	14,248,112.10	14,798,460.14	(550,348.04)
3138LENE7	FN AN2188	3.543	94.7257	07/01/2026	9,829,276.40	9,310,850.97	9,736,662.78	(425,811.81)
3140HV2G8	FN BL4374	4.291	93.3338	10/01/2026	21,300,000.00	19,880,096.42	20,189,041.29	(308,944.87)
3138LHUZ5	FN AN5099	3.076	95.3269	04/01/2027	23,700,720.00	22,593,166.16	23,687,612.88	(1,094,446.72)
3138LHZL1	FN AN5246	3.365	95.1182	05/01/2027	7,100,000.00	6,753,388.93	7,080,715.53	(327,326.59)
3138LJ5T3	FN AN6257	4.582	95.0944	08/01/2027	15,107,427.06	14,366,315.30	14,606,984.83	(240,669.52)
3136AY6X6	FNA 2017-M15 A2	4.609	94.6342	09/25/2027	14,401,486.58	13,628,728.73	13,972,403.42	(343,674.69)
3138LKZ34	FN AN7061	6.197	93.5193	10/01/2027	12,800,000.00	11,970,469.50	12,107,359.03	(136,889.53)
3136BML55	FNA 2022-M11 A2	4.554	94.1387	10/25/2027	26,232,171.90	24,694,634.27	25,395,935.60	(701,301.33)
3140LHVX5	FN BS6929	4.280	98.0308	11/01/2027	31,100,000.00	30,487,585.64	31,030,087.40	(542,501.75)
3140LH4A5	FN BS7116	4.363	98.7375	11/01/2027	20,210,000.00	19,954,841.68	20,210,000.00	(255,158.32)
3140LHSB7	FN BS6813	4.363	98.4609	02/01/2028	19,478,000.00	19,178,220.72	19,464,739.79	(286,519.07)
3140LJS23	FN BS7736	4.416	97.6333	02/01/2028	20,000,000.00	19,526,659.80	19,804,301.00	(277,641.20)
3140LJS23	FN BS7736	4.071	97.6333	02/01/2028	15,000,000.00	14,644,994.85	15,000,000.00	(355,005.15)
3140LJS23	FN BS7736	4.078	97.6333	02/01/2028	10,000,000.00	9,763,329.90	10,000,000.00	(236,670.10)
3140LBU27	FN BS1500	4.591	87.5037	03/01/2028	29,612,500.00	25,912,033.75	26,146,139.24	(234,105.48)
3140LKJC8	FN BS8358	4.074	97.6871	04/01/2028	24,459,000.00	23,893,289.26	24,459,000.00	(565,710.74)
3140LKJP9	FN BS8369	4.649	98.5682	05/01/2028	16,850,000.00	16,608,734.45	16,681,196.09	(72,461.63)
3140LKJM6	FN BS8367	4.651	98.0925	05/01/2028	14,563,000.00	14,285,207.43	14,326,678.44	(41,471.02)
3140LKKW2	FN BS8408	4.658	98.8509	06/01/2028	12,003,000.00	11,865,072.81	11,888,731.71	(23,658.90)
3140LKYQ0	FN BS8818	4.526	96.9063	06/01/2028	25,000,000.00	24,226,570.00	24,494,089.66	(267,519.66)
3140LKU84	FN BS8706	4.510	97.5141	06/01/2028	25,000,000.00	24,378,523.00	24,583,569.12	(205,046.12)
3136BQDE6	FNA 2023-M6 A2	4.724	97.3139	07/25/2028	25,000,000.00	24,328,464.50	24,546,421.34	(217,956.84)
3140LLMH1	FN BS9359	5.051	100.3255	08/01/2028	15,874,000.00	15,925,664.79	15,727,124.86	198,539.93
3140LLFK2	FN BS9169	5.040	99.9970	08/01/2028	17,532,000.00	17,531,466.33	17,313,501.05	217,965.27
3140LLB83	FN BS9062	5.049	99.0423	09/01/2028	20,000,000.00	19,808,465.40	19,559,611.90	248,853.50
3140LLKK6	FN BS9297	5.110	98.8589	10/01/2028	21,050,000.00	20,809,800.13	20,494,055.76	315,744.37
3140LLZT1	FN BS9753	5.092	101.3496	10/01/2028	20,000,000.00	20,269,922.60	19,954,113.95	315,808.65
3140NURK7	FN BZ0489	4.552	99.6008	02/01/2029	25,000,000.00	24,900,208.50	25,000,000.00	(99,791.50)
3140NURK7	FN BZ0489	4.636	99.6008	02/01/2029	16,000,000.00	15,936,133.44	15,942,976.33	(6,842.89)
3140NUNR6	FN BZ0399	4.670	99.6246	02/01/2029	15,000,000.00	14,943,693.15	14,941,273.88	2,419.27
3140NUPT0	FN BZ0433	4.580	98.0814	03/01/2029	25,000,000.00	24,520,344.25	24,631,640.84	(111,296.59)
3140NUPT0	FN BZ0433	4.612	98.0814	03/01/2029	25,681,000.00	25,188,278.43	25,257,001.98	(68,723.55)
3140NU6F1	FN BZ0869	4.623	99.7689	04/01/2029	32,230,000.00	32,155,524.21	32,191,102.50	(35,578.29)
3140NU4W6	FN BZ0836	4.606	99.7852	05/01/2029	16,365,000.00	16,329,847.49	16,365,000.00	(35,152.51)
3140NVFJ1	FN BZ1068	4.555	99.6583	06/01/2029	10,000,000.00	9,965,825.40	10,000,000.00	(34,174.60)
3140NVFJ1	FN BZ1068	4.555	99.6583	06/01/2029	15,000,000.00	14,948,738.10	15,000,000.00	(51,261.90)
3140NVE37	FN BZ1053	4.596	99.7830	06/01/2029	15,770,000.00	15,735,775.00	15,770,000.00	(34,225.00)

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Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
86959TCY0	Svenska Handels AB Publ - New York Branch	5.360	100.0000	07/05/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
86959TBV7	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
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
06367DGG7	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
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
21684XR40	COÖPERATIEVE RABOBANK U.A., NEW YORK BRANCH	5.410	100.0000	10/01/2024	30,000,000.00	30,000,000.00	30,000,000.00	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
21684XR57	COÖPERATIEVE RABOBANK U.A., NEW YORK BRANCH	5.410	100.0000	10/02/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367DJ89	Bank of Montreal - Chicago Branch	5.470	100.0000	10/07/2024	25,000,000.00	25,000,000.00	25,000,000.00	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
89115BL99	Toronto-Dominion Bank - New York Branch	5.680	100.0000	11/21/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
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

78015JJ32	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
78015JJP3	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
06051WNR1	Bank of America, National Association	5.430	100.0000	12/23/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
86959TCV6	Svenska Handels AB Publ - New York Branch	5.340	100.0000	12/27/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06418NAF9	Bank of Nova Scotia, Houston Branch	5.380	100.0000	12/27/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
86959TDB9	Svenska Handels AB Publ - New York Branch	5.400	100.0000	01/03/2025	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06418NAN2	Bank of Nova Scotia, Houston Branch	5.390	100.0000	01/03/2025	100,000,000.00	100,000,000.00	100,000,000.00	0.00
06051WNN0	Bank of America, National Association	5.422	100.0000	01/03/2025	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06418NAW2	Bank of Nova Scotia, Houston Branch	5.450	100.0000	01/06/2025	50,000,000.00	50,000,000.00	50,000,000.00	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
06367DJU0	Bank of Montreal - Chicago Branch	5.490	100.0000	01/08/2025	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JMP9	Royal Bank of Canada New York Branch	5.420	100.0000	01/10/2025	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367DJE6	Bank of Montreal - Chicago Branch	5.500	100.0000	01/14/2025	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367DK38	Bank of Montreal - Chicago Branch	5.550	100.0000	01/16/2025	100,000,000.00	100,000,000.00	100,000,000.00	0.00
86959TDS2	Svenska Handels AB Publ - New York Branch	5.480	100.0000	01/21/2025	40,000,000.00	40,000,000.00	40,000,000.00	0.00
06418NBD3	Bank of Nova Scotia, Houston Branch	5.460	100.0000	01/21/2025	40,000,000.00	40,000,000.00	40,000,000.00	0.00
89115DPA8	Toronto-Dominion Bank - New York Branch	5.530	100.0000	01/21/2025	30,000,000.00	30,000,000.00	30,000,000.00	0.00
06051WNQ3	Bank of America, National Association	5.410	100.0000	01/22/2025	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06051WNQ3	Bank of America, National Association	5.410	100.0000	01/22/2025	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
89115DGJ9	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
78015JMB0	Royal Bank of Canada New York Branch	5.340	100.0000	02/05/2025	25,000,000.00	25,000,000.00	25,000,000.00	0.00
78015JMF1	Royal Bank of Canada New York Branch	5.320	100.0000	02/18/2025	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BRM4	Toronto-Dominion Bank - New York Branch	5.470	100.0000	02/27/2025	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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CP									
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Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss	
06054NG21	BofA Securities, Inc.	5.445	99.9851	07/02/2024	25,000,000.00	24,996,284.72	24,996,284.72	0.00	
47816FG54	Johnson & Johnson	5.357	99.9418	07/05/2024	50,000,000.00	49,970,888.89	49,970,888.89	0.00	
77119LG52	Roche Holdings, Inc.	5.379	99.9411	07/05/2024	50,000,000.00	49,970,555.56	49,970,555.56	0.00	
93114EG50	Walmart Inc.	5.376	99.9411	07/05/2024	25,000,000.00	24,985,277.78	24,985,277.78	0.00	
63763PG86	National Securities Clearing Corporation	5.410	99.8966	07/08/2024	25,000,000.00	24,974,138.89	24,974,138.89	0.00	
23102UG97	Cummins Inc.	5.439	99.8811	07/09/2024	36,450,000.00	36,406,665.00	36,406,665.00	0.00	
23102UG97	Cummins Inc.	5.449	99.8811	07/09/2024	28,250,000.00	28,216,413.89	28,216,351.11	62.78	
77119LG94	Roche Holdings, Inc.	5.381	99.8822	07/09/2024	50,000,000.00	49,941,111.11	49,941,111.11	0.00	
7426M2GA3	Private Export Funding Corporation	5.320	99.8693	07/10/2024	25,000,000.00	24,967,312.50	24,967,500.00	(187.50)	
7426M2GA3	Private Export Funding Corporation	5.341	99.8693	07/10/2024	25,000,000.00	24,967,312.50	24,967,312.50	0.00	
6698M4GF3	Novartis Finance Corporation	5.431	99.7927	07/15/2024	50,000,000.00	49,896,361.11	49,896,361.11	0.00	
6698M4GF3	Novartis Finance Corporation	5.431	99.7927	07/15/2024	5,000,000.00	4,989,636.11	4,989,636.11	0.00	
0556C2GF4	BMW US Capital, LLC	5.400	99.7931	07/15/2024	30,000,000.00	29,937,933.33	29,937,933.33	0.00	
77119LGG8	Roche Holdings, Inc.	5.384	99.7792	07/16/2024	50,000,000.00	49,889,583.33	49,889,583.33	0.00	
0556C2GG2	BMW US Capital, LLC	5.402	99.7783	07/16/2024	25,000,000.00	24,944,583.34	24,944,583.34	0.00	
63763PGJ2	National Securities Clearing Corporation	5.414	99.7488	07/18/2024	25,000,000.00	24,937,194.44	24,937,194.44	(0.00)	
63763PGJ2	National Securities Clearing Corporation	5.406	99.7488	07/18/2024	10,576,000.00	10,549,430.74	10,549,430.74	(0.00)	
63763PGJ2	National Securities Clearing Corporation	5.406	99.7488	07/18/2024	50,000,000.00	49,874,388.89	49,874,388.89	0.00	
7426M2GK1	Private Export Funding Corporation	5.281	99.7430	07/19/2024	25,000,000.00	24,935,750.00	24,935,750.00	0.00	
6698M4GN6	Novartis Finance Corporation	5.432	99.6891	07/22/2024	25,000,000.00	24,922,270.83	24,922,270.83	0.00	
03785DGN0	Apple Inc.	5.371	99.6914	07/22/2024	10,480,000.00	10,447,660.47	10,447,660.47	0.00	
14912DGP8	Caterpillar Financial Services Corporation	5.391	99.6755	07/23/2024	50,000,000.00	49,837,750.00	49,837,750.00	0.00	
0556C2GQ0	BMW US Capital, LLC	5.404	99.6601	07/24/2024	18,980,000.00	18,915,489.09	18,915,489.09	0.00	
0556C2GQ0	BMW US Capital, LLC	5.404	99.6601	07/24/2024	25,000,000.00	24,915,027.78	24,915,027.78	0.00	
82619TGR2	Siemens Capital Company LLC	5.364	99.6500	07/25/2024	25,000,000.00	24,912,500.00	24,912,500.00	0.00	
24422LGR8	John Deere Capital Corporation	5.417	99.6453	07/25/2024	25,000,000.00	24,911,333.33	24,911,333.33	0.00	
63763PGR4	National Securities Clearing Corporation	5.408	99.6453	07/25/2024	30,000,000.00	29,893,600.00	29,893,600.00	(0.00)	
63763PGR4	National Securities Clearing Corporation	5.408	99.6453	07/25/2024	14,500,000.00	14,448,573.33	14,448,573.33	0.00	
0556C2GR8	BMW US Capital, LLC	5.403	99.6453	07/25/2024	21,000,000.00	20,925,520.00	20,925,520.00	0.00	
14912DGR4	Caterpillar Financial Services Corporation	5.402	99.6453	07/25/2024	49,750,000.00	49,573,553.33	49,573,553.33	0.00	
82619TGV3	Siemens Capital Company LLC	5.384	99.5901	07/29/2024	25,000,000.00	24,897,527.78	24,897,527.78	0.00	
6698M4GV8	Novartis Finance Corporation	5.394	99.5870	07/29/2024	9,000,000.00	8,962,830.00	8,962,830.00	0.00	
14912DGX1	Caterpillar Financial Services Corporation	5.405	99.5567	07/31/2024	35,000,000.00	34,844,833.34	34,844,833.34	0.00	
63763PH10	National Securities Clearing Corporation	5.444	99.5402	08/01/2024	29,800,000.00	29,662,969.67	29,662,969.67	0.00	
6698M4H21	Novartis Finance Corporation	5.396	99.5280	08/02/2024	43,000,000.00	42,797,040.00	42,797,040.00	0.00	
6698M4H21	Novartis Finance Corporation	5.396	99.5280	08/02/2024	6,000,000.00	5,971,680.00	5,971,680.00	0.00	
7426M2H79	Private Export Funding Corporation	5.163	99.4841	08/07/2024	50,000,000.00	49,742,027.78	49,742,027.78	0.00	
7426M2HC8	Private Export Funding Corporation	5.412	99.3805	08/12/2024	25,000,000.00	24,845,125.00	24,845,125.00	0.00	
63763PHE2	National Securities Clearing Corporation	5.435	99.3486	08/14/2024	25,000,000.00	24,837,138.89	24,837,138.89	(0.00)	
63763PHE2	National Securities Clearing Corporation	5.434	99.3486	08/14/2024	20,000,000.00	19,869,711.11	19,869,711.11	0.00	
47816FHF1	Johnson & Johnson	5.326	99.3500	08/15/2024	49,500,000.00	49,178,250.00	49,178,250.00	0.00	
82619THG5	Siemens Capital Company LLC	5.419	99.3215	08/16/2024	25,000,000.00	24,830,375.00	24,830,375.00	0.00	
63763PHK8	National Securities Clearing Corporation	5.441	99.2745	08/19/2024	25,000,000.00	24,818,631.95	24,818,631.95	0.00	
63763PHM4	National Securities Clearing Corporation	5.438	99.2449	08/21/2024	75,000,000.00	74,433,687.50	74,433,687.50	0.00	
82619THT7	Siemens Capital Company LLC	5.417	99.1577	08/27/2024	20,000,000.00	19,831,533.34	19,831,533.34	0.00	
21687AJ38	COÖPERATIEVE RABOBANK U.A., NEW YORK BRANCH	5.470	99.0596	09/03/2024	25,000,000.00	24,764,888.89	24,764,888.89	0.00	
63763PJ42	National Securities Clearing Corporation	5.422	99.0394	09/04/2024	50,000,000.00	49,519,722.22	49,519,722.22	0.00	
63763PJ67	National Securities Clearing Corporation	5.426	99.0099	09/06/2024	50,000,000.00	49,504,944.45	49,504,944.45	0.00	
89116EJ61	Toronto Dominion Holdings (U.S.A.), Inc.	5.481	99.0136	09/06/2024	50,000,000.00	49,506,805.56	49,506,805.56	0.00	
63763PJA8	National Securities Clearing Corporation	5.427	98.9508	09/10/2024	36,140,000.00	35,760,811.09	35,760,811.09	0.00	
89116EJD6	Toronto Dominion Holdings (U.S.A.), Inc.	5.321	98.9414	09/13/2024	50,000,000.00	49,470,694.45	49,470,694.45	0.00	
46651VFL5	J.P. Morgan Securities LLC	5.460	100.0000	10/08/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00	
7426M4KH9	Private Export Funding Corporation	5.211	98.4790	10/17/2024	25,000,000.00	24,619,750.00	24,619,750.00	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	
7426M2L66	Private Export Funding Corporation	5.358	98.1440	11/06/2024	25,000,000.00	24,536,000.00	24,536,000.00	0.00	

7426M2LL3	Private Export Funding Corporation	5.160	98.0278	11/20/2024	25,000,000.00	24,506,944.44	24,506,944.44	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	97.6858	12/12/2024	25,000,000.00	24,421,444.45	24,421,444.45	0.00
46651VFH4	J.P. Morgan Securities LLC	5.430	100.0000	12/27/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
7426M2MT5	Private Export Funding Corporation	5.204	97.4940	12/27/2024	25,000,000.00	24,373,500.00	24,373,500.00	0.00
46651VFM3	J.P. Morgan Securities LLC	5.470	100.0000	01/03/2025	50,000,000.00	50,000,000.00	50,000,000.00	0.00
7426M2N80	Private Export Funding Corporation	5.254	97.2889	01/08/2025	25,000,000.00	24,322,215.28	24,322,215.28	0.00
46651VFO4	J.P. Morgan Securities LLC	5.520	100.0000	01/22/2025	50,000,000.00	50,000,000.00	50,000,000.00	0.00
46651VFR2	J.P. Morgan Securities LLC	5.560	100.0000	01/23/2025	50,000,000.00	50,000,000.00	50,000,000.00	0.00
7426M2NX5	Private Export Funding Corporation	5.262	96.9624	01/31/2025	50,000,000.00	48,481,194.45	48,481,194.45	0.00
7426M4P35	Private Export Funding Corporation	5.186	96.9620	02/03/2025	10,000,000.00	9,696,200.00	9,696,200.00	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
771196BT8	ROCHE HOLDINGS INC	5.173	97.7512	03/10/2025	4,130,000.00	4,037,124.56	4,046,188.21	(9,063.65)
037833DT4	APPLE INC	5.290	96.4026	05/11/2025	25,096,000.00	24,193,196.50	24,230,546.72	(37,350.22)
037833DT4	APPLE INC	5.271	96.4026	05/11/2025	28,421,000.00	27,398,582.95	27,445,270.93	(46,687.98)
037833DT4	APPLE INC	5.192	96.4026	05/11/2025	10,000,000.00	9,640,260.00	9,661,665.00	(21,405.00)
037833DT4	APPLE INC	5.283	96.4026	05/11/2025	6,487,000.00	6,253,636.66	6,262,746.25	(9,109.59)
037833BG4	APPLE INC	5.252	98.1834	05/13/2025	27,608,000.00	27,106,473.07	27,134,040.06	(27,566.99)
771196BJ0	ROCHE HOLDINGS INC	4.882	97.2130	11/10/2025	3,300,000.00	3,208,029.00	3,219,832.13	(11,803.13)
037833BY5	APPLE INC	4.412	97.1610	02/23/2026	10,000,000.00	9,716,100.00	9,819,323.51	(103,223.51)
037833BY5	APPLE INC	4.411	97.1610	02/23/2026	436,000.00	423,621.96	428,125.84	(4,503.88)
459058LE1	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVI	4.764	99.8146	04/10/2026	20,000,000.00	19,962,920.00	19,995,384.11	(32,464.11)
459058LE1	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVI	4.764	99.8146	04/10/2026	50,000,000.00	49,907,300.00	49,988,460.27	(81,160.27)
037833BZ2	APPLE INC	4.875	94.9994	08/04/2026	34,000,000.00	32,299,796.00	32,379,891.77	(80,095.77)
037833BZ2	APPLE INC	5.028	94.9994	08/04/2026	16,000,000.00	15,199,904.00	15,191,095.51	8,808.49
037833DN7	APPLE INC	5.003	93.8248	09/11/2026	10,557,000.00	9,905,084.14	9,918,147.94	(13,063.81)
594918CG7	MICROSOFT CORP	4.560	96.3040	09/15/2026	14,108,000.00	13,586,568.32	13,771,919.86	(185,351.54)
771196BL5	ROCHE HOLDINGS INC	4.335	93.5100	01/28/2027	3,000,000.00	2,805,300.00	2,859,187.31	(53,887.31)
771196BL5	ROCHE HOLDINGS INC	4.325	93.5100	01/28/2027	3,000,000.00	2,805,300.00	2,859,913.81	(54,613.81)
771196BL5	ROCHE HOLDINGS INC	4.903	93.5100	01/28/2027	5,000,000.00	4,675,500.00	4,697,656.50	(22,156.50)
037833CJ7	APPLE INC	4.528	96.3921	02/09/2027	4,700,000.00	4,530,428.70	4,566,824.00	(36,395.30)
---	---	4.950	97.0696	01/24/2026	275,843,000.00	267,655,125.85	268,476,219.74	(821,093.89)

**MM Fund
MMFUND**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
31607A703	FIDELITY IMM:GOVT INSTL	5.250	1.0000	06/30/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
69347S	PNC BANK DEPOSIT	5.250	1.0000	06/30/2024	100,000,000.00	100,000,000.00	100,000,000.00	0.00
4812CA538	JPMORGAN:US GVT MM EMPWR	5.200	1.0000	06/30/2024	1,000,000.00	1,000,000.00	1,000,000.00	0.00
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**Muni
MUNI**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
826239FY6	SIERRA CALIF JT CMNTY COLLEGE DIST	0.344	99.6290	08/01/2024	500,000.00	498,145.00	500,000.00	(1,855.00)
826239GH2	SIERRA CALIF JT CMNTY COLLEGE DIST	0.354	99.6480	08/01/2024	720,000.00	717,465.60	720,000.00	(2,534.40)
802498YY5	SANTA MONICA-MALIBU UNIFIED SCHOOL FACILITY IMPR	0.396	99.6280	08/01/2024	1,000,000.00	996,280.00	1,000,000.00	(3,720.00)
93974ETF3	WASHINGTON ST	0.470	99.6540	08/01/2024	14,995,000.00	14,943,117.30	14,995,000.00	(51,882.70)
419792F84	HAWAII ST	0.713	99.6610	08/01/2024	9,000,000.00	8,969,490.00	9,000,000.00	(30,510.00)
074437HA5	BEAUMONT CALIF UNI SCH DIST	0.690	99.6290	08/01/2024	275,000.00	273,979.75	275,000.00	(1,020.25)
987388GU3	YOSEMITE CALIF CMNTY COLLEGE DIST	1.440	99.7490	08/01/2024	700,000.00	698,243.00	700,000.00	(1,757.00)
757710US5	REDONDO BEACH CALIF UNI SCH DIST	1.571	99.7440	08/01/2024	500,000.00	498,720.00	500,000.00	(1,280.00)
93974EYA8	WASHINGTON ST	3.350	99.9140	08/01/2024	13,475,000.00	13,463,411.50	13,475,000.00	(11,588.50)
419792A71	HAWAII ST	0.713	98.7960	10/01/2024	10,000,000.00	9,879,600.00	10,000,000.00	(120,400.00)
419792D37	HAWAII ST	0.713	98.7590	10/01/2024	2,500,000.00	2,468,975.00	2,500,000.00	(31,025.00)
882724XK8	TEXAS ST	0.794	98.8550	10/01/2024	5,810,000.00	5,743,475.50	5,810,000.00	(66,524.50)
419792F92	HAWAII ST	1.033	95.5760	08/01/2025	6,250,000.00	5,973,500.00	6,250,000.00	(276,500.00)
802498Y22	SANTA MONICA-MALIBU UNIFIED SCHOOL FACILITY IMPR	0.669	95.2350	08/01/2025	1,000,000.00	952,350.00	1,000,000.00	(47,650.00)
56781RKT3	MARIN CALIF CMNTY COLLEGE DIST	0.763	95.3990	08/01/2025	1,065,000.00	1,015,999.35	1,065,000.00	(49,000.65)
074437HB3	BEAUMONT CALIF UNI SCH DIST	1.109	95.3110	08/01/2025	500,000.00	476,555.00	500,000.00	(23,445.00)
7994082E8	SAN RAMON VALLEY CALIF UNI SCH DIST	0.967	95.6350	08/01/2025	4,505,000.00	4,308,356.75	4,505,000.00	(196,643.25)
93974EYB6	WASHINGTON ST	3.350	97.9760	08/01/2025	10,065,000.00	9,861,284.40	10,065,000.00	(203,715.60)
419792A89	HAWAII ST	1.033	97.0610	10/01/2025	12,775,000.00	12,399,542.75	13,043,153.42	(643,610.67)
419792D45	HAWAII ST	1.033	95.0120	10/01/2025	3,660,000.00	3,477,439.20	3,660,000.00	(182,560.80)
93974EYC4	WASHINGTON ST	3.370	97.0440	08/01/2026	20,825,000.00	20,209,413.00	20,825,000.00	(615,587.00)
13063EBN5	CALIFORNIA STATE	5.096	101.7550	09/01/2026	30,000,000.00	30,526,500.00	30,246,105.31	280,394.69
13063D3N6	CALIFORNIA STATE	4.847	100.1820	03/01/2027	9,300,000.00	9,316,926.00	9,300,000.00	16,926.00
419792M29	HAWAII ST	4.513	100.8960	10/01/2027	5,000,000.00	5,044,800.00	5,072,276.45	(27,476.45)
---	---	2.612	98.9641	09/27/2025	164,420,000.00	162,713,569.10	165,006,535.18	(2,292,966.08)

**Mutual Fund
Open-End Fund**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
CLTRSF	CALTRUST	4.920	1.0086	---	93,213,169.12	94,017,200.84	94,017,200.84	(0.00)
CLTRSF	CALTRUST	4.920	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
45950VPQ3	INTERNATIONAL FINANCE CORP	0.273	99.2602	08/22/2024	25,000,000.00	24,815,049.50	24,999,195.07	(184,145.57)
45950VQG4	INTERNATIONAL FINANCE CORP	0.484	98.8722	09/23/2024	25,000,000.00	24,718,050.00	24,997,489.96	(279,439.96)
45950KCR9	INTERNATIONAL FINANCE CORP	5.358	98.8101	10/16/2024	25,000,000.00	24,702,525.00	24,718,959.88	(16,434.88)
45950VQL3	INTERNATIONAL FINANCE CORP	0.719	98.4450	10/29/2024	25,000,000.00	24,611,239.25	24,996,843.98	(385,604.73)
459058DX8	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVI	5.197	98.8322	11/25/2024	25,000,000.00	24,708,050.00	24,739,288.78	(31,238.78)
459515AH5	INTERNATIONAL FINANCE CORP	4.944	97.2232	01/08/2025	25,000,000.00	24,305,800.00	24,372,618.06	(66,818.06)
45950VRA6	INTERNATIONAL FINANCE CORP	1.099	97.3784	01/21/2025	25,000,000.00	24,344,587.75	24,991,949.82	(647,362.07)
459515AX0	INTERNATIONAL FINANCE CORP	4.953	97.0257	01/22/2025	50,000,000.00	48,512,850.00	48,653,263.89	(140,413.89)
45950VSY3	INTERNATIONAL FINANCE CORPORATION	4.644	99.3069	02/26/2026	25,000,000.00	24,826,720.00	25,000,000.00	(173,280.00)
45950VRX6	INTERNATIONAL FINANCE CORP	4.077	98.3777	02/01/2027	25,000,000.00	24,594,430.75	24,954,611.26	(360,180.51)
45950VSW7	INTERNATIONAL FINANCE CORP	4.430	99.3067	02/22/2027	50,000,000.00	49,653,367.00	50,000,000.00	(346,633.00)
45950VTK2	INTERNATIONAL FINANCE CORP	4.841	100.2505	03/23/2027	15,000,000.00	15,037,575.15	15,000,000.00	37,575.15
45906M4Z1	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVI	5.274	100.0087	02/28/2028	25,000,000.00	25,002,162.50	25,000,000.00	2,162.50
45906M5B3	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVI	5.250	99.4600	03/14/2028	25,000,000.00	24,865,000.00	25,000,000.00	(135,000.00)
45950VTB2	INTERNATIONAL FINANCE CORPORATION	4.476	99.7188	03/15/2028	40,000,000.00	39,887,531.60	40,000,000.00	(112,468.40)
---	---	3.839	98.7483	02/19/2026	430,000,000.00	424,584,938.50	427,424,220.70	(2,839,282.20)

Repo

REPO

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
RP07012024531	RIVCO_JEFFERIES	5.310	100.0000	07/01/2024	600,000,000.00	600,000,000.00	600,000,000.00	0.00
RP0701202453	Reference Number: L24062800079A0	5.300	100.0000	07/01/2024	150,000,000.00	150,000,000.00	150,000,000.00	0.00
RP07022024536	RIVCO_JEFFERIES REPO	5.360	100.0000	07/02/2024	190,000,000.00	190,000,000.00	190,000,000.00	0.00
---	---	5.319	100.0000	07/01/2024	940,000,000.00	940,000,000.00	940,000,000.00	0.00

US Gov

T-BILL

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
912797KN6	UNITED STATES TREASURY	5.369	99.8837	07/09/2024	75,000,000.00	74,912,750.25	74,912,521.67	228.58
912797JS7	UNITED STATES TREASURY	5.321	99.7521	07/18/2024	25,000,000.00	24,938,020.75	24,938,410.35	(389.60)
912797KR7	UNITED STATES TREASURY	5.364	99.5783	07/30/2024	25,000,000.00	24,894,573.00	24,895,277.77	(704.77)
912797KR7	UNITED STATES TREASURY	5.364	99.5783	07/30/2024	25,000,000.00	24,894,573.00	24,895,277.77	(704.77)
912797KY2	UNITED STATES TREASURY	5.367	99.2708	08/20/2024	50,000,000.00	49,635,416.50	49,635,416.52	(0.02)
912797KD8	UNITED STATES TREASURY	5.335	99.1396	08/29/2024	20,000,000.00	19,827,916.60	19,831,981.11	(4,064.51)
912797KD8	UNITED STATES TREASURY	5.338	99.1396	08/29/2024	20,000,000.00	19,827,916.60	19,831,915.55	(3,998.95)
912797HE0	UNITED STATES TREASURY	5.334	98.2446	10/31/2024	25,000,000.00	24,561,139.00	24,567,035.55	(5,896.55)
912797LC9	UNITED STATES TREASURY	5.370	98.1492	11/07/2024	25,000,000.00	24,537,302.00	24,536,675.00	627.00
912797LD7	UNITED STATES TREASURY	5.381	98.0469	11/14/2024	25,000,000.00	24,511,722.25	24,510,976.11	746.14
912797KA4	UNITED STATES TREASURY	5.093	96.7663	02/20/2025	10,000,000.00	9,676,625.00	9,685,153.00	(8,528.00)
912797KA4	UNITED STATES TREASURY	5.077	96.7663	02/20/2025	25,000,000.00	24,191,562.50	24,215,125.00	(23,562.50)
912797KA4	UNITED STATES TREASURY	5.101	96.7663	02/20/2025	10,000,000.00	9,676,625.00	9,684,451.00	(7,826.00)
912797KA4	UNITED STATES TREASURY	5.107	96.7663	02/20/2025	10,000,000.00	9,676,625.00	9,684,100.00	(7,475.00)
912797KA4	UNITED STATES TREASURY	5.206	96.7663	02/20/2025	25,000,000.00	24,191,562.50	24,195,413.75	(3,851.25)
912797KSS	UNITED STATES TREASURY	5.126	96.0246	04/17/2025	50,000,000.00	48,012,291.50	48,026,550.00	(14,258.50)
912797KSS	UNITED STATES TREASURY	5.153	96.0246	04/17/2025	80,000,000.00	76,819,666.40	76,825,788.58	(6,122.18)
---	UNITED STATES TREASURY	5.271	98.0782	11/16/2024	525,000,000.00	514,786,287.85	514,872,068.74	(85,780.89)

US Gov

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Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
91282CCX7	UNITED STATES TREASURY	0.439	98.9844	09/15/2024	25,000,000.00	24,746,093.75	24,996,681.83	(250,588.08)
91282CCX7	UNITED STATES TREASURY	0.438	98.9844	09/15/2024	25,000,000.00	24,746,093.75	24,996,746.58	(250,652.83)
91282CFN6	UNITED STATES TREASURY	5.439	99.7344	09/30/2024	25,000,000.00	24,933,593.75	24,928,588.87	5,004.88
91282CDB4	UNITED STATES TREASURY	5.362	98.6406	10/15/2024	25,000,000.00	24,660,156.25	24,669,200.07	(9,043.82)
912828YM6	UNITED STATES TREASURY	5.331	98.7188	10/31/2024	10,000,000.00	9,871,875.00	9,876,970.51	(5,095.51)
91282CFQ9	UNITED STATES TREASURY	5.313	99.6563	10/31/2024	15,000,000.00	14,948,437.50	14,954,606.36	(6,168.86)
912828G38	UNITED STATES TREASURY	4.921	98.8438	11/15/2024	50,000,000.00	49,421,875.00	49,516,171.63	(94,296.63)
912828YV6	UNITED STATES TREASURY	1.747	98.4375	11/30/2024	25,000,000.00	24,609,375.00	24,975,116.99	(365,741.99)
91282CGG0	UNITED STATES TREASURY	4.754	99.2969	01/31/2025	15,000,000.00	14,894,531.25	14,946,700.44	(52,169.19)
91282CDZ1	UNITED STATES TREASURY	5.193	97.6563	02/15/2025	50,000,000.00	48,828,125.00	48,884,648.93	(56,523.93)
91282CDZ1	UNITED STATES TREASURY	5.193	97.6563	02/15/2025	50,000,000.00	48,828,125.00	48,884,648.93	(56,523.93)
912828ZC7	UNITED STATES TREASURY	0.540	97.3281	02/28/2025	10,000,000.00	9,732,812.50	10,038,359.15	(305,546.65)
912828ZF0	UNITED STATES TREASURY	0.647	96.5781	03/31/2025	25,000,000.00	24,144,531.25	24,972,973.39	(828,442.14)
912828ZF0	UNITED STATES TREASURY	0.619	96.5781	03/31/2025	25,000,000.00	24,144,531.25	24,977,981.04	(833,449.79)
91282CEH0	UNITED STATES TREASURY	2.647	98.0156	04/15/2025	10,000,000.00	9,801,562.50	9,998,353.16	(196,790.66)
9128284M9	UNITED STATES TREASURY	4.987	98.1094	04/30/2025	50,000,000.00	49,054,687.50	49,155,440.78	(100,753.28)
912828ZL7	UNITED STATES TREASURY	5.052	96.1250	04/30/2025	50,000,000.00	48,062,500.00	48,132,857.93	(70,357.93)
912828ZL7	UNITED STATES TREASURY	0.445	96.1250	04/30/2025	15,000,000.00	14,418,750.00	14,991,384.48	(572,634.48)
91282CGX3	UNITED STATES TREASURY	5.160	98.9063	04/30/2025	25,000,000.00	24,726,562.50	24,743,182.49	(16,619.99)
91282CEQ0	UNITED STATES TREASURY	5.219	97.9375	05/15/2025	50,000,000.00	48,968,750.00	48,963,074.25	5,675.75
91282CEQ0	UNITED STATES TREASURY	5.219	97.9375	05/15/2025	50,000,000.00	48,968,750.00	48,963,074.25	5,675.75
9128284R8	UNITED STATES TREASURY	2.799	97.9375	05/31/2025	15,000,000.00	14,690,625.00	15,009,889.25	(319,264.25)
91282CAB7	UNITED STATES TREASURY	0.675	94.9688	07/31/2025	25,000,000.00	23,742,187.50	24,886,779.39	(1,144,591.89)
91282CAM3	UNITED STATES TREASURY	0.815	94.2813	09/30/2025	25,000,000.00	23,570,312.50	24,826,873.72	(1,256,561.22)
91282CAM3	UNITED STATES TREASURY	0.950	94.2813	09/30/2025	25,000,000.00	23,570,312.50	24,785,990.60	(1,215,678.10)
91282CBC4	UNITED STATES TREASURY	0.700	93.5000	12/31/2025	25,000,000.00	23,375,000.00	24,880,103.45	(1,505,103.45)
91282CJS1	UNITED STATES TREASURY	5.000	99.0313	12/31/2025	25,000,000.00	24,757,812.50	24,732,421.87	25,390.63
91282CBH3	UNITED STATES TREASURY	2.447	93.1719	01/31/2026	15,000,000.00	13,975,781.25	14,532,738.53	(556,957.28)
91282CBH3	UNITED STATES TREASURY	0.586	93.1719	01/31/2026	10,000,000.00	9,317,187.50	9,967,080.35	(649,892.85)
91282CBH3	UNITED STATES TREASURY	0.593	93.1719	01/31/2026	10,000,000.00	9,317,187.50	9,965,984.92	(648,797.42)
912828P46	UNITED STATES TREASURY	0.799	94.9688	02/15/2026	10,000,000.00	9,496,875.00	10,131,497.44	(634,622.44)

912828P46	UNITED STATES TREASURY	0.670	94.9688	02/15/2026	10,000,000.00	9,496,875.00	10,152,604.50	(655,729.50)
91282CBQ3	UNITED STATES TREASURY	0.591	93.0938	02/28/2026	20,000,000.00	18,618,750.00	19,970,217.43	(1,351,467.43)
91282CBT7	UNITED STATES TREASURY	0.715	93.2500	03/31/2026	25,000,000.00	23,312,500.00	25,015,040.36	(1,702,540.36)
9128286S4	UNITED STATES TREASURY	4.934	95.8125	04/30/2026	15,000,000.00	14,371,875.00	14,339,469.29	32,405.71
91282CBW0	UNITED STATES TREASURY	4.909	92.9844	04/30/2026	10,000,000.00	9,298,437.50	9,284,076.69	14,360.81
91282CCJ8	UNITED STATES TREASURY	0.882	92.7656	06/30/2026	20,000,000.00	18,553,125.00	19,997,270.46	(1,444,145.46)
91282CCJ8	UNITED STATES TREASURY	0.906	92.7656	06/30/2026	35,000,000.00	32,467,968.75	34,978,701.09	(2,510,732.34)
91282CCW9	UNITED STATES TREASURY	0.832	91.9688	08/31/2026	25,000,000.00	22,992,187.50	24,956,861.58	(1,964,674.08)
91282CCW9	UNITED STATES TREASURY	0.902	91.9688	08/31/2026	25,000,000.00	22,992,187.50	24,919,838.96	(1,927,651.46)
91282CCZ2	UNITED STATES TREASURY	0.982	92.0313	09/30/2026	20,000,000.00	18,406,250.00	19,953,165.05	(1,546,915.05)
91282CCZ2	UNITED STATES TREASURY	2.540	92.0313	09/30/2026	15,000,000.00	13,804,687.50	14,472,740.67	(668,053.17)
91282CDG3	UNITED STATES TREASURY	2.884	92.2813	10/31/2026	10,000,000.00	9,228,125.00	9,618,120.28	(389,995.28)
912810EY0	UNITED STATES TREASURY	4.205	104.7969	11/15/2026	25,000,000.00	26,199,218.75	26,238,325.64	(39,106.89)
91282CDK4	UNITED STATES TREASURY	4.099	92.3594	11/30/2026	25,000,000.00	23,089,843.75	23,429,204.87	(339,361.12)
912810EZ7	UNITED STATES TREASURY	3.048	105.1250	02/15/2027	15,000,000.00	15,768,750.00	16,305,463.79	(536,713.79)
91282CEF4	UNITED STATES TREASURY	2.502	94.7813	03/31/2027	25,000,000.00	23,695,312.50	24,998,927.17	(1,303,614.67)
91282CEF4	UNITED STATES TREASURY	2.503	94.7813	03/31/2027	25,000,000.00	23,695,312.50	24,997,854.34	(1,302,541.84)
912828ZS2	UNITED STATES TREASURY	2.845	89.0781	05/31/2027	20,000,000.00	17,815,625.00	18,734,915.80	(919,290.80)
91282CEW7	UNITED STATES TREASURY	3.109	96.5000	06/30/2027	15,000,000.00	14,475,000.00	15,058,208.41	(583,208.41)
91282CEW7	UNITED STATES TREASURY	3.213	96.5000	06/30/2027	15,000,000.00	14,475,000.00	15,015,210.54	(540,210.54)
912810FA1	UNITED STATES TREASURY	3.247	105.3281	08/15/2027	15,000,000.00	15,799,218.75	16,342,572.95	(543,354.20)
912810FA1	UNITED STATES TREASURY	3.483	105.3281	08/15/2027	15,000,000.00	15,799,218.75	16,233,968.82	(434,750.07)
91282CFH9	UNITED STATES TREASURY	3.269	95.9375	08/31/2027	5,000,000.00	4,796,875.00	4,979,103.49	(182,228.49)
912810FB9	UNITED STATES TREASURY	4.003	105.0625	11/15/2027	15,000,000.00	15,759,375.00	15,964,615.38	(205,240.38)
91282CFZ9	UNITED STATES TREASURY	3.840	98.0938	11/30/2027	15,000,000.00	14,714,062.50	15,015,804.71	(301,742.21)
91282CFZ9	UNITED STATES TREASURY	4.048	98.0938	11/30/2027	25,000,000.00	24,523,437.50	24,865,774.97	(342,337.47)
91282CHK0	UNITED STATES TREASURY	4.125	98.4688	06/30/2028	25,000,000.00	24,617,187.50	24,888,403.55	(271,216.05)
---	UNITED STATES TREASURY	3.123	96.8033	12/22/2025	1,320,000,000.00	1,277,091,406.25	1,311,012,582.38	(33,921,176.13)

Summary

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
---	---	4.375	96.7815	10/05/2025	15,427,760,078.68	15,173,237,259.85	15,342,904,299.59	(169,667,039.74)



COUNTY OF RIVERSIDE
TREASURER-TAX COLLECTOR
CAPITAL MARKETS

COUNTY ADMINISTRATIVE CENTER
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