

# 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

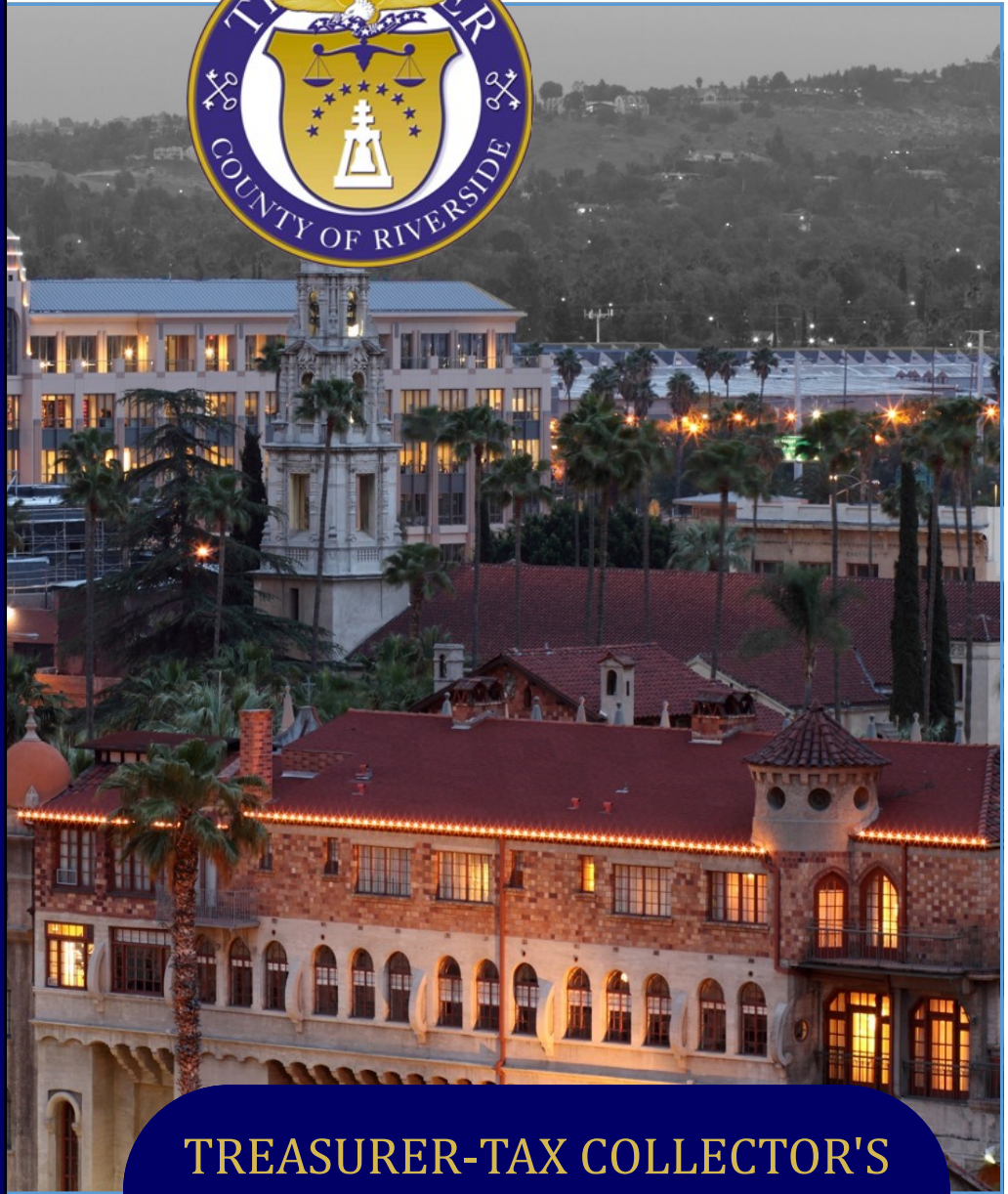
COUNTY ADMINISTRATIVE CENTER

4080 LEMON STREET,

4TH FLOOR,

RIVERSIDE, CA 92502-2205

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



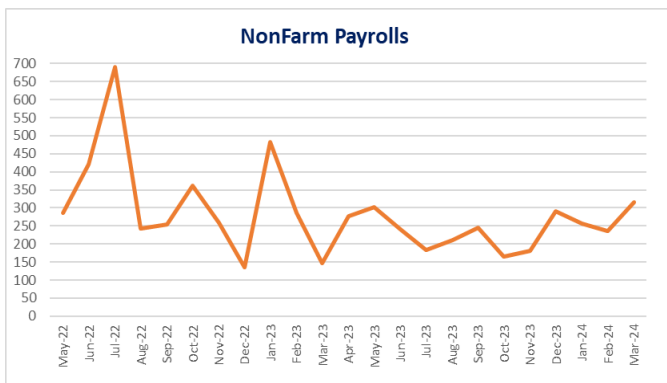
**TREASURER-TAX COLLECTOR'S  
POOLED INVESTMENT FUND**

**APRIL 2024 REPORT**

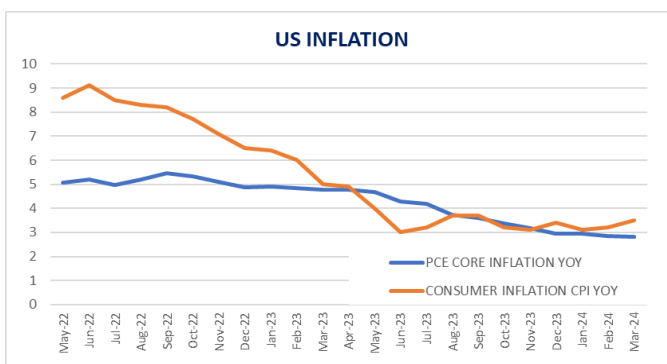
## Jobs Strong, Inflation Strong

In April, the markets digested surprisingly strong economic reports which confounded many who had expected short term rates to fall and hoped that a less punishing mortgage rate might loosen up supply in the housing market.

Nonfarm Payrolls at 303,000 surpassed all estimates. Modest revisions to the prior two months of data also surprised to the upside, providing strong evidence that the United States economy is still in growth mode. Healthcare, Government, and Hospitality added 81,000, 71,000 and 49,000 jobs respectively. The unemployment rate ticked 0.1% lower to 3.8%. Average hourly earnings picked up 0.3% on a month over month basis.



The Consumer Price Index (CPI) was stubbornly strong. While not the Federal Reserve's (FED) preferred measure of inflation, CPI is highly anticipated because of the FED's focus on inflation. Defiant of FED policy, CPI reported a 0.4% month over month, which equates to a 4.8% annualized rate, an **acceleration** of inflation.



Retail Sales also exceeded expectations, rising 0.7% month over month. Excluding autos, sales rose 1.1%, the biggest monthly pop in more than a year. The better-than-expected gain was further bolstered by sharp upward revisions to the data in the previous month. Sizable jumps for non-store retailers (+2.7%), general merchandise (+1.1%) and building materials (+0.7%) lifted the headline gain.

The data dashed investor expectations of meaningful rate cuts this year by the FED and telegraphed to home buyers, sellers and builders, a 7% mortgage rate may be with us for longer than hoped. By the end of the month, FED FUNDS future traders had no bets on rate cuts for the remainder of the year that were better than 50/50. Sustained higher short-term yields mean better returns on investment pools like the Treasurer's Pooled Investment Fund.

Locally, the Inland Empire has enjoyed strong construction growth, in part benefitting from its central location in southern California and establishing itself as a key hub for big-box and logistics buildings. This activity has supported construction growth and employment in prior quarters. Now though, supply seems to have over delivered as reports mount of downward pressure on rent. Residential home sales, though, grew 2.1% on a year over year basis even as prices increased 5.7%.

In interest rate markets, the 2-year Treasury note began the month at a yield of 4.70% and ended the month at 5.03%. 5-year Treasury Notes began the month trading at a 4.33% yield and ended the month at 4.71%. Stocks fell with the Dow Jones Industrial Average starting the month at 39,600 and ending at 37,800.

Matt Jennings

Treasurer-Tax Collector

## Treasurer Tax-Collector Statement

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.

## PORTFOLIO SUMMARY

Month End Values \$ are

| Expressed in 000,000  | Apr-24    | Oct-23    | Apr-23    |
|-----------------------|-----------|-----------|-----------|
| Principal Value       | 16,377.47 | 13,310.26 | 15,023.34 |
| Market Value*         | 16,209.72 | 13,049.91 | 14,849.44 |
| Book Value*           | 16,439.71 | 13,354.19 | 15,080.01 |
| Unrealized Gain/Loss* | -229.99   | -304.28   | -230.57   |
| Paper Gain or Loss %  | -1.399%   | -2.279%   | -1.529%   |
| Yield                 | 4.41      | 4.07      | 3.66      |
| WAM (Yrs)             | 1.23      | 1.44      | 1.15      |

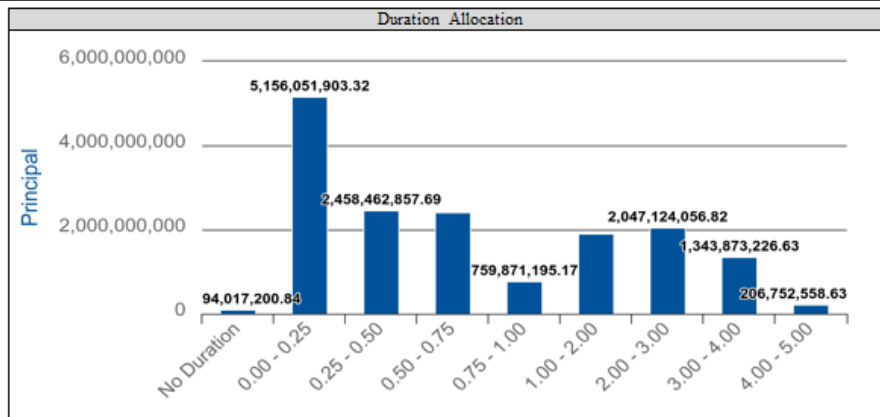
\* Market values do not include accrued interest.

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

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



# TPIF STATS

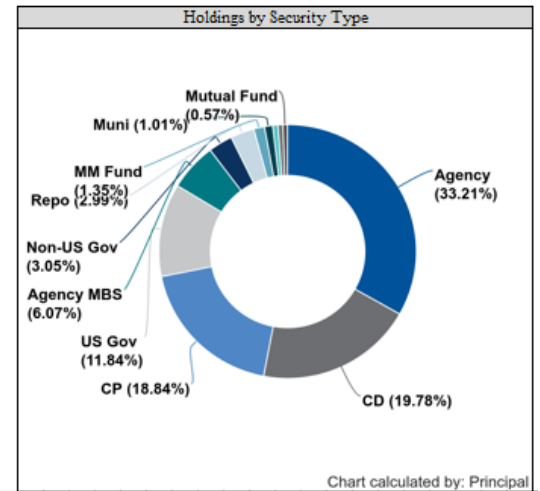


**Composite Credit Ratings**

| Rating | Market Value     |
|--------|------------------|
| AAA    | 7,394,804,413.25 |
| AA+    | 6,923,550.45     |
| AA     | 102,022,984.24   |
| NA     | 959,465,168.24   |
| NR     | 91,658,431.10    |
| A-1+   | 7,654,846,010.77 |

**Holdings by Security Type**

| Security Type Category | Days to Final Maturity | Par Value                | Market Price   | Yield        | Principal                |
|------------------------|------------------------|--------------------------|----------------|--------------|--------------------------|
| Mutual Fund            | ---                    | 93,213,169.12            | 1.0086         | 4.880        | 94,017,200.84            |
| Agency CMO             | 488                    | 101,987,933.25           | 97.4864        | 5.082        | 99,191,340.65            |
| Corporate              | 735                    | 112,674,000.00           | 97.9664        | 4.691        | 111,287,587.12           |
| Muni                   | 514                    | 164,420,000.00           | 98.2311        | 2.610        | 165,624,065.00           |
| MM Fund                | 0                      | 221,000,000.00           | 1.0000         | 5.244        | 221,000,000.00           |
| Repo                   | 2                      | 490,000,000.00           | 100.0000       | 5.360        | 490,000,000.00           |
| Non-US Gov             | 564                    | 505,000,000.00           | 98.3311        | 4.060        | 498,994,341.67           |
| Agency MBS             | 1267                   | 1,014,016,242.39         | 96.1672        | 4.535        | 993,284,658.29           |
| US Gov                 | 448                    | 1,965,000,000.00         | 96.9199        | 3.654        | 1,938,551,415.48         |
| CP                     | 55                     | 3,128,450,000.00         | 99.4828        | 5.399        | 3,086,150,580.75         |
| CD                     | 162                    | 3,240,000,000.00         | 100.0002       | 5.435        | 3,240,013,791.91         |
| Agency                 | 727                    | 5,477,559,250.00         | 96.8480        | 3.428        | 5,439,359,288.64         |
| <b>Total</b>           | <b>448</b>             | <b>16,513,320,594.75</b> | <b>96.2729</b> | <b>4.410</b> | <b>16,377,474,270.35</b> |



# PORTFOLIO CASHFLOWS

| Month         | Monthly Receipts | Monthly Disbursements | Difference        | Required Matured Investments | Balance         | Actual Investments Maturing | Available to Invest > 1 Year |
|---------------|------------------|-----------------------|-------------------|------------------------------|-----------------|-----------------------------|------------------------------|
| 05/2024       |                  |                       |                   |                              | 105.50          |                             |                              |
| 05/2024       | 2,300.00         | 3,075.25              | (775.25)          | 669.75                       | 0.00            | 2,347.30                    |                              |
| 06/2024       | 2,100.00         | 2,300.00              | (200.00)          | 200.00                       | 0.00            | 1,321.00                    |                              |
| 07/2024       | 1,200.00         | 2,300.00              | (1,100.00)        | 1100.00                      | 0.00            | 918.21                      |                              |
| 08/2024       | 1,700.00         | 2,000.00              | (300.00)          | 300.00                       | 0.00            | 675.91                      |                              |
| 09/2024       | 2,300.00         | 1,900.00              | 400.00            |                              | 400.00          | 747.72                      |                              |
| 10/2024       | 2,691.73         | 3,100.00              | (408.27)          | 8.27                         | 0.00            | 930.83                      |                              |
| 11/2024       | 2,200.00         | 2,050.00              | 150.00            |                              | 150.00          | 730.12                      |                              |
| 12/2024       | 3,082.00         | 1,933.00              | 1,149.00          |                              | 1,299.00        | 661.97                      |                              |
| 01/2025       | 1,905.00         | 3,521.06              | (1,616.06)        | 317.06                       | 0.00            | 1,248.63                    |                              |
| 02/2025       | 2,106.00         | 2,756.00              | (650.00)          | 650.00                       | 0.00            | 384.74                      |                              |
| 03/2025       | 3,334.00         | 3,227.00              | 107.00            |                              | 107.00          | 247.02                      |                              |
| 04/2025       | 4,276.00         | 3,329.00              | 947.00            |                              | 1,054.00        | 297.38                      |                              |
| <b>TOTALS</b> | <b>29,194.73</b> | <b>31,491.31</b>      | <b>(2,296.58)</b> | <b>3,245.08</b>              | <b>3,115.50</b> | <b>10,510.84</b>            | <b>13,268.24</b>             |
|               |                  |                       |                   | <b>19.65%</b>                |                 | <b>63.65%</b>               | <b>80.35%</b>                |

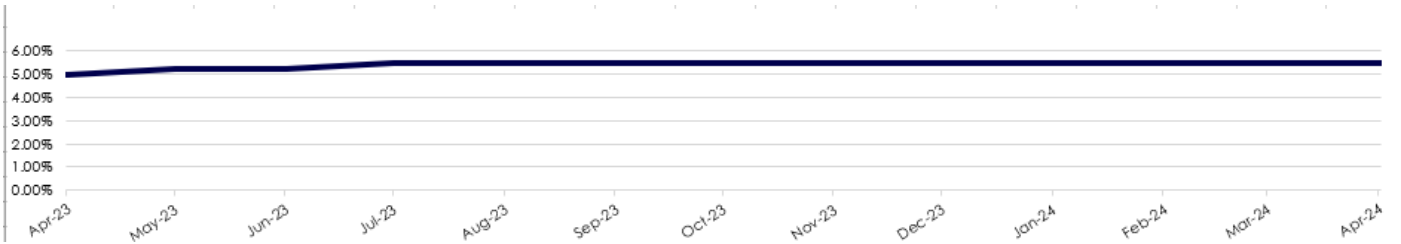
\*Values listed in Cash Flow table are in millions

# FIXED INCOME MARKETS

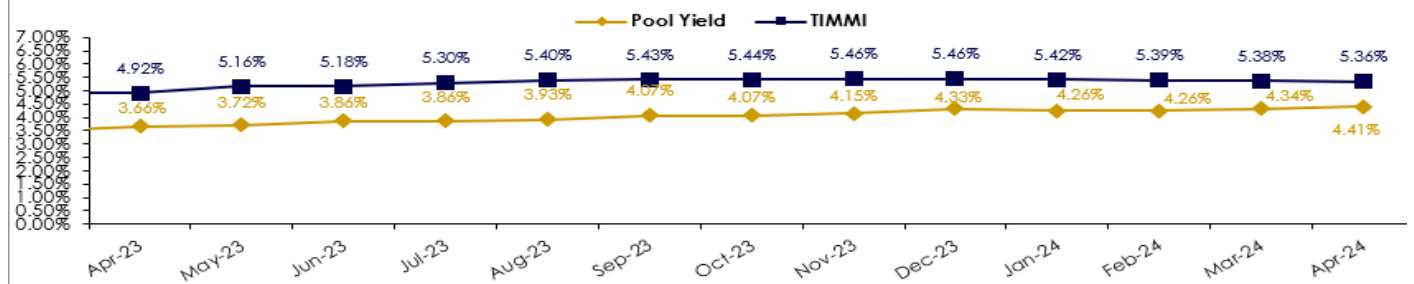
## FED FUNDS UPPER LIMIT RATE

Fed Fund Rate: 5.25% to 5.50%

Next FOMC Scheduled Meeting: 05/1/2024



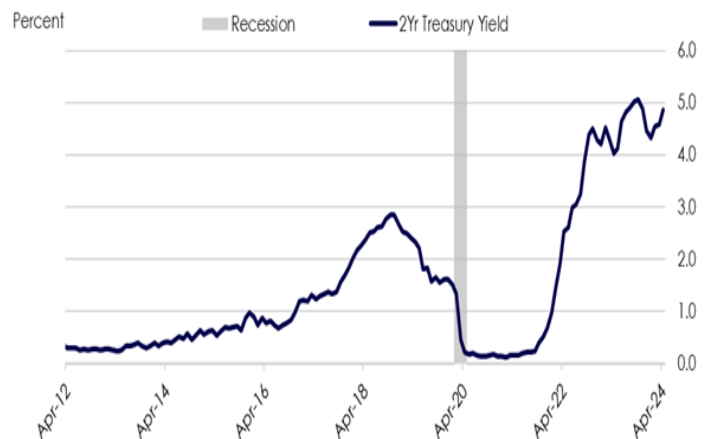
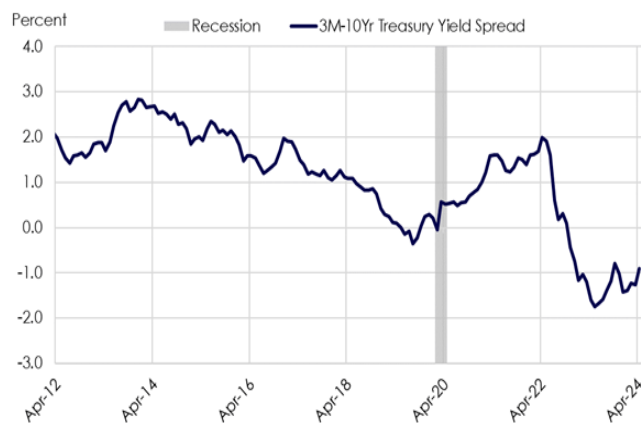
## TIMMI



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 |
|-------------------------|------|------|------|------|------|------|-------|-------|
| 04/30/2024 - 04/01/2024 | 0.02 | 0.08 | 0.19 | 0.32 | 0.36 | 0.38 | 0.36  | 0.32  |
| 04/30/2024              | 5.46 | 5.44 | 5.25 | 5.04 | 4.87 | 4.72 | 4.69  | 4.79  |
| 04/01/2024              | 5.44 | 5.36 | 5.06 | 4.72 | 4.51 | 4.34 | 4.33  | 4.47  |

# 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 Boon Value |
|-----------------------------------------------------------------------------------------------------------------------|------------------------|---------------------|------------------------|--------------------------|---------------------------------------|----------------------------|------------------------|
|                                                                                                                       | Maximum Maturity       | Author-ized % Limit | S&P/ Moody's           | Maximum Maturity         | Authorized % Limit                    | S&P/ Moody's               |                        |
| <b>MUNICIPAL BONDS (MUNI)</b>                                                                                         | 5 YEARS                | NO LIMIT            | NA                     | 5 YEARS                  | 15%                                   | AA-/Aa3/AA-                | <b>1.00%</b>           |
| <b>U.S. TREASURIES</b>                                                                                                | 5 YEARS                | NO LIMIT            | NA                     | 5 YEARS                  | 100%                                  | NA                         | <b>11.85%</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>39.88%</b>          |
| <b>COMMERCIAL PAPER (CP)</b>                                                                                          | 270 DAYS               | 40%                 | A1/P1                  | 270 DAYS                 | 40%                                   | A1/P1/F1                   | <b>18.93%</b>          |
| <b>NEGOTIABLE CERTIFICATE OF DEPOSITS &amp; COLLATERALIZED TIME DEPOSITS (NCD &amp; TCD)</b>                          | 5 YEARS                | 30%                 | NA                     | 2 YEAR                   | 20%                                   | A1/P1/F1                   | <b>19.71%</b>          |
| <b>INT'L BANK FOR RECON-STRUCTION AND DEVELOPMENT, INT'L FINANCE CORPORATION, AND INTER-AMERICAN DEVELOPMENT BANK</b> | NA                     | NA                  | NA                     | 5 YEARS                  | 20%                                   | AA/Aa/AA                   | <b>3.05%</b>           |
| <b>REPURCHASE AGREEMENTS (REPO)</b>                                                                                   | 1 YEARS                | NO LIMIT            | NA                     | 45 DAYS                  | 40% max, 25% in term repo over 7 days | NA                         | <b>2.98%</b>           |
| <b>REVERSE REPOS</b>                                                                                                  | 92 DAYS                | 20%                 | NA                     | 60 DAYS                  | 10%                                   | NA                         | <b>0.00%</b>           |
| <b>MEDIUM TERM NOTES (MTNO) CORPORATE NOTES</b>                                                                       | 5 YEARS                | 30%                 | A                      | 4 YEARS                  | 20%                                   | A/A2/A                     | <b>0.68%</b>           |
| <b>CALTRUST SHORT TERM FUND</b>                                                                                       | NA                     | NA                  | NA                     | DAILY LIQUIDITY          | 1.00%                                 | NA                         | <b>0.57%</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>1.34%</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>0.60%</b>           |

Agency  
AGCY BOND

| Cusip      | Description                            | Yield | Market Price | Final Maturity | Par Value     | Market Value  | Book Value    | Net Unrealized Gain/Loss |
|------------|----------------------------------------|-------|--------------|----------------|---------------|---------------|---------------|--------------------------|
| 3130AWBC3  | FEDERAL HOME LOAN BANKS                | 5.210 | 99.9990      | 05/01/2024     | 50,000,000.00 | 49,999,500.00 | 50,000,000.00 | (500.00)                 |
| 3135GA2P5  | FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 0.356 | 99.9717      | 05/03/2024     | 3,500,000.00  | 3,499,009.50  | 3,499,998.90  | (989.40)                 |
| 3130AW3N8  | FEDERAL HOME LOAN BANKS                | 4.751 | 99.9845      | 05/08/2024     | 15,000,000.00 | 14,997,675.00 | 15,000,000.00 | (2,325.00)               |
| 3130AVM74  | FEDERAL HOME LOAN BANKS                | 4.383 | 99.9556      | 05/15/2024     | 15,000,000.00 | 14,993,340.00 | 15,000,000.00 | (6,660.00)               |
| 3130AVM90  | FEDERAL HOME LOAN BANKS                | 4.388 | 99.9526      | 05/15/2024     | 15,000,000.00 | 14,992,890.00 | 14,999,528.68 | (6,638.68)               |
| 3130AVZU9  | FEDERAL HOME LOAN BANKS                | 4.750 | 99.9696      | 05/15/2024     | 8,000,000.00  | 7,997,568.00  | 8,000,000.00  | (2,432.00)               |
| 3135GA3C3  | FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 0.350 | 99.7751      | 05/17/2024     | 10,000,000.00 | 9,977,510.00  | 10,000,000.00 | (22,490.00)              |
| 3135GA3C3  | FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 0.350 | 99.7751      | 05/17/2024     | 10,000,000.00 | 9,977,510.00  | 10,000,000.00 | (22,490.00)              |
| 3130AVKU5  | FEDERAL HOME LOAN BANKS                | 5.104 | 99.9856      | 05/17/2024     | 15,000,000.00 | 14,997,840.00 | 15,000,000.00 | (2,160.00)               |
| 3134GXCF9  | FEDERAL HOME LOAN MORTGAGE CORP        | 0.400 | 99.6802      | 05/24/2024     | 10,000,000.00 | 9,968,020.00  | 10,000,000.00 | (31,980.00)              |
| 3134GXCF9  | FEDERAL HOME LOAN MORTGAGE CORP        | 0.400 | 99.6802      | 05/24/2024     | 10,000,000.00 | 9,968,020.00  | 10,000,000.00 | (31,980.00)              |
| 3134GVYX0  | FEDERAL HOME LOAN MORTGAGE CORP        | 0.500 | 99.5670      | 06/03/2024     | 10,000,000.00 | 9,956,700.00  | 10,000,000.00 | (43,300.00)              |
| 3130AX3W6  | FEDERAL HOME LOAN BANKS                | 5.462 | 99.9946      | 06/14/2024     | 15,000,000.00 | 14,999,190.00 | 15,000,000.00 | (810.00)                 |
| 3133ENYX2  | FEDERAL FARM CREDIT BANKS FUNDING CORP | 3.439 | 99.7210      | 06/17/2024     | 10,000,000.00 | 9,972,100.00  | 9,997,666.07  | (25,566.07)              |
| 3134GXVS0  | FEDERAL HOME LOAN MORTGAGE CORP        | 2.900 | 99.6498      | 06/21/2024     | 10,000,000.00 | 9,964,980.00  | 10,000,000.00 | (35,020.00)              |
| 3134GWR32  | FEDERAL HOME LOAN MORTGAGE CORP        | 0.410 | 99.2732      | 06/24/2024     | 10,000,000.00 | 9,927,320.00  | 10,000,000.00 | (72,680.00)              |
| 3130AKLB0  | FEDERAL HOME LOAN BANKS                | 0.260 | 99.1948      | 06/28/2024     | 10,000,000.00 | 9,919,480.00  | 10,000,000.00 | (80,520.00)              |
| 3130AKLB0  | FEDERAL HOME LOAN BANKS                | 0.260 | 99.1948      | 06/28/2024     | 15,000,000.00 | 14,879,220.00 | 15,000,000.00 | (120,780.00)             |
| 3130AQ6U2  | FEDERAL HOME LOAN BANKS                | 1.000 | 99.2996      | 06/28/2024     | 25,000,000.00 | 24,824,900.00 | 25,000,000.00 | (175,100.00)             |
| 3134GV3A4  | FEDERAL HOME LOAN MORTGAGE CORP        | 0.500 | 99.1918      | 07/01/2024     | 5,000,000.00  | 4,959,590.00  | 5,000,000.00  | (40,410.00)              |
| 3134GV5R5  | FEDERAL HOME LOAN MORTGAGE CORP        | 0.570 | 99.0195      | 07/15/2024     | 5,000,000.00  | 4,950,975.00  | 5,000,000.00  | (49,025.00)              |
| 3134GYFM9  | FEDERAL HOME LOAN MORTGAGE CORP        | 5.050 | 99.8882      | 08/01/2024     | 15,000,000.00 | 14,983,230.00 | 15,000,000.00 | (16,770.00)              |
| 3136GAJ38  | FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 0.410 | 98.5964      | 08/12/2024     | 15,000,000.00 | 14,789,460.00 | 15,000,000.00 | (210,540.00)             |
| 3133EL4J0  | FEDERAL FARM CREDIT BANKS FUNDING CORP | 2.882 | 98.5181      | 08/19/2024     | 10,000,000.00 | 9,851,810.00  | 9,930,272.94  | (78,462.94)              |
| 3136GA4P31 | FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 0.450 | 98.5122      | 08/19/2024     | 3,701,000.00  | 3,645,936.52  | 3,701,000.00  | (55,063.48)              |
| 3135GA4R9  | FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 0.420 | 98.4644      | 08/23/2024     | 15,000,000.00 | 14,769,660.00 | 15,000,000.00 | (230,340.00)             |
| 3133EL5S9  | FEDERAL FARM CREDIT BANKS FUNDING CORP | 2.905 | 98.3207      | 09/03/2024     | 10,000,000.00 | 9,832,070.00  | 9,920,491.33  | (88,421.33)              |
| 3130AYEE2  | FEDERAL HOME LOAN BANKS                | 5.082 | 99.8381      | 09/09/2024     | 10,000,000.00 | 9,983,810.00  | 9,997,530.33  | (13,720.33)              |
| 3133EKQA7  | FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.693 | 98.8187      | 09/10/2024     | 2,064,000.00  | 2,039,617.97  | 2,066,794.33  | (27,176.37)              |
| 3134GWN85  | FEDERAL HOME LOAN MORTGAGE CORP        | 0.450 | 98.2127      | 09/10/2024     | 10,000,000.00 | 9,821,270.00  | 10,000,000.00 | (178,730.00)             |
| 3134GWL79  | FEDERAL HOME LOAN MORTGAGE CORP        | 0.400 | 98.1953      | 09/10/2024     | 10,000,000.00 | 9,819,530.00  | 10,000,000.00 | (180,470.00)             |
| 3134GWL79  | FEDERAL HOME LOAN MORTGAGE CORP        | 0.400 | 98.1953      | 09/10/2024     | 10,000,000.00 | 9,819,530.00  | 10,000,000.00 | (180,470.00)             |
| 3134GWN44  | FEDERAL HOME LOAN MORTGAGE CORP        | 0.450 | 98.1992      | 09/11/2024     | 10,000,000.00 | 9,819,920.00  | 10,000,000.00 | (180,080.00)             |
| 3130ATVD6  | FEDERAL HOME LOAN BANKS                | 5.479 | 99.7896      | 09/13/2024     | 46,405,000.00 | 46,307,363.88 | 46,304,455.83 | 2,908.05                 |
| 3136GA43H4 | FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 0.400 | 98.1522      | 09/16/2024     | 10,000,000.00 | 9,815,220.00  | 10,000,000.00 | (184,780.00)             |
| 3133EKP75  | FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.671 | 98.5801      | 09/17/2024     | 6,128,000.00  | 6,040,988.53  | 6,126,400.04  | (85,411.51)              |
| 3130AXE38  | FEDERAL HOME LOAN BANKS                | 5.533 | 100.0156     | 09/20/2024     | 35,000,000.00 | 35,005,460.00 | 34,995,776.20 | 9,683.80                 |
| 3134GXVM3  | FEDERAL HOME LOAN MORTGAGE CORP        | 3.001 | 99.0194      | 09/23/2024     | 15,000,000.00 | 14,852,910.00 | 15,000,000.00 | (147,090.00)             |
| 3130ANX88  | FEDERAL HOME LOAN BANKS                | 0.500 | 98.0027      | 09/27/2024     | 10,000,000.00 | 9,800,270.00  | 10,000,000.00 | (199,730.00)             |
| 3130ALTH7  | FEDERAL HOME LOAN BANKS                | 0.510 | 97.9667      | 09/30/2024     | 25,000,000.00 | 24,491,675.00 | 25,000,000.00 | (508,325.00)             |
| 3130APBH7  | FEDERAL HOME LOAN BANKS                | 0.590 | 97.9908      | 09/30/2024     | 20,000,000.00 | 19,598,160.00 | 19,998,335.77 | (400,175.77)             |
| 3133EPYB5  | FEDERAL FARM CREDIT BANKS FUNDING CORP | 5.362 | 100.0292     | 10/10/2024     | 25,553,000.00 | 25,560,461.48 | 25,567,189.15 | (6,727.67)               |
| 3130AXL71  | FEDERAL HOME LOAN BANKS                | 5.451 | 100.0298     | 10/11/2024     | 55,000,000.00 | 55,016,390.00 | 55,011,715.63 | 4,674.38                 |
| 3130AXL71  | FEDERAL HOME LOAN BANKS                | 5.336 | 100.0298     | 10/11/2024     | 75,000,000.00 | 75,022,350.00 | 75,051,375.00 | (29,025.00)              |
| 3130ARMT5  | FEDERAL HOME LOAN BANKS                | 2.838 | 98.7159      | 10/25/2024     | 10,000,000.00 | 9,871,590.00  | 9,998,253.29  | (126,663.29)             |
| 3130AXZM3  | FEDERAL HOME LOAN BANKS                | 5.131 | 99.8495      | 11/01/2024     | 50,000,000.00 | 49,924,750.00 | 50,000,000.00 | (75,250.00)              |
| 3135G06E8  | FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 0.420 | 97.2738      | 11/18/2024     | 10,000,000.00 | 9,727,380.00  | 10,000,000.00 | (272,620.00)             |
| 3130AXV70  | FEDERAL HOME LOAN BANKS                | 5.271 | 99.9031      | 11/20/2024     | 5,000,000.00  | 4,995,155.00  | 4,999,442.31  | (4,287.31)               |
| 3130ALF25  | FEDERAL HOME LOAN BANKS                | 0.400 | 97.1711      | 11/26/2024     | 5,000,000.00  | 4,858,555.00  | 5,000,000.00  | (141,445.00)             |
| 3130AXYT9  | FEDERAL HOME LOAN BANKS                | 5.300 | 99.8497      | 12/06/2024     | 9,410,000.00  | 9,395,856.77  | 9,410,000.00  | (14,143.23)              |
| 3130AK3T1  | FEDERAL HOME LOAN BANKS                | 0.500 | 97.0624      | 12/09/2024     | 10,000,000.00 | 9,706,240.00  | 10,000,000.00 | (293,760.00)             |
| 3133ENGNA  | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.970 | 97.3150      | 12/09/2024     | 10,000,000.00 | 9,731,500.00  | 10,000,000.00 | (268,500.00)             |
| 3135GAKL4  | FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 5.320 | 99.8594      | 12/10/2024     | 10,000,000.00 | 9,985,940.00  | 10,000,000.00 | (14,060.00)              |
| 3135GAKL4  | FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 5.320 | 99.8594      | 12/10/2024     | 50,000,000.00 | 49,929,700.00 | 50,000,000.00 | (70,300.00)              |
| 3130ANR88  | FEDERAL HOME LOAN BANKS                | 0.553 | 96.9813      | 12/17/2024     | 10,000,000.00 | 9,698,130.00  | 9,999,806.23  | (301,676.23)             |
| 3133EMLP5  | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.339 | 96.7805      | 12/23/2024     | 10,000,000.00 | 9,678,050.00  | 9,998,783.38  | (320,733.38)             |
| 3133EMLP5  | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.320 | 96.7805      | 12/23/2024     | 5,000,000.00  | 4,839,025.00  | 5,000,000.00  | (160,975.00)             |
| 3133EMLP5  | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.320 | 96.7805      | 12/23/2024     | 15,000,000.00 | 14,517,075.00 | 15,000,000.00 | (482,925.00)             |
| 3133ENKS8  | FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.202 | 97.1634      | 01/06/2025     | 5,000,000.00  | 4,858,170.00  | 4,997,422.09  | (139,252.09)             |
| 3135G0X24  | FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 1.098 | 97.4887      | 01/07/2025     | 10,000,000.00 | 9,748,870.00  | 10,035,416.54 | (286,546.54)             |
| 3130AY3H7  | FEDERAL HOME LOAN BANKS                | 5.454 | 99.9067      | 01/08/2025     | 4,955,000.00  | 4,950,376.99  | 4,955,000.00  | (4,623.02)               |
| 3135GALA7  | FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 5.300 | 99.8217      | 01/08/2025     | 10,000,000.00 | 9,982,170.00  | 10,000,000.00 | (17,830.00)              |
| 3135GALB5  | FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 5.300 | 99.8185      | 01/08/2025     | 10,000,000.00 | 9,981,850.00  | 10,000,000.00 | (18,150.00)              |
| 3130B0FE4  | FEDERAL HOME LOAN BANKS                | 5.093 | 99.7815      | 01/08/2025     | 50,000,000.00 | 49,890,750.00 | 50,000,000.00 | (109,250.00)             |
| 3130B0FE4  | FEDERAL HOME LOAN BANKS                | 5.093 | 99.7815      | 01/08/2025     | 50,000,000.00 | 49,890,750.00 | 50,000,000.00 | (109,250.00)             |
| 3130B0FP9  | FEDERAL HOME LOAN BANKS                | 5.049 | 99.7520      | 01/08/2025     | 25,000,000.00 | 24,938,000.00 | 25,000,000.00 | (62,000.00)              |
| 3134GWET9  | FEDERAL HOME LOAN MORTGAGE CORP        | 0.510 | 96.4675      | 01/29/2025     | 15,000,000.00 | 14,470,125.00 | 15,000,000.00 | (529,875.00)             |
| 3130AYWB8  | FEDERAL HOME LOAN BANKS                | 5.250 | 99.7688      | 02/07/2025     | 10,000,000.00 | 9,976,880.00  | 10,000,000.00 | (23,120.00)              |
| 3130AYWS1  | FEDERAL HOME LOAN BANKS                | 5.020 | 99.6033      | 02/13/2025     | 25,000,000.00 | 24,900,825.00 | 25,000,000.00 | (99,175.00)              |
| 3133ENPY0  | FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.764 | 97.1699      | 02/25/2025     | 5,000,000.00  | 4,858,495.00  | 4,999,452.55  | (140,957.55)             |
| 3133EMSC7  | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.512 | 96.0260      | 03/03/2025     | 10,000,000.00 | 9,602,600.00  | 9,997,379.98  | (394,779.98)             |
| 3133EMSC7  | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.480 | 96.0260      | 03/03/2025     | 5,000,000.00  | 4,801,300.00  | 5,000,000.00  | (198,700.00)             |
| 3130AR4V0  | FEDERAL HOME LOAN BANKS                | 2.150 | 97.2713      | 03/14/2025     | 5,000,000.00  | 4,863,565.00  | 5,000,000.00  | (136,435.00)             |
| 3130AR4G3  | FEDERAL HOME LOAN BANKS                | 4.264 | 97.4168      | 03/14/2025     | 3,500,000.00  | 3,409,588.00  | 3,441,730.46  | (32,142.46)              |
| 3130ALLP7  | FEDERAL HOME LOAN BANKS                | 0.688 | 95.9747      | 03/17/2025     | 15,000,000.00 | 14,396,205.00 | 14,995,041.08 | (598,836.08)             |
| 3130ALLP7  | FEDERAL HOME LOAN BANKS                | 0.701 | 95.9747      | 03/17/2025     | 25,000,000.00 | 23,993,675.00 | 24,988,872.95 | (995,197.95)             |
| 3130ALN34  | FEDERAL HOME LOAN BANKS                | 0.700 | 95.9477      | 03/24/2025     | 10,000,000.00 | 9,594,770.00  | 10,000,000.00 | (405,230.00)             |
| 3134GWT22  | FEDERAL HOME LOAN MORTGAGE CORP        | 0.475 | 95.7535      | 03/24/2025     | 15,000,000.00 | 14,363,025.00 | 15,000,000.00 | (636,975.00)             |
| 3130ALNK6  | FEDERAL HOME LOAN BANKS                | 0.625 | 95.8717      | 03/25/2025     | 10,000,000.00 | 9,587,170.00  | 10,000,000.00 | (412,830.00)             |
| 3130ALKF0  | FEDERAL HOME LOAN BANKS                | 0.625 | 95.8717      | 03/25/2025     | 10,000,000.00 | 9,587,170.00  | 10,000,000.00 | (412,830.00)             |
| 3130ALKF0  | FEDERAL HOME LOAN BANKS                | 0.625 | 95.8717      | 03/25/2025     | 10,000,000.00 | 9,587,170.00  | 10,000,000.00 | (412,830.00)             |
| 3130AR7D7  | FEDERAL HOME LOAN BANKS                | 2.050 | 97.1139      | 03/25/2025     | 5,000,000.00  | 4,855,695.00  | 5,000,000.00  | (144,305.00)             |
| 3134GW26   | FEDERAL HOME LOAN MORTGAGE CORP        | 0.500 | 95.7371      | 03/28/2025     | 10,000,000.00 | 9,573,710.00  | 10,000,000.00 | (426,290.00)             |
| 3133EMUP5  | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.710 | 95.8662      | 04/01/2025     | 10,000,000.00 | 9,586,620.00  | 10,000,000.00 | (413,380.00)             |
| 3133EMUP5  | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.710 | 95.8662      | 04/01/2025     | 10,000,000.00 | 9,586,620.00  | 10,000,000.00 | (413,380.00)             |
| 3130B0RM3  | FEDERAL HOME LOAN BANKS                | 5.151 | 99.7003      | 04/02/2025     | 10,000,000.00 | 9,970,030.00  | 10,000,000.00 | (29,970.00)              |
| 3133EPT39  | FEDERAL FARM CREDIT BANKS FUNDING CORP | 5.217 | 99.7306      | 04/03/2025     | 20,000,000.00 | 19,946,120.00 | 20,000,000.00 | (53,880.00)              |
| 3130ALWL4  | FEDERAL HOME LOAN BANKS                | 0.720 | 95.7982      | 04/08/2025     | 15,000,000.00 | 14,369,730.00 | 15,000,000.00 | (630,270.00)             |
| 3130B0XK0  | FEDERAL HOME LOAN BANKS                | 5.500 | 99.9171      | 04/17/2025     | 20,000,000.00 | 19,983,420.00 | 20,000,000.00 | (16,580.00)              |
| 3130B0WM7  | FEDERAL HOME LOAN BANKS                | 5.504 | 99.9109      | 05/13/2025     | 25,000,000.00 | 24,977,725.00 | 25,000,000.00 | (22,275.                 |

|           |                                        |       |         |            |               |               |               |                |
|-----------|----------------------------------------|-------|---------|------------|---------------|---------------|---------------|----------------|
| 3134GVB31 | FEDERAL HOME LOAN MORTGAGE CORP        | 0.760 | 95.2425 | 05/28/2025 | 15,000,000.00 | 14,286,375.00 | 14,998,383.48 | (712,008.48)   |
| 3130ARS6  | FEDERAL HOME LOAN BANKS                | 2.900 | 97.4648 | 05/29/2025 | 10,000,000.00 | 9,746,480.00  | 10,000,000.00 | (253,520.00)   |
| 3134GVE95 | FEDERAL HOME LOAN MORTGAGE CORP        | 0.650 | 95.0730 | 06/09/2025 | 15,000,000.00 | 14,260,950.00 | 15,000,000.00 | (739,050.00)   |
| 3133ELH80 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.680 | 95.0143 | 06/10/2025 | 5,025,000.00  | 4,774,468.58  | 5,025,000.00  | (250,531.43)   |
| 3134GWP91 | FEDERAL HOME LOAN MORTGAGE CORP        | 0.500 | 94.7548 | 06/16/2025 | 5,000,000.00  | 4,737,740.00  | 5,000,000.00  | (262,260.00)   |
| 3130ALHZ0 | FEDERAL HOME LOAN BANKS                | 0.530 | 94.7643 | 06/18/2025 | 10,000,000.00 | 9,476,430.00  | 10,000,000.00 | (523,570.00)   |
| 3135GAAZ4 | FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 0.500 | 94.6618 | 06/24/2025 | 10,000,000.00 | 9,466,180.00  | 10,000,000.00 | (533,820.00)   |
| 3134GXYR9 | FEDERAL HOME LOAN MORTGAGE CORP        | 3.560 | 98.0123 | 06/27/2025 | 10,000,000.00 | 9,801,230.00  | 10,000,000.00 | (198,770.00)   |
| 3136G4XK4 | FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 0.650 | 94.7593 | 06/30/2025 | 5,000,000.00  | 4,737,965.00  | 5,000,000.00  | (262,035.00)   |
| 3130ALU93 | FEDERAL HOME LOAN BANKS                | 0.750 | 94.8720 | 06/30/2025 | 10,000,000.00 | 9,487,200.00  | 10,000,000.00 | (512,800.00)   |
| 3136G4XZ1 | FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 0.740 | 94.8594 | 06/30/2025 | 5,000,000.00  | 4,742,970.00  | 5,000,000.00  | (257,030.00)   |
| 3136G4XR9 | FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 0.740 | 94.7939 | 07/07/2025 | 14,900,000.00 | 14,124,291.10 | 14,900,000.00 | (775,708.90)   |
| 3136G4YU1 | FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 0.730 | 94.6955 | 07/15/2025 | 15,000,000.00 | 14,204,325.00 | 15,000,000.00 | (795,675.00)   |
| 3136G4C27 | FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 0.700 | 94.5306 | 07/29/2025 | 15,000,000.00 | 14,179,590.00 | 15,000,000.00 | (820,410.00)   |
| 3136G4D75 | FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 0.600 | 94.4119 | 07/29/2025 | 10,000,000.00 | 9,441,190.00  | 10,000,000.00 | (558,810.00)   |
| 3136G4F32 | FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 0.600 | 94.4119 | 07/29/2025 | 10,000,000.00 | 9,441,190.00  | 10,000,000.00 | (558,810.00)   |
| 3136G4B77 | FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 0.700 | 94.4520 | 08/04/2025 | 15,000,000.00 | 14,167,800.00 | 15,000,000.00 | (832,200.00)   |
| 3136G4B77 | FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 0.700 | 94.4520 | 08/04/2025 | 10,000,000.00 | 9,445,200.00  | 10,000,000.00 | (554,800.00)   |
| 3133EPKA2 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.019 | 98.4379 | 08/18/2025 | 10,000,000.00 | 9,843,790.00  | 9,997,984.20  | (154,194.20)   |
| 3136G4H63 | FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 0.550 | 94.1038 | 08/19/2025 | 15,000,000.00 | 14,115,570.00 | 15,000,000.00 | (884,430.00)   |
| 3134GWLW4 | FEDERAL HOME LOAN MORTGAGE CORP        | 0.625 | 94.2026 | 08/19/2025 | 10,000,000.00 | 9,420,260.00  | 10,000,000.00 | (579,740.00)   |
| 3130ALFN9 | FEDERAL HOME LOAN BANKS                | 0.550 | 94.0366 | 08/25/2025 | 5,000,000.00  | 4,701,830.00  | 5,000,000.00  | (298,170.00)   |
| 3136G4X40 | FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 0.600 | 94.0882 | 08/26/2025 | 10,000,000.00 | 9,408,820.00  | 10,000,000.00 | (591,180.00)   |
| 3136G4ZF9 | FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 0.625 | 94.0965 | 08/27/2025 | 5,000,000.00  | 4,704,825.00  | 5,000,000.00  | (295,175.00)   |
| 3136G4Q97 | FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 0.650 | 94.1280 | 08/27/2025 | 8,650,000.00  | 8,142,072.00  | 8,650,000.00  | (507,928.00)   |
| 3134GXS47 | FEDERAL HOME LOAN MORTGAGE CORP        | 5.339 | 98.5313 | 08/28/2025 | 25,489,000.00 | 25,114,643.06 | 25,127,287.26 | (12,644.20)    |
| 3134GWL38 | FEDERAL HOME LOAN MORTGAGE CORP        | 0.540 | 93.7747 | 09/15/2025 | 10,000,000.00 | 9,377,470.00  | 10,000,000.00 | (622,530.00)   |
| 3134GWL38 | FEDERAL HOME LOAN MORTGAGE CORP        | 0.540 | 93.7747 | 09/15/2025 | 15,000,000.00 | 14,066,205.00 | 15,000,000.00 | (933,795.00)   |
| 3137EAEX3 | FEDERAL HOME LOAN MORTGAGE CORP        | 0.497 | 93.5180 | 09/23/2025 | 10,000,000.00 | 9,351,800.00  | 9,983,169.96  | (631,369.96)   |
| 3134GWTG1 | FEDERAL HOME LOAN MORTGAGE CORP        | 0.600 | 93.6745 | 09/30/2025 | 5,000,000.00  | 4,683,725.00  | 5,000,000.00  | (316,275.00)   |
| 3135G06A6 | FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 0.580 | 93.4124 | 10/20/2025 | 10,000,000.00 | 9,341,240.00  | 10,000,000.00 | (658,760.00)   |
| 3135G06A6 | FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 0.587 | 93.4124 | 10/20/2025 | 10,000,000.00 | 9,341,240.00  | 9,998,960.94  | (657,720.94)   |
| 3134GWZV1 | FEDERAL HOME LOAN MORTGAGE CORP        | 1.238 | 93.4883 | 10/22/2025 | 15,000,000.00 | 14,023,245.00 | 14,873,225.49 | (849,980.49)   |
| 3136G45C3 | FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 0.540 | 93.2648 | 10/27/2025 | 10,000,000.00 | 9,326,480.00  | 10,000,000.00 | (673,520.00)   |
| 3134GW3X2 | FEDERAL HOME LOAN MORTGAGE CORP        | 0.625 | 93.3849 | 10/27/2025 | 10,000,000.00 | 9,338,490.00  | 10,000,000.00 | (661,510.00)   |
| 3134GW3Z7 | FEDERAL HOME LOAN MORTGAGE CORP        | 0.600 | 93.3386 | 10/28/2025 | 10,000,000.00 | 9,333,860.00  | 10,000,000.00 | (666,140.00)   |
| 3134GW3Y0 | FEDERAL HOME LOAN MORTGAGE CORP        | 0.550 | 93.2679 | 10/28/2025 | 10,000,000.00 | 9,326,790.00  | 10,000,000.00 | (673,210.00)   |
| 3136G46S7 | FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 0.560 | 93.2820 | 10/28/2025 | 5,000,000.00  | 4,664,100.00  | 5,000,000.00  | (335,900.00)   |
| 3135G06C2 | FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 0.600 | 93.3275 | 10/29/2025 | 10,000,000.00 | 9,332,750.00  | 10,000,000.00 | (667,250.00)   |
| 3135G06C2 | FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 0.604 | 93.3275 | 10/29/2025 | 10,000,000.00 | 9,332,750.00  | 9,999,401.59  | (666,651.59)   |
| 3136G46N8 | FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 0.600 | 93.3275 | 10/29/2025 | 5,000,000.00  | 4,666,375.00  | 5,000,000.00  | (333,625.00)   |
| 3135GA2N0 | FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 0.550 | 93.1881 | 11/04/2025 | 10,000,000.00 | 9,318,810.00  | 10,000,000.00 | (681,190.00)   |
| 3135G06G3 | FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 0.573 | 93.2255 | 11/07/2025 | 14,000,000.00 | 13,051,570.00 | 13,984,714.93 | (933,144.93)   |
| 3134GXBMS | FEDERAL HOME LOAN MORTGAGE CORP        | 0.600 | 93.1852 | 11/12/2025 | 5,000,000.00  | 4,659,260.00  | 5,000,000.00  | (340,740.00)   |
| 3134GXBMS | FEDERAL HOME LOAN MORTGAGE CORP        | 0.600 | 93.1852 | 11/12/2025 | 5,000,000.00  | 4,659,260.00  | 5,000,000.00  | (340,740.00)   |
| 3133EPC37 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.764 | 99.5206 | 11/13/2025 | 8,000,000.00  | 7,961,648.00  | 8,012,689.77  | (51,041.77)    |
| 3133EPC37 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.764 | 99.5206 | 11/13/2025 | 16,710,000.00 | 16,629,892.26 | 16,736,426.88 | (106,534.62)   |
| 3135GAZ23 | FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 0.560 | 93.0716 | 11/17/2025 | 10,000,000.00 | 9,307,160.00  | 10,000,000.00 | (692,840.00)   |
| 3135GAZ23 | FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 0.560 | 93.0716 | 11/17/2025 | 5,000,000.00  | 4,653,580.00  | 5,000,000.00  | (346,420.00)   |
| 3135GAZ23 | FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 0.560 | 93.0716 | 11/17/2025 | 5,000,000.00  | 4,653,580.00  | 5,000,000.00  | (346,420.00)   |
| 3135GA4P3 | FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 0.650 | 93.1923 | 11/18/2025 | 20,000,000.00 | 18,638,460.00 | 20,000,000.00 | (1,361,540.00) |
| 3135GA3Z2 | FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 0.600 | 93.0420 | 11/25/2025 | 15,000,000.00 | 13,956,300.00 | 15,000,000.00 | (1,043,700.00) |
| 3133EMLR1 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.506 | 92.5947 | 12/23/2025 | 12,430,000.00 | 11,509,521.21 | 12,428,769.94 | (919,248.73)   |
| 3134GXHL1 | FEDERAL HOME LOAN MORTGAGE CORP        | 0.700 | 92.8306 | 12/30/2025 | 10,000,000.00 | 9,283,060.00  | 10,000,000.00 | (716,940.00)   |
| 3134H1NW9 | FEDERAL HOME LOAN MORTGAGE CORP        | 4.900 | 99.0289 | 01/06/2026 | 10,000,000.00 | 9,902,890.00  | 10,000,000.00 | (97,110.00)    |
| 3130AYPE9 | FEDERAL HOME LOAN BANKS                | 4.800 | 99.0186 | 01/30/2026 | 10,000,000.00 | 9,901,860.00  | 10,000,000.00 | (98,140.00)    |
| 3130AL2G8 | FEDERAL HOME LOAN BANKS                | 0.615 | 92.0969 | 02/18/2026 | 5,000,000.00  | 4,604,845.00  | 4,998,647.89  | (393,802.89)   |
| 3130ALBX1 | FEDERAL HOME LOAN BANKS                | 0.580 | 92.0090 | 02/23/2026 | 10,000,000.00 | 9,200,900.00  | 10,000,000.00 | (799,100.00)   |
| 3130ALCV4 | FEDERAL HOME LOAN BANKS                | 2.112 | 92.2880 | 02/24/2026 | 25,000,000.00 | 23,072,000.00 | 24,410,045.64 | (1,338,045.64) |
| 3130AL6K5 | FEDERAL HOME LOAN BANKS                | 0.580 | 91.9875 | 02/25/2026 | 6,000,000.00  | 5,519,250.00  | 6,000,000.00  | (480,750.00)   |
| 3130ALEM2 | FEDERAL HOME LOAN BANKS                | 0.790 | 92.3461 | 02/25/2026 | 10,000,000.00 | 9,234,610.00  | 10,000,000.00 | (765,390.00)   |
| 3130ALEM2 | FEDERAL HOME LOAN BANKS                | 0.790 | 92.3461 | 02/25/2026 | 15,000,000.00 | 13,851,915.00 | 15,000,000.00 | (1,148,085.00) |
| 3130ALGR9 | FEDERAL HOME LOAN BANKS                | 0.850 | 92.4385 | 02/26/2026 | 10,000,000.00 | 9,243,850.00  | 10,000,000.00 | (756,150.00)   |
| 3130ALEY6 | FEDERAL HOME LOAN BANKS                | 3.157 | 92.2956 | 03/04/2026 | 16,160,000.00 | 14,914,968.96 | 15,501,864.90 | (586,895.94)   |
| 3130ALHH0 | FEDERAL HOME LOAN BANKS                | 3.040 | 92.5626 | 03/05/2026 | 10,500,000.00 | 9,719,073.00  | 10,122,986.73 | (403,913.73)   |
| 3133EP5K7 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.668 | 98.8812 | 03/13/2026 | 10,000,000.00 | 9,888,120.00  | 9,970,230.03  | (82,110.03)    |
| 3130ALEH3 | FEDERAL HOME LOAN BANKS                | 0.700 | 91.9967 | 03/16/2026 | 25,000,000.00 | 22,999,175.00 | 25,000,000.00 | (2,000,825.00) |
| 3130ALHS6 | FEDERAL HOME LOAN BANKS                | 0.750 | 92.0809 | 03/18/2026 | 10,000,000.00 | 9,208,090.00  | 10,000,000.00 | (791,910.00)   |
| 3130ALHS6 | FEDERAL HOME LOAN BANKS                | 0.750 | 92.0809 | 03/18/2026 | 10,000,000.00 | 9,208,090.00  | 10,000,000.00 | (791,910.00)   |
| 3130ALHG2 | FEDERAL HOME LOAN BANKS                | 0.750 | 92.0809 | 03/18/2026 | 10,000,000.00 | 9,208,090.00  | 10,000,000.00 | (791,910.00)   |
| 3130ALFW9 | FEDERAL HOME LOAN BANKS                | 0.790 | 92.1347 | 03/18/2026 | 15,000,000.00 | 13,820,205.00 | 15,000,000.00 | (1,179,795.00) |
| 3130ALGJ7 | FEDERAL HOME LOAN BANKS                | 1.000 | 92.4400 | 03/23/2026 | 9,750,000.00  | 9,012,900.00  | 9,750,000.00  | (737,100.00)   |
| 3130ALGJ7 | FEDERAL HOME LOAN BANKS                | 1.000 | 92.4400 | 03/23/2026 | 9,750,000.00  | 9,012,900.00  | 9,750,000.00  | (737,100.00)   |
| 3130ALGJ7 | FEDERAL HOME LOAN BANKS                | 1.000 | 92.4400 | 03/23/2026 | 19,500,000.00 | 18,025,800.00 | 19,500,000.00 | (1,474,200.00) |
| 3130ALGJ7 | FEDERAL HOME LOAN BANKS                | 1.016 | 92.4400 | 03/23/2026 | 8,921,250.00  | 8,246,803.50  | 8,918,571.30  | (671,767.80)   |
| 3130ALGJ7 | FEDERAL HOME LOAN BANKS                | 1.000 | 92.4400 | 03/23/2026 | 14,625,000.00 | 13,519,350.00 | 14,625,000.00 | (1,105,650.00) |
| 3130ALGJ7 | FEDERAL HOME LOAN BANKS                | 1.000 | 92.4400 | 03/23/2026 | 14,625,000.00 | 13,519,350.00 | 14,625,000.00 | (1,105,650.00) |
| 3130ALGJ7 | FEDERAL HOME LOAN BANKS                | 1.000 | 92.4400 | 03/23/2026 | 19,500,000.00 | 18,025,800.00 | 19,500,000.00 | (1,474,200.00) |
| 3130ALGJ7 | FEDERAL HOME LOAN BANKS                | 1.000 | 92.4400 | 03/23/2026 | 9,750,000.00  | 9,012,900.00  | 9,750,000.00  | (737,100.00)   |
| 3130ALGJ7 | FEDERAL HOME LOAN BANKS                | 3.010 | 92.4400 | 03/23/2026 | 19,500,000.00 | 18,025,800.00 | 18,804,395.80 | (778,595.80)   |
| 3130ALKL7 | FEDERAL HOME LOAN BANKS                | 0.850 | 92.2041 | 03/25/2026 | 10,000,000.00 | 9,220,410.00  | 10,000,000.00 | (779,590.00)   |
| 3130B0ZD4 | FEDERAL HOME LOAN BANKS                | 5.002 | 99.7623 | 03/30/2026 | 10,000,000.00 | 9,976,230.00  | 10,000,000.00 | (23,770.00)    |
| 3133ENUL2 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 3.110 | 96.1881 | 04/13/2026 | 10,000,000.00 | 9,618,810.00  | 10,000,000.00 | (381,190.00)   |
| 3133ERBJ9 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.994 | 99.6453 | 04/15/2026 | 10,000,000.00 | 9,964,530.00  | 9,978,188.77  | (13,658.77)    |
| 3133EMZS4 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.900 | 91.7822 | 05/18/2026 | 5,000,000.00  | 4,589,110.00  | 5,000,000.00  | (410,890.00)   |
| 3134GYRX2 | FEDERAL HOME LOAN MORTGAGE CORP        | 5.563 | 99.4799 | 05/18/2026 | 15,000,000.00 | 14,921,985.00 | 14,946,794.87 | (24,809.87)    |
| 3134GYRX2 | FEDERAL HOME LOAN MORTGAGE CORP        | 5.640 | 99.4799 | 05/18/2026 | 25,000,000.00 | 24,869,975.00 | 24,875,143.27 | (5,168.27)     |
| 3130AMJN3 | FEDERAL HOME LOAN BANKS                | 1.030 | 91.9582 | 05/26/2026 | 5,000,000.00  | 4,597,910.00  | 5,000,000.00  | (402,090.00)   |
| 3130AMKB7 | FEDERAL HOME LOAN BANKS                | 1.050 | 91.9969 | 05/26/2026 | 15,000,000.00 | 13,799,535.00 | 15,000,000.00 | (1,200,465.00) |
| 3130AMME9 | FEDERAL HOME LOAN BANKS                | 1.000 | 91.9002 | 05/26/2026 | 10,000,000.00 | 9,190,020.00  | 10,000,000.00 | (809,980.00)   |
| 313       |                                        |       |         |            |               |               |               |                |



|           |                                        |       |         |            |               |               |               |                |
|-----------|----------------------------------------|-------|---------|------------|---------------|---------------|---------------|----------------|
| 3130AN3R9 | FEDERAL HOME LOAN BANKS                | 1.130 | 91.6907 | 07/20/2026 | 10,000,000.00 | 9,169,070.00  | 10,000,000.00 | (830,930.00)   |
| 3133ENB66 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 3.174 | 96.0802 | 07/20/2026 | 10,000,000.00 | 9,608,020.00  | 9,995,010.27  | (386,990.27)   |
| 3130ANBx7 | FEDERAL HOME LOAN BANKS                | 1.000 | 91.3772 | 07/22/2026 | 10,000,000.00 | 13,706,580.00 | 15,000,000.00 | (1,293,420.00) |
| 3130ANAj9 | FEDERAL HOME LOAN BANKS                | 1.000 | 91.3317 | 07/27/2026 | 10,000,000.00 | 9,133,170.00  | 10,000,000.00 | (866,830.00)   |
| 3130ANAj9 | FEDERAL HOME LOAN BANKS                | 1.000 | 91.3317 | 07/27/2026 | 15,000,000.00 | 13,699,755.00 | 15,000,000.00 | (1,300,245.00) |
| 3133ENC99 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 3.629 | 97.1473 | 07/27/2026 | 20,000,000.00 | 19,429,460.00 | 20,000,000.00 | (570,540.00)   |
| 3133ENV72 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.638 | 98.8704 | 07/27/2026 | 5,000,000.00  | 4,943,520.00  | 4,986,154.57  | (42,634.57)    |
| 3133ENV72 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.590 | 98.8704 | 07/27/2026 | 5,000,000.00  | 4,943,520.00  | 4,991,033.29  | (47,513.29)    |
| 3133ENV72 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.477 | 98.8704 | 07/27/2026 | 5,000,000.00  | 4,943,520.00  | 5,002,545.23  | (59,025.23)    |
| 3133END80 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 2.873 | 95.7041 | 08/03/2026 | 10,000,000.00 | 9,570,410.00  | 10,026,846.27 | (456,436.27)   |
| 3130ANFD7 | FEDERAL HOME LOAN BANKS                | 1.000 | 91.2486 | 08/05/2026 | 10,000,000.00 | 9,124,860.00  | 10,000,000.00 | (875,140.00)   |
| 3133EPSW6 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.583 | 98.8694 | 08/14/2026 | 15,000,000.00 | 14,830,410.00 | 14,973,715.78 | (143,305.78)   |
| 3130ANE48 | FEDERAL HOME LOAN BANKS                | 1.000 | 91.1423 | 08/17/2026 | 10,000,000.00 | 9,114,230.00  | 10,000,000.00 | (885,770.00)   |
| 3130ANMH0 | FEDERAL HOME LOAN BANKS                | 1.100 | 91.3301 | 08/20/2026 | 10,000,000.00 | 9,133,010.00  | 10,000,000.00 | (866,990.00)   |
| 3130ANMH0 | FEDERAL HOME LOAN BANKS                | 1.668 | 91.3301 | 08/20/2026 | 10,000,000.00 | 9,133,010.00  | 9,874,465.37  | (741,455.37)   |
| 3130ANMH0 | FEDERAL HOME LOAN BANKS                | 3.132 | 91.3301 | 08/20/2026 | 15,000,000.00 | 13,699,515.00 | 14,345,319.11 | (645,804.11)   |
| 3133ENH45 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 3.137 | 95.9114 | 08/24/2026 | 5,000,000.00  | 4,795,570.00  | 4,998,727.29  | (203,157.29)   |
| 3133ENH45 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 3.294 | 95.9114 | 08/24/2026 | 5,000,000.00  | 4,795,570.00  | 4,981,814.26  | (186,244.26)   |
| 3130ANPF1 | FEDERAL HOME LOAN BANKS                | 1.000 | 91.0923 | 08/25/2026 | 10,000,000.00 | 9,109,230.00  | 10,000,000.00 | (890,770.00)   |
| 3130ANSC5 | FEDERAL HOME LOAN BANKS                | 1.000 | 91.0836 | 08/26/2026 | 15,000,000.00 | 13,662,540.00 | 15,000,000.00 | (1,337,460.00) |
| 3130ANTS9 | FEDERAL HOME LOAN BANKS                | 1.000 | 91.0836 | 08/26/2026 | 15,000,000.00 | 13,662,540.00 | 15,000,000.00 | (1,337,460.00) |
| 3130ATFH5 | FEDERAL HOME LOAN BANKS                | 3.941 | 97.2081 | 09/11/2026 | 5,000,000.00  | 4,860,405.00  | 4,979,324.76  | (118,919.76)   |
| 3130ATHV2 | FEDERAL HOME LOAN BANKS                | 4.312 | 98.3079 | 09/11/2026 | 1,000,000.00  | 983,079.00    | 998,673.23    | (15,594.23)    |
| 3133EPWS0 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 5.200 | 99.4091 | 09/25/2026 | 25,000,000.00 | 24,852,275.00 | 25,000,000.00 | (147,725.00)   |
| 3130AP5M3 | FEDERAL HOME LOAN BANKS                | 1.040 | 90.8601 | 09/28/2026 | 15,000,000.00 | 13,629,015.00 | 15,000,000.00 | (1,370,985.00) |
| 3130APAD7 | FEDERAL HOME LOAN BANKS                | 1.035 | 90.8858 | 09/28/2026 | 15,000,000.00 | 13,632,870.00 | 15,000,000.00 | (1,367,130.00) |
| 3130ANYN4 | FEDERAL HOME LOAN BANKS                | 1.000 | 90.7536 | 09/30/2026 | 10,000,000.00 | 9,075,360.00  | 10,000,000.00 | (924,640.00)   |
| 3133ENT67 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.318 | 97.9256 | 10/19/2026 | 5,000,000.00  | 4,896,280.00  | 4,992,352.91  | (96,072.91)    |
| 3133ENT67 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.318 | 97.9256 | 10/19/2026 | 5,000,000.00  | 4,896,280.00  | 4,992,352.91  | (96,072.91)    |
| 3133ENBK5 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.249 | 90.8991 | 10/20/2026 | 10,000,000.00 | 9,089,910.00  | 9,973,837.02  | (883,927.02)   |
| 3133ENBK5 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.340 | 90.8991 | 10/20/2026 | 10,000,000.00 | 9,089,910.00  | 9,952,314.97  | (862,404.97)   |
| 3133EN7A2 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 3.827 | 96.5819 | 10/26/2026 | 4,300,000.00  | 4,153,021.70  | 4,280,178.54  | (127,156.84)   |
| 3134GW4C7 | FEDERAL HOME LOAN MORTGAGE CORP        | 3.046 | 90.0570 | 10/27/2026 | 20,000,000.00 | 18,011,400.00 | 18,962,722.63 | (951,322.63)   |
| 3134GW4C7 | FEDERAL HOME LOAN MORTGAGE CORP        | 3.092 | 90.0570 | 10/27/2026 | 20,000,000.00 | 18,011,400.00 | 18,938,047.80 | (926,647.80)   |
| 3134GW4C7 | FEDERAL HOME LOAN MORTGAGE CORP        | 3.488 | 90.0570 | 10/27/2026 | 5,000,000.00  | 4,502,850.00  | 4,691,220.52  | (188,370.52)   |
| 3134GW6C5 | FEDERAL HOME LOAN MORTGAGE CORP        | 3.122 | 90.0479 | 10/28/2026 | 15,000,000.00 | 13,507,185.00 | 14,195,970.43 | (688,785.43)   |
| 3130ARUF6 | FEDERAL HOME LOAN BANKS                | 3.125 | 95.5900 | 10/29/2026 | 10,000,000.00 | 9,559,000.00  | 10,000,000.00 | (441,000.00)   |
| 3133ENEM8 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.430 | 91.3220 | 11/23/2026 | 10,000,000.00 | 9,132,200.00  | 10,000,000.00 | (867,800.00)   |
| 3130APWW1 | FEDERAL HOME LOAN BANKS                | 1.503 | 91.4803 | 11/24/2026 | 20,000,000.00 | 18,296,060.00 | 19,998,454.65 | (1,702,394.65) |
| 3130ATVE4 | FEDERAL HOME LOAN BANKS                | 3.986 | 98.8659 | 12/11/2026 | 5,000,000.00  | 4,943,295.00  | 5,061,223.03  | (117,928.03)   |
| 3133EN4G2 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 3.923 | 97.5007 | 12/15/2026 | 25,000,000.00 | 24,375,175.00 | 25,009,999.66 | (634,824.66)   |
| 3130AQF65 | FEDERAL HOME LOAN BANKS                | 1.306 | 90.9117 | 12/21/2026 | 10,000,000.00 | 9,091,170.00  | 9,985,732.80  | (894,562.80)   |
| 3130AQAY9 | FEDERAL HOME LOAN BANKS                | 1.500 | 91.1951 | 12/30/2026 | 25,000,000.00 | 22,798,775.00 | 25,000,000.00 | (2,201,225.00) |
| 3133ENK4G | FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.908 | 91.0073 | 01/11/2027 | 10,000,000.00 | 9,100,730.00  | 9,887,694.66  | (786,964.66)   |
| 3130AYPN0 | FEDERAL HOME LOAN BANKS                | 4.207 | 97.9142 | 01/15/2027 | 20,000,000.00 | 19,582,840.00 | 19,958,867.84 | (376,027.84)   |
| 3133ENLZ1 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.860 | 91.6979 | 01/26/2027 | 10,000,000.00 | 9,169,790.00  | 9,979,147.41  | (809,357.41)   |
| 3130AQHS5 | FEDERAL HOME LOAN BANKS                | 1.984 | 91.4856 | 01/28/2027 | 10,000,000.00 | 9,148,560.00  | 9,926,054.73  | (777,494.73)   |
| 3130AQHS5 | FEDERAL HOME LOAN BANKS                | 2.086 | 91.4856 | 01/28/2027 | 20,000,000.00 | 18,297,120.00 | 19,799,488.60 | (1,502,368.60) |
| 3130AQKM4 | FEDERAL HOME LOAN BANKS                | 1.750 | 91.6109 | 01/28/2027 | 11,250,000.00 | 10,306,226.25 | 11,250,000.00 | (943,773.75)   |
| 3134HIQV8 | FEDERAL HOME LOAN MORTGAGE CORP        | 5.000 | 98.6913 | 01/28/2027 | 20,000,000.00 | 19,738,260.00 | 20,000,000.00 | (261,740.00)   |
| 3130AKYH3 | FEDERAL HOME LOAN BANKS                | 1.746 | 89.1759 | 02/10/2027 | 10,000,000.00 | 8,917,590.00  | 9,757,242.35  | (839,652.35)   |
| 3135GANR8 | FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 5.295 | 98.9667 | 02/12/2027 | 10,000,000.00 | 9,896,670.00  | 9,986,068.49  | (89,398.49)    |
| 3130AL2X1 | FEDERAL HOME LOAN BANKS                | 3.001 | 89.1654 | 02/17/2027 | 10,000,000.00 | 8,916,540.00  | 9,443,538.42  | (526,998.42)   |
| 3130ALED2 | FEDERAL HOME LOAN BANKS                | 2.050 | 89.5435 | 02/24/2027 | 15,000,000.00 | 13,431,525.00 | 14,588,570.36 | (1,157,045.36) |
| 3130ALED2 | FEDERAL HOME LOAN BANKS                | 3.001 | 89.5435 | 02/24/2027 | 20,000,000.00 | 17,908,700.00 | 18,965,457.81 | (1,056,757.81) |
| 3130AQRQ8 | FEDERAL HOME LOAN BANKS                | 2.000 | 92.0592 | 02/25/2027 | 10,000,000.00 | 9,205,920.00  | 10,000,000.00 | (794,080.00)   |
| 3130AQRH8 | FEDERAL HOME LOAN BANKS                | 2.000 | 92.0592 | 02/25/2027 | 5,000,000.00  | 4,602,960.00  | 5,000,000.00  | (397,040.00)   |
| 3130AQRH8 | FEDERAL HOME LOAN BANKS                | 2.000 | 92.0592 | 02/25/2027 | 5,000,000.00  | 4,602,960.00  | 5,000,000.00  | (397,040.00)   |
| 3135GAPM7 | FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 5.520 | 99.4834 | 02/26/2027 | 10,000,000.00 | 9,948,340.00  | 10,000,000.00 | (51,660.00)    |
| 3130BC098 | FEDERAL HOME LOAN BANKS                | 5.260 | 99.4878 | 03/02/2027 | 15,000,000.00 | 14,923,170.00 | 15,000,000.00 | (76,830.00)    |
| 3130AR6U0 | FEDERAL HOME LOAN BANKS                | 2.500 | 93.2953 | 03/22/2027 | 5,000,000.00  | 4,664,765.00  | 5,000,000.00  | (335,235.00)   |
| 3130ARHX2 | FEDERAL HOME LOAN BANKS                | 3.000 | 94.5120 | 03/25/2027 | 10,000,000.00 | 9,451,200.00  | 10,000,000.00 | (548,800.00)   |
| 3130ARHX2 | FEDERAL HOME LOAN BANKS                | 3.000 | 94.5120 | 03/25/2027 | 10,000,000.00 | 9,451,200.00  | 10,000,000.00 | (548,800.00)   |
| 3130ARHX2 | FEDERAL HOME LOAN BANKS                | 3.000 | 94.5120 | 03/25/2027 | 10,000,000.00 | 9,451,200.00  | 10,000,000.00 | (548,800.00)   |
| 3133EP6K6 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.617 | 98.8818 | 03/26/2027 | 16,047,000.00 | 15,867,562.45 | 15,996,223.05 | (128,660.60)   |
| 3130BOTY5 | FEDERAL HOME LOAN BANKS                | 4.846 | 99.5740 | 04/09/2027 | 10,000,000.00 | 9,957,400.00  | 9,974,083.07  | (16,683.07)    |
| 3133ENV99 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 2.913 | 94.4201 | 04/26/2027 | 10,000,000.00 | 9,442,010.00  | 9,989,493.98  | (547,483.98)   |
| 3133EN6V7 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 3.606 | 96.4798 | 04/26/2027 | 8,000,000.00  | 7,718,384.00  | 8,004,385.30  | (286,001.30)   |
| 3133EN6V7 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 3.623 | 96.4798 | 04/26/2027 | 2,000,000.00  | 1,929,596.00  | 2,000,192.56  | (70,596.56)    |
| 3133EN6V7 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 3.744 | 96.4798 | 04/26/2027 | 4,820,000.00  | 4,650,326.36  | 4,804,452.00  | (154,125.64)   |
| 3130ARPV7 | FEDERAL HOME LOAN BANKS                | 3.500 | 95.6337 | 04/28/2027 | 10,000,000.00 | 9,563,370.00  | 10,000,000.00 | (436,630.00)   |
| 3130ARSF9 | FEDERAL HOME LOAN BANKS                | 3.000 | 94.7090 | 04/29/2027 | 10,000,000.00 | 9,470,900.00  | 10,000,000.00 | (529,100.00)   |
| 3130AS3F4 | FEDERAL HOME LOAN BANKS                | 3.770 | 96.1737 | 05/26/2027 | 10,000,000.00 | 9,617,370.00  | 10,000,000.00 | (382,630.00)   |
| 3134GYRS3 | FEDERAL HOME LOAN MORTGAGE CORP        | 5.025 | 98.5595 | 05/26/2027 | 15,000,000.00 | 14,783,925.00 | 15,000,000.00 | (216,075.00)   |
| 3130ASGU7 | FEDERAL HOME LOAN BANKS                | 3.095 | 96.0114 | 06/11/2027 | 10,000,000.00 | 9,601,140.00  | 10,116,066.24 | (514,866.24)   |
| 3130AWBZ2 | FEDERAL HOME LOAN BANKS                | 4.000 | 97.7942 | 06/11/2027 | 8,260,000.00  | 8,077,800.92  | 8,289,279.15  | (211,478.23)   |
| 3130AWBZ2 | FEDERAL HOME LOAN BANKS                | 4.055 | 97.7942 | 06/11/2027 | 10,000,000.00 | 9,779,420.00  | 10,019,878.06 | (240,458.06)   |
| 3133EPMV4 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.133 | 97.7867 | 06/15/2027 | 7,225,000.00  | 7,065,089.08  | 7,223,303.09  | (158,214.02)   |
| 3133EPMV4 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.133 | 97.7867 | 06/15/2027 | 15,000,000.00 | 14,668,005.00 | 14,996,488.71 | (328,483.71)   |
| 3130ASDV8 | FEDERAL HOME LOAN BANKS                | 3.300 | 95.3337 | 06/28/2027 | 10,000,000.00 | 9,533,370.00  | 10,000,000.00 | (466,630.00)   |
| 3130ASH44 | FEDERAL HOME LOAN BANKS                | 4.700 | 97.9069 | 06/30/2027 | 15,000,000.00 | 14,686,035.00 | 15,000,000.00 | (313,965.00)   |
| 3134GXZW7 | FEDERAL HOME LOAN MORTGAGE CORP        | 4.250 | 97.1484 | 06/30/2027 | 10,000,000.00 | 9,714,840.00  | 10,000,000.00 | (285,160.00)   |
| 3130AUAP9 | FEDERAL HOME LOAN BANKS                | 4.450 | 97.3540 | 06/30/2027 | 25,000,000.00 | 24,338,500.00 | 25,000,000.00 | (661,500.00)   |
| 3133ENB33 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 3.075 | 94.6182 | 07/19/2027 | 10,000,000.00 | 9,461,820.00  | 9,992,606.24  | (530,786.24)   |
| 3134GYDU3 | FEDERAL HOME LOAN MORTGAGE CORP        | 4.720 | 97.8838 | 07/30/2027 | 25,000,000.00 | 24,470,950.00 | 25,000,000.00 | (529,050.00)   |
| 3130ATHW0 | FEDERAL HOME LOAN BANKS                | 4.239 | 97.7230 | 09/10/2027 | 2,000,000.00  | 1,954,460.00  | 1,993,141.38  | (38,681.38)    |
| 3130ATHW0 | FEDERAL HOME LOAN BANKS                | 4.241 | 97.7230 | 09/10/2027 | 3,000,000.00  | 2,931,690.00  | 2,989,597.17  | (57,907.17)    |
| 3133ENL99 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 3.467 | 95.4087 | 09/15/2027 | 10,000,000.00 | 9,540,870.00  | 9,971,730.12  | (430,860.12)   |
| 3133ENL99 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 3.830 | 95.4087 | 09/15/2027 | 10,000,000.00 | 9,540,870.00  | 9,861,567.09  | (320,697.09)   |
| 3130ATET0 | FEDERAL HOME LOAN BANKS                | 3.702 | 96.3762 | 09/27/2027 | 20,000,000.00 | 19,275,240.00 | 19,998,637.46 | (723,397.46)   |
| 3133EPXB6 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.754 | 99.2458 | 09/28/2027 | 10            |               |               |                |

|           |                                        |       |          |            |                  |                  |                  |                  |
|-----------|----------------------------------------|-------|----------|------------|------------------|------------------|------------------|------------------|
| 3130ATEF0 | FEDERAL HOME LOAN BANKS                | 4.250 | 96.7843  | 09/30/2027 | 15,000,000.00    | 14,517,645.00    | 15,000,000.00    | (482,355.00)     |
| 3133EPXD2 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 5.825 | 99.5676  | 10/04/2027 | 10,000,000.00    | 9,956,760.00     | 9,974,312.12     | (17,552.12)      |
| 3133EPH81 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.500 | 98.8531  | 10/04/2027 | 25,000,000.00    | 24,713,275.00    | 25,001,340.36    | (288,065.36)     |
| 3130BOQ77 | FEDERAL HOME LOAN BANKS                | 5.000 | 98.6018  | 10/08/2027 | 10,000,000.00    | 9,860,180.00     | 10,000,000.00    | (139,820.00)     |
| 3133EPPY1 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.804 | 99.6316  | 10/13/2027 | 10,000,000.00    | 9,963,160.00     | 9,983,355.24     | (20,195.24)      |
| 3133ENS50 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.231 | 97.6672  | 10/14/2027 | 23,775,000.00    | 23,220,376.80    | 23,697,455.18    | (477,078.38)     |
| 31422XM90 | FEDERAL AGRICULTURAL MORTGAGE CORP     | 4.320 | 98.1158  | 10/21/2027 | 5,000,000.00     | 4,905,790.00     | 5,000,000.00     | (94,210.00)      |
| 31422XM90 | FEDERAL AGRICULTURAL MORTGAGE CORP     | 4.320 | 98.1158  | 10/21/2027 | 5,000,000.00     | 4,905,790.00     | 5,000,000.00     | (94,210.00)      |
| 31422XM90 | FEDERAL AGRICULTURAL MORTGAGE CORP     | 4.320 | 98.1158  | 10/21/2027 | 5,000,000.00     | 4,905,790.00     | 5,000,000.00     | (94,210.00)      |
| 3133ENV23 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 5.503 | 99.1707  | 10/25/2027 | 5,000,000.00     | 4,958,535.00     | 4,996,513.16     | (37,978.16)      |
| 3133ENV23 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 5.503 | 99.1707  | 10/25/2027 | 5,000,000.00     | 4,958,535.00     | 4,996,501.65     | (37,966.65)      |
| 3133ENW63 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.284 | 98.0684  | 10/27/2027 | 5,000,000.00     | 4,903,420.00     | 5,014,128.42     | (110,708.42)     |
| 3133ENW63 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.195 | 98.0684  | 10/27/2027 | 3,715,000.00     | 3,643,241.06     | 3,735,850.74     | (92,609.68)      |
| 3133ENW63 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.252 | 98.0684  | 10/27/2027 | 15,000,000.00    | 14,710,260.00    | 15,057,571.37    | (347,311.37)     |
| 31422XQ70 | FEDERAL AGRICULTURAL MORTGAGE CORP     | 4.050 | 97.2320  | 11/22/2027 | 12,000,000.00    | 11,667,840.00    | 12,000,000.00    | (332,160.00)     |
| 3130ATW45 | FEDERAL HOME LOAN BANKS                | 4.851 | 98.9878  | 11/29/2027 | 4,895,000.00     | 4,845,452.81     | 4,900,323.56     | (54,870.75)      |
| 3133EN3H1 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.080 | 97.2148  | 11/29/2027 | 25,000,000.00    | 24,303,700.00    | 24,935,839.43    | (632,139.43)     |
| 3133EN3H1 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.077 | 97.2148  | 11/29/2027 | 25,000,000.00    | 24,303,700.00    | 24,938,425.70    | (634,725.70)     |
| 3133EN3H1 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.061 | 97.2148  | 11/29/2027 | 25,000,000.00    | 24,303,700.00    | 24,950,969.61    | (647,269.61)     |
| 3130ATU54 | FEDERAL HOME LOAN BANKS                | 3.796 | 98.0426  | 12/10/2027 | 25,000,000.00    | 24,510,650.00    | 25,368,700.38    | (858,050.38)     |
| 3130ATU54 | FEDERAL HOME LOAN BANKS                | 4.002 | 98.0426  | 12/10/2027 | 50,000,000.00    | 49,021,300.00    | 50,399,516.47    | (1,378,216.47)   |
| 3130ATU54 | FEDERAL HOME LOAN BANKS                | 4.036 | 98.0426  | 12/10/2027 | 15,000,000.00    | 14,706,390.00    | 15,103,202.02    | (396,812.02)     |
| 3133EN456 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 3.896 | 96.3427  | 12/22/2027 | 15,000,000.00    | 14,451,405.00    | 14,928,328.59    | (476,923.59)     |
| 3134GYAJ1 | FEDERAL HOME LOAN MORTGAGE CORP        | 4.800 | 97.7394  | 12/30/2027 | 25,000,000.00    | 24,434,850.00    | 25,000,000.00    | (565,150.00)     |
| 3134GYCF7 | FEDERAL HOME LOAN MORTGAGE CORP        | 4.510 | 97.0873  | 12/30/2027 | 25,000,000.00    | 24,271,825.00    | 25,000,000.00    | (728,175.00)     |
| 3133ENS56 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.000 | 97.2588  | 01/06/2028 | 25,000,000.00    | 24,314,700.00    | 25,000,000.00    | (685,300.00)     |
| 3133ENS56 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 3.713 | 97.2588  | 01/06/2028 | 20,000,000.00    | 19,451,760.00    | 20,191,524.42    | (739,764.42)     |
| 3133ENS56 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 3.757 | 97.2588  | 01/06/2028 | 18,000,000.00    | 17,506,584.00    | 18,145,179.34    | (638,595.34)     |
| 3133ENS56 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 3.530 | 97.2588  | 01/06/2028 | 10,000,000.00    | 9,725,880.00     | 10,157,540.04    | (431,660.04)     |
| 3134GYG71 | FEDERAL HOME LOAN MORTGAGE CORP        | 5.050 | 98.7161  | 01/26/2028 | 10,000,000.00    | 9,871,610.00     | 10,000,000.00    | (128,390.00)     |
| 3134GYG97 | FEDERAL HOME LOAN MORTGAGE CORP        | 4.180 | 96.5133  | 02/07/2028 | 25,000,000.00    | 24,128,325.00    | 25,000,000.00    | (871,675.00)     |
| 3130AYVC7 | FEDERAL HOME LOAN BANKS                | 4.625 | 97.7797  | 02/09/2028 | 10,000,000.00    | 9,777,970.00     | 10,000,000.00    | (222,030.00)     |
| 3135GAQ79 | FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 5.351 | 98.9386  | 03/06/2028 | 10,000,000.00    | 9,893,860.00     | 9,982,678.08     | (88,818.08)      |
| 3135GAQH7 | FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 5.262 | 98.8828  | 03/21/2028 | 10,000,000.00    | 9,888,280.00     | 9,985,420.94     | (97,140.94)      |
| 3133EP603 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 5.254 | 98.9507  | 03/27/2028 | 10,000,000.00    | 9,895,070.00     | 9,995,116.44     | (100,046.44)     |
| 3133EPEK7 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.620 | 97.6135  | 04/03/2028 | 10,000,000.00    | 9,761,350.00     | 10,000,000.00    | (238,650.00)     |
| 3130B0PN3 | FEDERAL HOME LOAN BANKS                | 4.780 | 98.3133  | 04/06/2028 | 20,000,000.00    | 19,662,660.00    | 20,000,000.00    | (337,340.00)     |
| 3133EPGW9 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 3.784 | 96.8220  | 04/25/2028 | 10,000,000.00    | 9,682,200.00     | 10,032,811.17    | (350,611.17)     |
| 3130AVS94 | FEDERAL HOME LOAN BANKS                | 5.150 | 98.6321  | 04/26/2028 | 20,000,000.00    | 19,726,420.00    | 20,000,000.00    | (273,580.00)     |
| 3134GYR38 | FEDERAL HOME LOAN MORTGAGE CORP        | 5.700 | 99.5633  | 05/15/2028 | 10,000,000.00    | 9,956,330.00     | 10,000,000.00    | (43,670.00)      |
| 3133EPIJ5 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.290 | 96.5882  | 05/16/2028 | 25,000,000.00    | 24,147,050.00    | 25,000,000.00    | (852,950.00)     |
| 3133EPIJ5 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.290 | 96.5882  | 05/16/2028 | 25,000,000.00    | 24,147,050.00    | 25,000,000.00    | (852,950.00)     |
| 3130AW2R0 | FEDERAL HOME LOAN BANKS                | 4.950 | 98.4579  | 05/23/2028 | 10,000,000.00    | 9,845,790.00     | 10,000,000.00    | (154,210.00)     |
| 3133EPLJ3 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.727 | 97.5382  | 05/30/2028 | 10,000,000.00    | 9,753,820.00     | 9,979,589.04     | (225,769.04)     |
| 3133EPLJ3 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.775 | 97.5382  | 05/30/2028 | 9,276,000.00     | 9,047,643.43     | 9,240,796.40     | (193,152.97)     |
| 3134GYTV4 | FEDERAL HOME LOAN MORTGAGE CORP        | 5.410 | 99.1221  | 06/07/2028 | 25,000,000.00    | 24,780,525.00    | 25,000,000.00    | (219,475.00)     |
| 3134GYTV4 | FEDERAL HOME LOAN MORTGAGE CORP        | 5.410 | 99.1221  | 06/07/2028 | 10,000,000.00    | 9,912,210.00     | 10,000,000.00    | (87,790.00)      |
| 3130AVVX7 | FEDERAL HOME LOAN BANKS                | 3.892 | 96.2695  | 06/09/2028 | 10,000,000.00    | 9,626,950.00     | 9,946,962.23     | (320,012.23)     |
| 3130AWC24 | FEDERAL HOME LOAN BANKS                | 3.987 | 97.1917  | 06/09/2028 | 10,000,000.00    | 9,719,170.00     | 10,004,509.91    | (285,339.91)     |
| 3133EPNH4 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.171 | 96.7058  | 06/21/2028 | 15,000,000.00    | 14,505,870.00    | 14,835,417.26    | (329,547.26)     |
| 3134GYUC4 | FEDERAL HOME LOAN MORTGAGE CORP        | 5.200 | 99.9561  | 06/28/2028 | 10,000,000.00    | 9,995,610.00     | 10,000,000.00    | (4,390.00)       |
| 3134GYVC3 | FEDERAL HOME LOAN MORTGAGE CORP        | 6.000 | 99.9340  | 06/28/2028 | 25,000,000.00    | 24,983,500.00    | 25,000,000.00    | (16,500.00)      |
| 3134GYXF4 | FEDERAL HOME LOAN MORTGAGE CORP        | 6.000 | 99.9072  | 07/27/2028 | 10,000,000.00    | 9,990,720.00     | 10,000,000.00    | (9,280.00)       |
| 3133EPEJ6 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.357 | 95.1752  | 08/09/2028 | 10,000,000.00    | 9,517,520.00     | 9,674,044.06     | (156,524.06)     |
| 3133EPTA3 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 5.300 | 98.5106  | 08/14/2028 | 25,000,000.00    | 24,627,650.00    | 24,821,647.57    | (193,997.57)     |
| 3130AWTK6 | FEDERAL HOME LOAN BANKS                | 5.732 | 99.4164  | 08/22/2028 | 15,000,000.00    | 14,912,460.00    | 14,993,538.59    | (81,078.59)      |
| 3133EPUH3 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.529 | 98.9882  | 08/28/2028 | 10,000,000.00    | 9,898,820.00     | 9,983,309.25     | (84,489.25)      |
| 3133EPUH3 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.529 | 98.9882  | 08/28/2028 | 10,000,000.00    | 9,898,820.00     | 9,983,309.25     | (84,489.25)      |
| 3133EPUH3 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.496 | 98.9882  | 08/28/2028 | 25,000,000.00    | 24,747,050.00    | 24,989,622.33    | (242,572.33)     |
| 3130AWTR1 | FEDERAL HOME LOAN BANKS                | 4.346 | 98.4968  | 09/08/2028 | 5,000,000.00     | 4,924,840.00     | 5,005,312.04     | (80,472.04)      |
| 3133EPWK7 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.525 | 99.0148  | 09/22/2028 | 10,000,000.00    | 9,901,480.00     | 9,990,336.62     | (88,856.62)      |
| 3133EPWK7 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.684 | 99.0148  | 09/22/2028 | 10,000,000.00    | 9,901,480.00     | 9,928,431.63     | (26,951.63)      |
| 3133EPWK7 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.762 | 99.0148  | 09/22/2028 | 10,000,000.00    | 9,901,480.00     | 9,988,412.11     | 3,067.89         |
| 3133EPPM3 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 5.040 | 98.9872  | 09/22/2028 | 25,000,000.00    | 24,746,800.00    | 25,000,000.00    | (253,200.00)     |
| 3133EPPX0 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 5.480 | 99.3239  | 10/02/2028 | 10,000,000.00    | 9,932,390.00     | 10,000,000.00    | (67,610.00)      |
| 3133EPPX0 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 5.539 | 99.3239  | 10/02/2028 | 25,000,000.00    | 24,830,975.00    | 24,943,616.51    | (112,641.51)     |
| 3134H1FG3 | FEDERAL HOME LOAN MORTGAGE CORP        | 5.750 | 100.0993 | 10/11/2028 | 10,500,000.00    | 10,510,426.50    | 10,500,000.00    | 10,426.50        |
| 3134H1GP2 | FEDERAL HOME LOAN MORTGAGE CORP        | 6.000 | 99.9696  | 10/17/2028 | 25,000,000.00    | 24,992,400.00    | 25,000,000.00    | (7,600.00)       |
| 3133EPPY6 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 5.520 | 99.4350  | 10/20/2028 | 25,000,000.00    | 24,858,750.00    | 25,000,000.00    | (141,250.00)     |
| 3130AXL48 | FEDERAL HOME LOAN BANKS                | 5.300 | 99.7073  | 10/20/2028 | 40,000,000.00    | 39,882,920.00    | 40,000,000.00    | (117,080.00)     |
| 3130AXQC5 | FEDERAL HOME LOAN BANKS                | 5.210 | 99.3633  | 11/03/2028 | 25,000,000.00    | 24,840,825.00    | 25,000,000.00    | (159,175.00)     |
| 3134H1KZ5 | FEDERAL HOME LOAN MORTGAGE CORP        | 5.500 | 98.9380  | 11/27/2028 | 10,000,000.00    | 9,893,800.00     | 10,000,000.00    | (106,200.00)     |
| 3134H1KZ5 | FEDERAL HOME LOAN MORTGAGE CORP        | 5.500 | 98.9380  | 11/27/2028 | 10,000,000.00    | 9,893,800.00     | 10,000,000.00    | (106,200.00)     |
| 3130AXXU7 | FEDERAL HOME LOAN BANKS                | 5.650 | 99.3120  | 12/06/2028 | 10,000,000.00    | 9,931,200.00     | 10,000,000.00    | (68,800.00)      |
| 3133EPX59 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 5.462 | 99.2140  | 01/23/2029 | 10,000,000.00    | 9,921,400.00     | 9,986,604.65     | (65,204.65)      |
| 3130AYRY4 | FEDERAL HOME LOAN BANKS                | 4.625 | 97.0985  | 02/02/2029 | 10,000,000.00    | 9,709,850.00     | 10,000,000.00    | (290,150.00)     |
| 3133EP4A0 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.309 | 97.5660  | 02/28/2029 | 15,000,000.00    | 14,634,900.00    | 14,952,453.33    | (317,553.33)     |
| 3133EP5U5 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.238 | 97.0864  | 03/20/2029 | 25,000,000.00    | 24,271,600.00    | 24,875,837.93    | (604,237.93)     |
| 3130B0TF6 | FEDERAL HOME LOAN BANKS                | 4.750 | 98.0208  | 04/09/2029 | 10,000,000.00    | 9,802,080.00     | 10,000,000.00    | (197,920.00)     |
| 3133ERAK7 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.382 | 98.1039  | 04/10/2029 | 20,000,000.00    | 19,620,780.00    | 19,993,673.60    | (372,893.60)     |
| ---       | ---                                    | 3.243 | 96.7087  | 06/30/2026 | 4,954,664,250.00 | 4,791,045,513.69 | 4,943,924,680.49 | (152,879,166.80) |

Agency  
AGCY DISC

| Cusip     | Description             | Yield | Market Price | Final Maturity | Par Value     | Market Value  | Book Value    | Net Unrealized Gain/Loss |
|-----------|-------------------------|-------|--------------|----------------|---------------|---------------|---------------|--------------------------|
| 313384WP0 | FEDERAL HOME LOAN BANKS | 5.353 | 99.8963      | 05/08/2024     | 16,525,000.00 | 16,507,863.58 | 16,508,130.73 | (267.15)                 |
| 313384WU9 | FEDERAL HOME LOAN BANKS | 5.438 | 99.8221      | 05/13/2024     | 10,000,000.00 | 9,982,210.00  | 9,982,416.67  | (206.67)                 |
| 313384WU9 | FEDERAL HOME LOAN BANKS | 5.438 | 99.8221      | 05/13/2024     | 10,000,000.00 | 9,982,210.00  | 9,982,416.67  | (206.67)                 |
| 313384WY1 | FEDERAL HOME LOAN BANKS | 5.300 | 99.7625      | 05/17/2024     | 25,000,000.00 | 24,940,625.00 | 24,942,277.78 | (1,652.78)               |
| 313384XK0 | FEDERAL HOME LOAN BANKS | 5.451 | 99.5991      | 05/28/2024     | 15,000,000.00 | 14,939,865.00 | 14,940,712.50 | (847.50)                 |
| 313384XM6 | FEDERAL HOME LOAN BANKS | 5.197 | 99.5695      | 05/30/2024     | 6,900,000.00  | 6,870,295.50  | 6,872,208.33  | (1,912.83)               |
| 313384XM6 | FEDERAL HOME LOAN BANKS | 5.429 | 99.5695      | 05/30/2024     | 10,000,000.00 | 9,956,950.00  | 9,957,627.78  | (677.78)                 |
| 313384XR5 | FEDERAL HOME LOAN BANKS | 5.115 | 99.5105      | 06/03/2024     | 10,000,000.00 | 9,951,050.00  | 9,954,854.17  | (3,804.17)               |
| 313384XR5 | FEDERAL HOME LOAN BANKS | 5.372 | 99.5105      | 06/03/2024     | 15,000,000.00 | 14,926,575.00 | 14,928,568.75 | (1,993.75)               |
| 313384XS3 | FEDERAL HOME LOAN BANKS | 5.373 | 99.4958      | 06/04/2024     | 15,000,000.00 | 14,924,370.00 | 14,926,404.17 | (2,034.17)               |
| 313384XT1 | FEDERAL HOME LOAN BANKS | 5.084 | 99.4811      | 06/05/2024     | 10,000,000.00 | 9,948,110.00  | 9,952,409.72  | (4,299.72)               |
| 313384YA1 | FEDERAL HOME LOAN BANKS | 5.457 | 99.3782      | 06/12/2024     | 15,000,000.00 | 14,906,730.00 | 14,907,775.00 | (1,045.00)               |

|           |                                        |       |         |            |               |               |               |              |
|-----------|----------------------------------------|-------|---------|------------|---------------|---------------|---------------|--------------|
| 313384YF0 | FEDERAL HOME LOAN BANKS                | 5.281 | 99.3050 | 06/17/2024 | 15,000,000.00 | 14,895,750.00 | 14,900,320.83 | (4,570.83)   |
| 313384YZ6 | FEDERAL HOME LOAN BANKS                | 5.423 | 99.0427 | 07/05/2024 | 10,000,000.00 | 9,904,270.00  | 9,905,388.81  | (1,118.81)   |
| 313384ZU6 | FEDERAL HOME LOAN BANKS                | 5.358 | 98.7690 | 07/24/2024 | 10,000,000.00 | 9,876,900.00  | 9,879,483.33  | (2,583.33)   |
| 313384ZU6 | FEDERAL HOME LOAN BANKS                | 5.058 | 98.7690 | 07/24/2024 | 15,000,000.00 | 14,815,350.00 | 14,827,625.00 | (12,275.00)  |
| 313384ZU6 | FEDERAL HOME LOAN BANKS                | 5.058 | 98.7690 | 07/24/2024 | 25,000,000.00 | 24,692,250.00 | 24,712,708.33 | (20,458.33)  |
| 313384ZU6 | FEDERAL HOME LOAN BANKS                | 5.058 | 98.7690 | 07/24/2024 | 10,000,000.00 | 9,876,900.00  | 9,885,083.33  | (8,183.33)   |
| 459516ZU7 | INTERNATIONAL FINANCE CORP             | 5.252 | 98.7376 | 07/24/2024 | 50,000,000.00 | 49,368,800.00 | 49,401,500.00 | (32,700.00)  |
| 313384A25 | FEDERAL HOME LOAN BANKS                | 5.065 | 98.6831 | 07/30/2024 | 25,000,000.00 | 24,670,775.00 | 24,691,875.00 | (21,100.00)  |
| 313384C23 | FEDERAL HOME LOAN BANKS                | 5.397 | 98.4505 | 08/15/2024 | 10,000,000.00 | 9,845,050.00  | 9,846,888.89  | (1,838.89)   |
| 313384C23 | FEDERAL HOME LOAN BANKS                | 5.397 | 98.4505 | 08/15/2024 | 10,000,000.00 | 9,845,050.00  | 9,846,888.89  | (1,838.89)   |
| 313384G29 | FEDERAL HOME LOAN BANKS                | 5.237 | 97.9868 | 09/16/2024 | 10,000,000.00 | 9,798,680.00  | 9,806,033.33  | (7,353.33)   |
| 313384J75 | FEDERAL HOME LOAN BANKS                | 5.208 | 97.6868 | 10/07/2024 | 10,000,000.00 | 9,768,680.00  | 9,778,062.75  | (9,382.75)   |
| 313384N39 | FEDERAL HOME LOAN BANKS                | 4.865 | 97.3000 | 11/04/2024 | 15,000,000.00 | 14,595,000.00 | 14,633,012.50 | (38,012.50)  |
| 313384N70 | FEDERAL HOME LOAN BANKS                | 4.921 | 97.2458 | 11/08/2024 | 25,000,000.00 | 24,311,450.00 | 24,369,302.08 | (57,852.08)  |
| 313384V30 | FEDERAL HOME LOAN BANKS                | 4.999 | 96.5344 | 12/30/2024 | 10,000,000.00 | 9,653,440.00  | 9,673,975.00  | (20,535.00)  |
| 313385AK2 | FEDERAL HOME LOAN BANKS                | 5.076 | 96.3826 | 01/10/2025 | 50,000,000.00 | 48,191,300.00 | 48,266,097.22 | (74,797.22)  |
| 313385AY2 | FEDERAL HOME LOAN BANKS                | 4.837 | 96.2039 | 01/23/2025 | 14,470,000.00 | 13,920,704.33 | 13,968,819.44 | (48,115.11)  |
| 313313BM9 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 5.013 | 95.9889 | 02/05/2025 | 50,000,000.00 | 47,994,450.00 | 48,113,888.88 | (119,438.88) |

|     |     |       |         |            |                |                |                |              |
|-----|-----|-------|---------|------------|----------------|----------------|----------------|--------------|
| --- | --- | 5.182 | 98.2893 | 08/27/2024 | 522,895,000.00 | 513,861,653.41 | 514,362,755.89 | (501,102.48) |
|-----|-----|-------|---------|------------|----------------|----------------|----------------|--------------|

Agency CMO  
FHLMC CMO

| Cusip     | Description   | Yield | Market Price | Final Maturity | Par Value     | Market Value  | Book Value    | Net Unrealized Gain/Loss |
|-----------|---------------|-------|--------------|----------------|---------------|---------------|---------------|--------------------------|
| 3137BHCY1 | FHMS K-044 A2 | 5.154 | 98.1057      | 01/25/2025     | 18,504,100.76 | 18,153,574.62 | 18,222,337.95 | (68,763.33)              |
| 3137BHCY1 | FHMS K-044 A2 | 5.179 | 98.1057      | 01/25/2025     | 14,855,574.81 | 14,574,163.28 | 14,617,868.42 | (43,705.14)              |
| 3137FEUA6 | FHMS K-730 A2 | 5.396 | 98.6563      | 01/25/2025     | 47,318,390.50 | 46,682,588.43 | 46,762,334.69 | (79,746.26)              |
| ---       | ---           | 5.301 | 98.4292      | 01/25/2025     | 80,678,066.07 | 79,410,326.32 | 79,602,541.05 | (192,214.73)             |

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 | 94.0782      | 05/25/2027     | 11,556,119.40 | 10,871,786.58 | 11,464,424.10 | (592,637.52)             |
| 3136B2HA3 | FNA 2018-M10 A2 | 5.208 | 93.7305      | 07/25/2028     | 9,753,747.78  | 9,142,232.66  | 9,290,714.36  | (148,481.70)             |
| ---       | ---             | 4.235 | 93.9225      | 12/02/2027     | 21,309,867.18 | 20,014,019.24 | 20,755,138.46 | (741,119.22)             |

Agency MBS  
FHLMC

| Cusip     | Description    | Yield | Market Price | Final Maturity | Par Value      | Market Value   | Book Value     | Net Unrealized Gain/Loss |
|-----------|----------------|-------|--------------|----------------|----------------|----------------|----------------|--------------------------|
| 3137FARE0 | FHMS K-727 A2  | 5.613 | 99.3258      | 07/25/2024     | 16,167,975.73  | 16,058,979.16  | 16,099,978.21  | (40,999.05)              |
| 3137FG7F6 | FHMS K-732 A2  | 5.197 | 98.2918      | 05/25/2025     | 15,057,985.98  | 14,800,766.97  | 14,839,082.40  | (38,315.43)              |
| 3137BM7C4 | FHMS K-051 A2  | 4.877 | 97.3091      | 09/25/2025     | 9,200,000.00   | 8,952,434.26   | 9,010,346.69   | (57,912.43)              |
| 3137FMU67 | FHMS K-735 A2  | 3.518 | 95.5558      | 05/25/2026     | 14,618,039.40  | 13,968,381.13  | 14,439,222.58  | (470,841.45)             |
| 3137BRQJ7 | FHMS K-057 A2  | 4.657 | 94.7534      | 07/25/2026     | 15,000,000.00  | 14,213,015.70  | 14,380,073.40  | (167,057.70)             |
| 3137FNWX4 | FHMS K-736 A2  | 3.655 | 94.3145      | 07/25/2026     | 10,000,000.00  | 9,431,454.70   | 9,732,872.60   | (301,417.90)             |
| 3137BTUM1 | FHMS K-061 A2  | 4.501 | 95.5401      | 11/25/2026     | 8,916,624.90   | 8,518,954.58   | 8,682,665.18   | (163,710.60)             |
| 3137BTUM1 | FHMS K-061 A2  | 4.561 | 95.5401      | 11/25/2026     | 8,421,256.85   | 8,045,679.32   | 8,186,334.51   | (140,655.19)             |
| 3137BYLD0 | FHMS K-L01 A2E | 4.184 | 94.7120      | 02/25/2027     | 15,000,000.00  | 14,206,803.45  | 14,661,955.89  | (455,152.44)             |
| 3137BXQY1 | FHMS K-064 A2  | 3.154 | 94.8057      | 03/25/2027     | 1,000,000.00   | 948,057.25     | 1,001,044.08   | (52,986.83)              |
| 3137BXSX3 | FHMS K-IR2 A2  | 4.545 | 94.3042      | 03/25/2027     | 15,000,000.00  | 14,145,633.75  | 14,431,768.32  | (286,134.57)             |
| 3137F2LJ3 | FHMS K-066 A2  | 3.111 | 94.1692      | 06/25/2027     | 11,095,000.00  | 10,448,074.07  | 11,088,356.69  | (640,282.62)             |
| 3137FBBX3 | FHMS K-068 A2  | 4.548 | 94.1836      | 08/25/2027     | 9,525,000.00   | 8,970,987.61   | 9,144,847.76   | (173,860.14)             |
| 3132XGRH1 | FH WN2287      | 3.945 | 94.6694      | 11/01/2027     | 24,841,681.25  | 23,517,465.62  | 24,684,848.96  | (1,167,383.34)           |
| 3132XGRH1 | FH WN2287      | 4.073 | 94.6694      | 11/01/2027     | 24,841,681.25  | 23,517,465.62  | 24,625,604.65  | (1,108,139.03)           |
| 3132XGQ74 | FH WN2277      | 4.062 | 95.4536      | 11/01/2027     | 9,936,672.50   | 9,484,915.10   | 9,853,072.69   | (368,157.59)             |
| 3132XFLR7 | FH WN1235      | 4.690 | 95.8591      | 01/01/2028     | 20,000,000.00  | 19,171,826.80  | 19,812,773.96  | (640,947.16)             |
| 3132XFLR7 | FH WN1235      | 4.333 | 95.8591      | 01/01/2028     | 10,000,000.00  | 9,585,913.40   | 9,962,832.84   | (376,919.44)             |
| 3137FGZH1 | FHMS K-W06 A2  | 5.290 | 94.3045      | 06/25/2028     | 25,000,000.00  | 23,576,137.25  | 23,692,693.04  | (116,555.79)             |
| 3137FJYH6 | FHMS K-W07 A2  | 5.264 | 93.3623      | 09/25/2028     | 16,627,402.00  | 15,523,732.75  | 15,608,319.78  | (84,587.03)              |
| 3132XGX35 | FH WN2497      | 4.611 | 97.7012      | 10/01/2028     | 28,340,000.00  | 27,688,528.58  | 28,199,823.04  | (511,294.45)             |
| 3132XGYU4 | FH WN2522      | 4.779 | 97.6453      | 12/01/2028     | 10,000,000.00  | 9,764,529.10   | 9,888,949.61   | (124,420.51)             |
| ---       | ---            | 4.506 | 95.6061      | 06/03/2027     | 318,589,319.85 | 304,539,736.17 | 312,027,466.87 | (7,487,730.70)           |

Agency MBS  
FNMA

| Cusip     | Description                           | Yield | Market Price | Final Maturity | Par Value     | Market Value  | Book Value    | Net Unrealized Gain/Loss |
|-----------|---------------------------------------|-------|--------------|----------------|---------------|---------------|---------------|--------------------------|
| 3136AKQM8 | FNA 2014-M8 A2                        | 5.910 | 99.6210      | 06/25/2024     | 4,035,906.40  | 4,020,608.90  | 4,030,082.24  | (9,473.34)               |
| 3136AMST7 | FNA 2015-M03 A2                       | 6.104 | 98.4671      | 10/25/2024     | 11,345,791.30 | 11,171,868.60 | 11,204,638.19 | (32,769.59)              |
| 3138LAF46 | FN AM9186                             | 5.429 | 96.7415      | 06/01/2025     | 5,425,696.92  | 5,248,900.75  | 5,310,737.03  | (61,836.28)              |
| 3140JAVC9 | FN BM6010                             | 4.860 | 97.7847      | 09/01/2025     | 16,965,621.32 | 16,589,779.03 | 16,690,055.46 | (100,276.43)             |
| 3138LCH81 | FN AN0254                             | 3.738 | 96.1715      | 12/01/2025     | 7,264,985.73  | 6,986,848.00  | 7,201,717.83  | (214,869.82)             |
| 3138LCHR9 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 2.939 | 96.1715      | 12/01/2025     | 13,890,985.95 | 13,359,173.86 | 13,885,122.65 | (525,948.79)             |
| 3138LCW35 | FN AN0665                             | 5.458 | 96.0528      | 02/01/2026     | 14,742,726.76 | 14,160,800.67 | 14,252,560.91 | (91,760.24)              |
| 3138LD5W9 | FN AN1760                             | 4.176 | 94.0874      | 06/01/2026     | 15,000,000.00 | 14,113,114.35 | 14,780,897.39 | (667,783.04)             |
| 3138LENE7 | FN AN2188                             | 3.543 | 93.8380      | 07/01/2026     | 9,860,820.30  | 9,253,201.09  | 9,760,145.68  | (506,944.59)             |
| 3140HV2G8 | FN BL4374                             | 4.291 | 92.2459      | 10/01/2026     | 21,300,000.00 | 19,648,384.79 | 20,106,597.88 | (458,213.09)             |
| 3138LHUZ5 | FN AN5099                             | 3.076 | 94.2988      | 04/01/2027     | 23,773,518.50 | 22,418,153.84 | 23,759,572.33 | (1,341,418.49)           |
| 3138LHZL1 | FN AN5246                             | 3.365 | 93.9978      | 05/01/2027     | 7,100,000.00  | 6,673,843.94  | 7,079,577.86  | (405,733.91)             |
| 3138LJST3 | FN AN6257                             | 4.582 | 93.9279      | 08/01/2027     | 15,148,606.85 | 14,228,773.14 | 14,619,615.63 | (390,842.48)             |
| 3136AY6X6 | FNA 2017-M15 A2                       | 4.609 | 93.2463      | 09/25/2027     | 14,445,093.20 | 13,469,507.72 | 13,992,019.95 | (522,512.23)             |
| 3138LKZ34 | FN AN7061                             | 6.197 | 92.2242      | 10/01/2027     | 12,800,000.00 | 11,804,697.73 | 12,071,764.17 | (267,066.44)             |
| 3136BML55 | FNA 2022-M11 A2                       | 4.554 | 92.9116      | 10/25/2027     | 26,297,169.30 | 24,433,114.18 | 25,415,780.28 | (982,666.10)             |
| 3140LHVX5 | FN BS6929                             | 4.280 | 96.8903      | 11/01/2027     | 31,100,000.00 | 30,132,883.30 | 31,026,586.03 | (893,702.73)             |
| 3140LH4A5 | FN BS7116                             | 4.363 | 98.3774      | 11/01/2027     | 20,210,000.00 | 19,882,064.25 | 20,210,000.00 | (327,935.75)             |
| 3140LHSB7 | FN BS6813                             | 4.363 | 97.2316      | 02/01/2028     | 19,478,000.00 | 18,938,762.67 | 19,464,122.33 | (525,359.66)             |
| 3140LJS23 | FN BS7736                             | 4.416 | 96.3760      | 02/01/2028     | 20,000,000.00 | 19,275,204.20 | 19,795,188.30 | (519,984.10)             |
| 3140LJS23 | FN BS7736                             | 4.071 | 96.3760      | 02/01/2028     | 15,000,000.00 | 14,456,403.15 | 15,000,000.00 | (543,596.85)             |
| 3140LJS23 | FN BS7736                             | 4.078 | 96.3760      | 02/01/2028     | 10,000,000.00 | 9,637,602.10  | 10,000,000.00 | (362,397.90)             |
| 3140LKCJ8 | FN BS8358                             | 4.074 | 96.4176      | 04/01/2028     | 24,459,000.00 | 23,582,785.92 | 24,459,000.00 | (876,214.08)             |
| 3140LKJP9 | FN BS8369                             | 4.649 | 97.9979      | 05/01/2028     | 16,850,000.00 | 16,512,643.62 | 16,673,841.06 | (161,197.44)             |
| 3140LKMJ6 | FN BS8367                             | 4.651 | 96.8124      | 05/01/2028     | 14,563,000.00 | 14,098,789.08 | 14,316,381.58 | (217,592.49)             |
| 3140LKKW2 | FN BS8408                             | 4.658 | 97.5694      | 06/01/2028     | 12,003,000.00 | 11,711,253.52 | 11,883,860.73 | (172,607.21)             |

|           |                |       |          |            |               |               |               |              |
|-----------|----------------|-------|----------|------------|---------------|---------------|---------------|--------------|
| 3140LKYQ0 | FN BS8818      | 4.526 | 95.5739  | 06/01/2028 | 25,000,000.00 | 23,893,487.00 | 24,472,523.95 | (579,036.95) |
| 3140LKKU8 | FN BS8706      | 4.510 | 96.1924  | 06/01/2028 | 25,000,000.00 | 24,048,103.50 | 24,565,817.70 | (517,714.20) |
| 3136BQDE6 | FNA 2023-M6 A2 | 4.724 | 95.7989  | 07/25/2028 | 25,000,000.00 | 23,949,716.75 | 24,527,483.43 | (577,766.68) |
| 3140LLMH1 | FN BS9359      | 5.051 | 99.0075  | 08/01/2028 | 15,874,000.00 | 15,716,447.06 | 15,721,119.92 | (4,672.86)   |
| 3140LLFK2 | FN BS9169      | 5.040 | 98.6626  | 08/01/2028 | 17,532,000.00 | 17,297,530.89 | 17,304,567.78 | (7,036.89)   |
| 3140LLB83 | FN BS9062      | 5.049 | 97.6941  | 09/01/2028 | 20,000,000.00 | 19,538,814.80 | 19,541,973.24 | (3,158.44)   |
| 3140LLKK6 | FN BS9297      | 5.110 | 97.4812  | 10/01/2028 | 21,050,000.00 | 20,519,798.70 | 20,472,218.93 | 47,579.77    |
| 3140LLZT1 | FN BS9753      | 5.092 | 100.0374 | 10/01/2028 | 20,000,000.00 | 20,007,485.60 | 19,952,311.60 | 55,174.00    |
| 3140NURK7 | FN BZ0489      | 4.552 | 98.0468  | 02/01/2029 | 25,000,000.00 | 24,511,711.25 | 25,000,000.00 | (488,288.75) |
| 3140NUNR6 | FN BZ0399      | 4.670 | 98.1308  | 02/01/2029 | 15,000,000.00 | 14,719,623.00 | 14,939,136.47 | (219,513.47) |
| 3140NUP70 | FN BZ0433      | 4.580 | 96.5520  | 03/01/2029 | 25,000,000.00 | 24,137,996.25 | 24,618,454.28 | (480,458.03) |
| 3140NUP70 | FN BZ0433      | 4.612 | 96.5520  | 03/01/2029 | 25,681,000.00 | 24,795,515.27 | 25,241,823.65 | (446,308.38) |
| 3140NU6F1 | FN BZ0869      | 4.623 | 98.2505  | 04/01/2029 | 32,230,000.00 | 31,666,138.73 | 32,189,734.92 | (523,596.19) |

|     |     |       |         |            |                |                |                |                 |
|-----|-----|-------|---------|------------|----------------|----------------|----------------|-----------------|
| --- | --- | 4.542 | 96.4492 | 12/21/2027 | 695,426,922.53 | 670,611,531.21 | 685,537,031.35 | (14,925,500.14) |
|-----|-----|-------|---------|------------|----------------|----------------|----------------|-----------------|

| CD  |     | Cusip     | Description                                 | Yield | Market Price | Final Maturity | Par Value        | Market Value     | Book Value       | Net Unrealized Gain/Loss |
|-----|-----|-----------|---------------------------------------------|-------|--------------|----------------|------------------|------------------|------------------|--------------------------|
|     |     | 06051WLJ1 | Bank of America, National Association       | 5.340 | 100.0000     | 05/03/2024     | 45,000,000.00    | 45,000,000.00    | 45,000,000.00    | 0.00                     |
|     |     | 06051WLJ1 | Bank of America, National Association       | 5.340 | 100.0000     | 05/03/2024     | 50,000,000.00    | 50,000,000.00    | 50,000,000.00    | 0.00                     |
|     |     | 06051WLJ1 | Bank of America, National Association       | 5.340 | 100.0000     | 05/03/2024     | 50,000,000.00    | 50,000,000.00    | 50,000,000.00    | 0.00                     |
|     |     | 06051WLK8 | Bank of America, National Association       | 5.380 | 100.0000     | 05/17/2024     | 50,000,000.00    | 50,000,000.00    | 50,000,000.00    | 0.00                     |
|     |     | 06051WLK8 | Bank of America, National Association       | 5.380 | 100.0000     | 05/17/2024     | 50,000,000.00    | 50,000,000.00    | 50,000,000.00    | 0.00                     |
|     |     | 06367DGT4 | Bank of Montreal - Chicago Branch           | 5.420 | 100.0000     | 05/22/2024     | 50,000,000.00    | 50,000,000.00    | 50,000,000.00    | 0.00                     |
|     |     | 86959TBU9 | Svenska Handels AB Publ - New York Branch   | 5.350 | 100.0000     | 05/28/2024     | 100,000,000.00   | 100,000,000.00   | 100,000,000.00   | 0.00                     |
|     |     | 89115BZ22 | Toronto-Dominion Bank - New York Branch     | 5.870 | 100.0000     | 05/31/2024     | 25,000,000.00    | 25,000,000.00    | 25,000,000.00    | 0.00                     |
|     |     | 21684XMB6 | COÖPERATIEVE RABOBANK U.A., NEW YORK BRANCH | 5.530 | 100.0000     | 06/07/2024     | 50,000,000.00    | 50,000,000.00    | 50,000,000.00    | 0.00                     |
|     |     | 86959TBM7 | Svenska Handels AB Publ - New York Branch   | 5.310 | 100.0000     | 06/14/2024     | 50,000,000.00    | 50,000,000.00    | 50,000,000.00    | 0.00                     |
|     |     | 78015JB71 | Royal Bank of Canada New York Branch        | 5.850 | 100.0000     | 06/21/2024     | 25,000,000.00    | 25,000,000.00    | 25,000,000.00    | 0.00                     |
|     |     | 89115BCZ1 | Toronto-Dominion Bank - New York Branch     | 5.870 | 100.0000     | 06/24/2024     | 25,000,000.00    | 25,000,000.00    | 25,000,000.00    | 0.00                     |
|     |     | 86959R6X3 | Svenska Handels AB Publ - New York Branch   | 5.670 | 100.0000     | 06/24/2024     | 50,000,000.00    | 50,000,000.00    | 50,000,000.00    | 0.00                     |
|     |     | 06417M4J1 | Bank of Nova Scotia - Houston Branch        | 5.900 | 100.0000     | 06/28/2024     | 50,000,000.00    | 50,000,000.00    | 50,000,000.00    | 0.00                     |
|     |     | 86959TCY0 | Svenska Handels AB Publ - New York Branch   | 5.360 | 100.0000     | 07/05/2024     | 50,000,000.00    | 50,000,000.00    | 50,000,000.00    | 0.00                     |
|     |     | 21684XN28 | COÖPERATIEVE RABOBANK U.A., NEW YORK BRANCH | 5.490 | 100.0000     | 07/10/2024     | 50,000,000.00    | 50,000,000.00    | 50,000,000.00    | 0.00                     |
|     |     | 06367DGB5 | Bank of Montreal - Chicago Branch           | 5.370 | 100.0000     | 07/11/2024     | 50,000,000.00    | 50,000,000.00    | 50,000,000.00    | 0.00                     |
|     |     | 86959TBY7 | Svenska Handels AB Publ - New York Branch   | 5.330 | 100.0000     | 07/29/2024     | 75,000,000.00    | 75,000,000.00    | 75,000,000.00    | 0.00                     |
|     |     | 78015JBT3 | Royal Bank of Canada New York Branch        | 5.910 | 100.0000     | 08/19/2024     | 50,000,000.00    | 50,000,000.00    | 50,000,000.00    | 0.00                     |
|     |     | 06367DGG4 | Bank of Montreal - Chicago Branch           | 5.280 | 100.0000     | 08/21/2024     | 50,000,000.00    | 50,000,000.00    | 50,000,000.00    | 0.00                     |
|     |     | 89115BDD9 | Toronto-Dominion Bank - New York Branch     | 5.940 | 100.0000     | 08/26/2024     | 50,000,000.00    | 50,000,000.00    | 50,000,000.00    | 0.00                     |
|     |     | 06367DGX7 | Bank of Montreal - Chicago Branch           | 5.390 | 100.0000     | 08/28/2024     | 50,000,000.00    | 50,000,000.00    | 50,000,000.00    | 0.00                     |
|     |     | 06367DFY6 | Bank of Montreal - Chicago Branch           | 5.550 | 100.0000     | 09/06/2024     | 50,000,000.00    | 50,000,000.00    | 50,000,000.00    | 0.00                     |
|     |     | 89115BD98 | Toronto-Dominion Bank - New York Branch     | 5.950 | 100.0000     | 09/09/2024     | 50,000,000.00    | 50,000,000.00    | 50,000,000.00    | 0.00                     |
|     |     | 21684XN36 | COÖPERATIEVE RABOBANK U.A., NEW YORK BRANCH | 5.540 | 100.0000     | 09/09/2024     | 25,000,000.00    | 25,000,000.00    | 25,000,000.00    | 0.00                     |
|     |     | 21684XN44 | COÖPERATIEVE RABOBANK U.A., NEW YORK BRANCH | 5.520 | 100.0067     | 09/09/2024     | 100,000,000.00   | 100,006,691.63   | 100,006,691.63   | 0.00                     |
|     |     | 89115BD56 | Toronto-Dominion Bank - New York Branch     | 5.970 | 100.0000     | 09/23/2024     | 50,000,000.00    | 50,000,000.00    | 50,000,000.00    | 0.00                     |
|     |     | 21684XR40 | COÖPERATIEVE RABOBANK U.A., NEW YORK BRANCH | 5.410 | 100.0000     | 10/01/2024     | 30,000,000.00    | 30,000,000.00    | 30,000,000.00    | 0.00                     |
|     |     | 78015JUT5 | Royal Bank of Canada New York Branch        | 5.250 | 100.0000     | 10/02/2024     | 50,000,000.00    | 50,000,000.00    | 50,000,000.00    | 0.00                     |
|     |     | 78015JUT5 | Royal Bank of Canada New York Branch        | 5.250 | 100.0000     | 10/02/2024     | 10,000,000.00    | 10,000,000.00    | 10,000,000.00    | 0.00                     |
|     |     | 21684XR57 | COÖPERATIEVE RABOBANK U.A., NEW YORK BRANCH | 5.410 | 100.0000     | 10/02/2024     | 50,000,000.00    | 50,000,000.00    | 50,000,000.00    | 0.00                     |
|     |     | 06367DJ89 | Bank of Montreal - Chicago Branch           | 5.470 | 100.0000     | 10/07/2024     | 25,000,000.00    | 25,000,000.00    | 25,000,000.00    | 0.00                     |
|     |     | 78015JDK0 | Royal Bank of Canada New York Branch        | 5.880 | 100.0000     | 10/22/2024     | 25,000,000.00    | 25,000,000.00    | 25,000,000.00    | 0.00                     |
|     |     | 86959TAY2 | Svenska Handels AB Publ - New York Branch   | 5.200 | 100.0000     | 10/25/2024     | 50,000,000.00    | 50,000,000.00    | 50,000,000.00    | 0.00                     |
|     |     | 89115BPR5 | Toronto-Dominion Bank - New York Branch     | 5.250 | 100.0000     | 10/28/2024     | 50,000,000.00    | 50,000,000.00    | 50,000,000.00    | 0.00                     |
|     |     | 86959TBG0 | Svenska Handels AB Publ - New York Branch   | 5.200 | 100.0000     | 10/31/2024     | 50,000,000.00    | 50,000,000.00    | 50,000,000.00    | 0.00                     |
|     |     | 89115BNM8 | Toronto-Dominion Bank - New York Branch     | 5.460 | 100.0000     | 11/08/2024     | 25,000,000.00    | 25,000,000.00    | 25,000,000.00    | 0.00                     |
|     |     | 86959TBT8 | Svenska Handels AB Publ - New York Branch   | 5.280 | 100.0000     | 11/08/2024     | 50,000,000.00    | 50,000,000.00    | 50,000,000.00    | 0.00                     |
|     |     | 78015JHX8 | Royal Bank of Canada New York Branch        | 5.470 | 100.0000     | 11/12/2024     | 50,000,000.00    | 50,000,000.00    | 50,000,000.00    | 0.00                     |
|     |     | 06367DHA6 | Bank of Montreal - Chicago Branch           | 5.400 | 100.0000     | 11/13/2024     | 50,000,000.00    | 50,000,000.00    | 50,000,000.00    | 0.00                     |
|     |     | 89115BL99 | Toronto-Dominion Bank - New York Branch     | 5.680 | 100.0000     | 11/21/2024     | 25,000,000.00    | 25,000,000.00    | 25,000,000.00    | 0.00                     |
|     |     | 78015JHP5 | Royal Bank of Canada New York Branch        | 5.460 | 100.0000     | 11/27/2024     | 50,000,000.00    | 50,000,000.00    | 50,000,000.00    | 0.00                     |
|     |     | 89115BPV6 | Toronto-Dominion Bank - New York Branch     | 5.210 | 100.0000     | 11/27/2024     | 50,000,000.00    | 50,000,000.00    | 50,000,000.00    | 0.00                     |
|     |     | 89115D4N3 | Toronto-Dominion Bank - New York Branch     | 5.140 | 100.0000     | 11/27/2024     | 25,000,000.00    | 25,000,000.00    | 25,000,000.00    | 0.00                     |
|     |     | 06367DGV9 | Bank of Montreal - Chicago Branch           | 5.360 | 100.0000     | 11/29/2024     | 90,000,000.00    | 90,000,000.00    | 90,000,000.00    | 0.00                     |
|     |     | 89115BPD6 | Toronto-Dominion Bank - New York Branch     | 5.490 | 100.0000     | 12/09/2024     | 50,000,000.00    | 50,000,000.00    | 50,000,000.00    | 0.00                     |
|     |     | 78015J32  | Royal Bank of Canada New York Branch        | 5.460 | 100.0000     | 12/11/2024     | 50,000,000.00    | 50,000,000.00    | 50,000,000.00    | 0.00                     |
|     |     | 78015J3P3 | Royal Bank of Canada New York Branch        | 5.230 | 100.0000     | 12/18/2024     | 50,000,000.00    | 50,000,000.00    | 50,000,000.00    | 0.00                     |
|     |     | 06418NAD4 | Bank of Nova Scotia - Houston Branch        | 5.340 | 100.0000     | 12/23/2024     | 100,000,000.00   | 100,000,000.00   | 100,000,000.00   | 0.00                     |
|     |     | 86959TCV6 | Svenska Handels AB Publ - New York Branch   | 5.340 | 100.0000     | 12/27/2024     | 50,000,000.00    | 50,000,000.00    | 50,000,000.00    | 0.00                     |
|     |     | 06418NAF9 | Bank of Nova Scotia - Houston Branch        | 5.380 | 100.0000     | 12/27/2024     | 50,000,000.00    | 50,000,000.00    | 50,000,000.00    | 0.00                     |
|     |     | 86959TDB9 | Svenska Handels AB Publ - New York Branch   | 5.400 | 100.0000     | 01/03/2025     | 50,000,000.00    | 50,000,000.00    | 50,000,000.00    | 0.00                     |
|     |     | 06418NAN2 | Bank of Nova Scotia - Houston Branch        | 5.390 | 100.0000     | 01/03/2025     | 100,000,000.00   | 100,000,000.00   | 100,000,000.00   | 0.00                     |
|     |     | 06418NAW2 | Bank of Nova Scotia - Houston Branch        | 5.450 | 100.0000     | 01/06/2025     | 50,000,000.00    | 50,000,000.00    | 50,000,000.00    | 0.00                     |
|     |     | 78015JKP1 | Royal Bank of Canada New York Branch        | 5.230 | 100.0000     | 01/08/2025     | 50,000,000.00    | 50,000,000.00    | 50,000,000.00    | 0.00                     |
|     |     | 78015JMP9 | Royal Bank of Canada New York Branch        | 5.420 | 100.0000     | 01/10/2025     | 50,000,000.00    | 50,000,000.00    | 50,000,000.00    | 0.00                     |
|     |     | 06367DJE6 | Bank of Montreal - Chicago Branch           | 5.500 | 100.0000     | 01/14/2025     | 50,000,000.00    | 50,000,000.00    | 50,000,000.00    | 0.00                     |
|     |     | 86959TDS2 | Svenska Handels AB Publ - New York Branch   | 5.480 | 100.0000     | 01/21/2025     | 40,000,000.00    | 40,000,000.00    | 40,000,000.00    | 0.00                     |
|     |     | 06418NBD3 | Bank of Nova Scotia - Houston Branch        | 5.460 | 100.0000     | 01/21/2025     | 40,000,000.00    | 40,000,000.00    | 40,000,000.00    | 0.00                     |
|     |     | 89115DPA8 | Toronto-Dominion Bank - New York Branch     | 5.530 | 100.0000     | 01/21/2025     | 30,000,000.00    | 30,000,000.00    | 30,000,000.00    | 0.00                     |
|     |     | 89115BPZ7 | Toronto-Dominion Bank - New York Branch     | 5.120 | 100.0000     | 01/24/2025     | 50,000,000.00    | 50,000,000.00    | 50,000,000.00    | 0.00                     |
|     |     | 78015JLP0 | Royal Bank of Canada New York Branch        | 5.280 | 100.0000     | 01/27/2025     | 30,000,000.00    | 30,000,000.00    | 30,000,000.00    | 0.00                     |
|     |     | 89115DGJ9 | Toronto-Dominion Bank - New York Branch     | 5.360 | 100.0000     | 01/27/2025     | 50,000,000.00    | 50,000,000.00    | 50,000,000.00    | 0.00                     |
|     |     | 78015JL39 | Royal Bank of Canada New York Branch        | 5.290 | 100.0000     | 01/31/2025     | 25,000,000.00    | 25,000,000.00    | 25,000,000.00    | 0.00                     |
|     |     | 78015JMB0 | Royal Bank of Canada New York Branch        | 5.340 | 100.0000     | 02/05/2025     | 25,000,000.00    | 25,000,000.00    | 25,000,000.00    | 0.00                     |
|     |     | 78015JMF1 | Royal Bank of Canada New York Branch        | 5.320 | 100.0000     | 02/18/2025     | 50,000,000.00    | 50,000,000.00    | 50,000,000.00    | 0.00                     |
|     |     | 89115BRM4 | Toronto-Dominion Bank - New York Branch     | 5.470 | 100.0000     | 02/27/2025     | 25,000,000.00    | 25,000,000.00    | 25,000,000.00    | 0.00                     |
|     |     | 78015JLF2 | Royal Bank of Canada New York Branch        | 5.260 | 100.0000     | 03/26/2025     | 50,000,000.00    | 50,000,000.00    | 50,000,000.00    | 0.00                     |
| --- | --- |           |                                             | 5.435 | 100.0002     | 10/09/2024     | 3,240,000,000.00 | 3,240,006,691.63 | 3,240,006,691.63 | 0.00                     |

| CP | Cusip     | Description                                | Yield | Market Price | Final Maturity | Par Value     | Market Value  | Book Value    | Net Unrealized Gain/Loss |
|----|-----------|--------------------------------------------|-------|--------------|----------------|---------------|---------------|---------------|--------------------------|
|    | 46640PE17 | J.P. Morgan Securities LLC                 | 5.428 | 100.0000     | 05/01/2024     | 57,000,000.00 | 57,000,000.00 | 57,000,000.00 | 0.00                     |
|    | 14912DE13 | Caterpillar Financial Services Corporation | 5.374 | 100.0000     | 05/01/2024     | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 0.00                     |
|    | 24422LE66 | John Deere Capital Corporation             | 5.414 | 99.9263      | 05/06/2024     | 50,000,000.00 | 49,963,125.00 | 49,963,125.00 | 0.00                     |
|    | 24422LE66 | John Deere Capital Corporation             | 5.414 | 99.9263      | 05/06/2024     | 25,000,000.00 | 24,981,562.50 | 24,981,562.50 | 0.00                     |



|           |                                             |       |          |            |                  |                  |                  |            |
|-----------|---------------------------------------------|-------|----------|------------|------------------|------------------|------------------|------------|
| 93114EE60 | Walmart Inc.                                | 5.374 | 99.9264  | 05/06/2024 | 50,000,000.00    | 49,963,194.45    | 49,963,194.44    | 0.00       |
| 93114EE60 | Walmart Inc.                                | 5.374 | 99.9264  | 05/06/2024 | 20,000,000.00    | 19,985,277.78    | 19,985,277.78    | 0.00       |
| 63763PE70 | National Securities Clearing Corporation    | 5.417 | 99.9113  | 05/07/2024 | 28,500,000.00    | 28,474,730.00    | 28,474,730.00    | 0.00       |
| 77119LE70 | Roche Holdings, Inc.                        | 5.378 | 99.9117  | 05/07/2024 | 30,000,000.00    | 29,973,500.00    | 29,973,500.00    | 0.00       |
| 77119LE70 | Roche Holdings, Inc.                        | 5.378 | 99.9117  | 05/07/2024 | 30,000,000.00    | 29,973,500.00    | 29,973,500.00    | 0.00       |
| 14912DE70 | Caterpillar Financial Services Corporation  | 5.386 | 99.9115  | 05/07/2024 | 50,000,000.00    | 49,955,750.00    | 49,955,750.00    | 0.00       |
| 14912DE70 | Caterpillar Financial Services Corporation  | 5.386 | 99.9115  | 05/07/2024 | 20,000,000.00    | 19,982,300.00    | 19,982,300.00    | 0.00       |
| 59515ME84 | Microsoft Corporation                       | 5.379 | 99.8973  | 05/08/2024 | 15,000,000.00    | 14,984,600.00    | 14,984,600.00    | 0.00       |
| 59515ME84 | Microsoft Corporation                       | 5.379 | 99.8973  | 05/08/2024 | 50,000,000.00    | 49,948,666.67    | 49,948,666.67    | 0.00       |
| 59515ME84 | Microsoft Corporation                       | 5.379 | 99.8973  | 05/08/2024 | 35,000,000.00    | 34,964,066.67    | 34,964,066.67    | 0.00       |
| 59515ME92 | Microsoft Corporation                       | 5.369 | 99.8829  | 05/09/2024 | 50,000,000.00    | 49,941,444.44    | 49,941,444.44    | 0.00       |
| 59515ME92 | Microsoft Corporation                       | 5.369 | 99.8829  | 05/09/2024 | 50,000,000.00    | 49,941,444.44    | 49,941,444.44    | 0.00       |
| 89233GE93 | Toyota Motor Credit Corporation             | 5.406 | 99.8822  | 05/09/2024 | 20,000,000.00    | 19,976,444.44    | 19,976,444.44    | 0.00       |
| 24422LE90 | John Deere Capital Corporation              | 5.405 | 99.8822  | 05/09/2024 | 30,000,000.00    | 29,964,666.67    | 29,964,666.67    | 0.00       |
| 63763PEA3 | National Securities Clearing Corporation    | 5.431 | 99.8668  | 05/10/2024 | 25,000,000.00    | 24,966,687.50    | 24,966,687.50    | 0.00       |
| 63763PEA3 | National Securities Clearing Corporation    | 5.431 | 99.8668  | 05/10/2024 | 50,000,000.00    | 49,933,375.00    | 49,933,375.00    | 0.00       |
| 59515MED3 | Microsoft Corporation                       | 5.508 | 99.8213  | 05/13/2024 | 50,000,000.00    | 49,910,666.67    | 49,910,666.67    | 0.00       |
| 24422LED1 | John Deere Capital Corporation              | 5.417 | 99.8230  | 05/13/2024 | 50,000,000.00    | 49,911,500.00    | 49,911,500.00    | 0.00       |
| 6698M4EE8 | Novartis Finance Corporation                | 5.385 | 99.8086  | 05/14/2024 | 20,000,000.00    | 19,961,722.22    | 19,961,722.22    | 0.00       |
| 6698M4EE8 | Novartis Finance Corporation                | 5.379 | 99.8086  | 05/14/2024 | 20,000,000.00    | 19,961,722.22    | 19,961,722.22    | 0.00       |
| 6698M4EE8 | Novartis Finance Corporation                | 5.379 | 99.8086  | 05/14/2024 | 50,000,000.00    | 49,904,305.56    | 49,904,305.55    | 0.01       |
| 59515MEF8 | Microsoft Corporation                       | 5.508 | 99.7923  | 05/15/2024 | 25,000,000.00    | 24,948,083.33    | 24,947,888.89    | 194.44     |
| 59515MEF8 | Microsoft Corporation                       | 5.476 | 99.7923  | 05/15/2024 | 50,000,000.00    | 49,896,166.67    | 49,896,166.67    | 0.00       |
| 7426M2EF4 | Private Export Funding Corporation          | 5.349 | 99.7970  | 05/15/2024 | 25,000,000.00    | 24,949,250.00    | 24,949,250.00    | 0.00       |
| 63763PEF2 | National Securities Clearing Corporation    | 5.427 | 99.7929  | 05/15/2024 | 50,000,000.00    | 49,896,458.33    | 49,896,458.33    | 0.00       |
| 63763PEF2 | National Securities Clearing Corporation    | 5.427 | 99.7929  | 05/15/2024 | 50,000,000.00    | 49,896,458.33    | 49,896,458.33    | 0.00       |
| 59515MEH4 | Microsoft Corporation                       | 5.455 | 99.7636  | 05/17/2024 | 50,000,000.00    | 49,881,777.78    | 49,881,777.78    | 0.00       |
| 6698M4EL2 | Novartis Finance Corporation                | 5.405 | 99.7198  | 05/20/2024 | 50,000,000.00    | 49,859,875.01    | 49,859,875.00    | 0.01       |
| 6698M4EL2 | Novartis Finance Corporation                | 5.405 | 99.7198  | 05/20/2024 | 14,850,000.00    | 14,808,382.88    | 14,808,382.88    | 0.00       |
| 93114EEL7 | Walmart Inc.                                | 5.380 | 99.7203  | 05/20/2024 | 50,000,000.00    | 49,860,138.89    | 49,860,138.89    | 0.00       |
| 93114EEL7 | Walmart Inc.                                | 5.380 | 99.7203  | 05/20/2024 | 50,000,000.00    | 49,860,138.89    | 49,860,138.89    | 0.01       |
| 93114EEL7 | Walmart Inc.                                | 5.380 | 99.7203  | 05/20/2024 | 52,000,000.00    | 51,854,544.45    | 51,854,544.45    | 0.00       |
| 59515MEN1 | Microsoft Corporation                       | 5.509 | 99.6879  | 05/22/2024 | 25,000,000.00    | 24,921,979.17    | 24,921,833.33    | 145.83     |
| 59515MEN1 | Microsoft Corporation                       | 5.495 | 99.6879  | 05/22/2024 | 10,000,000.00    | 9,968,791.67     | 9,968,791.67     | 0.00       |
| 7426M4EP8 | Private Export Funding Corporation          | 5.523 | 99.6737  | 05/23/2024 | 25,000,000.00    | 24,918,416.67    | 24,918,416.67    | 0.00       |
| 23102UEU2 | Cummins Inc.                                | 5.480 | 99.5958  | 05/28/2024 | 40,000,000.00    | 39,838,300.00    | 39,838,300.00    | 0.00       |
| 63763PEU9 | National Securities Clearing Corporation    | 5.397 | 99.6018  | 05/28/2024 | 50,000,000.00    | 49,800,875.00    | 49,800,875.00    | 0.00       |
| 89233GEV4 | Toyota Motor Credit Corporation             | 5.459 | 99.5839  | 05/29/2024 | 50,000,000.00    | 49,791,944.44    | 49,791,944.44    | 0.00       |
| 23102UEW8 | Cummins Inc.                                | 5.460 | 99.5674  | 05/30/2024 | 50,000,000.00    | 49,783,708.33    | 49,783,708.33    | 0.00       |
| 82619TF36 | Siemens Capital Company LLC                 | 5.364 | 99.5169  | 06/03/2024 | 25,000,000.00    | 24,879,229.16    | 24,879,229.16    | 0.00       |
| 59515MF42 | Microsoft Corporation                       | 5.402 | 99.5023  | 06/04/2024 | 50,000,000.00    | 49,751,138.89    | 49,751,138.89    | 0.00       |
| 77119LF46 | Roche Holdings, Inc.                        | 5.421 | 99.4966  | 06/04/2024 | 47,600,000.00    | 47,360,386.89    | 47,360,386.89    | 0.00       |
| 23102UF49 | Cummins Inc.                                | 5.459 | 99.4928  | 06/04/2024 | 30,000,000.00    | 29,847,850.00    | 29,847,850.00    | 0.00       |
| 63763PF53 | National Securities Clearing Corporation    | 5.404 | 99.4838  | 06/05/2024 | 25,000,000.00    | 24,870,937.50    | 24,870,937.50    | 0.00       |
| 23102UF56 | Cummins Inc.                                | 5.459 | 99.4779  | 06/05/2024 | 24,000,000.00    | 23,874,700.00    | 23,874,700.00    | 0.00       |
| 59515MF67 | Microsoft Corporation                       | 5.369 | 99.4740  | 06/06/2024 | 20,000,000.00    | 19,894,800.00    | 19,894,800.00    | 0.00       |
| 59515MF75 | Microsoft Corporation                       | 5.498 | 99.4501  | 06/07/2024 | 50,000,000.00    | 49,725,069.44    | 49,725,069.44    | 0.00       |
| 7426M2F71 | Private Export Funding Corporation          | 5.339 | 99.4645  | 06/07/2024 | 25,000,000.00    | 24,866,131.94    | 24,866,131.94    | 0.00       |
| 24422LF73 | John Deere Capital Corporation              | 5.408 | 99.4543  | 06/07/2024 | 50,000,000.00    | 49,727,125.00    | 49,727,125.00    | 0.00       |
| 63763PFB0 | National Securities Clearing Corporation    | 5.406 | 99.3953  | 06/11/2024 | 30,000,000.00    | 29,818,575.00    | 29,818,575.00    | 0.00       |
| 24422LFC2 | John Deere Capital Corporation              | 5.398 | 99.3817  | 06/12/2024 | 30,000,000.00    | 29,814,500.00    | 29,814,500.00    | 0.00       |
| 24422LFD0 | John Deere Capital Corporation              | 5.399 | 99.3669  | 06/13/2024 | 30,000,000.00    | 29,810,083.33    | 29,810,083.33    | 0.00       |
| 82619TFL6 | Siemens Capital Company LLC                 | 5.372 | 99.2667  | 06/20/2024 | 25,000,000.00    | 24,816,666.67    | 24,817,013.89    | (347.22)   |
| 82619TFL6 | Siemens Capital Company LLC                 | 5.372 | 99.2667  | 06/20/2024 | 25,000,000.00    | 24,816,666.67    | 24,817,013.89    | (347.22)   |
| 82619TFL6 | Siemens Capital Company LLC                 | 5.381 | 99.2667  | 06/20/2024 | 25,000,000.00    | 24,816,666.67    | 24,816,666.67    | 0.00       |
| 24422LFL2 | John Deere Capital Corporation              | 5.402 | 99.2639  | 06/20/2024 | 25,000,000.00    | 24,815,972.22    | 24,815,972.22    | 0.00       |
| 47816FFR7 | Johnson & Johnson                           | 5.359 | 99.1994  | 06/25/2024 | 50,000,000.00    | 49,599,722.22    | 49,599,722.22    | 0.00       |
| 63763PFU8 | National Securities Clearing Corporation    | 5.629 | 99.1219  | 06/28/2024 | 50,000,000.00    | 49,560,972.22    | 49,560,972.22    | 0.00       |
| 47816FG54 | Johnson & Johnson                           | 5.357 | 99.0539  | 07/05/2024 | 50,000,000.00    | 49,526,944.45    | 49,526,944.45    | 0.00       |
| 7426M2GA3 | Private Export Funding Corporation          | 5.320 | 98.9831  | 07/10/2024 | 25,000,000.00    | 24,745,763.89    | 24,747,222.22    | (1,458.33) |
| 7426M2GA3 | Private Export Funding Corporation          | 5.341 | 98.9831  | 07/10/2024 | 25,000,000.00    | 24,745,763.89    | 24,745,763.89    | 0.00       |
| 7426M4GB7 | Private Export Funding Corporation          | 5.372 | 98.9705  | 07/11/2024 | 50,000,000.00    | 49,485,250.00    | 49,485,250.00    | 0.00       |
| 7426M2GK1 | Private Export Funding Corporation          | 5.281 | 98.8721  | 07/19/2024 | 25,000,000.00    | 24,718,013.89    | 24,718,013.89    | 0.00       |
| 82619TGR2 | Siemens Capital Company LLC                 | 5.364 | 98.7604  | 07/25/2024 | 24,690,104.16    | 24,690,104.16    | 24,690,104.16    | 0.00       |
| 82619TGV3 | Siemens Capital Company LLC                 | 5.384 | 98.6971  | 07/29/2024 | 25,000,000.00    | 24,674,284.72    | 24,674,284.72    | 0.00       |
| 7426M2H79 | Private Export Funding Corporation          | 5.163 | 98.6334  | 08/07/2024 | 50,000,000.00    | 49,316,722.22    | 49,316,722.22    | 0.00       |
| 47816HFH1 | Johnson & Johnson                           | 5.326 | 98.4689  | 08/15/2024 | 49,500,000.00    | 48,742,100.00    | 48,742,100.00    | 0.00       |
| 46651VEZ5 | J.P. Morgan Securities LLC                  | 5.430 | 100.0000 | 08/20/2024 | 50,000,000.00    | 50,000,000.00    | 50,000,000.00    | 0.00       |
| 21687AJ38 | COÓPERATIEVE RABOBANK U.A., NEW YORK BRANCH | 5.470 | 98.1632  | 09/03/2024 | 25,000,000.00    | 24,540,798.61    | 24,540,798.61    | 0.00       |
| 89116EJ61 | Toronto Dominion Holdings (U.S.A.), Inc.    | 5.481 | 98.1156  | 09/06/2024 | 50,000,000.00    | 49,057,777.78    | 49,057,777.78    | 0.00       |
| 89116EJD6 | Toronto Dominion Holdings (U.S.A.), Inc.    | 5.321 | 98.0688  | 09/13/2024 | 50,000,000.00    | 49,034,375.00    | 49,034,375.00    | 0.00       |
| 46651VFL5 | J.P. Morgan Securities LLC                  | 5.460 | 100.0000 | 10/08/2024 | 50,000,000.00    | 50,000,000.00    | 50,000,000.00    | 0.00       |
| 7426M4KH9 | Private Export Funding Corporation          | 5.211 | 97.6199  | 10/17/2024 | 25,000,000.00    | 24,404,979.17    | 24,404,979.17    | 0.00       |
| 46651VEX0 | J.P. Morgan Securities LLC                  | 5.250 | 100.0000 | 10/31/2024 | 50,000,000.00    | 50,000,000.00    | 50,000,000.00    | 0.00       |
| 7426M2LL3 | Private Export Funding Corporation          | 5.160 | 97.1806  | 11/20/2024 | 25,000,000.00    | 24,295,138.89    | 24,295,138.89    | 0.00       |
| 46651VFD3 | J.P. Morgan Securities LLC                  | 5.420 | 100.0000 | 11/27/2024 | 50,000,000.00    | 50,000,000.00    | 50,000,000.00    | 0.00       |
| 63763PMC0 | National Securities Clearing Corporation    | 5.243 | 96.8250  | 12/12/2024 | 25,000,000.00    | 24,206,250.00    | 24,206,250.00    | 0.00       |
| 46651VFH4 | J.P. Morgan Securities LLC                  | 5.430 | 100.0000 | 12/27/2024 | 50,000,000.00    | 50,000,000.00    | 50,000,000.00    | 0.00       |
| 7426M2MT5 | Private Export Funding Corporation          | 5.204 | 96.6400  | 12/27/2024 | 25,000,000.00    | 24,160,000.00    | 24,160,000.00    | 0.00       |
| 46651VFM3 | J.P. Morgan Securities LLC                  | 5.470 | 100.0000 | 01/03/2025 | 50,000,000.00    | 50,000,000.00    | 50,000,000.00    | 0.00       |
| ---       | ---                                         | 5.399 | 99.4870  | 06/24/2024 | 3,128,450,000.00 | 3,112,271,002.58 | 3,112,272,815.04 | (1,812.46) |

Corporate  
CORP

| Cusip     | Description                                    | Yield | Market Price | Final Maturity | Par Value      | Market Value   | Book Value     | Net Unrealized Gain/Loss |
|-----------|------------------------------------------------|-------|--------------|----------------|----------------|----------------|----------------|--------------------------|
| 771196BT8 | ROCHE HOLDINGS INC                             | 5.173 | 97.2153      | 03/10/2025     | 4,130,000.00   | 4,014,991.89   | 4,025,900.43   | (10,908.54)              |
| 771196BJ0 | ROCHE HOLDINGS INC                             | 4.882 | 96.8602      | 11/10/2025     | 3,300,000.00   | 3,196,386.60   | 3,209,992.61   | (13,606.01)              |
| 037833BY5 | APPLE INC                                      | 4.412 | 96.4707      | 02/23/2026     | 10,000,000.00  | 9,647,070.00   | 9,801,015.76   | (153,945.76)             |
| 037833BY5 | APPLE INC                                      | 4.411 | 96.4707      | 02/23/2026     | 436,000.00     | 420,612.25     | 427,327.96     | (6,715.71)               |
| 459058LE1 | INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVE | 4.764 | 99.2621      | 04/10/2026     | 20,000,000.00  | 19,852,420.00  | 19,994,949.59  | (142,529.59)             |
| 459058LE1 | INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVE | 4.764 | 99.2621      | 04/10/2026     | 50,000,000.00  | 49,631,050.00  | 49,987,373.97  | (356,323.97)             |
| 594918CG7 | MICROSOFT CORP                                 | 4.560 | 96.1358      | 09/15/2026     | 14,108,000.00  | 13,562,838.66  | 13,746,484.52  | (183,645.86)             |
| 771196BL5 | ROCHE HOLDINGS INC                             | 4.335 | 92.7662      | 01/28/2027     | 3,000,000.00   | 2,782,986.00   | 2,850,059.17   | (67,073.17)              |
| 771196BL5 | ROCHE HOLDINGS INC                             | 4.325 | 92.7662      | 01/28/2027     | 3,850,000.00   | 2,782,986.00   | 2,850,832.78   | (67,846.78)              |
| 037833CJ7 | APPLE INC                                      | 4.528 | 95.5602      | 02/09/2027     | 4,700,000.00   | 4,491,329.40   | 4,558,299.62   | (66,970.22)              |
| ---       | ---                                            | 4.693 | 97.9935      | 05/04/2026     | 112,674,000.00 | 110,382,670.81 | 111,452,236.41 | (1,069,565.60)           |

**MM Fund****MMFUND**

| Cusip     | Description              | Yield | Market Price | Final Maturity | Par Value      | Market Value   | Book Value     | Net Unrealized Gain/Loss |
|-----------|--------------------------|-------|--------------|----------------|----------------|----------------|----------------|--------------------------|
| 949921I26 | ALLSPRING-GOVT MM SEL    | 5.230 | 1.0000       | 04/30/2024     | 1,000,000.00   | 1,000,000.00   | 1,000,000.00   | 0.00                     |
| 608919718 | FEDERATED HRMS GV O PRMR | 5.230 | 1.0000       | 04/30/2024     | 1,000,000.00   | 1,000,000.00   | 1,000,000.00   | 0.00                     |
| 31607A703 | FIDELITY IMM-GOVT INSTL  | 5.240 | 1.0000       | 04/30/2024     | 12,000,000.00  | 12,000,000.00  | 12,000,000.00  | 0.00                     |
| 31607A703 | FIDELITY IMM-GOVT INSTL  | 5.240 | 1.0000       | 04/30/2024     | 34,000,000.00  | 34,000,000.00  | 34,000,000.00  | 0.00                     |
| 31607A703 | FIDELITY IMM-GOVT INSTL  | 5.240 | 1.0000       | 04/30/2024     | 70,000,000.00  | 70,000,000.00  | 70,000,000.00  | 0.00                     |
| 61747C707 | MORG STAN I LQ-GV I      | 5.230 | 1.0000       | 04/30/2024     | 1,000,000.00   | 1,000,000.00   | 1,000,000.00   | 0.00                     |
| 85749T517 | SS INST INV-US GV MM OPP | 5.230 | 1.0000       | 04/30/2024     | 1,000,000.00   | 1,000,000.00   | 1,000,000.00   | 0.00                     |
| 69347S    | PNC BANK DEPOSIT         | 5.250 | 1.0000       | 04/30/2024     | 100,000,000.00 | 100,000,000.00 | 100,000,000.00 | 0.00                     |
| 4812CA538 | JPMORGAN-US GVT MM EMPWR | 5.200 | 1.0000       | 04/30/2024     | 1,000,000.00   | 1,000,000.00   | 1,000,000.00   | 0.00                     |
| ---       | ---                      | 5.244 | 1.0000       | 04/30/2024     | 221,000,000.00 | 221,000,000.00 | 221,000,000.00 | 0.00                     |

**Muni****MUNI**

| Cusip     | Description                                      | Yield | Market Price | Final Maturity | Par Value      | Market Value   | Book Value     | Net Unrealized Gain/Loss |
|-----------|--------------------------------------------------|-------|--------------|----------------|----------------|----------------|----------------|--------------------------|
| 826239FY6 | SIERRA CALIF JT CMNTY COLLEGE DIST               | 0.344 | 98.7080      | 08/01/2024     | 500,000.00     | 493,540.00     | 500,000.00     | (6,460.00)               |
| 826239GH2 | SIERRA CALIF JT CMNTY COLLEGE DIST               | 0.354 | 98.7620      | 08/01/2024     | 720,000.00     | 711,086.40     | 720,000.00     | (8,913.60)               |
| 802498YY5 | SANTA MONICA-MALIBU UNIFIED SCHOOL FACILITY IMPR | 0.396 | 98.8550      | 08/01/2024     | 1,000,000.00   | 988,550.00     | 1,000,000.00   | (11,450.00)              |
| 93974ETF3 | WASHINGTON ST                                    | 0.470 | 98.7790      | 08/01/2024     | 14,995,000.00  | 14,811,911.05  | 14,995,000.00  | (183,088.95)             |
| 419792F84 | HAWAII ST                                        | 0.713 | 98.8120      | 08/01/2024     | 9,000,000.00   | 8,893,080.00   | 9,000,000.00   | (106,920.00)             |
| 074437HA5 | BEAUMONT CALIF UNI SCH DIST                      | 0.690 | 98.7090      | 08/01/2024     | 275,000.00     | 271,449.75     | 275,000.00     | (3,550.25)               |
| 987388GU3 | YOSEMITE CALIF CMNTY COLLEGE DIST                | 1.440 | 99.0610      | 08/01/2024     | 700,000.00     | 693,427.00     | 700,000.00     | (6,573.00)               |
| 757710US5 | REDONDO BEACH CALIF UNI SCH DIST                 | 1.571 | 99.0460      | 08/01/2024     | 500,000.00     | 495,230.00     | 500,000.00     | (4,770.00)               |
| 93974EYA8 | WASHINGTON ST                                    | 3.350 | 99.5460      | 08/01/2024     | 13,475,000.00  | 13,413,823.50  | 13,475,000.00  | (61,176.50)              |
| 419792A71 | HAWAII ST                                        | 0.713 | 98.0240      | 10/01/2024     | 10,000,000.00  | 9,802,400.00   | 10,000,000.00  | (197,600.00)             |
| 419792D37 | HAWAII ST                                        | 0.713 | 97.9900      | 10/01/2024     | 2,500,000.00   | 2,449,750.00   | 2,500,000.00   | (50,250.00)              |
| 882724XK8 | TEXAS ST                                         | 0.794 | 98.1140      | 10/01/2024     | 5,810,000.00   | 5,700,423.40   | 5,810,000.00   | (109,576.60)             |
| 419792F92 | HAWAII ST                                        | 1.033 | 94.9470      | 08/01/2025     | 6,250,000.00   | 5,934,187.50   | 6,250,000.00   | (315,812.50)             |
| 802498Y22 | SANTA MONICA-MALIBU UNIFIED SCHOOL FACILITY IMPR | 0.669 | 94.5020      | 08/01/2025     | 1,000,000.00   | 945,020.00     | 1,000,000.00   | (54,980.00)              |
| 56781RK73 | MARIN CALIF CMNTY COLLEGE DIST                   | 0.763 | 94.7130      | 08/01/2025     | 1,065,000.00   | 1,008,693.45   | 1,065,000.00   | (56,306.55)              |
| 074437HB3 | BEAUMONT CALIF UNI SCH DIST                      | 1.109 | 94.6120      | 08/01/2025     | 500,000.00     | 473,060.00     | 500,000.00     | (26,940.00)              |
| 7994082E8 | SAN RAMON VALLEY CALIF UNI SCH DIST              | 0.967 | 94.9810      | 08/01/2025     | 4,505,000.00   | 4,278,894.05   | 4,505,000.00   | (226,105.95)             |
| 93974EYB6 | WASHINGTON ST                                    | 3.350 | 97.6660      | 08/01/2025     | 10,065,000.00  | 9,830,082.90   | 10,065,000.00  | (234,917.10)             |
| 419792A89 | HAWAII ST                                        | 1.033 | 96.6340      | 10/01/2025     | 12,775,000.00  | 12,344,993.50  | 13,078,946.32  | (733,952.82)             |
| 419792D45 | HAWAII ST                                        | 1.033 | 94.3250      | 10/01/2025     | 3,660,000.00   | 3,452,295.00   | 3,660,000.00   | (207,705.00)             |
| 93974EYC4 | WASHINGTON ST                                    | 3.370 | 96.4410      | 08/01/2026     | 20,825,000.00  | 20,083,838.25  | 20,825,000.00  | (741,161.75)             |
| 13063EBN5 | CALIFORNIA STATE                                 | 5.096 | 100.5250     | 09/01/2026     | 30,000,000.00  | 30,157,500.00  | 30,265,060.39  | (107,560.39)             |
| 13063D3N6 | CALIFORNIA STATE                                 | 4.847 | 99.7270      | 03/01/2027     | 9,300,000.00   | 9,274,611.00   | 9,300,000.00   | (25,389.00)              |
| 419792M29 | HAWAII ST                                        | 4.513 | 100.0730     | 10/01/2027     | 5,000,000.00   | 5,003,650.00   | 5,075,990.74   | (72,340.74)              |
| ---       | ---                                              | 2.612 | 98.2326      | 09/27/2025     | 164,420,000.00 | 161,511,496.75 | 165,064,997.45 | (3,553,500.70)           |

**Mutual Fund****Open-End Fund**

| Cusip  | Description | Yield | Market Price | Final Maturity | Par Value     | Market Value  | Book Value    | Net Unrealized Gain/Loss |
|--------|-------------|-------|--------------|----------------|---------------|---------------|---------------|--------------------------|
| CLTRSF | CALTRUST    | 4.880 | 1.0086       | ---            | 93,213,169.12 | 94,017,200.84 | 94,017,200.84 | (0.00)                   |
| CLTRSF | CALTRUST    | 4.880 | 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 |
|-----------|------------------------------------------------|-------|--------------|----------------|----------------|----------------|----------------|--------------------------|
| 459516XL9 | INTERNATIONAL FINANCE CORP                     | 5.290 | 99.5764      | 05/29/2024     | 50,000,000.00  | 49,788,200.00  | 49,797,000.00  | (8,800.00)               |
| 459516XL9 | INTERNATIONAL FINANCE CORP                     | 5.290 | 99.5764      | 05/29/2024     | 25,000,000.00  | 24,894,100.00  | 24,898,500.00  | (4,400.00)               |
| 45950VPQ3 | INTERNATIONAL FINANCE CORP                     | 0.273 | 98.3689      | 08/22/2024     | 25,000,000.00  | 24,592,217.50  | 24,998,250.83  | (406,033.33)             |
| 45950VQG4 | INTERNATIONAL FINANCE CORP                     | 0.484 | 98.0607      | 09/23/2024     | 25,000,000.00  | 24,515,175.00  | 24,995,667.20  | (480,492.20)             |
| 45950KCR9 | INTERNATIONAL FINANCE CORP                     | 5.358 | 98.1589      | 10/16/2024     | 25,000,000.00  | 24,539,725.00  | 24,558,740.74  | (19,015.74)              |
| 45950VQL3 | INTERNATIONAL FINANCE CORPORATION              | 0.719 | 97.6728      | 10/29/2024     | 25,000,000.00  | 24,418,206.50  | 24,995,239.67  | (577,033.17)             |
| 459058DX8 | INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVE | 5.197 | 98.3430      | 11/25/2024     | 25,000,000.00  | 24,585,750.00  | 24,631,102.49  | (45,352.49)              |
| 459515AH5 | INTERNATIONAL FINANCE CORP                     | 4.944 | 96.2661      | 01/08/2025     | 25,000,000.00  | 24,066,525.00  | 24,172,250.00  | (105,725.00)             |
| 45950VRA6 | INTERNATIONAL FINANCE CORP                     | 1.099 | 96.8044      | 01/21/2025     | 25,000,000.00  | 24,201,092.50  | 24,989,542.66  | (788,450.16)             |
| 459515AX0 | INTERNATIONAL FINANCE CORP                     | 4.953 | 96.0668      | 01/22/2025     | 50,000,000.00  | 48,033,400.00  | 48,252,527.78  | (219,127.78)             |
| 45950VSY3 | INTERNATIONAL FINANCE CORPORATION              | 4.644 | 98.8214      | 02/26/2026     | 25,000,000.00  | 24,705,360.25  | 25,000,000.00  | (294,639.75)             |
| 45950VRX6 | INTERNATIONAL FINANCE CORP                     | 4.077 | 97.4758      | 02/01/2027     | 25,000,000.00  | 24,368,941.50  | 24,951,681.41  | (582,739.91)             |
| 45950VSW7 | INTERNATIONAL FINANCE CORP                     | 4.430 | 98.5743      | 02/22/2027     | 50,000,000.00  | 49,287,126.50  | 50,000,000.00  | (712,873.50)             |
| 45950VTK2 | INTERNATIONAL FINANCE CORP                     | 4.841 | 99.7192      | 03/23/2027     | 15,000,000.00  | 14,957,875.65  | 15,000,000.00  | (42,124.35)              |
| 45906M4Z1 | INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVE | 5.274 | 99.9089      | 02/28/2028     | 25,000,000.00  | 24,977,220.00  | 25,000,000.00  | (22,780.00)              |
| 45906M5B3 | INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVE | 5.250 | 99.1730      | 03/14/2028     | 25,000,000.00  | 24,793,250.00  | 25,000,000.00  | (206,750.00)             |
| 45950VTB2 | INTERNATIONAL FINANCE CORPORATION              | 4.476 | 99.6196      | 03/15/2028     | 40,000,000.00  | 39,847,855.60  | 40,000,000.00  | (152,144.40)             |
| ---       | ---                                            | 4.053 | 98.3419      | 11/18/2025     | 505,000,000.00 | 496,572,021.00 | 501,240,502.77 | (4,668,481.77)           |

**Repo****REPO**

| Cusip         | Description | Yield | Market Price | Final Maturity | Par Value      | Market Value   | Book Value     | Net Unrealized Gain/Loss |
|---------------|-------------|-------|--------------|----------------|----------------|----------------|----------------|--------------------------|
| RP05012024536 | JEF115      | 5.360 | 100.0000     | 05/01/2024     | 290,000,000.00 | 290,000,000.00 | 290,000,000.00 | 0.00                     |
| RP05032024536 | JEF419      | 5.360 | 100.0000     | 05/03/2024     | 200,000,000.00 | 200,000,000.00 | 200,000,000.00 | 0.00                     |
| ---           | ---         | 5.360 | 100.0000     | 05/02/2024     | 490,000,000.00 | 490,000,000.00 | 490,000,000.00 | 0.00                     |

**US Gov****T-BILL**

| Cusip     | Description            | Yield | Market Price | Final Maturity | Par Value     | Market Value  | Book Value    | Net Unrealized Gain/Loss |
|-----------|------------------------|-------|--------------|----------------|---------------|---------------|---------------|--------------------------|
| 912797HR1 | UNITED STATES TREASURY | 5.285 | 99.6783      | 05/23/2024     | 35,000,000.00 | 34,887,387.50 | 34,891,344.44 | (3,956.94)               |
| 912797HR1 | UNITED STATES TREASURY | 5.275 | 99.6783      | 05/23/2024     | 30,000,000.00 | 29,903,475.00 | 29,907,031.67 | (3,556.67)               |
| 912797JY4 | UNITED STATES TREASURY | 5.353 | 99.6059      | 05/28/2024     | 50,000,000.00 | 49,802,937.50 | 49,805,941.25 | (3,003.75)               |
| 912797KN6 | UNITED STATES TREASURY | 5.351 | 98.9890      | 07/09/2024     | 10,000,000.00 | 9,898,895.80  | 9,900,385.08  | (1,489.28)               |
| 912797KN6 | UNITED STATES TREASURY | 5.348 | 98.9890      | 07/09/2024     | 15,000,000.00 | 14,848,343.70 | 14,850,643.75 | (2,300.05)               |
| 912797KN6 | UNITED STATES TREASURY | 5.354 | 98.9890      | 07/09/2024     | 10,000,000.00 | 9,898,895.80  | 9,900,314.17  | (1,418.37)               |

|           |                        |       |         |            |               |               |               |             |
|-----------|------------------------|-------|---------|------------|---------------|---------------|---------------|-------------|
| 912797KP1 | UNITED STATES TREASURY | 5.361 | 98.8927 | 07/16/2024 | 15,000,000.00 | 14,833,908.30 | 14,835,235.16 | (1,326.86)  |
| 912797KQ9 | UNITED STATES TREASURY | 5.366 | 98.7884 | 07/23/2024 | 25,000,000.00 | 24,697,107.75 | 24,700,104.86 | (2,997.11)  |
| 912797KR7 | UNITED STATES TREASURY | 5.364 | 98.6888 | 07/30/2024 | 25,000,000.00 | 24,672,187.50 | 24,674,999.98 | (2,812.48)  |
| 912797KR7 | UNITED STATES TREASURY | 5.364 | 98.6888 | 07/30/2024 | 25,000,000.00 | 24,672,187.50 | 24,674,999.98 | (2,812.48)  |
| 912797KD8 | UNITED STATES TREASURY | 5.335 | 98.2600 | 08/29/2024 | 20,000,000.00 | 19,652,000.00 | 19,658,266.66 | (6,266.66)  |
| 912797KD8 | UNITED STATES TREASURY | 5.338 | 98.2600 | 08/29/2024 | 20,000,000.00 | 19,652,000.00 | 19,658,133.33 | (6,133.33)  |
| 912797HE0 | UNITED STATES TREASURY | 5.334 | 97.3643 | 10/31/2024 | 25,000,000.00 | 24,341,073.00 | 24,350,553.33 | (9,480.33)  |
| 912797KA4 | UNITED STATES TREASURY | 5.093 | 95.8905 | 02/20/2025 | 10,000,000.00 | 9,589,048.60  | 9,603,077.50  | (14,028.90) |
| 912797KA4 | UNITED STATES TREASURY | 5.077 | 95.8905 | 02/20/2025 | 25,000,000.00 | 23,972,621.50 | 24,010,520.84 | (37,899.34) |
| 912797KA4 | UNITED STATES TREASURY | 5.101 | 95.8905 | 02/20/2025 | 10,000,000.00 | 9,589,048.60  | 9,602,192.50  | (13,143.90) |
| 912797KA4 | UNITED STATES TREASURY | 5.107 | 95.8905 | 02/20/2025 | 10,000,000.00 | 9,589,048.60  | 9,601,750.00  | (12,701.40) |
| 912797KA4 | UNITED STATES TREASURY | 5.206 | 95.8905 | 02/20/2025 | 25,000,000.00 | 23,972,621.50 | 23,985,671.18 | (13,049.68) |

|     |                        |       |         |            |                |                |                |              |
|-----|------------------------|-------|---------|------------|----------------|----------------|----------------|--------------|
| --- | UNITED STATES TREASURY | 5.294 | 98.3234 | 08/27/2024 | 385,000,000.00 | 378,472,788.15 | 378,611,165.69 | (138,377.54) |
|-----|------------------------|-------|---------|------------|----------------|----------------|----------------|--------------|

US Gov  
US GOV

| Cusip     | Description            | Yield | Market Price | Final Maturity | Par Value     | Market Value  | Book Value    | Net Unrealized Gain/Loss |
|-----------|------------------------|-------|--------------|----------------|---------------|---------------|---------------|--------------------------|
| 91282CCC3 | UNITED STATES TREASURY | 4.274 | 99.7969      | 05/15/2024     | 15,000,000.00 | 14,969,531.25 | 14,977,659.14 | (8,127.89)               |
| 91282XT2  | UNITED STATES TREASURY | 2.567 | 99.7188      | 05/31/2024     | 10,000,000.00 | 9,971,875.00  | 9,995,491.62  | (23,616.62)              |
| 91282CER8 | UNITED STATES TREASURY | 2.502 | 99.7656      | 05/31/2024     | 20,000,000.00 | 19,953,125.00 | 19,999,967.94 | (46,842.94)              |
| 91282CER8 | UNITED STATES TREASURY | 2.563 | 99.7656      | 05/31/2024     | 20,000,000.00 | 19,953,125.00 | 19,999,004.71 | (45,879.71)              |
| 91282CCG4 | UNITED STATES TREASURY | 5.185 | 99.3594      | 06/15/2024     | 10,000,000.00 | 9,935,937.50  | 9,941,625.58  | (5,688.08)               |
| 91282XX3  | UNITED STATES TREASURY | 3.217 | 99.4375      | 06/30/2024     | 10,000,000.00 | 9,943,750.00  | 9,980,798.19  | (37,048.19)              |
| 91282XX3  | UNITED STATES TREASURY | 2.558 | 99.4375      | 06/30/2024     | 25,000,000.00 | 24,859,375.00 | 24,977,796.05 | (118,421.05)             |
| 91282RD56 | UNITED STATES TREASURY | 5.503 | 99.1406      | 08/15/2024     | 50,000,000.00 | 49,570,312.50 | 49,562,862.81 | 7,449.69                 |
| 91282RD56 | UNITED STATES TREASURY | 5.508 | 99.1406      | 08/15/2024     | 5,000,000.00  | 4,957,031.25  | 4,956,222.18  | 809.07                   |
| 91282CFG1 | UNITED STATES TREASURY | 5.441 | 99.3125      | 08/31/2024     | 25,000,000.00 | 24,828,125.00 | 24,824,224.41 | 3,900.59                 |
| 91282CCX7 | UNITED STATES TREASURY | 0.439 | 98.1719      | 09/15/2024     | 25,000,000.00 | 24,542,968.75 | 24,994,018.56 | (451,049.81)             |
| 91282CCX7 | UNITED STATES TREASURY | 0.438 | 98.1719      | 09/15/2024     | 25,000,000.00 | 24,542,968.75 | 24,994,135.27 | (451,166.52)             |
| 91282CFN6 | UNITED STATES TREASURY | 4.215 | 99.5313      | 09/30/2024     | 25,000,000.00 | 24,882,812.50 | 25,003,452.03 | (120,639.53)             |
| 91282CFN6 | UNITED STATES TREASURY | 5.439 | 99.5313      | 09/30/2024     | 70,000,000.00 | 69,671,875.00 | 69,666,015.63 | 5,859.37                 |
| 91282CDB4 | UNITED STATES TREASURY | 0.754 | 97.8750      | 10/15/2024     | 25,000,000.00 | 24,468,750.00 | 24,985,486.85 | (516,736.85)             |
| 91282CDB4 | UNITED STATES TREASURY | 5.362 | 97.8750      | 10/15/2024     | 25,000,000.00 | 24,468,750.00 | 24,478,834.07 | (10,084.07)              |
| 912828YM6 | UNITED STATES TREASURY | 5.331 | 98.1094      | 10/31/2024     | 10,000,000.00 | 9,810,937.50  | 9,815,455.77  | (4,518.27)               |
| 91282CFQ9 | UNITED STATES TREASURY | 5.443 | 99.5000      | 10/31/2024     | 50,000,000.00 | 49,750,000.00 | 49,743,439.64 | 6,560.36                 |
| 91282CFQ9 | UNITED STATES TREASURY | 5.313 | 99.5000      | 10/31/2024     | 15,000,000.00 | 14,925,000.00 | 14,931,909.54 | (6,909.54)               |
| 912828G38 | UNITED STATES TREASURY | 4.921 | 98.3438      | 11/15/2024     | 50,000,000.00 | 49,171,875.00 | 49,300,744.40 | (128,869.40)             |
| 912828YV6 | UNITED STATES TREASURY | 1.747 | 97.7969      | 11/30/2024     | 25,000,000.00 | 24,449,218.75 | 24,965,131.04 | (515,912.29)             |
| 91282CGG0 | UNITED STATES TREASURY | 4.754 | 99.1406      | 01/31/2025     | 15,000,000.00 | 14,871,093.75 | 14,931,507.58 | (60,413.83)              |
| 91282CDZ1 | UNITED STATES TREASURY | 5.193 | 97.0313      | 02/15/2025     | 50,000,000.00 | 48,515,625.00 | 48,587,546.68 | (71,921.68)              |
| 91282CDZ1 | UNITED STATES TREASURY | 5.193 | 97.0313      | 02/15/2025     | 50,000,000.00 | 48,515,625.00 | 48,587,546.68 | (71,921.68)              |
| 912828ZC7 | UNITED STATES TREASURY | 0.540 | 96.6250      | 02/28/2025     | 10,000,000.00 | 9,662,500.00  | 10,048,028.19 | (385,528.19)             |
| 912828ZF0 | UNITED STATES TREASURY | 0.647 | 95.7813      | 03/31/2025     | 25,000,000.00 | 23,945,312.50 | 24,966,934.48 | (1,021,621.98)           |
| 912828ZF0 | UNITED STATES TREASURY | 0.619 | 95.7813      | 03/31/2025     | 25,000,000.00 | 23,945,312.50 | 24,973,061.05 | (1,027,748.55)           |
| 91282CEH0 | UNITED STATES TREASURY | 2.647 | 97.5625      | 04/15/2025     | 10,000,000.00 | 9,756,250.00  | 9,998,004.35  | (241,754.35)             |
| 9128284M9 | UNITED STATES TREASURY | 4.987 | 97.7031      | 04/30/2025     | 50,000,000.00 | 48,851,562.50 | 48,985,414.00 | (133,851.50)             |
| 912828ZL7 | UNITED STATES TREASURY | 5.052 | 95.2969      | 04/30/2025     | 50,000,000.00 | 47,648,437.50 | 47,756,964.64 | (108,527.14)             |
| 912828ZL7 | UNITED STATES TREASURY | 0.445 | 95.2969      | 04/30/2025     | 15,000,000.00 | 14,294,531.25 | 14,989,650.00 | (695,118.75)             |
| 91282CGX3 | UNITED STATES TREASURY | 5.160 | 98.6719      | 04/30/2025     | 25,000,000.00 | 24,667,968.75 | 24,691,479.96 | (23,511.21)              |
| 9128284R8 | UNITED STATES TREASURY | 2.799 | 97.5156      | 05/31/2025     | 15,000,000.00 | 14,627,343.75 | 15,011,695.38 | (384,351.63)             |
| 91282CAB7 | UNITED STATES TREASURY | 0.675 | 94.0469      | 07/31/2025     | 25,000,000.00 | 23,511,718.75 | 24,869,294.69 | (1,357,575.94)           |
| 91282CAM3 | UNITED STATES TREASURY | 0.815 | 93.3281      | 09/30/2025     | 25,000,000.00 | 23,332,031.25 | 24,803,714.28 | (1,471,683.03)           |
| 91282CAM3 | UNITED STATES TREASURY | 0.950 | 93.3281      | 09/30/2025     | 25,000,000.00 | 23,332,031.25 | 24,757,362.14 | (1,425,330.89)           |
| 91282CBC4 | UNITED STATES TREASURY | 0.700 | 92.4844      | 12/31/2025     | 25,000,000.00 | 23,121,093.75 | 24,866,757.30 | (1,745,663.55)           |
| 91282CJS1 | UNITED STATES TREASURY | 5.000 | 98.6094      | 12/31/2025     | 25,000,000.00 | 24,652,343.75 | 24,702,636.72 | (50,292.97)              |
| 91282CBH3 | UNITED STATES TREASURY | 2.447 | 92.1406      | 01/31/2026     | 15,000,000.00 | 13,821,093.75 | 14,483,510.64 | (662,416.89)             |
| 91282CBH3 | UNITED STATES TREASURY | 0.586 | 92.1406      | 01/31/2026     | 10,000,000.00 | 9,214,062.50  | 9,963,612.13  | (749,549.63)             |
| 91282CBH3 | UNITED STATES TREASURY | 0.593 | 92.1406      | 01/31/2026     | 10,000,000.00 | 9,214,062.50  | 9,962,401.29  | (748,338.79)             |
| 912828P46 | UNITED STATES TREASURY | 0.799 | 94.0938      | 02/15/2026     | 10,000,000.00 | 9,409,375.00  | 10,145,001.39 | (735,626.39)             |
| 912828P46 | UNITED STATES TREASURY | 0.670 | 94.0938      | 02/15/2026     | 10,000,000.00 | 9,409,375.00  | 10,168,276.01 | (758,901.01)             |
| 91282CBQ3 | UNITED STATES TREASURY | 0.591 | 92.0469      | 02/28/2026     | 20,000,000.00 | 18,409,375.00 | 19,967,224.45 | (1,557,849.45)           |
| 91282CBT7 | UNITED STATES TREASURY | 0.715 | 92.2344      | 03/31/2026     | 25,000,000.00 | 23,058,593.75 | 25,016,478.39 | (1,957,884.64)           |
| 9128286S4 | UNITED STATES TREASURY | 4.934 | 94.9844      | 04/30/2026     | 15,000,000.00 | 14,247,656.25 | 14,279,151.37 | (31,495.12)              |
| 91282CBW0 | UNITED STATES TREASURY | 4.909 | 91.9219      | 04/30/2026     | 10,000,000.00 | 9,192,187.50  | 9,218,700.46  | (26,512.96)              |
| 91282CCJ8 | UNITED STATES TREASURY | 0.882 | 91.6094      | 06/30/2026     | 20,000,000.00 | 18,321,875.00 | 19,997,042.07 | (1,675,167.07)           |
| 91282CCJ8 | UNITED STATES TREASURY | 0.906 | 91.6094      | 06/30/2026     | 35,000,000.00 | 32,063,281.25 | 34,976,918.87 | (2,913,637.62)           |
| 91282CCW9 | UNITED STATES TREASURY | 0.832 | 90.7656      | 08/31/2026     | 25,000,000.00 | 22,691,406.25 | 24,953,534.85 | (2,262,128.60)           |
| 91282CCW9 | UNITED STATES TREASURY | 0.902 | 90.7656      | 08/31/2026     | 25,000,000.00 | 22,691,406.25 | 24,913,657.13 | (2,222,250.88)           |
| 91282CCZ2 | UNITED STATES TREASURY | 0.982 | 90.8125      | 09/30/2026     | 20,000,000.00 | 18,162,500.00 | 19,949,685.23 | (1,787,185.23)           |
| 91282CCZ2 | UNITED STATES TREASURY | 2.540 | 90.8125      | 09/30/2026     | 15,000,000.00 | 13,621,875.00 | 14,433,565.49 | (811,690.49)             |
| 91282CDG3 | UNITED STATES TREASURY | 2.884 | 91.0625      | 10/31/2026     | 10,000,000.00 | 9,106,250.00  | 9,590,779.13  | (484,529.13)             |
| 912810EY0 | UNITED STATES TREASURY | 4.205 | 103.5469     | 11/15/2026     | 25,000,000.00 | 25,886,718.75 | 26,325,451.20 | (438,732.45)             |
| 91282CDK4 | UNITED STATES TREASURY | 4.099 | 91.1563      | 11/30/2026     | 25,000,000.00 | 22,789,062.50 | 23,320,567.11 | (531,504.61)             |
| 912810EZ7 | UNITED STATES TREASURY | 3.048 | 104.5625     | 02/15/2027     | 15,000,000.00 | 15,684,375.00 | 16,388,501.63 | (704,126.63)             |
| 91282CEF4 | UNITED STATES TREASURY | 2.502 | 93.6250      | 03/31/2027     | 25,000,000.00 | 23,406,250.00 | 24,998,861.93 | (1,592,611.93)           |
| 91282CEF4 | UNITED STATES TREASURY | 2.503 | 93.6250      | 03/31/2027     | 25,000,000.00 | 23,406,250.00 | 24,997,723.85 | (1,591,473.85)           |
| 912828ZS2 | UNITED STATES TREASURY | 2.845 | 87.6250      | 05/31/2027     | 20,000,000.00 | 17,525,000.00 | 18,662,387.48 | (1,137,387.48)           |
| 91282CEW7 | UNITED STATES TREASURY | 3.109 | 95.3438      | 06/30/2027     | 15,000,000.00 | 14,301,562.50 | 15,061,454.04 | (759,891.54)             |
| 91282CEW7 | UNITED STATES TREASURY | 3.213 | 95.3438      | 06/30/2027     | 15,000,000.00 | 14,301,562.50 | 15,016,058.66 | (714,496.16)             |
| 912810FA1 | UNITED STATES TREASURY | 3.247 | 104.4531     | 08/15/2027     | 15,000,000.00 | 15,667,968.75 | 16,414,412.38 | (746,443.63)             |
| 912810FA1 | UNITED STATES TREASURY | 3.483 | 104.4531     | 08/15/2027     | 15,000,000.00 | 15,667,968.75 | 16,299,996.98 | (632,028.23)             |
| 91282CFH9 | UNITED STATES TREASURY | 3.269 | 94.7500      | 08/31/2027     | 5,000,000.00  | 4,737,500.00  | 4,978,000.82  | (240,500.82)             |
| 912810FB9 | UNITED STATES TREASURY | 4.003 | 103.9688     | 11/15/2027     | 15,000,000.00 | 15,595,312.50 | 16,012,376.37 | (417,063.87)             |
| 91282CFZ9 | UNITED STATES TREASURY | 3.840 | 96.8906      | 11/30/2027     | 15,000,000.00 | 14,533,593.75 | 15,016,577.84 | (482,984.09)             |
| 91282CFZ9 | UNITED STATES TREASURY | 4.048 | 96.8906      | 11/30/2027     | 25,000,000.00 | 24,222,656.25 | 24,859,209.03 | (636,552.78)             |
| 91282CHK0 | UNITED STATES TREASURY | 4.125 | 97.0938      | 06/30/2028     | 25,000,000.00 | 24,273,437.50 | 24,883,740.95 | (610,303.45)             |
| 91282CKD2 | UNITED STATES TREASURY | 4.284 | 97.9688      | 02/28/2029     | 25,000,000.00 | 24,492,187.50 | 24,962,902.49 | (470,714.99)             |

|     |                        |       |         |            |                  |                  |                  |                 |
|-----|------------------------|-------|---------|------------|------------------|------------------|------------------|-----------------|
| --- | UNITED STATES TREASURY | 3.244 | 96.6326 | 10/12/2025 | 1,580,000,000.00 | 1,526,003,906.25 | 1,569,839,635.22 | (43,835,728.97) |
|-----|------------------------|-------|---------|------------|------------------|------------------|------------------|-----------------|

Summary

| Cusip | Description | Yield | Market Price | Final Maturity | Par Value         | Market Value      | Book Value        | Net Unrealized Gain/Loss |
|-------|-------------|-------|--------------|----------------|-------------------|-------------------|-------------------|--------------------------|
| ---   | ---         | 4.408 | 96.2738      | 07/21/2025     | 16,513,320,594.75 | 16,209,720,558.05 | 16,439,714,859.16 | (229,994,301.11)         |



COUNTY OF RIVERSIDE  
TREASURER-TAX COLLECTOR  
CAPITAL MARKETS

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