

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



ITEM: 2.4
(ID # 29936)

MEETING DATE:
Tuesday, March 03, 2026

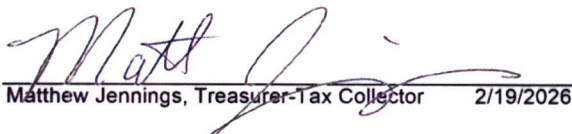
FROM : TREASURER-TAX COLLECTOR

SUBJECT: TREASURER-TAX COLLECTOR: Receive and File the Treasurer's Monthly Disclosure Report on Investments dated January 2026, All Districts. [\$0]

RECOMMENDED MOTION: That the Board of Supervisors:

1. Receives and files the 'Monthly Disclosure Report on Investments' dated January 2026.


ACTION:Consent


Matthew Jennings, Treasurer-Tax Collector 2/19/2026

MINUTES OF THE BOARD OF SUPERVISORS

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

Ayes: Medina, Spiegel, Perez, and Gutierrez
Nays: None
Absent: Washington
Date: March 3, 2026
xc: Treasurer

Kimberly A. Rector
Clerk of the Board
By: 
Deputy

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

FINANCIAL DATA	Current Fiscal Year:	Next Fiscal Year:	Total Cost:	Ongoing Cost
COST	\$ 0	\$ 0	\$ 0	\$ 0
NET COUNTY COST	\$ 0	\$ 0	\$ 0	\$ 0
SOURCE OF FUNDS: NA			Budget Adjustment:	No
			For Fiscal Year:	2025-2026

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 earnings performance, average weighted maturity, and the portfolio's 'paper loss or gain'.



County of Riverside

TREASURER-TAX COLLECTOR'S
POOLED INVESTMENT FUND
JANUARY 2026 REPORT

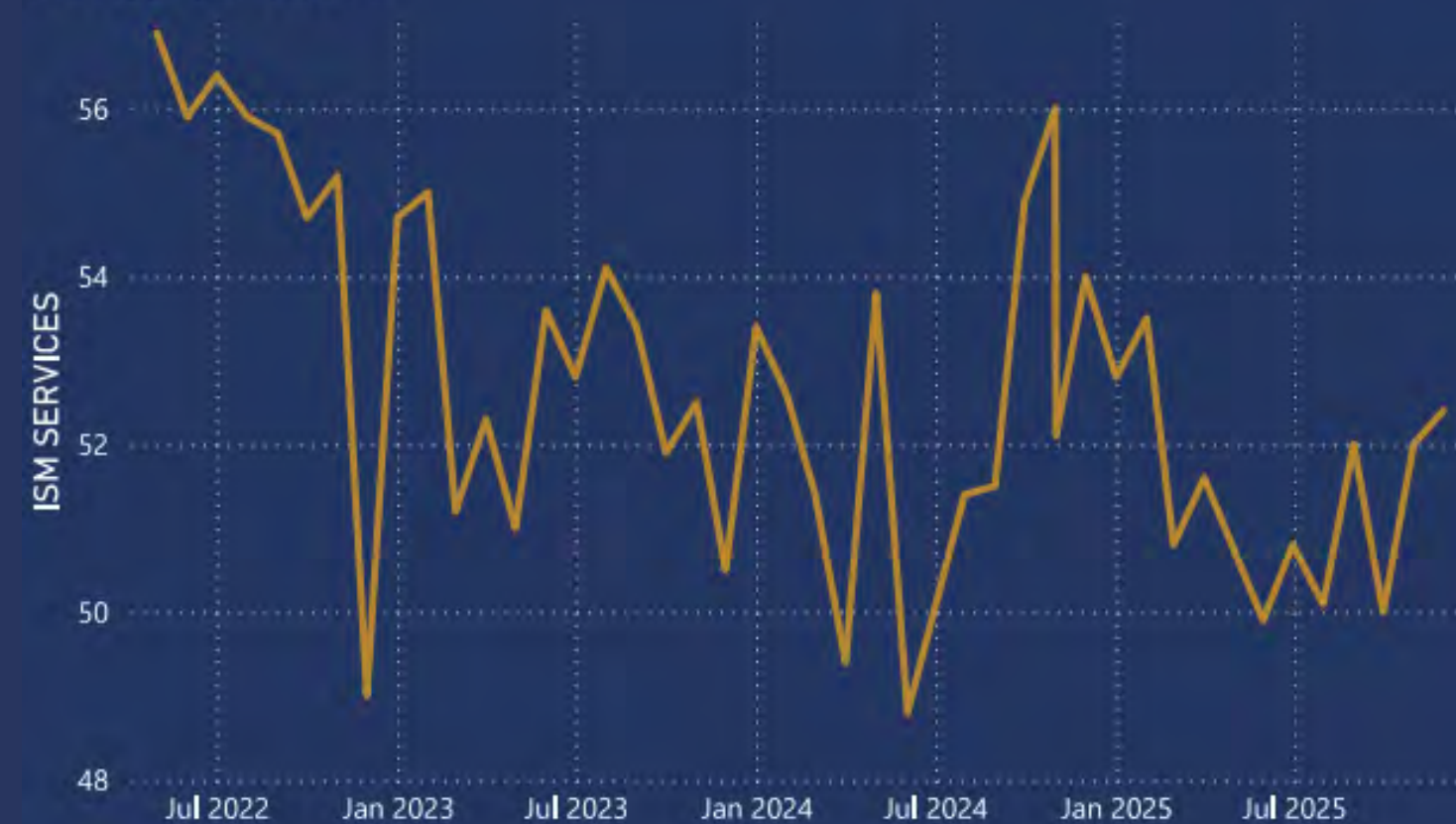


Fed Shifts to Neutral on Rates

January data kept interest rates in focus, with labor indicators offering a modest case for easing while inflation remained above target. Payrolls increased by 50,000 for the month, and the unemployment rate edged down to 4.4% from 4.5%. The Consumer Price Index rose 2.70%, still above the Fed's preferred 2.00% objective. Overall, real GDP growth remains supported by resilient household spending and strong AI-related capital investment.

Fed Funds futures continue to indicate limited FOMC activity across 2026 meeting dates, with no clear consensus on the timing or magnitude of additional cuts. The futures curve does not provide clarity as to the future of short-term interest rates. With the Treasurer's Pooled Investment Fund's focus on liquidity, these short-term rates directly shape our earnings potential.

Services Index (ISM)



The housing market showed further signs of stabilization as mortgage rates held within their recent range, remaining more than a full percentage point below the highs reached a year earlier. Existing home sales rose 5.1%, marking a fourth consecutive monthly gain and the fastest resale pace since early 2023, with single-family transactions leading the improvement. The recent pickup in sales has reduced already-tight resale inventory. New home sales benefited from expanded builder incentives, including price discounts, rate buy-downs, and complimentary finish upgrades.

In Riverside County, December data released in January show a median time on market of 43 days and a median home price of \$635,000, both consistent with the broader pattern of stability seen over the past two years, with prices generally fluctuating between \$600,000 and \$650,000.

Riverside County Median Home Price



Treasury yields moved slightly higher over the month. The 2-year note moved from 3.48% to 3.52%, while the 5-year rose from 3.73% to 3.79%. Equity markets advanced, with the Dow Jones Industrial Average increasing from 48,100 to 48,900.



INVESTMENT RESULTS

Objective

The Fund seeks to safeguard the principal of the funds under the Treasurer's control, meet the liquidity needs of the depositors, 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 contributions from the county, schools, special districts, and other discretionary depositors throughout the County of Riverside. The Fund is in full compliance with the Treasurer-Tax Collector Statement of Policy and California Government Code.

\$16.06bn
Market Value

\$16.00bn
Principal

\$63.89M
Unrealized Gain/Loss

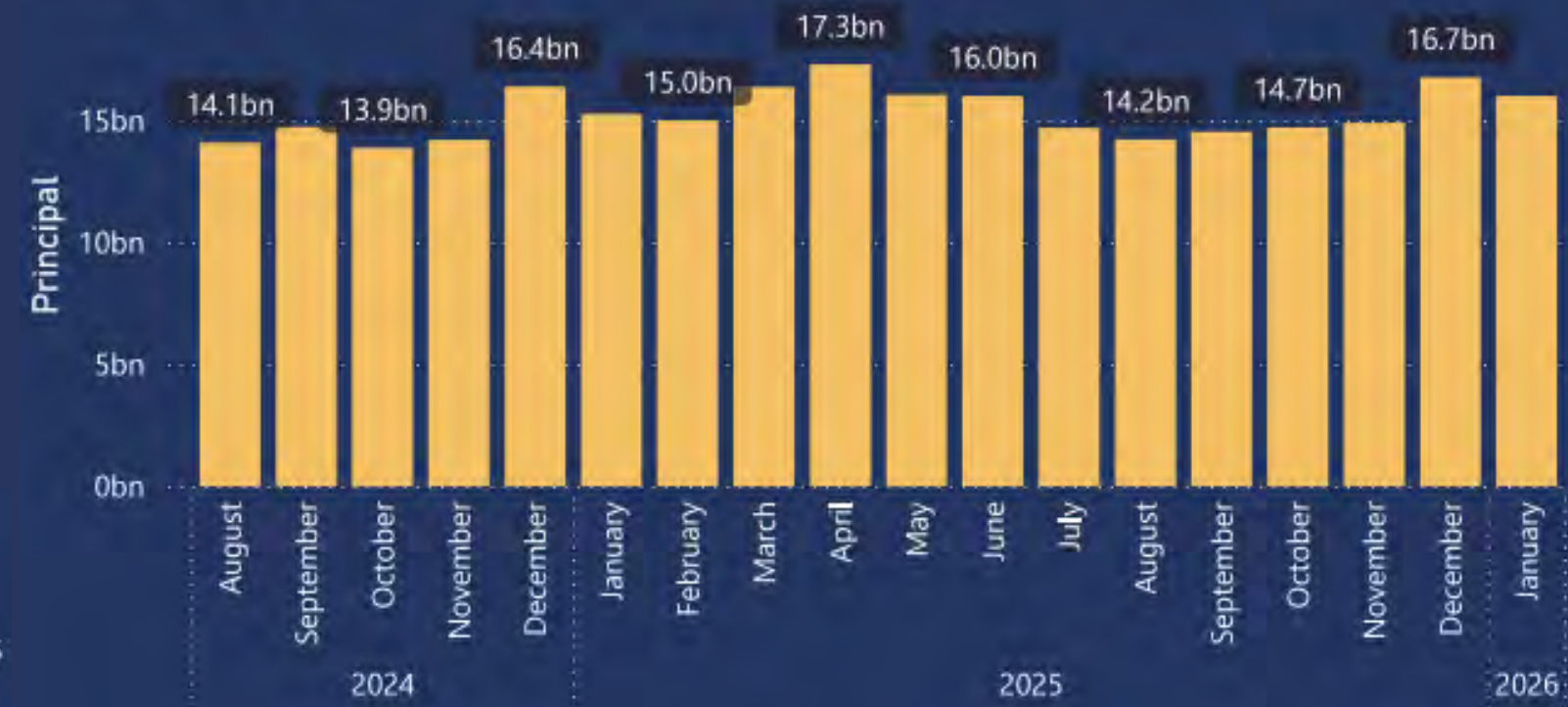
0.40
Unrealized Gain/Loss %

3.80
YTM %

1.37
WAM (Yrs)

Rated AAf/S1 by Fitch Ratings, one of the nation's most trusted bond credit rating services.

Historical Fund Size



Purchase Yield vs TIMMI Index





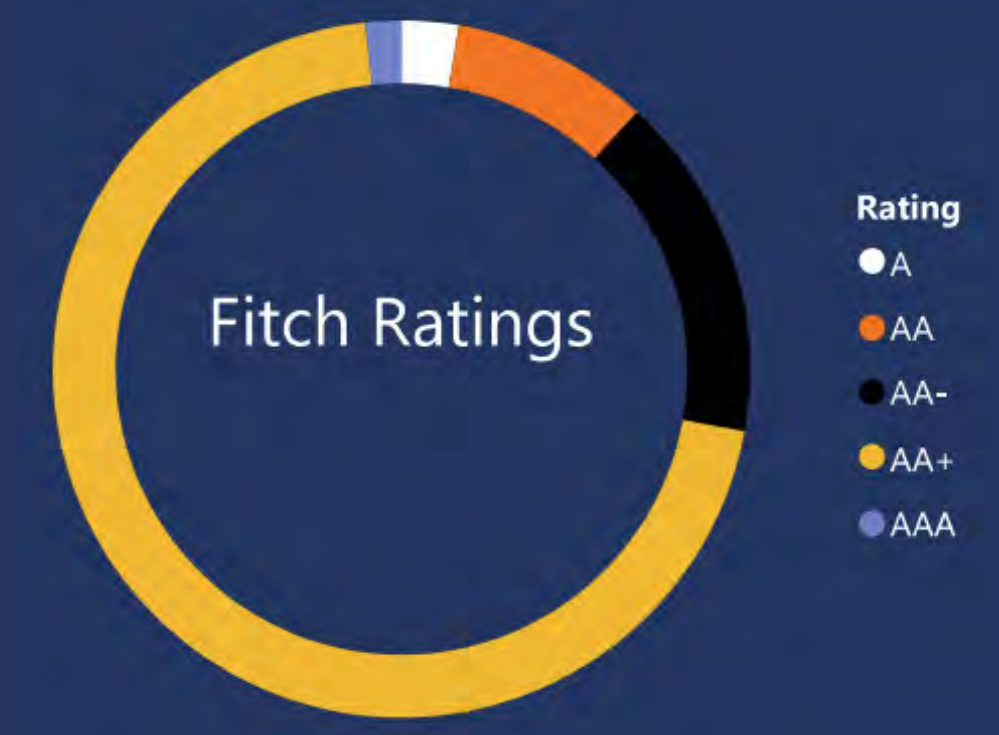
Federal Home Loan Mortgage Corporation	2,666,491,510.44
Federal Home Loan Banks	2,412,827,504.35
Federal National Mortgage Association	1,944,223,469.36
Federal Farm Credit Banks Funding Corporat...	1,574,220,593.64
United States	1,167,646,103.31
BONY	950,000,000.00
Toronto-Dominion Bank - New York Branch	640,000,000.00
J.P. Morgan Securities LLC	545,000,000.00
Private Export Funding Corporation	492,037,918.07
Royal Bank of Canada New York Branch	411,278,083.33

Principal by Maturity



Cash Flows

Month-Year	Projected Receipts	Projected Maturities	Projected Payments	Net Cash
Feb-26	2,261,460,049.45	2,704,816,974.66	2,651,870,781.06	2,314,406,243.05
Mar-26	3,870,232,060.80	612,065,857.16	2,705,207,128.96	1,777,090,789.00
Apr-26	4,581,850,351.16	198,943,782.84	3,818,208,852.95	962,585,281.04
May-26	1,418,410,086.58	1,777,385,355.02	2,906,956,488.14	288,838,953.46
Jun-26	2,007,976,363.45	699,106,374.99	2,142,070,979.35	565,011,759.09
Jul-26	962,081,118.65	643,352,995.26	2,457,489,509.58	-852,055,395.67
Aug-26	1,320,079,187.43	427,124,845.41	1,760,677,804.44	-13,473,771.60
Sep-26	1,801,447,468.42	731,245,539.09	1,581,578,414.83	951,114,592.68
Oct-26	2,061,594,726.18	681,102,564.70	1,891,493,182.82	851,204,108.06
Nov-26	1,881,779,558.41	120,798,038.11	1,627,499,466.46	375,078,130.07
Dec-26	4,072,710,339.58	295,749,555.63	2,008,414,648.51	2,360,045,246.70
Jan-27	1,898,357,406.81	620,210,693.88	3,034,747,265.47	-516,179,164.79
Total	28,137,978,716.91	9,511,902,576.75	28,586,214,522.58	9,063,666,771.08



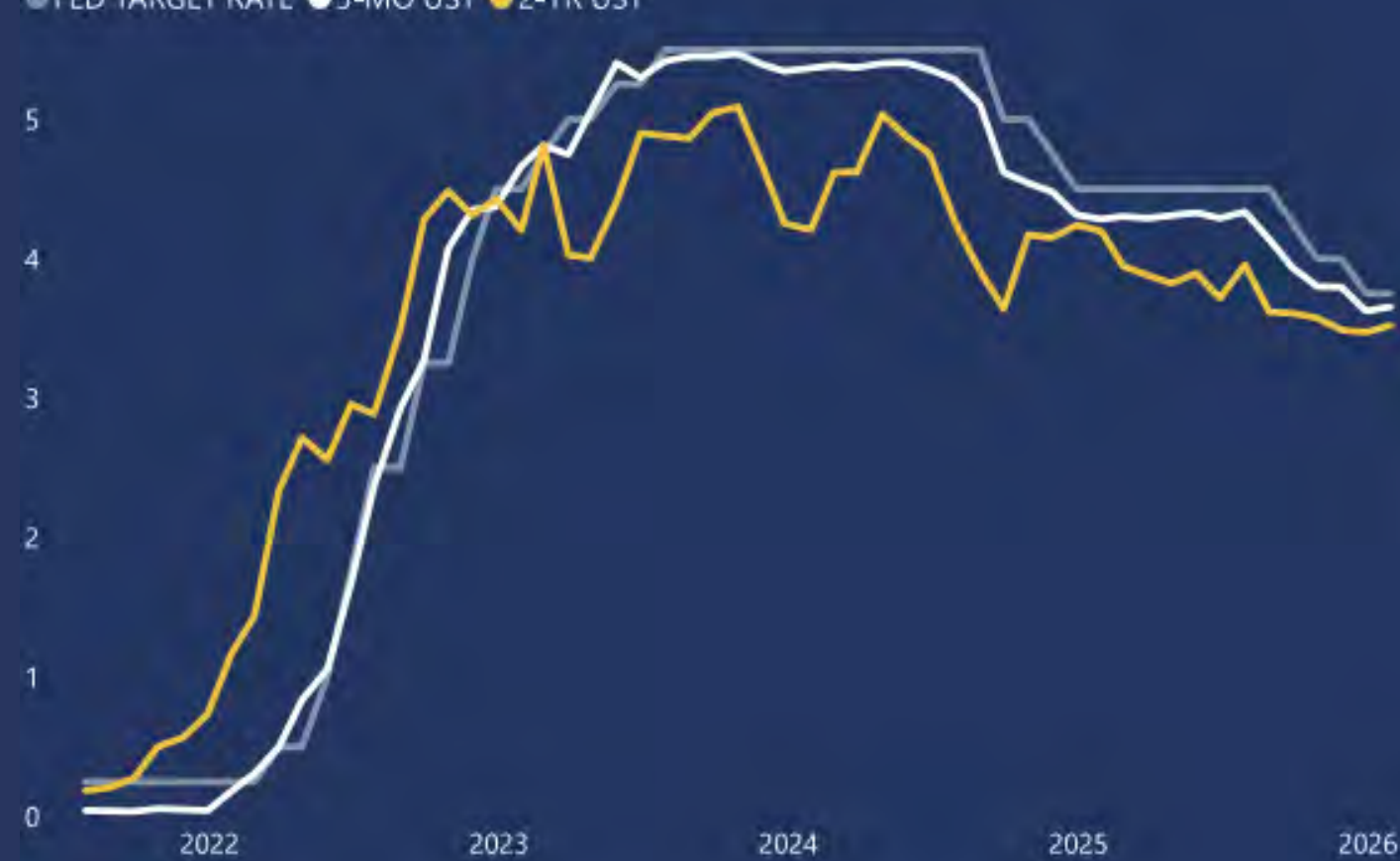
Holdings Summary

Category	Principal	WAM	YTM
Agency	8,667,754,527.79	2.21	3.87
CD	1,755,000,000.00	0.30	3.77
Corporate	230,830,760.28	1.27	4.11
CP	2,423,651,955.54	0.26	3.83
MM Fund	252,000,000.02	0.00	3.54
Muni	99,295,846.67	0.56	4.32
Mutual Fund	313,000,000.00	0.00	3.84
Non-US Gov	137,740,410.25	1.51	4.65
Repo	950,000,000.00	0.01	3.66
US Gov	1,167,646,103.31	0.83	3.20
Total	15,996,919,603.86	1.37	3.80



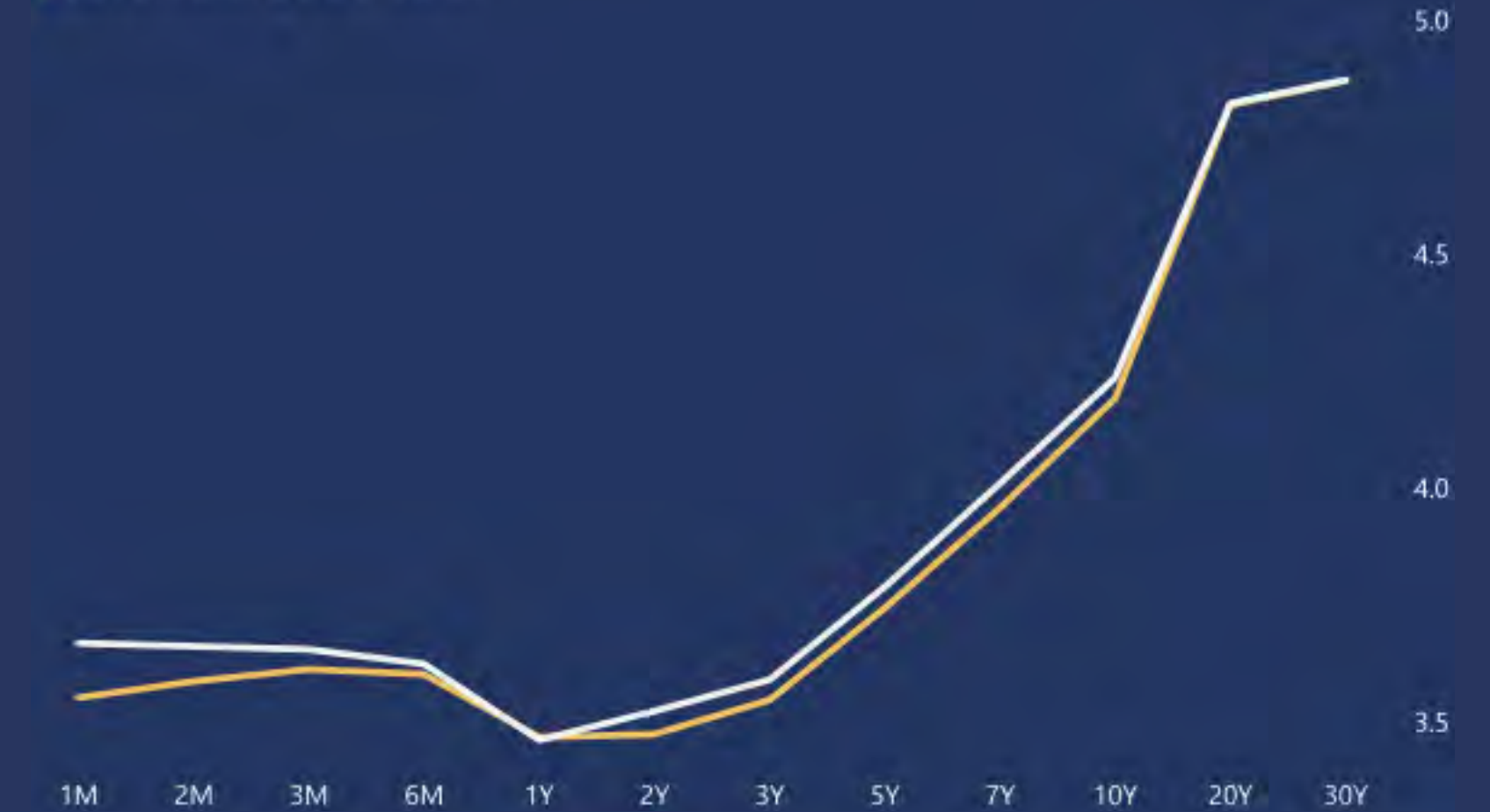
Treasury Rates

FED TARGET RATE ● 3-MO UST ● 2-YR UST



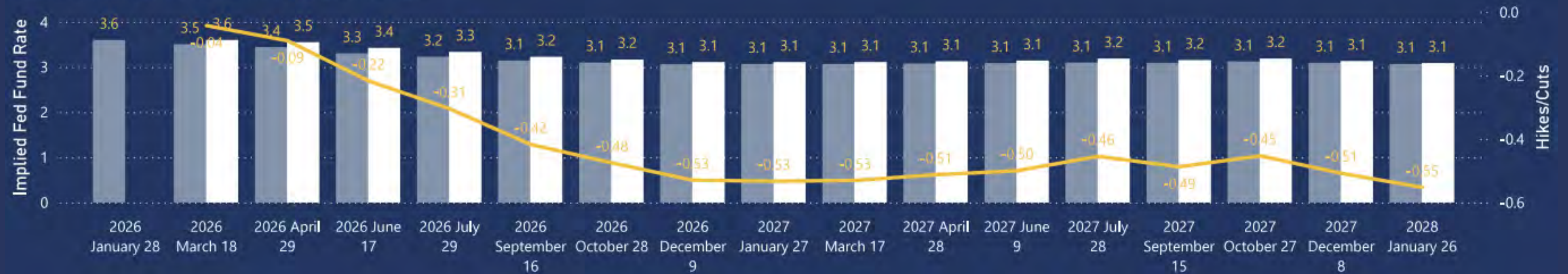
US Treasury Yield Curve

● Start of Month ● End of Month



Implied Fed Funds Rate and Rate Change

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



ECONOMICS

U.S. Unemployment Rates (%)

November

2024

Year

4.20

United States

5.50

California

5.30

Riverside County

November

2025

Year

4.60

United States

5.60

California

5.40

Riverside County

Riverside MSA Nonfarm Payroll (%Change)



U.S. Initial Jobless Claims by Month-Year



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	Gov. Authorized % Limit	Gov. Code Maximum Maturity	Gov. Ratings	Co. Authorized % Limit	Co. Maximum Maturity	Co. Ratings	Pool Principal %
U.S. TREASURIES	NO LIMIT	5 YEARS	NA	100%	5 YEARS	NA	7.30%
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	5.94%
NEGOTIABLE CERTIFICATE OF DEPOSITS & COLLATERALIZED TIME DEPOSITS (NCD & TCD)	30%	5 YEARS	NA	20%	2 YEAR	A1/P1/F1	10.97%
MUNICIPAL BONDS (MUNI)	NO LIMIT	5 YEARS	NA	15%	5 YEARS	AA-/Aa3/AA-	0.62%
MONEY MARKET MUTUAL FUNDS (MMF)	20%	60 DAYS (1)	AAA/Aaa (2)	20%	DAILY LIQUIDITY	AAA by 2 Of 3 RATINGS AGC.	1.58%
MEDIUM TERM NOTES (MTNO) CORPORATE NOTES	30%	5 YEARS	A	20%	4 YEARS	A/A2/A	1.44%
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	
JOINT POWERS AUTHORITY POOL, CLTR, CAMP	NA	NA	NA	2%	DAILY LIQUIDITY	NA	1.96%
INT'L BANK FOR RECONSTRUCTION AND DEVELOPMENT, INT'L FINANCE CORPORATION, AND INTER-AMERICAN DEVELOPMENT BANK	NA	NA	NA	20%	5 YEARS	AA/Aa/AA	0.86%
FEDERAL AGENCIES	NO LIMIT	5 YEARS	AAA	100%	5 YEARS	NA	54.18%
COMMERCIAL PAPER (CP)	40%	397 DAYS	A1/P1	40%	397 DAYS	A1/P1/F1	15.15%
CASH/DEPOSIT ACCOUNT	NA	NA	NA	20%	NA	NA	
Total							100.00%





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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Managing Editor



Agency
AGCY BOND

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Book Value	Market Value	Principal	Net Unrealized Gain/Loss
3136GC4L6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	4.240	99.9003	11/13/2030	25,000,000.00	25,000,000.00	24,975,075.00	25,000,000.00	(24,925.00)
3130B8BF8	FEDERAL HOME LOAN BANKS	4.045	99.3135	11/06/2030	25,000,000.00	24,898,812.29	24,828,375.00	24,893,750.00	(65,375.00)
3130B8JU7	FEDERAL HOME LOAN BANKS	4.410	100.0041	11/04/2030	20,000,000.00	20,000,000.00	20,000,820.00	20,000,000.00	820.00
3130B7SY1	FEDERAL HOME LOAN BANKS	3.750	98.9252	09/30/2030	25,000,000.00	25,000,000.00	24,731,300.00	25,000,000.00	(268,700.00)
3133ETLF2	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.390	100.6444	06/17/2030	25,000,000.00	25,000,000.00	25,161,100.00	25,000,000.00	161,100.00
3130B6SF4	FEDERAL HOME LOAN BANKS	4.125	100.4369	06/14/2030	10,000,000.00	10,000,000.00	10,043,690.00	10,000,000.00	43,690.00
3133ETDZ7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.590	100.2068	04/22/2030	10,000,000.00	10,000,000.00	10,020,680.00	10,000,000.00	20,680.00
3130B85U2	FEDERAL HOME LOAN BANKS	4.000	99.8071	04/16/2030	15,000,000.00	15,000,000.00	14,971,065.00	15,000,000.00	(28,935.00)
3133ET7M3	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.892	99.5965	01/14/2030	10,000,000.00	9,992,093.15	9,959,650.00	9,992,000.00	(32,350.00)
3134HCMH9	FEDERAL HOME LOAN MORTGAGE CORP	4.014	99.8610	01/07/2030	10,000,000.00	9,995,058.50	9,986,100.00	9,995,000.00	(8,900.00)
3134HCD55	FEDERAL HOME LOAN MORTGAGE CORP	4.000	99.7930	12/04/2029	10,000,000.00	10,000,000.00	9,979,300.00	10,000,000.00	(20,700.00)
31424WRN4	FEDERAL AGRICULTURAL MORTGAGE CORP	4.653	100.7484	11/27/2029	15,000,000.00	14,993,468.10	15,112,260.00	14,991,450.00	120,810.00
31424WRG9	FEDERAL AGRICULTURAL MORTGAGE CORP	4.550	101.3795	11/26/2029	20,000,000.00	20,000,000.00	20,275,900.00	20,000,000.00	275,900.00
3133ETY50	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.213	100.0016	11/26/2029	20,000,000.00	19,990,319.44	20,000,320.00	19,990,000.00	10,320.00
3130B3LE1	FEDERAL HOME LOAN BANKS	4.420	100.8407	11/05/2029	15,000,000.00	15,000,000.00	15,126,105.00	15,000,000.00	126,105.00
3133EK4C7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.347	94.3558	10/29/2029	15,000,000.00	13,911,665.77	14,153,370.00	13,549,950.00	603,420.00
3130B7RM8	FEDERAL HOME LOAN BANKS	4.100	99.9486	09/26/2029	15,000,000.00	15,000,000.00	14,992,290.00	15,000,000.00	(7,710.00)
3133ETZB6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.010	99.8529	09/24/2029	50,000,000.00	50,000,000.00	49,926,450.00	50,000,000.00	(73,550.00)
3134HCAM1	FEDERAL HOME LOAN MORTGAGE CORP	4.152	100.0262	08/24/2029	20,000,000.00	20,000,000.00	20,005,240.00	20,000,000.00	5,240.00
3133ERPS4	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.732	100.0797	08/15/2029	10,000,000.00	10,005,726.78	10,007,970.00	10,008,100.00	(130.00)
3130B2HC2	FEDERAL HOME LOAN BANKS	4.200	100.1002	08/13/2029	20,000,000.00	20,000,000.00	20,020,040.00	20,000,000.00	20,040.00
3130B25S0	FEDERAL HOME LOAN BANKS	4.710	100.5178	07/30/2029	15,000,000.00	15,000,000.00	15,077,670.00	15,000,000.00	77,670.00
3133ET2L0	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.875	99.7899	06/01/2029	10,000,000.00	10,000,000.00	9,978,990.00	10,000,000.00	(21,010.00)
3130B6J49	FEDERAL HOME LOAN BANKS	4.150	100.5057	05/21/2029	15,000,000.00	15,000,000.00	15,075,855.00	15,000,000.00	75,855.00
3133ETEX1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.440	100.1931	04/30/2029	10,000,000.00	10,000,000.00	10,019,310.00	10,000,000.00	19,310.00
3136GAZA0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	4.000	99.9654	04/24/2029	25,000,000.00	25,000,000.00	24,991,350.00	25,000,000.00	(8,650.00)
3130B0TF6	FEDERAL HOME LOAN BANKS	4.750	101.3471	04/09/2029	10,000,000.00	10,000,000.00	10,134,710.00	10,000,000.00	134,710.00
3133ETBK2	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.580	100.1570	04/02/2029	25,000,000.00	25,000,000.00	25,039,250.00	25,000,000.00	39,250.00
3133ETBK2	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.501	100.1570	04/02/2029	16,000,000.00	16,001,983.47	16,025,120.00	16,012,000.00	13,120.00
3133ER6T3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.535	100.1114	03/12/2029	25,000,000.00	24,989,318.10	25,027,850.00	24,986,250.00	41,600.00
3130B7QH0	FEDERAL HOME LOAN BANKS	4.000	100.0095	03/12/2029	25,000,000.00	25,000,000.00	25,002,375.00	25,000,000.00	2,375.00
3133ER5D9	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.490	100.8731	03/05/2029	10,000,000.00	10,000,000.00	10,087,310.00	10,000,000.00	87,310.00
3133ER5H0	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.700	100.1116	03/05/2029	10,000,000.00	10,000,000.00	10,011,160.00	10,000,000.00	11,160.00
3133ER3L3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.731	100.0299	02/13/2029	10,000,000.00	9,988,530.02	10,002,990.00	9,985,000.00	17,990.00
3133ETP92	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.031	99.9298	02/05/2029	20,000,000.00	19,972,010.18	19,985,960.00	19,970,000.00	15,960.00
3130AYRY4	FEDERAL HOME LOAN BANKS	4.625	99.9945	02/02/2029	10,000,000.00	10,000,000.00	9,999,450.00	10,000,000.00	(550.00)
3130B4ND9	FEDERAL HOME LOAN BANKS	5.000	100.0144	01/30/2029	24,780,000.00	24,780,000.00	24,783,568.32	24,780,000.00	3,568.32
3134HCNV7	FEDERAL HOME LOAN MORTGAGE CORP	4.000	99.9747	01/09/2029	50,000,000.00	50,000,000.00	49,987,350.00	50,000,000.00	(12,650.00)
3133ET4K0	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.800	99.8263	12/18/2028	10,000,000.00	10,000,000.00	9,982,630.00	10,000,000.00	(17,370.00)
3133ET4K0	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.800	99.8263	12/18/2028	10,000,000.00	10,000,000.00	9,982,630.00	10,000,000.00	(17,370.00)
3134HCHN2	FEDERAL HOME LOAN MORTGAGE CORP	4.000	99.9905	12/18/2028	20,000,000.00	20,000,000.00	19,998,100.00	20,000,000.00	(1,900.00)
3136GCB38	FEDERAL NATIONAL MORTGAGE ASSOCIATION	3.780	99.7986	12/18/2028	10,000,000.00	10,000,000.00	9,979,860.00	10,000,000.00	(20,140.00)
3134HCJW0	FEDERAL HOME LOAN MORTGAGE CORP	3.950	99.9707	12/18/2028	20,000,000.00	20,000,000.00	19,994,140.00	20,000,000.00	(5,860.00)
3133ET3P0	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.212	100.1334	12/04/2028	10,000,000.00	10,000,000.00	10,013,340.00	10,000,000.00	13,340.00
3130B8NM0	FEDERAL HOME LOAN BANKS	3.875	99.9293	11/20/2028	15,000,000.00	15,000,000.00	14,989,395.00	15,000,000.00	(10,605.00)
3133ETR82	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.876	99.8667	11/10/2028	10,000,000.00	9,990,629.05	9,986,670.00	9,990,000.00	(3,330.00)
3130B3LA9	FEDERAL HOME LOAN BANKS	4.428	100.3909	11/06/2028	15,000,000.00	15,000,000.00	15,058,635.00	15,000,000.00	58,635.00
3130AXQCS	FEDERAL HOME LOAN BANKS	5.210	101.1840	11/03/2028	25,000,000.00	25,000,000.00	25,296,000.00	25,000,000.00	296,000.00
3133ETN29	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.468	100.2219	10/27/2028	25,000,000.00	25,000,000.00	25,055,475.00	25,000,000.00	55,475.00
3130AXL48	FEDERAL HOME LOAN BANKS	5.300	101.1923	10/20/2028	40,000,000.00	40,000,000.00	40,476,920.00	40,000,000.00	476,920.00
3133ETJ40	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.513	100.2199	10/20/2028	15,000,000.00	15,000,000.00	15,032,985.00	15,000,000.00	32,985.00
3134HBZ61	FEDERAL HOME LOAN MORTGAGE CORP	4.000	100.0783	10/20/2028	23,000,000.00	23,000,000.00	23,018,009.00	23,000,000.00	18,009.00
3134HBY39	FEDERAL HOME LOAN MORTGAGE CORP	4.000	100.0756	10/17/2028	25,000,000.00	25,000,000.00	25,018,900.00	25,000,000.00	18,900.00
3130B5VA3	FEDERAL HOME LOAN BANKS	4.000	100.1368	10/16/2028	10,000,000.00	10,000,000.00	10,013,680.00	10,000,000.00	13,680.00
3133ETH42	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.840	99.8683	10/16/2028	25,000,000.00	25,000,000.00	24,967,075.00	25,000,000.00	(32,925.00)

3133ETF28	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.360	100.2180	10/13/2028	25,000,000.00	25,000,000.00	25,054,500.00	25,000,000.00	54,500.00
3133ETF28	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.360	100.2180	10/13/2028	25,000,000.00	25,000,000.00	25,054,500.00	25,000,000.00	54,500.00
3133EPWM3	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.040	100.8866	09/22/2028	25,000,000.00	25,000,000.00	25,221,650.00	25,000,000.00	221,650.00
3136GAT58	FEDERAL NATIONAL MORTGAGE ASSOCIATION	4.000	100.0548	09/12/2028	15,000,000.00	15,000,000.00	15,008,220.00	15,000,000.00	8,220.00
3133ETXG7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.626	100.2353	09/11/2028	10,000,000.00	10,000,000.00	10,023,530.00	10,000,000.00	23,530.00
3130AWTR1	FEDERAL HOME LOAN BANKS	4.346	101.8452	09/08/2028	5,000,000.00	5,003,171.87	5,092,260.00	5,006,100.00	86,160.00
3133ETTD9	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.857	100.1445	08/18/2028	9,375,000.00	9,369,040.12	9,388,546.88	9,367,968.75	20,578.13
3133ETTC1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.080	100.1151	08/14/2028	25,000,000.00	25,000,000.00	25,028,775.00	25,000,000.00	28,775.00
3133ETTC1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.080	100.1151	08/14/2028	25,000,000.00	25,000,000.00	25,028,775.00	25,000,000.00	28,775.00
3133ETTC1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.080	100.1151	08/14/2028	25,000,000.00	25,000,000.00	25,028,775.00	25,000,000.00	28,775.00
3134HA4S9	FEDERAL HOME LOAN MORTGAGE CORP	4.550	100.4302	07/28/2028	3,250,000.00	3,250,000.00	3,263,981.50	3,250,000.00	13,981.50
3133ETRC3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.230	100.2532	07/28/2028	25,000,000.00	25,000,000.00	25,063,300.00	25,000,000.00	63,300.00
3133ETRC3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.230	100.2532	07/28/2028	25,000,000.00	25,000,000.00	25,063,300.00	25,000,000.00	63,300.00
3130B23Z6	FEDERAL HOME LOAN BANKS	4.650	100.4714	07/24/2028	15,000,000.00	15,000,000.00	15,070,710.00	15,000,000.00	70,710.00
3133ETPR2	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.000	100.4561	07/14/2028	15,000,000.00	15,000,000.00	15,068,415.00	15,000,000.00	68,415.00
3133ET6X0	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.782	99.8225	07/13/2028	15,000,000.00	14,985,198.90	14,973,375.00	14,985,000.00	(11,625.00)
3134HCHS1	FEDERAL HOME LOAN MORTGAGE CORP	3.850	99.9542	06/16/2028	40,000,000.00	40,000,000.00	39,981,680.00	40,000,000.00	(18,320.00)
3134HCHS1	FEDERAL HOME LOAN MORTGAGE CORP	3.850	99.9542	06/16/2028	20,000,000.00	20,000,000.00	19,990,840.00	20,000,000.00	(9,160.00)
3130AWC24	FEDERAL HOME LOAN BANKS	3.987	100.8533	06/09/2028	10,000,000.00	10,002,582.68	10,085,330.00	10,005,460.00	79,870.00
3133ETJU2	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.079	100.5520	06/02/2028	25,000,000.00	25,000,000.00	25,138,000.00	25,000,000.00	138,000.00
3134HBUB5	FEDERAL HOME LOAN MORTGAGE CORP	4.400	100.2386	05/26/2028	20,000,000.00	20,000,000.00	20,047,720.00	20,000,000.00	47,720.00
3136GAHG7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	4.440	100.2421	05/22/2028	20,000,000.00	20,000,000.00	20,048,420.00	20,000,000.00	48,420.00
3133EPGW9	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.784	100.5444	04/25/2028	10,000,000.00	10,018,356.21	10,054,440.00	10,041,200.00	13,240.00
3130B0PN3	FEDERAL HOME LOAN BANKS	4.780	100.2001	04/06/2028	20,000,000.00	20,000,000.00	20,040,020.00	20,000,000.00	40,020.00
3136GAC31	FEDERAL NATIONAL MORTGAGE ASSOCIATION	4.630	100.0577	02/25/2028	20,000,000.00	20,000,000.00	20,011,540.00	20,000,000.00	11,540.00
3130B6J64	FEDERAL HOME LOAN BANKS	4.302	100.0343	02/23/2028	10,000,000.00	10,000,000.00	10,003,430.00	10,000,000.00	3,430.00
3133ER3X7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.530	100.0188	02/11/2028	10,000,000.00	10,000,000.00	10,001,880.00	10,000,000.00	1,880.00
3133ER3X7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.530	100.0188	02/11/2028	25,000,000.00	25,000,000.00	25,004,700.00	25,000,000.00	4,700.00
3130B4TP6	FEDERAL HOME LOAN BANKS	4.550	100.0183	02/10/2028	10,000,000.00	10,000,000.00	10,001,830.00	10,000,000.00	1,830.00
3130AYVC7	FEDERAL HOME LOAN BANKS	4.625	100.0176	02/09/2028	10,000,000.00	10,000,000.00	10,001,760.00	10,000,000.00	1,760.00
3133ERW31	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.429	100.7765	01/27/2028	25,000,000.00	25,000,000.00	25,194,125.00	25,000,000.00	194,125.00
3133EWAT7	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.738	99.9987	01/26/2028	5,000,000.00	5,000,000.00	4,999,935.00	5,000,000.00	(65.00)
3133EWAT7	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.738	99.9987	01/26/2028	5,000,000.00	5,000,000.00	4,999,935.00	5,000,000.00	(65.00)
31424W6V9	FEDERAL AGRICULTURAL MORTGAGE CORP	3.770	100.0743	01/14/2028	10,000,000.00	10,000,000.00	10,007,430.00	10,000,000.00	7,430.00
3133ET4D6	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.800	99.9481	12/15/2027	16,875,000.00	16,875,000.00	16,866,241.88	16,875,000.00	(8,758.13)
3130ATUS4	FEDERAL HOME LOAN BANKS	3.796	101.1586	12/10/2027	25,000,000.00	25,189,385.55	25,289,650.00	25,510,250.00	(220,600.00)
3130ATUS4	FEDERAL HOME LOAN BANKS	4.002	101.1586	12/10/2027	50,000,000.00	50,205,214.46	50,579,300.00	50,548,350.00	30,950.00
3130ATUS4	FEDERAL HOME LOAN BANKS	4.036	101.1586	12/10/2027	15,000,000.00	15,053,010.45	15,173,790.00	15,141,570.00	32,220.00
3133ET3S4	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.730	99.9874	12/09/2027	20,000,000.00	20,000,000.00	19,997,480.00	20,000,000.00	(2,520.00)
31424W4F6	FEDERAL AGRICULTURAL MORTGAGE CORP	0.000	100.0789	12/09/2027	10,000,000.00	10,000,000.00	10,007,890.00	10,000,000.00	7,890.00
3133ET4B0	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.956	99.9980	12/09/2027	15,000,000.00	15,000,000.00	14,999,700.00	15,000,000.00	(300.00)
3134HCFJ3	FEDERAL HOME LOAN MORTGAGE CORP	3.900	99.9809	12/03/2027	10,000,000.00	10,000,000.00	9,998,090.00	10,000,000.00	(1,910.00)
3133ERE23	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.356	100.5598	12/02/2027	10,000,000.00	9,993,890.41	10,055,980.00	9,990,000.00	65,980.00
3133ETS40	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.054	100.0858	11/10/2027	15,000,000.00	15,000,000.00	15,012,870.00	15,000,000.00	12,870.00
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.284	100.8809	10/27/2027	5,000,000.00	5,007,019.85	5,044,045.00	5,020,250.00	23,795.00
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.195	100.8809	10/27/2027	3,715,000.00	3,725,359.90	3,747,725.44	3,744,868.60	2,856.84
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.252	100.8809	10/27/2027	15,000,000.00	15,028,604.93	15,132,135.00	15,082,290.00	49,845.00
3133ERXY2	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.000	100.1491	10/21/2027	20,000,000.00	20,000,000.00	20,029,820.00	20,000,000.00	29,820.00
3133ERXY2	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.000	100.1491	10/21/2027	10,000,000.00	10,000,000.00	10,014,910.00	10,000,000.00	14,910.00
3133EPH81	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.500	101.4488	10/04/2027	25,000,000.00	25,000,653.57	25,362,200.00	25,001,500.00	360,700.00
3130AXEN4	FEDERAL HOME LOAN BANKS	4.779	101.9319	09/29/2027	15,000,000.00	15,004,658.62	15,289,785.00	15,011,250.00	278,535.00
3133ENL99	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.830	99.6670	09/15/2027	10,000,000.00	9,933,592.65	9,966,700.00	9,795,609.20	171,090.80
3130ATHW0	FEDERAL HOME LOAN BANKS	4.239	100.8295	09/10/2027	2,000,000.00	1,996,724.41	2,016,590.00	1,989,972.00	26,618.00
3130ATHW0	FEDERAL HOME LOAN BANKS	4.241	100.8295	09/10/2027	3,000,000.00	2,995,031.74	3,024,885.00	2,984,790.00	40,095.00
3133ER6M8	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.510	100.1331	09/07/2027	25,000,000.00	25,000,000.00	25,033,275.00	25,000,000.00	33,275.00
3134HBAR2	FEDERAL HOME LOAN MORTGAGE CORP	4.378	100.0320	08/25/2027	25,000,000.00	24,953,073.55	25,008,000.00	24,925,000.00	83,000.00
3134HBAR2	FEDERAL HOME LOAN MORTGAGE CORP	4.378	100.0320	08/25/2027	25,000,000.00	24,953,073.55	25,008,000.00	24,925,000.00	83,000.00
3133ETTP2	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.465	100.0895	08/18/2027	20,000,000.00	20,000,000.00	20,017,900.00	20,000,000.00	17,900.00
3133ERNP2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.830	100.6022	08/06/2027	5,000,000.00	5,011,973.85	5,030,110.00	5,023,600.00	6,510.00

3130B7DP6	FEDERAL HOME LOAN BANKS	4.497	100.0738	08/04/2027	15,000,000.00	15,000,000.00	15,011,070.00	15,000,000.00	11,070.00
3134HBZV6	FEDERAL HOME LOAN MORTGAGE CORP	4.060	100.1542	07/23/2027	25,000,000.00	25,000,000.00	25,038,550.00	25,000,000.00	38,550.00
3133ENB33	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.075	99.2403	07/19/2027	10,000,000.00	9,996,643.21	9,924,030.00	9,988,500.00	(64,470.00)
3133ETPU5	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.120	100.1694	07/14/2027	25,000,000.00	25,000,000.00	25,042,350.00	25,000,000.00	42,350.00
3133ETNS2	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.506	100.0497	06/29/2027	10,000,000.00	10,000,000.00	10,004,970.00	10,000,000.00	4,970.00
3130ASDV8	FEDERAL HOME LOAN BANKS	3.300	99.6217	06/28/2027	10,000,000.00	10,000,000.00	9,962,170.00	10,000,000.00	(37,830.00)
3133ET5H6	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.715	99.9979	06/23/2027	10,000,000.00	10,000,000.00	9,999,790.00	10,000,000.00	(210.00)
3130ASGU7	FEDERAL HOME LOAN BANKS	3.095	99.8960	06/11/2027	10,000,000.00	10,050,548.50	9,989,600.00	10,183,200.00	(193,600.00)
3130AWBZ2	FEDERAL HOME LOAN BANKS	4.000	100.7169	06/11/2027	8,260,000.00	8,272,758.08	8,319,215.94	8,297,913.40	21,302.54
3130AWBZ2	FEDERAL HOME LOAN BANKS	4.055	100.7169	06/11/2027	10,000,000.00	10,008,661.65	10,071,690.00	10,025,600.00	46,090.00
3130AS3F4	FEDERAL HOME LOAN BANKS	3.770	100.0030	05/26/2027	10,000,000.00	10,000,000.00	10,000,300.00	10,000,000.00	300.00
3130B6JW7	FEDERAL HOME LOAN BANKS	4.369	100.0420	05/21/2027	20,000,000.00	20,000,000.00	20,008,400.00	20,000,000.00	8,400.00
3133ERDS7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.583	101.4290	05/06/2027	10,000,000.00	10,019,275.36	10,142,900.00	10,043,800.00	99,100.00
3130ARSF9	FEDERAL HOME LOAN BANKS	3.000	99.2713	04/29/2027	10,000,000.00	10,000,000.00	9,927,130.00	10,000,000.00	(72,870.00)
3130ARPV7	FEDERAL HOME LOAN BANKS	3.500	99.8057	04/28/2027	10,000,000.00	10,000,000.00	9,980,570.00	10,000,000.00	(19,430.00)
3133ENV9D	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.913	99.1267	04/26/2027	10,000,000.00	9,995,672.29	9,912,670.00	9,982,400.00	(69,730.00)
3133EN6V7	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.606	100.0228	04/26/2027	8,000,000.00	8,001,806.42	8,001,824.00	8,006,240.00	(4,416.00)
3133EN6V7	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.623	100.0228	04/26/2027	2,000,000.00	2,000,079.32	2,000,456.00	2,000,274.00	182.00
3133EN6V7	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.744	100.0228	04/26/2027	4,820,000.00	4,813,595.37	4,821,098.96	4,797,876.20	23,222.76
3130B5U71	FEDERAL HOME LOAN BANKS	4.035	100.0624	04/08/2027	10,000,000.00	10,000,000.00	10,006,240.00	10,000,000.00	6,240.00
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	99.3121	03/25/2027	10,000,000.00	10,000,000.00	9,931,210.00	10,000,000.00	(68,790.00)
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	99.3121	03/25/2027	10,000,000.00	10,000,000.00	9,931,210.00	10,000,000.00	(68,790.00)
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	99.3121	03/25/2027	10,000,000.00	10,000,000.00	9,931,210.00	10,000,000.00	(68,790.00)
3134HBF8D	FEDERAL HOME LOAN MORTGAGE CORP	4.280	100.0968	03/25/2027	25,000,000.00	25,000,000.00	25,024,200.00	25,000,000.00	24,200.00
3130AR6U0	FEDERAL HOME LOAN BANKS	2.500	98.7751	03/22/2027	5,000,000.00	5,000,000.00	4,938,755.00	5,000,000.00	(61,245.00)
3134HBN64	FEDERAL HOME LOAN MORTGAGE CORP	4.515	100.0640	03/16/2027	10,000,000.00	10,000,000.00	10,006,400.00	10,000,000.00	6,400.00
3130AQRQ8	FEDERAL HOME LOAN BANKS	2.000	98.3116	02/25/2027	10,000,000.00	10,000,000.00	9,831,160.00	10,000,000.00	(168,840.00)
3130AQRH8	FEDERAL HOME LOAN BANKS	2.000	98.3116	02/25/2027	5,000,000.00	5,000,000.00	4,915,580.00	5,000,000.00	(84,420.00)
3130AQRH8	FEDERAL HOME LOAN BANKS	2.000	98.3116	02/25/2027	5,000,000.00	5,000,000.00	4,915,580.00	5,000,000.00	(84,420.00)
3130ALED2	FEDERAL HOME LOAN BANKS	2.050	97.2951	02/24/2027	15,000,000.00	14,844,864.24	14,594,265.00	14,275,500.00	318,765.00
3130ALED2	FEDERAL HOME LOAN BANKS	3.001	97.2951	02/24/2027	20,000,000.00	19,609,910.23	19,459,020.00	18,320,000.00	1,139,020.00
3130AL2X1	FEDERAL HOME LOAN BANKS	3.001	97.1691	02/17/2027	10,000,000.00	9,792,551.99	9,716,910.00	9,057,500.00	659,410.00
3130AKYH3	FEDERAL HOME LOAN BANKS	1.746	97.1986	02/10/2027	10,000,000.00	9,910,550.38	9,719,860.00	9,563,275.40	156,584.60
3130B8VQ2	FEDERAL HOME LOAN BANKS	3.813	99.9855	02/10/2027	25,000,000.00	25,000,000.00	24,996,375.00	25,000,000.00	(3,625.00)
3130AQHS5	FEDERAL HOME LOAN BANKS	1.984	98.1392	01/28/2027	10,000,000.00	9,973,359.04	9,813,920.00	9,866,500.00	(52,580.00)
3130AQHS5	FEDERAL HOME LOAN BANKS	2.086	98.1392	01/28/2027	20,000,000.00	19,927,759.87	19,627,840.00	19,640,000.00	(12,160.00)
3130AQKM4	FEDERAL HOME LOAN BANKS	1.750	98.1873	01/28/2027	11,250,000.00	11,250,000.00	11,046,071.25	11,250,000.00	(203,928.75)
3133ENLZ1	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.860	98.2341	01/26/2027	10,000,000.00	9,992,513.92	9,823,410.00	9,962,090.00	(138,680.00)
3130B8Q96	FEDERAL HOME LOAN BANKS	3.977	99.9838	01/25/2027	25,000,000.00	25,000,000.00	24,995,950.00	25,000,000.00	(4,050.00)
3130B8Q96	FEDERAL HOME LOAN BANKS	3.977	99.9838	01/25/2027	50,000,000.00	50,000,000.00	49,991,900.00	50,000,000.00	(8,100.00)
3133ETY35	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.976	100.0085	01/20/2027	50,000,000.00	50,000,000.00	50,004,250.00	50,000,000.00	4,250.00
3130B8PY2	FEDERAL HOME LOAN BANKS	3.954	100.0087	01/20/2027	25,000,000.00	25,000,000.00	25,002,175.00	25,000,000.00	2,175.00
3130B95Z9	FEDERAL HOME LOAN BANKS	3.683	99.9986	01/20/2027	50,000,000.00	50,000,000.00	49,999,300.00	50,000,000.00	(700.00)
3130B8L34	FEDERAL HOME LOAN BANKS	3.987	100.0069	01/12/2027	50,000,000.00	50,000,000.00	50,003,450.00	50,000,000.00	3,450.00
3133ENKG4	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.908	98.0134	01/11/2027	10,000,000.00	9,960,778.64	9,801,340.00	9,795,000.00	6,340.00
3134HBXW6	FEDERAL HOME LOAN MORTGAGE CORP	4.428	100.0444	01/08/2027	10,000,000.00	10,000,000.00	10,004,440.00	10,000,000.00	4,440.00
3134HCEF2	FEDERAL HOME LOAN MORTGAGE CORP	3.611	99.8746	01/05/2027	25,000,000.00	24,986,770.20	24,968,650.00	24,984,500.00	(15,850.00)
3130B8Z88	FEDERAL HOME LOAN BANKS	3.788	99.9986	01/04/2027	50,000,000.00	50,000,000.00	49,999,300.00	50,000,000.00	(700.00)
3130AQAY9	FEDERAL HOME LOAN BANKS	1.500	98.1226	12/30/2026	25,000,000.00	25,000,000.00	24,530,650.00	25,000,000.00	(469,350.00)
3130AQF65	FEDERAL HOME LOAN BANKS	1.306	97.9738	12/21/2026	10,000,000.00	9,995,219.60	9,797,380.00	9,972,990.00	(175,610.00)
3133ERL66	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.775	100.0930	12/18/2026	15,000,000.00	15,000,000.00	15,013,950.00	15,000,000.00	13,950.00
3133ERK75	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.770	100.1010	12/16/2026	25,000,000.00	25,000,000.00	25,025,250.00	25,000,000.00	25,250.00
3130B46H9	FEDERAL HOME LOAN BANKS	4.759	100.0925	12/16/2026	25,000,000.00	25,000,000.00	25,023,125.00	25,000,000.00	23,125.00
3130B46H9	FEDERAL HOME LOAN BANKS	4.759	100.0925	12/16/2026	10,000,000.00	10,000,000.00	10,009,250.00	10,000,000.00	9,250.00
3133EN4G2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.923	100.2829	12/15/2026	25,000,000.00	25,003,308.86	25,070,725.00	25,015,250.00	55,475.00
3130ATVE4	FEDERAL HOME LOAN BANKS	3.986	100.7478	12/11/2026	5,000,000.00	5,020,086.80	5,037,390.00	5,095,300.00	(57,910.00)
3130B3ZF3	FEDERAL HOME LOAN BANKS	4.764	100.0909	12/11/2026	25,000,000.00	25,000,000.00	25,022,725.00	25,000,000.00	22,725.00
3130B3ZF3	FEDERAL HOME LOAN BANKS	4.764	100.0909	12/11/2026	25,000,000.00	25,000,000.00	25,022,725.00	25,000,000.00	22,725.00
3135G1AB7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	4.758	100.0951	12/11/2026	5,000,000.00	5,000,000.00	5,004,755.00	5,000,000.00	4,755.00

3130APWW1	FEDERAL HOME LOAN BANKS	1.503	98.3093	11/24/2026	20,000,000.00	19,999,511.82	19,661,860.00	19,997,000.00	(335,140.00)
3133ENEM8	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.430	98.2667	11/23/2026	10,000,000.00	10,000,000.00	9,826,670.00	10,000,000.00	(173,330.00)
3133ERQ95	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.502	100.0612	11/02/2026	25,000,000.00	25,000,000.00	25,015,300.00	25,000,000.00	15,300.00
3130ARUF6	FEDERAL HOME LOAN BANKS	3.125	99.6356	10/29/2026	10,000,000.00	10,000,000.00	9,963,560.00	10,000,000.00	(36,440.00)
3134GW6C5	FEDERAL HOME LOAN MORTGAGE CORP	3.122	97.9294	10/28/2026	15,000,000.00	14,762,325.32	14,689,410.00	13,566,000.00	1,123,410.00
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.092	97.9365	10/27/2026	20,000,000.00	19,686,905.18	19,587,300.00	18,196,200.00	1,391,100.00
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.488	97.9365	10/27/2026	5,000,000.00	4,908,962.71	4,896,825.00	4,482,650.00	414,175.00
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.046	97.9365	10/27/2026	20,000,000.00	19,694,180.05	19,587,300.00	18,124,000.00	1,463,300.00
3133ETL62	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.603	99.9006	10/27/2026	25,000,000.00	24,981,643.84	24,975,150.00	24,975,000.00	150.00
3133EN7A2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.827	99.7245	10/26/2026	4,300,000.00	4,294,171.44	4,288,153.50	4,270,115.00	18,038.50
3130B8BV3	FEDERAL HOME LOAN BANKS	3.800	100.0027	10/23/2026	25,000,000.00	25,000,000.00	25,000,675.00	25,000,000.00	675.00
3133ENBK5	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.249	98.2382	10/20/2026	10,000,000.00	9,992,429.56	9,823,820.00	9,947,500.00	(123,680.00)
3133ENBK5	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.340	98.2382	10/20/2026	10,000,000.00	9,986,202.00	9,823,820.00	9,905,000.00	(81,180.00)
3133ENT67	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.318	100.4336	10/19/2026	5,000,000.00	4,997,793.29	5,021,680.00	4,987,600.00	34,080.00
3133ENT67	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.318	100.4336	10/19/2026	5,000,000.00	4,997,793.29	5,021,680.00	4,987,600.00	34,080.00
3130B3A29	FEDERAL HOME LOAN BANKS	4.011	100.2493	10/09/2026	10,000,000.00	9,999,278.85	10,024,930.00	9,997,900.00	27,030.00
3133ERWD9	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.113	100.0938	10/02/2026	10,000,000.00	10,000,000.00	10,009,380.00	10,000,000.00	9,380.00
3130ANYN4	FEDERAL HOME LOAN BANKS	1.000	98.2781	09/30/2026	10,000,000.00	10,000,000.00	9,827,810.00	10,000,000.00	(172,190.00)
3130AP5M3	FEDERAL HOME LOAN BANKS	1.040	98.3168	09/28/2026	15,000,000.00	15,000,000.00	14,747,520.00	15,000,000.00	(252,480.00)
3130APAD7	FEDERAL HOME LOAN BANKS	1.035	98.3228	09/28/2026	15,000,000.00	15,000,000.00	14,748,420.00	15,000,000.00	(251,580.00)
3130ATFH5	FEDERAL HOME LOAN BANKS	3.941	100.0555	09/11/2026	5,000,000.00	4,994,681.46	5,002,775.00	4,965,237.80	37,537.20
3130ATHV2	FEDERAL HOME LOAN BANKS	4.312	100.3532	09/11/2026	1,000,000.00	999,658.70	1,003,532.00	997,780.00	5,752.00
3133ET3Q8	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.953	100.0040	09/10/2026	50,000,000.00	50,000,000.00	50,002,000.00	50,000,000.00	2,000.00
3133ET3Q8	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.953	100.0040	09/10/2026	15,000,000.00	15,000,000.00	15,000,600.00	15,000,000.00	600.00
3130ANSC5	FEDERAL HOME LOAN BANKS	1.000	98.5108	08/26/2026	15,000,000.00	15,000,000.00	14,776,620.00	15,000,000.00	(223,380.00)
3130ANTS9	FEDERAL HOME LOAN BANKS	1.000	98.5108	08/26/2026	15,000,000.00	15,000,000.00	14,776,620.00	15,000,000.00	(223,380.00)
3130ANPF1	FEDERAL HOME LOAN BANKS	1.000	98.5174	08/25/2026	10,000,000.00	10,000,000.00	9,851,740.00	10,000,000.00	(148,260.00)
3133ENH45	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.137	99.7028	08/24/2026	5,000,000.00	4,999,692.74	4,985,140.00	4,997,799.50	(12,659.50)
3133ENH45	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.294	99.7028	08/24/2026	5,000,000.00	4,995,609.60	4,985,140.00	4,968,600.00	16,540.00
3130ANMH0	FEDERAL HOME LOAN BANKS	3.132	98.6042	08/20/2026	15,000,000.00	14,844,308.94	14,790,630.00	13,851,000.00	939,630.00
3130ANMH0	FEDERAL HOME LOAN BANKS	1.100	98.6042	08/20/2026	10,000,000.00	10,000,000.00	9,860,420.00	10,000,000.00	(139,580.00)
3130ANMH0	FEDERAL HOME LOAN BANKS	1.668	98.6042	08/20/2026	10,000,000.00	9,970,146.34	9,860,420.00	9,755,200.00	105,220.00
3130ANE48	FEDERAL HOME LOAN BANKS	1.000	98.5649	08/17/2026	10,000,000.00	10,000,000.00	9,856,490.00	10,000,000.00	(143,510.00)
3130ANFD7	FEDERAL HOME LOAN BANKS	1.000	98.6444	08/05/2026	10,000,000.00	10,000,000.00	9,864,440.00	10,000,000.00	(135,560.00)
3133END80	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.873	99.6730	08/03/2026	10,000,000.00	10,005,962.22	9,967,300.00	10,047,600.00	(80,300.00)
3130ANAJ9	FEDERAL HOME LOAN BANKS	1.000	98.7236	07/27/2026	15,000,000.00	15,000,000.00	14,808,540.00	15,000,000.00	(191,460.00)
3130ANAJ9	FEDERAL HOME LOAN BANKS	1.000	98.7236	07/27/2026	10,000,000.00	10,000,000.00	9,872,360.00	10,000,000.00	(127,640.00)
3130ANBX7	FEDERAL HOME LOAN BANKS	1.000	98.7684	07/22/2026	15,000,000.00	15,000,000.00	14,815,260.00	15,000,000.00	(184,740.00)
3130AN5K2	FEDERAL HOME LOAN BANKS	4.366	99.0071	07/20/2026	2,375,000.00	2,346,201.86	2,351,418.63	2,143,081.25	208,337.38
3130AN3R9	FEDERAL HOME LOAN BANKS	1.130	98.8420	07/20/2026	10,000,000.00	10,000,000.00	9,884,200.00	10,000,000.00	(115,800.00)
3133ENB66	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.174	99.7633	07/20/2026	10,000,000.00	9,998,958.93	9,976,330.00	9,991,000.00	(14,670.00)
3130B83W0	FEDERAL HOME LOAN BANKS	4.145	100.0054	07/15/2026	25,000,000.00	25,000,000.00	25,001,350.00	25,000,000.00	1,350.00
3133EMQ62	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.990	98.8238	07/13/2026	10,000,000.00	10,000,000.00	9,882,380.00	10,000,000.00	(117,620.00)
3133EMQ62	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.990	98.8238	07/13/2026	10,000,000.00	10,000,000.00	9,882,380.00	10,000,000.00	(117,620.00)
3133ETPE1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.367	100.0156	07/09/2026	25,000,000.00	25,000,000.00	25,003,900.00	25,000,000.00	3,900.00
3130AN3B4	FEDERAL HOME LOAN BANKS	1.020	98.8986	07/06/2026	15,000,000.00	15,000,000.00	14,834,790.00	15,000,000.00	(165,210.00)
3130ASDK2	FEDERAL HOME LOAN BANKS	3.250	99.8218	06/29/2026	5,250,000.00	5,250,000.00	5,240,644.50	5,250,000.00	(9,355.50)
3130AMWT5	FEDERAL HOME LOAN BANKS	1.050	98.9695	06/26/2026	15,000,000.00	15,000,000.00	14,845,425.00	15,000,000.00	(154,575.00)
3130AMT69	FEDERAL HOME LOAN BANKS	1.070	98.9774	06/26/2026	10,000,000.00	10,000,000.00	9,897,740.00	10,000,000.00	(102,260.00)
31424WXD9	FEDERAL AGRICULTURAL MORTGAGE CORP	4.354	100.0231	06/24/2026	15,000,000.00	15,000,000.00	15,003,465.00	15,000,000.00	3,465.00
3130AMMZ2	FEDERAL HOME LOAN BANKS	1.000	99.0543	06/10/2026	5,000,000.00	5,000,000.00	4,952,715.00	5,000,000.00	(47,285.00)
3130AMS52	FEDERAL HOME LOAN BANKS	1.000	99.0724	06/08/2026	15,000,000.00	15,000,000.00	14,860,860.00	15,000,000.00	(139,140.00)
3130AMJN3	FEDERAL HOME LOAN BANKS	1.030	99.1633	05/26/2026	5,000,000.00	5,000,000.00	4,958,165.00	5,000,000.00	(41,835.00)
3130AMKB7	FEDERAL HOME LOAN BANKS	1.050	99.1695	05/26/2026	15,000,000.00	15,000,000.00	14,875,425.00	15,000,000.00	(124,575.00)
3130AMME9	FEDERAL HOME LOAN BANKS	1.000	99.1540	05/26/2026	10,000,000.00	10,000,000.00	9,915,400.00	10,000,000.00	(84,600.00)
3130B7HM9	FEDERAL HOME LOAN BANKS	4.365	100.0122	05/20/2026	25,000,000.00	25,000,000.00	25,003,050.00	25,000,000.00	3,050.00
3133EMZS4	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.900	99.1841	05/18/2026	5,000,000.00	5,000,000.00	4,959,205.00	5,000,000.00	(40,795.00)
3133ER3N9	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.403	100.0171	05/11/2026	25,000,000.00	25,000,000.00	25,004,275.00	25,000,000.00	4,275.00
3130B6Y26	FEDERAL HOME LOAN BANKS	4.349	99.9973	05/08/2026	15,000,000.00	15,000,000.00	14,999,595.00	15,000,000.00	(405.00)

3130B6Y26	FEDERAL HOME LOAN BANKS	4.349	99.9973	05/08/2026	25,000,000.00	25,000,000.00	24,999,325.00	25,000,000.00	(675.00)
3133ENUL2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.110	99.8776	04/13/2026	10,000,000.00	10,000,000.00	9,987,760.00	10,000,000.00	(12,240.00)
3130ALKL7	FEDERAL HOME LOAN BANKS	0.850	99.5818	03/25/2026	10,000,000.00	10,000,000.00	9,958,180.00	10,000,000.00	(41,820.00)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	99.6296	03/23/2026	9,750,000.00	9,750,000.00	9,713,886.00	9,750,000.00	(36,114.00)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	99.6296	03/23/2026	14,625,000.00	14,625,000.00	14,570,829.00	14,625,000.00	(54,171.00)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	99.6296	03/23/2026	19,500,000.00	19,500,000.00	19,427,772.00	19,500,000.00	(72,228.00)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	99.6296	03/23/2026	9,750,000.00	9,750,000.00	9,713,886.00	9,750,000.00	(36,114.00)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.016	99.6296	03/23/2026	8,921,250.00	8,921,056.17	8,888,205.69	8,914,559.06	(26,353.37)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	99.6296	03/23/2026	9,750,000.00	9,750,000.00	9,713,886.00	9,750,000.00	(36,114.00)
3130ALGJ7	FEDERAL HOME LOAN BANKS	3.010	99.6296	03/23/2026	19,500,000.00	19,449,666.85	19,427,772.00	18,092,685.00	1,335,087.00
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	99.6296	03/23/2026	19,500,000.00	19,500,000.00	19,427,772.00	19,500,000.00	(72,228.00)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	99.6296	03/23/2026	14,625,000.00	14,625,000.00	14,570,829.00	14,625,000.00	(54,171.00)
3130ALH56	FEDERAL HOME LOAN BANKS	0.750	99.6195	03/18/2026	10,000,000.00	10,000,000.00	9,961,950.00	10,000,000.00	(38,050.00)
3130ALH56	FEDERAL HOME LOAN BANKS	0.750	99.6195	03/18/2026	10,000,000.00	10,000,000.00	9,961,950.00	10,000,000.00	(38,050.00)
3130ALHG2	FEDERAL HOME LOAN BANKS	0.750	99.6195	03/18/2026	10,000,000.00	10,000,000.00	9,961,950.00	10,000,000.00	(38,050.00)
3130ALFW9	FEDERAL HOME LOAN BANKS	0.790	99.6245	03/18/2026	15,000,000.00	15,000,000.00	14,943,675.00	15,000,000.00	(56,325.00)
3130ALEH3	FEDERAL HOME LOAN BANKS	0.700	99.6300	03/16/2026	25,000,000.00	25,000,000.00	24,907,500.00	25,000,000.00	(92,500.00)
3130ALHH0	FEDERAL HOME LOAN BANKS	3.040	99.7663	03/05/2026	10,500,000.00	10,482,073.66	10,475,461.50	9,707,880.00	767,581.50
3130ALEY6	FEDERAL HOME LOAN BANKS	3.157	99.7392	03/04/2026	16,160,000.00	16,129,639.60	16,117,854.72	14,879,966.40	1,237,888.32
3130ALGR9	FEDERAL HOME LOAN BANKS	0.850	99.8061	02/26/2026	10,000,000.00	10,000,000.00	9,980,610.00	10,000,000.00	(19,390.00)
3130AL6K5	FEDERAL HOME LOAN BANKS	0.580	99.7973	02/25/2026	6,000,000.00	6,000,000.00	5,987,838.00	6,000,000.00	(12,162.00)
3130ALEM2	FEDERAL HOME LOAN BANKS	0.790	99.8104	02/25/2026	10,000,000.00	10,000,000.00	9,981,040.00	10,000,000.00	(18,960.00)
3130ALEM2	FEDERAL HOME LOAN BANKS	0.790	99.8104	02/25/2026	15,000,000.00	15,000,000.00	14,971,560.00	15,000,000.00	(28,440.00)
3130ALCV4	FEDERAL HOME LOAN BANKS	2.112	99.8162	02/24/2026	25,000,000.00	24,979,564.83	24,954,050.00	23,715,250.00	1,238,800.00
3130ALBX1	FEDERAL HOME LOAN BANKS	0.580	99.8148	02/23/2026	10,000,000.00	10,000,000.00	9,981,480.00	10,000,000.00	(18,520.00)
3130AL2G8	FEDERAL HOME LOAN BANKS	0.615	99.8597	02/18/2026	5,000,000.00	4,999,965.07	4,992,985.00	4,996,250.00	(3,265.00)
3130B6ZE9	FEDERAL HOME LOAN BANKS	4.324	99.9999	02/11/2026	50,000,000.00	50,000,000.00	49,999,950.00	50,000,000.00	(50.00)
3133ER2H3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.090	100.0008	02/03/2026	12,250,000.00	12,250,019.00	12,250,098.00	12,252,982.39	(2,884.39)
---	---	3.577	99.8472	10/06/2027	4,150,081,250.00	4,146,909,349.41	4,143,625,252.69	4,132,955,673.95	10,669,578.74

Agency
AGCY DISC

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Book Value	Market Value	Principal	Net Unrealized Gain/Loss
313385E36	FEDERAL HOME LOAN BANKS	3.625	97.9288	09/02/2026	50,000,000.00	48,964,583.34	48,964,400.00	48,634,027.78	330,372.22
313385ZB5	FEDERAL HOME LOAN BANKS	3.737	98.4535	07/08/2026	15,000,000.00	14,763,518.75	14,768,025.00	14,653,562.50	114,462.50
313385YZ3	FEDERAL HOME LOAN BANKS	3.737	98.4726	07/06/2026	15,000,000.00	14,766,531.25	14,770,890.00	14,656,575.00	114,315.00
313385YE0	FEDERAL HOME LOAN BANKS	3.708	98.6551	06/17/2026	50,000,000.00	49,321,888.89	49,327,550.00	48,987,819.44	339,730.56
313385XX9	FEDERAL HOME LOAN BANKS	3.793	98.7228	06/10/2026	25,000,000.00	24,671,229.17	24,680,700.00	24,477,534.72	203,165.28
313385XH4	FEDERAL HOME LOAN BANKS	3.693	98.8592	05/27/2026	47,175,000.00	46,632,487.50	46,636,827.60	46,623,052.50	13,775.10
313385WV4	FEDERAL HOME LOAN BANKS	3.687	98.9781	05/15/2026	50,000,000.00	49,489,291.67	49,489,050.00	48,983,541.67	505,508.33
313385WV4	FEDERAL HOME LOAN BANKS	3.687	98.9781	05/15/2026	50,000,000.00	49,489,291.67	49,489,050.00	48,983,541.67	505,508.33
313385WF9	FEDERAL HOME LOAN BANKS	3.887	99.1172	05/01/2026	25,000,000.00	24,767,920.14	24,779,300.00	24,376,774.31	402,525.69
313385WF9	FEDERAL HOME LOAN BANKS	3.689	99.1172	05/01/2026	36,000,000.00	35,679,155.00	35,682,192.00	35,671,945.00	10,247.00
313397WF4	FEDERAL HOME LOAN MORTGAGE CORP	3.653	99.1172	05/01/2026	50,000,000.00	49,558,708.34	49,558,600.00	49,548,791.67	9,808.33
313385TA4	FEDERAL HOME LOAN BANKS	4.148	99.8899	02/13/2026	5,000,000.00	4,993,325.00	4,994,495.00	4,877,625.00	116,870.00
313385ST4	FEDERAL HOME LOAN BANKS	3.691	99.9602	02/06/2026	50,000,000.00	49,974,861.11	49,980,100.00	49,718,444.45	261,655.55
313397SS1	FEDERAL HOME LOAN MORTGAGE CORP	3.672	99.9702	02/05/2026	50,000,000.00	49,979,888.89	49,985,100.00	49,969,833.34	15,266.66
313397SS1	FEDERAL HOME LOAN MORTGAGE CORP	3.672	99.9702	02/05/2026	42,500,000.00	42,482,905.55	42,487,335.00	42,474,358.33	12,976.67
313313SR0	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.690	99.9800	02/04/2026	14,000,000.00	13,995,776.67	13,997,200.00	13,923,980.00	73,220.00
313313SQ2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.672	99.9900	02/03/2026	40,000,000.00	39,991,955.56	39,996,000.00	39,983,911.12	12,088.88
313313SQ2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.672	99.9900	02/03/2026	50,000,000.00	49,989,944.44	49,995,000.00	49,979,888.88	15,111.12
---	---	3.695	99.2380	04/20/2026	664,675,000.00	659,513,262.92	659,581,814.60	656,525,207.38	3,056,607.22

Agency CMO
FHLMC CMO

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Book Value	Market Value	Principal	Net Unrealized Gain/Loss
3137HNZL5	FHR 5607 GJ	4.074	98.3187	05/15/2030	45,802,504.14	45,454,999.85	45,032,414.28	45,442,882.92	(410,468.65)
3137HNZL5	FHR 5607 GJ	4.074	98.3187	05/15/2030	45,802,504.14	45,454,999.85	45,032,414.28	45,442,882.92	(410,468.65)

Agency CMO

FNMA CMO

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Book Value	Market Value	Principal	Net Unrealized Gain/Loss
3136B2HA3	FNA 2018-M10 A2	5.208	99.0980	07/25/2028	9,113,958.39	8,863,515.27	9,031,754.04	8,663,956.73	367,797.31
3136AW7J0	FNA 2017-M8 A2	3.448	98.9049	05/25/2027	9,503,816.70	9,472,550.52	9,399,744.30	9,385,018.99	14,725.31
---	---	4.298	98.9983	12/17/2027	18,617,775.09	18,336,065.79	18,431,498.34	18,048,975.71	382,522.63

Agency MBS

FHLMC

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Book Value	Market Value	Principal	Net Unrealized Gain/Loss
3132XFYS1	FH WN1620	3.906	99.0442	08/01/2030	25,580,000.00	25,544,127.01	25,335,509.43	25,542,029.69	(206,520.26)
3132XFZP6	FH WN1649	4.072	98.8205	08/01/2030	30,000,000.00	29,781,364.13	29,646,155.70	29,770,312.50	(124,156.80)
3132XFZP6	FH WN1649	3.919	98.8205	08/01/2030	15,210,000.00	15,145,885.58	15,030,600.94	15,144,050.39	(113,449.45)
3132XFXY9	FH WN1594	4.201	99.1902	07/01/2030	25,000,000.00	24,775,883.86	24,752,929.69	24,752,929.69	44,620.81
3132XFXY9	FH WN1594	4.075	99.1902	07/01/2030	25,000,000.00	24,898,154.68	24,797,550.50	24,888,671.88	(91,121.38)
3132XFXY9	FH WN1594	4.075	99.1902	07/01/2030	25,000,000.00	24,898,154.68	24,797,550.50	24,888,671.88	(91,121.38)
3132XFXY9	FH WN1594	4.069	99.1902	07/01/2030	29,955,000.00	29,840,201.31	29,712,425.01	29,829,797.46	(117,372.45)
3132XFYY8	FH WN1626	4.000	99.3471	07/01/2030	25,000,000.00	24,920,412.46	24,836,764.75	24,916,015.63	(79,250.88)
3132XK4S3	FH WNS532	4.130	99.4124	07/01/2030	33,050,000.00	33,037,501.04	32,855,811.09	33,037,089.84	(181,278.75)
3132XK2A4	FH WNS268	4.194	99.7841	06/01/2030	35,293,000.00	35,194,380.38	35,216,809.82	35,184,088.01	32,721.81
3132XKZ91	FH WNS267	4.195	99.7777	06/01/2030	28,034,000.00	27,954,672.69	27,971,675.37	27,946,393.75	25,281.62
3132XHSF2	FH WN3217	3.949	96.3471	06/01/2030	48,629,958.00	46,923,509.39	46,853,532.87	46,770,242.03	83,290.84
3132XHSF2	FH WN3217	3.933	96.3471	06/01/2030	29,177,974.80	28,170,962.01	28,112,119.72	28,079,241.68	32,878.04
3132XHSF2	FH WN3217	3.948	96.3471	06/01/2030	14,141,591.79	13,645,437.37	13,625,007.36	13,602,443.60	22,563.76
3132XFXA1	FH WN1572	4.119	99.3081	05/01/2030	23,506,000.00	23,373,376.60	23,343,364.57	23,359,087.50	(15,722.93)
3132XFWN4	FH WN1552	4.315	100.2760	04/01/2030	17,369,000.00	17,277,068.37	17,416,943.82	17,263,157.66	153,786.16
3132XKZH3	FH WNS243	4.362	99.3230	04/01/2030	15,000,000.00	14,785,145.03	14,898,453.60	14,753,906.25	144,547.35
3132XKZH3	FH WNS243	4.206	99.3230	04/01/2030	5,548,000.00	5,499,516.74	5,510,441.37	5,494,253.75	16,187.62
3142FEDK3	FH WR1005	4.277	100.3163	04/01/2030	10,000,000.00	9,978,769.79	10,031,632.90	9,976,171.88	55,461.02
3132XFWR5	FH WN1555	4.114	99.8520	04/01/2030	16,156,000.00	16,140,647.25	16,132,096.07	16,138,960.47	(6,864.40)
3132XKZQ3	FH WNS250	4.130	98.9356	04/01/2030	50,000,000.00	49,517,820.09	49,467,821.50	49,464,843.75	2,977.75
3132XKZQ3	FH WNS250	4.130	98.9356	04/01/2030	50,000,000.00	49,517,820.09	49,467,821.50	49,464,843.75	2,977.75
3132XKZQ3	FH WNS250	4.061	98.9356	04/01/2030	25,000,000.00	24,821,341.69	24,733,910.75	24,803,710.94	(69,800.19)
3132XKZQ3	FH WNS250	4.053	98.9356	04/01/2030	23,341,000.00	23,181,283.67	23,092,568.43	23,165,942.50	(73,374.07)
3132XDCY7	FH WA4486	4.082	99.1390	04/01/2030	14,695,165.89	14,579,996.77	14,568,644.18	14,570,601.39	(1,957.21)
3132XFWD6	FH WN1543	4.368	100.6733	03/01/2030	14,314,000.00	14,314,000.00	14,410,371.87	14,314,000.00	96,371.87
3132XKY84	FH WNS234	4.070	99.2769	03/01/2030	11,200,000.00	11,158,992.24	11,119,015.26	11,154,062.50	(35,047.24)
3132XK3D7	FH WNS295	3.966	99.4361	03/01/2030	21,840,000.00	21,840,000.00	21,716,833.76	21,840,000.00	(123,166.24)
3132XK3G0	FH WNS298	3.946	99.3296	03/01/2030	11,410,000.00	11,379,256.40	11,333,510.67	11,376,572.27	(43,061.60)
3132XFYA0	FH WN1604	4.013	99.1144	03/01/2030	28,850,000.00	28,636,980.64	28,594,491.13	28,619,384.01	(24,892.88)
3132XDCS0	FH WA4480	4.039	99.6517	03/01/2030	19,667,210.84	19,661,184.76	19,598,706.60	19,606,519.05	(7,812.45)
3132XKY35	FH WNS229	4.133	99.7208	02/01/2030	7,300,000.00	7,295,649.61	7,279,618.84	7,295,152.34	(15,533.50)
3132XK2Q9	FH WNS282	4.015	99.5625	02/01/2030	25,770,000.00	25,770,000.00	25,657,249.29	25,770,000.00	(112,750.71)
3132XK2K2	FH WNS277	3.972	99.3724	01/01/2030	33,000,000.00	32,925,379.51	32,792,892.66	32,917,500.00	(124,607.34)
3132XK2K2	FH WNS277	3.990	99.3724	01/01/2030	31,114,000.00	31,022,467.82	30,918,729.16	31,013,122.58	(94,393.42)
3132XF29	FH WN1596	3.965	99.5310	01/01/2030	52,288,000.00	52,288,000.00	52,042,786.01	52,288,000.00	(245,213.99)
3132XK2S5	FH WNS284	3.943	99.4512	12/01/2029	10,875,000.00	10,863,786.76	10,815,315.39	10,862,680.66	(47,365.27)
3132XDCU5	FH WA4482	4.027	99.7115	12/01/2029	15,259,012.50	15,225,065.92	15,214,986.58	15,222,057.07	(7,070.49)
3132XKV38	FH WNS133	4.382	100.3852	11/01/2029	6,250,000.00	6,204,550.91	6,274,076.75	6,190,673.83	83,402.92
3132XFU00	FH WN1494	4.669	99.6561	11/01/2029	11,000,000.00	10,747,364.04	10,962,175.18	10,679,453.13	282,722.05
3142FFGV3	FH WR2011	4.378	99.8282	11/01/2029	25,000,000.00	24,867,830.55	24,957,048.75	24,838,867.19	118,181.56

3142FFGV3	FH WR2011	4.218	99.8282	11/01/2029	15,000,000.00	15,000,000.00	14,974,229.25	15,000,000.00	(25,770.75)
3132XFJ58	FH WN1183	4.059	98.2576	10/01/2029	7,470,000.00	7,338,290.63	7,339,840.93	7,290,253.13	49,587.80
3132XFUA4	FH WN1476	4.332	99.8746	10/01/2029	25,000,000.00	24,811,446.80	24,968,662.25	24,777,343.75	191,318.50
3132XKV87	FH WNS138	4.719	99.3989	10/01/2029	15,000,000.00	14,640,175.99	14,909,841.30	14,541,210.94	368,630.36
3132XKV87	FH WNS138	4.239	99.3989	10/01/2029	23,833,000.00	23,617,732.91	23,689,749.85	23,584,429.26	105,320.59
3132XFRX8	FH WN1401	4.241	99.2252	09/01/2029	17,875,000.00	17,674,958.33	17,736,501.64	17,603,383.79	133,117.85
3132XFR91	FH WN1411	4.474	100.0340	09/01/2029	20,000,000.00	19,738,293.23	20,006,793.00	19,647,656.25	359,136.75
3132XFR91	FH WN1411	4.633	100.0340	09/01/2029	15,000,000.00	14,727,851.16	15,005,094.75	14,636,718.75	368,376.00
3132XFR91	FH WN1411	4.370	100.0340	09/01/2029	11,500,000.00	11,386,297.17	11,503,905.98	11,349,960.94	153,945.04
3132XKUQ8	FH WNS090	4.392	99.6018	09/01/2029	20,000,000.00	19,695,095.23	19,920,360.80	19,597,656.25	322,704.55
3132XKUQ8	FH WNS090	4.352	99.6018	09/01/2029	32,000,000.00	31,552,885.28	31,872,577.28	31,410,000.00	462,577.28
3132XKTE7	FH WNS048	4.513	99.3662	08/01/2029	11,495,000.00	11,305,605.53	11,422,141.93	11,266,896.09	155,245.84
3132XKSS7	FH WNS028	3.886	99.4623	07/01/2029	24,971,000.00	24,971,000.00	24,836,733.68	24,971,000.00	(134,266.32)
3132XKS65	FH WNS040	3.845	99.3583	07/01/2029	27,733,000.00	27,678,715.01	27,555,041.50	27,676,667.34	(121,625.84)
3132XKR25	FH WNS004	4.439	99.8434	06/01/2029	22,870,000.00	22,749,297.22	22,696,688.28	22,750,073.50	137,500.73
3132WW2J0	FH WA3276	4.668	101.5732	02/01/2029	14,594,843.63	14,571,025.96	14,824,453.50	14,558,356.53	266,096.98
3132XG2H8	FH WN2575	4.428	101.0151	02/01/2029	33,705,000.00	33,866,208.95	34,047,151.59	33,947,254.69	99,896.90
3132XGYU4	FH WN2522	4.779	100.8021	12/01/2028	10,000,000.00	9,931,447.10	9,884,375.00	10,080,212.10	195,837.10
3137FKSH0	FHMS K-086 A2	3.795	99.9970	11/25/2028	11,187,000.00	11,186,786.27	11,186,662.60	11,186,776.26	(113.66)
3137FJZ93	FHMS K-084 A2	3.770	99.8110	10/25/2028	16,255,000.00	16,232,051.13	16,224,280.00	16,230,942.60	(6,662.60)
3132XGX35	FH WN2497	4.611	101.0598	10/01/2028	28,340,000.00	28,255,494.31	28,640,338.53	28,187,229.69	453,108.84
3137FJYH6	FHMS K-W07 A2	5.264	99.1857	09/25/2028	16,627,402.00	16,020,713.53	16,492,002.90	15,471,927.46	1,020,075.44
3137FGZH1	FHMS K-W06 A2	5.290	99.2397	06/25/2028	23,781,401.25	23,072,091.81	23,600,591.02	22,361,948.86	1,238,642.16
3132XFLR7	FH WN1235	4.690	100.3240	01/01/2028	20,000,000.00	19,902,335.07	20,064,797.20	19,760,937.50	303,859.70
3132XFLR7	FH WN1235	4.333	100.3240	01/01/2028	10,000,000.00	9,980,612.06	10,032,398.60	9,953,125.00	79,273.60
3132XGRH1	FH WN2287	3.945	98.9808	11/01/2027	24,147,730.25	24,071,683.45	23,901,622.14	23,940,210.69	(38,588.56)
3132XGRH1	FH WN2287	4.073	98.9808	11/01/2027	24,147,730.25	24,042,956.33	23,901,622.14	23,878,898.10	22,724.04
3132XGQ74	FH WN2277	4.062	99.4032	11/01/2027	9,659,092.10	9,618,555.18	9,601,444.13	9,549,918.08	52,526.05
3137FBBX3	FHMS K-068 A2	4.548	99.1923	08/25/2027	9,525,000.00	9,350,136.37	9,448,065.05	9,120,187.50	327,877.55
3137F2LJ3	FHMS K-066 A2	3.111	99.1642	06/25/2027	11,095,000.00	11,092,138.54	11,002,272.32	11,084,598.44	(82,326.12)
3137BXQY1	FHMS K-064 A2	3.154	99.4040	03/25/2027	1,000,000.00	1,000,396.83	994,039.57	1,001,760.00	(7,720.43)
3137BXSWS3	FHMS K-IR2 A2	4.545	99.1818	03/25/2027	15,000,000.00	14,784,028.00	14,877,266.40	14,389,453.20	487,813.20
3137BXSWS3	FHMS K-IR2 A2	3.677	99.1818	03/25/2027	37,500,000.00	37,229,402.19	37,193,166.00	37,201,171.88	(8,005.88)
3137BYLDO	FHMS K-L01 A2E	4.184	99.2198	02/25/2027	15,000,000.00	14,877,349.80	14,882,976.75	14,494,950.00	388,026.75
3137BVZ82	FHMS K-063 A2	3.782	99.5775	01/25/2027	9,918,868.30	9,872,722.02	9,876,956.62	9,865,399.41	11,557.22
3137BTUM1	FHMS K-061 A2	4.501	99.5219	11/25/2026	8,556,653.43	8,489,593.83	8,515,746.64	8,203,178.08	312,568.56
3137BTUM1	FHMS K-061 A2	4.561	99.5219	11/25/2026	8,081,283.80	8,013,948.27	8,042,649.60	7,778,397.28	264,252.32
3132XDAU7	FH WA4418	4.107	98.5030	11/01/2026	13,913,130.90	13,692,294.68	13,704,846.60	13,424,540.87	280,305.73
3137FQXJ7	FHMS K-737 A2	4.358	99.1068	10/25/2026	2,035,000.00	2,010,774.01	2,016,824.34	1,986,748.23	30,076.11
3137FQXJ7	FHMS K-737 A2	4.358	99.1068	10/25/2026	50,000,000.00	49,404,766.92	49,553,423.50	48,814,453.13	738,970.37
3137FQXJ7	FHMS K-737 A2	4.358	99.1068	10/25/2026	50,000,000.00	49,404,766.92	49,553,423.50	48,814,453.13	738,970.37
3137FQXJ7	FHMS K-737 A2	4.358	99.1068	10/25/2026	50,000,000.00	49,404,766.92	49,553,423.50	48,814,453.13	738,970.37
3137BSRE5	FHMS K-059 A2	4.148	99.4278	09/25/2026	11,338,777.44	11,268,002.63	11,273,899.45	11,159,837.36	114,062.09
3137BSP72	FHMS K-058 A2	4.465	99.2434	08/25/2026	15,000,000.00	14,861,236.86	14,886,509.10	14,589,843.75	296,665.35
3137BSP72	FHMS K-058 A2	4.142	99.2434	08/25/2026	20,975,000.00	20,812,604.37	20,816,301.89	20,521,907.23	294,394.66
3137BSP72	FHMS K-058 A2	4.251	99.2434	08/25/2026	42,473,000.00	42,122,356.90	42,151,646.73	41,490,811.88	660,834.85
3137FQ3P6	FHMS K-C06 A2	4.291	99.1953	08/25/2026	10,602,268.68	10,510,446.15	10,516,956.25	10,415,072.46	101,883.79
3137BRQJ7	FHMS K-057 A2	4.657	99.3829	07/25/2026	13,679,919.30	13,572,706.33	13,595,505.85	13,059,513.58	535,992.27
3137FNWX4	FHMS K-736 A2	3.655	99.2997	07/25/2026	8,716,975.90	8,672,818.95	8,655,929.09	8,284,532.17	371,396.91
3137FNWX4	FHMS K-736 A2	4.170	99.2997	07/25/2026	41,963,521.98	41,668,057.09	41,669,642.63	41,016,064.55	653,578.08
3137BQYS0	FHMS K-056 A2	4.186	99.4994	05/25/2026	15,105,910.32	15,045,636.98	15,030,285.00	14,826,214.95	204,070.05
3137FMU67	FHMS K-735 A2	3.518	99.5607	05/25/2026	11,223,645.60	11,206,906.95	11,174,339.79	10,960,152.98	214,186.81
3137BPW21	FHMS K-055 A2	4.420	99.6971	03/25/2026	36,210,200.00	36,160,053.77	36,100,515.68	35,547,553.34	552,962.35
3137BPW21	FHMS K-055 A2	4.420	99.6971	03/25/2026	1,082,684.98	1,081,185.61	1,079,405.42	1,062,871.85	16,533.57
3137BPW21	FHMS K-055 A2	4.460	99.6971	03/25/2026	7,242,040.00	7,231,820.03	7,220,103.14	7,105,165.45	114,937.69
3137BP4K2	FHMS K-IR1 A2	4.641	99.6534	03/25/2026	22,370,000.00	22,336,817.03	22,292,460.66	21,817,740.62	474,720.04

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Agency MBS
FNMA

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Book Value	Market Value	Principal	Net Unrealized Gain/Loss
3140Q04W9	FN BZ5336	3.943	99.1675	12/01/2030	23,400,000.00	23,370,715.80	23,205,197.34	23,369,835.95	(164,638.61)
3140Q1CP3	FN BZ5477	4.055	99.1804	11/01/2030	8,909,000.00	8,860,216.47	8,835,982.46	8,858,190.86	(22,208.40)
3140Q1CN8	FN BZ5476	4.055	99.1804	11/01/2030	13,860,000.00	13,784,106.00	13,746,404.41	13,780,954.69	(34,550.28)
3140Q1GR5	FN BZ5607	3.972	98.7576	11/01/2030	38,220,000.00	37,990,011.52	37,981,125.03	37,981,125.03	(235,974.87)
3140Q1D72	FN BZ5525	3.987	98.8407	11/01/2030	24,750,000.00	24,611,306.26	24,463,062.61	24,605,947.27	(142,884.66)
3140Q06B3	FN BZ5365	3.953	99.3463	11/01/2030	34,527,000.00	34,448,212.86	34,301,288.71	34,446,077.34	(144,788.63)
3140Q1C40	FN BZ5490	3.955	99.0410	11/01/2030	25,000,000.00	24,924,276.83	24,760,257.75	24,921,875.00	(161,617.25)
3140Q1JH4	FN BZ5663	4.094	98.6486	11/01/2030	28,849,000.00	28,493,315.53	28,459,126.54	28,483,879.84	(24,753.30)
3140Q0U42	FN BZ5102	4.031	99.0258	10/01/2030	47,851,000.00	47,527,759.83	47,384,838.43	47,507,070.94	(122,232.51)
3140Q03R1	FN BZ5307	3.870	99.0044	10/01/2030	25,000,000.00	24,935,288.49	24,751,089.00	24,931,640.63	(180,551.63)
3140Q0UZ3	FN BZ5099	3.848	99.1760	10/01/2030	32,630,000.00	32,630,000.00	32,361,114.44	32,630,000.00	(268,885.56)
3140Q0XF4	FN BZ5177	3.987	99.7766	10/01/2030	6,580,000.00	6,580,000.00	6,565,297.58	6,580,000.00	(14,702.42)
3140Q0L91	FN BZ4851	3.978	99.5389	09/01/2030	25,000,000.00	25,000,000.00	24,884,718.50	25,000,000.00	(115,281.50)
3140Q0MF6	FN BZ4857	3.996	99.6022	09/01/2030	10,526,000.00	10,524,478.12	10,524,128.31	10,524,355.31	(40,227.00)
3140Q0P30	FN BZ4941	3.972	99.5600	09/01/2030	7,485,000.00	7,470,621.02	7,452,064.88	7,469,503.71	(17,438.83)
3140Q0FN7	FN BZ4672	3.975	99.7711	09/01/2030	32,175,000.00	32,175,000.00	32,101,349.82	32,175,000.00	(73,650.18)
3140Q0FZ0	FN BZ4683	4.107	100.0455	09/01/2030	13,509,000.00	13,503,592.86	13,515,151.86	13,503,195.32	11,956.54
3140Q0HM7	FN BZ4735	4.062	99.8978	09/01/2030	16,530,000.00	16,529,386.91	16,513,099.89	16,529,354.30	(16,254.41)
3140Q0SN3	FN BZ5024	4.052	99.8555	09/01/2030	6,050,000.00	6,050,000.00	6,041,260.11	6,050,000.00	(8,739.89)
3140Q0CZ3	FN BZ4587	4.250	100.5874	08/01/2030	9,750,000.00	9,720,138.70	9,807,272.48	9,716,865.23	90,407.25
3140Q0AY8	FN BZ4522	4.192	100.2138	08/01/2030	20,933,850.00	20,892,981.67	20,978,613.27	20,888,874.93	89,738.34
3140NYUL3	FN BZ4186	4.200	100.3461	08/01/2030	10,601,000.00	10,593,474.22	10,637,688.58	10,592,717.97	44,970.61
3140NY4W8	FN BZ4436	3.922	99.5289	08/01/2030	8,283,000.00	8,283,000.00	8,243,981.93	8,283,000.00	(39,018.07)
3140NYN64	FN BZ4012	4.074	99.6620	07/01/2030	8,345,000.00	8,306,273.98	8,316,796.65	8,301,971.09	14,825.56
3140NY3N9	FN BZ4404	4.069	100.0081	07/01/2030	7,048,000.00	7,041,455.32	7,048,572.51	7,040,841.88	7,730.63
3140NYN49	FN BZ4010	4.104	99.6620	07/01/2030	12,805,000.00	12,758,090.90	12,761,723.33	12,754,480.27	7,243.06
3140NYNY3	FN BZ4006	4.104	99.6620	07/01/2030	18,760,000.00	18,691,275.71	18,696,597.39	18,685,985.94	10,611.45
3140NYMU2	FN BZ3970	4.106	99.9218	05/01/2030	18,485,000.00	18,423,727.06	18,470,549.17	18,417,125.39	53,423.78
3140NYKT7	FN BZ3905	4.067	99.9400	05/01/2030	10,000,000.00	9,981,663.15	9,993,998.70	9,979,687.50	14,311.20
3140NXY72	FN BZ3433	4.213	100.4220	04/01/2030	12,855,000.00	12,855,000.00	12,909,252.34	12,855,000.00	54,252.34
3140NX7M9	FN BZ3599	4.344	100.3000	04/01/2030	35,880,000.00	35,572,121.90	35,987,625.65	35,514,192.21	473,433.44
3140NXWN9	FN BZ3352	4.382	101.2251	03/01/2030	41,362,000.00	41,315,194.89	41,868,706.01	41,305,450.37	563,255.64
3140HXL65	FN BL5748	3.918	94.3968	02/01/2030	12,835,443.14	12,249,978.13	12,116,246.56	12,198,684.83	(82,438.27)
3140NWVP7	FN BZ2421	1.440	101.2715	12/01/2029	31,354,000.00	31,354,000.00	31,752,657.33	31,354,000.00	398,657.33
3140NWVP7	FN BZ2421	4.498	101.2715	12/01/2029	20,000,000.00	19,914,110.92	20,254,294.40	19,889,062.50	365,231.90
3140NW2N4	FN BZ2580	4.589	101.3073	12/01/2029	30,144,000.00	29,932,149.21	30,538,082.46	29,870,820.00	667,262.46
3140NWPY5	FN BZ2238	4.376	101.0275	11/01/2029	9,870,000.00	9,848,733.87	9,971,409.81	9,842,240.63	129,169.18
3140NWHV0	FN BZ2043	4.334	98.9643	11/01/2029	20,000,000.00	19,628,309.43	19,792,865.20	19,566,406.25	226,458.95
3140LHHC7	FN BS6526	3.976	97.9560	10/01/2029	25,000,000.00	24,599,858.48	24,489,009.00	24,573,242.19	(84,233.19)
3140NWG41	FN BZ2018	3.891	98.9955	10/01/2029	57,415,000.00	57,058,547.72	56,838,274.94	57,029,242.97	(190,968.03)
3140NWG90	FN BZ2023	4.497	99.7873	10/01/2029	15,000,000.00	14,731,080.22	14,968,092.15	14,640,234.38	327,857.77
3140NWEX9	FN BZ1949	4.468	99.8290	10/01/2029	3,444,000.00	3,395,309.04	3,438,110.62	3,380,097.66	58,012.96
3140NWKR5	FN BZ2103	4.517	100.1660	10/01/2029	15,000,000.00	14,771,704.49	15,024,892.80	14,711,132.81	313,759.99
3140HVB60	FN BL3660	4.458	95.6648	08/01/2029	24,312,927.25	23,030,390.90	23,258,907.64	22,479,010.74	779,896.89
3140HUNU6	FN BL3102	4.474	95.5065	08/01/2029	21,662,356.00	20,471,477.46	20,688,967.13	19,953,906.91	735,060.22
3140HUNU6	FN BL3102	4.139	95.5065	08/01/2029	4,723,260.11	4,506,884.03	4,511,022.40	4,416,063.69	94,958.70
3140HUNU6	FN BL3102	4.396	95.5065	08/01/2029	24,088,539.87	22,812,412.55	23,006,131.45	22,267,785.00	738,346.45
3140LGYA4	FN BS6104	3.874	99.2366	08/01/2029	21,190,000.00	21,153,275.85	21,028,245.71	21,151,924.22	(123,678.51)
3138LYU8	FN AM5222	4.323	100.4018	07/01/2029	27,947,630.40	27,947,630.40	28,059,915.59	27,947,630.40	112,285.19
3140NVEJ1	FN BZ1068	4.555	101.8608	06/01/2029	10,000,000.00	10,000,000.00	10,186,080.40	10,000,000.00	186,080.40
3140NVEJ1	FN BZ1068	4.555	101.8608	06/01/2029	15,000,000.00	15,000,000.00	15,279,120.60	15,000,000.00	279,120.60
3140NVE37	FN BZ1053	4.596	101.9475	06/01/2029	15,770,000.00	15,770,000.00	16,077,125.48	15,770,000.00	307,125.48
3140NU4W6	FN BZ0836	4.606	101.9462	05/01/2029	16,365,000.00	16,365,000.00	16,683,493.67	16,365,000.00	318,493.67
3140NU6F1	FN BZ0869	4.623	101.9296	04/01/2029	32,230,000.00	32,204,105.70	32,851,896.54	32,189,712.50	662,184.04
3140NUPT0	FN BZ0433	4.580	100.7493	03/01/2029	25,000,000.00	24,757,021.31	25,187,335.75	24,609,375.00	577,960.75

3140NUPT0	FN BZ0433	4.612	100.7493	03/01/2029	25,681,000.00	25,401,320.56	25,873,438.78	25,236,598.32	636,840.46
3140NURK7	FN BZ0489	4.552	101.7736	02/01/2029	25,000,000.00	25,000,000.00	25,443,398.75	25,000,000.00	443,398.75
3140NURK7	FN BZ0489	4.636	101.7736	02/01/2029	16,000,000.00	15,962,710.06	16,283,775.20	15,942,500.00	341,275.20
3140NUNR6	FN BZ0399	4.670	101.7804	02/01/2029	15,000,000.00	14,961,596.76	15,267,056.55	14,936,718.75	330,337.80
3140LLKK6	FN BS9297	5.110	101.3361	10/01/2028	21,050,000.00	20,701,684.65	21,331,239.79	20,402,054.69	929,185.10
3140LLZT1	FN BS9753	5.092	102.9747	10/01/2028	20,000,000.00	19,971,251.04	20,594,934.80	19,946,875.00	648,059.80
3136B3XY1	FNA 2019-M1 A2	4.441	99.3935	09/25/2028	10,589,140.05	10,445,500.64	10,524,914.27	10,403,002.87	121,911.40
3140LLB83	FN BS9062	5.049	101.5585	09/01/2028	20,000,000.00	19,727,323.72	20,311,693.00	19,481,250.00	830,443.00
3140LLMH1	FN BS9359	5.051	102.2409	08/01/2028	15,874,000.00	15,784,221.10	16,229,713.48	15,699,758.05	529,955.43
3136BQDE6	FNA 2023-M6 A2	4.724	100.3231	07/25/2028	23,861,368.50	23,600,312.52	23,938,463.15	23,368,295.69	570,167.46
3140LLKKW2	FN BS8408	4.658	101.3132	06/01/2028	12,003,000.00	11,935,045.90	12,160,618.71	11,878,750.20	281,868.51
3140LKYQ0	FN BS8818	4.526	100.0922	06/01/2028	25,000,000.00	24,699,140.67	25,023,061.25	24,363,281.25	659,780.00
3140LKU84	FN BS8706	4.510	100.4756	06/01/2028	25,000,000.00	24,752,353.13	25,118,909.25	24,478,515.63	640,393.62
3140LKJP9	FN BS8369	4.649	99.8609	05/01/2028	16,850,000.00	16,751,129.14	16,826,559.29	16,657,804.69	168,754.60
3140LKJM6	FN BS8367	4.651	100.8277	05/01/2028	14,563,000.00	14,424,583.09	14,683,533.15	14,304,734.30	378,798.85
3140LKJC8	FN BS8358	4.074	100.5756	04/01/2028	24,459,000.00	24,459,000.00	24,599,790.16	24,459,000.00	140,790.16
3140LBU27	FN BS1500	4.591	94.5160	03/01/2028	29,612,500.00	27,647,624.85	27,988,541.62	26,109,896.48	1,878,645.14
3140LBU27	FN BS1500	3.741	94.5160	03/01/2028	20,000,000.00	18,973,653.93	18,903,194.00	18,286,718.75	616,475.25
3140LBP64	FN BS1344	4.165	94.4836	03/01/2028	20,000,000.00	18,832,923.41	18,896,717.60	18,017,968.75	878,748.85
3140LHSB7	FN BS6813	4.363	100.6424	02/01/2028	19,478,000.00	19,470,610.72	19,603,134.46	19,459,739.38	143,395.08
3140LJS23	FN BS7736	4.416	100.6297	02/01/2028	20,000,000.00	19,890,946.36	20,125,946.60	19,731,250.00	394,696.60
3140LJS23	FN BS7736	4.071	100.6297	02/01/2028	15,000,000.00	15,000,000.00	15,094,459.95	15,000,000.00	94,459.95
3140LJS23	FN BS7736	4.078	100.6297	02/01/2028	10,000,000.00	10,000,000.00	10,062,973.30	10,000,000.00	62,973.30
3140LHVX5	FN BS6929	4.280	100.6420	11/01/2027	31,100,000.00	31,063,379.11	31,299,665.42	30,996,738.28	302,927.14
3136BML55	FNA 2022-M11 A2	4.554	98.3999	10/25/2027	20,627,645.70	20,291,380.13	20,297,572.84	19,653,195.72	644,377.12
3138LKZ34	FN AN7061	6.197	97.9221	10/01/2027	12,800,000.00	12,445,801.97	12,534,029.31	12,028,000.00	506,029.31
3136AY6X6	FNA 2017-M15 A2	4.609	98.8721	09/25/2027	12,814,424.77	12,624,020.93	12,669,886.78	12,296,341.52	373,545.26
3138LHUZ5	FN AN5099	3.076	99.1018	04/01/2027	22,979,662.50	22,974,295.63	22,958,119.05	22,773,258.71	(184,860.34)
3138LHDY7	FN AN4618	3.829	98.9964	04/01/2027	9,879,912.90	9,789,003.98	9,780,756.91	9,779,570.04	1,186.87
3138LG4R4	FN AN4431	3.647	99.3695	01/01/2027	42,620,000.00	42,360,411.78	42,351,289.00	42,315,333.59	35,955.41
3138LGMP8	FN AN3965	3.805	99.1384	01/01/2027	15,192,019.87	15,071,941.24	15,061,120.71	15,056,122.50	4,998.22
3140HV2G8	FN BL4374	4.291	98.5539	10/01/2026	21,300,000.00	20,972,929.43	20,991,974.10	19,947,117.19	1,044,856.91
3136AS4R4	FNA 2016-M7 A2	4.574	99.3251	09/25/2026	13,319,049.58	13,207,040.05	13,229,158.25	13,032,157.25	197,001.00
3138LEVL2	FN AN2418	5.290	98.7983	09/01/2026	15,000,000.00	14,787,449.89	14,819,746.95	14,354,328.92	465,418.03
3138LETC5	FN AN2346	4.438	99.0742	08/01/2026	8,128,998.20	8,061,204.63	8,053,743.35	7,949,588.71	104,154.64
3138LENE7	FN AN2188	3.543	99.1967	07/01/2026	9,519,712.80	9,501,281.94	9,443,238.85	9,336,755.82	106,483.04
3138LECC3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	3.902	99.1611	07/01/2026	4,000,000.00	3,971,488.40	3,966,442.76	3,963,125.00	3,317.76
3138LD5W9	FN AN1760	4.176	99.3348	06/01/2026	15,000,000.00	14,965,450.31	14,900,218.20	14,582,812.50	317,405.70
3136AR5S3	FNA 2016-M5 A2	4.816	99.5840	04/25/2026	8,253,912.24	8,228,819.63	8,219,572.91	8,104,632.48	114,940.43
3138LCW35	FN AN0665	5.458	99.7475	02/01/2026	14,260,163.09	14,260,163.09	14,224,160.03	13,766,070.65	458,089.38

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Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Book Value	Market Value	Principal	Net Unrealized Gain/Loss
PPGYBN2W3RC	Altura Credit Union	4.020	100.0000	09/04/2026	25,000,000.00	25,000,000.00	25,000,000.00	25,000,000.00	0.00
95001KUF9	Wells Fargo Bank, National Association	3.800	100.0000	08/31/2026	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
95001KUF9	Wells Fargo Bank, National Association	3.800	100.0000	08/31/2026	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
95001KUF9	Wells Fargo Bank, National Association	3.800	100.0000	08/31/2026	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
95001KUF9	Wells Fargo Bank, National Association	3.800	100.0000	08/31/2026	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
95001KUJ1	Wells Fargo Bank, National Association	3.800	100.0000	08/31/2026	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
95001KUJ1	Wells Fargo Bank, National Association	3.800	100.0000	08/31/2026	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
46651VGW0	J.P. Morgan Securities LLC	0.000	100.0000	07/07/2026	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
21684X6A9	Coöperatieve Rabobank U.A., New York Branch	3.800	100.0000	06/12/2026	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115DH90	Toronto-Dominion Bank - New York Branch	3.880	100.0000	06/03/2026	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115DH90	Toronto-Dominion Bank - New York Branch	3.880	100.0000	06/03/2026	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00	0.00
78015JUQ8	Royal Bank of Canada New York Branch	3.850	100.0000	06/03/2026	40,000,000.00	40,000,000.00	40,000,000.00	40,000,000.00	0.00

78015JUQ8	Royal Bank of Canada New York Branch	3.850	100.0000	06/03/2026	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
21684X5Q5	Coöperatieve Rabobank U.A., New York Branch	3.850	100.0000	06/02/2026	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
21684X5Q5	Coöperatieve Rabobank U.A., New York Branch	3.850	100.0000	06/02/2026	25,000,000.00	25,000,000.00	25,000,000.00	25,000,000.00	0.00
21684X5Q5	Coöperatieve Rabobank U.A., New York Branch	3.850	100.0000	06/02/2026	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115DGH3	Toronto-Dominion Bank - New York Branch	3.920	100.0000	05/29/2026	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115DHD1	Toronto-Dominion Bank - New York Branch	3.900	100.0000	05/20/2026	30,000,000.00	30,000,000.00	30,000,000.00	30,000,000.00	0.00
89115DPR1	Toronto-Dominion Bank - New York Branch	3.760	100.0000	05/20/2026	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JNU7	Royal Bank of Canada New York Branch	3.920	100.0000	05/19/2026	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06051WWL4	Bank of America, National Association	3.950	100.0000	05/15/2026	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
86959TTC0	Svenska Handelsbanken AB (publ)	3.670	100.0000	05/15/2026	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
86959TTE6	Svenska Handelsbanken AB (publ)	3.650	100.0000	05/15/2026	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
86959TTQ9	Svenska Handelsbanken AB (publ)	3.690	100.0000	05/15/2026	100,000,000.00	100,000,000.00	100,000,000.00	100,000,000.00	0.00
89115DDH6	Toronto-Dominion Bank - New York Branch	3.980	100.0000	05/13/2026	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115DCV6	Toronto-Dominion Bank - New York Branch	3.980	100.0000	05/12/2026	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115DCD6	Toronto-Dominion Bank - New York Branch	3.950	100.0000	05/11/2026	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115DBH8	Toronto-Dominion Bank - New York Branch	3.950	100.0000	05/06/2026	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JEG8	Royal Bank of Canada New York Branch	4.310	100.0000	03/19/2026	25,000,000.00	25,000,000.00	25,000,000.00	25,000,000.00	0.00
86959TSN7	Svenska Handelsbanken AB (publ)	3.800	100.0000	03/04/2026	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115DAZ9	Toronto-Dominion Bank - New York Branch	4.010	100.0000	02/25/2026	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115D7H3	Toronto-Dominion Bank - New York Branch	3.990	100.0000	02/18/2026	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
21684X4Q6	Coöperatieve Rabobank U.A., New York Branch	4.020	100.0000	02/13/2026	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115DDM5	Toronto-Dominion Bank - New York Branch	4.060	100.0000	02/13/2026	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115DAV8	Toronto-Dominion Bank - New York Branch	4.010	100.0000	02/11/2026	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JKY2	Royal Bank of Canada New York Branch	4.180	100.0000	02/09/2026	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115D6Z4	Toronto-Dominion Bank - New York Branch	3.990	100.0000	02/04/2026	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
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CP	Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Book Value	Market Value	Principal	Net Unrealized Gain/Loss
	7426M5KW3	Private Export Funding Corporation	3.648	97.3427	10/30/2026	25,000,000.00	24,335,673.61	24,335,673.61	24,193,493.06	142,180.55
	7426M5KE3	Private Export Funding Corporation	3.574	97.5421	10/14/2026	25,000,000.00	24,385,520.83	24,385,520.83	24,272,263.89	113,256.94
	7426M3JW0	Private Export Funding Corporation	3.591	97.6569	09/30/2026	50,000,000.00	48,828,472.22	48,828,472.22	48,736,111.11	92,361.11
	46656HKP6	J.P. Morgan Securities LLC	4.257	100.0000	08/31/2026	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
	46656HKP6	J.P. Morgan Securities LLC	4.257	100.0000	08/31/2026	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
	46656HKE1	J.P. Morgan Securities LLC	4.254	100.0000	08/10/2026	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
	46656HKE1	J.P. Morgan Securities LLC	4.254	100.0000	08/10/2026	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
	7426M3GX1	Private Export Funding Corporation	3.791	98.1550	07/31/2026	50,000,000.00	49,077,500.00	49,077,500.00	48,667,500.00	410,000.00
	7426M3GV5	Private Export Funding Corporation	3.787	98.1755	07/29/2026	30,000,000.00	29,452,650.00	29,452,650.00	29,228,175.00	224,475.00
	7426M3GN3	Private Export Funding Corporation	3.693	98.2852	07/22/2026	25,000,000.00	24,571,312.50	24,571,312.50	24,438,444.44	132,868.06
	7426M3G86	Private Export Funding Corporation	3.591	98.4649	07/08/2026	50,000,000.00	49,232,444.45	49,232,444.45	49,007,555.56	224,888.89
	46651VHA7	J.P. Morgan Securities LLC	3.890	100.0000	07/06/2026	20,000,000.00	20,000,000.22	19,999,999.91	20,000,000.30	(0.39)
	46651VHA7	J.P. Morgan Securities LLC	3.890	100.0000	07/06/2026	50,000,000.00	49,999,999.78	49,999,999.78	49,999,999.70	0.08
	7426M3G29	Private Export Funding Corporation	3.772	98.4606	07/02/2026	50,000,000.00	49,230,319.45	49,230,319.45	48,644,138.89	586,180.56
	78015DFV7	Royal Bank of Canada New York Branch	3.726	98.4953	06/29/2026	50,000,000.00	49,247,666.66	49,247,666.66	49,120,583.33	127,083.33
	78015DF88	Royal Bank of Canada New York Branch	3.863	98.6630	06/08/2026	50,000,000.00	49,331,486.11	49,331,486.11	49,052,500.00	278,986.11
	78015DF88	Royal Bank of Canada New York Branch	3.863	98.6630	06/08/2026	50,000,000.00	49,331,486.11	49,331,486.11	49,052,500.00	278,986.11
	78015DF88	Royal Bank of Canada New York Branch	3.863	98.6630	06/08/2026	50,000,000.00	49,331,486.11	49,331,486.11	49,052,500.00	278,986.11
	7426M3EV7	Private Export Funding Corporation	3.812	98.7943	05/29/2026	25,000,000.00	24,698,562.50	24,698,562.50	24,332,715.28	365,847.22
	7426M5EV2	Private Export Funding Corporation	3.799	98.7942	05/29/2026	25,000,000.00	24,698,562.50	24,698,562.50	24,415,159.72	283,402.78
	21687BEJ6	Coöperatieve Rabobank U.A., New York Branch	3.937	98.8634	05/18/2026	25,000,000.00	24,715,861.11	24,715,861.11	24,512,138.89	203,722.22
	7426M3ED7	Private Export Funding Corporation	3.687	98.9816	05/13/2026	25,000,000.00	24,745,395.84	24,745,395.84	24,611,791.67	133,604.17
	47816GED7	Johnson & Johnson	3.625	98.9984	05/13/2026	50,000,000.00	49,499,208.33	49,499,208.33	49,246,333.33	252,875.00
	46651VGV2	J.P. Morgan Securities LLC	4.016	100.0000	05/11/2026	25,000,000.00	25,000,000.00	25,000,000.00	25,000,000.00	0.00
	46651VGV2	J.P. Morgan Securities LLC	4.016	100.0000	05/11/2026	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
	46651VGV2	J.P. Morgan Securities LLC	4.016	100.0000	05/11/2026	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
	46651VGV2	J.P. Morgan Securities LLC	4.016	100.0000	05/11/2026	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00

46651VGV2	J.P. Morgan Securities LLC	4.016	100.0000	05/11/2026	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89233HEB6	Toyota Motor Credit Corporation	3.780	98.9715	05/11/2026	50,000,000.00	49,485,750.00	49,485,750.00	49,475,361.11	10,388.89
7426M3E88	Private Export Funding Corporation	4.091	98.9413	05/08/2026	50,000,000.00	49,470,666.67	49,470,666.67	48,516,763.89	953,902.78
63763QE60	National Securities Clearing Corporation	3.743	99.0469	05/06/2026	50,000,000.00	49,523,472.23	49,523,472.22	49,437,291.67	86,180.55
63763QE60	National Securities Clearing Corporation	3.743	99.0469	05/06/2026	25,000,000.00	24,761,736.11	24,761,736.11	24,718,645.83	43,090.28
47816GE54	Johnson & Johnson	3.624	99.0726	05/05/2026	50,000,000.00	49,536,291.66	49,536,291.66	49,526,319.44	9,972.22
47816GE54	Johnson & Johnson	3.624	99.0726	05/05/2026	50,000,000.00	49,536,291.66	49,536,291.66	49,526,319.44	9,972.22
74271UDW7	The Procter & Gamble Company	3.663	99.1127	04/30/2026	50,000,000.00	49,556,333.33	49,556,333.33	49,546,250.00	10,083.33
74271UDW7	The Procter & Gamble Company	3.663	99.1127	04/30/2026	50,000,000.00	49,556,333.33	49,556,333.33	49,546,250.00	10,083.33
7426M3DH9	Private Export Funding Corporation	4.218	99.1479	04/17/2026	25,000,000.00	24,786,979.17	24,786,979.17	24,238,805.56	548,173.61
71344UDA4	PepsiCo, Inc.	3.582	99.3313	04/10/2026	50,000,000.00	49,665,666.67	49,665,666.67	49,414,916.67	250,750.00
7426M5CX0	Private Export Funding Corporation	4.063	99.3620	03/31/2026	50,000,000.00	49,681,000.00	49,681,000.00	48,735,000.00	946,000.00
63763QCK1	National Securities Clearing Corporation	3.915	99.5055	03/19/2026	50,000,000.00	49,752,750.00	49,752,750.00	49,430,250.00	322,500.00
63763QCK1	National Securities Clearing Corporation	3.915	99.5055	03/19/2026	10,000,000.00	9,950,550.00	9,950,550.00	9,886,050.00	64,500.00
21687BCG4	Coöperatieve Rabobank U.A., New York Branch	3.903	99.5413	03/16/2026	50,000,000.00	49,770,666.66	49,770,666.67	49,194,666.66	576,000.01
21687BCG4	Coöperatieve Rabobank U.A., New York Branch	3.903	99.5413	03/16/2026	50,000,000.00	49,770,666.67	49,770,666.67	49,194,666.67	576,000.00
47816GBL2	Johnson & Johnson	3.709	99.8058	02/20/2026	25,000,000.00	24,951,444.45	24,951,444.44	24,803,222.23	148,222.21
47816GBL2	Johnson & Johnson	3.709	99.8058	02/20/2026	50,000,000.00	49,902,888.89	49,902,888.89	49,606,444.44	296,444.45
71344UBK4	PepsiCo, Inc.	3.676	99.8175	02/19/2026	25,000,000.00	24,954,375.00	24,954,375.00	24,822,569.44	131,805.56
71344UBJ7	PepsiCo, Inc.	3.676	99.8276	02/18/2026	50,000,000.00	49,913,819.44	49,913,819.44	49,645,138.89	268,680.55
71344UBJ7	PepsiCo, Inc.	3.676	99.8276	02/18/2026	50,000,000.00	49,913,819.44	49,913,819.44	49,650,208.33	263,611.11
71344UBH1	PepsiCo, Inc.	3.708	99.8364	02/17/2026	25,000,000.00	24,959,111.11	24,959,111.11	24,808,333.33	150,777.78
47816GBD0	Johnson & Johnson	3.717	99.8770	02/13/2026	50,000,000.00	49,938,500.00	49,938,500.00	49,636,125.00	302,375.00
47816GBD0	Johnson & Johnson	3.717	99.8770	02/13/2026	15,000,000.00	14,981,550.00	14,981,550.00	14,890,837.50	90,712.50
47816GBD0	Johnson & Johnson	3.717	99.8770	02/13/2026	50,000,000.00	49,938,500.00	49,938,500.00	49,636,125.00	302,375.00
71344UBD0	PepsiCo, Inc.	3.747	99.8767	02/13/2026	50,000,000.00	49,938,000.00	49,938,333.33	49,638,333.33	300,000.00
71344UBD0	PepsiCo, Inc.	3.725	99.8767	02/13/2026	50,000,000.00	49,938,333.33	49,938,333.33	49,660,833.33	277,500.00
71344UBD0	PepsiCo, Inc.	3.725	99.8767	02/13/2026	25,000,000.00	24,969,166.67	24,969,166.67	24,832,969.11	136,180.56
63763QB48	National Securities Clearing Corporation	3.893	99.9679	02/04/2026	27,000,000.00	26,991,337.50	26,991,337.50	26,702,587.50	288,750.00
89233HB29	Toyota Motor Credit Corporation	3.989	99.9890	02/02/2026	50,000,000.00	49,994,513.89	49,994,513.89	49,517,222.22	477,291.67
93114FB29	Walmart Inc.	3.616	99.9900	02/02/2026	50,000,000.00	49,994,986.11	49,994,986.11	49,914,763.89	80,222.22
93114FB29	Walmart Inc.	3.616	99.9900	02/02/2026	50,000,000.00	49,994,986.11	49,994,986.11	49,914,763.89	80,222.22

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**Corporate
CORP**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Book Value	Market Value	Principal	Net Unrealized Gain/Loss
037833DK3	APPLE INC	4.252	99.0358	11/13/2027	11,148,000.00	10,916,961.74	11,040,510.98	10,755,590.40	284,920.58
037833DK3	APPLE INC	4.070	99.0358	11/13/2027	8,275,000.00	8,126,887.04	8,195,212.45	8,057,615.75	137,596.70
037833DB3	APPLE INC	4.444	98.9012	09/12/2027	4,296,000.00	4,197,306.86	4,248,795.55	4,104,656.16	144,139.39
037833DB3	APPLE INC	3.620	98.9012	09/12/2027	25,000,000.00	24,727,426.20	24,725,300.00	24,497,500.00	227,800.00
037833DB3	APPLE INC	3.618	98.9012	09/12/2027	10,000,000.00	9,891,198.14	9,890,120.00	9,800,900.00	89,220.00
037833DB3	APPLE INC	4.322	98.9012	09/12/2027	8,635,000.00	8,450,554.41	8,540,118.62	8,308,769.70	231,348.92
931142EX7	WALMART INC	4.404	100.4924	09/09/2027	20,000,000.00	19,865,079.23	20,098,480.00	19,738,000.00	360,480.00
931142EX7	WALMART INC	4.326	100.4924	09/09/2027	3,770,000.00	3,748,898.47	3,788,563.48	3,729,095.50	59,467.98
594918CQ5	MICROSOFT CORP	3.994	99.7404	06/15/2027	6,441,000.00	6,391,873.03	6,424,279.16	6,339,103.38	85,175.78
594918CQ5	MICROSOFT CORP	3.718	99.7404	06/15/2027	5,000,000.00	4,979,402.03	4,987,020.00	4,958,350.00	28,670.00
037833CR9	APPLE INC	3.677	99.4890	05/11/2027	20,000,000.00	19,884,939.56	19,897,800.00	19,761,200.00	136,600.00
037833CR9	APPLE INC	3.647	99.4890	05/11/2027	10,411,000.00	10,354,870.37	10,357,799.79	10,295,958.45	61,841.34
931142CH4	WALMART INC	3.581	102.6194	04/05/2027	3,351,000.00	3,436,467.65	3,438,776.09	3,536,712.42	(97,936.33)
771196BV3	ROCHE HOLDINGS INC	4.559	98.3936	03/10/2027	5,000,000.00	4,884,514.83	4,919,680.00	4,726,800.00	192,880.00
771196BV3	ROCHE HOLDINGS INC	4.326	98.3936	03/10/2027	25,000,000.00	24,480,573.68	24,598,400.00	23,772,500.00	825,900.00
771196BV3	ROCHE HOLDINGS INC	4.213	98.3936	03/10/2027	20,000,000.00	19,606,933.33	19,678,720.00	19,084,800.00	593,920.00
771196BV3	ROCHE HOLDINGS INC	4.128	98.3936	03/10/2027	5,710,000.00	5,602,666.26	5,618,274.56	5,461,957.60	156,316.96
771196BV3	ROCHE HOLDINGS INC	3.870	98.3936	03/10/2027	6,000,000.00	5,902,563.94	5,903,616.00	5,785,980.00	117,636.00
594918CG7	MICROSOFT CORP	4.560	99.8024	09/15/2026	14,108,000.00	14,013,764.13	14,080,122.59	13,685,606.48	394,516.11
037833DN7	APPLE INC	4.211	98.9442	09/11/2026	15,000,000.00	14,811,361.33	14,841,630.00	14,538,600.00	303,030.00

037833DN7	APPLE INC	5.003	98.9442	09/11/2026	10,557,000.00	10,380,160.65	10,445,539.19	9,891,064.44	554,474.75
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**MM Fund
MMFUND**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Book Value	Market Value	Principal	Net Unrealized Gain/Loss
949921126	ALLSPRING:GOVT MM SEL	3.620	1.0000	01/31/2026	1,000,000.00	1,000,000.00	1,000,000.00	1,000,000.00	0.00
949921126	ALLSPRING:GOVT MM SEL	3.620	1.0000	01/31/2026	75,000,000.00	75,000,000.00	75,000,000.00	75,000,000.00	0.00
665278404	NORTHERN INST:US GVT SHS	3.500	1.0000	01/31/2026	0.01	0.01	0.01	0.01	0.00
665278404	NORTHERN INST:US GVT SHS	3.500	1.0000	01/31/2026	0.01	0.01	0.01	0.01	0.00
69347S	PNC BANK DEPOSIT	3.500	1.0000	01/31/2026	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
69347S	PNC BANK DEPOSIT	3.500	1.0000	01/31/2026	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
69347S	PNC BANK DEPOSIT	3.500	1.0000	01/31/2026	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
4812CA538	JPMORGAN:US GVT MM EMPWR	3.590	1.0000	01/31/2026	1,000,000.00	1,000,000.00	1,000,000.00	1,000,000.00	0.00
262006208	DREYFUS GVT CM INST	3.580	1.0000	01/31/2026	25,000,000.00	25,000,000.00	25,000,000.00	25,000,000.00	0.00
---	---	3.544	1.0000	01/31/2026	252,000,000.02	252,000,000.02	252,000,000.02	252,000,000.02	0.00

**Muni
MUNI**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Book Value	Market Value	Principal	Net Unrealized Gain/Loss
60412AR54	MINNESOTA ST	4.051	100.8622	08/01/2028	1,250,000.00	1,250,000.00	1,260,777.58	1,250,000.00	10,777.58
419792M29	HAWAII ST	4.513	102.0268	10/01/2027	5,000,000.00	5,036,960.24	5,101,338.98	5,084,150.00	17,188.98
13063D3N6	CALIFORNIA STATE	4.847	101.2711	03/01/2027	9,300,000.00	9,300,000.00	9,418,214.67	9,300,000.00	118,214.67
13063DRD2	CALIFORNIA STATE	4.259	99.0590	10/01/2026	5,500,000.00	5,434,135.40	5,448,246.85	5,336,155.00	112,091.85
13063EBN5	CALIFORNIA STATE	5.096	100.9445	09/01/2026	30,000,000.00	30,065,876.67	30,283,352.62	30,269,100.00	14,252.62
93974EYC4	WASHINGTON STATE	3.370	99.9228	08/01/2026	20,825,000.00	20,825,000.00	20,808,930.97	20,825,000.00	(16,069.03)
13063DMA3	CALIFORNIA STATE	4.011	99.7695	04/01/2026	13,500,000.00	13,471,112.01	13,468,888.04	13,335,975.00	132,913.04
91411UBB0	UNIVERSITY CALIF REVS 0% CP 02-11-2026	4.007	99.8640	02/11/2026	14,000,000.00	13,985,066.67	13,980,958.60	13,895,466.67	85,491.93
---	---	4.322	100.4003	08/24/2026	99,375,000.00	99,368,150.99	99,770,708.32	99,295,846.67	474,861.65

**Mutual Fund
Open-End Fund**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Book Value	Market Value	Principal	Net Unrealized Gain/Loss
900999101	CalTRUST Liquidity Fund	3.840	1.0000	---	93,865,661.30	93,865,661.30	93,865,661.30	93,865,661.30	0.00
900999101	CalTRUST Liquidity Fund	3.840	1.0000	---	9,134,338.70	9,134,338.70	9,134,338.70	9,134,338.70	0.00
900999101	CalTRUST Liquidity Fund	3.840	1.0000	---	40,000,000.00	40,000,000.00	40,000,000.00	40,000,000.00	0.00
900999101	CalTRUST Liquidity Fund	3.840	1.0000	---	20,000,000.00	20,000,000.00	20,000,000.00	20,000,000.00	0.00
900999101	CalTRUST Liquidity Fund	3.840	1.0000	---	150,000,000.00	150,000,000.00	150,000,000.00	150,000,000.00	0.00
900999101	CalTRUST Liquidity Fund	3.840	1.0000	---	313,000,000.00	313,000,000.00	313,000,000.00	313,000,000.00	0.00

**Non-US Gov
SUPRANATIONAL**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Book Value	Market Value	Principal	Net Unrealized Gain/Loss
459058LY7	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVE	3.609	98.6404	10/28/2030	8,500,000.00	8,460,056.52	8,384,434.00	8,457,840.00	(73,406.00)
459058KD4	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVE	4.630	100.0990	11/22/2028	10,000,000.00	10,000,000.00	10,009,900.00	10,000,000.00	9,900.00
459058LG6	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVE	5.590	100.1494	05/15/2028	10,000,000.00	10,010,348.91	10,014,940.00	10,017,000.00	(2,060.00)
459058LG6	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVE	5.584	100.1494	05/15/2028	10,000,000.00	10,009,876.32	10,014,940.00	10,016,200.00	(1,260.00)
459058LG6	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVE	5.601	100.1494	05/15/2028	10,000,000.00	10,008,672.12	10,014,940.00	10,014,100.00	840.00
459058LG6	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVE	5.096	100.1494	05/15/2028	5,000,000.00	5,003,768.07	5,007,470.00	5,006,000.00	1,470.00
459058LG6	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVE	4.919	100.1494	05/15/2028	10,000,000.00	10,004,403.52	10,014,940.00	10,006,600.00	8,340.00
45950VTK2	INTERNATIONAL FINANCE CORP	4.841	101.1556	03/23/2027	15,000,000.00	15,000,000.00	15,173,338.20	15,000,000.00	173,338.20

459058KN2	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVE	4.222	100.1889	01/12/2027	9,665,000.00	9,688,877.16	9,683,257.19	9,692,545.25	(9,288.07)
459053XX7	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVE	3.697	98.7029	06/10/2026	25,000,000.00	24,679,291.67	24,675,725.00	24,530,125.00	145,600.00
45950VSY3	INTERNATIONAL FINANCE CORPORATION	4.644	100.0397	02/26/2026	25,000,000.00	25,000,000.00	25,009,932.00	25,000,000.00	9,932.00
---	---	4.644	99.8866	08/05/2027	138,165,000.00	137,865,294.28	138,003,816.39	137,740,410.25	263,406.14

Repo
REPO

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Book Value	Market Value	Principal	Net Unrealized Gain/Loss
RP02022026366	Reference Number: L26013000005A0	3.660	100.0000	02/02/2026	950,000,000.00	950,000,000.00	950,000,000.00	950,000,000.00	0.00
RP02022026366	Reference Number: L26013000005A0	3.660	100.0000	02/02/2026	950,000,000.00	950,000,000.00	950,000,000.00	950,000,000.00	0.00

US Gov
T-BILL

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Book Value	Market Value	Principal	Net Unrealized Gain/Loss
912797SK4	UNITED STATES TREASURY	3.617	97.4370	10/29/2026	50,000,000.00	48,694,156.25	48,718,514.00	48,428,151.04	290,362.96
912797SA6	UNITED STATES TREASURY	3.603	97.6971	10/01/2026	50,000,000.00	48,831,677.78	48,848,555.50	48,566,150.00	282,405.50
912797PV3	UNITED STATES TREASURY	4.135	99.5463	03/19/2026	10,000,000.00	9,949,451.11	9,954,625.00	9,600,004.45	354,620.55
---	UNITED STATES TREASURY	3.659	97.7505	09/26/2026	110,000,000.00	107,475,285.14	107,521,694.50	106,594,305.49	927,389.01

US Gov
US GOV

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Book Value	Market Value	Principal	Net Unrealized Gain/Loss
91282CKX8	UNITED STATES TREASURY	4.045	101.8750	06/30/2029	25,000,000.00	25,159,371.05	25,468,750.00	25,189,453.13	279,296.87
91282CKT7	UNITED STATES TREASURY	3.980	102.6328	05/31/2029	20,000,000.00	20,316,839.09	20,526,562.40	20,381,250.00	145,312.40
91282CJF9	UNITED STATES TREASURY	4.010	103.3008	10/31/2028	10,000,000.00	10,219,043.20	10,330,078.10	10,282,812.50	47,265.60
91282CCY5	UNITED STATES TREASURY	3.548	94.1055	09/30/2028	7,000,000.00	6,604,147.84	6,587,382.83	6,405,000.00	182,382.83
912810FB9	UNITED STATES TREASURY	4.003	104.2070	11/15/2027	15,000,000.00	15,510,494.51	15,631,054.65	16,425,000.00	(793,945.35)
91282CFH9	UNITED STATES TREASURY	3.269	99.3750	08/31/2027	5,000,000.00	4,989,587.90	4,968,750.00	4,966,992.19	1,757.81
912810FA1	UNITED STATES TREASURY	3.247	103.9883	08/15/2027	15,000,000.00	15,659,509.52	15,598,242.15	17,133,984.38	(1,535,742.23)
912810FA1	UNITED STATES TREASURY	3.483	103.9883	08/15/2027	15,000,000.00	15,606,160.12	15,598,242.15	16,957,031.25	(1,358,789.10)
91282CEW7	UNITED STATES TREASURY	3.109	99.6172	06/30/2027	15,000,000.00	15,027,348.38	14,942,578.05	15,094,335.94	(151,757.89)
91282CEW7	UNITED STATES TREASURY	3.213	99.6172	06/30/2027	15,000,000.00	15,007,146.45	14,942,578.05	15,024,609.38	(82,031.33)
91282ZS2	UNITED STATES TREASURY	2.845	96.1055	05/31/2027	20,000,000.00	19,424,529.37	19,221,093.80	17,828,906.25	1,392,187.55
91282CEF4	UNITED STATES TREASURY	2.502	98.7930	03/31/2027	25,000,000.00	24,999,547.55	24,698,242.25	24,998,046.88	(299,804.63)
91282CEF4	UNITED STATES TREASURY	2.503	98.7930	03/31/2027	25,000,000.00	24,999,095.10	24,698,242.25	24,996,093.75	(297,851.50)
912810EZ7	UNITED STATES TREASURY	3.048	103.0313	02/15/2027	15,000,000.00	15,515,923.64	15,454,687.50	17,248,828.13	(1,794,140.63)
91282CJT9	UNITED STATES TREASURY	3.530	100.4063	01/15/2027	50,000,000.00	50,217,943.27	50,203,125.00	50,230,468.75	(27,343.75)
91282CDQ1	UNITED STATES TREASURY	3.624	97.9414	12/31/2026	50,000,000.00	48,946,906.38	48,970,703.00	48,779,296.88	191,406.12
91282CDQ1	UNITED STATES TREASURY	3.630	97.9414	12/31/2026	50,000,000.00	48,944,585.76	48,970,703.00	48,773,437.50	197,265.50
91282CJP7	UNITED STATES TREASURY	3.616	100.6680	12/15/2026	50,000,000.00	50,320,417.79	50,333,984.50	50,375,000.00	(41,015.50)
91282CLY5	UNITED STATES TREASURY	3.668	100.5273	11/30/2026	50,000,000.00	50,233,741.28	50,263,672.00	50,291,015.63	(27,343.63)
912810EY0	UNITED STATES TREASURY	4.205	102.0742	11/15/2026	25,000,000.00	25,409,918.64	25,518,554.75	27,136,718.75	(1,618,164.00)
91282CDG3	UNITED STATES TREASURY	2.884	98.1680	10/31/2026	10,000,000.00	9,878,085.35	9,816,796.90	9,258,203.13	558,593.77
91282CJC6	UNITED STATES TREASURY	3.602	100.6641	10/15/2026	50,000,000.00	50,349,162.01	50,332,031.00	50,488,281.25	(156,250.25)
91282CJC6	UNITED STATES TREASURY	3.698	100.6641	10/15/2026	50,000,000.00	50,315,942.03	50,332,031.00	50,425,781.25	(93,750.25)
91282CCZ2	UNITED STATES TREASURY	2.540	98.2266	09/30/2026	15,000,000.00	14,845,225.95	14,733,984.30	13,943,554.69	790,429.61
91282CCZ2	UNITED STATES TREASURY	0.982	98.2266	09/30/2026	20,000,000.00	19,986,251.86	19,645,312.40	19,895,833.60	(250,521.20)
91282CCW9	UNITED STATES TREASURY	0.902	98.3711	08/31/2026	25,000,000.00	24,978,616.97	24,592,773.50	24,817,382.81	(224,609.31)
91282CCW9	UNITED STATES TREASURY	0.832	98.3711	08/31/2026	25,000,000.00	24,988,492.79	24,592,773.50	24,900,416.25	(307,642.75)
912828Y95	UNITED STATES TREASURY	3.911	99.1445	07/31/2026	50,000,000.00	49,511,607.78	49,572,265.50	49,044,921.88	527,343.62
91282CCJ8	UNITED STATES TREASURY	0.882	98.8711	06/30/2026	20,000,000.00	19,999,442.11	19,774,218.80	19,993,166.80	(218,948.00)
91282CCJ8	UNITED STATES TREASURY	0.906	98.8711	06/30/2026	35,000,000.00	34,995,646.72	34,604,882.90	34,946,679.69	(341,796.79)
91282CCJ8	UNITED STATES TREASURY	3.757	98.8711	06/30/2026	15,000,000.00	14,826,170.13	14,830,664.10	14,738,671.88	91,992.22

91282CKY6	UNITED STATES TREASURY	4.101	100.3828	06/30/2026	50,000,000.00	50,103,704.47	50,191,406.00	50,251,953.13	(60,547.13)
91282CBT7	UNITED STATES TREASURY	0.715	99.5391	03/31/2026	25,000,000.00	25,001,367.31	24,884,765.50	25,039,062.50	(154,297.00)
91282CKH3	UNITED STATES TREASURY	4.125	100.1133	03/31/2026	10,000,000.00	10,005,755.91	10,011,328.10	10,036,718.75	(25,390.65)
91282CKH3	UNITED STATES TREASURY	4.107	100.1133	03/31/2026	10,000,000.00	10,006,029.49	10,011,328.10	10,038,671.88	(27,343.78)
91282CBQ3	UNITED STATES TREASURY	0.591	99.7461	02/28/2026	20,000,000.00	19,998,675.24	19,949,218.80	19,910,508.60	38,710.20
91282CKB6	UNITED STATES TREASURY	4.212	100.0391	02/28/2026	50,000,000.00	50,014,800.11	50,019,531.00	50,201,171.87	(181,640.87)
91282CKB6	UNITED STATES TREASURY	4.212	100.0391	02/28/2026	5,000,000.00	5,001,480.01	5,001,953.10	5,020,117.19	(18,164.09)
912828P46	UNITED STATES TREASURY	0.799	99.8867	02/15/2026	10,000,000.00	10,003,099.27	9,988,671.90	10,401,560.00	(412,888.10)
912828P46	UNITED STATES TREASURY	0.670	99.8867	02/15/2026	10,000,000.00	10,003,596.74	9,988,671.90	10,466,015.63	(477,343.73)
912828P46	UNITED STATES TREASURY	4.307	99.8867	02/15/2026	50,000,000.00	49,950,160.15	49,943,359.50	48,714,843.75	1,228,515.75
---	UNITED STATES TREASURY	3.151	99.9026	12/04/2026	1,057,000,000.00	1,057,875,569.21	1,055,745,194.23	1,061,051,797.82	(5,306,603.59)

Summary

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Book Value	Market Value	Principal	Net Unrealized Gain/Loss
---	---	3.800	96.1794	06/23/2027	16,116,171,040.14	16,051,931,417.49	16,060,814,010.69	15,996,919,603.84	63,894,406.85

Flores, Kate

From: Brad Anderson <ba4612442@gmail.com>
Sent: Tuesday, March 3, 2026 3:50 AM
To: Clerk of the Board
Cc: Assemblymember.Wallis@assembly.ca.gov
Subject: Public Comment - Riverside County Board of Supervisors meeting of March 3, 2026 (9:30AM) AGENDA ITEM: 2.4 (Treasurer-Tax Retrieval)

March 3, 2026

Riverside County Board of Supervisors (BoS)
County Administrative Center
4080 Lemon Street - First Floor Board Chambers
Riverside, CA. 92501
Attention: Clerk of the Board of Supervisors

Re: Written testimony in regards to Agenda Item: 2.4 (ID# 29936)

Dear current BoS members,

Please review my written statements listed below prior to the consideration of agenda Item: 2.4 (Riverside County Treasurer - Tax Collector required quarterly report on the status of department held financial Investments).

It's reasonable to consider that the ever increasing county held financial resources are constructed with Riverside County officials willingness to wrongfully accused and cause eviction procedures against Riverside County residents (homeowners).

It's been witnessed that County officials withheld timely notices of potential deferral payment(s) of county demand for property secured taxes associated with selected Individual(s) that may be targeted by County Administrative Center for their political views and voiced opinions.

It's also worth noting, County officials aloud critical time restraints to expire in reference to selected Individuals private property tax obligation. All county avenues to assist county property owners with paying and or deferring county dictated taxes/fees in regards to private properties were withheld from selected Individuals (Riverside County Residents) in the attempt for default from selected Individuals (property owners).

It's reasonable to consider that Riverside County officials (Treasurer Tax Collector) have caused unnecessary burdens on selected county residents in the attempts to gain access to private properties through morally corrupted aspects. Simply put, Riverside County Board of Supervisors placed unconscionable burdens on county residents (COVID-19 narrative event) with removing citizens livelihoods and placing restrictions on any governmental aid that could be distributed to selected Individuals. Combined the county's selective selection of aid to chosen racial profiling models and potential political influences along with lackluster support for individuals that were negatively impacted with disabilities (health issues) have allowed mastive redistribution of wealth of County lead evictions from private properties for tax burdens that were Imposed by Riverside County officials.

It's highly recommended to abandon the motivation to potentially accommodate a political driven avenue to surcharge selected county residents that can't afford the daily attack from county officials increasing their tax burden on private property that they own (No mortgage) and refuse to have levelled (burrowed money against) to PAY PROPERTY TAXES (& special precived benefit assessments) plus absorbent fees imposed by Riverside County officials (THAT'S NONSENSICAL).

It's clear that Riverside County have placed selected Individuals in harms way - publicly broadcasting private property addresses and names. That blanted attempt to intimidate property owners with uninvited people contacting homeowners and neighboring properties in-person and by other avenues have highlighted how Riverside County officials are willing to potentially accommodate a potential unlawful action to cause distress and or harm towards selected Individuals.

It's clear that the current Reserves (Investments) held by the county (Treasurer Tax Collector) is excessive and harms the county's credibly / General Public will not benefit from Riverside County elitist motivations and willingness to steal (take) private property from citizens that the County of Riverside drectly harmed in an attempt to gain those selected Individuals financial resources (private property).

Please refrain from any futher reprisal actions against my private property or person for reporting this true and accurate summary of concerns and opinions.

Sincerely,

Brad Anderson | 37043 Ferber Dr. Rancho Mirage, CA. 92270

Cc:
47th District Assembly member