



COUNTY OF RIVERSIDE TREASURER TAX-  
COLLECTOR

REQUEST FOR INFORMATION/QUOTE FOR  
CUSTODIAL BANKING SERVICES

TTC RFP 2023-01

**August 2023**

**Prepared by County of Riverside**

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COUNTY OF RIVERSIDE  
Office of the Treasurer and Tax-Collector Request for Information/Quote  
**CUSTODIAL BANKING SERVICES**

## 1. INTRODUCTION

### 1.1 Purpose

The County of Riverside Office of the Treasurer-Tax Collector (County) is seeking information and quotes from interested and qualified vendors to provide Custodial Banking Services. The County would have an interest in exploring securities lending services in the future.

### 1.2 Background

The County manages a Local Government Investment Pool (hereafter referred to as the "Pool") consisting of the pooled monies held by the County Treasurer on behalf of the County, school districts, community college districts, and certain special districts within the County. The current size of the Pool is approximately \$12.0 - \$15.0 billion. The Pool is actively managed in accordance with the California Government Code, the Treasurer's Statement of Investment Policy, and internal investment guidelines. The Pool pursues its objectives by investing in a diversified portfolio of high-quality securities, which include U.S. Treasury and agency securities, corporate obligations, and selected money market instruments.

The Statement of Investment Policy and other information may be obtained at: [Treasurer's Pooled Investment Fund | Office of the Treasurer-Tax Collector, Riverside County, California \(countytreasurer.org\)](https://www.countytreasurer.org/Treasurer's-Pooled-Investment-Fund-Office-of-the-Treasurer-Tax-Collector-Riverside-County-California)

All securities must be handled on a delivery versus payment basis. The custodial account will have no cash position at the end of the day. The staff processes on average four to ten transactions a day.

The County currently utilizes safekeeping and custody services for investments of the following types but not limited to:

- a. United States Treasury Bills, Notes, and Certificates of Indebtedness.
- b. Federal Agency Securities, Mortgage Backed Securities
- c. Bankers Acceptances.
- d. Agency Mortgage – backed securities.
- e. Supra-Sovereign
- f. Bankers Acceptances
- g. Commercial Paper.
- h. Negotiable Certificates of Deposit.
- i. Medium Term Notes.
- j. Deliverable Money Market Mutual Fund Shares
- k. Municipal Notes

## **2. AGREEMENT**

### **2.1 Term of Agreement**

The contract period will be for 5 years for Custodial Services including settlement safekeeping and reporting of securities and cash.

### **2.2 Sample Contract**

All Proposers must submit a copy of their standard Custodial Banking Contract with their proposal to be considered for selection.

## **3. PROCESS**

### **3.1 Questions**

Questions regarding the contents of the Request must be submitted in writing on or before September 11, 2023 and directed to the individual listed in Section 3.2. Questions should be clear and concise and include references to sections of the RFI/Q when applicable. All questions will be answered via email.

### **3.2 Correspondence**

All correspondence, including proposals and question, are to be submitted to:  
County of Riverside  
Treasurer-Tax Collector  
Pvertiz@rivco.org  
Attn: Paola Vertiz

### **3.3 Contact to Proposer**

Once this RFI/Q has been issued, the individual identified above is the sole contact for any inquiries or information relating to this RFI/Q. Failure to adhere to this policy may result in disqualification of the Proposer. All questions regarding this RFI/Q can be presented in writing via e-mail as indicated in Section 3.2.

### **3.4 Proposal Submission Deadline**

All proposals must be received at the email address listed in Section 3.2, no later than September 18, 2023. For the purpose of this proposal, the time specified will be as defined by the official time clock located at the address listed in Section 3.2. Late or incomplete responses will not be accepted.

### **3.5 Use of Information**

Information received in response to this RFI/Q may, at the County's sole discretion, be used in the preparation of a Request for Proposals (RFP), Invitation for Bids, or any other County competitive solicitation process for the same or related subject matter.

### **3.6 Confidentiality of Information**

Please be advised that:

- a. Responses to this RFI/Q shall become the exclusive property of the TTC. Absent extraordinary circumstances, information submitted in response to this RFI/Q will become a matter of public record with the exception of those parts of a response to the RFI/Q that are justifiably defined by the responding firm as a business or trade secret and are clearly marked as "Trade Secret," "Confidential," or "Proprietary."
- b. The TTC shall not, in any way, be liable or responsible for the disclosure of any such response, or any part thereof, if disclosure is required or permitted under the California Public Records Act or otherwise by law.
- c. A blanket statement of confidentiality or the marking of each page of an RFI/Q response as confidential shall not be deemed sufficient notice of exception. The firm must specifically label only those provisions of the information which are "Trade Secret(s)," "Confidential," or "Proprietary", in nature.

#### 4. PROPOSAL TIMELINE

Milestone	Date
Release of RFI/RFQ	August 15, 2023
Deadline for Submission of Questions	September 11, 2023
Responses to questions	September 14, 2023
Deadline for Proposals	September 18, 2023 3:00pm
Demo's	1 <sup>st</sup> week of October (TBD)
Tentative Date for Awarding Contract	October 11, 2023 (Tentative)

#### 5. CONDITIONS

##### 5.1 Contingencies

This RFI/Q does not commit the County to award a contract. The County reserves the right to accept or reject any or all proposals if the County determines it is in the best interest of the County to do so.

##### 5.2 Acceptance or Rejection of Proposals

Proposals shall remain open, valid, and subject to acceptance anytime within one hundred eighty (180) days after the proposal opening and up to the end of the contract period. The County reserves the right to reject any or all proposals.

##### 5.3 Modifications

The County reserves the right to issue addenda or amendments to this Request if the County considers that additional clarifications are needed.

##### 5.4 Proposal Submission

To be considered, all proposals must be submitted in the manner set forth in this Request. It is the Proposer's responsibility to ensure that its proposal arrives on or before the specified time.

### **5.5 Incurred Costs**

The County is not obligated to pay any costs incurred by Proposers in the preparation of a proposal in response to this Request. Proposers agree that all costs accrued in developing this proposal are the Proposer's responsibility.

### **5.6 Invoicing**

The County's preference is to pay a fixed fee preferably billed quarterly.

### **5.7 Proposal Format**

Response to this RFI/Q must be in the form of a proposal package, which must be submitted in the following format:

- a. Cover Page
- b. Table of Contents
- c. Conditions
- d. Minimum Requirements
- e. Sample Contract
- f. Statement of Qualifications
- g. Questions
- h. Cost

## **6. MINIMUM REQUIREMENTS**

### **6.1 Minimum Proposer Requirements**

All Proposers must:

- a. All securities held by a custodian must provide the County with a perfected interest in, and ownership and control over, the securities.
- b. Without exception, all transactions are to be conducted on a delivery versus payment (DVP) basis.
- c. Have no record of unsatisfactory performance. Proposers who are or have been seriously deficient in current or recent contract performance, in the absence of the circumstances properly beyond the control of the Proposer, shall be presumed to be unable to meet this requirement.
- d. Provide the County with a link to your audited annual financial statements. All firms with whom the County does business must have a stable financial condition.
- e. Have the ability to maintain adequate files and records and meet statistical reporting requirements.
- f. Have the administrative and fiscal capability to provide and manage the proposed

services and to ensure an adequate audit trail.

- g.** Possess the knowledge and experience necessary to successfully perform the work described at the time the contract is executed. The Proposer must have the resources to perform the work.
- h.** Have a minimum of 10 years' experience providing securities custody services.
- i.** Provide reference of a minimum of three (3) other clients involving the Proposer's delivery of services that demonstrated the ability of the Proposer to provide operations, maintenance, and monitoring services as outlined in this Request. All references must have names, titles, and phone numbers.
- j.** Be willing to meet in person or via teams and provide a demonstration.
- k.** The bank must provide/meet the needs for trade settlement, physical securities safekeeping, income, and maturities collection.
- l.** The County requires that the bank be a direct participant with DTC.
- m.** The bank must provide the County with real time access to custody accounts through encryption protected internet access or by other means 365 days per year.
- n.** The bank must possess the ability to offer cash management sweep accounts.
- o.** The bank must have the ability to interface with Clearwater (or similar accounting systems), with the Bloomberg Order Management System, and custodian.
- p.** The bank must have a fully developed and proven comprehensive disaster recovery and business continuity plan.
- q.** The bank must have the ability to concurrently show portfolio holdings (custodial accounts) at amortized cost, current market value, on a trade date and settlement date basis.
- r.** The bank must be able to produce timely (one day in advance) itemized anticipated transactions such as maturities, called securities, prepayments, interest payments for both coupon and discount securities.
- s.** The bank must be able to meet the County's requirements to move cash from the County's depository accounts to its Custodial Account and vice versa for the purposes of investment and to initiate wire transfers on a daily basis through a secured internet connection. Additionally, it will be required that wire authorization protocols be adhered to as part of the wire initiation process. The County will have requirements regarding the bank's responsibilities with regards to wire transfers.
- t.** The bank must be able to meet the County's requirement for a robust pricing service with the ability to price a wide range of assets, including money market instruments.
- u.** Must be able to reconcile settlements security by security with County investment team daily, and must be able to meet the County's requirement to provide monthly reports of securities held by the custodial bank comprised of the following:
  - a.** CUSIP number
  - b.** Security description (issuer)

- c. Issue date
- d. Trade date
- e. Settlement date
- f. Maturity date
- g. Par value
- h. Original cost
- i. Original price
- j. Amortized value
- k. Coupon

## **7. STATEMENT OF QUALIFICATIONS**

Provide a shortlist that highlights your most applicable qualifications and experience.

## **8. PLEASE ANSWER THE FOLLOWING QUESTIONS:**

- a. Describe your approach to customer service. Do you have a customer service team dedicated to each account. What is your process and turnaround time when an error is discovered in a report. What are your customer service hours. If requested could your office extend the hours during peak times?
- b. Would you have issues creating an FTP based data link to a third – party for accounting and reporting purposes. How flexible are you in configuring export files. Does the bidder have any experience working with Clearwater analytics and Bloomberg? If yes, please list the experience.
- c. Describe your reporting capabilities and any security pricing limitations. What pricing sources do you use?
- d. How do you settle trades? Describe your process and how you handle trade failures.
- e. Describe your capabilities in providing anticipated cash events including but not limited to Calls, Maturities, Factor adjustments and Interest payments.
- f. Describe your experience with agency MBS including reconciliation, adjustments, factor reporting and penny differences.
- g. What aggregate experience in government custodial services does your team have?
- h. Please specify if you have a dedicated conversion team. Provide a detailed overview listing the conversion schedule/ processes. List all dedicated resources and controls you will provide during the transition /conversion period to ensure that the conversion process is completed successfully, accurate and in a timely manner.
- i. Elaborate on how the transition / conversion will take place. Please provide a detailed timeline of this process. During the transition/ conversion who would be responsible for coordinating activities. What activities/ training must occur prior, during, and after the transition. Who must participate. What is the amount and type of resources the client is responsible for providing.

# COUNTY OF RIVERSIDE

## TREASURER-TAX COLLECTOR'S

### MANAGED BY

**Matt Jennings**  
Treasurer-Tax Collector

Giovane Pizano  
Assistant Treasurer

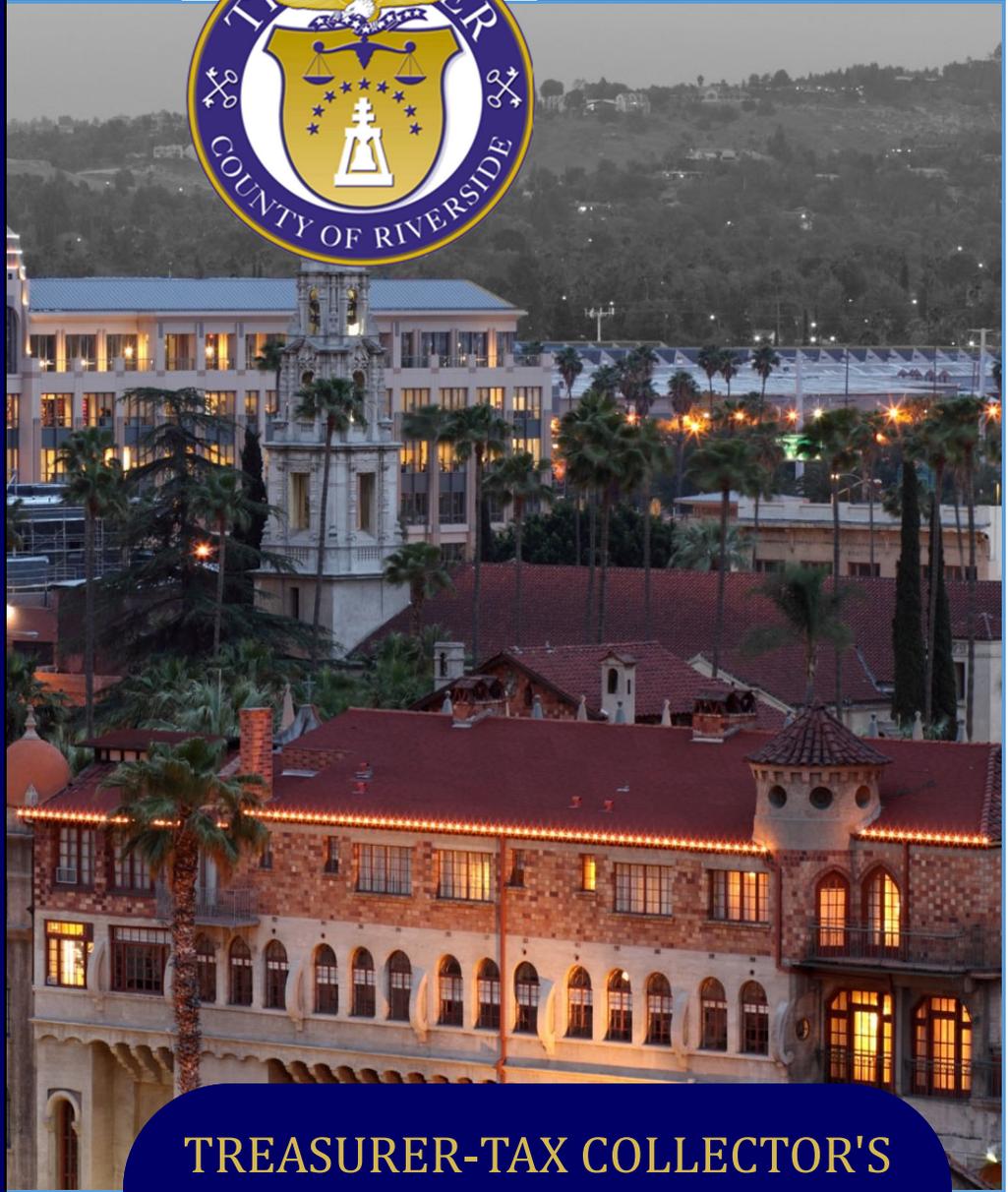
John Byerly  
Chief Investment Officer

Steve Faeth  
Senior Investment Officer

Isela Licea  
Investment Officer

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

[WWW.COUNTYTREASURER.ORG](http://WWW.COUNTYTREASURER.ORG)



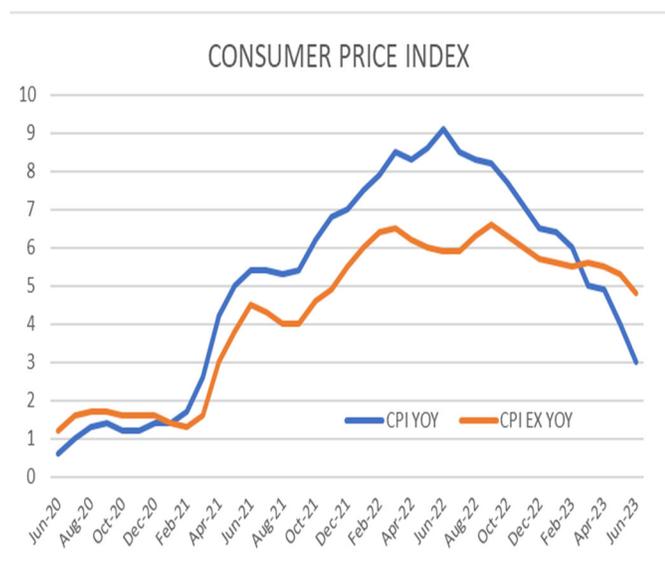
**TREASURER-TAX COLLECTOR'S  
POOLED INVESTMENT FUND**

**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

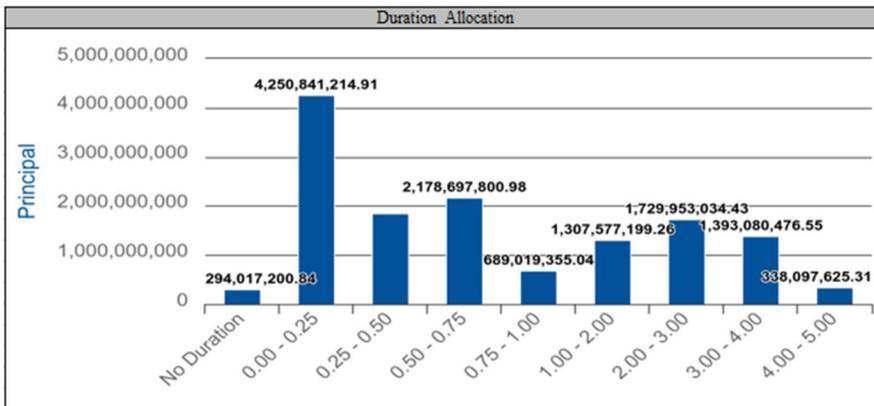
\* Unrealized Gain/Loss is Market Value - Book Value

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

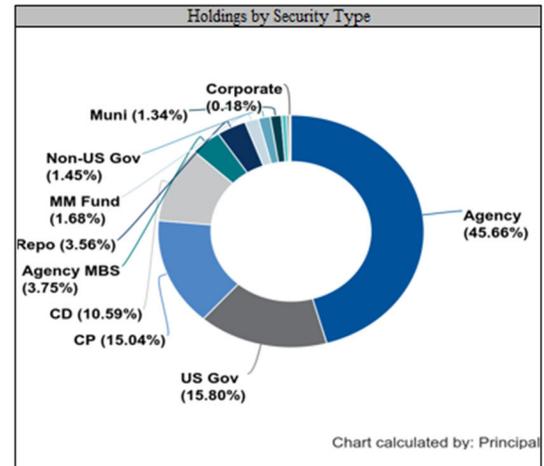


**Composite Credit Ratings**

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
<b>Total</b>	<b>476</b>	<b>14,154,749,195.36</b>	<b>95.0994</b>	<b>3.863</b>	<b>14,029,811,265.66</b>



# PORTFOLIO CASHFLOWS

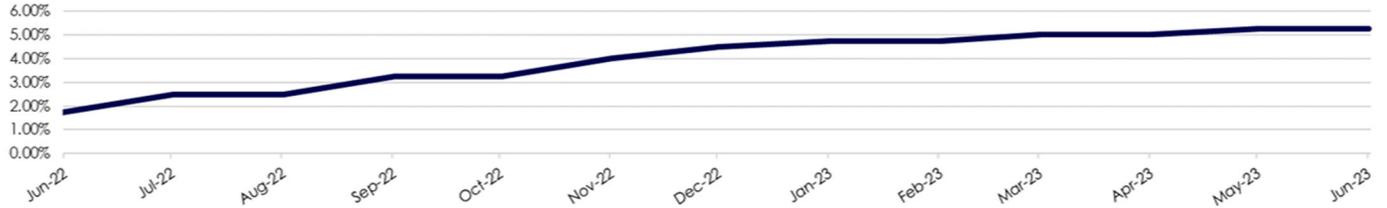
Month	Monthly Receipts	Monthly Disbursements	Difference	Required Matures Investments	Balance	Actual Investments Maturing	Available to Invest > 1 Year
07/2023					109.77		
07/2023	1,400.00	2,100.00	-700.00	590.23	0.00	2,495.12	
08/2023	1,800.00	1,600.00	200.00		200.00	1,248.99	
09/2023	2,100.00	1,750.00	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	
<b>TOTALS</b>	<b>26,151.00</b>	<b>25,525.25</b>	<b>625.75</b>	<b>590.23</b>	<b>11,462.27</b>	<b>9,783.25</b>	<b>13,564.51</b>
				<b>4.17%</b>		<b>69.12%</b>	<b>95.83%</b>

# FIXED INCOME MARKETS

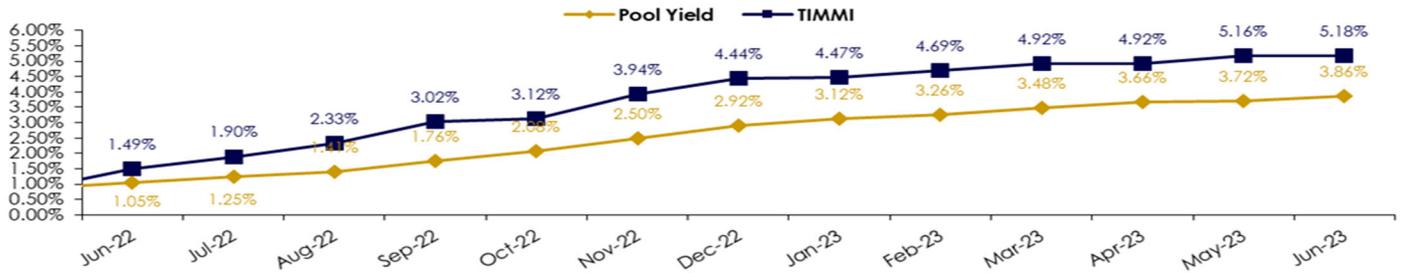
## FED FUNDS UPPER LIMIT RATE

Fed Fund Rate: 5.00% to 5.25%

Next FOMC Scheduled Meeting: 07/26/2023



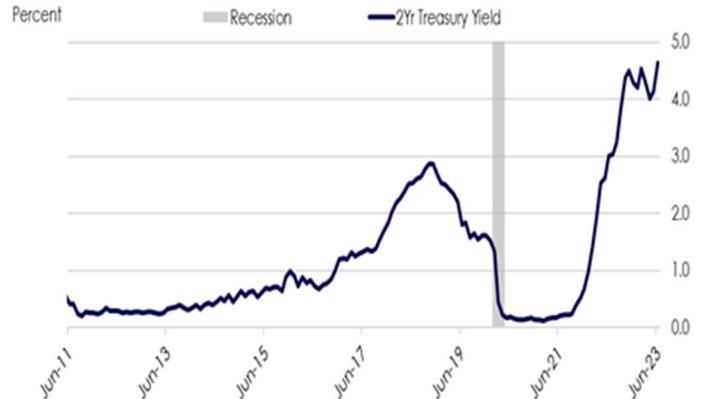
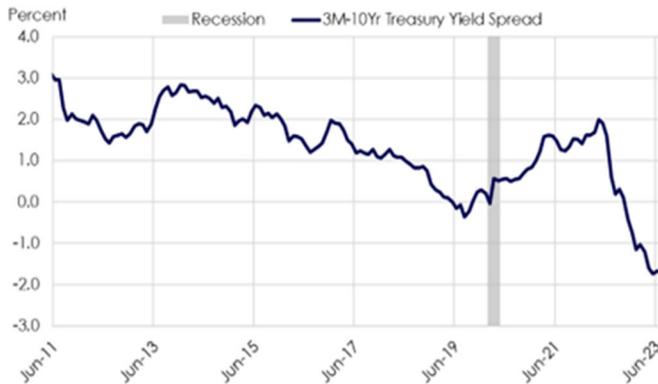
## TIMMI



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	
<b>MUNICIPAL BONDS (MUNI)</b>	5 YEARS	NO LIMIT	NA	4 YEARS	15%	AA-/Aa3/AA-	<b>1.34%</b>
<b>U.S. TREASURIES</b>	5 YEARS	NO LIMIT	NA	5 YEARS	100%	NA	<b>15.83%</b>
<b>LOCAL AGENCY OBLIGATIONS (LAO)</b>	5 YEARS	NO LIMIT	NA	3 YEARS	2.50%	INVESTMENT GRADE	<b>0.00%</b>
<b>FEDERAL AGENCIES</b>	5 YEARS	NO LIMIT	AAA	5 YEARS	100%	NA	<b>49.60%</b>
<b>COMMERCIAL PAPER (CP)</b>	270 DAYS	40%	A1/P1	270 DAYS	40%	A1/P1/F1	<b>15.15%</b>
<b>NEGOTIABLE CERTIFICATE OF DEPOSITS &amp; COLLATERALIZED TIME DEPOSITS (NCD &amp; TCD)</b>	5 YEARS	30%	NA	1 YEAR	25% Combined	A1/P1/F1	<b>10.56%</b>
<b>INT'L BANK FOR RECONSTRUCTION AND DEVELOPMENT AND INT'L FINANCE CORPORATION</b>	NA	NA	NA	4 YEARS	20%	AA/Aa/AA	<b>1.45%</b>
<b>REPURCHASE AGREEMENTS (REPO)</b>	1 YEARS	NO LIMIT	NA	45 DAYS	40% max, 25% in term repo over 7 days	A1/P1/F1	<b>3.56%</b>
<b>REVERSE REPOS</b>	92 DAYS	20%	NA	60 DAYS	10%	NA	<b>0.00%</b>
<b>MEDIUM TERM NOTES (MTNO)</b>	5 YEARS	30%	A	3 YEARS	20%	A/A2/A	<b>0.18%</b>
<b>CALTRUST SHORT TERM FUND</b>	NA	NA	NA	DAILY LIQUIDITY	1.00%	NA	<b>0.66%</b>
<b>MONEY MARKET MUTUAL FUNDS (MMF)</b>	60 DAYS <sup>(1)</sup>	20%	AAA/Aaa <sup>(2)</sup>	DAILY LIQUIDITY	20%	AAA by 2 Of 3 RATINGS AGC.	<b>1.67%</b>
<b>LOCAL AGENCY INVESTMENT FUND (LAIF)</b>	NA	NA	NA	DAILY LIQUIDITY	Max \$50 million	NA	<b>0.00%</b>
<b>CASH/DEPOSIT ACCOUNT</b>	NA	NA	NA	NA	NA	NA	<b>0.00%</b>

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)
3130AUMZ9	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)
3130AHR69	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)
3130AKKF2	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)
3130AKKF2	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)
3130AKKF2	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)
3130AUBC3	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)
3130AW3N8	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)
3130ALHZ0	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)
3135GA2Z4	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	11				

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)
3134GYRX2	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)
3133ENLZ1	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)
3130AQR08	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)
3130AQRH8	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)
3133ENS50	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,231	99.3469	10/14/2027	23,775,000.00	23,678,699.30	23,678,699.30	(58,973.83)
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)
3133ENH31	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)
3133ENH31	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)
3133ENH31	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)
3133ENS66	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)
3133ENS66	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)
3133ENS66	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)
3133ENS66	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)
3133EPP55	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)
3133EPP55	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)
3133EPLR3	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)
3133EPLR3	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)
3130AVWC2	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 LO							

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)
---	---	<b>4.905</b>	<b>98.5435</b>	<b>10/13/2023</b>	<b>1,225,900,000.00</b>	<b>1,207,936,891.20</b>	<b>1,208,865,458.49</b>	<b>(928,567.29)</b>

**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)
---	---	<b>5.045</b>	<b>97.1750</b>	<b>09/03/2024</b>	<b>30,825,496.00</b>	<b>29,944,868.22</b>	<b>30,064,290.01</b>	<b>(119,421.79)</b>

**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)
---	---	<b>4.088</b>	<b>96.1756</b>	<b>08/23/2026</b>	<b>204,025,841.42</b>	<b>196,197,707.39</b>	<b>201,364,417.03</b>	<b>(5,166,709.64)</b>

**Agency MBS  
FNMA**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3136AHAG5	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)
3138LDSW9	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)
3138LHUZ5	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)
3138LSTJ3	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)
3140LJS23	FN BS7736	4.416	97.4160	02/01/2028	20,000,000.00	19,483,200.00	19,749,624.79	(266,424.79)
3140LJS23	FN BS7736	4.071	97.4160	02/01/2028	15,000,000.00	14,612,400.00	15,000,000.00	(387,600.00)
3140LJS23	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)
---	---	<b>4.209</b>	<b>96.0563</b>	<b>06/07/2027</b>	<b>330,295,668.92</b>	<b>317,202,900.44</b>	<b>325,637,957.26</b>	<b>(8,435,056.82)</b>

**CD  
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
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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 CORP	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
	46640QWT4	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
	7426M3YY5	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  
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)
802498YY5	SANTA MONICA-MALIBU UNI SCH DIST CALIF	0.396	94.6700	08/01/2024	1,000,000.00	946,700.00	1,	

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)
45950VQ22	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)
45950VQ03	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)
---	---	2.213	96.2341	09/19/2024	203,895,000.00	196,230,976.42	203,232,449.37	(7,001,472.95)

**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

**US Gov  
T-BILL**

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
---	UNITED STATES TREASURY	5.129	99.1495	08/31/2023	840,000,000.00	832,837,282.90	832,873,112.77	(35,829.87)

**US Gov  
US GOV**

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)
91282CN9	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)
91282DA6	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)
91282DA6	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)
91282CAP6	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)
91282T91	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)
91282T91	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)
91282SK2	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)
91282CMD0	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)
91282SZ9	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)
91282BM2	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)
91282BR1	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)
91282W71	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)
91282EG2	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)
91282R6R6	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)
91282WJ5	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)
91282CC3	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)
91282XT2	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)
91282CER8	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)
91282CER8	UNIT							

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)
912828YV6	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)
9128284R8	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)
912810EZ7	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)
91282CFE4	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)
91282CFE4	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  
4080 LEMON STREET,  
4TH FLOOR,  
RIVERSIDE, CA 92502-2205



## GAAP Trading Activity

07/01/2023 - 08/09/2023

RIVCO All Aggregate (271225)

Dated: 08/10/2023

\* Does not Lock Down.

Account	Identifier	Description	Current Units	Currency	Transaction Type	Trade Date	Settle Date	Final Maturity	Price	Principal	Accrued Interest	Amount
RIVCO_MUFG/UBOC	02314QUC1	Amazon.com, Inc.	-50,000,000.00	USD	Maturity	07/12/2023	07/12/2023	07/12/2023	100.000	-50,000,000.00	0.00	50,000,000.00
RIVCO_MUFG/UBOC	02314QV30	Amazon.com, Inc.	-50,000,000.00	USD	Maturity	08/03/2023	08/03/2023	08/03/2023	100.000	-50,000,000.00	0.00	50,000,000.00
RIVCO_MUFG/UBOC	03948HVE8	Archer-Daniels-Midland Company	55,000,000.00	USD	Buy	07/24/2023	07/24/2023	08/14/2023	99.694	54,831,562.50	0.00	-54,831,562.50
RIVCO_MUFG/UBOC	03948HVH1	Archer-Daniels-Midland Company	50,000,000.00	USD	Buy	07/28/2023	07/31/2023	08/17/2023	99.748	49,874,152.78	0.00	-49,874,152.78
RIVCO_MUFG/UBOC	03948HVJ7	Archer-Daniels-Midland Company	50,000,000.00	USD	Buy	07/28/2023	07/31/2023	08/18/2023	99.734	49,866,750.00	0.00	-49,866,750.00
RIVCO_MUFG/UBOC	06367DBE4	Bank of Montreal - Chicago Branch	50,000,000.00	USD	Buy	07/13/2023	07/13/2023	10/05/2023	100.000	50,000,000.00	0.00	-50,000,000.00
RIVCO_MUFG/UBOC	14912EUC9	Caterpillar Financial Services Corporation	-45,000,000.00	USD	Maturity	07/12/2023	07/12/2023	07/12/2023	100.000	-45,000,000.00	0.00	45,000,000.00
RIVCO_MUFG/UBOC	14912EUD7	CATERPILLAR FINANCIAL SERVICES COR	-50,000,000.00	USD	Maturity	07/13/2023	07/13/2023	07/13/2023	100.000	-50,000,000.00	0.00	50,000,000.00
RIVCO_MUFG/UBOC	14912EUH8	Caterpillar Financial Services Corporation	-70,150,000.00	USD	Maturity	07/17/2023	07/17/2023	07/17/2023	100.000	-70,150,000.00	0.00	70,150,000.00
RIVCO_MUFG/UBOC	14912EUL9	Caterpillar Financial Services Corporation	-30,000,000.00	USD	Maturity	07/20/2023	07/20/2023	07/20/2023	100.000	-30,000,000.00	0.00	30,000,000.00
RIVCO_MUFG/UBOC	14912EUQ8	Caterpillar Financial Services Corporation	-18,050,000.00	USD	Maturity	07/24/2023	07/24/2023	07/24/2023	100.000	-18,050,000.00	0.00	18,050,000.00
RIVCO_MUFG/UBOC	21687BUE9	Rabobank Nederland - New York Branch	-39,202,000.00	USD	Maturity	07/14/2023	07/14/2023	07/14/2023	100.000	-39,202,000.00	0.00	39,202,000.00
RIVCO_MUFG/UBOC	22533UUX9	Credit Agricole Corporate And Investment Bank, New	200,000,000.00	USD	Buy	07/28/2023	07/28/2023	07/31/2023	99.956	199,912,333.33	0.00	-199,912,333.33
RIVCO_MUFG/UBOC	22533UUX9	Credit Agricole Corporate And Investment Bank, New	50,000,000.00	USD	Buy	07/28/2023	07/28/2023	07/31/2023	99.956	49,978,083.33	0.00	-49,978,083.33
RIVCO_MUFG/UBOC	22533UUX9	Credit Agricole Corporate And Investment Bank, New	-250,000,000.00	USD	Maturity	07/31/2023	07/31/2023	07/31/2023	100.000	-250,000,000.00	0.00	250,000,000.00
RIVCO_MUFG/UBOC	23102VUA6	Cummins Inc.	-70,228,000.00	USD	Maturity	07/10/2023	07/10/2023	07/10/2023	100.000	-70,228,000.00	0.00	70,228,000.00
RIVCO_MUFG/UBOC	23102VUQ1	Cummins Inc.	-20,000,000.00	USD	Maturity	07/24/2023	07/24/2023	07/24/2023	100.000	-20,000,000.00	0.00	20,000,000.00
RIVCO_MUFG/UBOC	23102VVF4	Cummins Inc.	25,000,000.00	USD	Buy	07/06/2023	07/06/2023	08/15/2023	99.417	24,854,166.67	0.00	-24,854,166.67
RIVCO_MUFG/UBOC	3130ASDS5	FEDERAL HOME LOAN BANKS	50,000,000.00	USD	Buy	07/13/2023	07/13/2023	06/28/2024	97.595	48,797,500.00	57,291.67	-48,854,791.67
RIVCO_MUFG/UBOC	3130ATLN5	FEDERAL HOME LOAN BANKS	-25,000,000.00	USD	Maturity	07/27/2023	07/27/2023	07/27/2023	100.000	-25,000,000.00	0.00	25,000,000.00
RIVCO_MUFG/UBOC	3130AWQY9	FEDERAL HOME LOAN BANKS	50,000,000.00	USD	Buy	07/26/2023	07/28/2023	06/27/2024	100.000	50,000,000.00	0.00	-50,000,000.00
RIVCO_MUFG/UBOC	3130AWTK6	FEDERAL HOME LOAN BANKS	15,000,000.00	USD	Buy	08/04/2023	08/22/2023	08/22/2028	99.950	14,992,500.00	0.00	-14,992,500.00
RIVCO_MUFG/UBOC	3130AWUB4	FEDERAL HOME LOAN BANKS	10,000,000.00	USD	Buy	08/04/2023	08/08/2023	09/04/2024	100.000	10,000,000.00	0.00	-10,000,000.00
RIVCO_MUFG/UBOC	313384HR3	FEDERAL HOME LOAN BANKS	-15,000,000.00	USD	Maturity	07/03/2023	07/03/2023	07/03/2023	100.000	-15,000,000.00	0.00	15,000,000.00
RIVCO_MUFG/UBOC	313384JS9	FEDERAL HOME LOAN BANKS	-84,000,000.00	USD	Maturity	07/28/2023	07/28/2023	07/28/2023	100.000	-84,000,000.00	0.00	84,000,000.00
RIVCO_MUFG/UBOC	313384JW0	FEDERAL HOME LOAN BANKS	-35,000,000.00	USD	Maturity	08/01/2023	08/01/2023	08/01/2023	100.000	-35,000,000.00	0.00	35,000,000.00
RIVCO_MUFG/UBOC	313384JZ3	FEDERAL HOME LOAN BANKS	-12,500,000.00	USD	Maturity	08/04/2023	08/04/2023	08/04/2023	100.000	-12,500,000.00	0.00	12,500,000.00
RIVCO_MUFG/UBOC	313384KD0	FEDERAL HOME LOAN BANKS	-25,000,000.00	USD	Maturity	08/08/2023	08/08/2023	08/08/2023	100.000	-25,000,000.00	0.00	25,000,000.00
RIVCO_MUFG/UBOC	313384SN0	FEDERAL HOME LOAN BANKS	6,025,000.00	USD	Buy	07/17/2023	07/17/2023	02/01/2024	97.103	5,850,482.53	0.00	-5,850,482.53
RIVCO_MUFG/UBOC	313384ST7	FEDERAL HOME LOAN BANKS	9,851,000.00	USD	Buy	07/17/2023	07/17/2023	02/06/2024	97.048	9,560,165.64	0.00	-9,560,165.64
RIVCO_MUFG/UBOC	313384ST7	FEDERAL HOME LOAN BANKS	15,000,000.00	USD	Buy	07/24/2023	07/24/2023	02/06/2024	97.144	14,571,525.00	0.00	-14,571,525.00
RIVCO_MUFG/UBOC	313384TP4	FEDERAL HOME LOAN BANKS	10,000,000.00	USD	Buy	07/24/2023	07/24/2023	02/26/2024	96.863	9,686,254.17	0.00	-9,686,254.17
RIVCO_MUFG/UBOC	313384TS8	FEDERAL HOME LOAN BANKS	15,000,000.00	USD	Buy	07/24/2023	07/24/2023	02/29/2024	96.819	14,522,875.00	0.00	-14,522,875.00
RIVCO_MUFG/UBOC	313384YF0	FEDERAL HOME LOAN BANKS	15,000,000.00	USD	Buy	07/24/2023	07/24/2023	06/17/2024	95.348	14,302,245.83	0.00	-14,302,245.83
RIVCO_MUFG/UBOC	3133EPJE6	FEDERAL FARM CREDIT BANKS FUNDING CORP	10,000,000.00	USD	Buy	08/01/2023	08/09/2023	08/09/2028	96.185	9,618,500.00	0.00	-9,618,500.00
RIVCO_MUFG/UBOC	3134GYRX2	FEDERAL HOME LOAN MORTGAGE CORP	25,000,000.00	USD	Buy	07/06/2023	07/06/2023	05/18/2026	99.300	24,825,000.00	179,166.67	-25,004,166.67
RIVCO_MUFG/UBOC	3134GYXF4	FEDERAL HOME LOAN MORTGAGE CORP	10,000,000.00	USD	Buy	07/18/2023	07/27/2023	07/27/2028	100.000	10,000,000.00	0.00	-10,000,000.00
RIVCO_MUFG/UBOC	313588HZ1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	-10,000,000.00	USD	Maturity	07/11/2023	07/11/2023	07/11/2023	100.000	-10,000,000.00	0.00	10,000,000.00
RIVCO_MUFG/UBOC	313588JC0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	-15,000,000.00	USD	Maturity	07/14/2023	07/14/2023	07/14/2023	100.000	-15,000,000.00	0.00	15,000,000.00
RIVCO_MUFG/UBOC	3135GAJP7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10,000,000.00	USD	Buy	07/18/2023	07/24/2023	07/24/2024	100.000	10,000,000.00	0.00	-10,000,000.00

### GAAP Trading Activity

07/01/2023 - 08/09/2023

RIVCO All Aggregate (271225)

Dated: 08/10/2023

Account	Identifier	Description	Current Units	Currency	Transaction Type	Trade Date	Settle Date	Final Maturity	Price	Principal	Accrued Interest	Amount
RIVCO_MUFG/UBOC	3135GAJQ5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10,000,000.00	USD	Buy	07/18/2023	07/20/2023	07/16/2024	100.000	10,000,000.00	0.00	-10,000,000.00
RIVCO_MUFG/UBOC	3136AHAG5	FNA 2013-M14 A2	-1,426,185.17	USD	Principal Paydown	07/01/2023	07/01/2023	10/25/2023	---	-1,426,185.17	0.00	1,426,185.17
RIVCO_MUFG/UBOC	3136AKQM8	FNA 2014-M8 A2	-16,429.00	USD	Principal Paydown	07/01/2023	07/01/2023	06/25/2024	---	-16,429.00	0.00	16,429.00
RIVCO_MUFG/UBOC	3136AW7J0	FNA 2017-M8 A2	-171,676.35	USD	Principal Paydown	07/01/2023	07/01/2023	05/25/2027	---	-171,676.35	0.00	171,676.35
RIVCO_MUFG/UBOC	3136AY6X6	FNA 2017-M15 A2	-18,427.41	USD	Principal Paydown	07/01/2023	07/01/2023	09/25/2027	---	-18,427.41	0.00	18,427.41
RIVCO_MUFG/UBOC	3136BML55	FNA 2022-M11 A2	-2,083,642.20	USD	Principal Paydown	07/01/2023	07/01/2023	10/25/2027	---	-2,083,642.20	0.00	2,083,642.20
RIVCO_MUFG/UBOC	3137B4WB8	FHMS K-033 A2	-1,042,806.34	USD	Principal Paydown	07/01/2023	07/01/2023	07/25/2023	---	-1,042,806.32	0.00	1,042,806.32
RIVCO_MUFG/UBOC	3137B5JM6	FHMS K-034 A2	-10,304,186.00	USD	Principal Paydown	07/01/2023	07/01/2023	07/25/2023	---	-10,304,186.00	0.00	10,304,186.00
RIVCO_MUFG/UBOC	3137B5KW2	FHMS K-035 A2	-8,100,312.25	USD	Principal Paydown	07/01/2023	07/01/2023	08/25/2023	---	-8,100,312.25	0.00	8,100,312.25
RIVCO_MUFG/UBOC	3137B7M29	FHMS K-036 A2	-720,649.01	USD	Principal Paydown	07/01/2023	07/01/2023	10/25/2023	---	-720,649.00	0.00	720,649.00
RIVCO_MUFG/UBOC	3137B7YY9	FHMS K-037 A2	-801,241.49	USD	Principal Paydown	07/01/2023	07/01/2023	01/25/2024	---	-801,241.49	0.00	801,241.49
RIVCO_MUFG/UBOC	3137BHCV1	FHMS K-044 A2	-35,869.42	USD	Principal Paydown	07/01/2023	07/01/2023	01/25/2025	---	-35,869.42	0.00	35,869.42
RIVCO_MUFG/UBOC	3137BWWD2	FHMS K-025 A2	-339,918.83	USD	Principal Paydown	07/01/2023	07/01/2023	01/25/2024	---	-339,918.83	0.00	339,918.83
RIVCO_MUFG/UBOC	3137FARE0	FHMS K-727 A2	23,756,770.42	USD	Buy	08/01/2023	08/04/2023	07/25/2024	97.711	23,212,977.95	5,832.29	-23,218,810.24
RIVCO_MUFG/UBOC	3137FEUA6	FHMS K-730 A2	47,832,429.70	USD	Buy	08/04/2023	08/09/2023	01/25/2025	97.549	46,660,056.87	38,159.65	-46,698,216.52
RIVCO_MUFG/UBOC	3137FMU67	FHMS K-735 A2	-19,283.85	USD	Principal Paydown	07/01/2023	07/01/2023	05/25/2026	---	-19,283.85	0.00	19,283.85
RIVCO_MUFG/UBOC	3138LCH81	FN AN0254	-12,237.42	USD	Principal Paydown	07/01/2023	07/01/2023	12/01/2025	---	-12,237.42	0.00	12,237.42
RIVCO_MUFG/UBOC	3138LCH81	FN AN0254	-11,385.06	USD	Principal Paydown	08/01/2023	08/01/2023	12/01/2025	---	-11,385.06	0.00	11,385.06
RIVCO_MUFG/UBOC	3138LCHR9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	-23,398.35	USD	Principal Paydown	07/01/2023	07/01/2023	12/01/2025	---	-23,398.35	0.00	23,398.35
RIVCO_MUFG/UBOC	3138LCHR9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	-21,768.75	USD	Principal Paydown	08/01/2023	08/01/2023	12/01/2025	---	-21,768.75	0.00	21,768.75
RIVCO_MUFG/UBOC	3138LENE7	FN AN2188	-14,856.60	USD	Principal Paydown	08/01/2023	08/01/2023	07/01/2026	---	-14,856.60	0.00	14,856.60
RIVCO_MUFG/UBOC	3138LHUZ5	FN AN5099	-36,476.50	USD	Principal Paydown	07/01/2023	07/01/2023	04/01/2027	---	-36,476.50	0.00	36,476.50
RIVCO_MUFG/UBOC	3138LHUZ5	FN AN5099	-33,636.75	USD	Principal Paydown	08/01/2023	08/01/2023	04/01/2027	---	-33,636.75	0.00	33,636.75
RIVCO_MUFG/UBOC	3138LJ5T3	FN AN6257	-20,745.11	USD	Principal Paydown	07/01/2023	07/01/2023	08/01/2027	---	-20,745.11	0.00	20,745.11
RIVCO_MUFG/UBOC	3138LJ5T3	FN AN6257	-18,853.91	USD	Principal Paydown	08/01/2023	08/01/2023	08/01/2027	---	-18,853.91	0.00	18,853.91
RIVCO_MUFG/UBOC	3140JAVC9	FN BM6010	-14,965.71	USD	Principal Paydown	07/01/2023	07/01/2023	09/01/2025	---	-14,965.71	0.00	14,965.71
RIVCO_MUFG/UBOC	3140JAVC9	FN BM6010	-13,661.17	USD	Principal Paydown	08/01/2023	08/01/2023	09/01/2025	---	-13,661.17	0.00	13,661.17
RIVCO_MUFG/UBOC	3140LKU84	FN BS8706	25,000,000.00	USD	Buy	06/30/2023	07/06/2023	06/01/2028	97.914	24,478,515.63	14,305.56	-24,492,821.19
RIVCO_FIDELITY	31607A703	FIDELITY IMM:GOVT INSTL	169,000,000.00	USD	Buy	---	---	08/09/2023	1.000	169,000,000.00	0.00	-169,000,000.00
RIVCO_FIDELITY	31607A703	FIDELITY IMM:GOVT INSTL	-203,000,000.00	USD	Sell	---	---	08/09/2023	1.000	-203,000,000.00	0.00	203,000,000.00
RIVCO_MUFG/UBOC	31846V567	FIRST AMER:GVT OBLG Z	-500,216,525.89	USD	Sell	---	---	08/09/2023	1.000	-500,216,525.89	0.00	500,216,525.89
RIVCO_MUFG/UBOC	31846V567	FIRST AMER:GVT OBLG Z	500,216,525.89	USD	Buy	---	---	08/09/2023	1.000	500,216,525.89	0.00	-500,216,525.89
RIVCO_MUFG/UBOC	419792F76	HAWAII ST	-15,000,000.00	USD	Maturity	08/01/2023	08/01/2023	08/01/2023	100.000	-15,000,000.00	0.00	15,000,000.00
RIVCO_MUFG/UBOC	46651VDF0	J.P. Morgan Securities LLC	50,000,000.00	USD	Buy	07/25/2023	07/26/2023	01/26/2024	100.000	50,000,000.00	0.00	-50,000,000.00
RIVCO_MUFG/UBOC	47816GUH0	Johnson & Johnson	-50,000,000.00	USD	Maturity	07/17/2023	07/17/2023	07/17/2023	100.000	-50,000,000.00	0.00	50,000,000.00
RIVCO_MUFG/UBOC	47816GUQ0	Johnson & Johnson	-50,000,000.00	USD	Maturity	07/24/2023	07/24/2023	07/24/2023	100.000	-50,000,000.00	0.00	50,000,000.00
RIVCO_MUFG/UBOC	47816GV97	Johnson & Johnson	-50,000,000.00	USD	Maturity	08/09/2023	08/09/2023	08/09/2023	100.000	-50,000,000.00	0.00	50,000,000.00
RIVCO_MORGAN STANLEY	61747C707	MORG STAN I LQ:GV I	150,000,000.00	USD	Buy	07/24/2023	07/24/2023	08/09/2023	1.000	150,000,000.00	0.00	-150,000,000.00
RIVCO_MORGAN STANLEY	61747C707	MORG STAN I LQ:GV I	-149,000,000.00	USD	Sell	07/27/2023	07/27/2023	08/09/2023	1.000	-149,000,000.00	0.00	149,000,000.00
RIVCO_MUFG/UBOC	63763QU39	National Securities Clearing Corporation	-75,000,000.00	USD	Maturity	07/03/2023	07/03/2023	07/03/2023	100.000	-75,000,000.00	0.00	75,000,000.00
RIVCO_MUFG/UBOC	63763QU62	National Securities Clearing Corporation	-25,000,000.00	USD	Maturity	07/06/2023	07/06/2023	07/06/2023	100.000	-25,000,000.00	0.00	25,000,000.00
RIVCO_MUFG/UBOC	63763QU70	National Securities Clearing Corporation	-25,000,000.00	USD	Maturity	07/07/2023	07/07/2023	07/07/2023	100.000	-25,000,000.00	0.00	25,000,000.00
RIVCO_MUFG/UBOC	63763QUB1	National Securities Clearing Corporation	-25,000,000.00	USD	Maturity	07/11/2023	07/11/2023	07/11/2023	100.000	-25,000,000.00	0.00	25,000,000.00
RIVCO_MUFG/UBOC	63763QUC9	National Securities Clearing Corporation	-43,000,000.00	USD	Maturity	07/12/2023	07/12/2023	07/12/2023	100.000	-43,000,000.00	0.00	43,000,000.00

**GAAP Trading Activity**

07/01/2023 - 08/09/2023

**RIVCO All Aggregate (271225)**

Dated: 08/10/2023

Account	Identifier	Description	Current Units	Currency	Transaction Type	Trade Date	Settle Date	Final Maturity	Price	Principal	Accrued Interest	Amount
RIVCO_MUFG/UBOC	63763QUE5	National Securities Clearing Corporation	-25,000,000.00	USD	Maturity	07/14/2023	07/14/2023	07/14/2023	100.000	-25,000,000.00	0.00	25,000,000.00
RIVCO_MUFG/UBOC	63763QUM7	National Securities Clearing Corporation	-50,000,000.00	USD	Maturity	07/21/2023	07/21/2023	07/21/2023	100.000	-50,000,000.00	0.00	50,000,000.00
RIVCO_MUFG/UBOC	63763QUQ8	National Securities Clearing Corporation	-25,000,000.00	USD	Maturity	07/24/2023	07/24/2023	07/24/2023	100.000	-25,000,000.00	0.00	25,000,000.00
RIVCO_MUFG/UBOC	63763QUS4	National Securities Clearing Corporation	-25,000,000.00	USD	Maturity	07/26/2023	07/26/2023	07/26/2023	100.000	-25,000,000.00	0.00	25,000,000.00
RIVCO_MUFG/UBOC	63763QV46	National Securities Clearing Corporation	-35,000,000.00	USD	Maturity	08/04/2023	08/04/2023	08/04/2023	100.000	-35,000,000.00	0.00	35,000,000.00
RIVCO_MUFG/UBOC	63763QWV5	National Securities Clearing Corporation	25,000,000.00	USD	Buy	07/06/2023	07/06/2023	09/29/2023	98.753	24,688,333.33	0.00	-24,688,333.33
RIVCO_MUFG/UBOC	63763QX36	National Securities Clearing Corporation	50,000,000.00	USD	Buy	07/03/2023	07/03/2023	10/03/2023	98.653	49,326,611.11	0.00	-49,326,611.11
RIVCO_MUFG/UBOC	63763QX36	National Securities Clearing Corporation	25,000,000.00	USD	Buy	07/03/2023	07/06/2023	10/03/2023	98.697	24,674,284.72	0.00	-24,674,284.72
RIVCO_MUFG/UBOC	63763QXC6	National Securities Clearing Corporation	25,000,000.00	USD	Buy	07/17/2023	07/17/2023	10/12/2023	98.707	24,676,770.83	0.00	-24,676,770.83
RIVCO_MUFG/UBOC	63763QXJ1	National Securities Clearing Corporation	25,000,000.00	USD	Buy	07/17/2023	07/17/2023	10/18/2023	98.618	24,654,479.17	0.00	-24,654,479.17
RIVCO_MUFG/UBOC	7426M3U64	Private Export Funding Corporation	-25,000,000.00	USD	Maturity	07/06/2023	07/06/2023	07/06/2023	100.000	-25,000,000.00	0.00	25,000,000.00
RIVCO_MUFG/UBOC	7426M3V14	Private Export Funding Corporation	-25,000,000.00	USD	Maturity	08/01/2023	08/01/2023	08/01/2023	100.000	-25,000,000.00	0.00	25,000,000.00
RIVCO_MUFG/UBOC	7426M4AW7	Private Export Funding Corporation	25,000,000.00	USD	Buy	07/06/2023	07/10/2023	01/30/2024	96.997	24,249,166.67	0.00	-24,249,166.67
RIVCO_MUFG/UBOC	757710UR7	REDONDO BEACH CALIF UNI SCH DIST	-260,000.00	USD	Maturity	08/01/2023	08/01/2023	08/01/2023	100.000	-260,000.00	0.00	260,000.00
RIVCO_MUFG/UBOC	77119MUQ8	Roche Holdings, Inc.	-23,000,000.00	USD	Maturity	07/24/2023	07/24/2023	07/24/2023	100.000	-23,000,000.00	0.00	23,000,000.00
RIVCO_MUFG/UBOC	77119MUU9	Roche Holdings, Inc.	-30,000,000.00	USD	Maturity	07/28/2023	07/28/2023	07/28/2023	100.000	-30,000,000.00	0.00	30,000,000.00
RIVCO_MUFG/UBOC	797508HV3	SAN DIEGUITO CALIF UN HIGH SCH DIST	-1,000,000.00	USD	Maturity	08/01/2023	08/01/2023	08/01/2023	100.000	-1,000,000.00	0.00	1,000,000.00
RIVCO_MUFG/UBOC	797508JT6	SAN DIEGUITO CALIF UN HIGH SCH DIST	-425,000.00	USD	Maturity	08/01/2023	08/01/2023	08/01/2023	100.000	-425,000.00	0.00	425,000.00
RIVCO_MUFG/UBOC	8014952P6	SANTA CLARA CALIF UNI SCH DIST	-2,870,000.00	USD	Maturity	07/01/2023	07/01/2023	07/01/2023	100.000	-2,870,000.00	0.00	2,870,000.00
RIVCO_MUFG/UBOC	826239FX8	SIERRA CALIF JT CMNTY COLLEGE DIST	-260,000.00	USD	Maturity	08/01/2023	08/01/2023	08/01/2023	100.000	-260,000.00	0.00	260,000.00
RIVCO_MUFG/UBOC	89233HU36	Toyota Motor Credit Corporation	-35,000,000.00	USD	Maturity	07/03/2023	07/03/2023	07/03/2023	100.000	-35,000,000.00	0.00	35,000,000.00
RIVCO_MUFG/UBOC	912796XQ7	UNITED STATES TREASURY	-75,000,000.00	USD	Maturity	07/13/2023	07/13/2023	07/13/2023	100.000	-75,000,000.00	0.00	75,000,000.00
RIVCO_MUFG/UBOC	912796Y29	UNITED STATES TREASURY	-20,000,000.00	USD	Maturity	07/27/2023	07/27/2023	07/27/2023	100.000	-20,000,000.00	0.00	20,000,000.00
RIVCO_MUFG/UBOC	912796Y37	UNITED STATES TREASURY	-10,000,000.00	USD	Maturity	08/03/2023	08/03/2023	08/03/2023	100.000	-10,000,000.00	0.00	10,000,000.00
RIVCO_MUFG/UBOC	912796ZS1	UNITED STATES TREASURY	-25,000,000.00	USD	Maturity	07/06/2023	07/06/2023	07/06/2023	100.000	-25,000,000.00	0.00	25,000,000.00
RIVCO_MUFG/UBOC	912797FW2	UNITED STATES TREASURY	25,000,000.00	USD	Buy	07/06/2023	07/06/2023	01/04/2024	97.337	24,334,221.25	0.00	-24,334,221.25
RIVCO_MUFG/UBOC	912797FZ5	UNITED STATES TREASURY	-25,000,000.00	USD	Maturity	07/25/2023	07/25/2023	07/25/2023	100.000	-25,000,000.00	0.00	25,000,000.00
RIVCO_MUFG/UBOC	912797GA9	UNITED STATES TREASURY	-20,000,000.00	USD	Maturity	08/01/2023	08/01/2023	08/01/2023	100.000	-20,000,000.00	0.00	20,000,000.00
RIVCO_MUFG/UBOC	912797GF8	UNITED STATES TREASURY	-115,000,000.00	USD	Maturity	08/08/2023	08/08/2023	08/08/2023	100.000	-115,000,000.00	0.00	115,000,000.00
RIVCO_MUFG/UBOC	912828S92	UNITED STATES TREASURY	-50,000,000.00	USD	Maturity	07/31/2023	07/31/2023	07/31/2023	100.000	-50,000,000.00	0.00	50,000,000.00
RIVCO_MUFG/UBOC	91282CCN9	UNITED STATES TREASURY	-25,000,000.00	USD	Maturity	07/31/2023	07/31/2023	07/31/2023	100.000	-25,000,000.00	0.00	25,000,000.00
RIVCO_MUFG/UBOC	93974EXZ4	WASHINGTON ST	-18,840,000.00	USD	Maturity	08/01/2023	08/01/2023	08/01/2023	100.000	-18,840,000.00	0.00	18,840,000.00
RIVCO_WELLS FARGO	949921126	ALLSPRING:GOVT MM SEL	240,000,000.00	USD	Buy	---	---	08/09/2023	1.000	240,000,000.00	0.00	-240,000,000.00
RIVCO_WELLS FARGO	949921126	ALLSPRING:GOVT MM SEL	-239,000,000.00	USD	Sell	07/27/2023	07/27/2023	08/09/2023	1.000	-239,000,000.00	0.00	239,000,000.00
RIVCO_MUFG/UBOC	987388GT6	YOSEMITE CALIF CMNTY COLLEGE DIST	-750,000.00	USD	Maturity	08/01/2023	08/01/2023	08/01/2023	100.000	-750,000.00	0.00	750,000.00
US Bank Deposit Account	PPG34MT93	US BANK DEPOSIT ACCOUNT	400,000,000.00	USD	Buy	08/03/2023	08/03/2023	08/09/2023	1.000	400,000,000.00	0.00	-400,000,000.00
RIVCO_JEFFERIES REPO/BANK NY	RP07032023508	RIVCO_JEFFERIES REPO/BANK NY	-500,000,000.00	USD	Maturity	07/03/2023	07/03/2023	07/03/2023	100.000	-500,000,000.00	0.00	500,000,000.00
RIVCO_JEFFERIES REPO/BANK NY	RP0705202351	RIVCO_JEFFERIES REPO/BANK NY	500,000,000.00	USD	Buy	07/03/2023	07/03/2023	07/05/2023	100.000	500,000,000.00	0.00	-500,000,000.00

## GAAP Trading Activity

07/01/2023 - 08/09/2023

RIVCO All Aggregate (271225)

Dated: 08/10/2023

Account	Identifier	Description	Current Units	Currency	Transaction Type	Trade Date	Settle Date	Final Maturity	Price	Principal	Accrued Interest	Amount
RIVCO_JEFFERIES REPO/BANK NY	RP0705202351	RIVCO_JEFFERIES REPO/BANK NY	-500,000,000.00	USD	Maturity	07/05/2023	07/05/2023	07/05/2023	100.000	-500,000,000.00	0.00	500,000,000.00
RIVCO_JEFFERIES REPO/BANK NY	RP0706202351	L23070500011A0	500,000,000.00	USD	Buy	07/05/2023	07/05/2023	07/06/2023	100.000	500,000,000.00	0.00	-500,000,000.00
RIVCO_JEFFERIES REPO/BANK NY	RP0706202351	L23070500011A0	-500,000,000.00	USD	Maturity	07/06/2023	07/06/2023	07/06/2023	100.000	-500,000,000.00	0.00	500,000,000.00
RIVCO_JEFFERIES REPO/BANK NY	RP07072023508	JEF115	500,000,000.00	USD	Buy	07/06/2023	07/06/2023	07/07/2023	100.000	500,000,000.00	0.00	-500,000,000.00
RIVCO_JEFFERIES REPO/BANK NY	RP07072023508	JEF115	-500,000,000.00	USD	Maturity	07/07/2023	07/07/2023	07/07/2023	100.000	-500,000,000.00	0.00	500,000,000.00
RIVCO_JEFFERIES REPO/BANK NY	RP07102023507	RIVCO_JEFFERIES REPO/BANK NY	475,000,000.00	USD	Buy	07/07/2023	07/07/2023	07/10/2023	100.000	475,000,000.00	0.00	-475,000,000.00
RIVCO_JEFFERIES REPO/BANK NY	RP07102023507	RIVCO_JEFFERIES REPO/BANK NY	-475,000,000.00	USD	Maturity	07/10/2023	07/10/2023	07/10/2023	100.000	-475,000,000.00	0.00	475,000,000.00
RIVCO_JEFFERIES REPO/BANK NY	RP07112023506	REPO L23071000009A0	400,000,000.00	USD	Buy	07/10/2023	07/10/2023	07/11/2023	100.000	400,000,000.00	0.00	-400,000,000.00
RIVCO_JEFFERIES REPO/BANK NY	RP07112023506	REPO L23071000009A0	-400,000,000.00	USD	Maturity	07/11/2023	07/11/2023	07/11/2023	100.000	-400,000,000.00	0.00	400,000,000.00
RIVCO_JEFFERIES REPO/BANK NY	RP07122023506	REPO L23071100009A0	285,000,000.00	USD	Buy	07/11/2023	07/11/2023	07/12/2023	100.000	285,000,000.00	0.00	-285,000,000.00
RIVCO_JEFFERIES REPO/BANK NY	RP07122023506	REPO L23071100009A0	-285,000,000.00	USD	Maturity	07/12/2023	07/12/2023	07/12/2023	100.000	-285,000,000.00	0.00	285,000,000.00
RIVCO_JEFFERIES REPO/BANK NY	RP07132023504	RIVCO_JEFFERIES REPO/BANK NY	355,000,000.00	USD	Buy	07/12/2023	07/12/2023	07/13/2023	100.000	355,000,000.00	0.00	-355,000,000.00
RIVCO_JEFFERIES REPO/BANK NY	RP07132023504	RIVCO_JEFFERIES REPO/BANK NY	-355,000,000.00	USD	Maturity	07/13/2023	07/13/2023	07/13/2023	100.000	-355,000,000.00	0.00	355,000,000.00
RIVCO_JEFFERIES REPO/BANK NY	RP07142023505	Reference Number: L23070500055A0	355,000,000.00	USD	Buy	07/13/2023	07/13/2023	07/14/2023	100.000	355,000,000.00	0.00	-355,000,000.00
RIVCO_JEFFERIES REPO/BANK NY	RP07142023505	Reference Number: L23070500055A0	-355,000,000.00	USD	Maturity	07/14/2023	07/14/2023	07/14/2023	100.000	-355,000,000.00	0.00	355,000,000.00
RIVCO_JEFFERIES REPO/BANK NY	RP07172023506	Refrence number : L23071400007A0	400,000,000.00	USD	Buy	07/14/2023	07/14/2023	07/17/2023	100.000	400,000,000.00	0.00	-400,000,000.00
RIVCO_JEFFERIES REPO/BANK NY	RP07172023506	Refrence number : L23071400007A0	-400,000,000.00	USD	Maturity	07/17/2023	07/17/2023	07/17/2023	100.000	-400,000,000.00	0.00	400,000,000.00
RIVCO_JEFFERIES REPO/BANK NY	RP07182023506	REPO L23071700009A0	500,000,000.00	USD	Buy	07/17/2023	07/17/2023	07/18/2023	100.000	500,000,000.00	0.00	-500,000,000.00
RIVCO_JEFFERIES REPO/BANK NY	RP07182023506	REPO L23071700009A0	-500,000,000.00	USD	Maturity	07/18/2023	07/18/2023	07/18/2023	100.000	-500,000,000.00	0.00	500,000,000.00
RIVCO_JEFFERIES REPO/BANK NY	RP07192023507	Reference Number: L23071100050A0	360,000,000.00	USD	Buy	07/18/2023	07/18/2023	07/19/2023	100.000	360,000,000.00	0.00	-360,000,000.00
RIVCO_JEFFERIES REPO/BANK NY	RP07192023507	Reference Number: L23071100050A0	-360,000,000.00	USD	Maturity	07/19/2023	07/19/2023	07/19/2023	100.000	-360,000,000.00	0.00	360,000,000.00
RIVCO_JEFFERIES REPO/BANK NY	RP07202023507	COUNTY OF RIVERSIDE JEF	315,000,000.00	USD	Buy	07/19/2023	07/19/2023	07/20/2023	100.000	315,000,000.00	0.00	-315,000,000.00
RIVCO_JEFFERIES REPO/BANK NY	RP07202023507	COUNTY OF RIVERSIDE JEF	-315,000,000.00	USD	Maturity	07/20/2023	07/20/2023	07/20/2023	100.000	-315,000,000.00	0.00	315,000,000.00
RIVCO_JEFFERIES REPO/BANK NY	RP07212023507	Reference Number: L23071400045A0	250,000,000.00	USD	Buy	07/20/2023	07/20/2023	07/21/2023	100.000	250,000,000.00	0.00	-250,000,000.00
RIVCO_JEFFERIES REPO/BANK NY	RP07212023507	Reference Number: L23071400045A0	-250,000,000.00	USD	Maturity	07/21/2023	07/21/2023	07/21/2023	100.000	-250,000,000.00	0.00	250,000,000.00
RIVCO_JEFFERIES REPO/BANK NY	RP07242023505	RIVCO_JEFFERIES REPO/BANK NY	300,000,000.00	USD	Buy	07/21/2023	07/21/2023	07/24/2023	100.000	300,000,000.00	0.00	-300,000,000.00
RIVCO_JEFFERIES REPO/BANK NY	RP07242023505	RIVCO_JEFFERIES REPO/BANK NY	-300,000,000.00	USD	Maturity	07/24/2023	07/24/2023	07/24/2023	100.000	-300,000,000.00	0.00	300,000,000.00
RIVCO_JEFFERIES REPO/BANK NY	RP07252023506	Refrence number : L23072400009A0	300,000,000.00	USD	Buy	07/24/2023	07/24/2023	07/25/2023	100.000	300,000,000.00	0.00	-300,000,000.00
RIVCO_JEFFERIES REPO/BANK NY	RP07252023506	Refrence number : L23072400009A0	-300,000,000.00	USD	Maturity	07/25/2023	07/25/2023	07/25/2023	100.000	-300,000,000.00	0.00	300,000,000.00
RIVCO_JEFFERIES REPO/BANK NY	RP07262023506	RIVCO_JEFFERIES REPO	300,000,000.00	USD	Buy	07/25/2023	07/25/2023	07/26/2023	100.000	300,000,000.00	0.00	-300,000,000.00
RIVCO_JEFFERIES REPO/BANK NY	RP07262023506	RIVCO_JEFFERIES REPO	-300,000,000.00	USD	Maturity	07/26/2023	07/26/2023	07/26/2023	100.000	-300,000,000.00	0.00	300,000,000.00

**GAAP Trading Activity**

07/01/2023 - 08/09/2023

**RIVCO All Aggregate (271225)**

Dated: 08/10/2023

Account	Identifier	Description	Current Units	Currency	Transaction Type	Trade Date	Settle Date	Final Maturity	Price	Principal	Accrued Interest	Amount
RIVCO_JEFFERIES REPO/BANK NY	RP07272023506	Reference number : L23072600008A0	200,000,000.00	USD	Buy	07/26/2023	07/26/2023	07/27/2023	100.000	200,000,000.00	0.00	-200,000,000.00
RIVCO_JEFFERIES REPO/BANK NY	RP07272023506	Reference number : L23072600008A0	-200,000,000.00	USD	Maturity	07/27/2023	07/27/2023	07/27/2023	100.000	-200,000,000.00	0.00	200,000,000.00
RIVCO_BMO REPO/BANK OF NY	RP07282023525	Reference Number: L23072700012A0	100,000,000.00	USD	Buy	07/27/2023	07/27/2023	07/28/2023	100.000	100,000,000.00	0.00	-100,000,000.00
RIVCO_BMO REPO/BANK OF NY	RP07282023525	Reference Number: L23072700012A0	-100,000,000.00	USD	Maturity	07/28/2023	07/28/2023	07/28/2023	100.000	-100,000,000.00	0.00	100,000,000.00
RIVCO_JEFFERIES REPO/BANK NY	RP07282023532	Repo L23072700006A0	500,000,000.00	USD	Buy	07/27/2023	07/27/2023	07/28/2023	100.000	500,000,000.00	0.00	-500,000,000.00
RIVCO_JEFFERIES REPO/BANK NY	RP07282023532	Repo L23072700006A0	-500,000,000.00	USD	Maturity	07/28/2023	07/28/2023	07/28/2023	100.000	-500,000,000.00	0.00	500,000,000.00
RIVCO_JEFFERIES REPO/BANK NY	RP0731202353	Reference number : L23072800006A0	500,000,000.00	USD	Buy	07/28/2023	07/28/2023	07/31/2023	100.000	500,000,000.00	0.00	-500,000,000.00
RIVCO_JEFFERIES REPO/BANK NY	RP0731202353	Reference number : L23072800006A0	-500,000,000.00	USD	Maturity	07/31/2023	07/31/2023	07/31/2023	100.000	-500,000,000.00	0.00	500,000,000.00
RIVCO_JEFFERIES REPO/BANK NY	RP08012023532	JEFF Repo	200,000,000.00	USD	Buy	07/31/2023	07/31/2023	08/01/2023	100.000	200,000,000.00	0.00	-200,000,000.00
RIVCO_JEFFERIES REPO/BANK NY	RP08012023532	JEFF Repo	-200,000,000.00	USD	Maturity	08/01/2023	08/01/2023	08/01/2023	100.000	-200,000,000.00	0.00	200,000,000.00
RIVCO_JEFFERIES REPO/BANK NY	RP0802202353	RIVCO_JEFFERIES REPO/BANK NY	200,000,000.00	USD	Buy	08/01/2023	08/01/2023	08/02/2023	100.000	200,000,000.00	0.00	-200,000,000.00
RIVCO_JEFFERIES REPO/BANK NY	RP0802202353	RIVCO_JEFFERIES REPO/BANK NY	-200,000,000.00	USD	Maturity	08/02/2023	08/02/2023	08/02/2023	100.000	-200,000,000.00	0.00	200,000,000.00
RIVCO_JEFFERIES REPO/BANK NY	RP08032023528	RIVCO_JEFFERIES REPO/BANK NY	200,000,000.00	USD	Buy	08/02/2023	08/02/2023	08/03/2023	100.000	200,000,000.00	0.00	-200,000,000.00
RIVCO_JEFFERIES REPO/BANK NY	RP08032023528	RIVCO_JEFFERIES REPO/BANK NY	-200,000,000.00	USD	Maturity	08/03/2023	08/03/2023	08/03/2023	100.000	-200,000,000.00	0.00	200,000,000.00
RIVCO_JEFFERIES REPO/BANK NY	RP08072023528	RIVCO_JEFFERIES REPO	50,000,000.00	USD	Buy	08/04/2023	08/04/2023	08/07/2023	100.000	50,000,000.00	0.00	-50,000,000.00
RIVCO_JEFFERIES REPO/BANK NY	RP08072023528	RIVCO_JEFFERIES REPO	-50,000,000.00	USD	Maturity	08/07/2023	08/07/2023	08/07/2023	100.000	-50,000,000.00	0.00	50,000,000.00
RIVCO_JEFFERIES REPO/BANK NY	RP08092023528	Reference number : L23080800010A0	100,000,000.00	USD	Buy	08/08/2023	08/08/2023	08/09/2023	100.000	100,000,000.00	0.00	-100,000,000.00
RIVCO_JEFFERIES REPO/BANK NY	RP08092023528	Reference number : L23080800010A0	-100,000,000.00	USD	Maturity	08/09/2023	08/09/2023	08/09/2023	100.000	-100,000,000.00	0.00	100,000,000.00
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\* Weighted by: Absolute Value of Principal. \* MMF transactions are collapsed.

\* The Transaction Detail/Trading Activity reports provide our most up-to-date transactional details. As such, these reports are subject to change even after the other reports on the website have been locked down. While these reports can be useful tools in understanding recent activity, due to their dynamic nature we do not recommend using them for booking journal entries or reconciliation.