

COUNTY OF RIVERSIDE TREASURER-TAX COLLECTOR'S

MANAGED BY

Matt Jennings
Treasurer-Tax Collector

Giovane Pizano
Assistant Treasurer

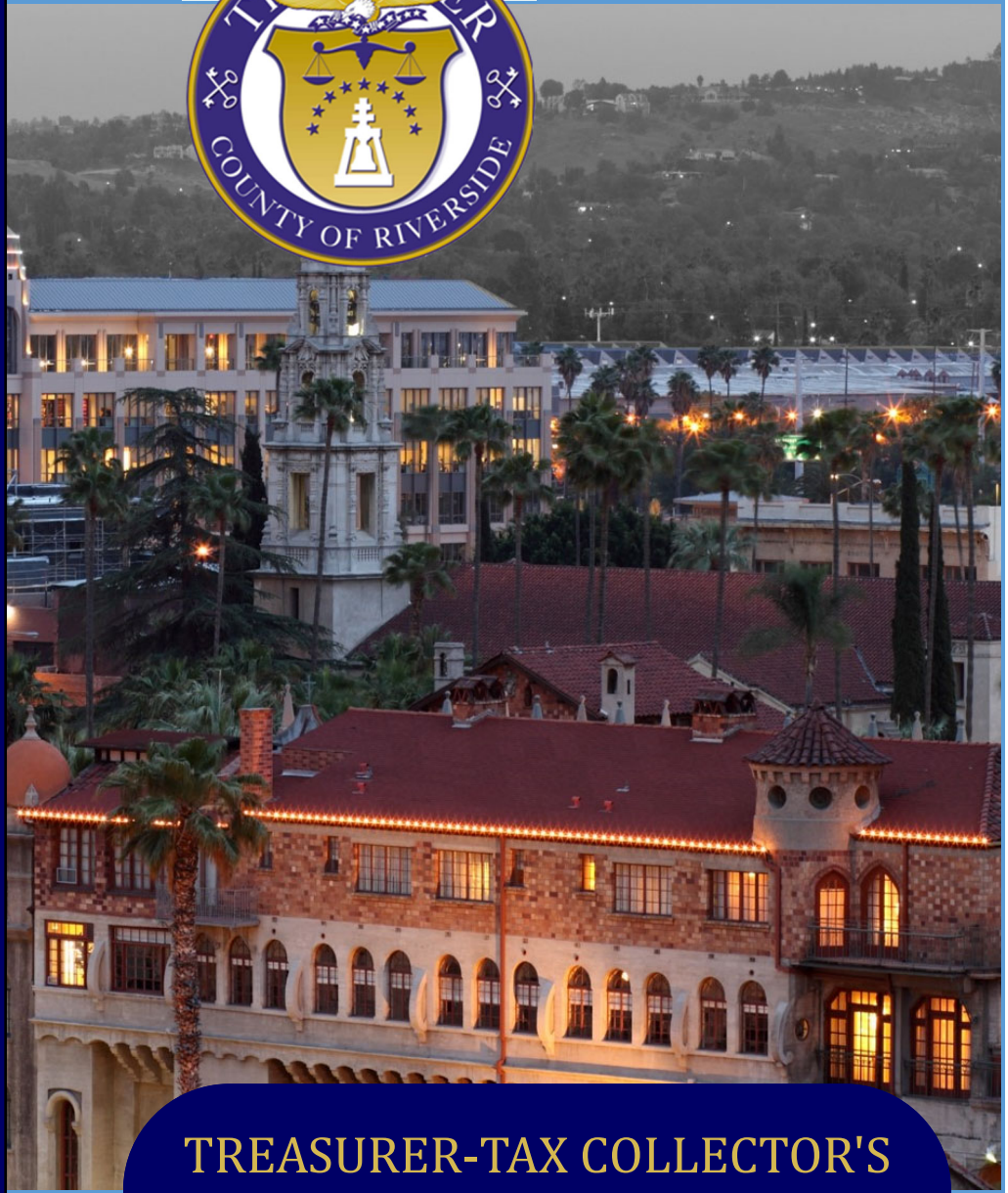
John Byerly
Chief Investment Officer

Steve Faeth
Senior Investment Officer

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Investment Officer

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WWW.COUNTYTREASURER.ORG



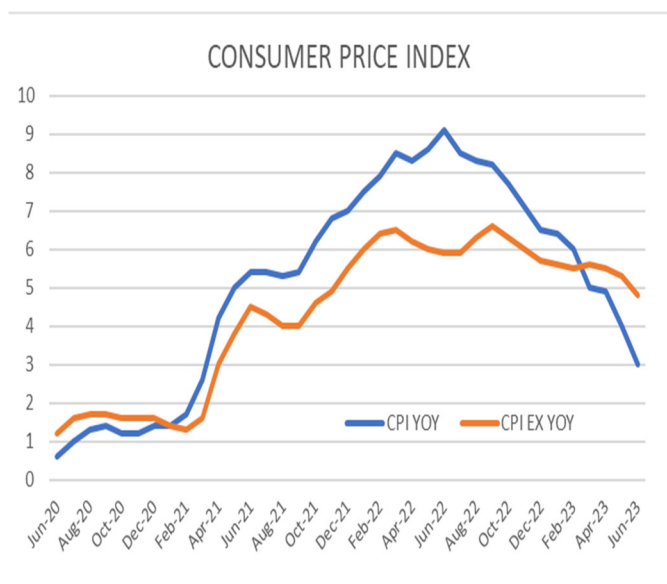
**TREASURER-TAX COLLECTOR'S
POOLED INVESTMENT FUND**

June 2023 REPORT

Fed Pauses Interest Rate Hikes

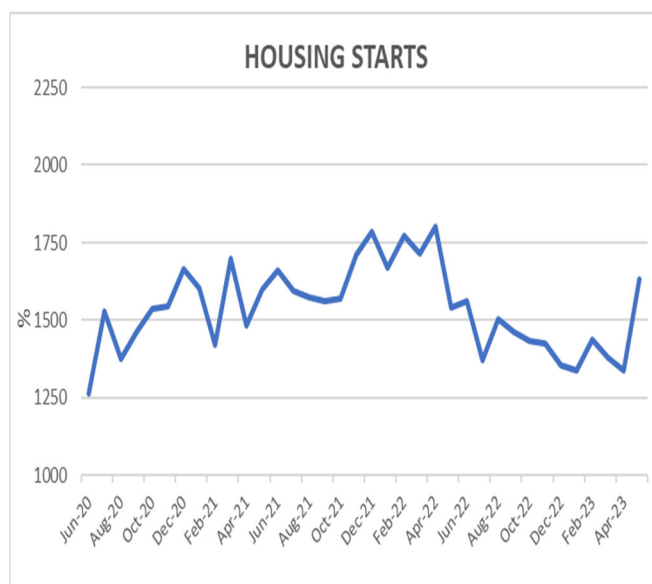
The Federal Reserve (FED) took a breather from hiking the Funds Rate in June. The FED raised rates at every FOMC meeting from March 2022 to May 2023, bringing the Fed Funds rate from 0.00% to 5.00%. In June, the FED paused stating that future moves will be totally data dependent. This higher interest-rate environment helps investors like the Treasurer-Tax Collector’s Pooled Investment Fund earn more income.

The economy has remained robust in the face of an aggressive FED policy. Economic indicators released in June showed strength. The nonfarm payroll report showed the U.S. economy added 339,000 net new jobs. GDP growth in Q1 was revised higher from 1.4% to 2.0% amid upward revisions to consumer spending. Inflation adjusted personal consumption grew at a 4.2% annualized rate in the first quarter, the fastest pace since Q2-2021 when consumers were still emerging from their COVID-induced hibernation.



Housing is particularly resilient. Starts unexpectedly shot up 21.7% on the month. Gains were broad based, with a near three year high sequential jump in single family starts, while multifamily starts rocketed 27.1%. The strength in housing is confounding as economists expected higher mortgage rates (now near 7%) to

reduce demand. One suspicion is that those who make all-cash purchases are immune from borrowing costs. Additionally, existing homeowners who currently have low interest rate mortgages are incentivized to keep their home and their low rate, driving down the supply of homes for sale. This limited supply of existing homes for sale is driving buyers to new construction. Locally, Riverside County has expanded its inventory from a recent low of 2,098 listings in January, up to 6,225 in February, slipping a bit again to 3,791 in June.



In Treasury market trading, the 2-year note began the month at a yield of 4.40% and ended at 4.90%. The 5-year note began the month at a yield of 3.75% and ended at 4.15%. Stocks began the month with the Dow Jones Industrial Average at 32,900 and ended at 34,400.

Matt Jennings

Treasurer-Tax Collector

Treasurer Tax-Collector Statement



PORTFOLIO SUMMARY

Month End Values \$
are Expressed in
000,000

	Jun-23	Dec-22	Jun-22
Principal Value	14,029.81	13,980.27	11,769.16
Market Value*	13,787.80	13,694.33	11,553.41
Book Value*	14,085.78	14,008.04	11,776.05
Unrealized Gain/Loss*	(297.98)	(313.71)	(222.64)
Paper Gain or Loss %	-2.115%	-2.239%	-1.891%
Yield	3.86	2.92	1.08
WAM (Yrs)	1.30	1.22	1.19

* Market values do not include accrued interest.

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

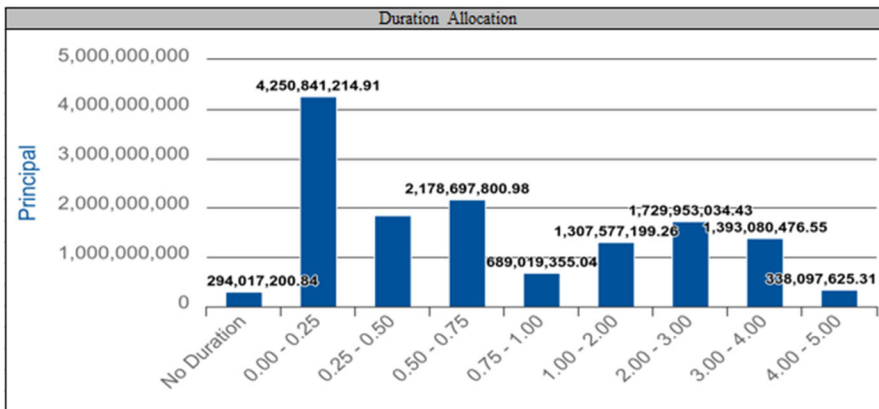
* Unrealized Gain/Loss is Market Value - Book Value

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

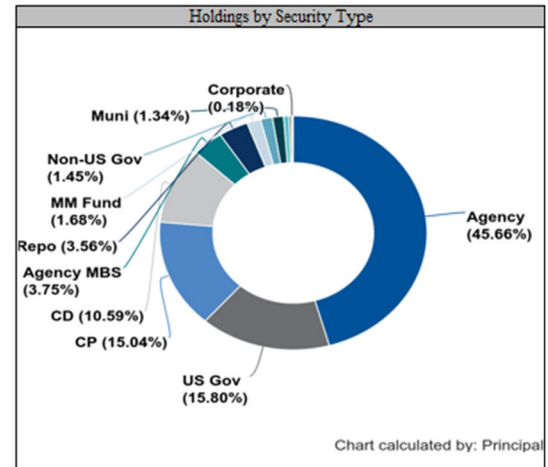


Composite Credit Ratings

Rating	Moody's Rating	Market Value	Fitch Rating
AAA	Aaa	6,499,477,927.44	AAA
AA+	Aaa	295,065,005.00	AAA
AA	Aa2	83,370,605.80	AA
NA	NA	914,769,900.84	NA
A-1+	P-1	5,660,227,726.63	AAA
A-1	P-1	359,339,375.94	F1

Holdings by Security Type

Security Type Category	Days to Final Maturity	Par Value	Market Price	Yield	Principal
Corporate	199	25,000,000.00	99.0150	4.967	24,674,750.00
Agency CMO	719	43,293,265.90	96.3688	4.586	42,211,802.31
Mutual Fund	---	93,213,169.12	1.0086	3.560	94,017,200.84
Muni	507	187,330,000.00	96.8627	1.770	188,180,815.00
Non-US Gov	446	203,895,000.00	96.2412	2.221	202,808,207.58
MM Fund	0	236,000,000.00	1.0000	5.039	236,000,000.00
Repo	3	500,000,000.00	100.0000	5.080	500,000,000.00
Agency MBS	1329	534,321,510.34	96.0846	4.166	525,642,162.51
CD	165	1,485,000,000.00	100.0000	5.482	1,485,000,000.00
CP	69	2,150,620,000.00	99.0254	5.169	2,109,846,774.53
US Gov	471	2,235,000,000.00	96.8636	3.216	2,216,117,563.09
Agency	669	6,461,076,250.00	96.2791	3.261	6,405,311,989.80
Total	476	14,154,749,195.36	95.0994	3.863	14,029,811,265.66



PORTFOLIO CASHFLOWS

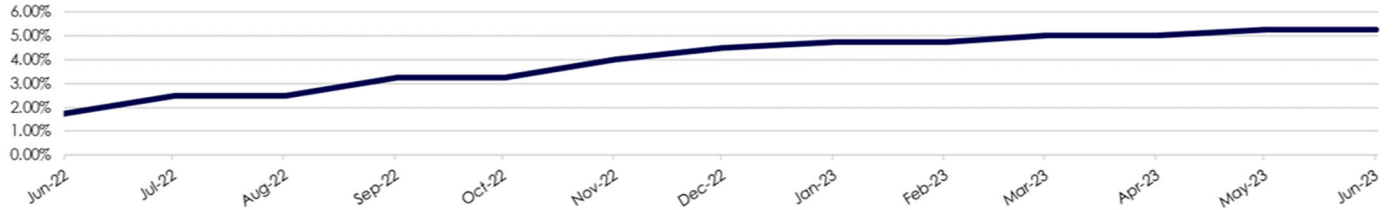
Month	Monthly Receipts	Monthly Disbursements	Difference	Required Matures Investments	Balance	Actual Investments Maturing	Available to Invest > 1 Year
07/2023					109.77		
07/2023	1,400.00	2,100.00	-700.00	590.23	0.00	2,495.12	
08/2023	1,800.00	1,600.00	200.00		200.00	1,248.99	
09/2023	2,100.00	1,750.00	350.00		550.00	1,334.52	
10/2023	1,750.00	2,100.00	-350.00		200.00	942.36	
11/2023	1,670.00	1,800.00	-130.00		70.00	703.14	
12/2023	3,900.00	1,800.00	2100.00		2,170.00	224.44	
01/2024	1,800.00	2,800.00	-1000.00		1,170.00	796.18	
02/2024	1,600.00	2,200.00	-600.00		570.00	376.36	
03/2024	2,600.00	1,900.00	700.00		1,270.00	742.95	
04/2024	3,131.00	2,100.00	1031.00		2,301.00	200.19	
05/2024	2,300.00	3,075.25	-775.25		1,525.75	494.65	
06/2024	2,100.00	2,300.00	-200.00		1,325.75	224.34	
TOTALS	26,151.00	25,525.25	625.75	590.23	11,462.27	9,783.25	13,564.51
				4.17%		69.12%	95.83%

FIXED INCOME MARKETS

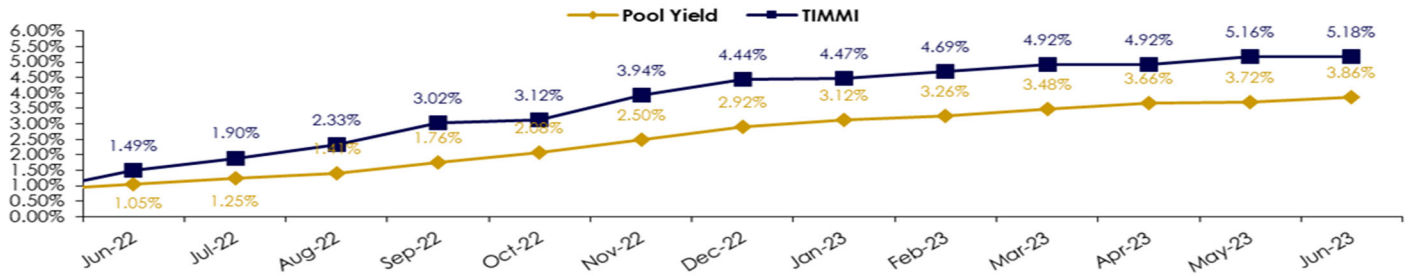
FED FUNDS UPPER LIMIT RATE

Fed Fund Rate: 5.00% to 5.25%

Next FOMC Scheduled Meeting: 07/26/2023



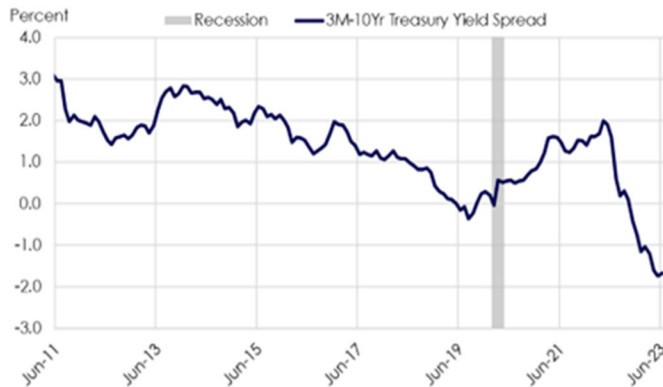
TIMMI



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
06/30/2023 - 06/01/2023	-0.07	0.03	0.29	0.54	0.51	0.43	0.20	0.01
06/30/2023	5.43	5.47	5.40	4.87	4.49	4.13	3.81	3.85
06/01/2023	5.50	5.44	5.11	4.33	3.98	3.70	3.61	3.84

Compliance Status: Full Compliance

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

Investment Category	GOVERNMENT CODE			COUNTY INVESTMENT POLICY			Actual % of Book Value
	Maximum Maturity	Authorized % Limit	S&P/ Moody's	Maximum Maturity	Authorized % Limit	S&P/ Moody's	
MUNICIPAL BONDS (MUNI)	5 YEARS	NO LIMIT	NA	4 YEARS	15%	AA-/Aa3/AA-	1.34%
U.S. TREASURIES	5 YEARS	NO LIMIT	NA	5 YEARS	100%	NA	15.83%
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	49.60%
COMMERCIAL PAPER (CP)	270 DAYS	40%	A1/P1	270 DAYS	40%	A1/P1/F1	15.15%
NEGOTIABLE CERTIFICATE OF DEPOSITS & COLLATERALIZED TIME DEPOSITS (NCD & TCD)	5 YEARS	30%	NA	1 YEAR	25% Combined	A1/P1/F1	10.56%
INT'L BANK FOR RECONSTRUCTION AND DEVELOPMENT AND INT'L FINANCE CORPORATION	NA	NA	NA	4 YEARS	20%	AA/Aa/AA	1.45%
REPURCHASE AGREEMENTS (REPO)	1 YEARS	NO LIMIT	NA	45 DAYS	40% max, 25% in term repo over 7 days	A1/P1/F1	3.56%
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	0.66%
MONEY MARKET MUTUAL FUNDS (MMF)	60 DAYS ⁽¹⁾	20%	AAA/Aaa ⁽²⁾	DAILY LIQUIDITY	20%	AAA by 2 Of 3 RATINGS AGC.	1.67%
LOCAL AGENCY INVESTMENT FUND (LAIF)	NA	NA	NA	DAILY LIQUIDITY	Max \$50 million	NA	0.00%
CASH/DEPOSIT ACCOUNT	NA	NA	NA	NA	NA	NA	0.00%

Agency
AGCY BOND

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3130ATLN5	FEDERAL HOME LOAN BANKS	4.308	99.9265	07/27/2023	25,000,000.00	24,981,625.00	25,000,000.00	(18,375.00)
3133EL3E2	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.320	99.4846	08/10/2023	15,945,000.00	15,862,819.47	15,945,000.00	(82,180.53)
3130ATRJ8	FEDERAL HOME LOAN BANKS	4.680	99.9104	08/15/2023	25,000,000.00	24,977,600.00	24,999,351.69	(21,751.69)
3130ATY24	FEDERAL HOME LOAN BANKS	4.840	99.9309	08/15/2023	50,000,000.00	49,965,450.00	50,000,000.00	(34,550.00)
3136G4K51	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.310	99.3899	08/17/2023	15,000,000.00	14,908,485.00	15,000,000.00	(91,515.00)
3135G0U43	FEDERAL NATIONAL MORTGAGE ASSOCIATION	2.345	99.5128	09/12/2023	30,000,000.00	29,853,840.00	30,030,706.47	(176,866.47)
3130ATEZ6	FEDERAL HOME LOAN BANKS	4.200	99.7335	09/20/2023	15,000,000.00	14,960,025.00	15,000,000.00	(39,975.00)
3133EML0	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.190	98.8816	09/22/2023	10,000,000.00	9,888,160.00	10,000,000.00	(111,840.00)
3130ATBH9	FEDERAL HOME LOAN BANKS	3.700	99.5947	09/27/2023	20,000,000.00	19,918,940.00	20,000,000.00	(81,060.00)
3130ASLE7	FEDERAL HOME LOAN BANKS	3.203	99.4692	09/29/2023	25,000,000.00	24,867,300.00	25,000,000.00	(132,700.00)
3130ATE52	FEDERAL HOME LOAN BANKS	4.200	99.7017	09/29/2023	50,000,000.00	49,850,850.00	50,000,000.00	(149,150.00)
3133EJD48	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.092	99.4152	10/02/2023	10,000,000.00	9,941,520.00	9,998,944.45	(57,424.45)
3133EMDM1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.270	98.4931	10/20/2023	10,000,000.00	9,849,310.00	10,000,000.00	(150,690.00)
3130AUH23	FEDERAL HOME LOAN BANKS	5.011	99.8583	10/27/2023	25,000,000.00	24,964,575.00	25,000,000.00	(35,425.00)
3130AUYV0	FEDERAL HOME LOAN BANKS	5.047	99.8544	11/01/2023	25,000,000.00	24,963,600.00	24,997,020.35	(33,420.35)
3137EAEZ8	FEDERAL HOME LOAN MORTGAGE CORP	0.280	98.2698	11/06/2023	10,000,000.00	9,826,980.00	9,998,947.68	(171,967.68)
313588NY7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.111	98.1743	11/07/2023	15,000,000.00	14,726,145.00	14,734,743.75	(8,598.75)
3130AUB8	FEDERAL HOME LOAN BANKS	5.010	99.8653	11/08/2023	50,000,000.00	49,932,650.00	50,000,000.00	(67,350.00)
3135G0F65	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.310	98.1167	11/16/2023	5,000,000.00	4,905,835.00	5,000,000.00	(94,165.00)
3134GXBL7	FEDERAL HOME LOAN MORTGAGE CORP	0.325	98.1464	11/16/2023	15,000,000.00	14,721,960.00	14,998,580.56	(276,620.56)
3135GA3N9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.300	98.1131	11/16/2023	10,000,000.00	9,811,310.00	10,000,000.00	(188,690.00)
3133EN2T6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.800	99.6764	11/21/2023	15,000,000.00	14,951,460.00	14,997,164.13	(45,704.13)
3134GXCA0	FEDERAL HOME LOAN MORTGAGE CORP	0.328	98.0062	11/24/2023	10,710,000.00	10,496,464.02	10,709,639.63	(213,175.61)
3134GXCA0	FEDERAL HOME LOAN MORTGAGE CORP	0.328	98.0062	11/24/2023	10,000,000.00	9,800,620.00	9,999,666.29	(199,046.29)
3130APXH3	FEDERAL HOME LOAN BANKS	2.589	98.1502	11/27/2023	20,000,000.00	19,630,040.00	19,858,056.47	(228,016.47)
3133EMLH9	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.310	97.9167	11/30/2023	10,000,000.00	9,791,670.00	10,000,000.00	(208,330.00)
3133EMJ06	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.253	97.7900	12/08/2023	9,931,000.00	9,711,524.90	9,931,007.27	(219,482.37)
3133EMKW1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.235	97.5721	12/21/2023	20,000,000.00	19,514,420.00	19,997,620.99	(482,200.99)
3133EMKW1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.235	97.5721	12/21/2023	10,000,000.00	9,757,210.00	9,998,813.75	(241,603.75)
3130AKP0	FEDERAL HOME LOAN BANKS	0.235	97.5484	12/22/2023	15,000,000.00	14,632,260.00	14,996,796.64	(364,536.64)
3130AQF57	FEDERAL HOME LOAN BANKS	0.736	97.7676	12/22/2023	25,000,000.00	24,441,900.00	24,986,890.41	(544,990.41)
3130AUE67	FEDERAL HOME LOAN BANKS	4.838	99.6438	12/27/2023	25,000,000.00	24,910,950.00	24,989,521.35	(78,571.35)
3130AKL79	FEDERAL HOME LOAN BANKS	0.250	97.4896	12/28/2023	10,000,000.00	9,748,960.00	10,000,000.00	(251,040.00)
3133EML77	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.235	97.4707	12/28/2023	15,000,000.00	14,620,605.00	14,998,145.26	(377,540.26)
3133EML77	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.244	97.4707	12/28/2023	10,000,000.00	9,747,070.00	9,998,333.04	(251,263.04)
3130ASKB4	FEDERAL HOME LOAN BANKS	3.350	98.9494	12/29/2023	25,000,000.00	24,737,350.00	25,000,000.00	(262,650.00)
3133EN5M8	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.875	99.6868	01/10/2024	25,000,000.00	24,921,700.00	25,000,000.00	(78,300.00)
3130AUM92	FEDERAL HOME LOAN BANKS	4.847	99.6098	01/19/2024	25,000,000.00	24,902,450.00	24,987,008.36	(84,558.36)
3134GWC6	FEDERAL HOME LOAN MORTGAGE CORP	0.420	97.2530	01/24/2024	15,000,000.00	14,587,950.00	15,000,000.00	(412,050.00)
3130AUPW8	FEDERAL HOME LOAN BANKS	4.870	99.8500	01/26/2024	25,000,000.00	24,962,500.00	24,983,394.52	(20,894.52)
3130AUPW8	FEDERAL HOME LOAN BANKS	4.850	99.8500	01/26/2024	35,000,000.00	34,947,500.00	34,980,660.34	(33,160.34)
3130AUC1	FEDERAL HOME LOAN BANKS	4.875	99.6566	01/30/2024	25,000,000.00	24,914,150.00	25,000,000.00	(85,850.00)
3130AUC1	FEDERAL HOME LOAN BANKS	4.875	99.6566	01/30/2024	25,000,000.00	24,914,150.00	25,000,000.00	(85,850.00)
3130AURR7	FEDERAL HOME LOAN BANKS	5.101	99.5828	02/02/2024	25,755,000.00	25,647,550.14	25,703,162.21	(55,612.07)
3130AUM92	FEDERAL HOME LOAN BANKS	5.100	99.7646	02/21/2024	50,000,000.00	49,882,300.00	50,000,000.00	(117,700.00)
3135GA5A5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.350	96.6521	02/23/2024	20,000,000.00	19,330,420.00	20,000,000.00	(669,580.00)
3130AULM2	FEDERAL HOME LOAN BANKS	5.058	99.6627	02/27/2024	50,000,000.00	49,831,350.00	50,000,000.00	(168,650.00)
3133ELN97	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.542	97.3911	02/28/2024	5,000,000.00	4,869,555.00	5,000,000.00	(130,445.00)
3136G4Z97	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.375	96.6105	02/28/2024	10,000,000.00	9,661,050.00	10,000,000.00	(338,950.00)
3130ARH69	FEDERAL HOME LOAN BANKS	2.180	97.8906	02/28/2024	7,000,000.00	6,852,342.00	6,997,260.77	(144,918.77)
3133EPCB9	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.116	99.8014	02/28/2024	25,000,000.00	24,950,350.00	24,996,850.68	(46,500.68)
3130AVJ1	FEDERAL HOME LOAN BANKS	5.337	99.8340	03/06/2024	50,000,000.00	49,917,000.00	49,971,426.23	(54,426.23)
3130AVEH9	FEDERAL HOME LOAN BANKS	5.312	99.8786	03/08/2024	10,000,000.00	9,987,860.00	10,000,000.00	(12,140.00)
3133ENR83	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.764	97.3876	03/14/2024	20,000,000.00	19,477,520.00	19,980,874.42	(503,354.42)
3133EMTW2	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.307	96.4405	03/18/2024	25,000,000.00	24,110,125.00	24,998,722.47	(888,597.47)
3130AKF2	FEDERAL HOME LOAN BANKS	0.279	96.1164	03/28/2024	15,000,000.00	14,417,460.00	14,998,968.99	(581,508.99)
3130AKF2	FEDERAL HOME LOAN BANKS	0.270	96.1164	03/28/2024	10,000,000.00	9,611,640.00	10,000,000.00	(388,360.00)
3130AKF2	FEDERAL HOME LOAN BANKS	0.270	96.1164	03/28/2024	15,000,000.00	14,417,460.00	15,000,000.00	(582,540.00)
3136G43W1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.320	96.1519	03/28/2024	10,000,000.00	9,615,190.00	10,000,000.00	(384,810.00)
3130ARF55	FEDERAL HOME LOAN BANKS	2.000	97.4201	03/28/2024	10,000,000.00	9,742,010.00	10,000,000.00	(257,990.00)
3130AVFY3	FEDERAL HOME LOAN BANKS	5.150	99.6649	03/28/2024	50,000,000.00	49,832,450.00	50,000,000.00	(167,550.00)
3130AVBR2	FEDERAL HOME LOAN BANKS	5.514	99.8314	04/01/2024	20,000,000.00	19,966,280.00	20,000,000.00	(33,720.00)
3133EMVD1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.330	96.0505	04/05/2024	10,000,000.00	9,605,050.00	10,000,000.00	(394,950.00)
3130ALTJ3	FEDERAL HOME LOAN BANKS	0.375	96.0437	04/08/2024	10,000,000.00	9,604,370.00	10,000,000.00	(395,630.00)
3130AVKY7	FEDERAL HOME LOAN BANKS	5.000	99.6742	04/10/2024	15,000,000.00	14,951,130.00	15,000,000.00	(48,870.00)
3135GAGD7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.100	99.6133	04/11/2024	15,000,000.00	14,941,995.00	15,000,000.00	(58,005.00)
3133ENU57	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.580	97.6730	04/18/2024	10,000,000.00	9,767,300.00	10,000,000.00	(232,700.00)
3133ENU57	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.721	97.6730	04/18/2024	10,520,000.00	10,275,199.60	10,508,512.51	(233,312.91)
3135GAG08	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.050	99.5575	04/19/2024	15,000,000.00	14,933,625.00	15,000,000.00	(66,375.00)
3130AVPN6	FEDERAL HOME LOAN BANKS	5.120	99.6232	04/26/2024	10,000,000.00	9,962,320.00	10,000,000.00	(37,680.00)
3134GVAL0	FEDERAL HOME LOAN MORTGAGE CORP	0.500	95.8668	04/29/2024	15,000,000.00	14,380,020.00	15,000,000.00	(619,980.00)
3130AVB03	FEDERAL HOME LOAN BANKS	5.210	99.7785	05/01/2024	50,000,000.00	49,889,250.00	50,000,000.00	(110,750.00)
3135GA2P5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.356	95.6955	05/03/2024	3,500,000.00	3,349,342.50	3,499,830.76	(150,488.26)
3130AVKR2	FEDERAL HOME LOAN BANKS	5.174	99.6216	05/03/2024	15,000,000.00	14,943,240.00	15,000,000.00	(56,760.00)
3130AVMG4	FEDERAL HOME LOAN BANKS	5.284	99.6598	05/06/2024	50,000,000.00	49,829,900.00	50,000,000.00	(170,100.00)
3130AV3N8	FEDERAL HOME LOAN BANKS	4.751	99.3979	05/08/2024	15,000,000.00	14,909,685.00	15,000,000.00	(90,315.00)
3130AVM74	FEDERAL HOME LOAN BANKS	4.383	99.0742	05/15/2024	15,000,000.00	14,861,130.00	15,000,000.00	(138,870.00)
3130AVM90	FEDERAL HOME LOAN BANKS	4.388	99.0075	05/15/2024	15,000,000.00	14,851,125.00	14,989,260.60	(138,135.60)
3130AVZU9	FEDERAL HOME LOAN BANKS	4.750	99.3828	05/15/2024	8,000,000.00	7,950,624.00	8,000,000.00	(49,376.00)
3135GA3C3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.350	95.5113	05/17/2024	10,000,000.00	9,551,130.00	10,000,000.00	(448,870.00)
3135GA3C3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.350	95.5113	05/17/2024	10,000,000.00	9,551,130.00	10,000,000.00	(448,870.00)
3130AVK50	FEDERAL HOME LOAN BANKS	5.204	99.6097	05/17/2024	15,000,000.00	14,941,455.00	15,000,000.00	(58,545.00)
3130AVKU5	FEDERAL HOME LOAN BANKS	5.104	99.5686	05/17/2024	15,000,000.00	14,935,290.00	15,000,000.00	(64,710.00)
3130AVR46	FEDERAL HOME LOAN BANKS	5.304	99.6556	05/17/2024	25,000,000.00	24,913,900.00	25,000,000.00	(86,100.00)
3130AVLK6	FEDERAL HOME LOAN BANKS	5.054	99.4698	05/21/2024	50,000,000.00	49,734,900.00	50,000,000.00	(265,100.00)
3134GXCF9	FEDERAL HOME LOAN MORTGAGE CORP	0.400	95.4622	05/24/2024	10,000,000.00	9,546,220.00	10,000,000.00	(453,780.00)
3134GXCF9	FEDERAL HOME LOAN MORTGAGE CORP	0.400	95.4622	05/24/2024	10,000,000.00	9,546,220.00	10,000,000.00	(453,780.00)
3130AUV75	FEDERAL HOME LOAN BANKS	5.344	99.6798	05/24/2024	25,000,000.00	24,919,950.00	25,000,000.00	(80,050.00)
3130AV2G4	FEDERAL HOME LOAN BANKS	5.260	99.6411	05/24/2024	25,000,000.00	24,910,275.00	25,000,000.00	(89,725.00)
3134GVYX0	FEDERAL HOME LOAN MORTGAGE CORP	0.500	95.					

3133EL5S9	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.905	94.2001	09/03/2024	10,000,000.00	9,420,010.00	9,726,490.17	(306,480.17)
3133EKQ47	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.693	96.1914	09/10/2024	2,064,000.00	1,985,390.50	2,073,250.94	(87,860.45)
3134GWN85	FEDERAL HOME LOAN MORTGAGE CORP	0.450	94.0824	09/10/2024	10,000,000.00	9,408,240.00	10,000,000.00	(591,760.00)
3134GWL79	FEDERAL HOME LOAN MORTGAGE CORP	0.400	94.0259	09/10/2024	10,000,000.00	9,402,590.00	10,000,000.00	(597,410.00)
3134GWL79	FEDERAL HOME LOAN MORTGAGE CORP	0.400	94.0259	09/10/2024	10,000,000.00	9,402,590.00	10,000,000.00	(597,410.00)
3134GWN44	FEDERAL HOME LOAN MORTGAGE CORP	0.450	94.0704	09/11/2024	10,000,000.00	9,407,040.00	10,000,000.00	(592,960.00)
3136G43H4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.400	93.9529	09/16/2024	10,000,000.00	9,395,290.00	10,000,000.00	(604,710.00)
3133EK7P5	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.671	95.6011	09/17/2024	6,128,000.00	5,858,435.41	6,122,889.32	(264,453.92)
3134GXVM3	FEDERAL HOME LOAN MORTGAGE CORP	3.001	97.0391	09/23/2024	15,000,000.00	14,555,865.00	15,000,000.00	(444,135.00)
3130ANX88	FEDERAL HOME LOAN BANKS	0.500	93.9368	09/27/2024	10,000,000.00	9,393,680.00	10,000,000.00	(606,320.00)
3130AL7H7	FEDERAL HOME LOAN BANKS	0.510	93.9484	09/30/2024	25,000,000.00	23,487,100.00	25,000,000.00	(1,512,900.00)
3130APBH7	FEDERAL HOME LOAN BANKS	0.590	94.0192	09/30/2024	20,000,000.00	18,803,840.00	19,994,996.35	(1,191,156.35)
3130ARMT5	FEDERAL HOME LOAN BANKS	2.838	96.5744	10/25/2024	10,000,000.00	9,657,440.00	9,995,243.42	(337,803.42)
3135G06E8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.420	93.2050	11/18/2024	10,000,000.00	9,320,500.00	10,000,000.00	(679,500.00)
3130ALF25	FEDERAL HOME LOAN BANKS	0.400	93.0904	11/26/2024	5,000,000.00	4,654,520.00	5,000,000.00	(345,480.00)
3130AK3T1	FEDERAL HOME LOAN BANKS	0.500	93.1330	12/09/2024	10,000,000.00	9,313,300.00	10,000,000.00	(686,700.00)
3133ENGN8	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.970	93.7709	12/09/2024	10,000,000.00	9,377,090.00	10,000,000.00	(622,910.00)
3130ANR8B	FEDERAL HOME LOAN BANKS	0.553	93.1161	12/17/2024	10,000,000.00	9,311,610.00	9,999,549.28	(687,939.28)
3133EMLP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.320	92.6787	12/23/2024	5,000,000.00	4,633,935.00	5,000,000.00	(366,065.00)
3133EMLP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.320	92.6787	12/23/2024	15,000,000.00	13,901,805.00	15,000,000.00	(1,098,195.00)
3133EMLP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.339	92.6787	12/23/2024	10,000,000.00	9,267,870.00	9,997,211.06	(729,341.06)
3133ENK58	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.202	94.1386	01/06/2025	5,000,000.00	4,706,930.00	4,994,277.04	(287,347.04)
3135G0X24	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1.098	94.8319	01/07/2025	10,000,000.00	9,483,190.00	10,078,452.57	(595,262.57)
3134GWE79	FEDERAL HOME LOAN MORTGAGE CORP	0.510	92.9263	01/29/2025	15,000,000.00	13,938,945.00	15,000,000.00	(1,061,055.00)
3133ENPY0	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.764	94.6475	02/25/2025	5,000,000.00	4,732,375.00	4,998,895.99	(266,520.99)
3133EMSC7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.512	92.2481	03/03/2025	10,000,000.00	9,224,810.00	9,994,768.52	(769,958.52)
3133EMSC7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.480	92.2481	03/03/2025	5,000,000.00	4,612,405.00	5,000,000.00	(387,595.00)
3130AR4V0	FEDERAL HOME LOAN BANKS	2.150	94.9000	03/14/2025	5,000,000.00	4,745,000.00	5,000,000.00	(255,000.00)
3130AR4G3	FEDERAL HOME LOAN BANKS	4.264	95.3778	03/14/2025	3,500,000.00	3,338,223.00	3,385,666.70	(47,443.70)
3130ALLP7	FEDERAL HOME LOAN BANKS	0.688	92.4146	03/17/2025	15,000,000.00	13,862,190.00	14,990,314.60	(1,128,124.60)
3130ALLP7	FEDERAL HOME LOAN BANKS	0.701	92.4146	03/17/2025	25,000,000.00	23,103,650.00	24,978,267.49	(1,874,617.49)
3130ALN34	FEDERAL HOME LOAN BANKS	0.700	92.4307	03/24/2025	10,000,000.00	9,243,070.00	10,000,000.00	(756,930.00)
3134GW222	FEDERAL HOME LOAN MORTGAGE CORP	0.475	92.0658	03/24/2025	15,000,000.00	13,809,870.00	15,000,000.00	(1,190,130.00)
3130ALNK6	FEDERAL HOME LOAN BANKS	0.625	92.2998	03/25/2025	10,000,000.00	9,229,980.00	10,000,000.00	(770,020.00)
3130ALKF0	FEDERAL HOME LOAN BANKS	0.625	92.2998	03/25/2025	10,000,000.00	9,229,980.00	10,000,000.00	(770,020.00)
3130ALKF0	FEDERAL HOME LOAN BANKS	0.625	92.2998	03/25/2025	10,000,000.00	9,229,980.00	10,000,000.00	(770,020.00)
3130AR7D7	FEDERAL HOME LOAN BANKS	2.050	94.6832	03/25/2025	5,000,000.00	4,734,160.00	5,000,000.00	(265,840.00)
3134GWP26	FEDERAL HOME LOAN MORTGAGE CORP	0.500	92.0678	03/28/2025	10,000,000.00	9,206,780.00	10,000,000.00	(793,220.00)
3133EMUP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.710	92.3734	04/01/2025	10,000,000.00	9,237,340.00	10,000,000.00	(762,660.00)
3133EMUP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.710	92.3734	04/01/2025	10,000,000.00	9,237,340.00	10,000,000.00	(762,660.00)
3130ALWL4	FEDERAL HOME LOAN BANKS	0.720	92.3312	04/08/2025	15,000,000.00	13,849,680.00	15,000,000.00	(1,150,320.00)
3130ALDX9	FEDERAL HOME LOAN BANKS	0.500	91.6175	05/23/2025	14,750,000.00	13,513,581.25	14,750,000.00	(1,236,418.75)
3134GVRV2	FEDERAL HOME LOAN MORTGAGE CORP	0.750	92.0270	05/27/2025	10,000,000.00	9,202,700.00	10,000,000.00	(797,300.00)
3134GVM66	FEDERAL HOME LOAN MORTGAGE CORP	0.730	91.9832	05/28/2025	5,000,000.00	4,599,160.00	5,000,000.00	(400,840.00)
3134GVM66	FEDERAL HOME LOAN MORTGAGE CORP	0.730	91.9832	05/28/2025	10,000,000.00	9,198,320.00	10,000,000.00	(801,680.00)
3134GV31	FEDERAL HOME LOAN MORTGAGE CORP	0.760	92.0189	05/28/2025	15,000,000.00	13,802,835.00	14,997,125.74	(1,194,290.74)
3130AR5C6	FEDERAL HOME LOAN BANKS	2.900	95.8074	05/29/2025	10,000,000.00	9,580,740.00	10,000,000.00	(419,260.00)
3134GVE95	FEDERAL HOME LOAN MORTGAGE CORP	0.650	92.0837	06/09/2025	15,000,000.00	13,812,555.00	15,000,000.00	(1,187,445.00)
3133ELH80	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.680	91.7322	06/10/2025	5,025,000.00	4,609,543.05	5,025,000.00	(415,456.95)
3134GWP91	FEDERAL HOME LOAN MORTGAGE CORP	0.500	91.3529	06/16/2025	5,000,000.00	4,567,645.00	5,000,000.00	(432,355.00)
3130ALH20	FEDERAL HOME LOAN BANKS	0.530	91.3903	06/18/2025	10,000,000.00	9,139,030.00	10,000,000.00	(860,970.00)
3135GAA24	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.500	91.2823	06/24/2025	10,000,000.00	9,128,230.00	10,000,000.00	(871,770.00)
3134GXRY9	FEDERAL HOME LOAN MORTGAGE CORP	3.560	96.7960	06/27/2025	10,000,000.00	9,679,600.00	10,000,000.00	(320,400.00)
3136G4XK4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.650	91.4733	06/30/2025	5,000,000.00	4,573,665.00	5,000,000.00	(426,335.00)
3130ALU93	FEDERAL HOME LOAN BANKS	0.750	91.6592	06/30/2025	10,000,000.00	9,165,920.00	10,000,000.00	(834,080.00)
3136G4XZ1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.740	91.6409	06/30/2025	5,000,000.00	4,582,045.00	5,000,000.00	(417,955.00)
3136G4XR9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.740	91.5828	07/07/2025	14,900,000.00	13,645,837.20	14,900,000.00	(1,254,162.80)
3136G4YU1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.730	91.4973	07/15/2025	15,000,000.00	13,724,595.00	15,000,000.00	(1,275,405.00)
3136G4C27	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	91.3229	07/29/2025	15,000,000.00	13,698,435.00	15,000,000.00	(1,301,565.00)
3136G4D75	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	91.1296	07/29/2025	10,000,000.00	9,112,960.00	10,000,000.00	(887,040.00)
3136G4F32	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	91.1296	07/29/2025	10,000,000.00	9,112,960.00	10,000,000.00	(887,040.00)
3136G4B77	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	91.3077	08/04/2025	10,000,000.00	9,130,770.00	10,000,000.00	(869,230.00)
3136G4B77	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	91.3077	08/04/2025	15,000,000.00	13,696,155.00	15,000,000.00	(1,303,845.00)
3133EPK42	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.019	98.2332	08/18/2025	10,000,000.00	9,823,320.00	9,996,687.12	(173,367.12)
3136G4H63	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.550	90.8856	08/19/2025	15,000,000.00	13,632,840.00	15,000,000.00	(1,367,160.00)
3134GWLW4	FEDERAL HOME LOAN MORTGAGE CORP	0.625	91.0427	08/19/2025	10,000,000.00	9,104,270.00	10,000,000.00	(895,730.00)
3130ALFN9	FEDERAL HOME LOAN BANKS	0.550	90.8526	08/25/2025	5,000,000.00	4,542,630.00	5,000,000.00	(457,370.00)
3136G4X40	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	90.9439	08/26/2025	10,000,000.00	9,094,390.00	10,000,000.00	(905,610.00)
3136G4ZF9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.625	90.9856	08/27/2025	5,000,000.00	4,549,280.00	5,000,000.00	(450,720.00)
3136G4Q97	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.650	91.0356	08/27/2025	8,650,000.00	7,874,579.40	8,650,000.00	(775,420.60)
3134GWL38	FEDERAL HOME LOAN MORTGAGE CORP	0.540	90.6497	09/15/2025	10,000,000.00	9,064,970.00	10,000,000.00	(935,030.00)
3134GWL38	FEDERAL HOME LOAN MORTGAGE CORP	0.540	90.6497	09/15/2025	15,000,000.00	13,597,455.00	15,000,000.00	(1,402,545.00)
3137EAXE3	FEDERAL HOME LOAN MORTGAGE CORP	0.497	90.6862	09/23/2025	10,000,000.00	9,068,620.00	9,973,104.93	(904,484.93)
3134GWTG1	FEDERAL HOME LOAN MORTGAGE CORP	0.600	90.6258	09/30/2025	5,000,000.00	4,531,290.00	5,000,000.00	(468,710.00)
3135G06A6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.580	90.4173	10/20/2025	10,000,000.00	9,041,730.00	10,000,000.00	(958,270.00)
3135G06A6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.587	90.4173	10/20/2025	10,000,000.00	9,041,730.00	9,998,370.79	(956,640.79)
3134GZWV1	FEDERAL HOME LOAN MORTGAGE CORP	1.238	90.5504	10/22/2025	15,000,000.00	13,582,560.00	14,801,488.52	(1,218,928.52)
3136G45C3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.540	90.2730	10/27/2025	10,000,000.00	9,027,300.00	10,000,000.00	(972,700.00)
3134GW3X2	FEDERAL HOME LOAN MORTGAGE CORP	0.625	90.4558	10/27/2025	10,000,000.00	9,045,580.00	10,000,000.00	(954,420.00)
3134GW3Z7	FEDERAL HOME LOAN MORTGAGE CORP	0.600	90.3938	10/28/2025	10,000,000.00	9,039,380.00	10,000,000.00	(960,620.00)
3134GW3Y0	FEDERAL HOME LOAN MORTGAGE CORP	0.550	90.2861	10/28/2025	10,000,000.00	9,028,610.00	10,000,000.00	(971,390.00)
3136G46S7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	90.3076	10/28/2025	5,000,000.00	4,515,380.00	5,000,000.00	(484,620.00)
3135G06C2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	90.3856	10/29/2025	10,000,000.00	9,038,560.00	10,000,000.00	(961,440.00)
3135G06C2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.604	90.3856	10/29/2025	10,000,000.00	9,038,560.00	9,999,067.32	(960,507.32)
3136G46N8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	90.3856	10/29/2025	5,000,000.00	4,519,280.00	5,000,000.00	(480,720.00)
3135GA2N0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.550	90.2054	11/04/2025	10,000,000.00	9,020,540.00	10,000,000.00	(979,460.00)
3135G06G3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.573	90.5184	11/07/2025	14,000,000.00	12,672,576.00	13,976,315.03	(1,303,739.03)
3134GXB55	FEDERAL HOME LOAN MORTGAGE CORP	0.600	90.2477	11/12/2025	5,000,000.00	4,512,385.00	5,000,000.00	(487,615.00)
3134GXB55	FEDERAL HOME LOAN MORTGAGE CORP	0.600	90.2477	11/12/2025	5,000,000.00	4,512,385.00	5,000,000.00	(487,615.00)
3135GA2Z3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	90.1184	1				

3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	90.1659	03/23/2026	9,750,000.00	8,791,175.25	9,750,000.00	(958,824.75)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	90.1659	03/23/2026	9,750,000.00	8,791,175.25	9,750,000.00	(958,824.75)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.016	90.1659	03/23/2026	8,921,250.00	8,043,925.35	8,917,388.95	(873,463.59)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	90.1659	03/23/2026	19,500,000.00	17,582,350.50	19,500,000.00	(1,917,649.50)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	90.1659	03/23/2026	9,750,000.00	8,791,175.25	9,750,000.00	(958,824.75)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	90.1659	03/23/2026	19,500,000.00	17,582,350.50	19,500,000.00	(1,917,649.50)
3130ALGJ7	FEDERAL HOME LOAN BANKS	3.010	90.1659	03/23/2026	19,500,000.00	17,582,350.50	18,497,363.56	(915,013.06)
3130ALKL7	FEDERAL HOME LOAN BANKS	0.850	89.7994	03/25/2026	10,000,000.00	8,979,940.00	10,000,000.00	(1,020,060.00)
3133ENUL2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.110	95.0137	04/13/2026	10,000,000.00	9,501,370.00	10,000,000.00	(498,630.00)
3133EMZ54	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.900	89.5333	05/18/2026	5,000,000.00	4,476,665.00	5,000,000.00	(523,335.00)
3130AVZ96	FEDERAL HOME LOAN BANKS	5.500	99.3465	05/18/2026	10,000,000.00	9,934,650.00	10,000,000.00	(65,350.00)
3134GYR2X	FEDERAL HOME LOAN MORTGAGE CORP	5.563	99.1354	05/18/2026	15,000,000.00	14,870,310.00	14,925,071.23	(54,761.23)
3130AMJN3	FEDERAL HOME LOAN BANKS	1.030	89.8208	05/26/2026	5,000,000.00	4,491,040.00	5,000,000.00	(508,960.00)
3130AMKB7	FEDERAL HOME LOAN BANKS	1.050	89.8736	05/26/2026	15,000,000.00	13,481,040.00	15,000,000.00	(1,518,960.00)
3130AMME9	FEDERAL HOME LOAN BANKS	1.000	89.7414	05/26/2026	10,000,000.00	8,974,140.00	10,000,000.00	(1,025,860.00)
3130AMSS2	FEDERAL HOME LOAN BANKS	1.000	89.6007	06/08/2026	15,000,000.00	13,440,105.00	15,000,000.00	(1,559,895.00)
3130AMMZ2	FEDERAL HOME LOAN BANKS	1.000	89.5597	06/10/2026	5,000,000.00	4,477,985.00	5,000,000.00	(522,015.00)
3130AMWT5	FEDERAL HOME LOAN BANKS	1.050	89.6128	06/26/2026	15,000,000.00	13,441,920.00	15,000,000.00	(1,558,080.00)
3130AMT69	FEDERAL HOME LOAN BANKS	1.070	89.6676	06/26/2026	10,000,000.00	8,966,760.00	10,000,000.00	(1,033,240.00)
3130ASDK2	FEDERAL HOME LOAN BANKS	3.250	96.1464	06/29/2026	5,250,000.00	5,047,686.00	5,250,000.00	(202,314.00)
3130AN3B4	FEDERAL HOME LOAN BANKS	1.020	89.4360	07/06/2026	15,000,000.00	13,415,400.00	15,000,000.00	(1,584,600.00)
3133EMQ62	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.990	89.2766	07/13/2026	10,000,000.00	8,927,660.00	10,000,000.00	(1,072,340.00)
3133EMQ62	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.990	89.2766	07/13/2026	10,000,000.00	8,927,660.00	10,000,000.00	(1,072,340.00)
3130AN5K2	FEDERAL HOME LOAN BANKS	4.366	91.1832	07/20/2026	2,375,000.00	2,165,601.00	2,185,000.44	(19,399.44)
3130AN3R9	FEDERAL HOME LOAN BANKS	1.130	89.6479	07/20/2026	10,000,000.00	8,964,790.00	10,000,000.00	(1,035,210.00)
3133ENB66	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.174	95.8215	07/20/2026	10,000,000.00	9,582,150.00	9,993,131.42	(410,981.42)
3130ANBX7	FEDERAL HOME LOAN BANKS	1.000	89.2426	07/22/2026	15,000,000.00	13,386,390.00	15,000,000.00	(1,613,610.00)
3130ANAJ9	FEDERAL HOME LOAN BANKS	1.000	89.1817	07/27/2026	10,000,000.00	8,918,170.00	10,000,000.00	(1,081,830.00)
3130ANAJ9	FEDERAL HOME LOAN BANKS	1.000	89.1817	07/27/2026	15,000,000.00	13,377,255.00	15,000,000.00	(1,622,745.00)
3133ENC99	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.629	96.2519	07/27/2026	20,000,000.00	19,250,380.00	20,004,297.52	(753,917.52)
3133ENV72	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.590	99.6134	07/27/2026	5,000,000.00	4,980,670.00	4,987,685.87	(7,015.87)
3133ENV72	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.638	99.6134	07/27/2026	5,000,000.00	4,980,670.00	4,980,985.83	(315.83)
3133ENV72	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.477	99.6134	07/27/2026	5,000,000.00	4,980,670.00	5,003,495.41	(22,825.41)
3133END80	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.873	95.3482	08/03/2026	10,000,000.00	9,534,820.00	10,036,783.30	(503,963.30)
3130ANFD7	FEDERAL HOME LOAN BANKS	1.000	89.1168	08/05/2026	10,000,000.00	8,911,680.00	10,000,000.00	(1,088,320.00)
3134GX4V3	FEDERAL HOME LOAN MORTGAGE CORP	5.002	99.9404	08/10/2026	4,500,000.00	4,497,318.00	4,500,000.00	(2,682.00)
3130ANE48	FEDERAL HOME LOAN BANKS	1.000	89.0341	08/17/2026	10,000,000.00	8,903,410.00	10,000,000.00	(1,096,590.00)
3130ANMH0	FEDERAL HOME LOAN BANKS	1.100	89.2972	08/20/2026	10,000,000.00	8,929,720.00	10,000,000.00	(1,070,280.00)
3130ANMH0	FEDERAL HOME LOAN BANKS	1.668	89.2972	08/20/2026	10,000,000.00	8,929,720.00	9,828,938.54	(899,218.54)
3130ANMH0	FEDERAL HOME LOAN BANKS	3.132	89.2972	08/20/2026	15,000,000.00	13,394,580.00	14,107,890.24	(713,310.24)
3133ENH45	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.137	95.6267	08/24/2026	5,000,000.00	4,781,335.00	4,998,267.92	(216,932.92)
3133ENH45	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.294	95.6267	08/24/2026	5,000,000.00	4,781,335.00	4,975,250.17	(193,915.17)
3130ANPF1	FEDERAL HOME LOAN BANKS	1.000	88.8994	08/25/2026	10,000,000.00	8,889,940.00	10,000,000.00	(1,110,060.00)
3130ANSC5	FEDERAL HOME LOAN BANKS	1.000	88.8923	08/26/2026	15,000,000.00	13,333,845.00	15,000,000.00	(1,666,155.00)
3130ANT59	FEDERAL HOME LOAN BANKS	1.000	88.8924	08/26/2026	15,000,000.00	13,333,860.00	15,000,000.00	(1,666,140.00)
3130ATHF5	FEDERAL HOME LOAN BANKS	3.941	97.6096	09/11/2026	5,000,000.00	4,880,480.00	4,972,017.75	(91,537.75)
3130ATHV2	FEDERAL HOME LOAN BANKS	4.312	99.0773	09/11/2026	1,000,000.00	990,773.00	998,204.32	(7,431.32)
3130APSM3	FEDERAL HOME LOAN BANKS	1.040	88.9171	09/28/2026	15,000,000.00	13,337,565.00	15,000,000.00	(1,662,435.00)
3130APAD7	FEDERAL HOME LOAN BANKS	1.035	88.9493	09/28/2026	15,000,000.00	13,342,395.00	15,000,000.00	(1,657,605.00)
3130ANYN4	FEDERAL HOME LOAN BANKS	1.000	88.7861	09/30/2026	10,000,000.00	8,878,610.00	10,000,000.00	(1,121,390.00)
3133ENT67	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.318	98.8183	10/19/2026	5,000,000.00	4,940,915.00	4,989,764.27	(48,849.27)
3133ENT67	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.318	98.8183	10/19/2026	5,000,000.00	4,940,915.00	4,989,764.27	(48,849.27)
3133ENBK5	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.249	89.0651	10/20/2026	10,000,000.00	8,906,510.00	9,964,990.33	(1,058,480.33)
3133ENBK5	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.340	89.0651	10/20/2026	10,000,000.00	8,906,510.00	9,936,190.87	(1,029,680.87)
3133EN7A2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.827	97.0206	10/26/2026	4,300,000.00	4,171,885.80	4,273,520.45	(101,634.65)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.046	88.0029	10/27/2026	20,000,000.00	17,600,580.00	18,614,681.27	(1,014,101.27)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.092	88.0029	10/27/2026	20,000,000.00	17,600,580.00	18,581,727.20	(981,147.20)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.488	88.0029	10/27/2026	5,000,000.00	4,400,145.00	4,587,614.64	(187,469.64)
3134GW6C5	FEDERAL HOME LOAN MORTGAGE CORP	3.122	87.9957	10/28/2026	15,000,000.00	13,199,355.00	13,926,487.99	(727,132.99)
3130ARUF6	FEDERAL HOME LOAN BANKS	3.125	95.3071	10/29/2026	10,000,000.00	9,530,710.00	10,000,000.00	(469,290.00)
3133ENEM8	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.430	89.7670	11/23/2026	10,000,000.00	8,976,700.00	10,000,000.00	(1,023,300.00)
3130APWW1	FEDERAL HOME LOAN BANKS	1.503	89.9732	11/24/2026	20,000,000.00	17,994,640.00	19,997,951.62	(2,003,311.62)
3130ATVE4	FEDERAL HOME LOAN BANKS	3.986	100.0533	12/11/2026	5,000,000.00	5,002,665.00	5,080,796.43	(78,131.43)
3133EN4G2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.923	98.2824	12/15/2026	25,000,000.00	24,570,600.00	25,013,183.26	(442,583.26)
3130AQF65	FEDERAL HOME LOAN BANKS	1.306	89.7574	12/21/2026	10,000,000.00	8,975,740.00	9,981,218.80	(1,005,478.80)
3130AQAY9	FEDERAL HOME LOAN BANKS	1.500	89.8185	12/30/2026	25,000,000.00	22,454,625.00	25,000,000.00	(2,545,375.00)
3133ENK64	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.908	89.4789	01/11/2027	10,000,000.00	8,947,890.00	9,852,919.91	(905,029.91)
3133ENL21	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.860	90.3490	01/26/2027	10,000,000.00	9,034,900.00	9,972,787.38	(937,887.38)
3130AQH55	FEDERAL HOME LOAN BANKS	1.984	90.1057	01/28/2027	10,000,000.00	9,010,570.00	9,903,546.43	(892,976.43)
3130AQH55	FEDERAL HOME LOAN BANKS	2.086	90.1057	01/28/2027	20,000,000.00	18,021,140.00	19,738,454.70	(1,717,314.70)
3130AQK44	FEDERAL HOME LOAN BANKS	1.750	90.2566	01/28/2027	11,250,000.00	10,153,867.50	11,250,000.00	(1,096,132.50)
3130AKYH3	FEDERAL HOME LOAN BANKS	1.746	87.2750	02/10/2027	10,000,000.00	8,727,500.00	9,684,295.47	(956,795.47)
3130AL2X1	FEDERAL HOME LOAN BANKS	3.001	87.2908	02/17/2027	10,000,000.00	8,729,080.00	9,277,471.12	(548,391.12)
3134GYG29	FEDERAL HOME LOAN MORTGAGE CORP	4.750	88.5960	02/23/2027	10,000,000.00	9,859,600.00	10,000,000.00	(140,400.00)
3130ALED2	FEDERAL HOME LOAN BANKS	2.050	87.7979	02/24/2027	15,000,000.00	13,169,685.00	14,466,620.86	(1,296,935.86)
3130ALED2	FEDERAL HOME LOAN BANKS	3.001	87.7979	02/24/2027	20,000,000.00	17,559,580.00	18,658,815.08	(1,099,235.08)
3130AQRQ8	FEDERAL HOME LOAN BANKS	2.000	90.8666	02/25/2027	10,000,000.00	9,086,660.00	10,000,000.00	(913,340.00)
3130AQRH8	FEDERAL HOME LOAN BANKS	2.000	90.8666	02/25/2027	5,000,000.00	4,543,330.00	5,000,000.00	(456,670.00)
3130AQRH8	FEDERAL HOME LOAN BANKS	2.000	90.8666	02/25/2027	5,000,000.00	4,543,330.00	5,000,000.00	(456,670.00)
3130AR6U0	FEDERAL HOME LOAN BANKS	2.500	92.4407	03/22/2027	5,000,000.00	4,622,035.00	5,000,000.00	(377,965.00)
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	93.7444	03/25/2027	10,000,000.00	9,374,440.00	10,000,000.00	(625,560.00)
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	93.7444	03/25/2027	10,000,000.00	9,374,440.00	10,000,000.00	(625,560.00)
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	93.7444	03/25/2027	10,000,000.00	9,374,440.00	10,000,000.00	(625,560.00)
3133ENV99	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.913	94.7551	04/26/2027	10,000,000.00	9,475,510.00	9,986,554.22	(511,044.22)
3133ENV67	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.606	97.3622	04/26/2027	8,000,000.00	7,788,976.00	8,005,612.38	(216,636.38)
3133ENV67	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.623	97.3622	04/26/2027	2,000,000.00	1,947,244.00	2,000,246.44	(53,002.44)
3133ENV67	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.744	97.3622	04/26/2027	4,820,000.00	4,692,858.04	4,800,101.42	(107,243.38)
3130ARPV7	FEDERAL HOME LOAN BANKS	3.500	94.9462	04/28/2027	10,000,000.00	9,494,620.00	10,000,000.00	(505,380.00)
3130ARSF9	FEDERAL HOME LOAN BANKS	3.000	94.6378	04/29/2027	10,000,000.00	9,463,780.00	10,000,000.00	(536,220.00)
3134GYRW4	FEDERAL HOME LOAN MORTGAGE CORP	5.000	99.6305	05/10/2027	10,000,000.00	9,963,050.00	10,000,000.00	(36,950.00)
3130AS3F4	FEDERAL HOME LOAN BANKS	3.770	95.6060	05/26/2				

3130ATFA0	FEDERAL HOME LOAN BANKS	5,125	98.0401	09/30/2027	13,000,000.00	12,745,213.00	13,000,000.00	(254,787.00)
3130ATFE0	FEDERAL HOME LOAN BANKS	4,250	96.1481	09/30/2027	15,000,000.00	14,422,215.00	15,000,000.00	(577,785.00)
3133EN50	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,231	99.3469	10/14/2027	23,775,000.00	23,678,699.30	23,775,000.00	(96,300.70)
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORP	4,320	99.9080	10/21/2027	5,000,000.00	4,995,400.00	5,000,000.00	(4,600.00)
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORP	4,320	99.9080	10/21/2027	5,000,000.00	4,995,400.00	5,000,000.00	(4,600.00)
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORP	4,320	99.9080	10/21/2027	5,000,000.00	4,995,400.00	5,000,000.00	(4,600.00)
3133ENV23	FEDERAL FARM CREDIT BANKS FUNDING CORP	5,503	98.9102	10/25/2027	5,000,000.00	4,945,510.00	4,995,677.08	(50,167.08)
3133ENV23	FEDERAL FARM CREDIT BANKS FUNDING CORP	5,503	98.9102	10/25/2027	5,000,000.00	4,945,510.00	4,995,662.82	(50,152.82)
3130ATNG8	FEDERAL HOME LOAN BANKS	5,000	99.8558	10/27/2027	5,000,000.00	4,992,790.00	5,000,000.00	(7,210.00)
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,284	99.9519	10/27/2027	5,000,000.00	4,997,595.00	5,017,510.82	(19,915.82)
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,195	99.9519	10/27/2027	3,715,000.00	3,713,213.09	3,740,842.48	(27,629.39)
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,252	99.9519	10/27/2027	15,000,000.00	14,992,785.00	15,071,354.15	(78,569.15)
31422XQ70	FEDERAL AGRICULTURAL MORTGAGE CORP	4,050	98.8403	11/22/2027	12,000,000.00	11,860,836.00	12,000,000.00	(139,164.00)
3130ATW45	FEDERAL HOME LOAN BANKS	4,851	99.0324	11/29/2027	4,895,000.00	4,847,635.98	4,907,982.46	(60,346.48)
3134GY4W9	FEDERAL HOME LOAN MORTGAGE CORP	5,040	99.7933	11/29/2027	5,000,000.00	4,989,665.00	5,000,000.00	(10,335.00)
3134GY4W9	FEDERAL HOME LOAN MORTGAGE CORP	5,040	99.7933	11/29/2027	10,000,000.00	9,979,330.00	10,000,000.00	(20,670.00)
3133EN3H1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,080	98.8349	11/29/2027	25,000,000.00	24,708,725.00	24,920,867.00	(212,142.00)
3133EN3H1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,077	98.8349	11/29/2027	25,000,000.00	24,708,725.00	24,924,056.79	(215,331.79)
3133EN3H1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,061	98.8349	11/29/2027	25,000,000.00	24,708,725.00	24,939,527.93	(230,802.93)
3130ATYK7	FEDERAL HOME LOAN BANKS	5,100	99.8197	11/30/2027	5,000,000.00	4,990,985.00	5,000,000.00	(9,015.00)
3130ATU54	FEDERAL HOME LOAN BANKS	3,796	99.8284	12/10/2027	25,000,000.00	24,957,100.00	25,454,021.79	(496,921.79)
3130ATU54	FEDERAL HOME LOAN BANKS	4,036	99.8284	12/10/2027	15,000,000.00	14,974,260.00	15,127,084.13	(152,824.13)
3130ATU54	FEDERAL HOME LOAN BANKS	4,002	99.8284	12/10/2027	50,000,000.00	49,914,200.00	50,491,969.07	(577,769.07)
3133EN456	FEDERAL FARM CREDIT BANKS FUNDING CORP	3,896	97.7512	12/22/2027	15,000,000.00	14,662,680.00	14,911,892.66	(249,212.66)
3134GYAJ1	FEDERAL HOME LOAN MORTGAGE CORP	4,800	97.6140	12/30/2027	25,000,000.00	24,403,500.00	25,000,000.00	(596,500.00)
3134GYCF7	FEDERAL HOME LOAN MORTGAGE CORP	4,510	97.2020	12/30/2027	25,000,000.00	24,300,500.00	25,000,000.00	(699,500.00)
3133ENS6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,000	98.8132	01/06/2028	25,000,000.00	24,703,300.00	25,000,000.00	(296,700.00)
3133ENS6	FEDERAL FARM CREDIT BANKS FUNDING CORP	3,713	98.8132	01/06/2028	20,000,000.00	19,762,640.00	20,234,955.60	(472,315.60)
3133ENS6	FEDERAL FARM CREDIT BANKS FUNDING CORP	3,757	98.8132	01/06/2028	18,000,000.00	17,786,376.00	18,178,101.06	(391,725.06)
3133ENS6	FEDERAL FARM CREDIT BANKS FUNDING CORP	3,530	98.8132	01/06/2028	10,000,000.00	9,881,320.00	10,193,264.74	(311,944.74)
3134GYEF5	FEDERAL HOME LOAN MORTGAGE CORP	4,970	98.9306	01/26/2028	10,000,000.00	9,893,060.00	10,000,000.00	(106,940.00)
3134GYG71	FEDERAL HOME LOAN MORTGAGE CORP	5,050	97.8522	01/26/2028	10,000,000.00	9,785,220.00	10,000,000.00	(214,780.00)
3134GYG97	FEDERAL HOME LOAN MORTGAGE CORP	4,180	96.2995	02/07/2028	25,000,000.00	24,074,875.00	25,000,000.00	(925,125.00)
3134GYGR7	FEDERAL HOME LOAN MORTGAGE CORP	4,900	98.6964	02/09/2028	10,000,000.00	9,869,640.00	10,000,000.00	(130,360.00)
3134GYKJ0	FEDERAL HOME LOAN MORTGAGE CORP	5,276	99.6181	02/28/2028	10,000,000.00	9,961,810.00	10,000,000.00	(38,190.00)
3133EPEK7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,620	97.0005	04/03/2028	10,000,000.00	9,700,050.00	10,000,000.00	(299,950.00)
3133EPGW9	FEDERAL FARM CREDIT BANKS FUNDING CORP	3,784	98.1135	04/25/2028	10,000,000.00	9,811,350.00	10,039,689.11	(228,339.11)
3130AVS94	FEDERAL HOME LOAN BANKS	5,150	98.0444	04/26/2028	20,000,000.00	19,608,880.00	20,000,000.00	(391,120.00)
3134GYR38	FEDERAL HOME LOAN MORTGAGE CORP	5,700	99.1811	05/15/2028	10,000,000.00	9,918,110.00	10,000,000.00	(81,890.00)
3133EPJ55	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,290	96.0470	05/16/2028	25,000,000.00	24,011,750.00	25,000,000.00	(988,250.00)
3133EPJ55	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,290	96.0470	05/16/2028	25,000,000.00	24,011,750.00	25,000,000.00	(988,250.00)
3130AV2R0	FEDERAL HOME LOAN BANKS	4,950	97.8839	05/23/2028	10,000,000.00	9,788,390.00	10,000,000.00	(211,610.00)
3133EPL3E	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,727	97.3101	05/30/2028	10,000,000.00	9,731,010.00	9,975,410.96	(244,400.96)
3133EPL3E	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,775	97.3101	05/30/2028	9,276,000.00	9,026,484.88	9,233,590.29	(207,105.42)
3134GYTV4	FEDERAL HOME LOAN MORTGAGE CORP	5,410	98.6625	06/07/2028	10,000,000.00	9,866,250.00	10,000,000.00	(133,750.00)
3134GYTV4	FEDERAL HOME LOAN MORTGAGE CORP	5,410	98.6625	06/07/2028	25,000,000.00	24,665,625.00	25,000,000.00	(334,375.00)
3130AVVX7	FEDERAL HOME LOAN BANKS	3,892	97.5161	06/09/2028	10,000,000.00	9,751,610.00	9,936,177.89	(184,567.89)
3130AVWC24	FEDERAL HOME LOAN BANKS	3,987	98.6215	06/09/2028	10,000,000.00	9,862,150.00	10,005,426.93	(143,276.93)
3133EPNH4	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,171	98.0625	06/21/2028	15,000,000.00	14,709,375.00	14,802,217.70	(92,842.70)
3134GYUC4	FEDERAL HOME LOAN MORTGAGE CORP	5,200	99.3834	06/28/2028	10,000,000.00	9,938,340.00	10,000,000.00	(61,660.00)
3130AVWG79	FEDERAL HOME LOAN BANKS	6,000	99.5486	06/28/2028	7,220,000.00	7,187,408.92	7,220,000.00	(32,591.08)
3130AVWHX1	FEDERAL HOME LOAN BANKS	5,950	99.5011	06/28/2028	25,000,000.00	24,875,275.00	25,000,000.00	(124,725.00)
3134GYVC3	FEDERAL HOME LOAN MORTGAGE CORP	6,000	99.6094	06/28/2028	25,000,000.00	24,902,350.00	25,000,000.00	(97,650.00)
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Agency
AGCY DISC

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
313384HR3	FEDERAL HOME LOAN BANKS	4.772	99.9864	07/03/2023	15,000,000.00	14,997,960.00	14,996,112.50	1,847.50
313588HZ1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	4.791	99.8911	07/11/2023	10,000,000.00	9,989,110.00	9,986,972.22	2,137.78
313588JC0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	4.792	99.8516	07/14/2023	5,000,000.00	4,992,580.00	4,991,531.94	1,048.06
313588JC0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	4.792	99.8516	07/14/2023	10,000,000.00	9,985,160.00	9,983,063.89	2,096.11
313384IS9	FEDERAL HOME LOAN BANKS	4.903	99.6627	07/28/2023	34,000,000.00	33,888,318.00	33,877,600.00	7,718.00
313384IS9	FEDERAL HOME LOAN BANKS	5.269	99.6627	07/28/2023	50,000,000.00	49,831,350.00	49,805,750.00	25,600.00
313384JW0	FEDERAL HOME LOAN BANKS	4.797	99.6079	08/01/2023	25,000,000.00	24,901,975.00	24,899,250.00	2,725.00
313384JW0	FEDERAL HOME LOAN BANKS	5.003	99.6079	08/01/2023	10,000,000.00	9,960,790.00	9,957,891.67	2,898.33
313384JZ3	FEDERAL HOME LOAN BANKS	4.806	99.5655	08/04/2023	12,500,000.00	12,445,687.50	12,444,631.94	1,055.56
313384KD0	FEDERAL HOME LOAN BANKS	4.775	99.5081	08/08/2023	25,000,000.00	24,877,025.00	24,877,555.55	(530.55)
313384KL2	FEDERAL HOME LOAN BANKS	4.644	99.4076	08/15/2023	25,000,000.00	24,851,900.00	24,859,218.75	(7,318.75)
313384KL2	FEDERAL HOME LOAN BANKS	4.802	99.4076	08/15/2023	10,000,000.00	9,940,760.00	9,941,500.00	(740.00)
313384KL2	FEDERAL HOME LOAN BANKS	4.785	99.4076	08/15/2023	15,000,000.00	14,911,140.00	14,912,531.25	(1,391.25)
313384LB3	FEDERAL HOME LOAN BANKS	5.082	99.1844	08/30/2023	10,000,000.00	9,918,440.00	9,917,416.67	1,023.33
313384LC1	FEDERAL HOME LOAN BANKS	4.121	99.1703	08/31/2023	25,000,000.00	24,792,575.00	24,830,555.56	(37,980.56)
313384LD9	FEDERAL HOME LOAN BANKS	4.786	99.1563	09/01/2023	15,000,000.00	14,873,445.00	14,879,616.67	(6,171.67)
313384LD9	FEDERAL HOME LOAN BANKS	4.786	99.1563	09/01/2023	25,000,000.00	24,789,075.00	24,799,361.11	(10,286.11)
313384LD9	FEDERAL HOME LOAN BANKS	5.067	99.1563	09/01/2023	15,000,000.00	14,873,445.00	14,872,383.33	1,061.67
313384LD9	FEDERAL HOME LOAN BANKS	5.067	99.1563	09/01/2023	10,000,000.00	9,915,630.00	9,914,922.22	707.78
313384LK3	FEDERAL HOME LOAN BANKS	4.773	99.0700	09/07/2023	25,000,000.00	24,767,500.00	24,780,888.89	(13,388.89)
313384LQ0	FEDERAL HOME LOAN BANKS	4.829	98.9975	09/12/2023	12,500,000.00	12,374,687.50	12,380,868.05	(6,180.55)
313384LT4	FEDERAL HOME LOAN BANKS	4.776	98.9531	09/15/2023	25,000,000.00	24,738,275.00	24,755,111.11	(16,836.11)
313384LT4	FEDERAL HOME LOAN BANKS	4.801	98.9531	09/15/2023	10,000,000.00	9,895,310.00	9,901,411.22	(6,101.22)
313384LW7	FEDERAL HOME LOAN BANKS	4.777	98.9106	09/18/2023	70,000,000.00	69,237,420.00	69,287,244.45	(49,824.45)
313384LZ0	FEDERAL HOME LOAN BANKS	4.778	98.8659	09/21/2023	25,000,000.00	24,716,475.00	24,735,778.03	(19,303.03)
313312MA5	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.881	98.8517	09/22/2023	50,000,000.00	49,425,850.00	49,450,125.00	(24,275.00)
313384MH9	FEDERAL HOME LOAN BANKS	4.780	98.7500	09/29/2023	25,000,000.00	24,687,500.00	24,710,000.00	(22,500.00)
313384MH9	FEDERAL HOME LOAN BANKS	4.780	98.7500	09/29/2023	25,000,000.00	24,687,500.00	24,710,000.00	(22,500.00)
313384MM8	FEDERAL HOME LOAN BANKS	4.708	98.6932	10/03/2023	10,000,000.00	9,869,320.00	9,879,888.89	(10,568.89)
313384MN6	FEDERAL HOME LOAN BANKS	4.853	98.6763	10/04/2023	50,000,000.00	49,338,150.00	49,374,582.43	(36,432.43)
313384MQ9	FEDERAL HOME LOAN BANKS	4.854	98.6478	10/06/2023	50,000,000.00	49,323,900.00	49,361,416.67	(37,516.67)
313384MQ9	FEDERAL HOME LOAN BANKS	5.341	98.6478	10/06/2023	25,000,000.00	24,661,950.00	24,648,038.20	13,911.80
313384MV8	FEDERAL HOME LOAN BANKS	5.315	98.5738	10/11/2023	25,000,000.00	24,643,450.00	24,631,666.67	11,783.33
313384MX4	FEDERAL HOME LOAN BANKS	4.960	98.5453	10/13/2023	10,000,000.00	9,854,530.00	9,860,755.56	(6,225.56)
313384MX4	FEDERAL HOME LOAN BANKS	4.960	98.5453	10/13/2023	10,000,000.00	9,854,530.00	9,860,755.56	(6,225.56)
313384NE5	FEDERAL HOME LOAN BANKS							

313396TC7	FEDERAL HOME LOAN MORTGAGE CORP	4.982	96.6914	02/15/2024	10,000,000.00	9,669,140.00	9,694,666.66	(25,526.66)
313384XM6	FEDERAL HOME LOAN BANKS	5.197	95.2178	05/30/2024	6,900,000.00	6,570,028.20	6,579,916.67	(9,888.47)
313384XR5	FEDERAL HOME LOAN BANKS	5.115	95.1602	06/03/2024	10,000,000.00	9,516,020.00	9,537,597.22	(21,577.22)
313384XT1	FEDERAL HOME LOAN BANKS	5.084	95.1314	06/05/2024	10,000,000.00	9,513,140.00	9,537,694.44	(24,554.44)
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Agency CMO
FHLMC CMO

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3137BWWD2	FHMS K-725 A2	4.878	98.5633	01/25/2024	11,967,400.17	11,795,468.12	11,850,823.62	(55,355.50)
3137BHCV1	FHMS K-044 A2	5.154	96.2420	01/25/2025	18,858,095.83	18,149,400.10	18,213,466.40	(64,066.29)
---	---	5.045	97.1750	09/03/2024	30,825,496.00	29,944,868.22	30,064,290.01	(119,421.79)

Agency CMO
FNMA CMO

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3136AW7J0	FNA 2017-M8 A2	3.448	94.4542	05/25/2027	12,467,769.90	11,776,332.07	12,341,285.27	(564,953.20)
3136AW7J0	FNA 2017-M8 A2	3.448	94.4542	05/25/2027	12,467,769.90	11,776,332.07	12,341,285.27	(564,953.20)

Agency MBS
FHLMC

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3137B4WB8	FHMS K-033 A2	3.422	99.6425	07/25/2023	1,042,806.34	1,039,078.29	1,042,806.34	(3,728.04)
3137B5JM6	FHMS K-034 A2	3.499	99.6470	07/25/2023	10,304,186.00	10,267,816.76	10,304,186.00	(36,369.24)
3137B5KW2	FHMS K-035 A2	3.667	99.5191	08/25/2023	12,254,083.75	12,195,150.43	12,249,673.43	(54,523.00)
3137B7MZ9	FHMS K-036 A2	4.912	99.3618	10/25/2023	12,194,042.63	12,116,222.08	12,148,292.62	(32,070.54)
3137B7YY9	FHMS K-037 A2	4.889	98.8669	01/25/2024	8,829,512.80	8,729,467.71	8,768,428.65	(38,960.94)
3137FMU67	FHMS K-735 A2	3.518	94.6141	05/25/2026	14,806,209.90	14,008,758.39	14,549,418.41	(540,660.02)
3137FNWX4	FHMS K-736 A2	3.655	92.9939	07/25/2026	10,000,000.00	9,299,390.70	9,629,871.51	(330,480.81)
3137BTUM1	FHMS K-061 A2	4.501	95.5551	11/25/2026	9,000,000.00	8,599,962.69	8,685,050.72	(85,088.03)
3137BTUM1	FHMS K-061 A2	4.561	95.5551	11/25/2026	8,500,000.00	8,122,186.99	8,183,754.87	(61,567.88)
3137BYLD0	FHMS K-L01 A2E	4.184	95.0574	02/25/2027	15,000,000.00	14,258,605.35	14,559,467.37	(300,862.02)
3137BXQY1	FHMS K-064 A2	3.154	94.9062	03/25/2027	1,000,000.00	949,062.48	1,001,352.06	(52,289.58)
3137F2LJ3	FHMS K-066 A2	3.111	94.3561	06/25/2027	11,095,000.00	10,468,805.52	11,086,557.21	(617,751.69)
3132XGRH1	FH WN2287	3.945	95.3020	11/01/2027	25,000,000.00	23,825,500.00	24,804,530.44	(979,030.44)
3132XGRH1	FH WN2287	4.073	95.3020	11/01/2027	25,000,000.00	23,825,500.00	24,730,690.67	(905,190.67)
3132XGQ74	FH WN2277	4.062	95.4130	11/01/2027	10,000,000.00	9,541,300.00	9,895,804.50	(354,504.50)
3132XFLR7	FH WN1235	4.690	96.5030	01/01/2028	20,000,000.00	19,300,600.00	19,770,159.08	(469,559.08)
3132XFLR7	FH WN1235	4.333	96.5030	01/01/2028	10,000,000.00	9,650,300.00	9,954,373.15	(304,073.15)
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Agency MBS
FNMA

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3136AHCAG5	FNA 2013-M14 A2	5.541	99.3095	10/25/2023	3,374,488.55	3,351,187.54	3,360,985.87	(9,798.34)
3136AKQM8	FNA 2014-M8 A2	5.910	97.5258	06/25/2024	7,101,396.00	6,925,695.67	6,990,321.72	(64,626.05)
3140AIVC9	FN BM6010	4.860	96.1206	09/01/2025	17,111,265.89	16,447,446.31	16,659,627.19	(212,180.88)
3138LCH81	FN AN0254	3.738	95.1810	12/01/2025	7,384,848.15	7,028,972.32	7,286,658.90	(257,686.58)
3138LCHR9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	2.939	95.1810	12/01/2025	14,120,168.25	13,439,717.34	14,111,068.65	(671,351.30)
3138LDW99	FN AN1760	4.176	92.8600	06/01/2026	15,000,000.00	13,929,000.00	14,693,083.59	(764,083.59)
3138LENE7	FN AN2188	3.543	92.6360	07/01/2026	10,000,000.00	9,263,600.00	9,858,537.60	(594,937.60)
3138LUZ25	FN AN5099	3.076	94.2920	04/01/2027	24,129,353.25	22,752,049.77	24,111,144.58	(1,359,094.81)
3138LHLZ1	FN AN5246	3.365	93.7300	05/01/2027	7,100,000.00	6,654,830.00	7,073,889.50	(419,059.50)
3138LJST3	FN AN6257	4.582	94.1860	08/01/2027	15,349,698.22	14,457,266.76	14,675,956.06	(218,689.30)
3136AY6X6	FNA 2017-M15 A2	4.611	93.3233	09/25/2027	14,964,611.51	13,965,473.03	14,377,149.88	(411,676.85)
3136BML55	FNA 2022-M11 A2	4.554	93.1216	10/25/2027	29,412,839.10	27,389,701.08	28,186,099.31	(796,398.23)
3140LHVC5	FN BS6929	4.280	98.1460	11/01/2027	31,100,000.00	30,523,406.00	31,009,079.17	(485,673.17)
3140LHA45	FN BS7116	4.363	97.8580	11/01/2027	20,210,000.00	19,777,101.80	20,210,000.00	(432,898.20)
3140LHBS7	FN BS6813	4.363	98.7980	02/01/2028	19,478,000.00	19,243,874.44	19,461,035.03	(217,160.59)
3140LJ823	FN BS7736	4.416	97.4160	02/01/2028	20,000,000.00	19,483,200.00	19,749,624.79	(266,424.79)
3140LJ823	FN BS7736	4.071	97.4160	02/01/2028	15,000,000.00	14,612,400.00	15,000,000.00	(387,600.00)
3140LJ823	FN BS7736	4.078	97.4160	02/01/2028	10,000,000.00	9,741,600.00	10,000,000.00	(258,400.00)
3140LKCJ8	FN BS8358	4.074	97.9430	04/01/2028	24,459,000.00	23,955,878.37	24,459,000.00	(503,121.63)
3140LKYQ0	FN BS8818	4.526	97.0420	06/01/2028	25,000,000.00	24,260,500.00	24,364,695.39	(104,195.39)
---	---	4.209	96.0563	06/07/2027	330,295,668.92	317,202,900.44	325,637,957.26	(8,435,056.82)

CD

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
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	0.00
78015JKE6	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	0.00
89115BWW6	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	0.00
06367D2F1	Bank of Montreal - Chicago Branch	5.430	100.0000	09/01/2023	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	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	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	0.00
89115BKK5	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	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	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	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	0.00
89115BJK7	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	0.00
06367DAP0	Bank of Montreal - Chicago Branch	5.600	100.0000	11/20/2023	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	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	0.00
78015JQ19	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	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	0.00
78015JQA8	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	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	0.00
89115BRT9	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	0.00
78015JVE4	Royal Bank of Canada New York Branch	5.260	100.0000	01/31/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BMG2	Toronto-Dominion Bank - New York Branch	5.740	100.0000	02/20/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BNC0	Toronto-Dominion Bank - New York Branch	5.750	100.0000	02/27/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JWS2	Royal Bank of Canada New York Branch	5.770	100.0000	03/15/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06417M3B9	Bank of Nova Scotia - Houston Branch	5.790	100.0000	03/15/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06417M3D5	Bank of Nova Scotia - Houston Branch	5.780	100.0000	03/18/2024	100,000,000.00	100,000,000.00	100,000,000.00	0.00
06367DAR6	Bank of Montreal - Chicago Branch	5.840	100.0000	03/22/2024	70,000,000.00	70,000,000.00	70,000,000.00	0.00
89115BPL8	Toronto-Dominion Bank - New York Branch	5.920	100.0000	03/25/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JYN1	Royal Bank of Canada New York Branch	5.900	100.0000	03/26/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
---	---	5.482	100.0000	<				

CP	Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
	63763QU39	National Securities Clearing Corporation	4.804	99.9722	07/03/2023	50,000,000.00	49,986,111.11	49,986,944.44	(833.33)
	63763QU39	National Securities Clearing Corporation	5.096	99.9722	07/03/2023	25,000,000.00	24,993,055.56	24,993,055.56	0.00
	89233HU36	Toyota Motor Credit Corporation	5.137	99.9720	07/03/2023	35,000,000.00	34,990,200.00	34,990,200.00	0.00
	63763QU62	National Securities Clearing Corporation	4.846	99.9342	07/06/2023	25,000,000.00	24,983,541.67	24,983,541.67	0.00
	7426M5U64	Private Export Funding Corporation	5.166	99.9294	07/06/2023	25,000,000.00	24,982,361.11	24,982,361.11	0.00
	63763QU70	National Securities Clearing Corporation	5.097	99.9167	07/07/2023	25,000,000.00	24,979,166.67	24,979,166.67	0.00
	23102VUA6	Cummins Inc.	5.244	99.8700	07/10/2023	16,443,000.00	16,421,624.10	16,421,788.53	(164.43)
	23102VUA6	Cummins Inc.	5.232	99.8700	07/10/2023	30,000,000.00	29,961,000.00	29,961,375.00	(375.00)
	23102VUA6	Cummins Inc.	5.284	99.8700	07/10/2023	23,785,000.00	23,754,079.50	23,754,079.50	0.00
	63763QUB1	National Securities Clearing Corporation	5.119	99.8606	07/11/2023	25,000,000.00	24,965,138.89	24,965,138.89	0.00
	63763QUC9	National Securities Clearing Corporation	5.001	99.8466	07/12/2023	20,000,000.00	19,969,322.22	19,970,055.56	(733.33)
	63763QUC9	National Securities Clearing Corporation	5.119	99.8466	07/12/2023	23,000,000.00	22,964,720.56	22,964,720.56	0.00
	02314QUC1	Amazon.com, Inc.	4.953	99.8515	07/12/2023	50,000,000.00	49,925,750.00	49,925,750.00	0.00
	14912EUC9	Caterpillar Financial Services Corporation	5.175	99.8442	07/12/2023	45,000,000.00	44,929,875.00	44,929,875.00	0.00
	14912EUD7	CATERPILLAR FINANCIAL SERVICES COR	5.176	99.8300	07/13/2023	50,000,000.00	49,915,000.00	49,915,000.00	0.00
	21687BUE9	Rabobank Nederland - New York Branch	4.991	99.8241	07/14/2023	39,202,000.00	39,133,058.93	39,133,058.93	0.00
	63763QUE5	National Securities Clearing Corporation	4.939	99.8256	07/14/2023	25,000,000.00	24,956,395.83	24,956,395.83	0.00
	47816GUH0	Johnson & Johnson	5.013	99.7818	07/17/2023	50,000,000.00	49,890,888.89	49,890,888.89	0.00
	14912EUI8	Caterpillar Financial Services Corporation	5.176	99.7733	07/17/2023	70,150,000.00	69,990,993.33	69,990,993.33	0.00
	14912EUL9	Caterpillar Financial Services Corporation	5.176	99.7308	07/20/2023	30,000,000.00	29,919,250.00	29,919,250.00	0.00
	63763QUM7	National Securities Clearing Corporation	5.179	99.7172	07/21/2023	50,000,000.00	49,858,611.11	49,858,611.11	0.00
	47816GUQ0	Johnson & Johnson	5.086	99.6825	07/24/2023	50,000,000.00	49,841,236.11	49,841,236.11	0.00
	63763QUQ8	National Securities Clearing Corporation	5.211	99.6723	07/24/2023	20,000,000.00	24,918,062.50	24,918,062.50	0.00
	23102VUQ1	Cummins Inc.	5.242	99.6703	07/24/2023	20,000,000.00	19,934,066.67	19,934,066.67	0.00
	77119MUQ8	Roche Holdings, Inc.	5.169	99.6748	07/24/2023	23,000,000.00	22,925,205.28	22,925,205.28	0.00
	14912EUQ8	Caterpillar Financial Services Corporation	5.198	99.6729	07/24/2023	18,050,000.00	17,990,956.45	17,990,956.45	0.00
	63763QUS4	National Securities Clearing Corporation	5.135	99.6507	07/26/2023	25,000,000.00	24,912,673.61	24,912,673.61	0.00
	77119MUU9	Roche Holdings, Inc.	5.171	99.6183	07/28/2023	30,000,000.00	29,885,475.00	29,885,475.00	0.00
	7426M3V14	Private Export Funding Corporation	4.956	99.5824	08/01/2023	25,000,000.00	24,895,590.28	24,895,590.28	0.00
	02314QV30	Amazon.com, Inc.	4.971	99.5536	08/03/2023	50,000,000.00	49,776,791.67	49,776,791.67	0.00
	63763QV46	National Securities Clearing Corporation	5.273	99.5108	08/04/2023	35,000,000.00	34,828,772.22	34,828,772.22	0.00
	47816GV97	Johnson & Johnson	4.942	99.4757	08/09/2023	50,000,000.00	49,737,833.33	49,737,833.33	0.00
	24422MVA6	John Deere Capital Corporation	5.287	99.4233	08/10/2023	16,950,000.00	16,852,255.00	16,852,255.00	0.00
	7426M3VF3	Private Export Funding Corporation	4.850	99.4088	08/15/2023	21,000,000.00	20,875,837.50	20,875,837.50	0.00
	7426M3VF3	Private Export Funding Corporation	4.850	99.4088	08/15/2023	4,000,000.00	3,976,350.00	3,976,350.00	(0.00)
	24422MVG3	John Deere Capital Corporation	5.300	99.3356	08/16/2023	15,040,000.00	14,940,067.56	14,940,067.56	0.00
	7426M3VP6	Private Export Funding Corporation	5.009	99.2786	08/23/2023	50,000,000.00	49,639,305.56	49,639,305.56	0.00
	47816GVX4	Johnson & Johnson	5.182	99.1443	08/31/2023	50,000,000.00	49,572,152.78	49,572,152.78	0.00
	7426M3VX4	Private Export Funding Corporation	5.012	99.1697	08/31/2023	50,000,000.00	49,584,861.11	49,584,861.11	0.00
	89233HW59	Toyota Motor Credit Corporation	5.366	99.0357	09/05/2023	50,000,000.00	49,517,833.33	49,517,833.33	0.00
	47816GW62	Johnson & Johnson	4.867	99.1141	09/06/2023	20,000,000.00	19,822,822.22	19,822,822.22	0.00
	24422MWD9	John Deere Capital Corporation	5.352	98.9208	09/13/2023	25,000,000.00	24,730,208.33	24,730,208.33	0.00
	74271UWJ5	The Procter & Gamble Company	5.075	98.9138	09/18/2023	10,000,000.00	9,891,375.00	9,891,375.00	0.00
	89233HWK6	Toyota Motor Credit Corporation	5.353	98.8333	09/19/2023	40,000,000.00	39,533,333.33	39,533,333.33	0.00
	7426M5WN0	Private Export Funding Corporation	4.830	98.9118	09/22/2023	50,000,000.00	49,455,888.89	49,455,888.89	0.00
	89233HWR1	Toyota Motor Credit Corporation	5.376	98.7411	09/25/2023	40,000,000.00	39,496,422.22	39,496,422.22	0.00
	46640QW74	J.P. Morgan Securities LLC	5.139	98.7827	09/27/2023	100,000,000.00	98,782,666.67	98,782,666.67	0.00
	7426M3WV7	Private Export Funding Corporation	5.079	98.7625	09/29/2023	100,000,000.00	98,762,500.00	98,762,500.00	0.00
	02314QXP9	Amazon.com, Inc.	4.995	98.4642	10/23/2023	25,000,000.00	24,616,041.67	24,616,041.67	0.00
	7426M5XX7	Private Export Funding Corporation	5.454	98.1971	10/31/2023	25,000,000.00	24,549,277.77	24,549,277.77	0.00
	74271UY61	The Procter & Gamble Company	5.179	98.2044	11/06/2023	25,000,000.00	24,551,111.11	24,551,111.11	0.00
	02314QYA1	Amazon.com, Inc.	5.033	98.2107	11/10/2023	25,000,000.00	24,552,666.67	24,552,666.67	0.00
	7426M3YF0	Private Export Funding Corporation	5.458	97.9754	11/15/2023	25,000,000.00	24,493,861.11	24,493,861.11	0.00
	7426M3YV5	Private Export Funding Corporation	5.381	97.7979	11/29/2023	50,000,000.00	48,898,958.33	48,898,958.33	0.00
	7426M4AA5	Private Export Funding Corporation	5.353	97.2122	01/10/2024	50,000,000.00	48,606,111.11	48,606,111.11	0.00
	7426M2AAQ4	Private Export Funding Corporation	5.357	97.0100	01/24/2024	25,000,000.00	24,252,500.00	24,252,500.00	0.00
	7426M2AX9	Private Export Funding Corporation	5.459	96.8494	01/31/2024	50,000,000.00	48,424,722.22	48,424,722.22	0.00
	78015CBV3	Royal Bank of Canada New York Branch	5.717	96.2672	02/29/2024	25,000,000.00	24,066,812.50	24,066,812.50	0.00
	46640PC19	J.P. Morgan Securities LLC	5.578	96.3468	03/01/2024	50,000,000.00	48,173,388.89	48,173,388.89	0.00
	46640PCR2	J.P. Morgan Securities LLC	5.782	95.8460	03/25/2024	50,000,000.00	47,923,000.00	47,923,000.00	0.00
			5.167	99.0365	09/06/2023	2,150,620,000.00	2,129,659,138.47	2,129,661,244.57	(2,106.10)

**Corporate
CORP**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
742651DT6	PRIVATE EXPORT FUNDING CORP	4.967	99.0150	01/15/2024	25,000,000.00	24,753,750.00	24,813,874.28	(60,124.28)
742651DT6	PRIVATE EXPORT FUNDING CORP	4.967	99.0150	01/15/2024	25,000,000.00	24,753,750.00	24,813,874.28	(60,124.28)

**MM Fund
MMFUND**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
31607A703	FIDELITY IMM-GOVT INSTL	5.040	1.0000	06/30/2023	35,000,000.00	35,000,000.00	35,000,000.00	0.00
4812CA538	JPMORGAN-US GVT MM EMPWR	5.010	1.0000	06/30/2023	1,000,000.00	1,000,000.00	1,000,000.00	0.00
PPG34MT93	US BANK DEPOSIT ACCOUNT	---	1.0000	06/30/2023	200,000,000.00	200,000,000.00	200,000,000.00	0.00
		5.039	1.0000	06/30/2023	236,000,000.00	236,000,000.00	236,000,000.00	0.00

Muni

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
8014952P6	SANTA CLARA CALIF UNI SCH DIST	0.210	100.0000	07/01/2023	2,870,000.00	2,870,000.00	2,870,000.00	0.00
797508JT6	SAN DIEGUITO CALIF UN HIGH SCH DIST	0.275	99.7050	08/01/2023	425,000.00	423,746.25	425,000.00	(1,253.75)
826239FX8	SIERRA CALIF JT CMNTY COLLEGE DIST	0.229	99.6910	08/01/2023	260,000.00	259,196.60	260,000.00	(803.40)
797508HV3	SAN DIEGUITO CALIF UN HIGH SCH DIST	0.275	99.7050	08/01/2023	1,000,000.00	997,050.00	1,000,000.00	(2,950.00)
419792F76	HAWAII ST	0.422	99.6300	08/01/2023	15,000,000.00	14,944,500.00	15,000,000.00	(55,500.00)
987388GT6	YOSEMITE CALIF CMNTY COLLEGE DIST	1.140	99.7570	08/01/2023	750,000.00	748,177.50	750,000.00	(1,822.50)
757710UR7	REDONDO BEACH CALIF UNI SCH DIST	1.222	99.7530	08/01/2023	260,000.00	259,357.80	260,000.00	(642.20)
93974EXZ4	WASHINGTON ST	3.250	99.8720	08/01/2023	18,840,000.00	18,815,884.80	18,840,000.00	(24,115.20)
799017XT0	SAN MATEO CALIF UN HIGH SCH DIST	0.256	99.3310	09/01/2023	500,000.00	496,655.00	500,000.00	(3,345.00)
419792D29	HAWAII ST	0.422	98.7870	10/01/2023	3,260,000.00	3,220,456.20	3,260,000.00	(39,543.80)
419792A63	HAWAII ST	0.422	98.7870	10/01/2023	10,000,000.00	9,878,700.00	10,000,000.00	(121,300.00)
882724XJ1	TEXAS ST	0.508	98.9610	10/01/2023	4,745,000.00	4,695,699.45	4,745,000.00	(49,300.55)
826239FY6	SIERRA CALIF JT CMNTY COLLEGE DIST	0.344	94.5770	08/01/2024	500,000.00	472,885.00	500,000.00	(27,115.00)
826239GH2	SIERRA CALIF JT CMNTY COLLEGE DIST	0.354	94.7500	08/01/2024	720,000.00	682,200.00	720,000.00	(37,800.00)
802498YF5	SANTA MONICA-MALIBU UNI SCH DIST CALIF	0.396	94.6700	08/01/2024	1,000,000.00	946,700.00		

56781RKT3	MARIN CALIF CMNTY COLLEGE DIST	0.763	92.0570	08/01/2025	1,065,000.00	980,407.05	1,065,000.00		(84,592.95)
074437HB3	BEAUMONT CALIF UNI SCH DIST	1.109	91.6810	08/01/2025	500,000.00	458,405.00	500,000.00		(41,595.00)
7994082E8	SAN RAMON VALLEY CALIF UNI SCH DIST	0.967	92.0770	08/01/2025	4,505,000.00	4,148,068.85	4,505,000.00		(356,931.15)
93974EYB6	WASHINGTON ST	3.350	96.9800	08/01/2025	10,065,000.00	9,761,037.00	10,065,000.00		(303,963.00)
419792A89	HAWAII ST	1.033	95.4380	10/01/2025	12,775,000.00	12,192,204.50	13,257,910.86		(1,065,706.36)
419792D45	HAWAII ST	1.033	91.8480	10/01/2025	3,660,000.00	3,361,636.80	3,660,000.00		(298,363.20)
93974EYC4	WASHINGTON ST	3.370	96.4940	08/01/2026	20,825,000.00	20,094,875.50	20,825,000.00		(730,124.50)
13063D3N6	CALIFORNIA ST	4.847	100.3920	03/01/2027	9,300,000.00	9,336,456.00	9,300,000.00		36,456.00
---	---	1.769	96.8591	11/19/2024	187,330,000.00	181,452,961.95	187,812,910.86		(6,359,948.91)

**Mutual Fund
Open-End Fund**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
CLTRSF	CALTRUST	3.560	1.0086	---	93,213,169.12	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	(0.00)

**Non-US Gov
SUPRANATIONAL**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
459516LT5	INTERNATIONAL FINANCE CORP	5.117	98.8499	09/15/2023	50,000,000.00	49,424,950.00	49,469,055.55	(44,105.55)
45950VQZ2	INTERNATIONAL FINANCE CORP	0.829	97.6360	01/19/2024	25,000,000.00	24,409,000.00	24,994,694.04	(585,694.04)
45906M3C3	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	2.540	97.5777	03/28/2024	3,895,000.00	3,800,651.42	3,886,859.70	(86,208.29)
45950VQ33	INTERNATIONAL FINANCE CORP	0.273	94.0920	08/22/2024	25,000,000.00	23,523,000.00	24,993,529.60	(1,470,529.60)
45950VQ64	INTERNATIONAL FINANCE CORP	0.484	93.8155	09/23/2024	25,000,000.00	23,453,875.00	24,986,553.38	(1,532,678.38)
45950VQL3	INTERNATIONAL FINANCE CORPORATION	0.719	93.7400	10/29/2024	25,000,000.00	23,435,000.00	24,987,218.11	(1,552,218.11)
45950VRA6	INTERNATIONAL FINANCE CORP	1.099	93.9350	01/21/2025	25,000,000.00	23,483,750.00	24,977,506.84	(1,493,756.84)
45950VRR6	INTERNATIONAL FINANCE CORP	4.077	98.8030	02/01/2027	25,000,000.00	24,700,750.00	24,937,032.14	(236,282.14)
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**Repo
REPO**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
RP07032023508	RIVCO_JEFFERIES REPO/BANK NY	5.080	100.0000	07/03/2023	500,000,000.00	500,000,000.00	500,000,000.00	0.00
RP07032023508	RIVCO_JEFFERIES REPO/BANK NY	5.080	100.0000	07/03/2023	500,000,000.00	500,000,000.00	500,000,000.00	0.00

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Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
912796ZS1	UNITED STATES TREASURY	4.932	99.9580	07/06/2023	25,000,000.00	24,989,489.50	24,983,298.61	6,190.89
912796XQ7	UNITED STATES TREASURY	5.013	99.8596	07/13/2023	25,000,000.00	24,964,895.75	24,959,312.50	5,583.25
912796XQ7	UNITED STATES TREASURY	5.010	99.8596	07/13/2023	25,000,000.00	24,964,895.75	24,959,333.33	5,562.42
912796XQ7	UNITED STATES TREASURY	4.989	99.8596	07/13/2023	25,000,000.00	24,964,895.75	24,959,500.00	5,395.75
912797FZ5	UNITED STATES TREASURY	4.967	99.6929	07/25/2023	25,000,000.00	24,923,229.25	24,919,700.00	3,529.25
912796Y29	UNITED STATES TREASURY	5.255	99.6630	07/27/2023	20,000,000.00	19,932,600.00	19,925,748.33	6,851.67
912797GA9	UNITED STATES TREASURY	5.340	99.5908	08/01/2023	20,000,000.00	19,918,155.60	19,910,272.27	7,883.33
912796Y37	UNITED STATES TREASURY	5.218	99.5583	08/03/2023	10,000,000.00	9,955,825.00	9,953,433.33	2,391.67
912797GF8	UNITED STATES TREASURY	4.917	99.4830	08/08/2023	25,000,000.00	24,870,750.00	24,874,388.92	(3,638.92)
912797GF8	UNITED STATES TREASURY	4.906	99.4830	08/08/2023	25,000,000.00	24,870,750.00	24,874,652.78	(3,902.78)
912797GF8	UNITED STATES TREASURY	4.908	99.4830	08/08/2023	50,000,000.00	49,741,500.00	49,749,200.00	(7,700.00)
912797GF8	UNITED STATES TREASURY	5.113	99.4830	08/08/2023	5,000,000.00	4,974,150.00	4,973,871.83	278.17
912797GF8	UNITED STATES TREASURY	5.168	99.4830	08/08/2023	10,000,000.00	9,948,300.00	9,947,056.50	1,243.50
912796XY0	UNITED STATES TREASURY	5.222	99.4569	08/10/2023	25,000,000.00	24,864,229.25	24,857,777.78	6,451.47
912797GH4	UNITED STATES TREASURY	5.267	99.2806	08/22/2023	25,000,000.00	24,820,139.00	24,814,334.73	5,804.27
912796Z44	UNITED STATES TREASURY	5.263	99.2460	08/24/2023	25,000,000.00	24,811,500.00	24,806,875.00	4,625.00
912796Z44	UNITED STATES TREASURY	5.270	99.2460	08/24/2023	50,000,000.00	49,623,000.00	49,613,262.50	9,737.50
912796Z44	UNITED STATES TREASURY	5.245	99.2460	08/24/2023	50,000,000.00	49,623,000.00	49,615,036.25	7,963.75
912796Z51	UNITED STATES TREASURY	5.411	99.1478	08/31/2023	50,000,000.00	49,573,889.00	49,555,038.89	18,850.11
912796CR8	UNITED STATES TREASURY	5.309	98.8500	09/21/2023	50,000,000.00	49,425,000.00	49,412,333.34	12,666.66
912796CS6	UNITED STATES TREASURY	4.918	98.7530	09/28/2023	15,000,000.00	14,812,950.00	14,824,799.79	(11,849.79)
912796CS6	UNITED STATES TREASURY	4.919	98.7530	09/28/2023	15,000,000.00	14,812,950.00	14,824,781.25	(11,831.25)
912796CS6	UNITED STATES TREASURY	4.884	98.7530	09/28/2023	25,000,000.00	24,688,250.00	24,709,903.27	(21,653.27)
912796CS6	UNITED STATES TREASURY	4.917	98.7530	09/28/2023	25,000,000.00	24,688,250.00	24,707,814.24	(19,564.24)
912796CS6	UNITED STATES TREASURY	4.917	98.7530	09/28/2023	25,000,000.00	24,688,250.00	24,707,814.24	(19,564.24)
912797HA8	UNITED STATES TREASURY	5.282	98.5728	10/10/2023	10,000,000.00	9,857,275.00	9,856,509.86	765.14
912797HA8	UNITED STATES TREASURY	5.282	98.5728	10/10/2023	10,000,000.00	9,857,275.00	9,856,509.86	765.14
912797FA0	UNITED STATES TREASURY	4.929	98.5425	10/12/2023	50,000,000.00	49,271,257.00	49,322,989.59	(51,732.59)
912797FA0	UNITED STATES TREASURY	5.222	98.5425	10/12/2023	15,000,000.00	14,781,377.10	14,784,178.52	(2,801.42)
912797FA0	UNITED STATES TREASURY	5.355	98.5425	10/12/2023	10,000,000.00	9,854,251.40	9,852,037.64	2,213.76
912797HB6	UNITED STATES TREASURY	5.320	98.4689	10/17/2023	10,000,000.00	9,846,888.90	9,845,649.97	1,238.93
912797HB6	UNITED STATES TREASURY	5.320	98.4689	10/17/2023	10,000,000.00	9,846,888.90	9,845,650.00	1,238.90
912797HB6	UNITED STATES TREASURY	5.320	98.4689	10/17/2023	10,000,000.00	9,846,888.90	9,845,649.97	1,238.93
912797HB6	UNITED STATES TREASURY	5.320	98.4689	10/17/2023	10,000,000.00	9,846,888.90	9,845,650.00	1,238.90
912797FC6	UNITED STATES TREASURY	5.170	98.3341	10/26/2023	15,000,000.00	14,750,114.55	14,757,712.50	(7,597.95)
912797FJ1	UNITED STATES TREASURY	5.412	98.1367	11/09/2023	10,000,000.00	9,813,666.70	9,810,621.30	3,045.40
912797FJ1	UNITED STATES TREASURY	5.418	98.1367	11/09/2023	10,000,000.00	9,813,666.70	9,810,413.89	3,252.81
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Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
912828S92	UNITED STATES TREASURY	0.334	99.6719	07/31/2023	50,000,000.00	49,835,937.50	50,037,539.42	(201,601.92)
912828CN9	UNITED STATES TREASURY	0.384	99.5938	07/31/2023	25,000,000.00	24,898,437.50	24,994,702.11	(96,264.61)
912828DA6	UNITED STATES TREASURY	2.157	98.7969	09/30/2023	50,000,000.00	49,398,437.50	49,767,553.22	(369,115.72)
912828DA6	UNITED STATES TREASURY	2.185	98.7969	09/30/2023	25,000,000.00	24,699,218.75	24,882,105.03	(182,886.28)
912828AP6	UNITED STATES TREASURY	2.274	98.5469	10/15/2023	10,000,000.00	9,854,687.50	9,939,032.34	(84,344.84)
912828T91	UNITED STATES TREASURY	0.319	98.8125	10/31/2023	20,000,000.00	19,762,500.00	20,086,958.42	(324,458.42)
912828T91	UNITED STATES TREASURY	2.617	98.8125	10/31/2023	10,000,000.00	9,881,250.00	9,967,761.95	(86,511.95)
912828SK2	UNITED STATES TREASURY	2.300	99.1875	10/31/2023	10,000,000.00	9,918,750.00	10,018,722.10	(99,972.10)
912828DM0	UNITED STATES TREASURY	2.495	98.0313	11/30/2023	15,000,000.00	14,704,687.50	14,878,675.06	(173,987.56)
912828SZ9	UNITED STATES TREASURY	5.025	98.3438	01/31/2024	25,000,000.00	24,585,937.50	24,642,935.27	(56,997.77)
912828BM2	UNITED STATES TREASURY	0.219	96.7813	02/15/2024	25,000,000.00	24,195,312.50	24,985,364.18	(790,051.68)
912828BR1	UNITED STATES TREASURY	0.287	96.4531	03/15/2024	50,000,000.00	48,226,562.50	49,986,994.78	(1,760,432.28)
912828W71	UNITED STATES TREASURY	2.395	97.5938	03/31/2024	30,000,000.00	29,278,125.00	29,941,140.13	(663,015.13)
912828EG2	UNITED STATES TREASURY	2.358	97.6406	03/31/2024	10,000,000.00	9,764,062.50	9,992,136.82	(228,074.32)
912828R66	UNITED STATES TREASURY	4.390	97.4219	04/30/2024	25,000,000.00	24,355,468.75	24,569,911.86	(214,443.11)
912828WJ5	UNITED STATES TREASURY	5.256	97.4844	05/15/2024	50,000,000.00	48,742,187.50	48,842,659.37	(100,471.87)
912828CC3	UNITED STATES TREASURY	4.274	95.6094	05/15/2024	15,000,000.00	14,341,406.25	14,490,947.63	(149,541.38)
912828XT2	UNITED STATES TREASURY	2.567	96.9219	05/31/2024	10,000,000.00	9,692,187.50	9,949,656.43	(257,468.93)
912828ER8	UNITED STATES TREASURY	2.502	97.3906	05/31/2024	20,000,000.00	19,478,125.00	19,999,641.97	(521,516.97)
91								

91282CCX7	UNITED STATES TREASURY	0.439	94.2500	09/15/2024	25,000,000.00	23,562,500.00	24,980,702.20	(1,418,202.20)
91282CCX7	UNITED STATES TREASURY	0.438	94.2500	09/15/2024	25,000,000.00	23,562,500.00	24,981,078.77	(1,418,578.77)
91282CFN6	UNITED STATES TREASURY	4.215	98.6875	09/30/2024	25,000,000.00	24,671,875.00	25,010,378.81	(338,503.81)
91282CDB4	UNITED STATES TREASURY	0.754	94.2031	10/15/2024	25,000,000.00	23,550,781.25	24,958,980.79	(1,408,199.54)
912824V6	UNITED STATES TREASURY	1.747	94.9375	11/30/2024	25,000,000.00	23,734,375.00	24,915,201.31	(1,180,826.31)
912828ZC7	UNITED STATES TREASURY	0.540	93.7344	02/28/2025	10,000,000.00	9,374,437.50	10,096,373.40	(722,935.90)
912828ZF0	UNITED STATES TREASURY	0.647	92.5000	03/31/2025	25,000,000.00	23,125,000.00	24,936,739.92	(1,811,739.92)
912828ZF0	UNITED STATES TREASURY	0.619	92.5000	03/31/2025	25,000,000.00	23,125,000.00	24,948,461.10	(1,823,461.10)
91282CEH0	UNITED STATES TREASURY	2.647	95.9063	04/15/2025	10,000,000.00	9,590,625.00	9,996,260.29	(405,635.29)
912828ZL7	UNITED STATES TREASURY	0.445	92.0000	04/30/2025	15,000,000.00	13,800,000.00	14,980,977.61	(1,180,977.61)
912824R8	UNITED STATES TREASURY	2.799	96.2344	05/31/2025	15,000,000.00	14,435,156.25	15,020,725.98	(585,569.73)
91282CAB7	UNITED STATES TREASURY	0.675	90.9688	07/31/2025	25,000,000.00	22,742,187.50	24,781,871.18	(2,039,683.68)
91282CAM3	UNITED STATES TREASURY	0.815	90.5625	09/30/2025	25,000,000.00	22,640,625.00	24,687,917.09	(2,047,292.09)
91282CAM3	UNITED STATES TREASURY	0.950	90.5625	09/30/2025	25,000,000.00	22,640,625.00	24,614,219.89	(1,973,594.89)
91282CBC4	UNITED STATES TREASURY	0.700	90.1406	12/31/2025	25,000,000.00	22,535,156.25	24,800,026.55	(2,264,870.30)
91282CBH3	UNITED STATES TREASURY	2.447	89.7656	01/31/2026	15,000,000.00	13,464,843.75	14,237,371.18	(772,527.43)
91282CBH3	UNITED STATES TREASURY	0.586	89.7656	01/31/2026	10,000,000.00	8,976,562.50	9,946,271.03	(969,708.53)
91282CBH3	UNITED STATES TREASURY	0.593	89.7656	01/31/2026	10,000,000.00	8,976,562.50	9,944,483.16	(967,920.66)
912828P46	UNITED STATES TREASURY	0.799	92.6563	02/15/2026	10,000,000.00	9,265,625.00	10,212,521.12	(946,896.12)
912828P46	UNITED STATES TREASURY	0.670	92.6563	02/15/2026	10,000,000.00	9,265,625.00	10,246,633.54	(981,008.54)
91282CBQ3	UNITED STATES TREASURY	0.591	89.8281	02/28/2026	20,000,000.00	17,965,625.00	19,952,259.57	(1,986,634.57)
91282CBT7	UNITED STATES TREASURY	0.715	90.3750	03/31/2026	25,000,000.00	22,593,750.00	25,023,668.53	(2,429,918.53)
91282CJ8	UNITED STATES TREASURY	0.882	90.0938	06/30/2026	20,000,000.00	18,018,750.00	19,995,900.08	(1,977,150.08)
91282CJ8	UNITED STATES TREASURY	0.906	90.0938	06/30/2026	35,000,000.00	31,532,812.50	34,968,007.80	(3,435,195.30)
91282CW9	UNITED STATES TREASURY	0.832	89.1875	08/31/2026	25,000,000.00	22,296,875.00	24,936,901.21	(2,640,026.21)
91282CW9	UNITED STATES TREASURY	0.902	89.1875	08/31/2026	25,000,000.00	22,296,875.00	24,882,748.01	(2,585,873.01)
91282CCZ2	UNITED STATES TREASURY	0.982	89.4688	09/30/2026	20,000,000.00	17,893,750.00	19,932,286.14	(2,038,536.14)
91282CCZ2	UNITED STATES TREASURY	2.540	89.4688	09/30/2026	15,000,000.00	13,420,312.50	14,237,689.62	(817,377.12)
91282CDG3	UNITED STATES TREASURY	2.884	89.9375	10/31/2026	10,000,000.00	8,993,750.00	9,454,073.36	(460,323.36)
912810EY0	UNITED STATES TREASURY	4.205	106.1719	11/15/2026	25,000,000.00	26,542,968.75	26,761,079.02	(218,110.27)
91282CDK4	UNITED STATES TREASURY	4.099	90.0938	11/30/2026	25,000,000.00	22,523,437.50	22,777,378.32	(253,940.82)
912810E27	UNITED STATES TREASURY	3.048	107.0938	02/15/2027	15,000,000.00	16,064,062.50	16,803,690.84	(739,628.34)
91282CEF4	UNITED STATES TREASURY	2.502	93.7188	03/31/2027	25,000,000.00	23,429,687.50	24,998,535.69	(1,568,848.19)
91282CEF4	UNITED STATES TREASURY	2.503	93.7188	03/31/2027	25,000,000.00	23,429,687.50	24,997,071.38	(1,567,383.88)
912828ZS2	UNITED STATES TREASURY	2.845	86.4375	05/31/2027	20,000,000.00	17,287,500.00	18,299,745.86	(1,012,245.86)
91282CEW7	UNITED STATES TREASURY	3.109	96.1719	06/30/2027	15,000,000.00	14,425,781.25	15,077,682.16	(651,900.91)
91282CEW7	UNITED STATES TREASURY	3.213	96.1719	06/30/2027	15,000,000.00	14,425,781.25	15,020,299.26	(594,518.01)
912810FA1	UNITED STATES TREASURY	3.247	107.5000	08/15/2027	15,000,000.00	16,125,000.00	16,773,609.53	(648,609.53)
912810FA1	UNITED STATES TREASURY	3.483	107.5000	08/15/2027	15,000,000.00	16,125,000.00	16,630,137.76	(505,137.76)
91282CFH9	UNITED STATES TREASURY	3.269	95.6406	08/31/2027	5,000,000.00	4,782,031.25	4,972,487.47	(190,456.22)
912810FB9	UNITED STATES TREASURY	4.003	107.2813	11/15/2027	15,000,000.00	16,092,187.50	16,251,181.32	(158,993.82)
91282CFZ9	UNITED STATES TREASURY	3.840	98.5938	11/30/2027	15,000,000.00	14,789,062.50	15,020,443.46	(231,380.96)
91282CFZ9	UNITED STATES TREASURY	4.048	98.5938	11/30/2027	25,000,000.00	24,648,437.50	24,826,379.33	(177,941.83)
91282CHK0	UNITED STATES TREASURY	4.125	99.4531	06/30/2028	25,000,000.00	24,863,281.25	24,860,428.00	2,853.25
---	UNITED STATES TREASURY	2.062	95.5854	06/18/2025	1,395,000,000.00	1,332,063,281.25	1,392,008,294.42	(59,945,013.17)

Summary

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
---	---	3.859	95.1000	10/19/2024	14,154,749,195.36	13,787,800,541.66	14,085,787,847.23	(297,987,305.58)



COUNTY OF RIVERSIDE
TREASURER-TAX COLLECTOR
CAPITAL MARKETS

COUNTY ADMINISTRATIVE CENTER
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