

COUNTY OF RIVERSIDE

TREASURER-TAX COLLECTOR'S

MANAGED BY

Matt Jennings
Treasurer-Tax Collector

Giovane Pizano
Assistant Treasurer

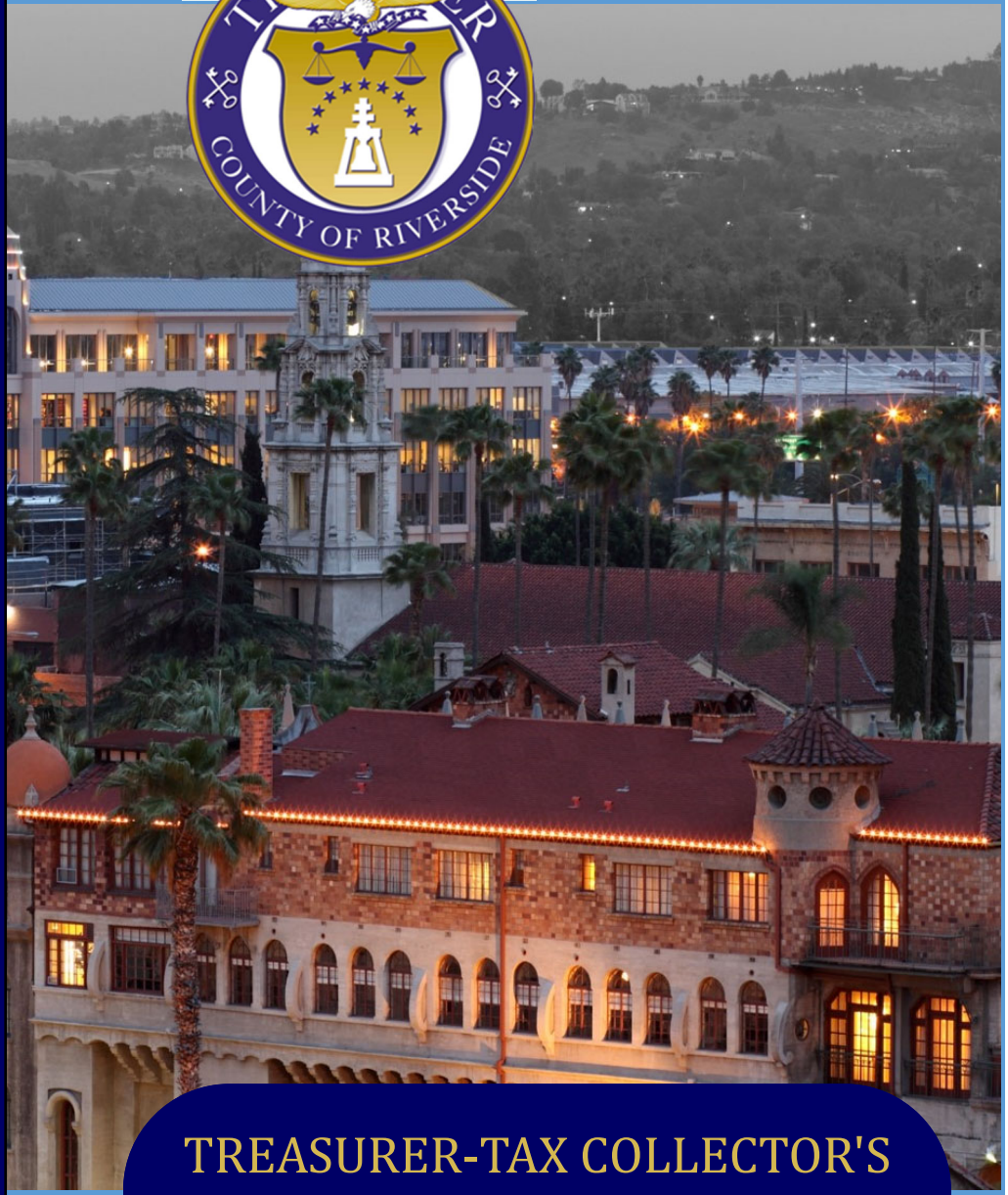
John Byerly
Chief Investment Officer

Steve Faeth
Senior Investment Officer

Isela Licea
Investment Officer

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

WWW.COUNTYTREASURER.ORG



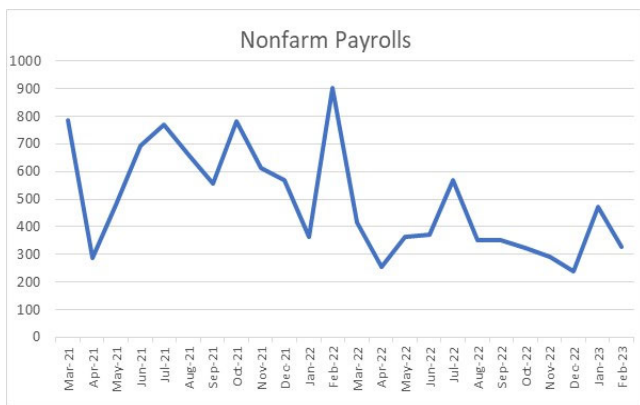
**TREASURER-TAX COLLECTOR'S
POOLED INVESTMENT FUND**

March 2023 REPORT

SVB Bank Failure Rocks Markets

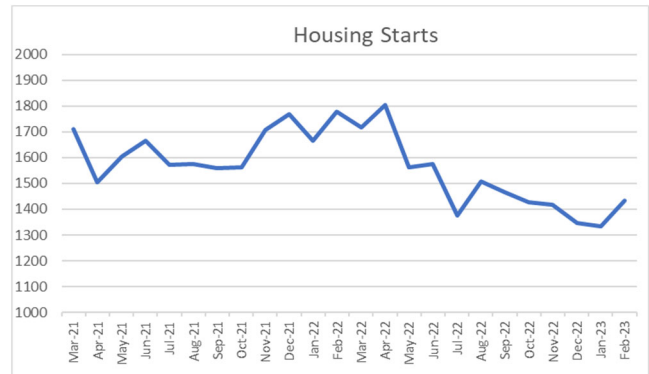
March 2023 saw yields move lower as more investors sought the safety of government securities in reaction to a banking scare. Viewed as financially sound only days before, SVB Bank, the 16th largest U.S. bank, collapsed early in the month. A classic run on the bank sprang from social media rumors that the bank had excessive (unrealized) losses on its long-term investment holdings. Depositor outflows from other regional banks raised concern over a contagion effect on the entire national bank system. The worst fears were quickly doused by aggressive government assurances and the FDIC making all SVB depositors whole. Even after nerves seemed to have been steadied, the shock tempered investors' economic and interest rate projections and investments moved into ultra safe government securities, driving bond yields decidedly lower during the month. The County of Riverside Treasurer's Pooled Investment Fund (TPIF) does not own any securities issued by these problematic banks.

Economic headlines included non-farm payrolls which increased 311,000, marking the 11th month payrolls have beaten consensus expectations.



The unemployment rate rose to 3.6% and average earnings growth slowed to a 3.6% annualized rate – a pace that is getting more consistent with 2% inflation. Total housing starts jumped 9.8%, owed mainly to a

surge in multifamily construction. Single family starts inched up during the month but are still running almost 32% below the prior year's pace.



In spite of FED rate actions to lower inflation, the median price for a home in Riverside County, stubbornly increased to \$595,000 from the prior month's \$585,000, however remaining well below SoCal's average price of \$745,000.

The FOMC met on March 22nd and raised the Federal Funds Rate to a range of 4.75% - 5.00%. The FED continues to focus on fighting inflation even though rate-hike expectations fell sharply due to the bank crisis. Even with this short-term rate increase, fixed income markets saw longer maturity yields drop dramatically. The 2-year Treasury yield began the month at 4.82% and ended at 4.03%. The 5-year Treasury yield began the month at 4.19% and ended the month at 3.58%. Even with this set-back, returns on the TPIF benefit from rates well above year ago levels. Stocks rose, with the Dow Jones Industrial Average beginning the month at 32,650 and ending the month at 33,275.

Matt Jennings

Treasurer-Tax Collector

Treasurer Tax-Collector Statement



PORTFOLIO SUMMARY

Month End Values \$
are Expressed in
000,000

	Mar-23	Sep-22	Mar-22
Principal Value	13,533.09	11,388.37	11,359.75
Market Value*	13,329.73	11,069.50	11,224.94
Book Value*	13,573.74	11,402.43	11,359.75
Unrealized Gain/Loss*	(244.01)	(332.93)	(134.81)
Paper Gain or Loss %	-1.798%	-2.920%	-1.187%
Yield	3.48	1.76	0.56
WAM (Yrs)	1.27	1.27	1.17

* Market values do not include accrued interest.

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

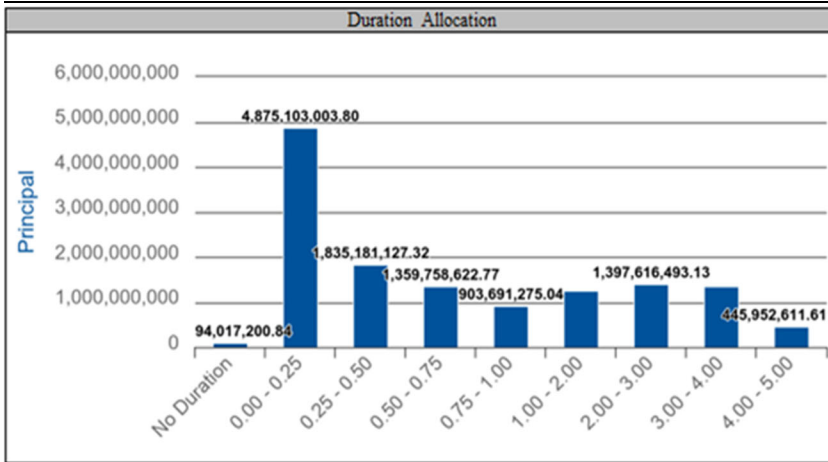
* Unrealized Gain/Loss is Market Value - Book Value

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

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

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

TPIF STATS



Composite Credit Ratings

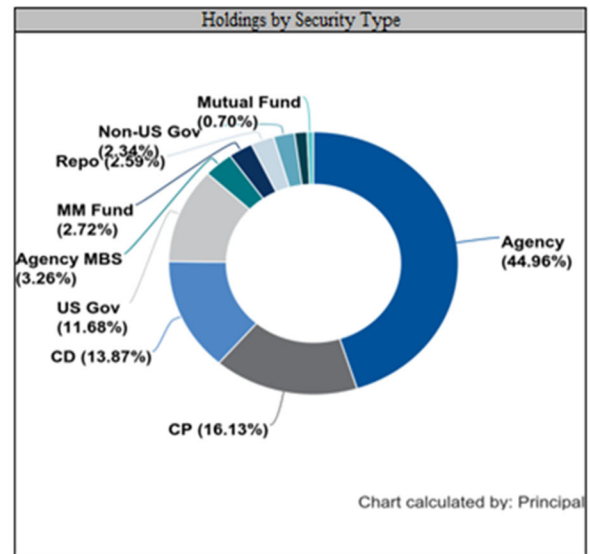
Rating	Moody's Rating	Market Value	Fitch Rating
AAA	Aaa	6,509,221,663.40	AAA
AA+	Aaa	296,466,058.83	AAA
AA	Aa2	84,821,801.00	AA
NA	NA	564,526,100.84	NA
A-1+	P-1	5,273,287,630.45	AAA
A-1	P-1	636,433,462.49	A+

Footnotes: 1,2,3,4

Holdings by Security Type

Security Type Category	Days to Final Maturity	Par Value	Market Price	Yield	Principal
Corporate	290	25,000,000.00	99.2822	4.967	24,674,750.00
Agency CMO	888	26,343,433.31	97.3481	4.152	25,902,591.70
Muni	598	187,330,000.00	97.0030	1.770	188,180,815.00
Non-US Gov	391	318,895,000.00	97.5867	3.070	316,415,557.58
Repo	3	350,000,000.00	100.0000	4.820	350,000,000.00
Agency MBS	1142	447,769,502.85	97.6923	4.053	441,237,580.27
Other	0	461,213,169.12	1.0017	4.519	462,017,200.84
US Gov	639	1,585,000,000.00	96.6643	1.612	1,581,280,116.68
CD	133	1,877,000,000.00	100.0000	4.916	1,877,000,000.00
CP	68	2,215,952,000.00	99.1025	4.880	2,182,196,430.39
Agency	666	6,144,184,250.00	96.5418	2.887	6,084,193,716.64
Total	464	13,638,687,355.28	94.3810	3.480	13,533,098,759.09

Footnotes: 9,10,11,12,13



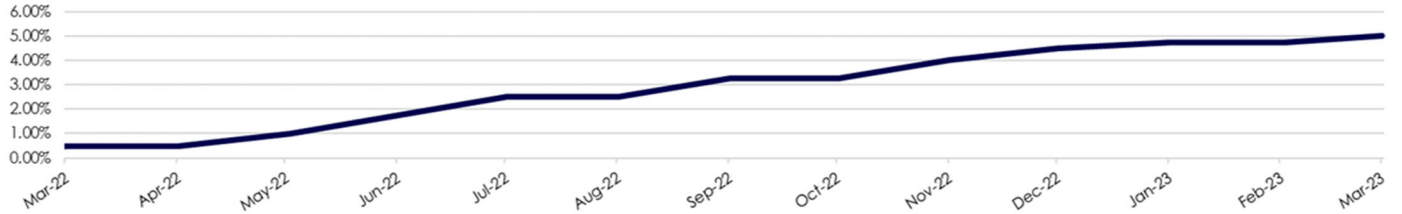
Month	Monthly Receipts	Monthly Disbursements	Difference	Required Matured Investments	Balance	Actual Investments Maturing	Available to Invest > 1 Year
04/2023					126.34		
04/2023	2,750.00	2,070.00	680.00		806.34	1,572.59	
05/2023	1,600.00	2,500.00	-900.00	93.66	0.00	2,277.74	
06/2023	2,300.00	2,400.00	-100.00	100.00	0.00	1,792.64	
07/2023	1,400.00	2,100.00	-700.00	700.00	0.00	668.40	
08/2023	1,800.00	1,600.00	200.00		200.00	887.28	
09/2023	2,100.00	1,750.00	350.00		550.00	1,024.04	
10/2023	1,750.00	2,100.00	-350.00		200.00	491.68	
11/2023	1,670.00	1,800.00	-130.00		70.00	522.43	
12/2023	3,900.00	1,800.00	2100.00		2,170.00	223.58	
01/2024	1,800.00	2,800.00	-1000.00		1,170.00	520.04	
02/2024	1,600.00	2,200.00	-600.00		570.00	240.23	
03/2024	2,600.00	1,900.00	700.00		1,270.00	261.68	
TOTALS	25,270.00	25,020.00	250.00	893.66	7,132.68	10,482.35	12,745.02
				6.55%		76.86%	93.45%

FIXED INCOME MARKETS

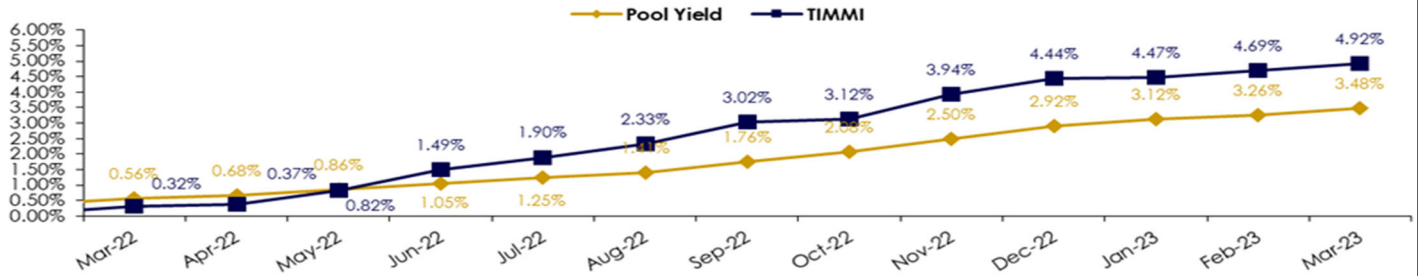
FED FUNDS UPPER LIMIT RATE

Fed Fund Rate: 4.75% to 5.00%

Next FOMC Scheduled Meeting: 05/03/2023



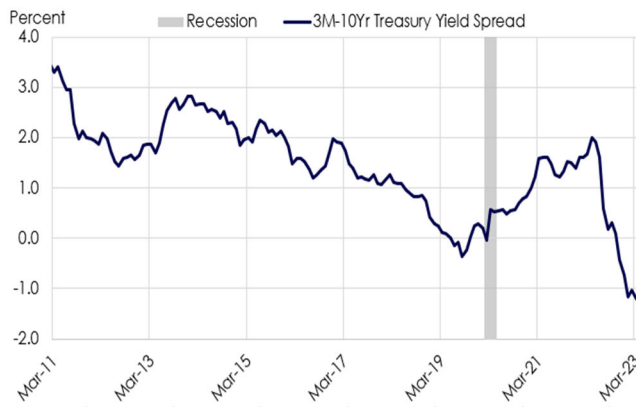
TIMMI



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

Their average yield is compared to the yield of the Treasurer's Pooled Investment Fund in the above graph.

US Treasury Market



US Treasury Yield Curve	3 Mo	6 Mo	1 Yr	2 Yr	3 Yr	5 Yr	10 Yr	30 Yr
03/31/2023 - 03/01/2023	-0.05	-0.26	-0.42	-0.83	-0.80	-0.67	-0.53	-0.30
03/31/2023	4.85	4.94	4.64	4.06	3.81	3.60	3.48	3.67
03/01/2023	4.90	5.20	5.06	4.89	4.61	4.27	4.01	3.97

Compliance Status: Full Compliance

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

Investment Category	GOVERNMENT CODE			COUNTY INVESTMENT POLICY			Actual %
	Maximum Maturity	Authorized % Limit	S&P/ Moody's	Maximum Maturity	Authorized % Limit	S&P/ Moody's	
MUNICIPAL BONDS (MUNI)	5 YEARS	NO LIMIT	NA	4 YEARS	15%	AA-/Aa3/AA-	1.38%
U.S. TREASURIES	5 YEARS	NO LIMIT	NA	5 YEARS	100%	NA	11.67%
LOCAL AGENCY OBLIGATIONS (LAO)	5 YEARS	NO LIMIT	NA	3 YEARS	2.50%	INVESTMENT GRADE	0.00%
FEDERAL AGENCIES	5 YEARS	NO LIMIT	AAA	5 YEARS	100%	NA	48.43%
COMMERCIAL PAPER (CP)	270 DAYS	40%	A1/P1	270 DAYS	40%	A1/P1/F1	16.18%
NEGOTIABLE CERTIFICATE OF DEPOSITS & COLLATERALIZED TIME DEPOSITS (NCD & TCD)	5 YEARS	30%	NA	1 YEAR	25% Combined	A1/P1/F1	13.83%
INT'L BANK FOR RECONSTRUCTION AND DEVELOPMENT AND INT'L FINANCE CORPORATION	NA	NA	NA	4 YEARS	20%	AA/Aa/AA	2.34%
REPURCHASE AGREEMENTS (REPO)	1 YEARS	NO LIMIT	NA	45 DAYS	40% max, 25% in term repo over 7 days	A1/P1/F1	2.58%
REVERSE REPOS	92 DAYS	20%	NA	60 DAYS	10%	NA	0.00%
MEDIUM TERM NOTES (MTNO)	5 YEARS	30%	A	3 YEARS	20%	A/A2/A	0.18%
CALTRUST SHORT TERM FUND	NA	NA	NA	DAILY LIQUIDITY	1.00%	NA	0.70%
MONEY MARKET MUTUAL FUNDS (MMF)	60 DAYS ⁽¹⁾	20%	AAA/Aaa ⁽²⁾	DAILY LIQUIDITY	20%	AAA by 2 Of 3 RATINGS AGC.	2.72%
LOCAL AGENCY INVESTMENT FUND (LAIF)	NA	NA	NA	DAILY LIQUIDITY	Max \$50 million	NA	0.00%
CASH/DEPOSIT ACCOUNT	NA	NA	NA	NA	NA	NA	2.7%

Agency
AGCY BOND

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Principal	Book Value	Net Unrealized Gain/Loss
3133EMFLP7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.155	99.9918	09/22/2022	0.00	0.00	0.00	0.00	0.00
3133EMML3	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.122	99.9977	01/12/2023	0.00	0.00	0.00	0.00	0.00
3135G0T94	FEDERAL NATIONAL MORTGAGE ASSOCIATION	2.490	99.9937	01/19/2023	0.00	0.00	0.00	0.00	0.00
313382AX1	FEDERAL HOME LOAN BANKS	2.691	99.9919	03/10/2023	0.00	0.00	0.00	0.00	0.00
3130AKDH6	FEDERAL HOME LOAN BANKS	0.176	99.9898	10/21/2022	0.00	0.00	0.00	0.00	0.00
3133EL7E8	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.250	99.9865	03/15/2023	0.00	0.00	0.00	0.00	0.00
3130ATHV2	FEDERAL HOME LOAN BANKS	4.312	101.1447	09/11/2026	1,000,000.00	1,011,447.00	997,780.00	998,064.42	13,382.58
3130ATHW0	FEDERAL HOME LOAN BANKS	4.239	101.1963	09/10/2027	2,000,000.00	2,023,926.00	1,989,972.00	1,990,927.85	32,998.15
3133EN6V7	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.623	99.3081	04/26/2027	2,000,000.00	1,986,162.00	2,000,274.00	2,000,262.52	(14,100.52)
3133EKQA7	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.693	96.6572	09/10/2024	2,064,000.00	1,995,004.61	2,101,585.44	2,075,177.34	(80,172.73)
3130ANSK2	FEDERAL HOME LOAN BANKS	4.666	92.6089	07/20/2026	2,375,000.00	2,199,461.38	2,143,081.25	2,169,493.75	29,967.63
3130ATHW0	FEDERAL HOME LOAN BANKS	4.241	101.1963	09/10/2027	3,000,000.00	3,035,889.00	2,984,790.00	2,986,239.78	49,649.22
3135GA2P5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.356	95.2356	05/03/2024	3,500,000.00	3,333,246.00	3,499,300.00	3,499,780.59	(166,534.59)
3136G4P31	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.450	94.3870	08/19/2024	3,701,000.00	3,493,262.87	3,701,000.00	3,701,000.00	(207,737.13)
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.195	101.9394	10/27/2027	3,715,000.00	3,787,048.71	3,744,868.60	3,742,331.81	44,176.90
3133EN7A2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.827	98.9457	10/26/2026	4,300,000.00	4,254,665.10	4,270,115.00	4,271,533.94	(16,868.84)
3134GX4V3	FEDERAL HOME LOAN MORTGAGE CORP	5.002	99.9893	08/10/2026	4,500,000.00	4,499,518.50	4,500,000.00	4,500,000.00	(481.50)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.488	89.0858	10/27/2026	5,000,000.00	4,454,290.00	4,482,650.00	4,556,702.72	(102,412.72)
3133EN6V7	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.744	99.3081	04/26/2027	4,820,000.00	4,786,650.42	4,797,876.20	4,798,803.37	(12,152.95)
3130ATW45	FEDERAL HOME LOAN BANKS	4.851	100.1492	11/29/2027	4,895,000.00	4,902,303.34	4,913,356.25	4,910,267.58	(7,964.24)
3130ATHF5	FEDERAL HOME LOAN BANKS	3.941	99.5500	09/11/2026	5,000,000.00	4,977,500.00	4,965,237.80	4,969,837.62	(7,662.38)
3133ENH45	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.904	97.5290	08/12/2026	5,000,000.00	4,877,800.00	4,973,201.71	4,973,500.00	(473,500.00)
3133ENV72	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.638	101.8121	07/27/2026	5,000,000.00	5,090,605.00	4,979,443.68	4,979,443.68	111,161.32
3133ENV72	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.490	101.8121	07/27/2026	5,000,000.00	5,090,605.00	4,984,975.00	4,986,687.13	103,917.87
3133ENT67	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.318	100.8888	10/19/2026	5,000,000.00	5,044,440.00	4,987,600.00	4,988,991.92	55,448.08
3133ENT67	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.318	100.8888	10/19/2026	5,000,000.00	5,044,440.00	4,987,600.00	4,988,991.92	55,448.08
3133ENK58	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.202	94.7752	01/06/2025	5,000,000.00	4,738,760.00	4,983,338.68	4,983,338.68	(254,578.68)
3133ENV23	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.503	99.6035	10/25/2027	5,000,000.00	4,980,175.00	4,995,000.00	4,995,412.54	(15,237.54)
3133ENV23	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.503	99.6035	10/25/2027	5,000,000.00	4,980,175.00	4,995,000.00	4,995,427.63	(15,252.63)
3130AL2G8	FEDERAL HOME LOAN BANKS	0.615	90.2939	02/18/2026	5,000,000.00	4,514,695.00	4,996,250.00	4,997,834.15	(483,139.15)
3133ENH45	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.137	97.5560	08/24/2026	5,000,000.00	4,877,800.00	4,977,799.50	4,998,130.86	(120,330.86)
3133ENPY0	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.764	95.9394	02/25/2025	5,000,000.00	4,776,520.00	4,998,729.93	4,998,729.93	(222,209.93)
3130AQRH8	FEDERAL HOME LOAN BANKS	2.000	92.3564	02/25/2027	5,000,000.00	4,617,820.00	5,000,000.00	5,000,000.00	(382,180.00)
3130AQRH8	FEDERAL HOME LOAN BANKS	2.000	92.3564	02/25/2027	5,000,000.00	4,617,820.00	5,000,000.00	5,000,000.00	(382,180.00)
3130AR4V0	FEDERAL HOME LOAN BANKS	2.150	95.6032	03/14/2025	5,000,000.00	4,780,160.00	5,000,000.00	5,000,000.00	(219,840.00)
3130AR6U0	FEDERAL HOME LOAN BANKS	2.500	93.8217	03/22/2027	5,000,000.00	4,691,085.00	5,000,000.00	5,000,000.00	(308,915.00)
3130AR7D7	FEDERAL HOME LOAN BANKS	2.050	95.3289	03/25/2025	5,000,000.00	4,766,445.00	5,000,000.00	5,000,000.00	(237,555.00)
3136G42F9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.625	91.8511	08/27/2025	5,000,000.00	4,592,555.00	5,000,000.00	5,000,000.00	(403,445.00)
3133ELN39	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.542	97.0039	02/28/2024	5,000,000.00	4,850,195.00	5,000,000.00	5,000,000.00	(149,805.00)
3133EMSC7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.480	92.7539	03/03/2025	5,000,000.00	4,637,695.00	5,000,000.00	5,000,000.00	(362,305.00)
3135G0E65	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.310	97.2285	11/16/2023	5,000,000.00	4,861,425.00	5,000,000.00	5,000,000.00	(138,575.00)
3133EMZ84	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.030	90.8456	05/26/2026	5,000,000.00	4,542,280.00	5,000,000.00	5,000,000.00	(473,500.00)
3130AMN3	FEDERAL HOME LOAN BANKS	1.030	90.8456	05/26/2026	5,000,000.00	4,542,280.00	5,000,000.00	5,000,000.00	(473,500.00)
3133EMLP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.320	93.2035	12/23/2024	5,000,000.00	4,660,175.00	5,000,000.00	5,000,000.00	(339,825.00)
3136G4N88	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	91.3506	10/29/2025	5,000,000.00	4,567,530.00	5,000,000.00	5,000,000.00	(432,470.00)
3136G4E67	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	91.2638	10/28/2025	5,000,000.00	4,563,190.00	5,000,000.00	5,000,000.00	(436,810.00)
3130AMM22	FEDERAL HOME LOAN BANKS	1.000	90.6389	06/10/2026	5,000,000.00	4,531,945.00	5,000,000.00	5,000,000.00	(468,055.00)
3135GA2Z3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	91.0190	11/17/2025	5,000,000.00	4,550,950.00	5,000,000.00	5,000,000.00	(449,050.00)
3135GA2Z3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	91.0190	11/17/2025	5,000,000.00	4,550,950.00	5,000,000.00	5,000,000.00	(449,050.00)
3130ALF25	FEDERAL HOME LOAN BANKS	0.400	93.4989	11/26/2024	5,000,000.00	4,674,490.00	5,000,000.00	5,000,000.00	(325,510.00)
3130ALFN9	FEDERAL HOME LOAN BANKS	0.550	91.6981	08/25/2025	5,000,000.00	4,584,905.00	5,000,000.00	5,000,000.00	(415,095.00)
3134GVW46	FEDERAL HOME LOAN MORTGAGE CORP	0.730	92.6313	05/28/2025	5,000,000.00	4,631,565.00	5,000,000.00	5,000,000.00	(368,435.00)
3134GXBM5	FEDERAL HOME LOAN MORTGAGE CORP	0.600	91.1531	11/12/2025	5,000,000.00	4,557,655.00	5,000,000.00	5,000,000.00	(442,345.00)
3134GV3A4	FEDERAL HOME LOAN MORTGAGE CORP	0.500	95.0607	07/01/2024	5,000,000.00	4,753,035.00	5,000,000.00	5,000,000.00	(246,965.00)
3136G4XZ1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.740	92.5185	06/30/2025	5,000,000.00	4,625,925.00	5,000,000.00	5,000,000.00	(374,075.00)
3134GXBM5	FEDERAL HOME LOAN MORTGAGE CORP	0.600	91.1531	11/12/2025	5,000,000.00	4,557,655.00	5,000,000.00	5,000,000.00	(442,345.00)
3136G4XK4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.650	92.3310	06/30/2025	5,000,000.00	4,616,550.00	5,000,000.00	5,000,000.00	(383,450.00)
3134GV5R5	FEDERAL HOME LOAN MORTGAGE CORP	0.570	94.7921	07/15/2024	5,000,000.00	4,739,605.00	5,000,000.00	5,000,000.00	(260,395.00)
3134GVWP1	FEDERAL HOME LOAN MORTGAGE CORP	0.500	92.1012	06/16/2025	5,000,000.00	4,605,060.00	5,000,000.00	5,000,000.00	(394,940.00)
3134GWGT61	FEDERAL HOME LOAN MORTGAGE CORP	0.600	91.5676	09/30/2025	5,000,000.00	4,578,380.00	5,000,000.00	5,000,000.00	(421,620.00)
3130ATBV8	FEDERAL HOME LOAN BANKS	4.150	98.6539	09/29/2027	5,000,000.00	4,932,695.00	5,000,000.00	5,000,000.00	(67,305.00)
3130ATBV8	FEDERAL HOME LOAN BANKS	4.150	98.6539	09/29/2027	5,000,000.00	4,932,695.00	5,000,000.00	5,000,000.00	(67,305.00)
3130ATNG8	FEDERAL HOME LOAN BANKS	5.000	99.4793	10/27/2027	5,000,000.00	4,973,965.00	5,000,000.00	5,000,000.00	(26,335.00)
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORP	4.320	101.8647	10/21/2027	5,000,000.00	5,093,235.00	5,000,000.00	5,000,000.00	93,235.00
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORP	4.320	101.8647	10/21/2027	5,000,000.00	5,093,235.00	5,000,000.00	5,000,000.00	93,235.00
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORP	4.320	101.8647	10/21/2027	5,000,000.00	5,093,235.00	5,000,000.00	5,000,000.00	93,235.00
3134GY4W9	FEDERAL HOME LOAN MORTGAGE CORP	5.040	99.9679	11/29/2027	5,000,000.00	4,998,395.00	5,000,000.00	5,000,000.00	(1,605.00)
3130ATYK7	FEDERAL HOME LOAN BANKS	5.100	99.6996	11/30/2027	5,000,000.00	4,984,980.00	5,000,000.00	5,000,000.00	(18,020.00)
3133ENV72	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.477	101.8121	07/27/2026	5,000,000.00	5,090,605.00	5,004,264.90	5,000,778.91	85,626.09
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.284	101.9394	10/27/2027	5,000,000.00	5,096,970.00	5,020,250.00	5,018,519.99	(78,451.00)
3133ELH80	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.680	92.5135	06/10/2025	5,025,000.00	4,648,803.38	5,025,000.00	5,025,000.00	(376,196.63)
3130ATVE4	FEDERAL HOME LOAN BANKS	3.980	102.2058	13/12/2026	5,000,000.00	5,110,280.00	5,093,536.36	5,093,536.36	23,653.64
3130ASDK2	FEDERAL HOME LOAN BANKS	3.250	97.9747	06/29/2026	5,250,000.00	5,143,671.75	5,250,000.00	5,250,000.00	(106,328.25)
3130AL6K5	FEDERAL HOME LOAN BANKS	0.580	90.1631	02/25/2026	6,000,000.00	5,409,786.00	6,000,000.00	6,000,000.00	(590,214.00)
3133EKP75	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.671	95.9585	09/17/2024	6,128,000.00	5,880,336.88	6,107,471.20	6,121,841.86	(24,504.98)
3130ARHG9	FEDERAL HOME LOAN BANKS	2.180	97.6178	02/28/2024	7,000,000.00	6,833,246.00	6,992,020.00	6,996,230.72	(162,989.28)
3130ATH42	FEDERAL HOME LOAN BANKS	4.700	99.8280	09/29/2027	7,000,000.00	6,987,960.00	7,000,000.00	7,000,000.00	(12,040.00)
3130ATBV8	FEDERAL HOME LOAN BANKS	4.150	98.6539	09/29/2027	7,225,000.00	7,127,744.28	7,225,000.00	7,225,000.00	(97,255.73)
3133EN6V7	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.606	99.3081	04/26/2027	8,000,000.00	7,944,648.00	8,006,240.00	8,005,978.49	(61,330.49)
3136G4Q97	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.650	91.9069	08/27/2025	8,650,000.00	7,949,946.85	8,650,000.00	8,650,000.00	(700,053.15)
3130ALJG7	FEDERAL HOME LOAN BANKS	1.016	91.1018	03/23/2026	8,921,250.00	8,127,419.33	9,144,559.06	9,117,036.18	(789,616.85)
3130ALJG7	FEDERAL HOME LOAN BANKS	1.016	91.1018	03/23/2026	8,921,				

3130AANJ9	FEDERAL HOME LOAN BANKS	1.000	90.3035	07/27/2026	15,000,000.00	13,545,525.00	15,000,000.00	15,000,000.00	(1,454,475.00)
3130AANTS9	FEDERAL HOME LOAN BANKS	1.000	90.1109	08/26/2026	15,000,000.00	13,516,635.00	15,000,000.00	15,000,000.00	(1,483,365.00)
3130AAPAD7	FEDERAL HOME LOAN BANKS	1.035	90.0458	09/28/2026	15,000,000.00	13,506,870.00	15,000,000.00	15,000,000.00	(1,493,130.00)
3130APAM53	FEDERAL HOME LOAN BANKS	1.040	90.0168	09/28/2026	15,000,000.00	13,502,520.00	15,000,000.00	15,000,000.00	(1,497,480.00)
3130AANB34	FEDERAL HOME LOAN BANKS	1.000	90.4799	07/22/2026	15,000,000.00	13,582,385.00	15,000,000.00	15,000,000.00	(1,417,605.00)
3130AANB7	FEDERAL HOME LOAN BANKS	1.000	90.3630	07/22/2026	15,000,000.00	13,554,450.00	15,000,000.00	15,000,000.00	(1,445,550.00)
3130ANS5C5	FEDERAL HOME LOAN BANKS	1.000	90.1075	08/26/2026	15,000,000.00	13,516,125.00	15,000,000.00	15,000,000.00	(1,483,875.00)
3136GK51	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.310	98.3071	08/17/2023	15,000,000.00	14,746,065.00	15,000,000.00	15,000,000.00	(253,935.00)
3136G4J38	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.410	94.3958	08/12/2024	15,000,000.00	14,159,370.00	15,000,000.00	15,000,000.00	(840,630.00)
3130ALFW9	FEDERAL HOME LOAN BANKS	0.790	90.5790	03/18/2026	15,000,000.00	13,586,850.00	15,000,000.00	15,000,000.00	(1,413,150.00)
3136G4H63	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.550	91.7647	08/19/2025	15,000,000.00	13,764,705.00	15,000,000.00	15,000,000.00	(1,235,295.00)
3130ALWL4	FEDERAL HOME LOAN BANKS	0.720	92.9498	04/08/2025	15,000,000.00	13,942,470.00	15,000,000.00	15,000,000.00	(1,057,530.00)
3136G4B77	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	92.2021	08/04/2025	15,000,000.00	13,830,315.00	15,000,000.00	15,000,000.00	(1,169,685.00)
3130AAMK87	FEDERAL HOME LOAN BANKS	1.050	90.9009	05/26/2026	15,000,000.00	13,635,135.00	15,000,000.00	15,000,000.00	(1,364,865.00)
3133EMR66	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.200	99.0513	06/15/2023	15,000,000.00	14,857,695.00	15,000,000.00	15,000,000.00	(142,305.00)
3133EMLP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.320	93.2035	12/23/2024	15,000,000.00	13,980,525.00	15,000,000.00	15,000,000.00	(1,019,475.00)
3130AKLB0	FEDERAL HOME LOAN BANKS	0.260	94.5712	06/28/2024	15,000,000.00	14,185,680.00	15,000,000.00	15,000,000.00	(814,320.00)
3130AKKF2	FEDERAL HOME LOAN BANKS	0.270	95.5595	03/28/2024	15,000,000.00	14,333,925.00	15,000,000.00	15,000,000.00	(666,075.00)
3134GWC66	FEDERAL HOME LOAN MORTGAGE CORP	0.420	96.4944	01/24/2024	15,000,000.00	14,474,160.00	15,000,000.00	15,000,000.00	(525,840.00)
3130AAMW75	FEDERAL HOME LOAN BANKS	1.050	90.6999	06/26/2026	15,000,000.00	13,604,985.00	15,000,000.00	15,000,000.00	(1,395,015.00)
3135G4R9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.420	94.3127	08/23/2024	15,000,000.00	14,146,905.00	15,000,000.00	15,000,000.00	(853,095.00)
3130ALEM2	FEDERAL HOME LOAN BANKS	0.790	90.7223	02/25/2026	15,000,000.00	13,608,345.00	15,000,000.00	15,000,000.00	(1,391,655.00)
3135GA322	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	91.0568	11/25/2025	15,000,000.00	13,658,520.00	15,000,000.00	15,000,000.00	(1,341,480.00)
3136G4C27	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	92.2261	07/29/2025	15,000,000.00	13,833,915.00	15,000,000.00	15,000,000.00	(1,166,085.00)
3134G4W4E9	FEDERAL HOME LOAN MORTGAGE CORP	1.020	90.4799	03/29/2026	15,000,000.00	14,421,385.00	15,000,000.00	15,000,000.00	(976,615.00)
3130AAMS52	FEDERAL HOME LOAN BANKS	1.000	90.6718	06/08/2026	15,000,000.00	13,600,770.00	15,000,000.00	15,000,000.00	(1,399,230.00)
3134G4WAL0	FEDERAL HOME LOAN MORTGAGE CORP	0.500	95.4700	04/29/2024	15,000,000.00	14,320,500.00	15,000,000.00	15,000,000.00	(679,500.00)
3134GV95	FEDERAL HOME LOAN MORTGAGE CORP	0.650	92.8063	06/09/2025	15,000,000.00	13,920,945.00	15,000,000.00	15,000,000.00	(1,070,055.00)
3136G4YU1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.730	92.3895	07/15/2025	15,000,000.00	13,858,425.00	15,000,000.00	15,000,000.00	(1,141,575.00)
3134GWT22	FEDERAL HOME LOAN MORTGAGE CORP	0.475	92.6025	03/24/2025	15,000,000.00	13,890,375.00	15,000,000.00	15,000,000.00	(1,109,625.00)
3134GWL38	FEDERAL HOME LOAN MORTGAGE CORP	0.540	91.5179	09/15/2025	15,000,000.00	13,727,685.00	15,000,000.00	15,000,000.00	(1,272,315.00)
3134GCV43	FEDERAL HOME LOAN MORTGAGE CORP	3.001	97.5467	09/23/2024	15,000,000.00	14,632,005.00	15,000,000.00	15,000,000.00	(367,995.00)
3130ASH44	FEDERAL HOME LOAN BANKS	4.700	98.0861	06/30/2027	15,000,000.00	14,712,915.00	15,000,000.00	15,000,000.00	(287,085.00)
3130ATEZ6	FEDERAL HOME LOAN BANKS	4.200	99.6292	09/20/2023	15,000,000.00	14,944,380.00	15,000,000.00	15,000,000.00	(55,620.00)
3130ATEF9	FEDERAL HOME LOAN BANKS	4.250	97.7619	09/30/2027	15,000,000.00	14,664,285.00	15,000,000.00	15,000,000.00	(335,715.00)
3134GYC26	FEDERAL HOME LOAN MORTGAGE CORP	4.800	99.9871	12/29/2027	15,000,000.00	14,998,065.00	15,000,000.00	15,000,000.00	(1,935.00)
3134GYC75	FEDERAL HOME LOAN MORTGAGE CORP	4.800	99.9634	12/30/2027	15,000,000.00	14,994,510.00	15,000,000.00	15,000,000.00	(5,490.00)
3130AUNE0	FEDERAL HOME LOAN BANKS	4.780	99.9506	06/26/2023	15,000,000.00	14,992,590.00	15,000,000.00	15,000,000.00	(7,410.00)
3134GYFM9	FEDERAL HOME LOAN MORTGAGE CORP	5.050	99.6345	08/01/2024	15,000,000.00	14,945,175.00	15,000,000.00	15,000,000.00	(54,825.00)
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.252	101.9394	10/27/2027	15,000,000.00	15,290,910.00	15,082,290.00	15,075,466.39	215,443.61
3130ALEY6	FEDERAL HOME LOAN BANKS	3.157	90.7037	03/04/2026	16,160,000.00	14,657,717.92	15,149,966.40	15,114,035.28	(456,317.36)
3130AUTS4	FEDERAL HOME LOAN BANKS	4.036	101.8702	12/10/2027	15,000,000.00	15,280,530.00	15,141,570.00	15,134,209.61	146,320.39
3133EL32	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.320	98.3993	08/10/2023	15,945,000.00	15,689,768.39	15,945,000.00	15,945,000.00	(255,231.62)
3133ENS6	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.757	100.8208	01/06/2028	18,000,000.00	18,147,744.00	18,194,400.00	18,187,923.60	(40,479.60)
3130ALGJ7	FEDERAL HOME LOAN BANKS	3.010	91.1018	03/23/2026	19,500,000.00	17,764,851.00	19,500,000.00	19,500,000.00	(640,906.22)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.092	89.0858	10/27/2026	20,000,000.00	17,817,160.00	18,196,200.00	18,475,415.16	(658,255.16)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.046	89.0858	10/27/2026	20,000,000.00	17,817,160.00	18,124,000.00	18,510,839.42	(693,679.42)
3130ALED2	FEDERAL HOME LOAN BANKS	3.001	89.2791	02/24/2027	20,000,000.00	17,855,820.00	18,320,000.00	18,567,324.96	(771,504.96)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	91.1018	03/23/2026	19,500,000.00	17,764,851.00	19,500,000.00	19,500,000.00	(1,735,149.00)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	91.1018	03/23/2026	19,500,000.00	17,764,851.00	19,500,000.00	19,500,000.00	(1,735,149.00)
3130AQHS5	FEDERAL HOME LOAN BANKS	2.086	91.5958	01/28/2027	20,000,000.00	18,319,160.00	19,640,000.00	19,720,244.58	(1,401,084.58)
3130APXH3	FEDERAL HOME LOAN BANKS	2.589	97.4160	11/27/2023	20,000,000.00	19,483,200.00	19,477,000.00	19,771,366.12	(288,166.12)
3133ENR3	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.764	97.0524	03/14/2024	20,000,000.00	19,410,480.00	19,945,600.00	19,974,102.33	(563,627.33)
3130APBH7	FEDERAL HOME LOAN BANKS	0.590	94.1941	09/30/2024	20,000,000.00	18,838,820.00	19,988,000.00	19,994,000.00	(1,151,180.00)
3133EMK41	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.235	96.7728	12/21/2023	20,000,000.00	19,354,560.00	19,985,600.00	19,996,369.60	(641,809.60)
3130APWV1	FEDERAL HOME LOAN BANKS	1.503	91.0617	11/24/2026	20,000,000.00	18,212,340.00	19,997,000.00	19,997,801.54	(1,785,461.54)
3130ATET0	FEDERAL HOME LOAN BANKS	3.702	99.5147	09/27/2027	20,000,000.00	19,902,940.00	19,998,000.00	19,998,203.72	(95,263.72)
3135GAS45	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.350	96.0055	02/23/2024	20,000,000.00	19,201,100.00	20,000,000.00	20,000,000.00	(798,900.00)
3135G4P3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.650	91.2317	11/18/2025	20,000,000.00	18,246,340.00	20,000,000.00	20,000,000.00	(1,753,660.00)
3130ATBH9	FEDERAL HOME LOAN BANKS	3.700	99.3938	09/27/2023	20,000,000.00	19,878,760.00	20,000,000.00	20,000,000.00	(121,240.00)
3130AVBR2	FEDERAL HOME LOAN BANKS	5.514	100.0672	04/01/2024	20,000,000.00	20,013,440.00	20,000,000.00	20,000,000.00	13,440.00
3133ENC9	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.629	96.9978	07/27/2026	20,000,000.00	19,399,560.00	20,060,000.00	20,019,338.84	(619,778.84)
3133ENS6	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.713	100.8208	01/06/2028	20,000,000.00	20,164,160.00	20,256,600.00	20,247,913.76	(83,753.76)
3133ENS6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.231	101.2623	01/14/2027	23,775,000.00	24,075,113.83	23,662,710.68	23,673,103.28	402,008.54
3130ALCV4	FEDERAL HOME LOAN BANKS	3.010	90.6484	02/24/2026	25,000,000.00	22,662,100.00	24,688,205.39	24,688,205.39	(1,396,105.39)
3133ENH11	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.080	100.8052	11/29/2027	25,000,000.00	25,201,300.00	24,910,361.75	24,916,399.81	(284,900.19)
3133ENH11	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.077	100.8052	11/29/2027	25,000,000.00	25,201,300.00	24,913,975.00	24,919,769.67	281,530.33
3133ENH11	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.061	100.8052	11/29/2027	25,000,000.00	25,201,300.00	24,931,500.00	24,936,114.18	265,185.82
3130ALLP7	FEDERAL HOME LOAN BANKS	0.701	92.9783	03/17/2025	25,000,000.00	23,244,575.00	24,950,000.00	24,975,103.24	(1,730,528.24)
3130AQF57	FEDERAL HOME LOAN BANKS	0.736	97.0160	12/22/2023	25,000,000.00	24,254,000.00	24,945,000.00	24,980,034.25	(726,034.25)
3130AUM92	FEDERAL HOME LOAN BANKS	4.847	99.8812	01/19/2024	25,000,000.00	24,970,300.00	24,976,525.00	24,981,155.68	(10,855.68)
3130AUE67	FEDERAL HOME LOAN BANKS	4.838	99.8894	12/27/2023	25,000,000.00	24,972,350.00	24,978,750.00	24,984,194.21	(11,844.21)
3130AUYV0	FEDERAL HOME LOAN BANKS	5.047	100.0492	11/01/2023	25,000,000.00	25,012,300.00	24,993,750.00	24,994,815.89	17,484.11
3133EPC99	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.116	100.2504	02/28/2024	25,000,000.00	25,062,600.00	24,995,250.00	24,995,666.44	66,933.56
3130AER8	FEDERAL HOME LOAN BANKS	4.680	99.8834	08/15/2023	25,000,000.00	24,970,850.00	24,970,850.00	24,998,040.68	(27,190.68)
3133EMT2	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.307	95.7931	03/18/2024	25,000,000.00	23,948,275.00	24,994,675.00	24,998,277.05	(1,050,002.05)
3130AQ6U2	FEDERAL HOME LOAN BANKS	1.000	95.4468	06/28/2024	25,000,000.00	23,861,700.00	25,000,000.00	25,000,000.00	(1,138,300.00)
3130AQAY9	FEDERAL HOME LOAN BANKS	1.500	90.8329	12/30/2026	25,000,000.00	22,708,225.00	25,000,000.00	25,000,000.00	(2,291,775.00)
3130ALTH7	FEDERAL HOME LOAN BANKS	0.510	94.1088	09/30/2024	25,000,000.00	23,527,200.00	25,000,000.00	25,000,000.00	

313385P67	FEDERAL HOME LOAN BANKS	1.511	99.9896	11/16/2022	0.00	0.00	0.00	0.00	0.00
313385M60	FEDERAL HOME LOAN BANKS	1.379	100.0000	10/31/2022	0.00	0.00	0.00	0.00	0.00
313385R24	FEDERAL HOME LOAN BANKS	1.552	99.9895	11/28/2022	0.00	0.00	0.00	0.00	0.00
313385K88	FEDERAL HOME LOAN BANKS	1.358	99.9917	10/17/2022	0.00	0.00	0.00	0.00	0.00
313384B04	FEDERAL HOME LOAN BANKS	2.484	99.9883	01/26/2023	5.000.0000	4,932.635.00	4,904,245.83	4,932,265.50	379.45
313384BG3	FEDERAL HOME LOAN BANKS	2.484	99.9882	01/31/2023	0.00	0.00	0.00	0.00	0.00
313384D15	FEDERAL HOME LOAN BANKS	3.102	99.9875	03/22/2023	0.00	0.00	0.00	0.00	0.00
313384BA6	FEDERAL HOME LOAN BANKS	4.108	99.9883	01/25/2023	0.00	0.00	0.00	0.00	0.00
313384AY5	FEDERAL HOME LOAN BANKS	4.117	99.9882	01/23/2023	0.00	0.00	0.00	0.00	0.00
313385V29	FEDERAL HOME LOAN BANKS	3.926	99.7556	12/30/2022	0.00	0.00	0.00	0.00	0.00
313385V29	FEDERAL HOME LOAN BANKS	3.946	99.7556	12/30/2022	0.00	0.00	0.00	0.00	0.00
313385V29	FEDERAL HOME LOAN BANKS	3.946	99.7556	12/30/2022	0.00	0.00	0.00	0.00	0.00
313384A13	FEDERAL HOME LOAN BANKS	4.155	99.9884	01/19/2023	0.00	0.00	0.00	0.00	0.00
313384CG2	FEDERAL HOME LOAN BANKS	4.401	99.9977	02/24/2023	0.00	0.00	0.00	0.00	0.00
313384EK3	FEDERAL HOME LOAN BANKS	4.560	99.5991	04/28/2023	0.00	0.00	0.00	0.00	0.00
313384EQ8	FEDERAL HOME LOAN BANKS	4.595	99.6405	04/21/2023	0.00	0.00	0.00	0.00	0.00
313384BP3	FEDERAL HOME LOAN BANKS	4.209	99.9879	02/07/2023	0.00	0.00	0.00	0.00	0.00
313384FH7	FEDERAL HOME LOAN BANKS	4.636	99.4595	05/08/2023	0.00	0.00	0.00	0.00	0.00
313384BG3	FEDERAL HOME LOAN BANKS	4.058	99.9882	01/31/2023	0.00	0.00	0.00	0.00	0.00
313384CP2	FEDERAL HOME LOAN BANKS	4.516	99.9874	03/03/2023	0.00	0.00	0.00	0.00	0.00
313384FK0	FEDERAL HOME LOAN BANKS	4.825	99.4326	05/10/2023	0.00	0.00	0.00	0.00	0.00
313384EP0	FEDERAL HOME LOAN BANKS	4.828	99.6541	04/20/2023	0.00	0.00	0.00	0.00	0.00
313384FS3	FEDERAL HOME LOAN BANKS	4.783	99.4326	05/17/2023	4,000,000.00	3,977,304.00	3,952,487.89	3,975,982.89	1,321.11
313384P88	FEDERAL HOME LOAN BANKS	4.992	97.0212	11/15/2023	5,000,000.00	4,851,060.00	4,816,483.33	4,846,733.33	4,326.67
313388JCO	FEDERAL NATIONAL MORTGAGE ASSOCIATION	4.792	98.5237	07/14/2023	5,000,000.00	4,932.635.00	4,904,245.83	4,932,265.50	379.45
3133967C7	FEDERAL HOME LOAN MORTGAGE CORP	4.982	95.8899	02/15/2024	10,000,000.00	9,588,990.00	9,513,333.33	9,513,333.33	15,626.67
3133967B9	FEDERAL HOME LOAN MORTGAGE CORP	4.981	95.9029	02/14/2024	10,000,000.00	9,590,290.00	9,514,666.67	9,514,666.67	15,623.33
313384RS0	FEDERAL HOME LOAN BANKS	5.024	96.3132	01/12/2024	10,000,000.00	9,631,320.00	9,554,694.44	9,614,694.44	16,625.56
313384RS0	FEDERAL HOME LOAN BANKS	5.024	96.3132	01/12/2024	10,000,000.00	9,631,320.00	9,554,694.44	9,614,694.44	16,625.56
313384RS0	FEDERAL HOME LOAN BANKS	5.024	96.3132	01/12/2024	10,000,000.00	9,631,320.00	9,554,694.44	9,614,694.44	16,625.56
313384PG8	FEDERAL HOME LOAN BANKS	4.828	97.0212	11/15/2023	10,000,000.00	9,702,120.00	9,624,300.00	9,703,600.00	(1,480.00)
313384MX4	FEDERAL HOME LOAN BANKS	4.960	97.4342	10/13/2023	10,000,000.00	9,743,420.00	9,678,666.67	9,738,916.67	4,503.33
313384MX4	FEDERAL HOME LOAN BANKS	4.960	97.4342	10/13/2023	10,000,000.00	9,743,420.00	9,678,666.67	9,738,916.67	4,503.33
313384T4	FEDERAL HOME LOAN BANKS	4.801	97.8018	09/15/2023	10,000,000.00	9,780,180.00	9,688,667.00	9,783,364.12	(3,184.12)
313384LD9	FEDERAL HOME LOAN BANKS	5.067	97.9926	09/01/2023	10,000,000.00	9,799,260.00	9,745,511.11	9,790,050.00	9,210.00
313384LB3	FEDERAL HOME LOAN BANKS	5.082	98.0192	08/30/2023	10,000,000.00	9,801,920.00	9,749,497.22	9,792,165.28	9,954.72
313384KL2	FEDERAL HOME LOAN BANKS	4.800	98.2224	08/15/2023	10,000,000.00	9,822,240.00	9,727,000.00	9,823,200.00	(960.00)
313384FW0	FEDERAL HOME LOAN BANKS	5.003	98.4115	08/01/2023	10,000,000.00	9,841,150.00	9,792,175.00	9,834,283.33	6,866.67
313588JCO	FEDERAL NATIONAL MORTGAGE ASSOCIATION	4.792	98.6527	07/14/2023	10,000,000.00	9,865,270.00	9,808,491.67	9,864,511.11	758.89
313588HIZ1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	4.791	98.6951	07/11/2023	10,000,000.00	9,869,510.00	9,812,400.00	9,868,419.44	1,090.56
313384FQ7	FEDERAL HOME LOAN BANKS	4.821	99.4584	05/15/2023	10,000,000.00	9,945,840.00	9,901,250.00	9,942,066.67	3,773.33
313384LQ0	FEDERAL HOME LOAN BANKS	4.829	97.8417	09/12/2023	12,500,000.00	12,230,212.50	12,126,284.72	12,232,361.11	(2,148.61)
313384JZ3	FEDERAL HOME LOAN BANKS	4.806	98.3718	08/04/2023	12,500,000.00	12,296,475.00	12,190,590.28	12,296,440.97	34.03
313384RS0	FEDERAL HOME LOAN BANKS	5.024	96.3132	01/12/2024	15,000,000.00	14,446,980.00	14,331,104.17	14,422,041.67	24,938.33
313384RS4	FEDERAL HOME LOAN BANKS	5.145	97.1437	11/07/2023	15,000,000.00	14,579,055.00	14,490,493.75	14,554,550.00	24,432.25
313384NM7	FEDERAL HOME LOAN BANKS	4.821	97.2599	10/27/2023	15,000,000.00	14,588,985.00	14,473,500.00	14,592,450.00	(3,465.00)
313384LD9	FEDERAL HOME LOAN BANKS	5.067	97.9926	09/01/2023	15,000,000.00	14,698,890.00	14,621,266.67	14,685,075.00	13,815.00
313384LD9	FEDERAL HOME LOAN BANKS	4.786	97.9926	09/01/2023	15,000,000.00	14,698,890.00	14,563,125.00	14,702,925.00	(4,035.00)
313384KL2	FEDERAL HOME LOAN BANKS	4.785	98.2224	08/15/2023	15,000,000.00	14,733,360.00	14,595,700.00	14,735,650.00	(2,290.00)
313384HR3	FEDERAL HOME LOAN BANKS	4.772	98.8006	07/03/2023	15,000,000.00	14,820,090.00	14,679,281.25	14,819,231.25	858.75
313384FQ7	FEDERAL HOME LOAN BANKS	4.821	99.4584	05/15/2023	15,000,000.00	14,918,760.00	14,851,875.00	14,913,100.00	5,660.00
313384FY0	FEDERAL HOME LOAN BANKS	2.035	99.3552	05/23/2023	17,189,000.00	17,078,165.33	16,847,232.55	17,139,218.75	(61,053.42)
313384FM6	FEDERAL HOME LOAN BANKS	4.773	99.4982	05/12/2023	22,300,000.00	22,188,098.60	22,050,153.28	22,180,887.03	7,211.57
313384RQ4	FEDERAL HOME LOAN BANKS	5.184	96.3392	01/10/2024	25,000,000.00	24,084,800.00	23,951,156.25	24,012,922.78	17,897.22
313384RM5	FEDERAL HOME LOAN BANKS	4.796	96.9619	11/20/2023	25,000,000.00	24,240,475.00	24,012,937.50	24,248,413.19	(7,938.19)
313384PG8	FEDERAL HOME LOAN BANKS	4.799	97.0212	11/15/2023	25,000,000.00	24,255,300.00	24,028,020.83	24,263,750.00	(8,450.00)
313384MH9	FEDERAL HOME LOAN BANKS	4.780	97.6101	09/29/2023	25,000,000.00	24,402,525.00	24,117,111.11	24,416,777.78	(14,252.78)
313384MH9	FEDERAL HOME LOAN BANKS	4.780	97.6101	09/29/2023	25,000,000.00	24,402,525.00	24,117,111.11	24,416,777.78	(14,252.78)
313384LZ0	FEDERAL HOME LOAN BANKS	4.778	97.7218	09/21/2023	25,000,000.00	24,430,450.00	24,139,667.50	24,442,556.10	(12,106.10)
313384LT4	FEDERAL HOME LOAN BANKS	4.776	97.8018	09/15/2023	25,000,000.00	24,450,450.00	24,159,000.00	24,461,888.89	(11,438.89)
313384LK3	FEDERAL HOME LOAN BANKS	4.773	97.9128	09/07/2023	25,000,000.00	24,478,200.00	24,184,777.78	24,487,666.67	(9,466.67)
313384LD9	FEDERAL HOME LOAN BANKS	4.786	97.9926	09/01/2023	25,000,000.00	24,498,150.00	24,271,875.00	24,504,875.00	(6,725.00)
313384KL2	FEDERAL HOME LOAN BANKS	4.644	98.2224	08/15/2023	25,000,000.00	24,555,600.00	24,067,715.28	24,574,527.78	(18,927.78)
313384LC1	FEDERAL HOME LOAN BANKS	4.121	98.0059	08/31/2023	25,000,000.00	24,501,475.00	24,041,666.67	24,577,777.78	(76,302.78)
313384KD0	FEDERAL HOME LOAN BANKS	4.775	98.3152	08/08/2023	25,000,000.00	24,578,800.00	24,165,444.44	24,584,333.33	(5,533.33)
313384W0	FEDERAL HOME LOAN BANKS	4.797	98.4115	08/01/2023	25,000,000.00	24,602,875.00	24,363,000.00	24,603,500.00	(625.00)
313384HF9	FEDERAL HOME LOAN BANKS	4.718	98.9370	06/23/2023	25,000,000.00	24,734,250.00	24,430,152.78	24,734,284.72	(34.72)
313384GX1	FEDERAL HOME LOAN BANKS	4.725	99.0461	06/15/2023	25,000,000.00	24,761,525.00	24,521,440.97	24,759,114.58	2,410.42
313384GM5	FEDERAL HOME LOAN BANKS	4.429	99.1822	06/05/2023	25,000,000.00	24,795,550.00	24,310,000.00	24,805,000.00	(9,450.00)
313384GG8	FEDERAL HOME LOAN BANKS	4.674	99.2504	05/31/2023	25,000,000.00	24,812,600.00	24,513,906.25	24,809,375.00	3,225.00
313384GG8	FEDERAL HOME LOAN BANKS	4.674	99.2504	05/31/2023	25,000,000.00	24,812,600.00	24,513,906.25	24,809,375.00	3,225.00
313384GG8	FEDERAL HOME LOAN BANKS	4.674	99.2504	05/31/2023	25,000,000.00	24,812,600.00	24,513,907.50	24,809,375.49	3,224.51
313384GF0	FEDERAL HOME LOAN BANKS	4.679	99.2633	05/30/2023	25,000,000.00	24,815,825.00	24,513,375.00	24,812,347.22	3,477.78
313384FQ7	FEDERAL HOME LOAN BANKS	4.644	99.4584	05/15/2023	25,000,000.00	24,864,600.00	24,560,798.61	24,860,972.22	3,627.78
313384FQ7	FEDERAL HOME LOAN BANKS	3.969	99.4584	05/15/2023	25,000,000.00	24,864,600.00	24,361,416.67	24,881,444.45	(16,844.45)
313384FM6	FEDERAL HOME LOAN BANKS	3.938	99.4982	05/12/2023	25,000,000.00	24,874,550.00	24,361,006.94	24,890,381.94	(15,831.94)
313384EG0	FEDERAL HOME LOAN BANKS	1.722	99.8722	04/13/2023	25,000,000.00	24,968,050.00	24,569,097.22	24,985,833.33	(17,833.33)
313384GW3	FEDERAL HOME LOAN BANKS	4.244	99.0612	06/14/2023	30,000,000.00	29,718,360.00	29,151,300.00	29,744,700.00	(26,340.00)
313384J59	FEDERAL HOME LOAN BANKS	4.903	98.4645	07/28/2023	34,000,000.00	33,477,930.00	33,392,533.33	33,465,066.66	12,863.34
313384SL4	FEDERAL HOME LOAN BANKS	5.103	96.0967	01/30/2024	50,000,000.00	48,048,350.00	47,656,166.67	47,922,666.67	125,683.33
313384NE5	FEDERAL HOME LOAN BANKS	4.539	97.3468	10/20/2023	50,000,000.00	48,673,400.00	47,823,291.67	48,768,361.11	(94,961.11)
313384HL6	FEDERAL HOME LOAN BANKS	4.715	98.8689	06/28/2023	50,000,000.00	49,434,450.00	48,602,354.17	49,438,388.89	(3,938.89)
313384GQ6	FEDERAL HOME LOAN BANKS	4.906	99.1413	06/08/2023	50,000,000.00	49,570,650.00	49,444,361.11	49,544,777.78	25,872.22
313384GG8	FEDERAL HOME LOAN BANKS	4.940	99.2504	05/31/2023	50,000,000.00	49,625,200.00	49,480,784.72	49,595,416.66	29,783.34
313384FZ7	FEDERAL HOME LOAN BANKS	4.836	99.4326	05/12/2023	50,000,000.00	49,671,150.00	49,406,250.00	49,650,247.22	20,882.78
313384FM6	FEDERAL HOME LOAN BANKS	3.938	99.4982	05/12/2023	50,000,000.00	49,749,100.00	48,712,033.89	49,780,763.89	(31,663.89)
313384FE4	FEDERAL HOME LOAN BANKS	4.115	99.5882	05/05/2023	50,000,000.00	49,794,100.00	48,820,451.39	49,809,	

3137B4WB8	FHMS K-033 A2	3.422	99.4181	07/25/2023	17,591,882.76	17,489,506.97	17,503,923.34	17,568,881.88	(79,374.90)
3137B5M6	FHMS K-034 A2	3.499	99.3299	07/25/2023	22,506,683.25	22,355,867.54	22,464,370.69	22,494,574.94	(138,707.40)
3137B5KW2	FHMS K-035 A2	3.667	99.2877	08/25/2023	22,588,370.50	22,427,481.22	22,503,664.32	22,556,376.21	(128,895.00)
3132XGRH1	FH WN2287	3.945	97.7310	11/01/2027	25,000,000.00	24,432,750.00	24,785,156.25	24,793,300.81	(360,550.81)
---	---	3.850	97.9410	05/30/2025	194,619,251.75	190,612,102.27	191,959,900.60	192,535,700.59	(1,923,598.33)

**Agency MBS
FNMA**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Principal	Book Value	Net Unrealized Gain/Loss
3138LEGR6	FN AN2007	3.059	98.6840	07/01/2023	0.00	0.00	0.00	0.00	0.00
3136AHAG5	FNA 2013-M14 A2	5.541	98.9894	10/25/2023	4,331,087.88	4,283,377.61	4,267,982.58	4,296,615.43	(13,237.82)
3136AKQM8	FNA 2014-M8 A2	5.910	97.7522	06/25/2024	7,148,702.80	6,988,012.11	6,956,022.96	7,006,605.57	(18,593.46)
3138LHZZ1	FN AN5246	3.365	95.6510	05/01/2027	7,100,000.00	6,791,221.00	7,067,828.13	7,072,192.31	(280,971.31)
3138LCH81	FN AN0254	3.738	95.8940	12/01/2025	7,419,504.38	7,114,859.53	7,279,229.37	7,310,699.19	(195,839.65)
3138LENE7	FN AN2188	3.543	93.7740	07/01/2026	10,000,000.00	9,377,400.00	9,807,812.50	9,846,792.10	(469,392.10)
3138L36P5	FN AM3577	2.969	99.1940	06/01/2023	13,020,436.90	12,915,492.18	12,804,785.92	12,958,677.70	(43,185.52)
3138LCHR9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.538	95.8940	12/01/2025	14,186,432.70	13,603,937.77	14,173,132.92	14,176,349.27	(572,411.50)
3138LDSW9	FN AN1760	4.176	94.0240	06/01/2026	15,000,000.00	14,103,600.00	14,582,812.50	14,666,883.41	(563,283.41)
3138LJST3	FN AN6257	4.852	95.5690	08/01/2027	15,407,529.04	14,724,821.42	14,608,865.32	14,690,000.85	(34,820.57)
3140LJS23	FN BS7736	4.071	99.5580	02/01/2028	15,000,000.00	14,933,700.00	15,000,000.00	15,000,000.00	(66,300.00)
3140LHSB7	FN BS6813	4.363	100.5540	02/01/2028	19,478,000.00	19,585,908.12	19,459,739.38	19,460,113.90	125,794.22
3140LJS23	FN BS7736	4.416	99.5580	02/01/2028	20,000,000.00	19,911,600.00	19,731,250.00	19,736,030.43	173,569.57
3140LHSA5	FN BS7116	4.363	100.1680	11/01/2024	20,210,000.00	20,243,952.80	20,210,000.00	20,210,000.00	33,952.80
3138LHUZ5	FN AN5099	3.076	95.5520	04/01/2027	24,232,045.00	23,154,204.12	24,209,327.94	24,212,544.71	(1,058,340.59)
3136BML55	FNA 2022-M11 A2	4.554	94.9748	10/25/2027	29,516,511.90	28,033,240.76	28,122,151.88	28,213,312.43	(180,176.66)
3140LHVX5	FN BS6929	4.280	99.8680	11/01/2027	31,100,000.00	31,058,948.00	30,996,738.28	31,003,855.82	55,092.18
---	---	4.208	97.5011	02/09/2027	253,150,251.10	246,824,275.43	249,277,679.67	249,860,673.12	(3,036,397.69)

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Principal	Book Value	Net Unrealized Gain/Loss
86959RT4	Svenska Handels AB Publ - New York Branch	0.300	100.0000	09/02/2022	0.00	0.00	0.00	0.00	0.00
86959RF88	Svenska Handels AB Publ - New York Branch	3.515	100.0000	02/27/2023	0.00	0.00	0.00	0.00	0.00
89115B6S4	Toronto-Dominion Bank - New York Branch	3.850	100.0000	05/15/2023	20,000,000.00	20,000,000.00	20,000,000.00	20,000,000.00	0.00
89114WXR1	Toronto-Dominion Bank - New York Branch	1.308	100.0000	05/22/2023	25,000,000.00	25,000,000.00	25,000,000.00	25,000,000.00	0.00
78012U6X8	Royal Bank of Canada New York Branch	3.710	100.0000	06/22/2023	25,000,000.00	25,000,000.00	25,000,000.00	25,000,000.00	0.00
65558UYG1	Nordea ABP - New York Branch	5.020	100.0000	05/02/2023	25,000,000.00	25,000,000.00	25,000,000.00	25,000,000.00	0.00
78015JQ26	Royal Bank of Canada New York Branch	5.280	100.0000	10/23/2023	25,000,000.00	25,000,000.00	25,000,000.00	25,000,000.00	0.00
06367D4D4	Bank of Montreal - Chicago Branch	5.350	100.0000	09/29/2023	25,000,000.00	25,000,000.00	25,000,000.00	25,000,000.00	0.00
65558UD66	Nordea ABP - New York Branch	4.900	100.0000	06/26/2023	35,000,000.00	35,000,000.00	35,000,000.00	35,000,000.00	0.00
89115BT99	Toronto-Dominion Bank - New York Branch	5.220	100.0000	01/24/2024	40,000,000.00	40,000,000.00	40,000,000.00	40,000,000.00	0.00
23344NL53	DNB Bank ASA - New York Branch	4.760	100.0000	06/20/2023	45,000,000.00	45,000,000.00	45,000,000.00	45,000,000.00	0.00
89115BWV6	Toronto-Dominion Bank - New York Branch	4.760	100.0000	08/31/2023	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367CXZ5	Bank of Montreal - Chicago Branch	4.520	100.0000	06/07/2023	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367CY77	Bank of Montreal - Chicago Branch	5.180	100.0000	05/30/2023	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BP90	Toronto-Dominion Bank - New York Branch	5.260	100.0000	06/27/2023	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BCB4	Toronto-Dominion Bank - New York Branch	5.570	100.0000	09/05/2023	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JMA2	Royal Bank of Canada New York Branch	5.590	100.0000	10/11/2023	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BF70	Toronto-Dominion Bank - New York Branch	5.400	100.0000	08/15/2023	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BK7	Toronto-Dominion Bank - New York Branch	5.470	100.0000	11/01/2023	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367DZ11	Bank of Montreal - Chicago Branch	5.430	100.0000	09/01/2023	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BK55	Toronto-Dominion Bank - New York Branch	5.410	100.0000	10/10/2023	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06417MP74	Bank of Nova Scotia - Houston Branch	4.250	100.0000	06/09/2023	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
21684XZU3	Rabobank Nederland - New York Branch	4.980	100.0000	06/06/2023	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JNS2	Royal Bank of Canada New York Branch	5.470	100.0000	11/22/2023	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JP68	Royal Bank of Canada New York Branch	4.945	100.0000	12/15/2023	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BMP2	Toronto-Dominion Bank - New York Branch	5.390	100.0000	11/24/2023	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BNB2	Toronto-Dominion Bank - New York Branch	5.390	100.0000	01/10/2024	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367D3D5	Bank of Montreal - Chicago Branch	4.700	100.0000	05/30/2023	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JQ48	Royal Bank of Canada New York Branch	5.420	100.0000	01/03/2024	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015J9J9	Royal Bank of Canada New York Branch	5.410	100.0000	11/30/2023	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06417MR23	Bank of Nova Scotia - Houston Branch	4.771	100.0000	09/29/2023	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
23344NK39	DNB Bank ASA - New York Branch	4.680	100.0000	05/17/2023	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
65558UC59	Nordea ABP - New York Branch	4.900	100.0000	06/20/2023	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
23344NL38	DNB Bank ASA - New York Branch	4.680	100.0000	05/18/2023	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
23344NL46	DNB Bank ASA - New York Branch	4.770	100.0000	06/20/2023	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
65558UG22	Nordea ABP - New York Branch	4.770	100.0000	05/16/2023	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367D4H5	Bank of Montreal - Chicago Branch	5.356	100.0000	10/30/2023	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
65558UG55	Nordea ABP - New York Branch	4.880	100.0000	06/05/2023	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JK66	Royal Bank of Canada New York Branch	5.390	100.0000	08/21/2023	75,000,000.00	75,000,000.00	75,000,000.00	75,000,000.00	0.00
65558UM88	Nordea ABP - New York Branch	4.352	100.0000	05/19/2023	87,000,000.00	87,000,000.00	87,000,000.00	87,000,000.00	0.00
21684XZA7	Rabobank Nederland - New York Branch	3.880	100.0000	05/26/2023	100,000,000.00	100,000,000.00	100,000,000.00	100,000,000.00	0.00
---	---	4.916	100.0000	08/11/2023	1,877,000,000.00	1,877,000,000.00	1,877,000,000.00	1,877,000,000.00	0.00

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Principal	Book Value	Net Unrealized Gain/Loss
46640QH11	J.P. Morgan Securities LLC	0.823	100.0000	08/15/2022	0.00	0.00	0.00	0.00	0.00
46640QJ67	J.P. Morgan Securities LLC	0.915	100.0000	09/16/2022	0.00	0.00	0.00	0.00	0.00
46640QKH3	J.P. Morgan Securities LLC	1.006	100.0000	10/17/2022	0.00	0.00	0.00	0.00	0.00
7426MSG88	Private Export Funding Corporation	0.632	100.0000	07/14/2022	0.00	0.00	0.00	0.00	0.00
63763QKX4	National Securities Clearing Corporation	0.905	100.0000	10/31/2022	0.00	0.00	0.00	0.00	0.00
02314QK57	Amazon.com, Inc.	1.026	100.0000	10/05/2022	0.00	0.00	0.00	0.00	0.00
02314QKB4	Amazon.com, Inc.	1.026	100.0000	10/11/2022	0.00	0.00	0.00	0.00	0.00
02314QKB4	Amazon.com, Inc.	1.137	100.0000	10/11/2022	0.00	0.00	0.00	0.00	0.00
7426M5NP5	Private Export Funding Corporation	1.454	100.0000	01/23/2023	0.00	0.00	0.00	0.00	0.00
02314QH22	Amazon.com, Inc.	0.984	100.0000	08/22/2022	0.00	0.00	0.00	0.00	0.00
7426M5GB9	Private Export Funding Corporation	0.721	100.0000	07/11/2022	0.00	0.00	0.00	0.00	0.00
46640QNL1	J.P. Morgan Securities LLC	2.200	100.000						

0530A3GK8	Automatic Data Processing, Inc.	1.556	100.0000	07/19/2022	0.00	0.00	0.00	0.00	0.00
63763QL2	National Securities Clearing Corporation	2.267	100.0000	09/20/2022	0.00	0.00	0.00	0.00	0.00
63763QJ4	National Securities Clearing Corporation	2.267	100.0000	09/19/2022	0.00	0.00	0.00	0.00	0.00
63763QJL2	National Securities Clearing Corporation	2.267	100.0000	09/20/2022	0.00	0.00	0.00	0.00	0.00
19414FGU2	Colgate-Palmolive Company	1.534	100.0000	07/28/2022	0.00	0.00	0.00	0.00	0.00
19414FGU2	Colgate-Palmolive Company	1.576	100.0000	07/28/2022	0.00	0.00	0.00	0.00	0.00
0530A3GR3	Automatic Data Processing, Inc.	1.526	100.0000	07/25/2022	0.00	0.00	0.00	0.00	0.00
0530A3GR3	Automatic Data Processing, Inc.	1.526	100.0000	07/25/2022	0.00	0.00	0.00	0.00	0.00
63763QH83	National Securities Clearing Corporation	2.062	100.0000	08/08/2022	0.00	0.00	0.00	0.00	0.00
6698MSH44	Novartis Finance Corporation	1.909	100.0000	08/04/2022	0.00	0.00	0.00	0.00	0.00
6698MSH44	Novartis Finance Corporation	1.909	100.0000	08/04/2022	0.00	0.00	0.00	0.00	0.00
7426MSKX1	Private Export Funding Corporation	2.524	100.0000	10/31/2022	0.00	0.00	0.00	0.00	0.00
0530A3H43	Automatic Data Processing, Inc.	2.313	100.0000	08/04/2022	0.00	0.00	0.00	0.00	0.00
63763QJ73	National Securities Clearing Corporation	2.366	100.0000	09/07/2022	0.00	0.00	0.00	0.00	0.00
0530A3HB7	Automatic Data Processing, Inc.	2.303	100.0000	08/12/2022	0.00	0.00	0.00	0.00	0.00
63763QKJ5	National Securities Clearing Corporation	2.491	100.0000	10/18/2022	0.00	0.00	0.00	0.00	0.00
4664QPH8	J.P. Morgan Securities LLC	3.563	100.0000	02/17/2023	0.00	0.00	0.00	0.00	0.00
63763QJ2	National Securities Clearing Corporation	2.438	100.0000	09/28/2022	0.00	0.00	0.00	0.00	0.00
0530A3HR2	Automatic Data Processing, Inc.	2.303	100.0000	08/25/2022	0.00	0.00	0.00	0.00	0.00
0530A3HR2	Automatic Data Processing, Inc.	2.303	100.0000	08/25/2022	0.00	0.00	0.00	0.00	0.00
0530A3HR2	Automatic Data Processing, Inc.	2.303	100.0000	08/25/2022	0.00	0.00	0.00	0.00	0.00
7426MSQ31	Private Export Funding Corporation	3.274	100.0000	03/03/2023	0.00	0.00	0.00	0.00	0.00
0530A3HV3	Automatic Data Processing, Inc.	2.313	100.0000	08/29/2022	0.00	0.00	0.00	0.00	0.00
0530A3H27	Automatic Data Processing, Inc.	2.313	100.0000	08/02/2022	0.00	0.00	0.00	0.00	0.00
63763QKX4	National Securities Clearing Corporation	2.674	100.0000	10/31/2022	0.00	0.00	0.00	0.00	0.00
0530A3K6	Automatic Data Processing, Inc.	2.303	100.0000	09/06/2022	0.00	0.00	0.00	0.00	0.00
0378SEK5	Apple Inc.	2.721	100.0000	10/13/2022	0.00	0.00	0.00	0.00	0.00
0378SEK5	Apple Inc.	2.721	100.0000	10/13/2022	0.00	0.00	0.00	0.00	0.00
93114FKB9	Walmart Inc.	2.782	100.0000	10/11/2022	0.00	0.00	0.00	0.00	0.00
6698MSJ89	Novartis Finance Corporation	2.567	100.0000	09/26/2022	0.00	0.00	0.00	0.00	0.00
91411UJ8	University of California	2.436	100.0000	09/29/2022	0.00	0.00	0.00	0.00	0.00
91411UJ73	University of California	2.436	100.0000	09/27/2022	0.00	0.00	0.00	0.00	0.00
0378SEK5	Apple Inc.	2.721	100.0000	10/13/2022	0.00	0.00	0.00	0.00	0.00
77119MK4	Roche Holdings, Inc.	2.263	100.0000	09/19/2022	0.00	0.00	0.00	0.00	0.00
0378SEK5	Apple Inc.	2.721	100.0000	10/13/2022	0.00	0.00	0.00	0.00	0.00
0378SEK5	Apple Inc.	2.772	100.0000	10/13/2022	0.00	0.00	0.00	0.00	0.00
0530A3K5	Automatic Data Processing, Inc.	2.313	100.0000	09/19/2022	0.00	0.00	0.00	0.00	0.00
63763QL96	National Securities Clearing Corporation	3.131	100.0000	11/09/2022	0.00	0.00	0.00	0.00	0.00
77119MK2	Roche Holdings, Inc.	2.700	100.0000	10/11/2022	0.00	0.00	0.00	0.00	0.00
0530A3L3	Automatic Data Processing, Inc.	2.313	100.0000	09/20/2022	0.00	0.00	0.00	0.00	0.00
63763QLP0	National Securities Clearing Corporation	3.184	100.0000	11/23/2022	0.00	0.00	0.00	0.00	0.00
6698MSJU4	Novartis Finance Corporation	3.023	100.0000	09/28/2022	0.00	0.00	0.00	0.00	0.00
63763QLE5	National Securities Clearing Corporation	3.263	100.0000	11/14/2022	0.00	0.00	0.00	0.00	0.00
0530A3T6	Automatic Data Processing, Inc.	3.074	100.0000	09/27/2022	0.00	0.00	0.00	0.00	0.00
63763Q94	National Securities Clearing Corporation	3.590	100.0000	01/09/2023	0.00	0.00	0.00	0.00	0.00
0530A3K49	Automatic Data Processing, Inc.	3.074	100.0000	10/04/2022	0.00	0.00	0.00	0.00	0.00
63763QN37	National Securities Clearing Corporation	3.649	100.0000	01/03/2023	0.00	0.00	0.00	0.00	0.00
63763QNB9	National Securities Clearing Corporation	3.702	100.0000	01/11/2023	0.00	0.00	0.00	0.00	0.00
0378SELE2	Apple Inc.	3.180	100.0000	11/14/2022	0.00	0.00	0.00	0.00	0.00
63763QL4	National Securities Clearing Corporation	3.283	100.0000	11/18/2022	0.00	0.00	0.00	0.00	0.00
0530A3KC1	Automatic Data Processing, Inc.	3.074	100.0000	10/12/2022	0.00	0.00	0.00	0.00	0.00
0530A3KC1	Automatic Data Processing, Inc.	3.074	100.0000	10/12/2022	0.00	0.00	0.00	0.00	0.00
63763QP84	National Securities Clearing Corporation	3.964	100.0000	02/08/2023	0.00	0.00	0.00	0.00	0.00
74271UNB2	The Procter & Gamble Company	3.752	100.0000	01/11/2023	0.00	0.00	0.00	0.00	0.00
7426MSNH3	Private Export Funding Corporation	4.030	100.0000	01/17/2023	0.00	0.00	0.00	0.00	0.00
6698MSLF4	Novartis Finance Corporation	3.433	100.0000	11/15/2022	0.00	0.00	0.00	0.00	0.00
6698MSLE7	Novartis Finance Corporation	3.423	100.0000	11/14/2022	0.00	0.00	0.00	0.00	0.00
6698MSLM9	Novartis Finance Corporation	3.506	100.0000	11/21/2022	0.00	0.00	0.00	0.00	0.00
4664QPM7	J.P. Morgan Securities LLC	4.679	100.0000	02/21/2023	0.00	0.00	0.00	0.00	0.00
21687BKQ3	Rabobank Nederland - New York Branch	3.064	100.0000	10/24/2022	0.00	0.00	0.00	0.00	0.00
0530A3K00	Automatic Data Processing, Inc.	3.084	100.0000	10/24/2022	0.00	0.00	0.00	0.00	0.00
0530A3K00	Automatic Data Processing, Inc.	3.084	100.0000	10/24/2022	0.00	0.00	0.00	0.00	0.00
03948HT7	Archer-Daniels-Midland Company	3.125	100.0000	10/27/2022	0.00	0.00	0.00	0.00	0.00
03948KS9	Archer-Daniels-Midland Company	3.074	100.0000	10/26/2022	0.00	0.00	0.00	0.00	0.00
93114FL77	Walmart Inc.	3.249	100.0000	11/07/2022	0.00	0.00	0.00	0.00	0.00
0530A3K56	Automatic Data Processing, Inc.	3.084	100.0000	10/26/2022	0.00	0.00	0.00	0.00	0.00
93114FLE2	Walmart Inc.	3.534	100.0000	11/14/2022	0.00	0.00	0.00	0.00	0.00
6698MSLE7	Novartis Finance Corporation	3.585	100.0000	11/14/2022	0.00	0.00	0.00	0.00	0.00
6698MSLE7	Novartis Finance Corporation	3.585	100.0000	11/14/2022	0.00	0.00	0.00	0.00	0.00
6698MSLE7	Novartis Finance Corporation	3.585	100.0000	11/14/2022	0.00	0.00	0.00	0.00	0.00
4664QON64	J.P. Morgan Securities LLC	4.056	100.0000	01/06/2023	0.00	0.00	0.00	0.00	0.00
89233HMF8	Toyota Motor Credit Corporation	3.948	100.0000	12/15/2022	0.00	0.00	0.00	0.00	0.00
63763QPE1	National Securities Clearing Corporation	4.425	100.0000	02/14/2023	0.00	0.00	0.00	0.00	0.00
63763QNJ2	National Securities Clearing Corporation	4.191	100.0000	01/18/2023	0.00	0.00	0.00	0.00	0.00
03948H82	Archer-Daniels-Midland Company	3.837	100.0000	11/08/2022	0.00	0.00	0.00	0.00	0.00
0530A3L71	Automatic Data Processing, Inc.	3.837	100.0000	11/07/2022	0.00	0.00	0.00	0.00	0.00
63763QNJ2	National Securities Clearing Corporation	4.211	100.0000	01/18/2023	0.00	0.00	0.00	0.00	0.00
0530A3L71	Automatic Data Processing, Inc.	3.837	100.0000	11/07/2022	0.00	0.00	0.00	0.00	0.00
03948HM57	Archer-Daniels-Midland Company	3.863	100.0000	12/05/2022	0.00	0.00	0.00	0.00	0.00
0530A3L89	Automatic Data Processing, Inc.	3.847	100.0000	11/08/2022	0.00	0.00	0.00	0.00	0.00
0530A3L97	Automatic Data Processing, Inc.	3.837	100.0000	11/09/2022	0.00	0.00	0.00	0.00	0.00
21687BL90	Rabobank Nederland - New York Branch	3.826	100.0000	11/09/2022	0.00	0.00	0.00	0.00	0.00
63763QNJ2	National Securities Clearing Corporation	4.231	100.0000	01/18/2023	0.00	0.00	0.00	0.00	0.00
21687BLA7	Rabobank Nederland - New York Branch	3.826	100.0000	11/10/2022	0.00	0.00	0.00	0.00	0.00
74271UJF1	The Procter & Gamble Company	4.321	100.0000	01/15/2023	0.00	0.00	0.00	0.00	0.00
93114FLU6	Walmart Inc.	3.820	100.0000	11/28/2022	0.00	0.00	0.00	0.00	0.00
0378SELV4	Apple Inc.	3.810	100.0000	11/29/2022	0.00	0.00	0.00	0.00	0.00
21687BLU3	Rabobank Nederland - New York Branch	3.809	100.0000	11/28/2022	0.00	0.00	0.00	0.00	0.00
0530A3LF3	Automatic Data Processing, Inc.	3.826	100.0000	11/15/2022	0.00	0.00	0.00	0.00	0.00
21687BLF6	Rabobank Nederland - New York Branch	3.826	100.0000	11/15/2022	0.00	0.00	0.00	0.00	0.00
0530A3LH9	Automatic Data Processing, Inc.	3.826	100.0000	11/17/2022	0.00	0.00	0.00	0.00	0.00
0530A3LH9	Automatic Data Processing, Inc.	3.826	100.0000	11/17/2022	0.00	0.00	0.00	0.00	0.00
0530A3LM8	Automatic Data Processing, Inc.	3.837	100.0000	11/21/2022	0.00	0.00	0.00	0.00	0.00
0530A3LM8	Automatic Data Processing, Inc.	3.837	100.0000	11/21/2022	0.00	0.00	0.00	0.00	0.00
0530A3LN6	Automatic Data Processing, Inc.	3.837	100.0000	11/22/2022	0.00	0.00	0.00	0.00	0.00
03948HMC2	Archer-Daniels-Midland Company	3.892	100.0000	12/12/2022	0.00	0.00	0.00	0.00	0.00
63763QNL7	National Securities Clearing Corporation	4.188	100.0000	01/20/2023	0.00	0.00	0.00	0.00	0.00
0530A3LN6	Automatic Data Processing, Inc.	3.837	100.0000	11/22/2022	0.00	0.00	0.00	0.00	0.00
6698MSMT3	Novartis Finance Corporation	3.956	100.0000	12/27/2022	0.00	0.00	0.00	0.00	0.00
93114FMC5	Walmart Inc.	3.840	100.0000	12/12/2022	0.00	0.00	0.00	0.00	0.00
89233HNL4	Toyota Motor Credit Corporation	4.359	100.0000	01/20/2023	0.00	0.00	0.00	0.00	0.00
0530A3M62	Automatic Data Processing, Inc.	3.837	100.0000	12/06/2022	0.00	0.00	0.00	0.00	0.00
0530A3M62	Automatic Data Processing, Inc.	3.837	100.0000	12/06/2022	0.00	0.00	0.00	0.00	0.00
22533UM83	Credit Agricole Corporate And Investment Bank, New	3.800	100.0000	12/08/2022	0.00	0.00	0.00	0.00	0.00
0378SEML5	Apple Inc.	3.890	100.0000	12/20/2022	0.00	0.00	0.00	0.00	0.00
0378SEML5	Apple Inc.	3.890	100.0000	12/20/2022	0.00	0.00	0.00	0.00	0.00
14912ENR4	Caterpillar Financial Services Corporation	4.256	100.0000	01/25/2023	0.00	0.00	0.00	0.00	0.00
24422MNH0	John Deere Capital Corporation	4.203	100.0000	01/17/2023	0.00	0.00	0.00	0.00	0.00
63763QN52	National Securities Clearing Corporation	4.169	100.0000	01/05/2023	0.00	0.00	0.00	0.00	0.00
14912ENR4	Caterpillar Financial Services Corporation	4.256	100.0000	01/25/2023	0.00	0.00	0.00	0.00	0.00
14912EMW4	Caterpillar Financial Services Corporation	4.086	100.0000	12/30/2022	0.00	0.00	0.00	0.00	0.00
63763QMU8	National Securities Clearing Corporation	4.147	100						

03948HMU2	Archer-Daniels-Midland Company	4.330	100.0000	12/28/2022	0.00	0.00	0.00	0.00	0.00	0.00
89233HQE7	Toyota Motor Credit Corporation	4.680	100.0000	03/14/2023	0.00	0.00	0.00	0.00	0.00	0.00
03948HMV0	Archer-Daniels-Midland Company	4.381	100.0000	12/29/2022	0.00	0.00	0.00	0.00	0.00	0.00
89233HPU2	Toyota Motor Credit Corporation	4.594	100.0000	02/28/2023	0.00	0.00	0.00	0.00	0.00	0.00
89233HPH2	Toyota Motor Credit Corporation	4.560	100.0000	02/14/2023	0.00	0.00	0.00	0.00	0.00	0.00
23102VP12	Cummins Inc.	4.411	100.0000	02/01/2023	0.00	0.00	0.00	0.00	0.00	0.00
6698MSMT3	Novartis Finance Corporation	4.360	100.0000	12/27/2022	0.00	0.00	0.00	0.00	0.00	0.00
22533UMK6	Credit Agricole Corporate And Investment Bank, New	4.317	100.0000	12/19/2022	0.00	0.00	0.00	0.00	0.00	0.00
21687BMK4	Rabobank Nederland - New York Branch	4.337	100.0000	12/19/2022	0.00	0.00	0.00	0.00	0.00	0.00
21687BMK4	Rabobank Nederland - New York Branch	4.337	100.0000	12/19/2022	0.00	0.00	0.00	0.00	0.00	0.00
23102VP61	Cummins Inc.	4.462	100.0000	02/06/2023	0.00	0.00	0.00	0.00	0.00	0.00
23102VP61	Cummins Inc.	4.503	100.0000	02/06/2023	0.00	0.00	0.00	0.00	0.00	0.00
22533UML4	Credit Agricole Corporate And Investment Bank, New	4.316	100.0000	12/20/2022	0.00	0.00	0.00	0.00	0.00	0.00
63763QNC7	National Securities Clearing Corporation	4.353	100.0000	01/12/2023	0.00	0.00	0.00	0.00	0.00	0.00
21687BML2	Rabobank Nederland - New York Branch	4.326	100.0000	12/20/2022	0.00	0.00	0.00	0.00	0.00	0.00
22533UML4	Credit Agricole Corporate And Investment Bank, New	4.316	100.0000	12/20/2022	0.00	0.00	0.00	0.00	0.00	0.00
22533UML4	Credit Agricole Corporate And Investment Bank, New	4.316	100.0000	12/20/2022	0.00	0.00	0.00	0.00	0.00	0.00
23102VP79	Cummins Inc.	4.514	100.0000	02/07/2023	0.00	0.00	0.00	0.00	0.00	0.00
0530A3MM7	Automatic Data Processing, Inc.	4.337	100.0000	12/21/2022	0.00	0.00	0.00	0.00	0.00	0.00
23102VP79	Cummins Inc.	4.514	100.0000	02/07/2023	0.00	0.00	0.00	0.00	0.00	0.00
0530A3MM7	Automatic Data Processing, Inc.	4.337	100.0000	12/21/2022	0.00	0.00	0.00	0.00	0.00	0.00
22533UMN0	Credit Agricole Corporate And Investment Bank, New	4.316	100.0000	12/22/2022	0.00	0.00	0.00	0.00	0.00	0.00
22533UMN0	Credit Agricole Corporate And Investment Bank, New	4.316	100.0000	12/22/2022	0.00	0.00	0.00	0.00	0.00	0.00
22533UMN0	Credit Agricole Corporate And Investment Bank, New	4.316	100.0000	12/22/2022	0.00	0.00	0.00	0.00	0.00	0.00
03948HMN8	Archer-Daniels-Midland Company	4.326	100.0000	12/22/2022	0.00	0.00	0.00	0.00	0.00	0.00
21687BMN8	Rabobank Nederland - New York Branch	4.337	100.0000	12/22/2022	0.00	0.00	0.00	0.00	0.00	0.00
22533UMP5	Credit Agricole Corporate And Investment Bank, New	4.316	100.0000	12/23/2022	0.00	0.00	0.00	0.00	0.00	0.00
22533UMP5	Credit Agricole Corporate And Investment Bank, New	4.316	100.0000	12/23/2022	0.00	0.00	0.00	0.00	0.00	0.00
03948HMU2	Archer-Daniels-Midland Company	4.328	100.0000	12/28/2022	0.00	0.00	0.00	0.00	0.00	0.00
22533UMP5	Credit Agricole Corporate And Investment Bank, New	4.316	100.0000	12/23/2022	0.00	0.00	0.00	0.00	0.00	0.00
22533UMP5	Credit Agricole Corporate And Investment Bank, New	4.316	100.0000	12/23/2022	0.00	0.00	0.00	0.00	0.00	0.00
21687BMP3	Rabobank Nederland - New York Branch	4.337	100.0000	12/23/2022	0.00	0.00	0.00	0.00	0.00	0.00
6698MSNP0	Novartis Finance Corporation	4.355	100.0000	01/23/2023	0.00	0.00	0.00	0.00	0.00	0.00
22533UMT7	Credit Agricole Corporate And Investment Bank, New	4.317	100.0000	12/27/2022	0.00	0.00	0.00	0.00	0.00	0.00
21687BMT5	Rabobank Nederland - New York Branch	4.337	100.0000	12/27/2022	0.00	0.00	0.00	0.00	0.00	0.00
22533UMU4	Credit Agricole Corporate And Investment Bank, New	4.316	100.0000	12/28/2022	0.00	0.00	0.00	0.00	0.00	0.00
22533UMV2	Credit Agricole Corporate And Investment Bank, New	4.316	100.0000	12/29/2022	0.00	0.00	0.00	0.00	0.00	0.00
22533UMV2	Credit Agricole Corporate And Investment Bank, New	4.316	100.0000	12/29/2022	0.00	0.00	0.00	0.00	0.00	0.00
14912ENW3	Caterpillar Financial Services Corporation	4.334	100.0000	01/30/2023	0.00	0.00	0.00	0.00	0.00	0.00
63763QP19	National Securities Clearing Corporation	4.354	100.0000	02/01/2023	0.00	0.00	0.00	0.00	0.00	0.00
63763QO65	National Securities Clearing Corporation	4.469	100.0000	03/16/2023	0.00	0.00	0.00	0.00	0.00	0.00
23102VPN4	Cummins Inc.	4.512	100.0000	02/22/2023	0.00	0.00	0.00	0.00	0.00	0.00
23102VQ11	Cummins Inc.	4.563	100.0000	03/01/2023	0.00	0.00	0.00	0.00	0.00	0.00
23102VPT1	Cummins Inc.	4.593	100.0000	02/27/2023	0.00	0.00	0.00	0.00	0.00	0.00
63763QPM3	National Securities Clearing Corporation	4.530	100.0000	02/21/2023	0.00	0.00	0.00	0.00	0.00	0.00
63763QPM3	National Securities Clearing Corporation	4.530	100.0000	02/21/2023	0.00	0.00	0.00	0.00	0.00	0.00
03948HP39	Archer-Daniels-Midland Company	4.381	100.0000	02/03/2023	0.00	0.00	0.00	0.00	0.00	0.00
22533UNR0	Credit Agricole Corporate And Investment Bank, New	4.327	100.0000	01/25/2023	0.00	0.00	0.00	0.00	0.00	0.00
6698MSPD5	Novartis Finance Corporation	4.423	100.0000	02/13/2023	0.00	0.00	0.00	0.00	0.00	0.00
14912EPQ4	Caterpillar Financial Services Corporation	4.498	100.0000	02/24/2023	0.00	0.00	0.00	0.00	0.00	0.00
03948HQN4	Archer-Daniels-Midland Company	4.608	100.0000	03/22/2023	0.00	0.00	0.00	0.00	0.00	0.00
0530A3Q84	Automatic Data Processing, Inc.	4.592	100.0000	03/08/2023	0.00	0.00	0.00	0.00	0.00	0.00
0530A3Q84	Automatic Data Processing, Inc.	4.592	100.0000	03/08/2023	0.00	0.00	0.00	0.00	0.00	0.00
03785EQT4	Apple Inc.	4.605	100.0000	03/27/2023	0.00	0.00	0.00	0.00	0.00	0.00
63763QQU4	National Securities Clearing Corporation	4.759	100.0000	03/28/2023	0.00	0.00	0.00	0.00	0.00	0.00
63763QQT7	National Securities Clearing Corporation	4.749	100.0000	03/27/2023	0.00	0.00	0.00	0.00	0.00	0.00
0530A3QM3	Automatic Data Processing, Inc.	4.654	100.0000	03/21/2023	0.00	0.00	0.00	0.00	0.00	0.00
7426M3VF3	Private Export Funding Corporation	4.850	98.2131	08/15/2023	4,000,000.00	3,928,524.44	3,896,465.56	3,928,524.44	(0.00)	(0.00)
74271UWJ5	The Procter & Gamble Company	5.075	97.6625	09/18/2023	10,000,000.00	9,766,250.00	9,755,250.00	9,766,250.00	0.00	0.00
23102V843	Cummins Inc.	4.975	99.5508	05/04/2023	10,000,000.00	9,955,083.33	9,944,194.44	9,955,083.33	0.00	0.00
6698MSR35	Novartis Finance Corporation	4.740	99.9740	04/03/2023	11,000,000.00	10,997,140.00	10,975,690.00	10,997,140.00	0.00	0.00
24422MS44	John Deere Capital Corporation	4.872	99.5600	05/04/2023	16,500,000.00	16,427,400.00	16,409,800.00	16,427,400.00	0.00	0.00
23102V827	Cummins Inc.	4.971	99.7881	05/02/2023	18,750,000.00	18,670,885.42	18,650,468.75	18,670,885.42	0.00	0.00
24422MS85	John Deere Capital Corporation	4.924	99.5015	05/08/2023	19,500,000.00	19,402,797.92	19,381,781.25	19,402,797.92	0.00	0.00
63763QUC9	National Securities Clearing Corporation	5.001	98.6117	07/12/2023	20,000,000.00	19,722,333.34	19,678,777.78	19,722,333.34	0.00	0.00
63763QTT4	National Securities Clearing Corporation	5.096	98.7917	06/27/2023	20,000,000.00	19,758,333.33	19,747,222.22	19,758,333.33	0.00	0.00
7426M3VF3	Private Export Funding Corporation	4.850	98.2131	08/15/2023	21,000,000.00	20,624,753.34	20,456,444.17	20,624,753.34	0.00	0.00
23102VRR3	Cummins Inc.	5.232	99.6567	04/25/2023	21,250,000.00	21,177,041.67	21,128,402.78	21,177,041.67	0.00	0.00
23102VR51	Cummins Inc.	4.864	99.9467	04/05/2023	21,250,000.00	21,238,666.67	21,196,166.67	21,238,666.67	0.00	0.00
02314QYA1	Amazon.com, Inc.	5.033	96.9771	11/10/2023	25,000,000.00	24,244,277.78	24,491,777.78	24,244,277.78	0.00	0.00
02314QXP9	Amazon.com, Inc.	4.995	97.2382	10/23/2023	25,000,000.00	24,309,548.61	24,157,986.11	24,309,548.61	0.00	0.00
7426M3V14	Private Export Funding Corporation	4.956	98.3564	08/01/2023	25,000,000.00	24,589,097.22	24,535,208.33	24,589,097.22	0.00	0.00
63763QJ65	National Securities Clearing Corporation	4.939	99.6947	07/14/2023	25,000,000.00	24,651,166.67	24,500,229.17	24,651,166.67	0.00	0.00
63763QJ62	National Securities Clearing Corporation	4.846	98.7360	07/06/2023	25,000,000.00	24,684,000.00	24,496,375.00	24,684,000.00	0.00	0.00
47816GTS8	Johnson & Johnson	4.875	99.1406	06/05/2023	25,000,000.00	24,785,138.89	24,411,611.11	24,785,138.89	0.00	0.00
63763QJ56	National Securities Clearing Corporation	4.815	99.1478	06/05/2023	25,000,000.00	24,786,944.44	24,600,111.11	24,786,944.44	0.00	0.00
7426M3SX3	Private Export Funding Corporation	4.853	99.2550	05/31/2023	25,000,000.00	24,813,750.00	24,326,395.83	24,813,750.00	0.00	0.00
7426M3SK6	Private Export Funding Corporation	4.424	99.4240	05/19/2023	25,000,000.00	24,856,000.00	24,361,000.00	24,856,000.00	0.00	0.00
47816GSF7	Johnson & Johnson	4.764	99.4304	05/15/2023	25,000,000.00	24,857,611.11	24,491,930.56	24,857,611.11	0.00	0.00
47816GS91	Johnson & Johnson	4.654	99.5197	05/09/2023	25,000,000.00	24,879,930.56	24,453,368.06	24,879,930.56	0.00	0.00
7426M3S39	Private Export Funding Corporation	4.420	99.6160	05/03/2023	25,000,000.00	24,904,000.00	24,409,000.00	24,904,000.00	0.00	0.00
7426M3S13	Private Export Funding Corporation	4.620	99.6233	05/01/2023	25,000,000.00	24,905,833.33	24,478,944.44	24,905,833.33	0.00	0.00
24422MS31	John Deere Capital Corporation	4.959	99.3629	05/18/2023	26,250,000.00	26,082,758.34	26,052,911.67	26,082,758.34	0.00	0.00
71344USW0	PepsCo, Inc.	4.955	99.2019	05/30/2023	30,000,000.00	29,760,558.33	29,699,683.33	29,760,558.33	0.00	0.00
21687BUE9	Rabobank Nederland - New York Branch	4.991	98.5931	07/14/2023	39,202,000.00	38,650,471.42	38,258,037.62	38,650,471.42	0.00	0.00
47816GVX4	Johnson & Johnson	5.182	97.8678	08/31/2023	50,000,000.00	48,933,888.89	48,716,458.33	48,933,888.89	0.00	0.00
47816GUQ0	Johnson & Johnson	5.086	98.4262	07/24/2023	50,000,000.00	49,213,083.33	48,964,583.33	49,213,083.33	0.00	0.00
47816GUH0	Johnson & Johnson	5.013	98.5406	07/17/2023	50,000,000.00	49,270,319.45	49,168,027.78	49,270,319.45	0.00	0.00
63763QU39	National Securities Clearing Corporation	4.804	98.7858	07/03/2023	50,000,000.00	49,392,916.67	49,001,250.00	49,392,916.67	0.00	0.00
89233HTC8	Toyota Motor Credit Corporation	5.095	99.0000	06/12/2023	50,000,000.00	49,500,000.00	49,381,944.44	49,500,000.00	0.00	0.00
63763QT64	National Securities Clearing Corporation	4.921	99.1145	06/06/2023	50,000,000.00	49,557,250.00	49,356,000.00	49,557,250.00	0.00	0.00
71344UT58	PepsCo, Inc.	4.978	99.1171	06/05/2023	50,000,000.00	49,558,541.67	49,456,666.67	49,558,541.67	0.00	0.00
02314QSW0	Amazon.com									

09248U700	BLKRR LQ-FEDFUND INSTL	4.720	1.0000	03/31/2023	1,000,000.00	1,000,000.00	1,000,000.00	1,000,000.00	0.00
949901126	ALLSPRING-GOVT MM SEL	4.720	1.0000	03/31/2023	1,000,000.00	1,000,000.00	1,000,000.00	1,000,000.00	0.00
608919718	FEDERATED HRMS GV O PRMR	4.710	1.0000	03/31/2023	1,000,000.00	1,000,000.00	1,000,000.00	1,000,000.00	0.00
4812AC538	JPMORGANUS GVT MM EMPWR	4.640	1.0000	03/31/2023	1,000,000.00	1,000,000.00	1,000,000.00	1,000,000.00	0.00
83749T317	SS INST INVLS GV MM OPP	4.680	1.0000	03/31/2023	1,000,000.00	1,000,000.00	1,000,000.00	1,000,000.00	0.00
38141W273	GOLDMAN-FS GOVT INST	4.730	1.0000	03/31/2023	2,000,000.00	2,000,000.00	2,000,000.00	2,000,000.00	0.00
31607A703	FIDELITY IMM-GOVT INSTL	4.770	1.0000	03/31/2023	16,000,000.00	16,000,000.00	16,000,000.00	16,000,000.00	0.00
38141W273	GOLDMAN-FS GOVT INST	4.730	1.0000	03/31/2023	59,000,000.00	59,000,000.00	59,000,000.00	59,000,000.00	0.00
31607A703	FIDELITY IMM-GOVT INSTL	4.770	1.0000	03/31/2023	116,000,000.00	116,000,000.00	116,000,000.00	116,000,000.00	0.00
31607A703	FIDELITY IMM-GOVT INSTL	4.770	1.0000	03/31/2023	170,000,000.00	170,000,000.00	170,000,000.00	170,000,000.00	0.00
---	---	4.762	1.0000	03/31/2023	368,000,000.00	368,000,000.00	368,000,000.00	368,000,000.00	0.00

MUNI	Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Principal	Book Value	Net Unrealized Gain/Loss
	13068CGU3	CALIFORNIA ST TAXABLE IAM COML NTS 3/A2 SER B-2	3.842	100.0000	11/30/2022	0.00	0.00	0.00	0.00	0.00
	757710UR7	REDONDO BEACH CALIF UNI SCH DIST	1.222	98.6640	08/01/2023	260,000.00	256,526.40	260,000.00	260,000.00	(3,473.60)
	826239FX8	SIERRA CALIF JT CMNTY COLLEGE DIST	0.229	98.3860	08/01/2023	260,000.00	255,803.60	260,000.00	260,000.00	(4,196.40)
	074437HA5	BEAUMONT CALIF UNI SCH DIST	0.690	94.0800	08/01/2024	275,000.00	258,720.00	275,000.00	275,000.00	(16,280.00)
	797508JT6	SAN DIEGUITO CALIF UN HIGH SCH DIST	0.275	98.4500	08/01/2023	425,000.00	418,412.50	425,000.00	425,000.00	(6,587.50)
	799017XT0	SAN MATEO CALIF UN HIGH SCH DIST	0.256	97.9650	09/01/2023	500,000.00	489,825.00	500,000.00	500,000.00	(10,175.00)
	074437HBS3	BEAUMONT CALIF UNI SCH DIST	1.109	91.8450	08/01/2025	500,000.00	459,225.00	500,000.00	500,000.00	(40,775.00)
	757710US5	REDONDO BEACH CALIF UNI SCH DIST	1.571	95.8600	08/01/2024	500,000.00	477,920.00	500,000.00	500,000.00	(22,080.00)
	826239FY6	SIERRA CALIF JT CMNTY COLLEGE DIST	0.344	94.1640	08/01/2024	500,000.00	470,820.00	500,000.00	500,000.00	(29,180.00)
	987388GU3	YOSEMITE CALIF CMNTY COLLEGE DIST	1.440	95.6840	08/01/2024	700,000.00	669,788.00	700,000.00	700,000.00	(30,212.00)
	826239GH2	SIERRA CALIF JT CMNTY COLLEGE DIST	0.354	94.3780	08/01/2024	720,000.00	679,521.60	720,000.00	720,000.00	(40,478.40)
	987388GT6	YOSEMITE CALIF CMNTY COLLEGE DIST	1.140	98.6830	08/01/2023	750,000.00	740,122.50	750,000.00	750,000.00	(9,877.50)
	802498Y55	SANTA MONICA-MALIBU UNI SCH DIST CALIF	0.396	94.6520	08/01/2024	1,000,000.00	946,520.00	1,000,000.00	1,000,000.00	(53,480.00)
	802498Y22	SANTA MONICA-MALIBU UNI SCH DIST CALIF	0.669	91.7890	08/01/2025	1,000,000.00	917,890.00	1,000,000.00	1,000,000.00	(82,110.00)
	797508HV3	SAN DIEGUITO CALIF UN HIGH SCH DIST	0.275	98.4500	08/01/2023	1,000,000.00	984,500.00	1,000,000.00	1,000,000.00	(15,500.00)
	56781RKT3	MARIN CALIF CMNTY COLLEGE DIST	0.763	92.2830	08/01/2025	1,065,000.00	982,813.95	1,065,000.00	1,065,000.00	(82,186.05)
	419792D37	HAWAII ST	0.713	94.4670	10/01/2024	2,500,000.00	2,361,675.00	2,500,000.00	2,500,000.00	(138,325.00)
	801495D96	SANTA CLARA CALIF UNI SCH DIST	0.210	98.8780	07/01/2023	2,870,000.00	2,837,798.60	2,870,000.00	2,870,000.00	(32,201.40)
	419792D29	HAWAII ST	0.422	97.8050	10/01/2023	3,260,000.00	3,188,443.00	3,260,000.00	3,260,000.00	(71,557.00)
	419792D45	HAWAII ST	1.033	92.3090	10/01/2025	3,660,000.00	3,378,509.40	3,660,000.00	3,660,000.00	(281,490.60)
	799408E28	SAN RAMON VALLEY CALIF UNI SCH DIST	0.967	92.2980	08/01/2025	4,505,000.00	4,158,024.90	4,505,000.00	4,505,000.00	(346,975.10)
	882724XJ1	TEXAS ST	0.508	97.8820	10/01/2023	4,745,000.00	4,644,500.90	4,745,000.00	4,745,000.00	(100,499.10)
	882724XK8	TEXAS ST	0.794	94.3280	10/01/2024	5,810,000.00	5,480,456.80	5,810,000.00	5,810,000.00	(329,543.20)
	419792F92	HAWAII ST	1.033	92.7220	08/01/2025	6,250,000.00	5,795,125.00	6,250,000.00	6,250,000.00	(454,875.00)
	419792F84	HAWAII ST	0.713	94.9780	08/01/2024	9,000,000.00	8,548,020.00	9,000,000.00	9,000,000.00	(451,980.00)
	13063D3N6	CALIFORNIA ST	4.847	102.6760	03/01/2027	9,300,000.00	9,548,868.00	9,300,000.00	9,300,000.00	248,868.00
	419792A71	HAWAII ST	0.713	94.4670	10/01/2024	10,000,000.00	9,446,700.00	10,000,000.00	10,000,000.00	(553,300.00)
	419792A63	HAWAII ST	0.422	97.9820	10/01/2023	10,000,000.00	9,799,200.00	10,000,000.00	10,000,000.00	(201,800.00)
	93974EYB6	WASHINGTON ST	3.350	98.1430	08/01/2025	10,065,000.00	9,878,092.95	10,065,000.00	10,065,000.00	(186,907.05)
	419792A89	HAWAII ST	1.033	96.3240	10/01/2025	12,775,000.00	12,305,391.00	13,625,815.00	13,311,306.83	(1,005,915.83)
	93974EYA8	WASHINGTON ST	3.350	98.4540	08/01/2024	13,475,000.00	13,266,676.50	13,475,000.00	13,475,000.00	(208,323.50)
	93974EYF3	WASHINGTON ST	0.470	94.6010	08/01/2024	14,995,000.00	14,185,419.95	14,995,000.00	14,995,000.00	(809,580.05)
	419792F76	HAWAII ST	0.422	98.5300	08/01/2023	15,000,000.00	14,779,500.00	15,000,000.00	15,000,000.00	(220,500.00)
	93974EXZ4	WASHINGTON ST	3.250	99.4910	08/01/2023	18,840,000.00	18,744,104.40	18,840,000.00	18,840,000.00	(99,895.60)
	93974EYC4	WASHINGTON ST	3.370	97.7760	08/01/2026	20,825,000.00	20,361,852.00	20,825,000.00	20,825,000.00	(463,148.00)
---	---	1.770	97.0030	11/18/2024	187,330,000.00	181,715,776.95	188,180,815.00	187,866,306.83	(6,150,529.88)	

Mutual Fund	Open-End Fund	Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Principal	Book Value	Net Unrealized Gain/Loss
	CLTRSF	CALTRUST		3.560	1.0086	---	93,213,169.12	94,017,200.84	94,017,200.84	94,017,200.84	(0.00)
	CLTRSF	CALTRUST		3.560	1.0086	---	93,213,169.12	94,017,200.84	94,017,200.84	94,017,200.84	(0.00)

Non-US Gov	SOVEREIGN GOV	Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Principal	Book Value	Net Unrealized Gain/Loss
	3130AUPW8	FEDERAL HOME LOAN BANKS		4.870	99.9800	01/26/2024	25,000,000.00	24,995,000.00	24,971,000.00	24,976,164.38	18,835.62
	3130AUPW8	FEDERAL HOME LOAN BANKS		4.850	99.9800	01/26/2024	35,000,000.00	34,993,000.00	34,966,225.00	34,972,239.73	20,760.27
	3130AUPW8	FEDERAL HOME LOAN BANKS		4.858	99.9800	01/26/2024	60,000,000.00	59,988,000.00	59,937,225.00	59,948,404.11	39,595.89

Non-US Gov	SUPRANATIONAL	Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Principal	Book Value	Net Unrealized Gain/Loss
	459053D92	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM		0.160	99.9930	08/31/2022	0.00	0.00	0.00	0.00	0.00
	45906M3C3	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM		2.540	97.7095	03/28/2024	3,895,000.00	3,805,785.03	3,873,763.14	3,884,126.25	(78,341.22)
	45909VRX6	INTERNATIONAL FINANCE CORPORATION IFC LTD		4.077	100.6460	02/01/2027	25,000,000.00	25,161,500.00	24,930,500.00	24,932,661.37	228,838.63
	459050RA6	INTERNATIONAL FINANCE CORP		1.099	92.5140	01/21/2025	25,000,000.00	23,128,500.00	24,956,750.00	24,973,915.83	(1,845,415.83)
	459050QG4	INTERNATIONAL FINANCE CORP		0.484	94.0059	09/23/2024	25,000,000.00	23,501,475.00	24,967,250.00	24,983,834.17	(1,482,359.17)
	459050QL3	INTERNATIONAL FINANCE CORPORATION		0.719	94.0980	10/29/2024	25,000,000.00	23,524,500.00	24,971,175.00	24,984,824.79	(1,450,324.79)
	459050PQ3	INTERNATIONAL FINANCE CORP		0.273	94.1670	08/22/2024	25,000,000.00	23,541,750.00	24,980,250.00	24,992,120.98	(1,458,370.98)
	459050QZ2	INTERNATIONAL FINANCE CORP		0.829	96.9680	01/19/2024	25,000,000.00	24,242,000.00	24,980,825.00	24,992,303.73	(750,303.73)
	459052GC5	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM		4.705	99.2278	05/31/2023	50,000,000.00	49,613,900.00	48,888,333.33	49,616,666.67	(2,766.67)
	459052FQ4	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM		4.640	99.4396	05/15/2023	55,000,000.00	54,691,780.00	53,929,486.11	54,694,138.89	(2,358.89)
---	---	2.655	97.0321	05/16/2024	258,895,000.00	251,211,190.03	256,478,332.58	258,054,592.67	(6,843,402.65)		

Repo	REPO	Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Principal	Book Value	Net Unrealized Gain/Loss
	RP04032023482	JEF115		4.820	100.0000	04/03/2023	350,000,000.00	350,000,000.00	350,000,000.00	350,000,000.00	0.00
	RP04032023482	JEF115		4.820	100.0000	04/03/2023	350,000,000.00	350,000,000.00	350,000,000.00	350,000,000.00	0.00

US Gov	T-BILL	Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Principal	Book Value	Net Unrealized Gain/Loss
	912796M89	UNITED STATES TREASURY		0.119	99.9921	10/06/2022	0.00	0.00	0.00	0.00	0.00
	912796M89	UNITED STATES TREASURY		0.118	99.9921	10/06/2022	0.00	0.00	0.00	0.00	0.00
	912796P94	UNITED STATES TREASURY		0.244	99.9903	12/01/2022	0.00	0.00	0.00	0.00	0.00
	912796N96	UNITED STATES TREASURY		0.203	99.9922	11/03/2022</					

912796U31	UNITED STATES TREASURY	1.723	99.9912	03/23/2023	0.00	0.00	0.00	0.00	0.00
912796W70	UNITED STATES TREASURY	1.532	99.9900	11/25/2022	0.00	0.00	0.00	0.00	0.00
912796X53	UNITED STATES TREASURY	2.850	99.0033	06/15/2023	0.00	0.00	0.00	0.00	0.00
912796X79	UNITED STATES TREASURY	2.188	99.9925	12/15/2022	0.00	0.00	0.00	0.00	0.00
912796X95	UNITED STATES TREASURY	2.650	99.9499	01/05/2023	0.00	0.00	0.00	0.00	0.00
912796Y05	UNITED STATES TREASURY	2.637	99.9499	01/05/2023	0.00	0.00	0.00	0.00	0.00
912796YA1	UNITED STATES TREASURY	3.099	99.9879	02/16/2023	0.00	0.00	0.00	0.00	0.00
912796YA1	UNITED STATES TREASURY	3.099	99.9879	02/16/2023	0.00	0.00	0.00	0.00	0.00
912796YR4	UNITED STATES TREASURY	2.736	99.9898	11/22/2022	0.00	0.00	0.00	0.00	0.00
912796YV5	UNITED STATES TREASURY	4.433	99.6151	04/27/2023	0.00	0.00	0.00	0.00	0.00
912796ZA0	UNITED STATES TREASURY	4.033	99.8053	12/27/2022	0.00	0.00	0.00	0.00	0.00
912796X53	UNITED STATES TREASURY	4.771	99.0033	06/15/2023	0.00	0.00	0.00	0.00	0.00
912796Z63	UNITED STATES TREASURY	5.009	98.1670	08/17/2023	0.00	0.00	0.00	0.00	0.00
912797FY8	UNITED STATES TREASURY	4.854	98.5467	07/18/2023	0.00	0.00	0.00	0.00	0.00

---	UNITED STATES TREASURY	1.663	99.8405	12/19/2022	0.00	0.00	0.00	0.00	0.00
-----	------------------------	-------	---------	------------	------	------	------	------	------

US Gov
US GOV

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Principal	Book Value	Net Unrealized Gain/Loss
912828A45	UNITED STATES TREASURY	0.254	100.0000	02/28/2023	0.00	0.00	0.00	0.00	0.00
912828BU4	UNITED STATES TREASURY	0.288	100.0000	03/31/2023	0.00	0.00	0.00	0.00	0.00
912828BG5	UNITED STATES TREASURY	0.259	100.0000	01/31/2023	0.00	0.00	0.00	0.00	0.00
912828BM0	UNITED STATES TREASURY	0.301	100.0000	02/28/2023	0.00	0.00	0.00	0.00	0.00
912828AX9	UNITED STATES TREASURY	0.311	100.0000	11/30/2022	0.00	0.00	0.00	0.00	0.00
912828BD2	UNITED STATES TREASURY	0.415	100.0000	12/31/2022	0.00	0.00	0.00	0.00	0.00
912828BD2	UNITED STATES TREASURY	0.448	100.0000	12/31/2022	0.00	0.00	0.00	0.00	0.00
912828BG5	UNITED STATES TREASURY	0.475	100.0000	01/31/2023	0.00	0.00	0.00	0.00	0.00
912828BG5	UNITED STATES TREASURY	0.506	100.0000	01/31/2023	0.00	0.00	0.00	0.00	0.00
912828Z29	UNITED STATES TREASURY	0.581	100.0000	01/15/2023	0.00	0.00	0.00	0.00	0.00
912828AG6	UNITED STATES TREASURY	0.739	100.0000	08/31/2022	0.00	0.00	0.00	0.00	0.00
912828AG6	UNITED STATES TREASURY	0.712	100.0000	08/31/2022	0.00	0.00	0.00	0.00	0.00
912828BG5	UNITED STATES TREASURY	1.088	100.0000	01/31/2023	0.00	0.00	0.00	0.00	0.00
912828BU4	UNITED STATES TREASURY	0.147	100.0000	03/31/2023	0.00	0.00	0.00	0.00	0.00
912828BU4	UNITED STATES TREASURY	0.159	100.0000	03/31/2023	0.00	0.00	0.00	0.00	0.00
912828TY6	UNITED STATES TREASURY	1.482	100.0000	11/15/2022	0.00	0.00	0.00	0.00	0.00
912828AR2	UNITED STATES TREASURY	2.413	100.0000	10/31/2022	0.00	0.00	0.00	0.00	0.00
912828FM8	UNITED STATES TREASURY	4.302	102.0313	09/30/2027	0.00	0.00	0.00	0.00	0.00
912828FM8	UNITED STATES TREASURY	4.313	102.0313	09/30/2027	0.00	0.00	0.00	0.00	0.00
912828FM8	UNITED STATES TREASURY	4.387	102.0313	09/30/2027	0.00	0.00	0.00	0.00	0.00
912828CFH9	UNITED STATES TREASURY	3.269	97.8125	08/31/2027	5,000,000.00	4,890,625.00	4,966,992.19	4,970,842.50	(80,217.50)
912828R69	UNITED STATES TREASURY	2.304	99.5000	05/31/2023	5,000,000.00	4,975,000.00	4,964,257.81	4,994,515.27	(19,515.27)
912828DG3	UNITED STATES TREASURY	2.884	91.2188	10/31/2026	10,000,000.00	9,121,875.00	9,258,203.13	9,413,285.74	(291,410.74)
912828XK3	UNITED STATES TREASURY	3.217	97.0000	06/30/2027	10,000,000.00	9,700,000.00	9,760,937.50	9,854,066.27	(154,066.27)
912828AP6	UNITED STATES TREASURY	2.274	97.5625	10/15/2023	10,000,000.00	9,756,250.00	9,687,109.38	9,886,662.18	(130,442.18)
912828XT2	UNITED STATES TREASURY	2.567	97.1563	05/31/2024	10,000,000.00	9,715,625.00	9,883,984.38	9,935,981.02	(220,356.02)
912828BH3	UNITED STATES TREASURY	0.593	90.7813	01/31/2026	10,000,000.00	9,078,125.00	9,894,140.63	9,939,137.09	(861,012.09)
912828BH3	UNITED STATES TREASURY	0.586	90.7813	01/31/2026	10,000,000.00	9,078,125.00	9,897,265.63	9,941,097.13	(862,972.13)
912828T91	UNITED STATES TREASURY	2.617	98.2188	10/31/2023	10,000,000.00	9,821,875.00	9,856,250.00	9,943,715.53	(121,840.53)
912828EG2	UNITED STATES TREASURY	2.358	97.6563	03/31/2024	10,000,000.00	9,765,625.00	9,979,021.95	9,989,525.32	(223,900.32)
912828R69	UNITED STATES TREASURY	2.082	99.5000	05/31/2023	10,000,000.00	9,950,000.00	9,950,781.25	9,992,598.68	(42,598.68)
912828CEH0	UNITED STATES TREASURY	2.647	97.1563	04/15/2025	10,000,000.00	9,715,625.00	9,993,750.00	9,995,739.94	(280,114.94)
9128284U1	UNITED STATES TREASURY	2.336	99.5000	06/30/2023	10,000,000.00	9,950,000.00	10,030,078.13	10,006,976.89	(56,976.89)
912828K2	UNITED STATES TREASURY	2.300	98.9531	10/31/2023	10,000,000.00	9,895,312.50	10,085,937.50	10,052,686.94	(137,374.44)
912828ZC7	UNITED STATES TREASURY	0.540	94.5313	02/28/2025	10,000,000.00	9,453,125.00	10,231,250.00	10,110,797.71	(657,672.71)
912828P46	UNITED STATES TREASURY	0.799	94.0313	02/15/2026	10,000,000.00	9,403,125.00	10,401,560.00	10,232,666.35	(829,541.35)
912828P46	UNITED STATES TREASURY	0.670	94.0313	02/15/2026	10,000,000.00	9,403,125.00	10,466,015.63	10,270,012.35	(866,887.35)
912828BH3	UNITED STATES TREASURY	2.447	90.7813	01/31/2026	15,000,000.00	13,617,187.50	14,163,932.85	14,163,932.85	(546,745.35)
912828CC2	UNITED STATES TREASURY	2.540	90.5625	09/30/2026	15,000,000.00	13,584,375.00	13,943,554.69	14,179,247.96	(594,872.96)
912828DM0	UNITED STATES TREASURY	2.495	97.2344	11/30/2023	15,000,000.00	14,585,156.25	14,530,664.06	14,806,039.74	(220,883.49)
912828ZL7	UNITED STATES TREASURY	0.445	92.7500	04/30/2025	15,000,000.00	13,912,500.00	14,956,640.63	14,978,390.11	(1,065,890.11)
912828456	UNITED STATES TREASURY	2.070	99.6563	05/31/2023	15,000,000.00	14,948,437.50	15,109,370.31	15,016,476.74	(68,039.24)
912828CEW7	UNITED STATES TREASURY	3.213	98.2813	06/30/2027	15,000,000.00	14,742,187.50	15,024,609.38	15,021,564.49	(279,376.99)
912828Z9	UNITED STATES TREASURY	3.840	101.0313	11/30/2027	15,000,000.00	15,154,687.50	15,022,851.56	15,021,596.82	(133,090.68)
9128284R8	UNITED STATES TREASURY	2.799	97.5938	05/31/2025	15,000,000.00	14,639,062.50	15,033,398.44	15,023,420.36	(384,357.86)
912828CEW7	UNITED STATES TREASURY	3.109	98.2813	06/30/2027	15,000,000.00	14,742,187.50	15,094,335.94	15,082,523.99	(340,336.49)
912810FB9	UNITED STATES TREASURY	4.003	110.3438	11/15/2027	15,000,000.00	16,551,562.50	16,425,000.00	16,322,431.32	(229,131.18)
912810FA1	UNITED STATES TREASURY	3.483	110.4531	08/15/2027	15,000,000.00	16,567,968.75	16,957,031.25	16,728,638.78	(160,670.03)
912810FA1	UNITED STATES TREASURY	3.247	110.4531	08/15/2027	15,000,000.00	16,567,968.75	17,133,984.38	16,880,779.83	(312,811.08)
912810E27	UNITED STATES TREASURY	3.048	109.8125	02/15/2027	15,000,000.00	16,471,875.00	17,248,828.13	16,927,566.97	(455,691.97)
912828ZS2	UNITED STATES TREASURY	2.845	87.7344	05/31/2027	20,000,000.00	17,546,875.00	17,828,906.25	18,191,547.87	(644,672.87)
912828CC2	UNITED STATES TREASURY	0.982	90.5625	09/30/2026	20,000,000.00	18,112,500.00	19,895,833.60	19,927,094.93	(1,814,594.93)
912828BQ3	UNITED STATES TREASURY	0.591	90.8750	02/28/2026	20,000,000.00	18,175,000.00	19,910,508.60	19,947,794.63	(1,772,794.63)
912828ER8	UNITED STATES TREASURY	2.563	97.7188	05/31/2024	20,000,000.00	19,543,750.00	19,975,781.25	19,985,866.87	(442,116.87)
912828CJ8	UNITED STATES TREASURY	0.882	91.1875	06/30/2026	20,000,000.00	18,237,500.00	19,993,166.80	19,995,559.35	(1,758,059.35)
912828ER8	UNITED STATES TREASURY	2.502	97.7188	05/31/2024	20,000,000.00	19,543,750.00	19,999,218.75	19,999,544.72	(455,794.72)
912828T91	UNITED STATES TREASURY	0.319	98.2188	10/31/2023	20,000,000.00	19,643,750.00	20,536,718.75	20,151,820.84	(508,070.84)
912828DK4	UNITED STATES TREASURY	4.099	91.4688	11/30/2026	25,000,000.00	22,867,187.50	22,383,789.06	22,615,312.15	(251,875.35)
912828S29	UNITED STATES TREASURY	5.025	98.1563	01/31/2024	25,000,000.00	24,539,062.50	24,416,015.63	24,491,099.33	(47,963.17)
912828AM3	UNITED STATES TREASURY	0.950	91.5156	09/30/2025	25,000,000.00	22,878,906.25	24,323,242.19	24,571,511.87	(1,692,605.62)
912828AM3	UNITED STATES TREASURY	0.815	91.5156	09/30/2025	25,000,000.00	22,878,906.25	24,445,312.50	24,653,367.77	(1,774,461.52)
912828AB7	UNITED STATES TREASURY	0.765	91.8125	07/31/2025	25,000,000.00	22,953,125.00	24,537,109.38	24,755,787.44	(1,802,662.44)
912828DA6	UNITED STATES TREASURY	2.185	97.8438	09/30/2023	25,000,000.00	24,460,937.50	24,290,039.06	24,764,210.05	(303,272.55)
912828C64	UNITED STATES TREASURY	0.700	91.1250	12/31/2025	25,000,000.00	22,781,250.00	24,652,343.75	24,780,116.72	(1,998,866.72)
912828XK3	UNITED STATES TREASURY	2.558	97.0000	06/30/2024	25,000,000.00	24,250,000.00	24,718,750.00	24,831,250.00	(581,250.00)
912828CCW9	UNITED STATES TREASURY	0.902	90.3750	08/31/2026	25,000,000.00	22,593,750.00	24,817,382.81	24,873,525.94	(2,279,775.94)
912828YV6	UNITED STATES TREASURY	1.747	95.6406	11/30/2024	25,000,000.00	23,910,156.25	24,705,078.13	24,900,304.24	(990,147.99)
912828ZF0	UNITED STATES TREASURY	0.647	93.2500	03/31/2025	25,000,000.00	23,312,500.00	24,855,468.75	24,927,731.05	(1,615,231.05)
912828CCW9	UNITED STATES TREASURY	0.832	90.3750	08/31/2026	25,000,000.00	22,593,750.00	24,904,416.25	24,931,938.38	(2,338,188.38)
912828ZF0	UNITED STATES TREASURY	0.619	93.2500	03/31/2025	25,000,000.00	23,312,500.00	24,882,812.50	24,941,121.45	(1,628,621.45)
912828DB4	UNITED STATES TREASURY	0.754	94.5625	10/15/2024	25,000,000.00	23,640,625.00	24,905,273.44	24,951,072.43	(1,310,447.43)
912828CX7	UNITED STATES TREASURY	0.439	94.4688	09/15/2024	25,000,000.00	23,617,187.50	24,952,148.44	24,976,729.12	(1,359,541.62)
912828CX7	UNITED STATES TREASURY	0.438	94.4688	09/15/2024	25,000,000.00	23,617,187.50	24,953,125.00	24,977,183.22	(1,359,995.72)
912828CN9	UNITED STATES TREASURY	0.384	98.4844	07/31/2023	25,000,000.00	24,621,093.7			



COUNTY OF RIVERSIDE
TREASURER-TAX COLLECTOR
CAPITAL MARKETS

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