

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



ITEM: 2.11  
(ID # 26042)

MEETING DATE:  
Tuesday, October 01, 2024

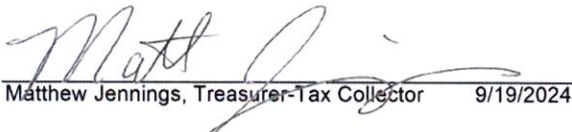
FROM : TREASURER-TAX COLLECTOR

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

RECOMMENDED MOTION: That the Board of Supervisors:

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

ACTION: Consent


  
Matthew Jennings, Treasurer-Tax Collector 9/19/2024

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MINUTES OF THE BOARD OF SUPERVISORS

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

Ayes: Jeffries, Spiegel, Washington, Perez and Gutierrez  
Nays: None  
Absent: None  
Date: October 1, 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**

<b>FINANCIAL DATA</b>	<b>Current Fiscal Year:</b>	<b>Next Fiscal Year:</b>	<b>Total Cost:</b>	<b>Ongoing Cost</b>
<b>COST</b>	\$ 0	\$ 0	\$ 0	\$ 0
<b>NET COUNTY COST</b>	\$ 0	\$ 0	\$ 0	\$ 0
<b>SOURCE OF FUNDS: NA</b>			<b>Budget Adjustment:</b>	No
			<b>For Fiscal Year:</b>	2024-2025

**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  
POOLED INVESTMENT FUND  
AUGUST 2024 REPORT

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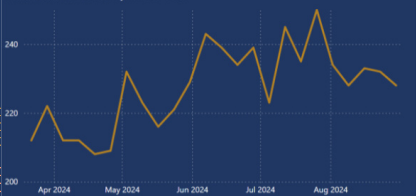
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# LOWER ECONOMIC GROWTH, LOWER INTEREST RATES

The Federal Open Market Committee meeting held on July 31st set the tone for the month of August. At the meeting, Chair Powell hinted the Federal Reserve (Fed) may be ready to ease rates as early as the September 18th meeting. Most market participants anticipate a 25-basis point cut to the 5.25-5.50 Fed Funds Rate range, the first change since July 2023. Powell stressed that the two sides of the Fed's mandate – stable prices and maximum employment – are in better balance and that “the downside risks to the employment mandate are real now”. More economic indicators showing a slowdown in growth were reported in August, bolstering the view the data supports easing.

The nonfarm payrolls released in early August showed just 114,000 net new jobs were created in the previous month, with downward revisions to prior months' hiring as well.

Initial Jobless Claims by Month-Year



Source: Department of Labor

Most economists view 150,000 new jobs as a minimum number for a healthy economy. The unemployment rate rose to 4.3%, from its low of 3.4% in January of 2023. Furthermore, the breadth of job growth has narrowed considerably. The government and healthcare & social assistance industries have added over half of the new jobs created during the past three months despite those industries accounting for only 29% of total employment

One area of mixed performance is the housing market. While home resales have been sluggish due to a higher mortgage rate environment and owners stubbornly hanging on to their record low rates obtained several years ago, new home sales recently jumped 10.6% on a month over month basis. Home builders have masked the full effects of higher rates by offering discounted mortgage plans and pricing incentives for buyers.

New Home Sales (k)



Source: US Sensus Bureau

In the bond market, short-term and intermediate-term rates moved steadily lower in August. The 2-year Treasury note began the month at a yield of 4.15% and ended the month at 3.92%. The 5-year Treasury note began the month at a yield of 3.84% and ended the month at 3.70%. In stocks, the Dow Jones Industrial Average started the month at 40,500 and ended the month at 41,560.





# INVESTMENT RESULTS

## Objective

The Fund seeks 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 fund invests exclusively in high-quality, short-term securities maturing within 5 years. The Fund is comprised of contribution from the county, schools, special districts, and other discretionary despositors throughout the County of Riverside. The Fund is in full compliance with the Treasurer-Tax Collector Statement of Policy and California Government Code.

**\$14.05bn**

Market Vaule

**\$14.06bn**

Principal

**\$ -9.97M**

Unrealized Gain/Loss

**-1.07**

Gain/Loss %

**4.28**

YTM%

**1.37**

WAM(YRS)

Rated Aaa -bf by Moody's Investor Services and AAAf/S1 by Fitch Ratings, two of the nation's most trusted bond credit rating services.

Historical Fund Size



Purchase Yield vs TIMMI Index

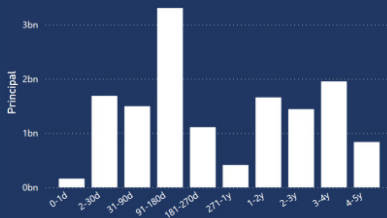


# SUMMARY

## Top Holdings (USD)

Federal Home Loan Banks	2,746,913,616.08
United States Department of The Treasury	1,517,053,764.17
Federal Farm Credit Banks Funding Corporat...	1,507,894,447.44
Federal National Mortgage Association	1,305,833,939.63
Federal Home Loan Mortgage Corporation	1,105,927,243.69
Royal Bank of Canada New York Branch	565,000,000.00
Toronto-Dominion Bank - New York Branch	430,000,000.00
Bank of Montreal - Chicago Branch	415,000,000.00
Bank of Nova Scotia, Houston Branch	400,000,000.00
International Finance Corporation	375,116,188.89

## Principal by Maturity



## Cash Flows

Month-Year	Projected Receipts	Projected Maturities	Projected Payments	Net Cash
Sep-24	2,300,000,000.00	1,684,597,542.51	1,900,000,000.00	2,084,597,542.51
Oct-24	2,691,726,948.91	789,675,854.12	3,100,000,000.00	381,402,803.03
Nov-24	2,200,000,000.00	866,556,367.36	2,050,000,000.00	1,016,556,367.36
Dec-24	3,082,853,887.37	736,824,208.69	1,933,734,096.62	1,885,943,999.44
Jan-25	1,905,008,094.24	1,704,008,623.79	3,521,060,431.09	87,956,286.94
Feb-25	2,106,372,694.26	774,944,939.91	2,756,858,002.61	124,459,631.56
Mar-25	3,334,693,916.49	197,540,565.60	3,227,098,158.27	305,136,323.82
Apr-25	4,276,864,791.31	279,488,812.36	3,329,349,353.84	1,227,004,249.83
May-25	2,091,596,128.75	672,747,377.56	3,221,400,211.92	-457,056,705.62
Jun-25	2,065,389,504.19	125,296,394.85	2,478,517,035.82	-287,831,136.78
Jul-25	1,884,542,859.98	84,900,000.00	3,251,607,021.49	-1,282,164,161.51
Aug-25	2,049,567,024.73	162,349,987.08	2,391,425,863.98	-179,508,852.17
<b>Total</b>	<b>29,988,615,850.23</b>	<b>8,078,930,673.83</b>	<b>33,161,050,175.64</b>	<b>4,906,496,348.41</b>



## Holdings Summary

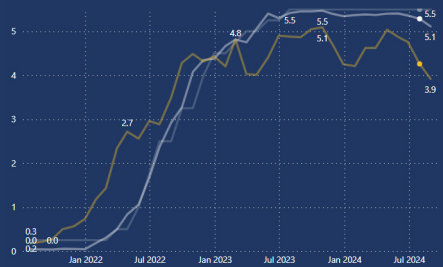
Category	Principal	WAM	YTM
Agency	6,741,453,246.84	2.15	3.73
CD	2,680,000,000.00	0.30	5.35
Corporate	520,931,077.66	1.73	4.75
CP	1,528,592,150.39	0.18	5.34
MM Fund	67,000,000.00	0.00	5.24
Muni	135,529,065.00	1.38	3.16
Mutual Fund	94,017,200.84	0.00	5.36
Non-US Gov	479,523,238.89	1.56	4.27
Repo	300,000,000.00	0.01	5.30
US Gov	1,517,053,764.17	1.22	3.38
<b>Total</b>	<b>14,064,099,743.79</b>	<b>1.37</b>	<b>4.28</b>

# MARKET DATA

Source: Bloomberg

### Treasury Rates

● FED TARGET RATE ● 3-MO UST ● 2-YR UST



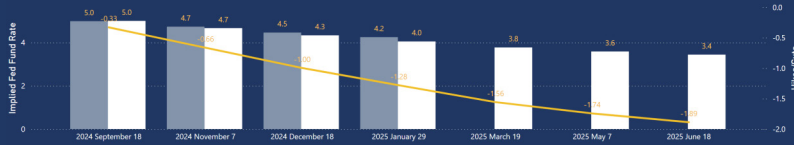
### US Treasury Yield Curve

● Start of Month ● End of Month



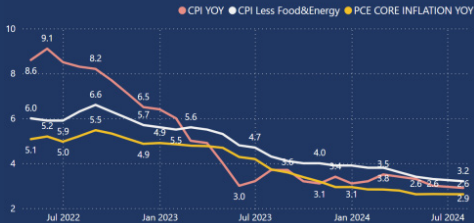
### Implied Fed Funds Rate and Rate Change

● Start of Month ● End of the Month ● Rate Cuts/Hikes

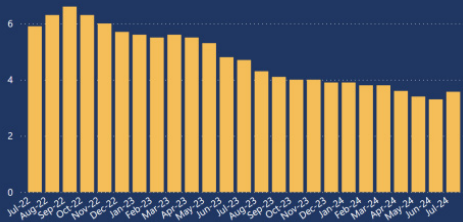


# ECONOMICS

## Inflation



## Riverside CPI



## Services Index (ISM)



Source: National Association Home Buyers (NAHB)

## Unemployment Rates (%)

July

**2023**

Year

**3.50**

United States

**4.70**

California

**4.90**

Riverside County

July

**2024**

Year

**4.30**

United States

**5.20**

California

**5.80**

Riverside County

# COMPLIANCE STATEMENT

The Treasurer's Pooled Investment Fund was in full compliance with the County of Riverside Treasurer's Statement of Investment Policy. The County's Statement of Investment Policy is more restrictive than California State 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.

Since its inception, the Treasurer's Pooled Investment Fund has been in full compliance with the Treasurer's Statement of Investment Policy.

Investment Category	First Authorized % Limit	First Maximum Maturity	First S&P/ Moody's	First Authorized % Limit_2	First Maximum Maturity_1	First S&P/ Moody's_3	%GT Principal
U.S. TREASURIES	NO LIMIT	5 YEARS	NA	100%	5 YEARS	NA	10.79%
REVERSE REPOS	20%	92 DAYS	NA	10%	60 DAYS	NA	
REPURCHASE AGREEMENTS (REPO)	NO LIMIT	1 YEARS	NA	40% max, 25% in term repo over 7 days	45 DAYS	NA	2.13%
NEGOTIABLE CERTIFICATE OF DEPOSITS & COLLATERALIZED TIME DEPOSITS (NCD & TCD)	30%	5 YEARS	NA	20%	2 YEAR	A1/P1/F1	19.06%
MUNICIPAL BONDS (MUNI)	NO LIMIT	5 YEARS	NA	15%	5 YEARS	AA-/Aa3/AA-	0.96%
MONEY MARKET MUTUAL FUNDS (MMF)	20%	60 DAYS (1)	AAA/Aaa (2)	20%	DAILY LIQUIDITY	AAA by 2 OF 3 RATINGS AGC.	0.48%
MEDIUM TERM NOTES (MTNO) CORPORATE NOTES	30%	5 YEARS	A	20%	4 YEARS	A/A2/A	3.70%
LOCAL AGENCY OBLIGATIONS (LAO)	NO LIMIT	5 YEARS	NA	2.5%	3 YEARS	INVESTMENT GRADE	
LOCAL AGENCY INVESTMENT FUND (LAIF)	NA	NA	NA	Max \$50 million	DAILY LIQUIDITY	NA	
INT'L BANK FOR RECONSTRUCTION AND DEVELOPMENT, INT'L FINANCE CORPORATION, AND INTER-AMERICAN DEVELOPMENT BANK	NA	NA	NA	20%	5 YEARS	AA/Aa2/AA	3.41%
FEDERAL AGENCIES	NO LIMIT	5 YEARS	AAA	100%	5 YEARS	NA	47.93%
COMMERCIAL PAPER (CP)	40%	270 DAYS	A1/P1	40%	270 DAYS	A1/P1/F1	10.87%
CASH/DEPOSIT ACCOUNT	NA	NA	NA	NA	NA	NA	
CALTRUST SHORT TERM FUND	NA	NA	NA	1%	DAILY LIQUIDITY	NA	0.67%
<b>Total</b>							<b>100.00%</b>







# INVESTMENT TEAM

*The sound investment of public funds, fair, efficient  
tax collection, and exceptional public service*

Matthew Jennings

Treasurer-Tax Collector

Giovane Pizano

Assistant Treasurer-Tax Collector

John Byerly

Chief Investment Officer

Steve Faeth

Senior Investment Officer

Isela Licea

Investment Officer



*The sound investment of public funds, fair, efficient tax collection, and exceptional public service*

COUNTY OF RIVERSIDE  
TREASURER-TAX COLLECTOR  
CAPITAL MARKETS  
COUNTY ADMINISTRATIVE CENTER  
  
4080 LEMON STREET, 4TH FLOOR,  
RIVERSIDE, CA 92501



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Content Creator



**Paola Vertiz**

Managing Editor



Agency  
AGCY BOND

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Principal	Market Value	Book Value	Net Unrealized Gain/Loss
3130B2HY4	FEDERAL HOME LOAN BANKS	5.551	100.0048	08/16/2029	15,000,000.00	15,000,000.00	15,000,720.00	15,000,000.00	720.00
3133ERPS4	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.732	99.8872	08/15/2029	10,000,000.00	10,008,100.00	9,988,720.00	10,008,024.59	(19,380.00)
3130B2HC2	FEDERAL HOME LOAN BANKS	4.200	99.9113	08/13/2029	20,000,000.00	20,000,000.00	19,982,260.00	20,000,000.00	(17,740.00)
3130B25S0	FEDERAL HOME LOAN BANKS	4.710	100.7696	07/30/2029	15,000,000.00	15,000,000.00	15,115,440.00	15,000,000.00	115,440.00
3133ERAK7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.382	102.5957	04/10/2029	20,000,000.00	19,993,600.00	20,519,140.00	19,994,104.71	525,540.00
3130B0TF6	FEDERAL HOME LOAN BANKS	4.750	101.6798	04/09/2029	10,000,000.00	10,000,000.00	10,167,980.00	10,000,000.00	167,980.00
3133EP5U5	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.238	101.5325	03/20/2029	25,000,000.00	24,873,750.00	25,383,125.00	24,884,398.43	509,375.00
3133EP4A0	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.309	101.9849	02/28/2029	15,000,000.00	14,950,890.00	15,297,735.00	14,955,768.66	346,845.00
3130AYRY4	FEDERAL HOME LOAN BANKS	4.625	100.1818	02/02/2029	10,000,000.00	10,000,000.00	10,018,180.00	10,000,000.00	18,180.00
3133EPX59	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.462	99.9780	01/23/2029	10,000,000.00	9,986,000.00	9,997,800.00	9,987,558.14	11,800.00
3130AXXU7	FEDERAL HOME LOAN BANKS	5.650	100.0047	12/06/2028	10,000,000.00	10,000,000.00	10,000,470.00	10,000,000.00	470.00
3134HIKZ5	FEDERAL HOME LOAN MORTGAGE CORP	5.500	100.0747	11/27/2028	10,000,000.00	10,000,000.00	10,007,470.00	10,000,000.00	7,470.00
3134HIKZ5	FEDERAL HOME LOAN MORTGAGE CORP	5.500	100.0747	11/27/2028	10,000,000.00	10,000,000.00	10,007,470.00	10,000,000.00	7,470.00
3130AXQC5	FEDERAL HOME LOAN BANKS	5.210	102.2538	11/03/2028	25,000,000.00	25,000,000.00	25,563,450.00	25,000,000.00	563,450.00
3133EPTY6	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.520	101.0843	10/20/2028	25,000,000.00	25,000,000.00	25,271,075.00	25,000,000.00	271,075.00
3130AXL48	FEDERAL HOME LOAN BANKS	5.300	102.4052	10/20/2028	40,000,000.00	40,000,000.00	40,962,080.00	40,000,000.00	962,080.00
3134HIFG3	FEDERAL HOME LOAN MORTGAGE CORP	5.750	100.0652	10/11/2028	10,500,000.00	10,500,000.00	10,506,846.00	10,500,000.00	6,846.00
3133EPXE0	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.480	101.0426	10/02/2028	10,000,000.00	10,000,000.00	10,104,260.00	10,000,000.00	104,260.00
3133EPXE0	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.539	101.0426	10/02/2028	25,000,000.00	24,936,250.00	25,260,650.00	24,947,910.73	324,400.00
3133EPWK7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.525	102.6239	09/22/2028	10,000,000.00	9,989,000.00	10,262,390.00	9,991,077.18	273,390.00
3133EPWK7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.684	102.6239	09/22/2028	10,000,000.00	9,918,800.00	10,262,390.00	9,933,916.31	343,590.00
3133EPWK7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.762	102.6239	09/22/2028	10,000,000.00	9,885,500.00	10,262,390.00	9,906,197.35	376,890.00
3133EPPM3	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.040	101.7378	09/22/2028	25,000,000.00	25,000,000.00	25,434,450.00	25,000,000.00	434,450.00
3130AWTR1	FEDERAL HOME LOAN BANKS	4.346	102.1407	09/08/2028	5,000,000.00	5,006,100.00	5,107,035.00	5,004,901.37	100,935.00
3133EPUN3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.529	102.5853	08/28/2028	10,000,000.00	9,980,700.00	10,258,530.00	9,984,608.59	277,830.00
3133EPUN3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.529	102.5853	08/28/2028	10,000,000.00	9,980,700.00	10,258,530.00	9,984,608.59	277,830.00
3133EPUN3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.496	102.5853	08/28/2028	25,000,000.00	24,988,000.00	25,646,325.00	24,990,430.21	658,325.00
3134HAHE6	FEDERAL HOME LOAN MORTGAGE CORP	4.481	99.4832	08/28/2028	25,000,000.00	25,000,000.00	24,870,800.00	25,000,000.00	(129,200.00)
3130AWTK6	FEDERAL HOME LOAN BANKS	5.732	100.0143	08/22/2028	15,000,000.00	14,992,500.00	15,002,145.00	14,994,043.51	9,645.00
3133EPTA3	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.300	100.2919	08/14/2028	25,000,000.00	24,796,250.00	25,072,975.00	24,835,656.09	276,725.00
3133ERP61	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.698	99.6129	08/14/2028	10,000,000.00	9,990,000.00	9,961,290.00	9,990,068.82	(28,710.00)
3133ERP61	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.698	99.6129	08/14/2028	24,925,000.00	24,900,075.00	24,828,515.33	24,900,246.54	(71,559.68)
3133ERP60	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.080	99.7195	08/14/2028	25,000,000.00	25,000,000.00	24,929,875.00	25,000,000.00	(70,125.00)
3133ERP60	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.080	99.7195	08/14/2028	10,000,000.00	10,000,000.00	9,971,950.00	10,000,000.00	(28,050.00)
3133EPJE6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.357	98.9301	08/09/2028	10,000,000.00	9,618,500.00	9,893,010.00	9,699,727.97	274,510.00
3130B23Z6	FEDERAL HOME LOAN BANKS	4.650	100.6316	07/24/2028	15,000,000.00	15,000,000.00	15,094,740.00	15,000,000.00	94,740.00
3133EPNH4	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.171	100.2768	06/21/2028	15,000,000.00	14,802,000.00	15,041,520.00	14,848,805.94	239,520.00
3130AVVX7	FEDERAL HOME LOAN BANKS	3.892	99.8396	06/09/2028	10,000,000.00	9,935,400.00	9,983,960.00	9,951,311.33	48,560.00
3130AWC24	FEDERAL HOME LOAN BANKS	3.987	100.7091	06/09/2028	10,000,000.00	10,005,460.00	10,070,910.00	10,004,140.10	65,450.00
3134GYTV4	FEDERAL HOME LOAN MORTGAGE CORP	5.410	99.9763	06/07/2028	25,000,000.00	25,000,000.00	24,994,075.00	25,000,000.00	(5,925.00)
3134GYTV4	FEDERAL HOME LOAN MORTGAGE CORP	5.410	99.9763	06/07/2028	10,000,000.00	10,000,000.00	9,997,630.00	10,000,000.00	(2,370.00)
3133EPLE3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.727	99.5110	05/30/2028	10,000,000.00	9,975,000.00	9,951,100.00	9,981,273.97	(23,900.00)
3133EPLE3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.775	99.5110	05/30/2028	9,276,000.00	9,233,330.40	9,230,640.36	9,243,702.47	(2,690.04)
3130AW2R0	FEDERAL HOME LOAN BANKS	4.950	100.0800	05/23/2028	10,000,000.00	10,000,000.00	10,008,000.00	10,000,000.00	8,000.00
3133EPJ55	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.290	98.9384	05/16/2028	25,000,000.00	25,000,000.00	24,734,600.00	25,000,000.00	(265,400.00)
3133EPJ55	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.290	98.9384	05/16/2028	25,000,000.00	25,000,000.00	24,734,600.00	25,000,000.00	(265,400.00)
3130AVS94	FEDERAL HOME LOAN BANKS	5.150	99.7429	04/26/2028	20,000,000.00	20,000,000.00	19,948,580.00	20,000,000.00	(51,420.00)
3133EPGW9	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.784	100.2667	04/25/2028	10,000,000.00	10,041,200.00	10,026,670.00	10,030,037.44	(14,530.00)
3130B0PN3	FEDERAL HOME LOAN BANKS	4.780	100.7833	04/06/2028	20,000,000.00	20,000,000.00	20,156,660.00	20,000,000.00	156,660.00
3133EPEK7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.620	99.4203	04/03/2028	10,000,000.00	10,000,000.00	9,942,030.00	10,000,000.00	(57,970.00)
3133EPEK7	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.254	100.0797	03/27/2028	10,000,000.00	9,995,000.00	10,007,970.00	9,995,537.67	12,970.00
3135GAQH7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.262	100.0584	03/21/2028	10,000,000.00	9,985,000.00	10,005,840.00	9,986,683.78	20,840.00
3135GAQ79	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.351	100.0017	03/06/2028	10,000,000.00	9,982,000.00	10,000,170.00	9,984,194.52	18,170.00
3130AYVC7	FEDERAL HOME LOAN BANKS	4.625	100.2740	02/09/2028	10,000,000.00	10,000,000.00	10,027,400.00	10,000,000.00	27,400.00
3134GYG97	FEDERAL HOME LOAN MORTGAGE CORP	4.180	99.0366	02/07/2028	25,000,000.00	25,000,000.00	24,759,150.00	25,000,000.00	(240,850.00)
3134GYG71	FEDERAL HOME LOAN MORTGAGE CORP	5.050	99.8377	01/26/2028	10,000,000.00	10,000,000.00	9,983,770.00	10,000,000.00	(16,230.00)
3134HAAB9	FEDERAL HOME LOAN MORTGAGE CORP	5.000	99.7035	01/24/2028	20,000,000.00	19,936,400.00	19,940,700.00	19,938,339.33	4,300.00
3133ERLN9	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.050	100.2416	01/18/2028	10,000,000.00	10,000,000.00	10,024,160.00	10,000,000.00	24,160.00
3133ERLN9	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.050	100.2416	01/18/2028	10,000,000.00	10,000,000.00	10,024,160.00	10,000,000.00	24,160.00
3134H17J6	FEDERAL HOME LOAN MORTGAGE CORP	5.000	99.7125	01/18/2028	10,000,000.00	9,974,600.00	9,971,250.00	9,975,493.67	(3,350.00)
3133EN5N6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.000	100.6341	01/06/2028	25,000,000.00	25,000,000.00	25,158,525.00	25,000,000.00	158,525.00

3133EN5N6	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.713	100.6341	01/06/2028	20,000,000.00	20,256,600.00	20,126,820.00	20,174,009.55	(129,780.00)
3133EN5N6	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.757	100.6341	01/06/2028	18,000,000.00	18,194,400.00	18,114,138.00	18,131,902.72	(80,262.00)
3133EN5N6	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.530	100.6341	01/06/2028	10,000,000.00	10,210,600.00	10,063,410.00	10,143,133.04	(147,190.00)
3134GYAJ1	FEDERAL HOME LOAN MORTGAGE CORP	4.800	99.5546	12/30/2027	25,000,000.00	25,000,000.00	24,888,650.00	25,000,000.00	(111,350.00)
3134GYCF7	FEDERAL HOME LOAN MORTGAGE CORP	4.510	99.4648	12/30/2027	25,000,000.00	25,000,000.00	24,866,200.00	25,000,000.00	(133,800.00)
3133EN4S6	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.896	99.7466	12/22/2027	15,000,000.00	14,901,600.00	14,961,990.00	14,934,956.85	60,390.00
3130ATUS4	FEDERAL HOME LOAN BANKS	3.796	101.3081	12/10/2027	25,000,000.00	25,510,250.00	25,327,025.00	25,334,292.08	(183,225.00)
3130ATUS4	FEDERAL HOME LOAN BANKS	4.002	101.3081	12/10/2027	50,000,000.00	50,548,350.00	50,654,050.00	50,362,232.31	105,700.00
3130ATUS4	FEDERAL HOME LOAN BANKS	4.036	101.3081	12/10/2027	15,000,000.00	15,141,570.00	15,196,215.00	15,093,570.88	54,645.00
3130ATW45	FEDERAL HOME LOAN BANKS	4.851	99.9816	11/29/2027	4,895,000.00	4,913,356.25	4,894,099.32	4,897,234.89	(19,256.93)
3133EN3H1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.080	100.5116	11/29/2027	25,000,000.00	24,910,361.75	25,127,900.00	24,941,877.50	217,538.25
3133EN3H1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.077	100.5116	11/29/2027	25,000,000.00	24,913,975.00	25,127,900.00	24,944,220.37	213,925.00
3133EN3H1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.061	100.5116	11/29/2027	25,000,000.00	24,931,500.00	25,127,900.00	24,955,583.79	196,400.00
31422XQ70	FEDERAL AGRICULTURAL MORTGAGE CORP	4.050	100.5082	11/22/2027	12,000,000.00	12,000,000.00	12,060,984.00	12,000,000.00	60,984.00
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.284	101.1822	10/27/2027	5,000,000.00	5,020,250.00	5,059,110.00	5,012,764.38	38,860.00
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.195	101.1822	10/27/2027	3,715,000.00	3,744,868.60	3,758,918.73	3,733,837.68	14,050.13
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.252	101.1822	10/27/2027	15,000,000.00	15,082,290.00	15,177,330.00	15,052,013.06	95,040.00
3133ENV23	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.503	100.0053	10/25/2027	5,000,000.00	4,995,000.00	5,000,265.00	4,996,850.33	5,265.00
3133ENV23	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.503	100.0053	10/25/2027	5,000,000.00	4,995,000.00	5,000,265.00	4,996,839.93	5,265.00
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORP	4.320	101.2560	10/21/2027	5,000,000.00	5,000,000.00	5,062,800.00	5,000,000.00	62,800.00
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORP	4.320	101.2560	10/21/2027	5,000,000.00	5,000,000.00	5,062,800.00	5,000,000.00	62,800.00
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORP	4.320	101.2560	10/21/2027	5,000,000.00	5,000,000.00	5,062,800.00	5,000,000.00	62,800.00
3133ENS50	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.231	100.8285	10/14/2027	23,775,000.00	23,662,710.68	23,971,975.88	23,705,019.03	309,265.20
3133EPMY1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.804	102.6438	10/13/2027	10,000,000.00	9,980,700.00	10,264,380.00	9,984,980.08	283,680.00
3130B0Q77	FEDERAL HOME LOAN BANKS	5.000	100.5587	10/08/2027	10,000,000.00	10,000,000.00	10,055,870.00	10,000,000.00	55,870.00
3133EPXD2	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.825	100.0539	10/04/2027	10,000,000.00	9,970,000.00	10,005,390.00	9,976,837.78	35,390.00
3133EPH81	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.500	101.9036	10/04/2027	25,000,000.00	25,001,500.00	25,475,900.00	25,001,208.57	474,400.00
3130ATFA0	FEDERAL HOME LOAN BANKS	5.125	99.8728	09/30/2027	13,000,000.00	13,000,000.00	12,983,464.00	13,000,000.00	(16,536.00)
3130ATEF0	FEDERAL HOME LOAN BANKS	4.250	98.9703	09/30/2027	15,000,000.00	15,000,000.00	14,845,545.00	15,000,000.00	(154,455.00)
3130ATBV8	FEDERAL HOME LOAN BANKS	4.150	100.8909	09/29/2027	5,000,000.00	5,000,000.00	5,044,545.00	5,000,000.00	44,545.00
3130ATBV8	FEDERAL HOME LOAN BANKS	4.150	100.8909	09/29/2027	5,000,000.00	5,000,000.00	5,044,545.00	5,000,000.00	44,545.00
3130ATBV8	FEDERAL HOME LOAN BANKS	4.150	100.8909	09/29/2027	7,225,000.00	7,225,000.00	7,289,367.53	7,225,000.00	64,367.53
3133ENQ29	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.122	100.4601	09/29/2027	15,000,000.00	14,918,325.00	15,069,015.00	14,949,769.43	150,690.00
3130AXEN4	FEDERAL HOME LOAN BANKS	4.779	102.7573	09/29/2027	15,000,000.00	15,011,250.00	15,413,595.00	15,008,647.33	402,345.00
3133EPXB6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.754	102.2530	09/28/2027	10,000,000.00	9,953,600.00	10,225,300.00	9,964,366.32	271,700.00
3133EPXB6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.730	102.2530	09/28/2027	20,000,000.00	19,924,600.00	20,450,600.00	19,942,095.28	526,000.00
3133EPXB6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.733	102.2530	09/28/2027	20,000,000.00	19,921,800.00	20,450,600.00	19,939,944.97	528,800.00
3130ATET0	FEDERAL HOME LOAN BANKS	3.702	99.5995	09/27/2027	20,000,000.00	19,998,000.00	19,919,900.00	19,998,772.18	(78,100.00)
3133ENL99	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.467	98.6824	09/15/2027	10,000,000.00	9,958,100.00	9,868,240.00	9,974,552.52	(89,860.00)
3133ENL99	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.830	98.6824	09/15/2027	10,000,000.00	9,795,609.20	9,868,240.00	9,875,387.91	72,630.80
3130ATHW0	FEDERAL HOME LOAN BANKS	4.239	100.8074	09/10/2027	2,000,000.00	1,989,972.00	2,016,148.00	1,993,828.92	26,176.00
3130ATHW0	FEDERAL HOME LOAN BANKS	4.241	100.8074	09/10/2027	3,000,000.00	2,984,790.00	3,024,222.00	2,990,640.00	29,432.00
3133ERRA1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.580	99.7306	08/27/2027	15,000,000.00	15,000,000.00	14,959,590.00	15,000,000.00	(40,410.00)
3133ERRA1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.580	99.7306	08/27/2027	10,000,000.00	10,000,000.00	9,973,060.00	10,000,000.00	(26,940.00)
3130B2H40	FEDERAL HOME LOAN BANKS	4.680	99.7220	08/23/2027	25,000,000.00	25,000,000.00	24,930,500.00	25,000,000.00	(69,500.00)
3133ERNP2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.830	100.4116	08/06/2027	5,000,000.00	5,023,600.00	5,020,580.00	5,023,230.57	(3,020.00)
3134GYDU3	FEDERAL HOME LOAN MORTGAGE CORP	4.720	99.5953	07/30/2027	25,000,000.00	25,000,000.00	24,898,825.00	25,000,000.00	(101,175.00)
3133ENB33	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.075	97.8404	07/19/2027	10,000,000.00	9,988,500.00	9,784,040.00	9,993,380.89	(204,460.00)
3134H1SK5	FEDERAL HOME LOAN MORTGAGE CORP	5.002	99.6553	07/08/2027	10,000,000.00	9,950,000.00	9,965,530.00	9,952,511.42	15,530.00
3130ASH44	FEDERAL HOME LOAN BANKS	4.700	99.5461	06/30/2027	15,000,000.00	15,000,000.00	14,931,915.00	15,000,000.00	(68,085.00)
3134GXZW7	FEDERAL HOME LOAN MORTGAGE CORP	4.250	99.2932	06/30/2027	10,000,000.00	10,000,000.00	9,929,320.00	10,000,000.00	(70,680.00)
3130AUAP9	FEDERAL HOME LOAN BANKS	4.450	99.5105	06/30/2027	25,000,000.00	25,000,000.00	24,877,625.00	25,000,000.00	(122,375.00)
3130ASDV8	FEDERAL HOME LOAN BANKS	3.300	98.5428	06/28/2027	10,000,000.00	10,000,000.00	9,854,280.00	10,000,000.00	(145,720.00)
3133EPMV4	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.133	100.7172	06/15/2027	7,225,000.00	7,222,825.28	7,276,817.70	7,223,486.18	53,992.42
3133EPMV4	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.133	100.7172	06/15/2027	15,000,000.00	14,995,500.00	15,107,580.00	14,996,867.56	112,080.00
3130ASGU7	FEDERAL HOME LOAN BANKS	3.095	99.0865	06/11/2027	10,000,000.00	10,183,200.00	10,103,445.71	10,103,445.71	(274,550.00)
3130AWBZ2	FEDERAL HOME LOAN BANKS	4.000	100.7144	06/11/2027	8,260,000.00	8,297,913.40	8,319,009.44	8,286,108.96	21,096.04
3130AWBZ2	FEDERAL HOME LOAN BANKS	4.055	100.7144	06/11/2027	10,000,000.00	10,025,600.00	10,071,440.00	10,017,725.77	45,840.00
3130AS3F4	FEDERAL HOME LOAN BANKS	3.770	98.5706	05/26/2027	10,000,000.00	10,000,000.00	9,857,060.00	10,000,000.00	(142,940.00)
3134GYRS3	FEDERAL HOME LOAN MORTGAGE CORP	5.025	99.9626	05/26/2027	15,000,000.00	15,000,000.00	14,994,390.00	15,000,000.00	(5,610.00)
3133ERDS7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.583	102.1624	05/06/2027	10,000,000.00	10,043,800.00	10,216,240.00	10,041,028.38	172,440.00
3130ARSF9	FEDERAL HOME LOAN BANKS	3.000	97.7744	04/29/2027	10,000,000.00	10,000,000.00	9,777,440.00	10,000,000.00	(222,560.00)
3130ARPV7	FEDERAL HOME LOAN BANKS	3.500	98.1056	04/28/2027	10,000,000.00	10,000,000.00	9,810,560.00	10,000,000.00	(189,440.00)
3133ENV09	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.913	97.4697	04/26/2027	10,000,000.00	9,982,400.00	9,746,970.00	9,990,679.52	(235,430.00)

3133EN6V7	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.606	99.3384	04/26/2027	8,000,000.00	8,006,240.00	7,947,072.00	8,003,890.44	(59,168.00)
3133EN6V7	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.623	99.3384	04/26/2027	2,000,000.00	2,000,274.00	1,986,768.00	2,000,170.83	(13,506.00)
3133EN6V7	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.744	99.3384	04/26/2027	4,820,000.00	4,797,876.20	4,788,110.88	4,806,206.50	(9,765.32)
3130B0TY5	FEDERAL HOME LOAN BANKS	4.846	102.1062	04/09/2027	10,000,000.00	9,973,600.00	10,210,620.00	9,977,053.98	237,020.00
3133EP6K6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.617	101.4506	03/26/2027	16,047,000.00	15,995,168.19	16,279,777.78	16,002,120.65	284,609.59
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	97.2942	03/25/2027	10,000,000.00	10,000,000.00	9,729,420.00	10,000,000.00	(270,580.00)
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	97.2942	03/25/2027	10,000,000.00	10,000,000.00	9,729,420.00	10,000,000.00	(270,580.00)
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	97.2942	03/25/2027	10,000,000.00	10,000,000.00	9,729,420.00	10,000,000.00	(270,580.00)
3130AR6U0	FEDERAL HOME LOAN BANKS	2.500	96.2634	03/22/2027	5,000,000.00	5,000,000.00	4,813,170.00	5,000,000.00	(186,830.00)
3130B0C98	FEDERAL HOME LOAN BANKS	5.260	100.0426	03/02/2027	15,000,000.00	15,000,000.00	15,006,390.00	15,000,000.00	6,390.00
3130AQRQ8	FEDERAL HOME LOAN BANKS	2.000	95.3149	02/25/2027	10,000,000.00	10,000,000.00	9,531,490.00	10,000,000.00	(468,510.00)
3130AQRH8	FEDERAL HOME LOAN BANKS	2.000	95.3149	02/25/2027	5,000,000.00	5,000,000.00	4,765,745.00	5,000,000.00	(234,255.00)
3130AQRH8	FEDERAL HOME LOAN BANKS	2.000	95.3149	02/25/2027	5,000,000.00	5,000,000.00	4,765,745.00	5,000,000.00	(234,255.00)
3130ALED2	FEDERAL HOME LOAN BANKS	2.050	92.9832	02/24/2027	15,000,000.00	14,275,500.00	13,947,480.00	14,637,750.00	(328,020.00)
3130ALED2	FEDERAL HOME LOAN BANKS	3.001	92.9832	02/24/2027	20,000,000.00	18,320,000.00	18,596,640.00	19,089,120.29	276,640.00
3130AL2X1	FEDERAL HOME LOAN BANKS	3.001	92.6363	02/17/2027	10,000,000.00	9,057,500.00	9,263,630.00	9,510,509.82	260,130.00
3135GANR8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.295	100.0256	02/12/2027	10,000,000.00	9,985,000.00	10,002,560.00	9,987,753.42	17,560.00
3130AKYH3	FEDERAL HOME LOAN BANKS	1.746	92.6391	02/10/2027	10,000,000.00	9,563,275.40	9,263,910.00	9,786,660.27	(299,365.40)
3130AQHS5	FEDERAL HOME LOAN BANKS	1.984	94.6879	01/28/2027	10,000,000.00	9,866,500.00	9,468,790.00	9,935,131.84	(397,710.00)
3130AQHS5	FEDERAL HOME LOAN BANKS	2.086	94.6879	01/28/2027	20,000,000.00	19,640,000.00	18,937,580.00	19,824,102.28	(702,420.00)
3130AQKM4	FEDERAL HOME LOAN BANKS	1.750	94.7985	01/28/2027	11,250,000.00	11,250,000.00	10,664,831.25	11,250,000.00	(585,168.75)
3134HIQV8	FEDERAL HOME LOAN MORTGAGE CORP	5.000	99.8439	01/28/2027	20,000,000.00	20,000,000.00	19,968,780.00	20,000,000.00	(31,220.00)
3133ENLZ1	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.860	94.8706	01/26/2027	10,000,000.00	9,962,090.00	9,487,060.00	9,981,712.28	(475,030.00)
3130AYPN0	FEDERAL HOME LOAN BANKS	4.207	100.4799	01/15/2027	20,000,000.00	19,955,000.00	20,095,980.00	19,963,983.36	140,980.00
3133ENKG4	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.908	94.2662	01/11/2027	10,000,000.00	9,795,000.00	9,426,620.00	9,901,718.58	(368,380.00)
3130AQAY9	FEDERAL HOME LOAN BANKS	1.500	94.4321	12/30/2026	25,000,000.00	25,000,000.00	23,608,025.00	25,000,000.00	(1,391,975.00)
3130AQF65	FEDERAL HOME LOAN BANKS	1.306	94.1617	12/21/2026	10,000,000.00	9,972,990.00	9,416,170.00	9,987,553.20	(556,820.00)
3133EN4G2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.923	99.9975	12/15/2026	25,000,000.00	25,015,250.00	24,999,375.00	25,008,715.78	(15,875.00)
3130ATVE4	FEDERAL HOME LOAN BANKS	3.986	101.1809	12/11/2026	5,000,000.00	5,095,300.00	5,059,045.00	5,053,329.49	(36,225.00)
3130APWW1	FEDERAL HOME LOAN BANKS	1.503	94.6090	11/24/2026	20,000,000.00	19,997,000.00	18,921,800.00	19,998,657.50	(1,075,200.00)
3133ENEM8	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.430	94.4649	11/23/2026	10,000,000.00	10,000,000.00	9,446,490.00	10,000,000.00	(553,510.00)
3130ARUF6	FEDERAL HOME LOAN BANKS	3.125	98.2619	10/29/2026	10,000,000.00	10,000,000.00	9,826,190.00	10,000,000.00	(173,810.00)
3134GW6C5	FEDERAL HOME LOAN MORTGAGE CORP	3.122	93.3192	10/28/2026	15,000,000.00	13,566,000.00	13,997,880.00	14,304,646.95	(431,880.00)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.046	93.3261	10/27/2026	20,000,000.00	18,124,000.00	18,665,220.00	19,103,080.29	541,220.00
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.092	93.3261	10/27/2026	20,000,000.00	18,196,200.00	18,665,220.00	19,081,744.30	469,020.00
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.488	93.3261	10/27/2026	5,000,000.00	4,482,650.00	4,666,305.00	4,733,002.56	183,655.00
3133EN7A2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.827	99.0296	10/26/2026	4,300,000.00	4,270,115.00	4,258,272.80	4,282,863.60	(11,842.20)
3133ENBK5	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.249	94.0584	10/20/2026	10,000,000.00	9,947,500.00	9,405,840.00	9,977,404.70	(541,660.00)
3133ENBK5	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.340	94.0584	10/20/2026	10,000,000.00	9,905,000.00	9,405,840.00	9,958,817.47	(499,160.00)
3133ENT67	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.318	100.1821	10/19/2026	5,000,000.00	4,987,600.00	5,009,105.00	4,993,396.85	21,505.00
3133ENT67	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.318	100.1821	10/19/2026	5,000,000.00	4,987,600.00	5,009,105.00	4,993,396.85	21,505.00
3130ANYN4	FEDERAL HOME LOAN BANKS	1.000	93.9272	09/30/2026	10,000,000.00	10,000,000.00	9,392,720.00	10,000,000.00	(607,280.00)
3130AP5M3	FEDERAL HOME LOAN BANKS	1.040	94.0184	09/28/2026	15,000,000.00	15,000,000.00	14,102,760.00	15,000,000.00	(897,240.00)
3130APAD7	FEDERAL HOME LOAN BANKS	1.035	94.0362	09/28/2026	15,000,000.00	15,000,000.00	14,105,430.00	15,000,000.00	(894,570.00)
3133EPWS0	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.200	100.6565	09/25/2026	25,000,000.00	25,000,000.00	25,164,125.00	25,000,000.00	164,125.00
3130ATFH5	FEDERAL HOME LOAN BANKS	3.941	99.5513	09/11/2026	5,000,000.00	4,965,237.80	4,977,565.00	4,982,271.52	12,327.20
3130ATHV2	FEDERAL HOME LOAN BANKS	4.312	100.5135	09/11/2026	1,000,000.00	997,780.00	1,005,135.00	998,862.33	7,355.00
3133ERFT3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.930	101.6680	08/28/2026	10,000,000.00	9,984,220.00	10,166,800.00	9,986,045.94	182,580.00
3133ERQZ7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.500	100.0071	08/27/2026	10,000,000.00	10,000,000.00	10,000,710.00	10,000,000.00	710.00
3130ANSC5	FEDERAL HOME LOAN BANKS	1.000	94.1225	08/26/2026	15,000,000.00	15,000,000.00	14,118,375.00	15,000,000.00	(881,625.00)
3130ANTS9	FEDERAL HOME LOAN BANKS	1.000	94.1227	08/26/2026	15,000,000.00	15,000,000.00	14,118,405.00	15,000,000.00	(881,595.00)
3130ANPF1	FEDERAL HOME LOAN BANKS	1.000	94.1294	08/25/2026	10,000,000.00	10,000,000.00	9,412,940.00	10,000,000.00	(587,060.00)
3133ENH45	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.137	98.3670	08/24/2026	5,000,000.00	4,997,799.50	4,918,350.00	4,998,912.55	(79,449.50)
3133ENH45	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.294	98.3670	08/24/2026	5,000,000.00	4,968,600.00	4,918,350.00	4,984,461.41	(50,250.00)
3130ANMH0	FEDERAL HOME LOAN BANKS	1.100	94.3488	08/20/2026	10,000,000.00	10,000,000.00	9,434,880.00	10,000,000.00	(565,120.00)
3130ANMH0	FEDERAL HOME LOAN BANKS	1.668	94.3488	08/20/2026	10,000,000.00	9,755,200.00	9,434,880.00	9,892,825.37	(320,320.00)
3130ANMH0	FEDERAL HOME LOAN BANKS	3.132	94.3488	08/20/2026	15,000,000.00	13,851,000.00	14,152,320.00	14,441,069.11	301,320.00
3130ANE48	FEDERAL HOME LOAN BANKS	1.000	94.1831	08/17/2026	10,000,000.00	10,000,000.00	9,418,310.00	10,000,000.00	(581,690.00)
3133EPSW6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.583	100.9393	08/14/2026	15,000,000.00	14,965,500.00	15,140,895.00	14,977,587.59	175,395.00
3130ANFD7	FEDERAL HOME LOAN BANKS	1.000	94.2642	08/05/2026	10,000,000.00	10,000,000.00	9,426,420.00	10,000,000.00	(573,580.00)
3133END80	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.873	98.1836	08/03/2026	10,000,000.00	10,047,600.00	9,818,360.00	10,022,838.88	(229,240.00)
3130ANAJ9	FEDERAL HOME LOAN BANKS	1.000	94.3281	07/27/2026	10,000,000.00	10,000,000.00	9,432,810.00	10,000,000.00	(567,190.00)
3130ANAJ9	FEDERAL HOME LOAN BANKS	1.000	94.3281	07/27/2026	15,000,000.00	15,000,000.00	14,149,215.00	15,000,000.00	(850,785.00)
3133ENC99	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.629	98.8001	07/27/2026	20,000,000.00	20,060,000.00	19,760,020.00	20,000,000.00	(299,980.00)



3133ENV72	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.638	100.8429	07/27/2026	5,000,000.00	4,976,800.00	5,042,145.00	4,988,239.01	65,345.00
3133ENV72	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.590	100.8429	07/27/2026	5,000,000.00	4,984,975.00	5,042,145.00	4,992,383.24	57,170.00
3133ENV72	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.477	100.8429	07/27/2026	5,000,000.00	5,004,264.90	5,042,145.00	5,002,162.05	37,880.10
3130ANBX7	FEDERAL HOME LOAN BANKS	1.000	94.3620	07/22/2026	15,000,000.00	15,000,000.00	14,154,300.00	15,000,000.00	(845,700.00)
3130ANSK2	FEDERAL HOME LOAN BANKS	4.366	95.4558	07/20/2026	2,375,000.00	2,143,081.25	2,267,075.25	2,257,933.00	123,994.00
3130AN3R9	FEDERAL HOME LOAN BANKS	1.130	94.6425	07/20/2026	10,000,000.00	10,000,000.00	9,464,250.00	10,000,000.00	(535,750.00)
3133ENB66	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.174	98.4138	07/20/2026	10,000,000.00	9,991,000.00	9,841,380.00	9,995,767.97	(149,620.00)
3133EMQ62	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.990	94.4221	07/13/2026	10,000,000.00	10,000,000.00	9,442,210.00	10,000,000.00	(557,790.00)
3133EMQ62	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.990	94.4221	07/13/2026	10,000,000.00	10,000,000.00	9,442,210.00	10,000,000.00	(557,790.00)
3130AN3B4	FEDERAL HOME LOAN BANKS	1.020	94.5387	07/06/2026	15,000,000.00	15,000,000.00	14,180,805.00	15,000,000.00	(819,195.00)
3130ASDK2	FEDERAL HOME LOAN BANKS	3.250	98.6171	06/29/2026	5,250,000.00	5,250,000.00	5,177,397.75	5,250,000.00	(72,602.25)
3130AMWT5	FEDERAL HOME LOAN BANKS	1.050	94.6747	06/26/2026	15,000,000.00	15,000,000.00	14,201,205.00	15,000,000.00	(798,795.00)
3130AMT69	FEDERAL HOME LOAN BANKS	1.070	94.7094	06/26/2026	10,000,000.00	10,000,000.00	9,470,940.00	10,000,000.00	(529,060.00)
3130AMMZ2	FEDERAL HOME LOAN BANKS	1.000	94.6799	06/10/2026	5,000,000.00	5,000,000.00	4,733,995.00	5,000,000.00	(266,005.00)
3130AMS52	FEDERAL HOME LOAN BANKS	1.000	94.7092	06/08/2026	15,000,000.00	15,000,000.00	14,206,380.00	15,000,000.00	(793,620.00)
3130B1LW5	FEDERAL HOME LOAN BANKS	5.250	100.4143	05/29/2026	10,000,000.00	10,000,000.00	10,041,430.00	10,000,000.00	41,430.00
3134H1V26	FEDERAL HOME LOAN MORTGAGE CORP	5.000	99.7976	05/28/2026	10,000,000.00	9,934,100.00	9,979,760.00	9,942,766.30	45,660.00
3130B1KC0	FEDERAL HOME LOAN BANKS	5.250	100.4032	05/28/2026	10,000,000.00	10,000,000.00	10,040,320.00	10,000,000.00	40,320.00
3130AMJN3	FEDERAL HOME LOAN BANKS	1.030	94.8329	05/26/2026	5,000,000.00	5,000,000.00	4,741,645.00	5,000,000.00	(258,355.00)
3130AMKB7	FEDERAL HOME LOAN BANKS	1.050	94.8658	05/26/2026	15,000,000.00	15,000,000.00	14,229,870.00	15,000,000.00	(770,130.00)
3130AMME9	FEDERAL HOME LOAN BANKS	1.000	94.7834	05/26/2026	10,000,000.00	10,000,000.00	9,478,340.00	10,000,000.00	(521,660.00)
3133EMZS4	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.900	94.6895	05/18/2026	5,000,000.00	5,000,000.00	4,734,475.00	5,000,000.00	(265,525.00)
3133EREV9	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.010	101.3319	05/15/2026	10,000,000.00	9,974,800.00	10,133,190.00	9,978,113.01	158,390.00
3133ENUL2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.110	98.1292	04/13/2026	10,000,000.00	10,000,000.00	9,812,920.00	10,000,000.00	(187,080.00)
3130ALKL7	FEDERAL HOME LOAN BANKS	0.850	95.0154	03/25/2026	10,000,000.00	10,000,000.00	9,501,540.00	10,000,000.00	(498,460.00)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	95.2412	03/23/2026	9,750,000.00	9,750,000.00	9,286,017.00	9,750,000.00	(463,983.00)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	95.2412	03/23/2026	9,750,000.00	9,750,000.00	9,286,017.00	9,750,000.00	(463,983.00)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	95.2412	03/23/2026	19,500,000.00	19,500,000.00	18,572,034.00	19,500,000.00	(927,966.00)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.016	95.2412	03/23/2026	8,921,250.00	8,914,559.06	8,496,705.56	8,919,048.11	(417,853.51)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	95.2412	03/23/2026	14,625,000.00	14,625,000.00	13,929,025.50	14,625,000.00	(695,974.50)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	95.2412	03/23/2026	14,625,000.00	14,625,000.00	13,929,025.50	14,625,000.00	(695,974.50)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	95.2412	03/23/2026	19,500,000.00	19,500,000.00	18,572,034.00	19,500,000.00	(927,966.00)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	95.2412	03/23/2026	9,750,000.00	9,750,000.00	9,286,017.00	9,750,000.00	(463,983.00)
3130ALGJ7	FEDERAL HOME LOAN BANKS	3.010	95.2412	03/23/2026	19,500,000.00	18,092,685.00	18,572,034.00	18,928,215.36	479,349.00
3130ALH56	FEDERAL HOME LOAN BANKS	0.750	94.9060	03/18/2026	10,000,000.00	10,000,000.00	9,490,600.00	10,000,000.00	(509,400.00)
3130ALH56	FEDERAL HOME LOAN BANKS	0.750	94.9060	03/18/2026	10,000,000.00	10,000,000.00	9,490,600.00	10,000,000.00	(509,400.00)
3130ALHG2	FEDERAL HOME LOAN BANKS	0.750	94.9060	03/18/2026	10,000,000.00	10,000,000.00	9,490,600.00	10,000,000.00	(509,400.00)
3130ALFW9	FEDERAL HOME LOAN BANKS	0.790	94.9650	03/18/2026	15,000,000.00	15,000,000.00	14,244,750.00	15,000,000.00	(755,250.00)
3130ALEH3	FEDERAL HOME LOAN BANKS	0.700	94.8471	03/16/2026	25,000,000.00	25,000,000.00	23,711,775.00	25,000,000.00	(1,288,225.00)
3133EP5K7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.668	100.5961	03/13/2026	10,000,000.00	9,968,700.00	10,059,610.00	9,975,606.98	90,910.00
3130ALHH0	FEDERAL HOME LOAN BANKS	3.040	95.3034	03/05/2026	10,500,000.00	9,707,880.00	10,006,857.00	10,191,891.00	298,977.00
3130ALEY6	FEDERAL HOME LOAN BANKS	3.157	95.0800	03/04/2026	16,160,000.00	14,879,966.40	15,364,928.00	15,622,327.13	484,961.60
3130ALGR9	FEDERAL HOME LOAN BANKS	0.850	95.1892	02/26/2026	10,000,000.00	10,000,000.00	9,518,920.00	10,000,000.00	(481,080.00)
3130AL6K5	FEDERAL HOME LOAN BANKS	0.580	94.8143	02/25/2026	6,000,000.00	6,000,000.00	5,688,858.00	6,000,000.00	(311,142.00)
3130ALEM2	FEDERAL HOME LOAN BANKS	0.790	95.1113	02/25/2026	10,000,000.00	10,000,000.00	9,511,130.00	10,000,000.00	(488,870.00)
3130ALEM2	FEDERAL HOME LOAN BANKS	0.790	95.1113	02/25/2026	15,000,000.00	15,000,000.00	14,266,695.00	15,000,000.00	(733,305.00)
3130ALCV4	FEDERAL HOME LOAN BANKS	2.112	95.0619	02/24/2026	25,000,000.00	23,715,250.00	23,765,475.00	24,519,329.36	50,225.00
3130ALBX1	FEDERAL HOME LOAN BANKS	0.580	94.8295	02/23/2026	10,000,000.00	10,000,000.00	9,482,950.00	10,000,000.00	(517,050.00)
3130AL2G8	FEDERAL HOME LOAN BANKS	0.615	94.8959	02/18/2026	5,000,000.00	4,996,250.00	4,744,795.00	4,998,900.64	(251,455.00)
3130AYPS9	FEDERAL HOME LOAN BANKS	4.800	99.8905	01/30/2026	10,000,000.00	10,000,000.00	9,989,050.00	10,000,000.00	(10,950.00)
3134H1NW9	FEDERAL HOME LOAN MORTGAGE CORP	4.900	99.8142	01/06/2026	10,000,000.00	10,000,000.00	9,981,420.00	10,000,000.00	(18,580.00)
3134GXHL1	FEDERAL HOME LOAN MORTGAGE CORP	0.700	95.3719	12/30/2025	10,000,000.00	10,000,000.00	9,537,190.00	10,000,000.00	(462,810.00)
3133EMLR1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.506	95.1617	12/23/2025	12,430,000.00	12,426,271.00	11,828,599.31	12,429,021.26	(597,671.69)
3135GA3Z2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	95.5173	11/25/2025	15,000,000.00	15,000,000.00	14,327,595.00	15,000,000.00	(672,405.00)
3135GA4P3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.650	95.6198	11/18/2025	20,000,000.00	20,000,000.00	19,123,960.00	20,000,000.00	(876,040.00)
3135GA2Z3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	95.5234	11/17/2025	10,000,000.00	10,000,000.00	9,552,340.00	10,000,000.00	(447,660.00)
3135GA2Z3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	95.5234	11/17/2025	5,000,000.00	5,000,000.00	4,776,170.00	5,000,000.00	(223,830.00)
3135GA2Z3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	95.5234	11/17/2025	5,000,000.00	5,000,000.00	4,776,170.00	5,000,000.00	(223,830.00)
3134GXBM5	FEDERAL HOME LOAN MORTGAGE CORP	0.600	95.6098	11/12/2025	5,000,000.00	5,000,000.00	4,780,490.00	5,000,000.00	(219,510.00)
3134GXBM5	FEDERAL HOME LOAN MORTGAGE CORP	0.600	95.6098	11/12/2025	5,000,000.00	5,000,000.00	4,780,490.00	5,000,000.00	(219,510.00)
3135G06G3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.573	95.6622	11/07/2025	14,000,000.00	13,949,880.00	13,392,708.00	13,988,102.43	(557,172.00)
3135GA2N0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.550	95.6175	11/04/2025	10,000,000.00	10,000,000.00	9,561,750.00	10,000,000.00	(438,250.00)
3135G06C2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	95.7235	10/29/2025	10,000,000.00	10,000,000.00	9,572,350.00	10,000,000.00	(427,650.00)
3135G06C2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.604	95.7235	10/29/2025	10,000,000.00	9,998,000.00	9,572,350.00	9,999,536.40	(425,650.00)

3136G46N8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	95.7235	10/29/2025	5,000,000.00	5,000,000.00	4,786,175.00	5,000,000.00	(213,825.00)
3134GW3Z7	FEDERAL HOME LOAN MORTGAGE CORP	0.600	95.7315	10/28/2025	10,000,000.00	10,000,000.00	9,573,150.00	10,000,000.00	(426,850.00)
3134GW3Y0	FEDERAL HOME LOAN MORTGAGE CORP	0.550	95.6760	10/28/2025	10,000,000.00	10,000,000.00	9,567,600.00	10,000,000.00	(432,400.00)
3136G46S7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	95.6871	10/28/2025	5,000,000.00	5,000,000.00	4,784,355.00	5,000,000.00	(215,645.00)
3136G45C3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.540	95.6731	10/27/2025	10,000,000.00	10,000,000.00	9,567,310.00	10,000,000.00	(432,690.00)
3134GW3X2	FEDERAL HOME LOAN MORTGAGE CORP	0.625	95.7671	10/27/2025	10,000,000.00	10,000,000.00	9,576,710.00	10,000,000.00	(423,290.00)
3134GW2V1	FEDERAL HOME LOAN MORTGAGE CORP	1.238	95.8342	10/22/2025	15,000,000.00	14,667,187.50	14,375,130.00	14,902,155.48	(292,057.50)
3135G06A6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.580	95.7843	10/20/2025	10,000,000.00	10,000,000.00	9,578,430.00	10,000,000.00	(421,570.00)
3135G06A6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.587	95.7843	10/20/2025	10,000,000.00	9,996,500.00	9,578,430.00	9,999,198.94	(418,070.00)
3134GWTG1	FEDERAL HOME LOAN MORTGAGE CORP	0.600	95.9562	09/30/2025	5,000,000.00	5,000,000.00	4,797,810.00	5,000,000.00	(202,190.00)
3137EAEX3	FEDERAL HOME LOAN MORTGAGE CORP	0.497	95.8957	09/23/2025	10,000,000.00	9,941,100.00	9,589,570.00	9,987,228.97	(351,530.00)
3134GWL38	FEDERAL HOME LOAN MORTGAGE CORP	0.540	96.0267	09/15/2025	10,000,000.00	10,000,000.00	9,602,670.00	10,000,000.00	(397,330.00)
3134GWL38	FEDERAL HOME LOAN MORTGAGE CORP	0.540	96.0267	09/15/2025	15,000,000.00	15,000,000.00	14,404,005.00	15,000,000.00	(595,995.00)
3130B1MH7	FEDERAL HOME LOAN BANKS	5.458	100.0084	09/12/2025	25,000,000.00	25,000,000.00	25,002,100.00	25,000,000.00	2,100.00
3134GXS47	FEDERAL HOME LOAN MORTGAGE CORP	5.339	99.4466	08/28/2025	25,489,000.00	24,961,377.70	25,347,943.87	25,219,210.13	386,566.17
3136G42F9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.625	96.2843	08/27/2025	5,000,000.00	5,000,000.00	4,814,215.00	5,000,000.00	(185,785.00)
3136G4Q97	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.650	96.3080	08/27/2025	8,650,000.00	8,650,000.00	8,330,642.00	8,650,000.00	(319,358.00)
3136G4X40	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	96.2874	08/26/2025	10,000,000.00	10,000,000.00	9,628,740.00	10,000,000.00	(371,260.00)
3130ALFN9	FEDERAL HOME LOAN BANKS	0.550	96.2485	08/25/2025	5,000,000.00	5,000,000.00	4,812,425.00	5,000,000.00	(187,575.00)
3136G4H63	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.550	96.3357	08/19/2025	15,000,000.00	15,000,000.00	14,450,355.00	15,000,000.00	(549,645.00)
3134GWLW4	FEDERAL HOME LOAN MORTGAGE CORP	0.625	96.3545	08/19/2025	10,000,000.00	10,000,000.00	9,635,450.00	10,000,000.00	(364,550.00)
3133EPKA2	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.019	99.5746	08/18/2025	10,000,000.00	9,996,500.00	9,957,460.00	9,998,507.29	(39,040.00)
3136G4B77	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	96.5435	08/04/2025	15,000,000.00	15,000,000.00	14,481,525.00	15,000,000.00	(518,475.00)
3136G4B77	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	96.5435	08/04/2025	10,000,000.00	10,000,000.00	9,654,350.00	10,000,000.00	(345,650.00)
3136G4C27	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	96.6031	07/29/2025	15,000,000.00	15,000,000.00	14,490,465.00	15,000,000.00	(509,535.00)
3136G4D75	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	96.5156	07/29/2025	10,000,000.00	10,000,000.00	9,651,560.00	10,000,000.00	(348,440.00)
3136G4F32	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	96.5156	07/29/2025	10,000,000.00	10,000,000.00	9,651,560.00	10,000,000.00	(348,440.00)
3136G4YU1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.730	96.7427	07/15/2025	15,000,000.00	15,000,000.00	14,511,405.00	15,000,000.00	(488,595.00)
3136G4XR9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.740	96.8157	07/07/2025	14,900,000.00	14,900,000.00	14,425,539.30	14,900,000.00	(474,460.70)
3136G4XK4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.650	96.8006	06/30/2025	5,000,000.00	5,000,000.00	4,840,030.00	5,000,000.00	(159,970.00)
3130ALU93	FEDERAL HOME LOAN BANKS	0.750	96.8818	06/30/2025	10,000,000.00	10,000,000.00	9,688,180.00	10,000,000.00	(311,820.00)
3136G4XZ1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.740	96.8724	06/30/2025	5,000,000.00	5,000,000.00	4,843,620.00	5,000,000.00	(156,380.00)
3134GXYR9	FEDERAL HOME LOAN MORTGAGE CORP	3.560	99.0989	06/27/2025	10,000,000.00	10,000,000.00	9,909,890.00	10,000,000.00	(90,110.00)
3130BITQ0	FEDERAL HOME LOAN BANKS	5.375	100.0145	06/27/2025	10,000,000.00	10,000,000.00	10,001,450.00	10,000,000.00	1,450.00
3135GAAZ4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.500	96.7256	06/24/2025	10,000,000.00	10,000,000.00	9,672,560.00	10,000,000.00	(327,440.00)
3130ALHZ0	FEDERAL HOME LOAN BANKS	0.530	96.8024	06/18/2025	10,000,000.00	10,000,000.00	9,680,240.00	10,000,000.00	(319,760.00)
3134GWP91	FEDERAL HOME LOAN MORTGAGE CORP	0.500	96.7895	06/16/2025	5,000,000.00	5,000,000.00	4,839,475.00	5,000,000.00	(160,525.00)
3133ELH80	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.680	96.9680	06/10/2025	5,025,000.00	5,025,000.00	4,872,642.00	5,025,000.00	(152,358.00)
3134GVE95	FEDERAL HOME LOAN MORTGAGE CORP	0.650	97.0592	06/09/2025	15,000,000.00	15,000,000.00	14,558,880.00	15,000,000.00	(441,120.00)
3130BITM1	FEDERAL HOME LOAN BANKS	5.400	100.0008	06/03/2025	25,000,000.00	25,000,000.00	25,000,200.00	25,000,000.00	200.00
3130B1B55	FEDERAL HOME LOAN BANKS	5.545	99.9737	06/02/2025	15,000,000.00	15,000,000.00	14,996,055.00	15,000,000.00	(3,945.00)
3130ARSC6	FEDERAL HOME LOAN BANKS	2.900	98.6818	05/29/2025	10,000,000.00	10,000,000.00	9,868,180.00	10,000,000.00	(131,820.00)
3134GVWM6	FEDERAL HOME LOAN MORTGAGE CORP	0.730	97.1102	05/28/2025	5,000,000.00	5,000,000.00	4,855,510.00	5,000,000.00	(144,490.00)
3134GVWM6	FEDERAL HOME LOAN MORTGAGE CORP	0.730	97.1102	05/28/2025	10,000,000.00	10,000,000.00	9,711,020.00	10,000,000.00	(288,980.00)
3134GVB31	FEDERAL HOME LOAN MORTGAGE CORP	0.760	97.1244	05/28/2025	15,000,000.00	14,992,500.00	14,568,660.00	14,998,890.71	(423,840.00)
3134GVRV2	FEDERAL HOME LOAN MORTGAGE CORP	0.750	97.1337	05/27/2025	10,000,000.00	10,000,000.00	9,713,370.00	10,000,000.00	(286,630.00)
3130ALDX9	FEDERAL HOME LOAN BANKS	0.500	96.9969	05/23/2025	14,750,000.00	14,750,000.00	14,307,042.75	14,750,000.00	(442,957.25)
3130B0XE4	FEDERAL HOME LOAN BANKS	5.406	100.0027	05/23/2025	25,000,000.00	25,000,000.00	25,000,675.00	25,000,000.00	675.00
880591EW8	TENNESSEE VALLEY AUTHORITY	5.146	97.3234	05/15/2025	50,000,000.00	47,884,000.00	48,661,700.00	48,515,901.37	777,700.00
3130B1XD4	FEDERAL HOME LOAN BANKS	5.410	99.9900	05/15/2025	50,000,000.00	50,000,000.00	49,995,000.00	50,000,000.00	(5,000.00)
3130B1B48	FEDERAL HOME LOAN BANKS	5.500	99.9736	05/02/2025	15,000,000.00	15,000,000.00	14,996,040.00	15,000,000.00	(3,960.00)
3130ALWL4	FEDERAL HOME LOAN BANKS	0.720	97.5870	04/08/2025	15,000,000.00	15,000,000.00	14,638,050.00	15,000,000.00	(361,950.00)
3130B0RM3	FEDERAL HOME LOAN BANKS	5.151	100.0109	04/02/2025	10,000,000.00	10,000,000.00	10,001,090.00	10,000,000.00	1,090.00
3133EMUP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.710	97.6465	04/01/2025	10,000,000.00	10,000,000.00	9,764,650.00	10,000,000.00	(235,350.00)
3133EMUP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.710	97.6465	04/01/2025	10,000,000.00	10,000,000.00	9,764,650.00	10,000,000.00	(235,350.00)
3134GWP26	FEDERAL HOME LOAN MORTGAGE CORP	0.500	97.5693	03/28/2025	10,000,000.00	10,000,000.00	9,756,930.00	10,000,000.00	(243,070.00)
3130ALNK6	FEDERAL HOME LOAN BANKS	0.625	97.6674	03/25/2025	10,000,000.00	10,000,000.00	9,766,740.00	10,000,000.00	(233,260.00)
3130ALKF0	FEDERAL HOME LOAN BANKS	0.625	97.6674	03/25/2025	10,000,000.00	10,000,000.00	9,766,740.00	10,000,000.00	(233,260.00)
3130ALKF0	FEDERAL HOME LOAN BANKS	0.625	97.6674	03/25/2025	10,000,000.00	10,000,000.00	9,766,740.00	10,000,000.00	(233,260.00)
3130AR7D7	FEDERAL HOME LOAN BANKS	2.050	98.4563	03/25/2025	5,000,000.00	5,000,000.00	4,922,815.00	5,000,000.00	(77,185.00)
3130ALN34	FEDERAL HOME LOAN BANKS	0.700	97.7177	03/24/2025	10,000,000.00	10,000,000.00	9,771,770.00	10,000,000.00	(228,230.00)
3134GWT22	FEDERAL HOME LOAN MORTGAGE CORP	0.475	97.5954	03/24/2025	15,000,000.00	15,000,000.00	14,639,310.00	15,000,000.00	(360,690.00)
3130ALLP7	FEDERAL HOME LOAN BANKS	0.688	97.7571	03/17/2025	15,000,000.00	14,977,500.00	14,663,565.00	14,996,947.16	(313,935.00)
3130ALLP7	FEDERAL HOME LOAN BANKS	0.701	97.7571	03/17/2025	25,000,000.00	24,950,000.00	24,439,275.00	24,993,149.91	(510,725.00)

3130AR4V0	FEDERAL HOME LOAN BANKS	2.150	98.5659	03/14/2025	5,000,000.00	5,000,000.00	4,928,295.00	5,000,000.00	(71,705.00)
3130AR4G3	FEDERAL HOME LOAN BANKS	4.264	98.6473	03/14/2025	3,500,000.00	3,377,395.00	3,452,655.50	3,464,339.78	75,260.50
3133EMSC7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.512	97.8169	03/03/2025	10,000,000.00	9,987,500.00	9,781,690.00	9,998,433.12	(205,810.00)
3133EMSC7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.480	97.8169	03/03/2025	5,000,000.00	5,000,000.00	4,890,845.00	5,000,000.00	(109,155.00)
3133ENPY0	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.764	98.5092	02/25/2025	5,000,000.00	4,998,000.00	4,925,460.00	4,999,677.01	(72,540.00)
3130AYWS1	FEDERAL HOME LOAN BANKS	5.020	99.9363	02/13/2025	25,000,000.00	25,000,000.00	24,984,075.00	25,000,000.00	(15,925.00)
3130AYWB8	FEDERAL HOME LOAN BANKS	5.250	99.9742	02/07/2025	10,000,000.00	10,000,000.00	9,997,420.00	10,000,000.00	(2,580.00)
3134GWET9	FEDERAL HOME LOAN MORTGAGE CORP	0.510	98.2206	01/29/2025	15,000,000.00	15,000,000.00	14,733,090.00	15,000,000.00	(266,910.00)
3135GALA7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.300	99.9940	01/08/2025	10,000,000.00	10,000,000.00	9,999,400.00	10,000,000.00	(600.00)
3135GALB5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.300	99.9889	01/08/2025	10,000,000.00	10,000,000.00	9,998,890.00	10,000,000.00	(1,110.00)
3130B0FE4	FEDERAL HOME LOAN BANKS	5.093	100.0370	01/08/2025	50,000,000.00	50,000,000.00	50,018,500.00	50,000,000.00	18,500.00
3130B0FE4	FEDERAL HOME LOAN BANKS	5.093	100.0370	01/08/2025	50,000,000.00	50,000,000.00	50,018,500.00	50,000,000.00	18,500.00
3130B0FP9	FEDERAL HOME LOAN BANKS	5.049	100.0213	01/08/2025	25,000,000.00	25,000,000.00	25,005,325.00	25,000,000.00	5,325.00
3135G0X24	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1.098	98.8550	01/07/2025	10,000,000.00	10,247,300.00	9,885,500.00	10,018,061.02	(361,800.00)
3133ENKS8	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.202	98.6973	01/06/2025	5,000,000.00	4,988,750.00	4,934,865.00	4,998,690.42	(53,885.00)
3133EMLP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.339	98.5889	12/23/2024	10,000,000.00	9,992,500.00	9,858,890.00	9,999,417.47	(133,610.00)
3133EMLP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.320	98.5889	12/23/2024	5,000,000.00	5,000,000.00	4,929,445.00	5,000,000.00	(70,555.00)
3133EMLP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.320	98.5889	12/23/2024	15,000,000.00	15,000,000.00	14,788,335.00	15,000,000.00	(211,665.00)
3130ANRB8	FEDERAL HOME LOAN BANKS	0.553	98.7226	12/17/2024	10,000,000.00	9,999,000.00	9,872,260.00	9,999,909.86	(126,740.00)
3133ERHR5	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.325	99.9951	12/17/2024	25,000,000.00	25,000,000.00	24,998,775.00	25,000,000.00	(1,225.00)
3133ERHR5	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.325	99.9951	12/17/2024	50,000,000.00	50,000,000.00	49,997,550.00	50,000,000.00	(2,450.00)
3135GAKL4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.320	100.0046	12/10/2024	10,000,000.00	10,000,000.00	10,000,460.00	10,000,000.00	460.00
3135GAKL4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.320	100.0046	12/10/2024	50,000,000.00	50,000,000.00	50,002,300.00	50,000,000.00	2,300.00
3130AK3T1	FEDERAL HOME LOAN BANKS	0.500	98.7972	12/09/2024	10,000,000.00	10,000,000.00	9,879,720.00	10,000,000.00	(120,280.00)
3133ENGN4	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.970	98.9194	12/09/2024	10,000,000.00	10,000,000.00	9,891,940.00	10,000,000.00	(108,060.00)
3130AXYT9	FEDERAL HOME LOAN BANKS	5.300	100.0018	12/06/2024	9,410,000.00	9,410,000.00	9,410,169.38	9,410,000.00	169.38
3130ALF25	FEDERAL HOME LOAN BANKS	0.400	98.9263	11/26/2024	5,000,000.00	5,000,000.00	4,946,315.00	5,000,000.00	(53,685.00)
3130AXV70	FEDERAL HOME LOAN BANKS	5.271	100.0233	11/20/2024	5,000,000.00	4,999,000.00	5,001,165.00	4,999,780.22	2,165.00
3135G06E8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.420	99.0309	11/18/2024	10,000,000.00	10,000,000.00	9,903,090.00	10,000,000.00	(96,910.00)
3130AXZM3	FEDERAL HOME LOAN BANKS	5.131	99.9957	11/01/2024	50,000,000.00	50,000,000.00	49,997,850.00	50,000,000.00	(2,150.00)
3130ARMT5	FEDERAL HOME LOAN BANKS	2.838	99.6365	10/25/2024	10,000,000.00	9,991,000.00	9,963,650.00	9,999,467.11	(27,350.00)
3130AXL71	FEDERAL HOME LOAN BANKS	5.451	100.0054	10/11/2024	55,000,000.00	55,025,300.00	55,002,970.00	55,002,875.00	(22,330.00)
3130AXL71	FEDERAL HOME LOAN BANKS	5.336	100.0054	10/11/2024	75,000,000.00	75,102,750.00	75,004,050.00	75,012,607.36	(98,700.00)
3133EPYB5	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.362	100.0051	10/10/2024	25,553,000.00	25,580,852.77	25,554,303.20	25,556,415.91	(26,549.57)
3130B1BF3	FEDERAL HOME LOAN BANKS	5.326	99.9961	10/03/2024	10,000,000.00	10,000,000.00	9,999,610.00	10,000,000.00	(390.00)
3130B1BF3	FEDERAL HOME LOAN BANKS	5.326	99.9961	10/03/2024	20,000,000.00	20,000,000.00	19,999,220.00	20,000,000.00	(780.00)
3130B1BF3	FEDERAL HOME LOAN BANKS	5.326	99.9961	10/03/2024	15,000,000.00	15,000,000.00	14,999,415.00	15,000,000.00	(585.00)
3130ALTH7	FEDERAL HOME LOAN BANKS	0.510	99.6381	09/30/2024	25,000,000.00	25,000,000.00	24,909,525.00	25,000,000.00	(90,475.00)
3130APBH7	FEDERAL HOME LOAN BANKS	0.590	99.6425	09/30/2024	20,000,000.00	19,988,000.00	19,928,500.00	19,999,682.48	(59,500.00)
3130ANX88	FEDERAL HOME LOAN BANKS	0.500	99.6768	09/27/2024	10,000,000.00	10,000,000.00	9,967,680.00	10,000,000.00	(32,320.00)
3134GXVM3	FEDERAL HOME LOAN MORTGAGE CORP	3.001	99.8657	09/23/2024	15,000,000.00	15,000,000.00	14,979,855.00	15,000,000.00	(20,145.00)
3130AXE38	FEDERAL HOME LOAN BANKS	5.533	100.0006	09/20/2024	35,000,000.00	34,989,500.00	35,000,210.00	34,999,434.84	10,710.00
3133EKP75	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.671	99.8528	09/17/2024	6,128,000.00	6,107,471.20	6,118,979.58	6,127,815.83	11,508.38
3136G43H4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.400	99.8211	09/16/2024	10,000,000.00	10,000,000.00	9,982,110.00	10,000,000.00	(17,890.00)
3130ATVD6	FEDERAL HOME LOAN BANKS	5.479	99.9825	09/13/2024	46,405,000.00	46,163,694.00	46,396,879.13	46,396,062.74	233,185.13
3134GWN44	FEDERAL HOME LOAN MORTGAGE CORP	0.450	99.8902	09/11/2024	10,000,000.00	10,000,000.00	9,989,020.00	10,000,000.00	(10,980.00)
3133EKQA7	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.693	99.9348	09/10/2024	2,064,000.00	2,101,585.44	2,062,654.27	2,064,190.52	(38,931.17)
3134GWN85	FEDERAL HOME LOAN MORTGAGE CORP	0.450	99.9040	09/10/2024	10,000,000.00	10,000,000.00	9,990,400.00	10,000,000.00	(9,600.00)
3134GWL79	FEDERAL HOME LOAN MORTGAGE CORP	0.400	99.9030	09/10/2024	10,000,000.00	10,000,000.00	9,990,300.00	10,000,000.00	(9,700.00)
3134GWL79	FEDERAL HOME LOAN MORTGAGE CORP	0.400	99.9030	09/10/2024	10,000,000.00	10,000,000.00	9,990,300.00	10,000,000.00	(9,700.00)
3130AYEE2	FEDERAL HOME LOAN BANKS	5.082	99.9915	09/09/2024	10,000,000.00	9,995,400.00	9,999,150.00	9,999,849.18	3,750.00
3133EL5S9	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.905	99.9871	09/03/2024	10,000,000.00	9,449,800.00	9,998,710.00	9,998,727.86	548,910.00

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Agency									0.00
AGCY DISC									0.00

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Principal	Market Value	Book Value	Net Unrealized Gain/Loss
313385FB7	FEDERAL HOME LOAN BANKS	5.160	97.0357	05/02/2025	50,000,000.00	47,664,513.89	48,517,850.00	48,320,937.50	853,336.11
313385CA2	FEDERAL HOME LOAN BANKS	5.202	97.7843	02/18/2025	15,000,000.00	14,503,416.67	14,667,645.00	14,642,291.67	164,228.33
313313CA4	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.202	97.7843	02/18/2025	20,000,000.00	19,337,888.89	19,556,860.00	19,523,055.56	218,971.11
313313BM9	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.013	97.9465	02/05/2025	50,000,000.00	47,965,694.44	48,973,250.00	48,942,430.55	1,007,555.56
313385BK1	FEDERAL HOME LOAN BANKS	5.175	97.9716	02/03/2025	25,000,000.00	24,224,541.67	24,492,900.00	24,458,576.39	268,358.33

313385AY2	FEDERAL HOME LOAN BANKS	4.837	98.1075	01/23/2025	14,470,000.00	13,811,144.66	14,196,155.25	14,199,700.37	385,010.59
313385AK2	FEDERAL HOME LOAN BANKS	5.076	98.2623	01/10/2025	50,000,000.00	48,068,131.94	49,131,150.00	49,105,743.05	1,063,018.06
313385AK2	FEDERAL HOME LOAN BANKS	5.243	98.2623	01/10/2025	25,000,000.00	24,183,480.00	24,565,575.00	24,536,951.86	382,095.00
313385AK2	FEDERAL HOME LOAN BANKS	5.243	98.2623	01/10/2025	25,000,000.00	24,183,479.11	24,565,575.00	24,536,951.36	382,095.89
313385AK2	FEDERAL HOME LOAN BANKS	5.241	98.2623	01/10/2025	25,000,000.00	24,197,618.06	24,565,575.00	24,536,951.39	367,956.94
313385AJ5	FEDERAL HOME LOAN BANKS	5.242	98.2744	01/09/2025	25,000,000.00	24,187,013.89	24,568,600.00	24,540,486.11	381,586.11
313385AC0	FEDERAL HOME LOAN BANKS	5.243	98.3472	01/03/2025	25,000,000.00	24,228,673.61	24,586,800.00	24,561,263.89	358,126.39
313384V30	FEDERAL HOME LOAN BANKS	4.999	98.3962	12/30/2024	10,000,000.00	9,569,325.00	9,839,620.00	9,839,000.00	270,295.00
313384N70	FEDERAL HOME LOAN BANKS	4.921	99.0625	11/08/2024	25,000,000.00	23,913,614.58	24,765,625.00	24,775,458.33	852,010.42
313384N39	FEDERAL HOME LOAN BANKS	4.865	99.1166	11/04/2024	15,000,000.00	14,399,475.00	14,867,490.00	14,874,400.00	468,015.00
313384N39	FEDERAL HOME LOAN BANKS	5.294	99.1166	11/04/2024	10,000,000.00	9,770,444.44	9,911,660.00	9,908,177.78	141,215.56
313384N39	FEDERAL HOME LOAN BANKS	5.294	99.1166	11/04/2024	15,000,000.00	14,655,666.67	14,867,490.00	14,862,266.67	211,823.33
313384J75	FEDERAL HOME LOAN BANKS	5.208	99.5091	10/07/2024	10,000,000.00	9,551,938.00	9,950,910.00	9,949,750.06	398,972.00
313384G29	FEDERAL HOME LOAN BANKS	5.237	99.8105	09/16/2024	10,000,000.00	9,578,333.33	9,981,050.00	9,978,916.67	402,716.67

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Agency CMO  
FHLMC CMO

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Principal	Market Value	Book Value	Net Unrealized Gain/Loss
3137BHCY1	FHMS K-044 A2	5.154	99.0404	01/25/2025	18,359,091.74	17,720,109.45	18,182,921.20	18,219,884.88	462,811.75
3137BHCY1	FHMS K-044 A2	5.179	99.0404	01/25/2025	14,739,157.78	14,375,284.83	14,597,723.48	14,621,717.30	222,438.65
3137FEUA6	FHMS K-730 A2	5.396	99.3127	01/25/2025	45,918,519.00	44,793,056.29	45,602,921.48	45,649,817.53	809,865.19

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Agency CMO  
FNMA CMO

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Principal	Market Value	Book Value	Net Unrealized Gain/Loss
3136B2HA3	FNA 2018-M10 A2	5.208	97.4114	07/25/2028	9,629,319.46	9,153,871.84	9,380,056.73	9,209,135.50	226,184.88
3136AW7J0	FNA 2017-M8 A2	3.448	97.1330	05/25/2027	11,438,822.40	11,295,837.11	11,110,867.93	11,358,253.30	(184,969.18)

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Agency MBS  
FHLMC

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Principal	Market Value	Book Value	Net Unrealized Gain/Loss
3132XKR25	FH WN5004	4.439	99.6305	06/01/2029	22,870,000.00	22,696,688.28	22,785,488.95	22,697,879.43	88,800.67
3132WW2J0	FH WA3276	4.668	101.7799	02/01/2029	14,761,501.82	14,724,598.08	15,024,239.43	14,726,026.75	299,641.36
3132XG2H8	FH WN2575	4.428	100.8592	02/01/2029	33,705,000.00	33,947,254.69	33,994,578.19	33,942,400.77	47,323.50
3132XGYU4	FH WN2522	4.779	101.0875	12/01/2028	10,000,000.00	9,884,375.00	10,108,745.00	9,897,104.36	224,370.00
3132XGX35	FH WN2497	4.611	101.0884	10/01/2028	28,340,000.00	28,187,229.69	28,648,461.91	28,210,505.67	461,232.22
3137FJYH6	FHMS K-W07 A2	5.264	97.3328	09/25/2028	16,627,402.00	15,471,927.46	16,183,914.94	15,687,453.06	711,987.48
3137FGZH1	FHMS K-W06 A2	5.290	98.0247	06/25/2028	25,000,000.00	23,507,812.50	24,506,179.50	23,800,467.01	998,367.00
3132XFLR7	FH WN1235	4.690	98.9549	01/01/2028	20,000,000.00	19,760,937.50	19,790,979.80	19,829,959.64	30,042.30
3132XFLR7	FH WN1235	4.333	98.9549	01/01/2028	10,000,000.00	9,953,125.00	9,895,489.90	9,966,244.45	(57,635.10)
3132XGRH1	FH WN2287	3.945	97.7134	11/01/2027	24,714,069.50	24,501,682.97	24,148,952.64	24,573,047.77	(352,730.32)
3132XGRH1	FH WN2287	4.073	97.7134	11/01/2027	24,714,069.50	24,438,932.40	24,148,952.64	24,519,775.98	(289,979.76)
3132XGQ74	FH WN2277	4.062	98.4574	11/01/2027	9,885,627.80	9,772,869.86	9,733,129.73	9,810,455.84	(39,740.13)
3137FBX3	FHMS K-068 A2	4.548	97.4145	08/25/2027	9,525,000.00	9,120,187.50	9,278,729.70	9,184,240.11	158,542.20
3137F2LJ3	FHMS K-066 A2	3.111	97.2290	06/25/2027	11,095,000.00	11,084,598.44	10,787,553.44	11,089,082.38	(297,045.00)
3137BXQY1	FHMS K-064 A2	3.154	97.6558	03/25/2027	1,000,000.00	1,001,760.00	976,557.94	1,000,919.89	(25,202.06)
3137BXS3	FHMS K-IR2 A2	4.545	97.3047	03/25/2027	15,000,000.00	14,389,453.20	14,595,707.10	14,499,362.61	206,253.90
3137BYLD0	FHMS K-L01 A2E	4.184	97.6209	02/25/2027	15,000,000.00	14,494,950.00	14,643,129.45	14,703,287.33	148,179.45
3137BTUM1	FHMS K-061 A2	4.501	98.1060	11/25/2026	8,846,306.19	8,480,865.28	8,678,756.44	8,645,427.97	197,891.16
3137BTUM1	FHMS K-061 A2	4.561	98.1060	11/25/2026	8,354,844.74	8,041,705.15	8,196,603.31	8,153,140.01	154,898.15
3137BRQJ7	FHMS K-057 A2	4.657	96.9864	07/25/2026	15,000,000.00	14,319,726.56	14,547,967.05	14,476,471.59	228,240.49
3137FNWX4	FHMS K-736 A2	3.655	96.5192	07/25/2026	10,000,000.00	9,503,906.25	9,651,920.80	9,774,410.74	148,014.55
3137FMU67	FHMS K-735 A2	3.518	97.5388	05/25/2026	14,540,824.20	14,199,455.63	14,182,941.36	14,392,922.19	(16,514.27)
3137BM7C4	FHMS K-051 A2	4.877	98.5233	09/25/2025	8,972,189.51	8,758,048.58	8,839,701.49	8,833,850.68	81,652.91
3137FG7F6	FHMS K-732 A2	5.197	98.7805	05/25/2025	14,872,689.33	14,570,587.90	14,691,323.28	14,729,339.24	120,735.38

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Agency MBS  
FNMA

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Principal	Market Value	Book Value	Net Unrealized Gain/Loss
3140HVB60	FN BL3660	4.458	93.8816	08/01/2029	25,000,000.00	23,114,257.81	23,470,389.25	23,146,272.05	356,131.44
3140HUNU6	FN BL3102	4.475	93.5043	08/01/2029	22,464,040.25	20,692,364.58	21,004,836.17	20,722,442.31	312,471.60
3140HUNU6	FN BL3102	4.396	93.5043	08/01/2029	24,980,012.76	23,091,875.07	23,357,377.83	23,119,855.16	265,502.75
3140HUNU6	FN BL3102	4.139	93.5043	08/01/2029	4,898,059.34	4,579,494.15	4,579,894.48	4,582,656.96	400.33
3140NVFJ1	FN BZ1068	4.555	102.1400	06/01/2029	10,000,000.00	10,000,000.00	10,214,001.20	10,000,000.00	214,001.20
3140NVFJ1	FN BZ1068	4.555	102.1400	06/01/2029	15,000,000.00	15,000,000.00	15,321,001.80	15,000,000.00	321,001.80
3140NVE37	FN BZ1053	4.596	102.2553	06/01/2029	15,770,000.00	15,770,000.00	16,125,666.33	15,770,000.00	355,666.33
3140NU4W6	FN BZ0836	4.606	102.2388	05/01/2029	16,365,000.00	16,365,000.00	16,731,375.37	16,365,000.00	366,375.37
3140NU6F1	FN BZ0869	4.623	102.2029	04/01/2029	32,230,000.00	32,189,712.50	32,940,007.88	32,192,492.49	750,295.38
3140NUPT0	FN BZ0433	4.580	100.5251	03/01/2029	25,000,000.00	24,609,375.00	25,131,278.75	24,645,043.58	521,903.75
3140NUPT0	FN BZ0433	4.612	100.5251	03/01/2029	25,681,000.00	25,236,598.32	25,815,854.78	25,272,429.14	579,256.46
3140NURK7	FN BZ0489	4.552	101.9505	02/01/2029	25,000,000.00	25,000,000.00	25,487,633.50	25,000,000.00	487,633.50
3140NURK7	FN BZ0489	4.636	101.9505	02/01/2029	16,000,000.00	15,942,500.00	16,312,085.44	15,945,085.80	369,585.44
3140NUNR6	FN BZ0399	4.670	101.9568	02/01/2029	15,000,000.00	14,936,718.75	15,293,514.45	14,943,446.32	356,795.70
3140LLKK6	FN BS9297	5.110	101.1645	10/01/2028	21,050,000.00	20,402,054.69	21,295,131.67	20,516,250.58	893,076.98
3140LLZT1	FN BS9753	5.092	103.5941	10/01/2028	20,000,000.00	19,946,875.00	20,718,812.00	19,955,945.84	771,937.00
3140LLB83	FN BS9062	5.049	101.3161	09/01/2028	20,000,000.00	19,481,250.00	20,263,216.60	19,577,539.72	781,966.60
3140LLMH1	FN BS9359	5.051	102.4926	08/01/2028	15,874,000.00	15,699,758.05	16,269,673.42	15,733,228.26	569,915.37
3140LLFK2	FN BS9169	5.040	102.1808	08/01/2028	17,532,000.00	17,273,813.91	17,914,346.45	17,322,580.77	640,532.54
3136BQDE6	FNA 2023-M6 A2	4.724	99.8189	07/25/2028	25,000,000.00	24,483,398.44	24,954,716.50	24,565,669.72	471,318.06
3140LKKW2	FN BS8408	4.658	101.0074	06/01/2028	12,003,000.00	11,878,750.20	12,123,915.22	11,893,682.53	245,165.02
3140LKYQ0	FN BS8818	4.526	99.1136	06/01/2028	25,000,000.00	24,363,281.25	24,778,405.50	24,516,008.90	415,124.25
3140LKU84	FN BS8706	4.510	99.7092	06/01/2028	25,000,000.00	24,478,515.63	24,927,288.00	24,601,611.55	448,772.37
3140LKP9	FN BS8369	4.649	99.7839	05/01/2028	16,850,000.00	16,657,804.69	16,813,580.92	16,688,671.69	155,776.23
3140LKM6	FN BS8367	4.651	100.2423	05/01/2028	14,563,000.00	14,304,734.30	14,598,279.45	14,337,144.11	293,545.15
3140LKC8	FN BS8358	4.074	99.8209	04/01/2028	24,459,000.00	24,459,000.00	24,415,189.53	24,459,000.00	(43,810.47)
3140LBU27	FN BS1500	4.591	89.9257	03/01/2028	29,612,500.00	26,109,896.48	26,629,255.91	26,306,642.87	519,359.43
3140LBP64	FN BS1344	4.165	90.2913	03/01/2028	20,000,000.00	18,017,968.75	18,058,266.60	18,036,420.55	40,297.85
3140LHSB7	FN BS6813	4.363	100.4806	02/01/2028	19,478,000.00	19,459,739.38	19,571,617.31	19,465,367.38	111,877.93
3140LJS23	FN BS7736	4.416	99.6776	02/01/2028	20,000,000.00	19,731,250.00	19,935,520.00	19,813,563.09	204,270.00
3140LJS23	FN BS7736	4.071	99.6776	02/01/2028	15,000,000.00	15,000,000.00	14,951,640.00	15,000,000.00	(48,360.00)
3140LJS23	FN BS7736	4.078	99.6776	02/01/2028	10,000,000.00	10,000,000.00	9,967,760.00	10,000,000.00	(32,240.00)
3140LHVX5	FN BS6929	4.280	100.0034	11/01/2027	31,100,000.00	30,996,738.28	31,101,061.75	31,033,646.17	104,323.47
3140LH4A5	FN BS7116	4.363	99.5930	11/01/2027	20,210,000.00	20,210,000.00	20,127,736.41	20,210,000.00	(82,263.59)
3136BML55	FNA 2022-M11 A2	4.554	96.5164	10/25/2027	26,166,714.00	24,930,598.43	25,255,167.47	25,376,134.12	324,569.04
3138LKZ34	FN AN7061	6.197	95.7367	10/01/2027	12,800,000.00	12,028,000.00	12,254,296.70	12,143,537.42	226,296.70
3136AY6X6	FNA 2017-M15 A2	4.609	96.6485	09/25/2027	14,353,461.48	13,773,155.44	13,872,410.82	13,948,725.74	99,255.37
3138LJ5T3	FN AN6257	4.582	96.9897	08/01/2027	15,065,923.62	14,284,967.34	14,612,392.16	14,594,335.95	327,424.82
3138LHUZ5	FN AN5099	3.076	97.1128	04/01/2027	23,627,372.25	23,605,221.57	22,945,205.36	23,615,112.59	(660,016.22)
3140HV2G8	FN BL4374	4.291	95.1524	10/01/2026	21,300,000.00	19,947,117.19	20,267,450.55	20,272,836.23	320,333.36
3138LENE7	FN AN2188	3.543	96.4864	07/01/2026	9,797,546.70	9,609,250.09	9,453,304.02	9,713,072.47	(155,946.08)
3138LD5W9	FN AN1760	4.176	96.6819	06/01/2026	15,000,000.00	14,582,812.50	14,502,281.55	14,816,310.82	(80,530.95)
3138LCW35	FN AN0665	5.458	97.8716	02/01/2026	14,654,148.93	14,146,405.50	14,342,249.14	14,260,419.74	195,843.65
3138LCH81	FN AN0254	3.738	97.8701	12/01/2025	7,215,776.16	7,079,352.89	7,062,088.21	7,166,286.10	(17,264.68)
3138LCHR9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	2.939	97.8701	12/01/2025	13,796,895.00	13,783,960.41	13,503,036.59	13,792,308.55	(280,923.82)
3140JAVC9	FN BM6010	4.860	98.7908	09/01/2025	15,303,634.37	14,873,219.65	15,118,578.54	15,117,715.59	245,358.89
3138LAF46	FN AM9186	5.429	98.0767	06/01/2025	5,388,495.42	5,237,996.41	5,284,856.93	5,309,786.17	46,860.52
3136AMST7	FNA 2015-M03 A2	6.104	99.3207	10/25/2024	10,578,664.29	10,325,768.03	10,506,803.21	10,552,858.55	181,035.17
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Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Principal	Market Value	Book Value	Net Unrealized Gain/Loss
06418NCN0	Bank of Nova Scotia, Houston Branch	5.560	100.0000	05/27/2025	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00	0.00
06418NCM2	Bank of Nova Scotia, Houston Branch	4.620	100.0000	05/23/2025	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00



06367DLH6	Bank of Montreal - Chicago Branch	4.830	100.0000	05/06/2025	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	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	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	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	50,000,000.00	0.00
89115BWZ9	Toronto-Dominion Bank - New York Branch	5.000	100.0000	02/11/2025	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	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	25,000,000.00	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	25,000,000.00	0.00
06051WNV2	Bank of America, National Association	5.400	100.0000	01/31/2025	50,000,000.00	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	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	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	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	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	50,000,000.00	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	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	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	30,000,000.00	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	100,000,000.00	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	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	50,000,000.00	0.00
06051WPC2	Bank of America, National Association	5.390	100.0000	01/09/2025	25,000,000.00	25,000,000.00	25,000,000.00	25,000,000.00	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	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	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	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	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	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	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	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	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	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	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	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	50,000,000.00	0.00
89115BPP6	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	50,000,000.00	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	90,000,000.00	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	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	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	25,000,000.00	0.00
89115BL99	Toronto-Dominion Bank - New York Branch	5.680	100.0000	11/21/2024	25,000,000.00	25,000,000.00	25,000,000.00	25,000,000.00	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	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	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	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	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	50,000,000.00	0.00
06051WNX8	Bank of America, National Association	5.390	100.0000	10/30/2024	50,000,000.00	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	50,000,000.00	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	50,000,000.00	0.00
78015JDK0	Royal Bank of Canada New York Branch	5.880	100.0000	10/22/2024	25,000,000.00	25,000,000.00	25,000,000.00	25,000,000.00	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	25,000,000.00	0.00
78015JJT5	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	50,000,000.00	0.00
78015JJT5	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	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	50,000,000.00	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	30,000,000.00	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	25,000,000.00	0.00
22536HPL7	Credit Agricole Corporate And Investment Bank, New	5.330	100.0000	09/04/2024	30,000,000.00	30,000,000.00	30,000,000.00	30,000,000.00	0.00
22536HQP7	Credit Agricole Corporate And Investment Bank, New	5.330	100.0000	09/03/2024	20,000,000.00	20,000,000.00	20,000,000.00	20,000,000.00	0.00
22536HQZ5	Credit Agricole Corporate And Investment Bank, New	5.330	100.0000	09/03/2024	30,000,000.00	30,000,000.00	30,000,000.00	30,000,000.00	0.00
22536HRV3	Credit Agricole Corporate And Investment Bank, New	5.330	100.0000	09/03/2024	70,000,000.00	70,000,000.00	70,000,000.00	70,000,000.00	0.00
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Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Principal	Market Value	Book Value	Net Unrealized Gain/Loss
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7426M2RW3	Private Export Funding Corporation	4.786	96.8871	04/30/2025	25,000,000.00	24,160,416.67	24,221,770.84	24,221,770.84		61,354.17
46651VFW1	J.P. Morgan Securities LLC	5.019	100.0000	04/29/2025	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00		0.00
7426M2PK1	Private Export Funding Corporation	4.898	97.7200	02/19/2025	25,000,000.00	24,395,861.11	24,430,000.00	24,432,375.00		34,138.89
7426M2PK1	Private Export Funding Corporation	4.916	97.7200	02/19/2025	30,000,000.00	29,304,000.00	29,316,000.00	29,316,000.00		12,000.00
46651VFU5	J.P. Morgan Securities LLC	5.416	100.0000	02/10/2025	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00		0.00
7426M4P35	Private Export Funding Corporation	5.186	97.8300	02/03/2025	10,000,000.00	9,689,200.00	9,783,000.00	9,783,000.00		93,800.00
7426M2NX5	Private Export Funding Corporation	5.262	97.8424	01/31/2025	50,000,000.00	48,388,930.56	48,921,222.23	48,921,222.23		532,291.67
7426M2NV9	Private Export Funding Corporation	5.267	97.8667	01/29/2025	50,000,000.00	48,499,555.56	48,933,333.34	48,933,333.34		433,777.78
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	50,000,000.00		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	50,000,000.00		0.00
7426M2N80	Private Export Funding Corporation	5.254	98.1689	01/08/2025	25,000,000.00	24,272,534.72	24,542,229.17	24,542,229.17		269,694.45
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	50,000,000.00		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	50,000,000.00		0.00
7426M2MT5	Private Export Funding Corporation	5.204	98.3620	12/27/2024	25,000,000.00	24,062,000.00	24,590,500.00	24,590,500.00		528,500.00
63763PMC0	National Securities Clearing Corporation	5.243	98.5607	12/12/2024	25,000,000.00	24,086,305.56	24,640,166.67	24,640,166.67		553,861.11
7426M2LL3	Private Export Funding Corporation	5.160	98.8889	11/20/2024	25,000,000.00	24,079,861.11	24,722,222.22	24,722,222.22		642,361.11
7426M2L66	Private Export Funding Corporation	5.358	99.0430	11/06/2024	25,000,000.00	24,365,625.00	24,760,750.00	24,760,750.00		395,125.00
7426M4KH9	Private Export Funding Corporation	5.211	99.3522	10/17/2024	25,000,000.00	24,281,750.00	24,838,041.67	24,838,041.67		556,291.67
89233GK70	Toyota Motor Credit Corporation	5.438	99.4670	10/07/2024	25,000,000.00	24,666,875.00	24,866,750.00	24,866,750.00		199,875.00
89233GJP2	Toyota Motor Credit Corporation	5.436	99.6743	09/23/2024	25,000,000.00	24,692,784.72	24,918,569.44	24,918,569.44		225,784.72
82619TJL2	Siemens Capital Company LLC	5.373	99.7208	09/20/2024	23,658,000.00	23,546,754.82	23,591,948.17	23,591,948.17		45,193.35
82619TJL2	Siemens Capital Company LLC	5.373	99.7208	09/20/2024	50,000,000.00	49,764,888.89	49,860,402.77	49,860,402.78		95,513.88
82619TJL2	Siemens Capital Company LLC	5.373	99.7208	09/20/2024	50,000,000.00	49,764,888.89	49,860,402.77	49,860,402.78		95,513.88
03785DJH0	Apple Inc.	5.384	99.7644	09/17/2024	40,000,000.00	39,811,555.56	39,905,777.78	39,905,777.78		94,222.22
89116EJD6	Toronto Dominion Holdings (U.S.A.), Inc.	5.321	99.8283	09/13/2024	50,000,000.00	48,075,902.78	49,914,166.67	49,914,166.67		1,838,263.89
6698M4JD5	Novartis Finance Corporation	5.391	99.8230	09/13/2024	20,100,000.00	20,025,881.25	20,064,423.00	20,064,423.00		38,541.75
24422LJC8	John Deere Capital Corporation	5.380	99.8381	09/12/2024	49,000,000.00	48,826,866.67	48,920,647.22	48,920,647.22		93,780.55
63763PJA8	National Securities Clearing Corporation	5.427	99.8670	09/10/2024	36,140,000.00	35,670,019.38	36,091,933.80	36,091,933.80		421,914.42
93114EJA6	Walmart Inc.	5.380	99.8675	09/10/2024	34,000,000.00	33,889,877.78	33,954,950.00	33,954,950.00		65,072.22
63763PJ67	National Securities Clearing Corporation	5.426	99.9261	09/06/2024	50,000,000.00	49,379,333.34	49,963,055.56	49,963,055.56		583,722.22
89116EJ61	Toronto Dominion Holdings (U.S.A.), Inc.	5.481	99.9264	09/06/2024	50,000,000.00	48,027,222.22	49,963,194.44	49,963,194.44		1,935,972.22
93114EJ57	Walmart Inc.	5.378	99.9411	09/05/2024	29,830,000.00	29,755,342.14	29,812,433.44	29,812,433.44		57,091.30
93114EJ57	Walmart Inc.	5.378	99.9411	09/05/2024	50,000,000.00	49,874,861.11	49,970,555.56	49,970,555.56		95,694.45
63763PJ42	National Securities Clearing Corporation	5.422	99.9557	09/04/2024	50,000,000.00	49,438,444.44	49,977,833.33	49,977,833.33		539,388.89
93114EJ40	Walmart Inc.	5.367	99.9559	09/04/2024	50,000,000.00	49,889,791.67	49,977,958.33	49,977,958.33		88,166.66
21687AJ38	COOPÉRATIVE RABOBANK U.A., NEW YORK BRANCH	5.470	99.9706	09/03/2024	25,000,000.00	24,022,819.44	24,992,652.78	24,992,652.78		969,833.34
22533TJ31	Credit Agricole Corporate And Investment Bank, New	5.383	99.9705	09/03/2024	50,000,000.00	49,970,500.00	49,985,250.00	49,985,250.00		14,750.00
22533TJ31	Credit Agricole Corporate And Investment Bank, New	5.383	99.9705	09/03/2024	50,000,000.00	49,970,500.00	49,985,250.00	49,985,250.00		14,750.00
22533TJ31	Credit Agricole Corporate And Investment Bank, New	5.383	99.9705	09/03/2024	50,000,000.00	49,970,500.00	49,985,250.00	49,985,250.00		14,750.00
22533TJ31	Credit Agricole Corporate And Investment Bank, New	5.383	99.9705	09/03/2024	50,000,000.00	49,970,500.00	49,985,250.00	49,985,250.00		14,750.00

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Corporate CORP										
Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Principal	Market Value	Book Value	Net Unrealized Gain/Loss	
037833EH9	APPLE INC	4.155	90.8599	08/05/2028	9,500,000.00	8,546,390.00	8,631,690.50	8,562,087.28		85,300.50
037833ET3	APPLE INC	4.014	100.3485	05/10/2028	15,470,000.00	15,461,800.00	15,523,912.95	15,461,920.86		62,112.05
931142FB4	WALMART INC	4.249	99.7476	04/15/2028	5,000,000.00	4,940,550.00	4,987,380.00	4,941,912.12		46,830.00
037833EC0	APPLE INC	3.934	90.9574	02/08/2028	10,000,000.00	9,122,700.00	9,095,740.00	9,130,322.67		(26,960.00)
037833DB3	APPLE INC	4.444	96.7942	09/12/2027	4,296,000.00	4,104,656.16	4,158,278.83	4,110,362.91		53,622.67
931142EX7	WALMART INC	4.404	100.0654	09/09/2027	20,000,000.00	19,738,000.00	20,013,080.00	19,745,610.92		275,080.00
931142EX7	WALMART INC	4.326	100.0654	09/09/2027	3,770,000.00	3,729,095.50	3,772,465.58	3,730,213.70		43,370.08
594918CQ5	MICROSOFT CORP	3.994	98.4759	06/15/2027	6,441,000.00	6,339,103.38	6,342,832.72	6,340,875.50		3,729.34
771196BV3	ROCHE HOLDINGS INC	4.559	95.5530	03/10/2027	5,000,000.00	4,726,800.00	4,777,650.00	4,735,705.57		50,850.00
771196BV3	ROCHE HOLDINGS INC	4.326	95.5530	03/10/2027	25,000,000.00	23,772,500.00	23,888,250.00	23,811,263.16		115,750.00
771196BV3	ROCHE HOLDINGS INC	4.213	95.5530	03/10/2027	20,000,000.00	19,084,800.00	19,110,600.00	19,100,444.44		25,800.00
771196BV3	ROCHE HOLDINGS INC	4.128	95.5530	03/10/2027	5,710,000.00	5,461,957.60	5,456,076.30	5,464,360.59		(5,881.30)
037833CJ7	APPLE INC	4.528	98.4115	02/09/2027	4,700,000.00	4,537,897.00	4,625,340.50	4,575,488.13		87,443.50
037833CJ7	APPLE INC	4.797	98.4115	02/09/2027	5,000,000.00	4,824,950.00	4,920,575.00	4,835,994.16		95,625.00
037833CJ7	APPLE INC	3.970	98.4115	02/09/2027	5,000,000.00	4,927,850.00	4,920,575.00	4,928,650.78		(7,275.00)
037833CJ7	APPLE INC	4.004	98.4115	02/09/2027	10,000,000.00	9,847,890.00	9,841,150.00	9,849,578.24		(6,740.00)
771196BL5	ROCHE HOLDINGS INC	4.335	95.7019	01/28/2027	3,000,000.00	2,837,190.00	2,871,057.00	2,868,465.08		33,867.00

771196BL5	ROCHE HOLDINGS INC	4.325	95.7019	01/28/2027	3,000,000.00	2,838,030.00	2,871,057.00	2,869,143.72	33,027.00
771196BL5	ROCHE HOLDINGS INC	4.903	95.7019	01/28/2027	5,000,000.00	4,696,050.00	4,785,095.00	4,717,577.11	89,045.00
594918CG7	MICROSOFT CORP	4.560	98.3847	09/15/2026	14,108,000.00	13,685,606.48	13,880,113.48	13,797,772.18	194,507.00
037833DN7	APPLE INC	5.003	95.9316	09/11/2026	10,557,000.00	9,891,064.44	10,127,499.01	9,967,535.51	236,434.57
594918BR4	MICROSOFT CORP	4.510	96.8756	08/08/2026	11,846,000.00	11,367,421.60	11,475,883.58	11,389,410.34	108,461.98
594918BR4	MICROSOFT CORP	4.070	96.8756	08/08/2026	20,000,000.00	19,370,400.00	19,375,120.00	19,385,203.87	4,720.00
037833BZ2	APPLE INC	4.875	96.8267	08/04/2026	34,000,000.00	32,335,360.00	32,921,078.00	32,511,366.52	585,718.00
037833BZ2	APPLE INC	5.028	96.8267	08/04/2026	16,000,000.00	15,169,920.00	15,492,272.00	15,256,739.59	322,352.00
459058LE1	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	4.764	100.9903	04/10/2026	20,000,000.00	19,994,800.00	20,198,060.00	19,995,825.75	203,260.00
459058LE1	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	4.764	100.9903	04/10/2026	50,000,000.00	49,987,000.00	50,495,150.00	49,989,564.38	508,150.00
037833BY5	APPLE INC	4.412	98.6028	02/23/2026	10,000,000.00	9,763,800.00	9,860,280.00	9,837,931.39	96,480.00
037833BY5	APPLE INC	4.411	98.6028	02/23/2026	436,000.00	425,706.04	429,908.21	428,936.80	4,202.17
771196BJ0	ROCHE HOLDINGS INC	4.882	98.3686	11/10/2025	3,300,000.00	3,200,637.00	3,246,163.80	3,229,832.95	45,526.80
037833BG4	APPLE INC	5.252	98.9722	05/13/2025	27,608,000.00	27,095,043.36	27,324,244.98	27,227,032.20	229,201.62
037833DT4	APPLE INC	5.290	97.5188	05/11/2025	25,096,000.00	24,139,591.44	24,473,318.05	24,401,432.40	333,726.61
037833DT4	APPLE INC	5.271	97.5188	05/11/2025	28,421,000.00	27,345,833.57	27,715,818.15	27,637,930.81	369,984.58
037833DT4	APPLE INC	5.192	97.5188	05/11/2025	10,000,000.00	9,655,200.00	9,751,880.00	9,728,470.00	96,680.00
037833DT4	APPLE INC	5.283	97.5188	05/11/2025	6,487,000.00	6,260,603.70	6,326,044.56	6,307,025.65	65,440.86
037833DT4	APPLE INC	5.230	97.5188	05/11/2025	44,549,000.00	43,061,508.89	43,443,650.21	43,327,997.53	382,141.32
771196BT8	ROCHE HOLDINGS INC	5.173	98.5028	03/10/2025	4,130,000.00	4,016,920.60	4,068,165.64	4,066,808.57	51,245.04
037833DF4	APPLE INC	5.294	99.1506	01/13/2025	25,000,000.00	24,709,750.00	24,787,650.00	24,773,875.00	77,900.00
037833DF4	APPLE INC	5.029	99.1506	01/13/2025	10,000,000.00	9,916,700.00	9,915,060.00	9,917,925.00	(1,640.00)
---	---	4.747	97.8997	05/23/2026	537,425,000.00	520,931,077.66	525,900,166.03	522,958,593.39	4,969,088.37

**MM Fund  
MMFUND**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Principal	Market Value	Book Value	Net Unrealized Gain/Loss
949921I26	ALLSPRING:GOVT MM SEL	5.210	1.0000	08/31/2024	1,000,000.00	1,000,000.00	1,000,000.00	1,000,000.00	0.00
31607A703	FIDELITY IMM:GOVT INSTL	5.240	1.0000	08/31/2024	25,000,000.00	25,000,000.00	25,000,000.00	25,000,000.00	0.00
31607A703	FIDELITY IMM:GOVT INSTL	5.240	1.0000	08/31/2024	15,000,000.00	15,000,000.00	15,000,000.00	15,000,000.00	0.00
69347S	PNC BANK DEPOSIT	5.250	1.0000	08/31/2024	25,000,000.00	25,000,000.00	25,000,000.00	25,000,000.00	0.00
4812CA538	JPMORGAN:US GVT MM EMPWR	5.170	1.0000	08/31/2024	1,000,000.00	1,000,000.00	1,000,000.00	1,000,000.00	0.00
---	---	5.242	1.0000	08/31/2024	67,000,000.00	67,000,000.00	67,000,000.00	67,000,000.00	0.00

**Muni  
MUNI**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Principal	Market Value	Book Value	Net Unrealized Gain/Loss
60412AR54	MINNESOTA ST	4.051	100.7170	08/01/2028	1,250,000.00	1,250,000.00	1,258,962.50	1,250,000.00	8,962.50
419792M29	HAWAII ST	4.513	103.1260	10/01/2027	5,000,000.00	5,084,150.00	5,156,300.00	5,068,501.27	72,150.00
13063D3N6	CALIFORNIA ST	4.847	102.0040	03/01/2027	9,300,000.00	9,300,000.00	9,486,372.00	9,300,000.00	186,372.00
13063EBN5	CALIFORNIA ST	5.096	102.6200	09/01/2026	30,000,000.00	30,269,100.00	30,786,000.00	30,226,839.49	516,900.00
93974EYC4	WASHINGTON ST	3.370	98.6800	08/01/2026	20,825,000.00	20,825,000.00	20,550,110.00	20,825,000.00	(274,890.00)
419792A89	HAWAII ST	1.033	98.1050	10/01/2025	12,775,000.00	13,625,815.00	12,532,913.75	13,006,773.74	(1,092,901.25)
419792D45	HAWAII ST	1.033	96.3200	10/01/2025	3,660,000.00	3,660,000.00	3,525,312.00	3,660,000.00	(134,688.00)
419792F92	HAWAII ST	1.033	96.7710	08/01/2025	6,250,000.00	6,250,000.00	6,048,187.50	6,250,000.00	(201,812.50)
802498YZ2	SANTA MONICA-MALIBU UNIFIED SCHOOL FACILITY IMPROV	0.669	96.5050	08/01/2025	1,000,000.00	1,000,000.00	965,050.00	1,000,000.00	(34,950.00)
56781RKT3	MARIN CALIF CMNTY COLLEGE DIST	0.763	96.4920	08/01/2025	1,065,000.00	1,065,000.00	1,027,639.80	1,065,000.00	(37,360.20)
074437HB3	BEAUMONT CALIF UNI SCH DIST	1.109	96.5580	08/01/2025	500,000.00	500,000.00	482,790.00	500,000.00	(17,210.00)
7994082E8	SAN RAMON VALLEY CALIF UNI SCH DIST	0.967	96.8440	08/01/2025	4,505,000.00	4,505,000.00	4,362,822.20	4,505,000.00	(142,177.80)
93974EYB6	WASHINGTON ST	3.350	98.8380	08/01/2025	10,065,000.00	10,065,000.00	9,948,044.70	10,065,000.00	(116,955.30)
60412AR21	MINNESOTA ST	4.593	100.1240	08/01/2025	500,000.00	500,000.00	500,620.00	500,000.00	620.00
358233DW1	FRESNO CALIF UNI SCH DIST	4.622	100.1600	08/01/2025	320,000.00	320,000.00	320,512.00	320,000.00	512.00
419792A71	HAWAII ST	0.713	99.6960	10/01/2024	10,000,000.00	10,000,000.00	9,969,600.00	10,000,000.00	(30,400.00)
419792D37	HAWAII ST	0.713	99.6960	10/01/2024	2,500,000.00	2,500,000.00	2,492,400.00	2,500,000.00	(7,600.00)
882724XK8	TEXAS ST	0.794	99.7250	10/01/2024	5,810,000.00	5,810,000.00	5,794,022.50	5,810,000.00	(15,977.50)
358233DV3	FRESNO CALIF UNI SCH DIST	5.478	100.0130	10/01/2024	9,000,000.00	9,000,000.00	9,001,170.00	9,000,000.00	1,170.00
---	---	3.171	99.9166	01/19/2026	134,325,000.00	135,529,065.00	134,208,828.95	134,852,114.50	(1,320,236.05)

Mutual Fund  
Open-End Fund

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Principal	Market Value	Book Value	Net Unrealized Gain/Loss
CLTRSF	CALTRUST	5.360	1.0086	---	93,213,169.12	94,017,200.84	94,017,200.84	94,017,200.84	0.00
<b>CLTRSF</b>	<b>CALTRUST</b>	<b>5.360</b>	<b>1.0086</b>	<b>---</b>	<b>93,213,169.12</b>	<b>94,017,200.84</b>	<b>94,017,200.84</b>	<b>94,017,200.84</b>	<b>0.00</b>

Non-US Gov  
SUPRANATIONAL

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Principal	Market Value	Book Value	Net Unrealized Gain/Loss
459058LG6	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	5.590	100.0822	05/15/2028	10,000,000.00	10,017,000.00	10,008,220.00	10,016,776.64	(8,780.00)
459058LG6	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	5.584	100.0822	05/15/2028	10,000,000.00	10,016,200.00	10,008,220.00	10,016,010.53	(7,980.00)
459058LG6	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	5.601	100.0822	05/15/2028	10,000,000.00	10,014,100.00	10,008,220.00	10,014,058.41	(5,880.00)
45950VTB2	INTERNATIONAL FINANCE CORPORATION	4.476	102.2269	03/15/2028	40,000,000.00	40,000,000.00	40,890,746.00	40,000,000.00	890,746.00
45906M5B3	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	5.250	99.9730	03/14/2028	25,000,000.00	25,000,000.00	24,993,250.00	25,000,000.00	(6,750.00)
45906M4Z1	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	5.274	100.2485	02/28/2028	25,000,000.00	25,000,000.00	25,062,117.50	25,000,000.00	62,117.50
45950TK2	INTERNATIONAL FINANCE CORP	4.841	102.2810	03/23/2027	15,000,000.00	15,000,000.00	15,342,143.40	15,000,000.00	342,143.40
45950VSW7	INTERNATIONAL FINANCE CORP	4.430	101.2577	02/22/2027	50,000,000.00	50,000,000.00	50,628,858.50	50,000,000.00	628,858.50
45950VRX6	INTERNATIONAL FINANCE CORP	4.077	100.2516	02/01/2027	25,000,000.00	24,930,500.00	25,062,907.50	24,957,589.15	132,407.50
45950VSY3	INTERNATIONAL FINANCE CORPORATION	4.644	100.3883	02/26/2026	25,000,000.00	25,000,000.00	25,097,077.00	25,000,000.00	97,077.00
459515AX0	INTERNATIONAL FINANCE CORP	4.953	98.2077	01/22/2025	50,000,000.00	47,753,250.00	49,103,850.00	49,060,569.44	1,350,600.00
45950VRA6	INTERNATIONAL FINANCE CORP	1.099	98.4271	01/21/2025	25,000,000.00	24,956,750.00	24,606,777.00	24,994,396.44	(349,973.00)
459515AH5	INTERNATIONAL FINANCE CORP	4.944	98.3828	01/08/2025	25,000,000.00	23,916,041.67	24,595,700.00	24,576,270.83	679,658.33
459058DX8	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	5.197	99.3958	11/25/2024	25,000,000.00	24,359,750.00	24,848,950.00	24,849,248.62	489,200.00
459516P46	INTERNATIONAL FINANCE CORP	5.190	99.0934	11/13/2024	50,000,000.00	49,472,222.22	49,546,700.00	49,493,055.55	74,477.78
45950VQL3	INTERNATIONAL FINANCE CORP	0.719	99.3002	10/29/2024	25,000,000.00	24,971,175.00	24,825,060.75	24,998,474.59	(146,114.25)
45950KCR9	INTERNATIONAL FINANCE CORP	5.358	99.5291	10/16/2024	25,000,000.00	24,149,000.00	24,882,275.00	24,881,805.56	733,275.00
45950VQG4	INTERNATIONAL FINANCE CORP	0.484	99.7262	09/23/2024	25,000,000.00	24,967,250.00	24,931,550.00	24,999,342.61	(35,700.00)
---	---	<b>4.273</b>	<b>99.8907</b>	<b>03/22/2026</b>	<b>485,000,000.00</b>	<b>479,523,238.89</b>	<b>484,442,622.65</b>	<b>482,857,598.37</b>	<b>4,919,383.76</b>

Repo  
REPO

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Principal	Market Value	Book Value	Net Unrealized Gain/Loss
RP0903202453	Reference Number: L24082900080A0	5.300	100.0000	09/03/2024	300,000,000.00	300,000,000.00	300,000,000.00	300,000,000.00	0.00
<b>RP0903202453</b>	<b>Reference Number: L24082900080A0</b>	<b>5.300</b>	<b>100.0000</b>	<b>09/03/2024</b>	<b>300,000,000.00</b>	<b>300,000,000.00</b>	<b>300,000,000.00</b>	<b>300,000,000.00</b>	<b>0.00</b>

US Gov  
T-BILL

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Principal	Market Value	Book Value	Net Unrealized Gain/Loss
912797KS5	UNITED STATES TREASURY	5.126	97.2346	04/17/2025	50,000,000.00	47,985,720.00	48,617,319.50	48,448,460.00	631,599.50
912797KS5	UNITED STATES TREASURY	5.153	97.2346	04/17/2025	80,000,000.00	76,771,061.11	77,787,711.20	77,504,413.33	1,016,650.09
912797KA4	UNITED STATES TREASURY	5.093	97.7829	02/20/2025	10,000,000.00	9,564,058.00	9,778,291.70	9,768,574.00	214,233.70
912797KA4	UNITED STATES TREASURY	5.077	97.7829	02/20/2025	25,000,000.00	23,916,604.17	24,445,729.25	24,423,083.34	529,125.08
912797KA4	UNITED STATES TREASURY	5.101	97.7829	02/20/2025	10,000,000.00	9,572,525.50	9,778,291.70	9,768,058.00	205,766.20
912797KA4	UNITED STATES TREASURY	5.107	97.7829	02/20/2025	10,000,000.00	9,572,050.00	9,778,291.70	9,767,800.00	206,241.70
912797KA4	UNITED STATES TREASURY	5.206	97.7829	02/20/2025	25,000,000.00	23,913,464.72	24,445,729.25	24,408,594.72	532,264.53
912797MJ3	UNITED STATES TREASURY	4.947	97.9460	02/06/2025	25,000,000.00	24,414,326.67	24,486,500.00	24,477,195.56	72,173.33
912797MJ3	UNITED STATES TREASURY	4.866	97.9460	02/06/2025	30,000,000.00	29,373,440.00	29,383,800.00	29,381,272.00	10,360.00
912797LD7	UNITED STATES TREASURY	5.381	99.0000	11/14/2024	25,000,000.00	24,388,720.14	24,750,000.00	24,733,913.47	361,279.86
912797LC9	UNITED STATES TREASURY	5.370	99.0927	11/07/2024	25,000,000.00	24,414,558.33	24,773,177.00	24,759,358.33	358,618.67
912797HE0	UNITED STATES TREASURY	5.334	99.1783	10/31/2024	25,000,000.00	24,325,711.11	24,794,583.25	24,787,066.67	468,872.14
---	<b>UNITED STATES TREASURY</b>	<b>5.149</b>	<b>97.8938</b>	<b>02/15/2025</b>	<b>340,000,000.00</b>	<b>328,212,239.75</b>	<b>332,819,424.55</b>	<b>332,227,789.42</b>	<b>4,607,184.80</b>

US Gov  
US GOV

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Principal	Market Value	Book Value	Net Unrealized Gain/Loss
91282CLC3	UNITED STATES TREASURY	4.081	101.1875	07/31/2029	10,000,000.00	9,963,671.88	10,118,750.00	9,964,308.52	155,078.12

9128284V9	UNITED STATES TREASURY	4.146	96.7188	08/15/2028	20,000,000.00	19,062,500.00	19,343,750.00	19,083,446.17	281,250.00
91282CHK0	UNITED STATES TREASURY	4.125	100.8438	06/30/2028	25,000,000.00	24,860,351.56	25,210,937.50	24,893,142.57	350,585.94
91282CFZ9	UNITED STATES TREASURY	3.840	100.2500	11/30/2027	15,000,000.00	15,022,851.56	15,037,500.00	15,015,018.91	14,648.44
91282CFZ9	UNITED STATES TREASURY	4.048	100.2500	11/30/2027	25,000,000.00	24,825,195.31	25,062,500.00	24,872,448.55	237,304.69
912810FB9	UNITED STATES TREASURY	4.003	106.8750	11/15/2027	15,000,000.00	16,425,000.00	16,031,250.00	15,916,071.43	(393,750.00)
91282CFH9	UNITED STATES TREASURY	3.269	98.1094	08/31/2027	5,000,000.00	4,966,992.19	4,905,468.75	4,980,224.24	(61,523.44)
912810FA1	UNITED STATES TREASURY	3.247	107.0469	08/15/2027	15,000,000.00	17,133,984.38	16,057,031.25	16,269,555.83	(1,076,953.13)
912810FA1	UNITED STATES TREASURY	3.483	107.0469	08/15/2027	15,000,000.00	16,957,031.25	16,057,031.25	16,166,858.23	(900,000.00)
91282CEW7	UNITED STATES TREASURY	3.213	98.5313	06/30/2027	15,000,000.00	15,024,609.38	14,779,687.50	15,014,348.52	(244,921.88)
91282CEW7	UNITED STATES TREASURY	3.109	98.5313	06/30/2027	15,000,000.00	15,094,335.94	14,779,687.50	15,054,909.58	(314,648.44)
91282ZS2	UNITED STATES TREASURY	2.845	91.4375	05/31/2027	20,000,000.00	17,828,906.25	18,287,500.00	18,808,633.11	458,593.75
91282CEF4	UNITED STATES TREASURY	2.502	96.7969	03/31/2027	25,000,000.00	24,998,046.88	24,199,218.75	24,998,993.49	(798,828.13)
91282CEF4	UNITED STATES TREASURY	2.503	96.7969	03/31/2027	25,000,000.00	24,996,093.75	24,199,218.75	24,997,986.98	(796,875.00)
912810EZ7	UNITED STATES TREASURY	3.048	106.6094	02/15/2027	15,000,000.00	17,248,828.13	15,991,406.25	16,221,064.67	(1,257,421.88)
91282CDK4	UNITED STATES TREASURY	4.099	94.3906	11/30/2026	25,000,000.00	22,383,789.06	23,597,656.25	23,539,623.57	1,213,867.19
912810EY0	UNITED STATES TREASURY	4.205	105.8438	11/15/2026	25,000,000.00	27,136,718.75	26,460,937.50	26,149,771.79	(756,781.25)
91282CDG3	UNITED STATES TREASURY	2.884	94.2969	10/31/2026	10,000,000.00	9,258,203.13	9,429,687.50	9,645,909.65	171,484.37
91282CCZ2	UNITED STATES TREASURY	0.982	94.0156	09/30/2026	20,000,000.00	19,895,833.60	18,803,125.00	19,956,701.92	(1,092,708.60)
91282CCZ2	UNITED STATES TREASURY	2.540	94.0156	09/30/2026	15,000,000.00	13,943,554.69	14,102,343.75	14,512,558.06	158,789.06
91282CCW9	UNITED STATES TREASURY	0.832	93.9375	08/31/2026	25,000,000.00	24,900,416.25	23,484,375.00	24,960,242.85	(1,416,041.25)
91282CCW9	UNITED STATES TREASURY	0.902	93.9375	08/31/2026	25,000,000.00	24,817,382.81	23,484,375.00	24,926,122.12	(1,333,007.81)
91282CCJ8	UNITED STATES TREASURY	0.882	94.5781	06/30/2026	20,000,000.00	19,993,166.80	18,915,625.00	19,997,502.60	(1,077,541.80)
91282CCJ8	UNITED STATES TREASURY	0.906	94.5781	06/30/2026	35,000,000.00	34,946,679.69	33,102,343.75	34,980,512.52	(1,844,335.94)
91282CBT7	UNITED STATES TREASURY	0.715	94.9688	03/31/2026	25,000,000.00	25,039,062.50	23,742,187.50	25,013,578.76	(1,296,875.00)
91282CBQ3	UNITED STATES TREASURY	0.591	94.7969	02/28/2026	20,000,000.00	19,910,508.60	18,959,375.00	19,973,259.47	(951,133.60)
912828P46	UNITED STATES TREASURY	0.799	96.5000	02/15/2026	10,000,000.00	10,401,560.00	9,650,000.00	10,117,772.12	(751,560.00)
912828P46	UNITED STATES TREASURY	0.670	96.5000	02/15/2026	10,000,000.00	10,466,015.63	9,650,000.00	10,136,676.09	(816,015.63)
91282CBH3	UNITED STATES TREASURY	2.447	94.8750	01/31/2026	15,000,000.00	13,862,109.38	14,231,250.00	14,582,773.44	369,140.62
91282CBH3	UNITED STATES TREASURY	0.586	94.8750	01/31/2026	10,000,000.00	9,897,265.63	9,487,500.00	9,970,605.42	(409,765.63)
91282CBH3	UNITED STATES TREASURY	0.593	94.8750	01/31/2026	10,000,000.00	9,894,140.63	9,487,500.00	9,969,627.29	(406,640.63)
91282CBC4	UNITED STATES TREASURY	0.700	95.1094	12/31/2025	25,000,000.00	24,652,343.75	23,777,343.75	24,893,668.38	(875,000.00)
91282CAM3	UNITED STATES TREASURY	0.815	95.7344	09/30/2025	25,000,000.00	24,445,312.50	23,933,593.75	24,850,412.82	(511,718.75)
91282CAM3	UNITED STATES TREASURY	0.950	95.7344	09/30/2025	25,000,000.00	24,323,242.19	23,933,593.75	24,815,088.37	(389,648.44)
91282CAB7	UNITED STATES TREASURY	0.675	96.2813	07/31/2025	25,000,000.00	24,537,109.38	24,070,312.50	24,904,550.73	(466,796.88)
9128284R8	UNITED STATES TREASURY	2.799	98.7813	05/31/2025	15,000,000.00	15,033,398.44	14,817,187.50	15,008,053.52	(216,210.94)
9128284M9	UNITED STATES TREASURY	4.987	98.8281	04/30/2025	50,000,000.00	48,910,156.25	49,414,062.50	49,328,254.88	503,906.25
912828ZL7	UNITED STATES TREASURY	5.052	97.2344	04/30/2025	50,000,000.00	47,615,234.38	48,617,187.50	48,514,913.40	1,001,953.12
912828ZL7	UNITED STATES TREASURY	0.445	97.2344	04/30/2025	15,000,000.00	14,956,640.63	14,585,156.25	14,993,147.39	(371,484.38)
91282CGX3	UNITED STATES TREASURY	5.160	99.4844	04/30/2025	25,000,000.00	24,685,546.88	24,871,093.75	24,795,732.61	185,546.87
91282CEH0	UNITED STATES TREASURY	2.647	98.7969	04/15/2025	10,000,000.00	9,993,750.00	9,879,687.50	9,998,707.69	(114,062.50)
912828ZF0	UNITED STATES TREASURY	0.647	97.6250	03/31/2025	25,000,000.00	24,855,468.75	24,406,250.00	24,979,111.30	(449,218.75)
912828ZF0	UNITED STATES TREASURY	0.619	97.6250	03/31/2025	25,000,000.00	24,882,812.50	24,406,250.00	24,982,981.68	(476,562.50)
912828ZC7	UNITED STATES TREASURY	0.540	98.2344	02/28/2025	10,000,000.00	10,231,250.00	9,823,437.50	10,028,531.60	(407,812.50)
91282CDZ1	UNITED STATES TREASURY	5.193	98.5000	02/15/2025	50,000,000.00	48,451,171.88	49,250,000.00	49,186,621.71	798,828.12
91282CDZ1	UNITED STATES TREASURY	5.193	98.5000	02/15/2025	50,000,000.00	48,451,171.88	49,250,000.00	49,186,621.71	798,828.12
91282CGG0	UNITED STATES TREASURY	4.754	99.6563	01/31/2025	15,000,000.00	14,908,593.75	14,948,437.50	14,962,142.37	39,843.75
912828YV6	UNITED STATES TREASURY	1.747	99.1719	11/30/2024	25,000,000.00	24,705,078.13	24,792,968.75	24,985,266.64	(87,890.62)
912828G38	UNITED STATES TREASURY	4.921	99.4219	11/15/2024	50,000,000.00	48,876,953.13	49,710,937.50	49,735,130.46	833,984.37
912828YM6	UNITED STATES TREASURY	5.331	99.4063	10/31/2024	10,000,000.00	9,660,156.25	9,940,625.00	9,939,493.69	280,468.75
91282CFQ9	UNITED STATES TREASURY	5.313	99.8594	10/31/2024	15,000,000.00	14,874,609.38	14,978,906.25	14,977,675.26	104,296.87
91282CDB4	UNITED STATES TREASURY	5.362	99.4688	10/15/2024	25,000,000.00	23,995,117.19	24,867,187.50	24,862,686.82	872,070.31
91282CFN6	UNITED STATES TREASURY	5.439	99.9219	09/30/2024	25,000,000.00	24,736,328.13	24,980,468.75	24,977,242.61	244,140.62
91282CCX7	UNITED STATES TREASURY	0.439	99.8281	09/15/2024	25,000,000.00	24,952,148.44	24,957,031.25	24,999,388.76	4,882.81
91282CCX7	UNITED STATES TREASURY	0.438	99.8281	09/15/2024	25,000,000.00	24,953,125.00	24,957,031.25	24,999,400.68	3,906.25

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Summary	Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Principal	Market Value	Book Value	Net Unrealized Gain/Loss
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