County of Riverside

TREASURER-TAX COLLECTOR'S
POOLED INVESTMENT FUND
OCTOBER 2024 REPORT

US Economy Shows Strength

October economic indicator releases showed signs of strength, capping a third quarter of improving employment. September Nonfarm payrolls blew past expectations of 150k, rising 254,000. Upward revisions to the prior two-month data (+72,000) sweetened the monthly gain and bucked the declining trend in hiring. Revisions show overall job growth averaged 186,000 during the quarter, a noticeable improvement from the second quarter's 147,000 average. The unemployment rate ticked down a tenth to 4.1%. Somewhat tempering the positive headlines is the concentration of payroll growth. Leisure & hospitality, healthcare and government sectors continue to post strong gains, and now account for 71% of the job growth despite only representing roughly 40% of total employment.

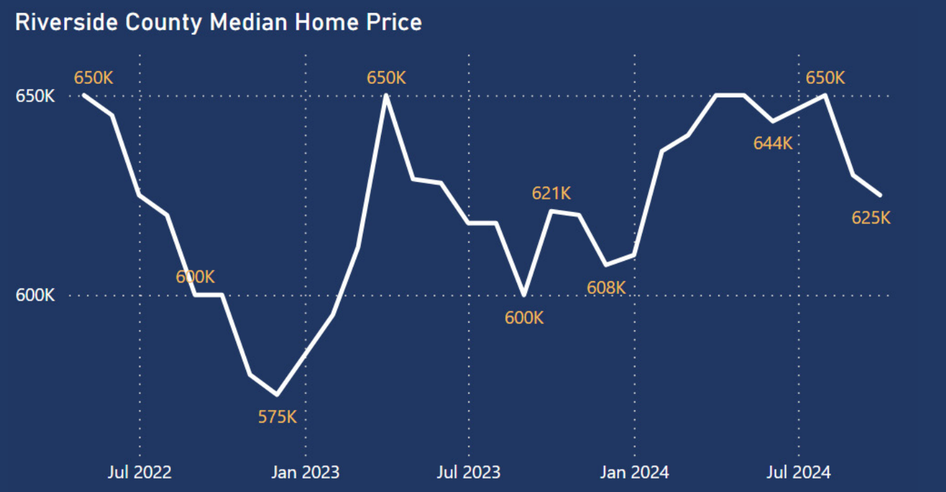
Unemployment Rates (%)

September 2023 Year	3.80 United States	5.00 California	5.10 Riverside County
September 2024 Year	4.00 United States	5.30 California	5.40 Riverside County

Source: Department of Labor

On the Federal Reserve's (Fed's) inflation battle front, FOMC Chair Jerome Powell stated early in the month that the Fed does not believe it needs "to see cooling in labor market conditions to achieve 2% inflation". After making an outsized 50 basis point cut in the Fed Funds Rate in September, it appears that the rate will likely be cut in 25 basis point increments at the last two FOMC meetings of 2024. Rate cuts reduce income potential for investment pools like the Treasurer-Tax Collector Pooled Investment Fund.

In other economic areas, retail sales were reported stronger than expected, industrial production was weaker than expected and construction softened. Housing continues to show weakness, continuing a slump that has been in place since the Fed's rate tightening cycle began in 2022 causing mortgage rates to rise to 7%. As the recent Fed rate cut and talk of more future cuts has lowered bond market yields, mortgage rates have dropped to the 6.0% range. The California Association of Realtors report that September 2024 Riverside area median home price of $625k is off 4% over its recent historical high in July and it's taking 10% longer to sell.



Source: California Association of Realators

Intermediate to long-term yields rose in spite of Fed policy. In Treasury Note trading, the 2-year began the month at a yield of 3.60% and ended the month at 4.17%. 5-year Notes began the month at a yield of 3.50% and ended the month at 4.16%. In the stock market, the Dow Jones Industrial Average began the month at 42,200 and ended the month at 41,750.

INVESTMENT RESULTS

Objective

The Fund seeks 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 Fund invests exclusively in high-quality, short-term securities maturing within 5 years. The Fund is comprised of contributions from the county, schools, special districts, and other discretionary depositors throughout the County of Riverside. 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. The Fund is in full compliance with the Treasurer-Tax Collector Statement of Policy and California Government Code.

$13.81bn	$13.85bn	$-44.67M
Market Vaule	Principal	Unrealized Gain/Loss
-0.32	4.11	1.40
Gain/Loss %	YTM	WAM

Rated Aaa -bf by Moody's Investor Services and AAAf/S1 by Fitch Ratings, two of the nation's most trusted bond credit rating services.

SUMMARY

Top Holdings (USD)

Federal Home Loan Banks
2,796,003,583.25

Federal Farm Credit Banks Funding Corporat...
1,596,267,328.03

United States Department of The Treasury
1,534,025,891.86

Federal National Mortgage Association
1,349,847,196.40

Federal Home Loan Mortgage Corporation
1,070,482,138.37

RIVCO_JEFFERIES REPO
870,000,000.00

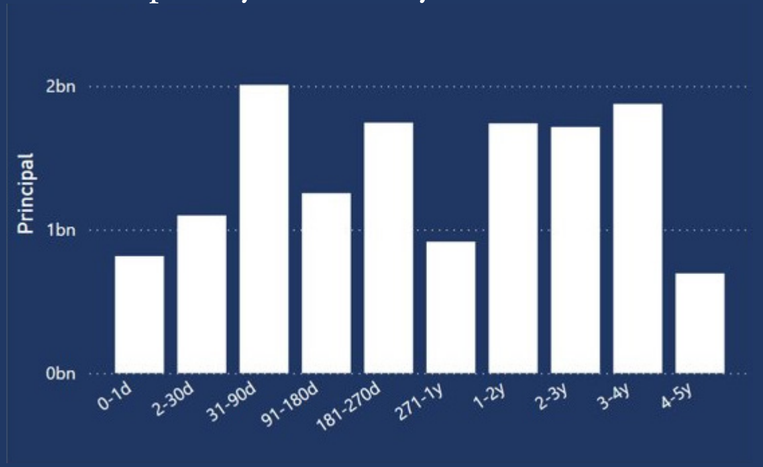
Bank of America, National Association
500,000,000.00

Private Export Funding Corporation
426,691,554.37

Apple Inc.
380,018,273.95

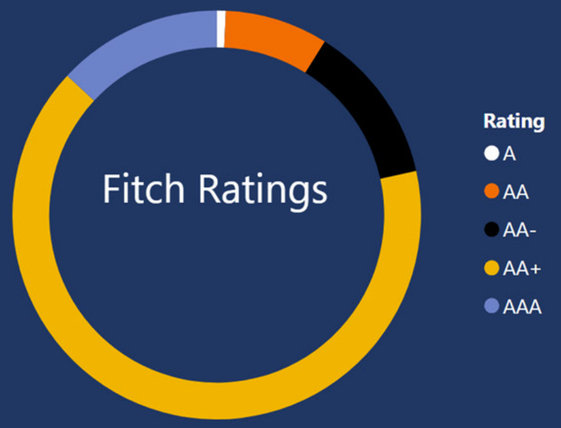
SVENSKA HANDELSBANKEN AB (NEW YORK...
340,000,000.00

Principal by Maturity



Cash Flows

Month-Year	Projected Receipts	Projected Maturities	Projected Payments	Net Cash
Nov-24	2,200,000,000.00	1,793,533,469.08	2,050,000,000.00	1,943,533,469.08
Dec-24	3,082,853,887.37	494,034,101.58	1,933,734,096.62	1,643,153,892.33
Jan-25	1,905,008,094.24	1,601,274,449.69	3,521,060,431.09	-14,777,887.16
Feb-25	2,106,372,694.26	687,450,331.19	2,756,858,002.61	36,965,022.84
Mar-25	3,334,693,916.49	347,316,996.72	3,227,098,158.27	454,912,754.94
Apr-25	4,276,864,791.31	154,732,031.25	3,329,349,353.84	1,102,247,468.72
May-25	2,091,596,128.75	1,230,143,618.46	3,221,400,211.92	100,339,535.28
Jun-25	2,065,389,504.19	294,630,335.39	2,478,517,035.82	-118,497,196.24
Jul-25	1,884,542,859.98	254,302,939.17	3,251,607,021.49	-1,112,761,222.34
Aug-25	2,049,567,024.73	208,722,477.08	2,391,425,863.98	-133,136,362.17
Sep-25	2,707,166,272.20	315,636,309.22	2,157,922,063.08	864,880,518.34
Oct-25	2,235,729,242.14	254,813,322.82	3,438,856,072.99	-948,313,508.03
Total	**29,939,784,415.66**	**7,636,590,381.65**	**33,757,828,311.72**	**3,818,546,485.60**

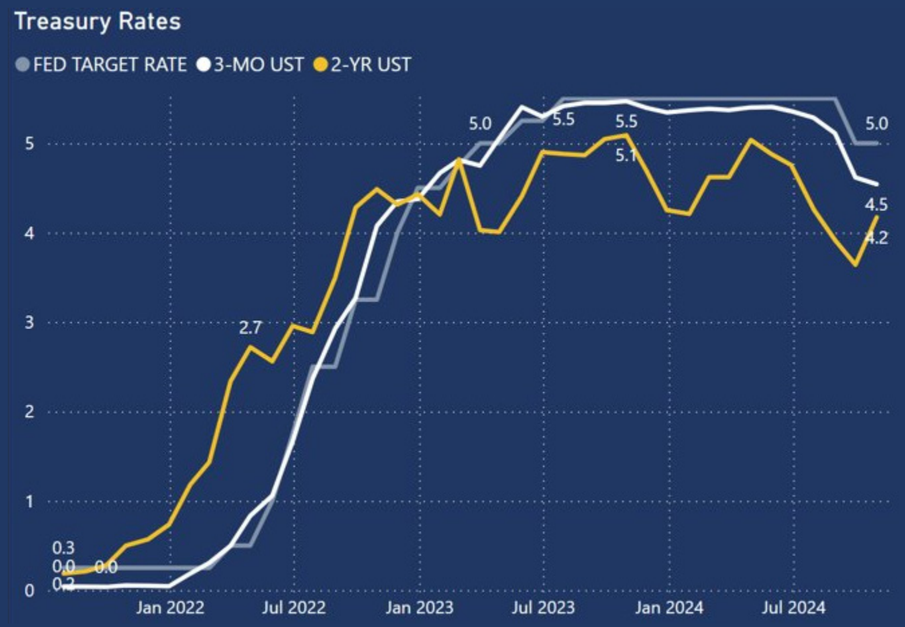


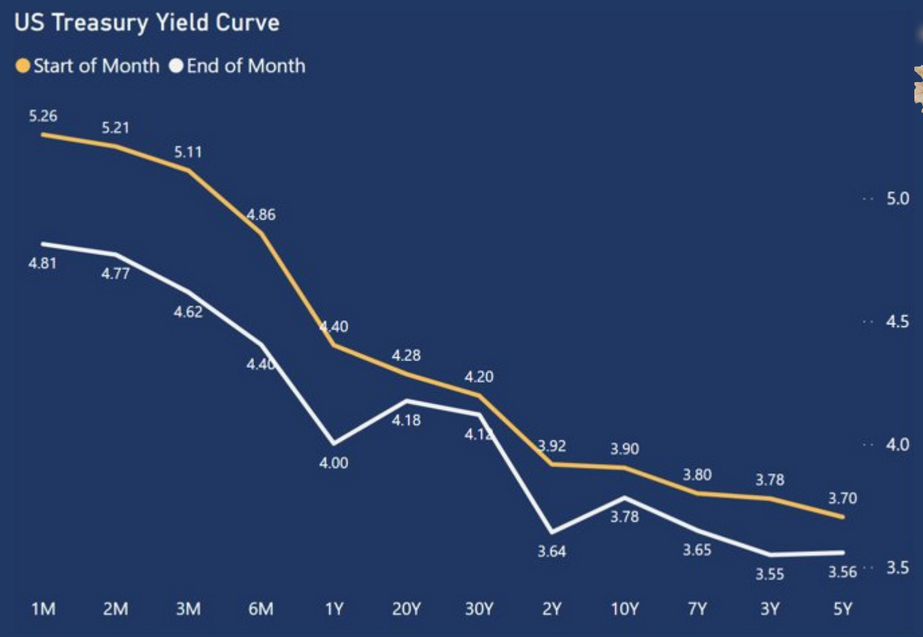
Holdings Summary

Category	Principal	WAM	YTM
Agency	6,887,484,246.05	2.10	3.72
CD	1,905,000,000.00	0.34	5.07
Corporate	724,146,536.07	1.65	4.50
CP	1,216,825,709.92	0.19	4.90
MM Fund	79,000,000.00	0.00	4.91
Muni	131,119,065.00	1.39	3.57
Mutual Fund	94,017,200.84	0.00	4.98
Non-US Gov	410,441,813.89	1.69	4.66
Repo	871,000,000.00	0.01	4.87
US Gov	1,534,025,891.86	1.27	3.20
Total	**13,853,060,463.63**	**1.40**	**4.11**

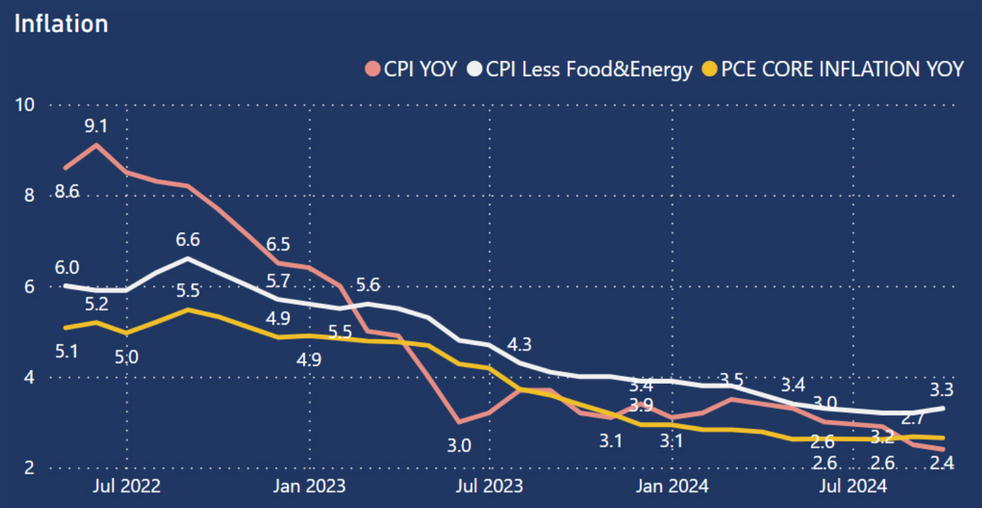
MARKET DATA

Source: Bloomberg



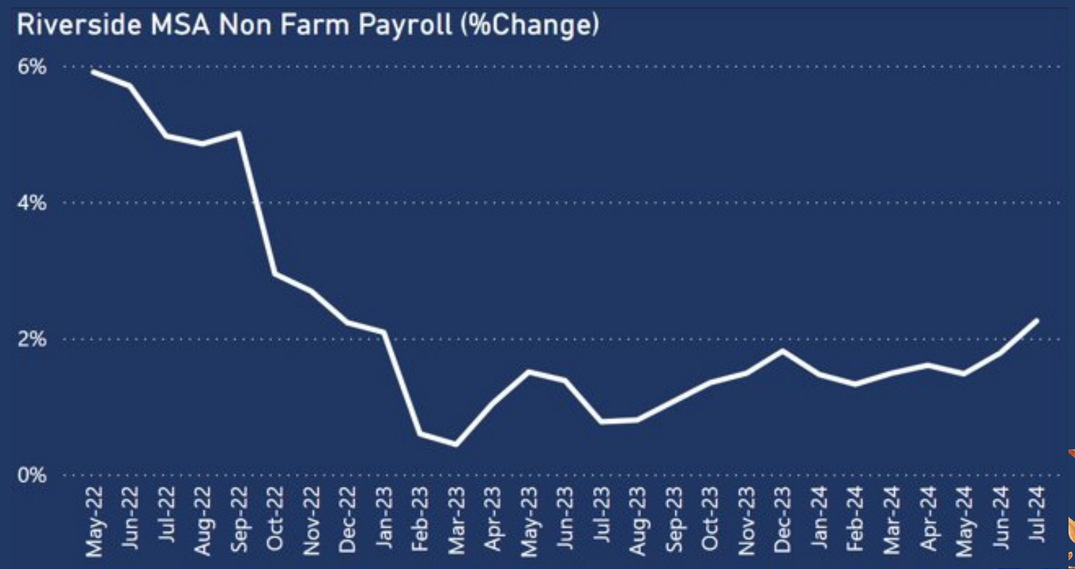


ECONOMICS



Source:: Bloomberg

Source: US Labor Department



Source: Bureau of Labor Statistics

COMPLIANCE STATEMENT

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

Since its inception, the Treasurer's Pooled Investment Fund has been in full compliance with the Treasurer's Statement of Investment Policy.

Investment Category	First Authorized % Limit	First Maximum Maturity	First S&P/ Moody's	First Authorized % Limit_2	First Maximum Maturity_1	First S&P/ Moody's_3	%GT Principal
U.S. TREASURIES	NO LIMIT	5 YEARS	NA	100%	5 YEARS	NA	11.07%
REVERSE REPOS	20%	92 DAYS	NA	10%	60 DAYS	NA	
REPURCHASE AGREEMENTS (REPO)	NO LIMIT	1 YEARS	NA	40% max, 25% in term repo over 7 days	45 DAYS	NA	6.29%
NEGOTIABLE CERTIFICATE OF DEPOSITS & COLLATERALIZED TIME DEPOSITS (NCD & TCD)	30%	5 YEARS	NA	20%	2 YEAR	A1/P1/F1	13.75%
MUNICIPAL BONDS (MUNI)	NO LIMIT	5 YEARS	NA	15%	5 YEARS	AA-/Aa3/AA-	0.95%
MONEY MARKET MUTUAL FUNDS (MMF)	20%	60 DAYS (1)	AAA/Aaa (2)	20%	DAILY LIQUIDITY	AAA by 2 Of 3 RATINGS AGC.	0.57%
MEDIUM TERM NOTES (MTNO) CORPORATE NOTES	30%	5 YEARS	A	20%	4 YEARS	A/A2/A	5.23%
LOCAL AGENCY OBLIGATIONS (LAO)	NO LIMIT	5 YEARS	NA	2.5%	3 YEARS	INVESTMENT GRADE	
LOCAL AGENCY INVESTMENT FUND (LAIF)	NA	NA	NA	Max $50 million	DAILY LIQUIDITY	NA	
INT'L BANK FOR RECONSTRUCTION AND DEVELOPMENT, INT'L FINANCE CORPORATION, AND INTER-AMERICAN DEVELOPMENT BANK	NA	NA	NA	20%	5 YEARS	AA/Aa/AA	2.96%
FEDERAL AGENCIES	NO LIMIT	5 YEARS	AAA	100%	5 YEARS	NA	49.72%
COMMERCIAL PAPER (CP)	40%	270 DAYS	A1/P1	40%	270 DAYS	A1/P1/F1	8.78%
CASH/DEPOSIT ACCOUNT	NA	NA	NA	NA	NA	NA	
CALTRUST SHORT TERM FUND	NA	NA	NA	1%	DAILY LIQUIDITY	NA	0.68%
Total							100.00%

INVESTMENT TEAM

The sound investment of public funds, fair, efficient tax collection, and exceptional public service

Matthew Jennings

Treasurer-Tax Collector

Giovane Pizano

Assistant Treasurer-Tax Collector

John Byerly

Chief Investment Officer

Steve Faeth

Senior Investment Officer

Isela Licea

Investment Officer

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COUNTY OF RIVERSIDE

TREASURER-TAX COLLECTOR

CAPITAL MARKETS

COUNTY ADMINISTRATIVE CENTER

4080 LEMON STREET, 4TH FLOOR,

RIVERSIDE, CA 92501

https://countytreasurer.org/

https://www.facebook.com/profile.php?id=61551938128471

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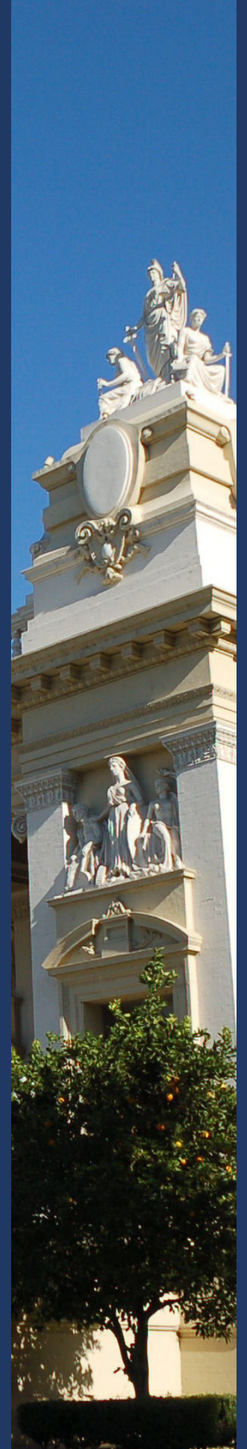

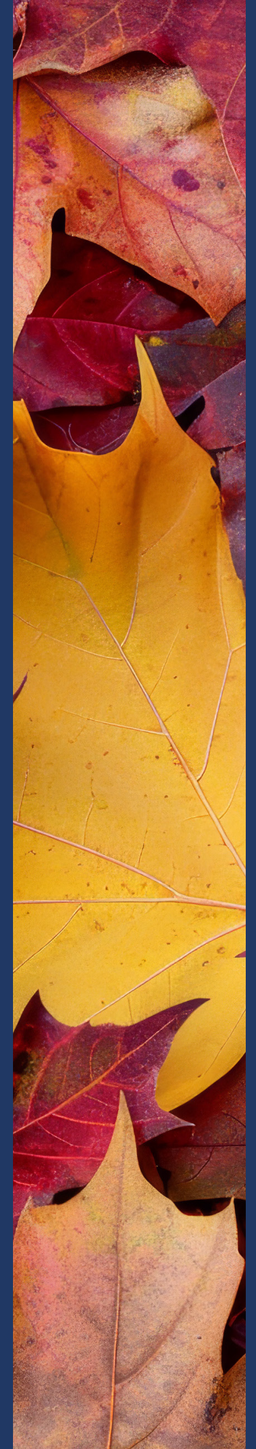

Agency

AGCY BOND

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3130B35K5	FEDERAL HOME LOAN BANKS	5.150	99.8584	10/15/2029	25,000,000.00	24,964,600.00	25,000,000.00	(35,400.00)
3130B2Z32	FEDERAL HOME LOAN BANKS	5.000	99.7023	10/01/2029	35,000,000.00	34,895,805.00	35,000,000.00	(104,195.00)
3130B2KZ7	FEDERAL HOME LOAN BANKS	5.000	99.7409	09/11/2029	28,450,000.00	28,376,286.05	28,450,000.00	(73,713.95)
3133ERPS4	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.732	97.9364	08/15/2029	10,000,000.00	9,793,640.00	10,007,754.00	(214,460.00)
3130B2HC2	FEDERAL HOME LOAN BANKS	4.200	98.5038	08/13/2029	20,000,000.00	19,700,760.00	20,000,000.00	(299,240.00)
3130B25S0	FEDERAL HOME LOAN BANKS	4.710	99.8632	07/30/2029	15,000,000.00	14,979,480.00	15,000,000.00	(20,520.00)
3133ERAK7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.382	100.7427	04/10/2029	20,000,000.00	20,148,540.00	19,994,318.51	154,940.00
3130B0TF6	FEDERAL HOME LOAN BANKS	4.750	100.4799	04/09/2029	10,000,000.00	10,047,990.00	10,000,000.00	47,990.00
3133EP5U5	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.238	99.7802	03/20/2029	25,000,000.00	24,945,050.00	24,888,643.88	71,300.00
3133EP4A0	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.309	100.2716	02/28/2029	15,000,000.00	15,040,740.00	14,957,412.84	89,850.00
3130AYRY4	FEDERAL HOME LOAN BANKS	4.625	99.5621	02/02/2029	10,000,000.00	9,956,210.00	10,000,000.00	(43,790.00)
3134H1KZ5	FEDERAL HOME LOAN MORTGAGE CORP	5.500	100.0642	11/27/2028	10,000,000.00	10,006,420.00	10,000,000.00	6,420.00
3134H1KZ5	FEDERAL HOME LOAN MORTGAGE CORP	5.500	100.0642	11/27/2028	10,000,000.00	10,006,420.00	10,000,000.00	6,420.00
3130AXQC5	FEDERAL HOME LOAN BANKS	5.210	101.2916	11/03/2028	25,000,000.00	25,322,900.00	25,000,000.00	322,900.00
3133EPYT6	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.520	100.7813	10/20/2028	25,000,000.00	25,195,325.00	25,000,000.00	195,325.00
3130AXL48	FEDERAL HOME LOAN BANKS	5.300	101.6040	10/20/2028	40,000,000.00	40,641,600.00	40,000,000.00	641,600.00
3133EPXE0	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.480	100.6814	10/02/2028	10,000,000.00	10,068,140.00	10,000,000.00	68,140.00
3133EPXE0	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.539	100.6814	10/02/2028	25,000,000.00	25,170,350.00	24,950,040.39	234,100.00
3133EPWK7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.525	101.1365	09/22/2028	10,000,000.00	10,113,650.00	9,991,444.44	124,650.00
3133EPWK7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.684	101.1365	09/22/2028	10,000,000.00	10,113,650.00	9,936,636.35	194,850.00
3133EPWK7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.762	101.1365	09/22/2028	10,000,000.00	10,113,650.00	9,910,058.32	228,150.00
3133EPWM3	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.040	100.7512	09/22/2028	25,000,000.00	25,187,800.00	25,000,000.00	187,800.00
3130B2S30	FEDERAL HOME LOAN BANKS	4.650	98.9863	09/18/2028	25,000,000.00	24,746,575.00	25,000,000.00	(253,425.00)
3130B2U37	FEDERAL HOME LOAN BANKS	4.000	98.2935	09/18/2028	10,000,000.00	9,829,350.00	10,000,000.00	(170,650.00)
3130AWTR1	FEDERAL HOME LOAN BANKS	4.346	100.6846	09/08/2028	5,000,000.00	5,034,230.00	5,004,697.70	28,130.00
3133ERSD4	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.937	99.5246	09/06/2028	25,000,000.00	24,881,150.00	24,993,968.92	(112,600.00)
3133EPUN3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.529	101.1171	08/28/2028	10,000,000.00	10,111,710.00	9,985,252.98	131,010.00
3133EPUN3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.529	101.1171	08/28/2028	10,000,000.00	10,111,710.00	9,985,252.98	131,010.00
3133EPUN3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.496	101.1171	08/28/2028	25,000,000.00	25,279,275.00	24,990,830.87	291,275.00
3134HAHE6	FEDERAL HOME LOAN MORTGAGE CORP	4.481	98.8265	08/28/2028	25,000,000.00	24,706,625.00	25,000,000.00	(293,375.00)
3133EPTA3	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.300	99.9697	08/14/2028	25,000,000.00	24,992,425.00	24,842,603.41	196,175.00
3133ERPK1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.698	99.1700	08/14/2028	10,000,000.00	9,917,000.00	9,990,488.64	(73,000.00)
3133ERPK1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.698	99.1700	08/14/2028	24,925,000.00	24,718,122.50	24,901,292.95	(181,952.50)
3133ERPG0	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.080	99.6361	08/14/2028	25,000,000.00	24,909,025.00	25,000,000.00	(90,975.00)
3133ERPG0	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.080	99.6361	08/14/2028	10,000,000.00	9,963,610.00	10,000,000.00	(36,390.00)
3133EPJE6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.357	97.6469	08/09/2028	10,000,000.00	9,764,690.00	9,712,465.52	146,190.00
3130B23Z6	FEDERAL HOME LOAN BANKS	4.650	99.7812	07/24/2028	15,000,000.00	14,967,180.00	15,000,000.00	(32,820.00)
3133EPNH4	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.171	98.9781	06/21/2028	15,000,000.00	14,846,715.00	14,855,445.85	44,715.00
3130AVVX7	FEDERAL HOME LOAN BANKS	3.892	98.5732	06/09/2028	10,000,000.00	9,857,320.00	9,953,468.20	(78,080.00)
3130AWC24	FEDERAL HOME LOAN BANKS	3.987	99.4017	06/09/2028	10,000,000.00	9,940,170.00	10,003,956.70	(65,290.00)
3133EPLE3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.727	99.1857	05/30/2028	10,000,000.00	9,918,570.00	9,982,109.59	(56,430.00)
3133EPLE3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.775	99.1857	05/30/2028	9,276,000.00	9,200,465.53	9,245,143.69	(32,864.87)
3130AW2R0	FEDERAL HOME LOAN BANKS	4.950	99.8388	05/23/2028	10,000,000.00	9,983,880.00	10,000,000.00	(16,120.00)
3133EPJS5	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.290	98.4533	05/16/2028	25,000,000.00	24,613,325.00	25,000,000.00	(386,675.00)
3133EPJS5	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.290	98.4533	05/16/2028	25,000,000.00	24,613,325.00	25,000,000.00	(386,675.00)
3133EPGW9	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.784	99.0539	04/25/2028	10,000,000.00	9,905,390.00	10,028,661.85	(135,810.00)

3133ERWL1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.537	98.8290	04/07/2028	25,000,000.00	24,707,250.00	24,923,956.54	(215,250.00)
3130B0PN3	FEDERAL HOME LOAN BANKS	4.780	100.1729	04/06/2028	20,000,000.00	20,034,580.00	20,000,000.00	34,580.00
3133EPEK7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.620	99.1437	04/03/2028	10,000,000.00	9,914,370.00	10,000,000.00	(85,630.00)
3133EP6Q3	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.254	99.9817	03/27/2028	10,000,000.00	9,998,170.00	9,995,746.58	3,170.00
3135GAQH7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.262	100.0142	03/21/2028	10,000,000.00	10,001,420.00	9,987,310.06	16,420.00
3130AYVC7	FEDERAL HOME LOAN BANKS	4.625	99.7270	02/09/2028	10,000,000.00	9,972,700.00	10,000,000.00	(27,300.00)
3134GYG97	FEDERAL HOME LOAN MORTGAGE CORP	4.180	98.4229	02/07/2028	25,000,000.00	24,605,725.00	25,000,000.00	(394,275.00)
3134GYG71	FEDERAL HOME LOAN MORTGAGE CORP	5.050	100.0394	01/26/2028	10,000,000.00	10,003,940.00	10,000,000.00	3,940.00
3134HAAB9	FEDERAL HOME LOAN MORTGAGE CORP	5.000	99.7876	01/24/2028	20,000,000.00	19,957,520.00	19,941,372.63	21,120.00
3133ERLN9	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.050	99.9770	01/18/2028	10,000,000.00	9,997,700.00	10,000,000.00	(2,300.00)
3133ERLN9	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.050	99.9770	01/18/2028	10,000,000.00	9,997,700.00	10,000,000.00	(2,300.00)
3134H17J6	FEDERAL HOME LOAN MORTGAGE CORP	5.000	99.8967	01/18/2028	10,000,000.00	9,989,670.00	9,976,705.08	15,070.00
3133EN5N6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.000	99.4954	01/06/2028	25,000,000.00	24,873,850.00	25,000,000.00	(126,150.00)
3133EN5N6	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.713	99.4954	01/06/2028	20,000,000.00	19,899,080.00	20,165,323.31	(357,520.00)
3133EN5N6	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.757	99.4954	01/06/2028	18,000,000.00	17,909,172.00	18,125,318.38	(285,228.00)
3133EN5N6	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.530	99.4954	01/06/2028	10,000,000.00	9,949,540.00	10,135,988.10	(261,060.00)
3134GYAJ1	FEDERAL HOME LOAN MORTGAGE CORP	4.800	99.6450	12/30/2027	25,000,000.00	24,911,250.00	25,000,000.00	(88,750.00)
3134GYCF7	FEDERAL HOME LOAN MORTGAGE CORP	4.510	99.2967	12/30/2027	25,000,000.00	24,824,175.00	25,000,000.00	(175,825.00)
3133EN4S6	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.896	98.6921	12/22/2027	15,000,000.00	14,803,815.00	14,938,244.03	(97,785.00)
3130ATUS4	FEDERAL HOME LOAN BANKS	3.796	100.2156	12/10/2027	25,000,000.00	25,053,900.00	25,317,227.80	(456,350.00)
3130ATUS4	FEDERAL HOME LOAN BANKS	4.002	100.2156	12/10/2027	50,000,000.00	50,107,800.00	50,343,741.79	(440,550.00)
3130ATUS4	FEDERAL HOME LOAN BANKS	4.036	100.2156	12/10/2027	15,000,000.00	15,032,340.00	15,088,794.46	(109,230.00)
3130ATW45	FEDERAL HOME LOAN BANKS	4.851	100.0357	11/29/2027	4,895,000.00	4,896,747.52	4,895,703.11	(16,608.74)
3133EN3H1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.080	99.4995	11/29/2027	25,000,000.00	24,874,875.00	24,944,871.99	(35,486.75)
3133EN3H1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.077	99.4995	11/29/2027	25,000,000.00	24,874,875.00	24,947,094.15	(39,100.00)
3133EN3H1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.061	99.4995	11/29/2027	25,000,000.00	24,874,875.00	24,957,872.12	(56,625.00)
31422XQ70	FEDERAL AGRICULTURAL MORTGAGE CORP	4.050	99.5034	11/22/2027	12,000,000.00	11,940,408.00	12,000,000.00	(59,592.00)
3135GAXB2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	4.400	99.4459	10/28/2027	15,000,000.00	14,916,885.00	15,000,000.00	(83,115.00)
3133ERYJ4	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.396	99.2218	10/28/2027	15,000,000.00	14,883,270.00	14,985,054.79	(101,730.00)
3133ERYJ4	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.414	99.2218	10/28/2027	10,000,000.00	9,922,180.00	9,985,054.79	(62,820.00)
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.284	100.1706	10/27/2027	5,000,000.00	5,008,530.00	5,012,087.90	(11,720.00)
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.195	100.1706	10/27/2027	3,715,000.00	3,721,337.79	3,732,839.33	(23,530.81)
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.252	100.1706	10/27/2027	15,000,000.00	15,025,590.00	15,049,256.51	(56,700.00)
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORP	4.320	100.2642	10/21/2027	5,000,000.00	5,013,210.00	5,000,000.00	13,210.00
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORP	4.320	100.2642	10/21/2027	5,000,000.00	5,013,210.00	5,000,000.00	13,210.00
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORP	4.320	100.2642	10/21/2027	5,000,000.00	5,013,210.00	5,000,000.00	13,210.00
3133ERXY2	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.000	99.3127	10/21/2027	20,000,000.00	19,862,540.00	20,000,000.00	(137,460.00)
3133ERXY2	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.000	99.3127	10/21/2027	10,000,000.00	9,931,270.00	10,000,000.00	(68,730.00)
3130B3DA8	FEDERAL HOME LOAN BANKS	4.375	99.3772	10/15/2027	10,000,000.00	9,937,720.00	10,000,000.00	(62,280.00)
3133ENS50	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.231	99.8633	10/14/2027	23,775,000.00	23,742,499.58	23,708,770.21	79,788.90
3133EPYM1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.804	101.5810	10/13/2027	10,000,000.00	10,158,100.00	9,985,785.90	177,400.00
3130B0Q77	FEDERAL HOME LOAN BANKS	5.000	100.3753	10/08/2027	10,000,000.00	10,037,530.00	10,000,000.00	37,530.00
3133EPH81	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.500	100.8859	10/04/2027	25,000,000.00	25,221,475.00	25,001,143.21	219,975.00
3135GAW80	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.000	99.6383	10/01/2027	15,000,000.00	14,945,745.00	15,000,000.00	(54,255.00)
3130ATEF0	FEDERAL HOME LOAN BANKS	4.250	98.9384	09/30/2027	15,000,000.00	14,840,760.00	15,000,000.00	(159,240.00)
3130ATBV8	FEDERAL HOME LOAN BANKS	4.150	99.9588	09/29/2027	5,000,000.00	4,997,940.00	5,000,000.00	(2,060.00)
3130ATBV8	FEDERAL HOME LOAN BANKS	4.150	99.9588	09/29/2027	5,000,000.00	4,997,940.00	5,000,000.00	(2,060.00)
3130ATBV8	FEDERAL HOME LOAN BANKS	4.150	99.9588	09/29/2027	7,225,000.00	7,222,023.30	7,225,000.00	(2,976.70)
3133ENQ29	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.122	99.5516	09/29/2027	15,000,000.00	14,932,740.00	14,952,497.89	14,415.00
3130AXEN4	FEDERAL HOME LOAN BANKS	4.779	101.7231	09/29/2027	15,000,000.00	15,258,465.00	15,008,177.62	247,215.00

3133EPXB6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.754	101.2469	09/28/2027	10,000,000.00	10,124,690.00	9,966,303.63	171,090.00
3133EPXB6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.730	101.2469	09/28/2027	20,000,000.00	20,249,380.00	19,945,243.39	324,780.00
3133EPXB6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.733	101.2469	09/28/2027	20,000,000.00	20,249,380.00	19,943,209.99	327,580.00
3130ATET0	FEDERAL HOME LOAN BANKS	3.702	98.7394	09/27/2027	20,000,000.00	19,747,880.00	19,998,838.99	(250,120.00)
3133ENL99	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.467	97.8813	09/15/2027	10,000,000.00	9,788,130.00	9,975,952.25	(169,970.00)
3133ENL99	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.830	97.8813	09/15/2027	10,000,000.00	9,788,130.00	9,882,242.13	(7,479.20)
3130ATHW0	FEDERAL HOME LOAN BANKS	4.239	99.8915	09/10/2027	2,000,000.00	1,997,830.00	1,994,169.90	7,858.00
3130ATHW0	FEDERAL HOME LOAN BANKS	4.241	99.8915	09/10/2027	3,000,000.00	2,996,745.00	2,991,157.17	11,955.00
3133ERRA1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.580	99.5332	08/27/2027	15,000,000.00	14,929,980.00	15,000,000.00	(70,020.00)
3133ERRA1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.580	99.5332	08/27/2027	10,000,000.00	9,953,320.00	10,000,000.00	(46,680.00)
3130B2H40	FEDERAL HOME LOAN BANKS	4.680	99.5764	08/23/2027	25,000,000.00	24,894,100.00	25,000,000.00	(105,900.00)
3133ERNP2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.830	99.5708	08/06/2027	5,000,000.00	4,978,540.00	5,021,904.97	(45,060.00)
3134GYDU3	FEDERAL HOME LOAN MORTGAGE CORP	4.720	99.7130	07/30/2027	25,000,000.00	24,928,250.00	25,000,000.00	(71,750.00)
3133ENB33	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.075	97.1623	07/19/2027	10,000,000.00	9,716,230.00	9,993,765.06	(272,270.00)
3134H15K5	FEDERAL HOME LOAN MORTGAGE CORP	5.002	99.7836	07/08/2027	10,000,000.00	9,978,360.00	9,955,296.80	28,360.00
3130ASH44	FEDERAL HOME LOAN BANKS	4.700	99.6583	06/30/2027	15,000,000.00	14,948,745.00	15,000,000.00	(51,255.00)
3134GXZW7	FEDERAL HOME LOAN MORTGAGE CORP	4.250	99.2310	06/30/2027	10,000,000.00	9,923,100.00	10,000,000.00	(76,900.00)
3130AUAP9	FEDERAL HOME LOAN BANKS	4.450	99.3921	06/30/2027	25,000,000.00	24,848,025.00	25,000,000.00	(151,975.00)
3130ASDV8	FEDERAL HOME LOAN BANKS	3.300	97.8431	06/28/2027	10,000,000.00	9,784,310.00	10,000,000.00	(215,690.00)
3133EPMV4	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.133	99.9000	06/15/2027	7,225,000.00	7,217,775.00	7,223,576.98	(5,050.28)
3133EPMV4	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.133	99.9000	06/15/2027	15,000,000.00	14,985,000.00	14,997,055.44	(10,500.00)
3130ASGU7	FEDERAL HOME LOAN BANKS	3.095	98.3699	06/11/2027	10,000,000.00	9,836,990.00	10,097,216.50	(346,210.00)
3130AWBZ2	FEDERAL HOME LOAN BANKS	4.000	99.9007	06/11/2027	8,260,000.00	8,251,797.82	8,284,536.75	(46,115.58)
3130AWBZ2	FEDERAL HOME LOAN BANKS	4.055	99.9007	06/11/2027	10,000,000.00	9,990,070.00	10,016,658.37	(35,530.00)
3130AS3F4	FEDERAL HOME LOAN BANKS	3.770	98.4626	05/26/2027	10,000,000.00	9,846,260.00	10,000,000.00	(153,740.00)
3134GYRS3	FEDERAL HOME LOAN MORTGAGE CORP	5.025	100.0308	05/26/2027	15,000,000.00	15,004,620.00	15,000,000.00	4,620.00
3133ERDS7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.583	101.3843	05/06/2027	10,000,000.00	10,138,430.00	10,038,466.73	94,630.00
3130ARSF9	FEDERAL HOME LOAN BANKS	3.000	97.2688	04/29/2027	10,000,000.00	9,726,880.00	10,000,000.00	(273,120.00)
3130ARPV7	FEDERAL HOME LOAN BANKS	3.500	98.0020	04/28/2027	10,000,000.00	9,800,200.00	10,000,000.00	(199,800.00)
3133ENVD9	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.913	96.9849	04/26/2027	10,000,000.00	9,698,490.00	9,991,267.47	(283,910.00)
3133EN6V7	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.606	98.7388	04/26/2027	8,000,000.00	7,899,104.00	8,003,645.03	(107,136.00)
3133EN6V7	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.623	98.7388	04/26/2027	2,000,000.00	1,974,776.00	2,000,160.05	(25,498.00)
3133EN6V7	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.744	98.7388	04/26/2027	4,820,000.00	4,759,210.16	4,807,076.62	(38,666.04)
3130B0TY5	FEDERAL HOME LOAN BANKS	4.846	101.3430	04/09/2027	10,000,000.00	10,134,300.00	9,978,527.36	160,700.00
3133EP6K6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.617	100.7570	03/26/2027	16,047,000.00	16,168,475.79	16,005,045.48	173,307.60
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	96.9700	03/25/2027	10,000,000.00	9,697,000.00	10,000,000.00	(303,000.00)
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	96.9700	03/25/2027	10,000,000.00	9,697,000.00	10,000,000.00	(303,000.00)
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	96.9700	03/25/2027	10,000,000.00	9,697,000.00	10,000,000.00	(303,000.00)
3130AR6U0	FEDERAL HOME LOAN BANKS	2.500	96.0105	03/22/2027	5,000,000.00	4,800,525.00	5,000,000.00	(199,475.00)
3130B0C98	FEDERAL HOME LOAN BANKS	5.260	100.0567	03/02/2027	15,000,000.00	15,008,505.00	15,000,000.00	8,505.00
3130AQRQ8	FEDERAL HOME LOAN BANKS	2.000	95.0036	02/25/2027	10,000,000.00	9,500,360.00	10,000,000.00	(499,640.00)
3130AQRH8	FEDERAL HOME LOAN BANKS	2.000	95.0036	02/25/2027	5,000,000.00	4,750,180.00	5,000,000.00	(249,820.00)
3130AQRH8	FEDERAL HOME LOAN BANKS	2.000	95.0036	02/25/2027	5,000,000.00	4,750,180.00	5,000,000.00	(249,820.00)
3130ALED2	FEDERAL HOME LOAN BANKS	2.050	92.7969	02/24/2027	15,000,000.00	13,919,535.00	14,662,139.90	(355,965.00)
3130ALED2	FEDERAL HOME LOAN BANKS	3.001	92.7969	02/24/2027	20,000,000.00	18,559,380.00	19,150,448.83	239,380.00
3130AL2X1	FEDERAL HOME LOAN BANKS	3.001	92.4842	02/17/2027	10,000,000.00	9,248,420.00	9,543,723.28	190,920.00
3135GANR8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.295	100.0193	02/12/2027	10,000,000.00	10,001,930.00	9,988,589.04	16,930.00
3130AKYH3	FEDERAL HOME LOAN BANKS	1.746	92.4989	02/10/2027	10,000,000.00	9,249,890.00	9,801,249.65	(313,385.40)
3130AQHS5	FEDERAL HOME LOAN BANKS	1.984	94.5064	01/28/2027	10,000,000.00	9,450,640.00	9,939,633.50	(415,860.00)
3130AQHS5	FEDERAL HOME LOAN BANKS	2.086	94.5064	01/28/2027	20,000,000.00	18,901,280.00	19,836,309.06	(738,720.00)

3130AQKM4	FEDERAL HOME LOAN BANKS	1.750	94.6117	01/28/2027	11,250,000.00	10,643,816.25	11,250,000.00	(606,183.75)
3134H1QV8	FEDERAL HOME LOAN MORTGAGE CORP	5.000	99.9748	01/28/2027	20,000,000.00	19,994,960.00	20,000,000.00	(5,040.00)
3133ENLZ1	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.860	94.6855	01/26/2027	10,000,000.00	9,468,550.00	9,982,984.29	(493,540.00)
3130AYPN0	FEDERAL HOME LOAN BANKS	4.207	99.9134	01/15/2027	20,000,000.00	19,982,680.00	19,966,520.33	27,680.00
3133ENKG4	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.908	94.1334	01/11/2027	10,000,000.00	9,413,340.00	9,908,673.53	(381,660.00)
3130AQAY9	FEDERAL HOME LOAN BANKS	1.500	94.2966	12/30/2026	25,000,000.00	23,574,150.00	25,000,000.00	(1,425,850.00)
3130AQF65	FEDERAL HOME LOAN BANKS	1.306	94.0704	12/21/2026	10,000,000.00	9,407,040.00	9,988,456.00	(565,950.00)
3133EN4G2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.923	99.5214	12/15/2026	25,000,000.00	24,880,350.00	25,008,079.06	(134,900.00)
3130ATVE4	FEDERAL HOME LOAN BANKS	3.986	100.6440	12/11/2026	5,000,000.00	5,032,200.00	5,049,414.81	(63,100.00)
3130APWW1	FEDERAL HOME LOAN BANKS	1.503	94.4970	11/24/2026	20,000,000.00	18,899,400.00	19,998,758.11	(1,097,600.00)
3133ENEM8	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.430	94.3856	11/23/2026	10,000,000.00	9,438,560.00	10,000,000.00	(561,440.00)
3130ARUF6	FEDERAL HOME LOAN BANKS	3.125	97.9895	10/29/2026	10,000,000.00	9,798,950.00	10,000,000.00	(201,050.00)
3134GW6C5	FEDERAL HOME LOAN MORTGAGE CORP	3.122	93.3249	10/28/2026	15,000,000.00	13,998,735.00	14,358,543.44	432,735.00
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.046	93.2614	10/27/2026	20,000,000.00	18,652,280.00	19,172,688.56	528,280.00
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.092	93.2614	10/27/2026	20,000,000.00	18,652,280.00	19,153,008.42	456,080.00
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.488	93.2614	10/27/2026	5,000,000.00	4,663,070.00	4,753,723.74	180,420.00
3133EN7A2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.827	98.6824	10/26/2026	4,300,000.00	4,243,343.20	4,284,195.22	(26,771.80)
3133ENBK5	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.249	93.9567	10/20/2026	10,000,000.00	9,395,670.00	9,979,174.03	(551,830.00)
3133ENBK5	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.340	93.9567	10/20/2026	10,000,000.00	9,395,670.00	9,962,042.29	(509,330.00)
3133ENT67	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.318	99.7429	10/19/2026	5,000,000.00	4,987,145.00	4,993,914.58	(455.00)
3133ENT67	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.318	99.7429	10/19/2026	5,000,000.00	4,987,145.00	4,993,914.58	(455.00)
3130B3A29	FEDERAL HOME LOAN BANKS	4.011	99.6550	10/09/2026	10,000,000.00	9,965,500.00	9,997,960.58	(32,400.00)
3133ERWD9	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.113	100.0337	10/02/2026	10,000,000.00	10,003,370.00	10,000,000.00	3,370.00
3130ANYN4	FEDERAL HOME LOAN BANKS	1.000	93.8774	09/30/2026	10,000,000.00	9,387,740.00	10,000,000.00	(612,260.00)
3130AP5M3	FEDERAL HOME LOAN BANKS	1.040	93.9662	09/28/2026	15,000,000.00	14,094,930.00	15,000,000.00	(905,070.00)
3130APAD7	FEDERAL HOME LOAN BANKS	1.035	93.9840	09/28/2026	15,000,000.00	14,097,600.00	15,000,000.00	(902,400.00)
3133EPWS0	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.200	100.6101	09/25/2026	25,000,000.00	25,152,525.00	25,000,000.00	152,525.00
3130ATFH5	FEDERAL HOME LOAN BANKS	3.941	99.2230	09/11/2026	5,000,000.00	4,961,150.00	4,983,732.92	(4,087.80)
3130ATHV2	FEDERAL HOME LOAN BANKS	4.312	100.1088	09/11/2026	1,000,000.00	1,001,088.00	998,956.11	3,308.00
3133ERFT3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.930	101.1751	08/28/2026	10,000,000.00	10,117,510.00	9,987,218.39	133,290.00
3133ERQZ7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.500	99.7495	08/27/2026	10,000,000.00	9,974,950.00	10,000,000.00	(25,050.00)
3130ANSC5	FEDERAL HOME LOAN BANKS	1.000	94.1680	08/26/2026	15,000,000.00	14,125,200.00	15,000,000.00	(874,800.00)
3130ANTS9	FEDERAL HOME LOAN BANKS	1.000	94.1680	08/26/2026	15,000,000.00	14,125,200.00	15,000,000.00	(874,800.00)
3130ANPF1	FEDERAL HOME LOAN BANKS	1.000	94.1928	08/25/2026	10,000,000.00	9,419,280.00	10,000,000.00	(580,720.00)
3133ENH45	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.137	98.1441	08/24/2026	5,000,000.00	4,907,205.00	4,999,004.43	(90,594.50)
3133ENH45	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.294	98.1441	08/24/2026	5,000,000.00	4,907,205.00	4,985,774.23	(61,395.00)
3130ANMH0	FEDERAL HOME LOAN BANKS	1.100	94.4383	08/20/2026	10,000,000.00	9,443,830.00	10,000,000.00	(556,170.00)
3130ANMH0	FEDERAL HOME LOAN BANKS	1.668	94.4383	08/20/2026	10,000,000.00	9,443,830.00	9,901,930.73	(311,370.00)
3130ANMH0	FEDERAL HOME LOAN BANKS	3.132	94.4383	08/20/2026	15,000,000.00	14,165,745.00	14,488,554.88	314,745.00
3130ANE48	FEDERAL HOME LOAN BANKS	1.000	94.2422	08/17/2026	10,000,000.00	9,424,220.00	10,000,000.00	(575,780.00)
3133EPSW6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.583	100.5120	08/14/2026	15,000,000.00	15,076,800.00	14,979,507.76	111,300.00
3130ANFD7	FEDERAL HOME LOAN BANKS	1.000	94.3415	08/05/2026	10,000,000.00	9,434,150.00	10,000,000.00	(565,850.00)
3133END80	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.873	97.9919	08/03/2026	10,000,000.00	9,799,190.00	10,020,851.47	(248,410.00)
3130ANAJ9	FEDERAL HOME LOAN BANKS	1.000	94.4184	07/27/2026	10,000,000.00	9,441,840.00	10,000,000.00	(558,160.00)
3130ANAJ9	FEDERAL HOME LOAN BANKS	1.000	94.4184	07/27/2026	15,000,000.00	14,162,760.00	15,000,000.00	(837,240.00)
3133ENC99	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.629	99.0455	07/27/2026	20,000,000.00	19,809,100.00	20,000,000.00	(250,900.00)
3133ENV72	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.638	100.4987	07/27/2026	5,000,000.00	5,024,935.00	4,989,272.75	48,135.00
3133ENV72	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.590	100.4987	07/27/2026	5,000,000.00	5,024,935.00	4,993,052.72	39,960.00
3133ENV72	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.477	100.4987	07/27/2026	5,000,000.00	5,024,935.00	5,001,972.01	20,670.10
3130ANBX7	FEDERAL HOME LOAN BANKS	1.000	94.4595	07/22/2026	15,000,000.00	14,168,925.00	15,000,000.00	(831,075.00)

3130AN5K2	FEDERAL HOME LOAN BANKS	4.366	95.5702	07/20/2026	2,375,000.00	2,269,792.25	2,268,327.60	126,711.00
3130AN3R9	FEDERAL HOME LOAN BANKS	1.130	94.7541	07/20/2026	10,000,000.00	9,475,410.00	10,000,000.00	(524,590.00)
3133ENB66	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.174	98.2779	07/20/2026	10,000,000.00	9,827,790.00	9,996,143.74	(163,210.00)
3133EMQ62	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.990	94.5172	07/13/2026	10,000,000.00	9,451,720.00	10,000,000.00	(548,280.00)
3133EMQ62	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.990	94.5172	07/13/2026	10,000,000.00	9,451,720.00	10,000,000.00	(548,280.00)
3130AN3B4	FEDERAL HOME LOAN BANKS	1.020	94.6391	07/06/2026	15,000,000.00	14,195,865.00	15,000,000.00	(804,135.00)
3130ASDK2	FEDERAL HOME LOAN BANKS	3.250	98.4777	06/29/2026	5,250,000.00	5,170,079.25	5,250,000.00	(79,920.75)
3130AMWT5	FEDERAL HOME LOAN BANKS	1.050	94.7684	06/26/2026	15,000,000.00	14,215,260.00	15,000,000.00	(784,740.00)
3130AMT69	FEDERAL HOME LOAN BANKS	1.070	94.8003	06/26/2026	10,000,000.00	9,480,030.00	10,000,000.00	(519,970.00)
3130AMMZ2	FEDERAL HOME LOAN BANKS	1.000	94.8204	06/10/2026	5,000,000.00	4,741,020.00	5,000,000.00	(258,980.00)
3130AMS52	FEDERAL HOME LOAN BANKS	1.000	94.8515	06/08/2026	15,000,000.00	14,227,725.00	15,000,000.00	(772,275.00)
3130B1LW5	FEDERAL HOME LOAN BANKS	5.250	100.3893	05/29/2026	10,000,000.00	10,038,930.00	10,000,000.00	38,930.00
3134H1V26	FEDERAL HOME LOAN MORTGAGE CORP	5.000	99.8939	05/28/2026	10,000,000.00	9,989,390.00	9,948,273.01	55,290.00
3130B1KC0	FEDERAL HOME LOAN BANKS	5.250	100.3862	05/28/2026	10,000,000.00	10,038,620.00	10,000,000.00	38,620.00
3130AMJN3	FEDERAL HOME LOAN BANKS	1.030	94.9918	05/26/2026	5,000,000.00	4,749,590.00	5,000,000.00	(250,410.00)
3130AMKB7	FEDERAL HOME LOAN BANKS	1.050	95.0218	05/26/2026	15,000,000.00	14,253,270.00	15,000,000.00	(746,730.00)
3130AMME9	FEDERAL HOME LOAN BANKS	1.000	94.9468	05/26/2026	10,000,000.00	9,494,680.00	10,000,000.00	(505,320.00)
3133EMZS4	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.900	94.8793	05/18/2026	5,000,000.00	4,743,965.00	5,000,000.00	(256,035.00)
3133EREV9	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.010	100.9849	05/15/2026	10,000,000.00	10,098,490.00	9,980,262.94	123,690.00
3133ENUL2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.110	98.2820	04/13/2026	10,000,000.00	9,828,200.00	10,000,000.00	(171,800.00)
3130ALKL7	FEDERAL HOME LOAN BANKS	0.850	95.2804	03/25/2026	10,000,000.00	9,528,040.00	10,000,000.00	(471,960.00)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	95.5258	03/23/2026	9,750,000.00	9,313,765.50	9,750,000.00	(436,234.50)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	95.5258	03/23/2026	9,750,000.00	9,313,765.50	9,750,000.00	(436,234.50)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	95.5258	03/23/2026	19,500,000.00	18,627,531.00	19,500,000.00	(872,469.00)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.016	95.5258	03/23/2026	8,921,250.00	8,522,095.43	8,919,284.58	(392,463.63)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	95.5258	03/23/2026	14,625,000.00	13,970,648.25	14,625,000.00	(654,351.75)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	95.5258	03/23/2026	14,625,000.00	13,970,648.25	14,625,000.00	(654,351.75)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	95.5258	03/23/2026	19,500,000.00	18,627,531.00	19,500,000.00	(872,469.00)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	95.5258	03/23/2026	9,750,000.00	9,313,765.50	9,750,000.00	(436,234.50)
3130ALGJ7	FEDERAL HOME LOAN BANKS	3.010	95.5258	03/23/2026	19,500,000.00	18,627,531.00	18,989,621.81	534,846.00
3130ALH56	FEDERAL HOME LOAN BANKS	0.750	95.2097	03/18/2026	10,000,000.00	9,520,970.00	10,000,000.00	(479,030.00)
3130ALH56	FEDERAL HOME LOAN BANKS	0.750	95.2097	03/18/2026	10,000,000.00	9,520,970.00	10,000,000.00	(479,030.00)
3130ALHG2	FEDERAL HOME LOAN BANKS	0.750	95.2097	03/18/2026	10,000,000.00	9,520,970.00	10,000,000.00	(479,030.00)
3130ALFW9	FEDERAL HOME LOAN BANKS	0.790	95.2626	03/18/2026	15,000,000.00	14,289,390.00	15,000,000.00	(710,610.00)
3130ALEH3	FEDERAL HOME LOAN BANKS	0.700	95.1613	03/16/2026	25,000,000.00	23,790,325.00	25,000,000.00	(1,209,675.00)
3133EP5K7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.668	100.3291	03/13/2026	10,000,000.00	10,032,910.00	9,978,273.60	64,210.00
3130ALHH0	FEDERAL HOME LOAN BANKS	3.040	95.6073	03/05/2026	10,500,000.00	10,038,766.50	10,226,063.17	330,886.50
3130ALEY6	FEDERAL HOME LOAN BANKS	3.157	95.4095	03/04/2026	16,160,000.00	15,418,175.20	15,682,068.56	538,208.80
3130ALGR9	FEDERAL HOME LOAN BANKS	0.850	95.5327	02/26/2026	10,000,000.00	9,553,270.00	10,000,000.00	(446,730.00)
3130AL6K5	FEDERAL HOME LOAN BANKS	0.580	95.1999	02/25/2026	6,000,000.00	5,711,994.00	6,000,000.00	(288,006.00)
3130ALEM2	FEDERAL HOME LOAN BANKS	0.790	95.4654	02/25/2026	10,000,000.00	9,546,540.00	10,000,000.00	(453,460.00)
3130ALEM2	FEDERAL HOME LOAN BANKS	0.790	95.4654	02/25/2026	15,000,000.00	14,319,810.00	15,000,000.00	(680,190.00)
3130ALCV4	FEDERAL HOME LOAN BANKS	2.112	95.4113	02/24/2026	25,000,000.00	23,852,825.00	24,573,526.97	137,575.00
3130ALBX1	FEDERAL HOME LOAN BANKS	0.580	95.1939	02/23/2026	10,000,000.00	9,519,390.00	10,000,000.00	(480,610.00)
3130AL2G8	FEDERAL HOME LOAN BANKS	0.615	95.2651	02/18/2026	5,000,000.00	4,763,255.00	4,999,025.99	(232,995.00)
3130AYPS9	FEDERAL HOME LOAN BANKS	4.800	99.9947	01/30/2026	10,000,000.00	9,999,470.00	10,000,000.00	(530.00)
3133EPX42	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.960	100.0776	01/23/2026	10,000,000.00	10,007,760.00	10,003,832.26	3,710.00
3134H1NW9	FEDERAL HOME LOAN MORTGAGE CORP	4.900	99.9866	01/06/2026	10,000,000.00	9,998,660.00	10,000,000.00	(1,340.00)
3134GXHL1	FEDERAL HOME LOAN MORTGAGE CORP	0.700	95.8620	12/30/2025	10,000,000.00	9,586,200.00	10,000,000.00	(413,800.00)
3133EMLR1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.506	95.6930	12/23/2025	12,430,000.00	11,894,639.90	12,429,145.91	(531,631.10)

3135GA3Z2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	96.0509	11/25/2025	15,000,000.00	14,407,635.00	15,000,000.00	(592,365.00)
3135GA4P3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.650	96.1662	11/18/2025	20,000,000.00	19,233,240.00	20,000,000.00	(766,760.00)
3135GA2Z3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	96.0845	11/17/2025	10,000,000.00	9,608,450.00	10,000,000.00	(391,550.00)
3135GA2Z3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	96.0845	11/17/2025	5,000,000.00	4,804,225.00	5,000,000.00	(195,775.00)
3135GA2Z3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	96.0845	11/17/2025	5,000,000.00	4,804,225.00	5,000,000.00	(195,775.00)
3134GXBM5	FEDERAL HOME LOAN MORTGAGE CORP	0.600	96.1712	11/12/2025	5,000,000.00	4,808,560.00	5,000,000.00	(191,440.00)
3134GXBM5	FEDERAL HOME LOAN MORTGAGE CORP	0.600	96.1712	11/12/2025	5,000,000.00	4,808,560.00	5,000,000.00	(191,440.00)
3135G06G3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.573	96.2402	11/07/2025	14,000,000.00	13,473,628.00	13,989,782.41	(476,252.00)
3135GA2N0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.550	96.1965	11/04/2025	10,000,000.00	9,619,650.00	10,000,000.00	(380,350.00)
3135G06C2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	96.3027	10/29/2025	10,000,000.00	9,630,270.00	10,000,000.00	(369,730.00)
3135G06C2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.604	96.3027	10/29/2025	10,000,000.00	9,630,270.00	9,999,603.25	(367,730.00)
3136G46N8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	96.3027	10/29/2025	5,000,000.00	4,815,135.00	5,000,000.00	(184,865.00)
3134GW3Z7	FEDERAL HOME LOAN MORTGAGE CORP	0.600	96.3120	10/28/2025	10,000,000.00	9,631,200.00	10,000,000.00	(368,800.00)
3134GW3Y0	FEDERAL HOME LOAN MORTGAGE CORP	0.550	96.2641	10/28/2025	10,000,000.00	9,626,410.00	10,000,000.00	(373,590.00)
3136G46S7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	96.2737	10/28/2025	5,000,000.00	4,813,685.00	5,000,000.00	(186,315.00)
3136G45C3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.540	96.2732	10/27/2025	10,000,000.00	9,627,320.00	10,000,000.00	(372,680.00)
3134GW3X2	FEDERAL HOME LOAN MORTGAGE CORP	0.625	96.3545	10/27/2025	10,000,000.00	9,635,450.00	10,000,000.00	(364,550.00)
3134GWZV1	FEDERAL HOME LOAN MORTGAGE CORP	1.238	96.4336	10/22/2025	15,000,000.00	14,465,040.00	14,916,502.87	(202,147.50)
3135G06A6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.580	96.3862	10/20/2025	10,000,000.00	9,638,620.00	10,000,000.00	(361,380.00)
3135G06A6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.587	96.3862	10/20/2025	10,000,000.00	9,638,620.00	9,999,316.97	(357,880.00)
3134GWTG1	FEDERAL HOME LOAN MORTGAGE CORP	0.600	96.5914	09/30/2025	5,000,000.00	4,829,570.00	5,000,000.00	(170,430.00)
3137EAEX3	FEDERAL HOME LOAN MORTGAGE CORP	0.497	96.5495	09/23/2025	10,000,000.00	9,654,950.00	9,989,241.97	(286,150.00)
3130B03E7	FEDERAL HOME LOAN BANKS	4.903	100.0402	09/19/2025	10,000,000.00	10,004,020.00	10,004,013.06	(180.00)
3130B2XQ3	FEDERAL HOME LOAN BANKS	4.551	99.9013	09/19/2025	10,000,000.00	9,990,130.00	10,000,000.00	(9,870.00)
3134GWL38	FEDERAL HOME LOAN MORTGAGE CORP	0.540	96.6808	09/15/2025	10,000,000.00	9,668,080.00	10,000,000.00	(331,920.00)
3134GWL38	FEDERAL HOME LOAN MORTGAGE CORP	0.540	96.6808	09/15/2025	15,000,000.00	14,502,120.00	15,000,000.00	(497,880.00)
3134GXS47	FEDERAL HOME LOAN MORTGAGE CORP	5.339	99.7310	08/28/2025	25,489,000.00	25,420,434.59	25,264,797.89	459,056.89
3136G42F9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.625	96.9464	08/27/2025	5,000,000.00	4,847,320.00	5,000,000.00	(152,680.00)
3136G4Q97	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.650	96.9664	08/27/2025	8,650,000.00	8,387,593.60	8,650,000.00	(262,406.40)
3136G4X40	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	96.9358	08/26/2025	10,000,000.00	9,693,580.00	10,000,000.00	(306,420.00)
3130ALFN9	FEDERAL HOME LOAN BANKS	0.550	96.9056	08/25/2025	5,000,000.00	4,845,280.00	5,000,000.00	(154,720.00)
3136G4H63	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.550	97.0281	08/19/2025	15,000,000.00	14,554,215.00	15,000,000.00	(445,785.00)
3136G4H63	FEDERAL NATIONAL MORTGAGE ASSOCIATION	3.948	97.0281	08/19/2025	10,000,000.00	9,702,810.00	9,735,957.67	(1,390.00)
3134GWLW4	FEDERAL HOME LOAN MORTGAGE CORP	0.625	97.0315	08/19/2025	10,000,000.00	9,703,150.00	10,000,000.00	(296,850.00)
3133EPKA2	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.019	99.7082	08/18/2025	10,000,000.00	9,970,820.00	9,998,766.71	(25,680.00)
3136G4B77	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	97.2292	08/04/2025	15,000,000.00	14,584,380.00	15,000,000.00	(415,620.00)
3136G4B77	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	97.2292	08/04/2025	10,000,000.00	9,722,920.00	10,000,000.00	(277,080.00)
3136G4C27	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	97.2932	07/29/2025	15,000,000.00	14,593,980.00	15,000,000.00	(406,020.00)
3136G4D75	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	97.2209	07/29/2025	10,000,000.00	9,722,090.00	10,000,000.00	(277,910.00)
3136G4F32	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	97.2209	07/29/2025	10,000,000.00	9,722,090.00	10,000,000.00	(277,910.00)
3136G4YU1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.730	97.4571	07/15/2025	15,000,000.00	14,618,565.00	15,000,000.00	(381,435.00)
3136G4XR9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.740	97.5370	07/07/2025	14,900,000.00	14,533,013.00	14,900,000.00	(366,987.00)
3136G4XK4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.650	97.5430	06/30/2025	5,000,000.00	4,877,150.00	5,000,000.00	(122,850.00)
3130ALU93	FEDERAL HOME LOAN BANKS	0.750	97.6088	06/30/2025	10,000,000.00	9,760,880.00	10,000,000.00	(239,120.00)
3136G4XZ1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.740	97.6011	06/30/2025	5,000,000.00	4,880,055.00	5,000,000.00	(119,945.00)
3134GXYR9	FEDERAL HOME LOAN MORTGAGE CORP	3.560	99.4123	06/27/2025	10,000,000.00	9,941,230.00	10,000,000.00	(58,770.00)
3135GAAZ4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.500	97.4988	06/24/2025	10,000,000.00	9,749,880.00	10,000,000.00	(250,120.00)
3130ALHZ0	FEDERAL HOME LOAN BANKS	0.530	97.5649	06/18/2025	10,000,000.00	9,756,490.00	10,000,000.00	(243,510.00)
3134GWP91	FEDERAL HOME LOAN MORTGAGE CORP	0.500	97.5602	06/16/2025	5,000,000.00	4,878,010.00	5,000,000.00	(121,990.00)
3133ELH80	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.680	97.7084	06/10/2025	5,025,000.00	4,909,847.10	5,025,000.00	(115,152.90)

3134GVE95	FEDERAL HOME LOAN MORTGAGE CORP	0.650	97.7596	06/09/2025	15,000,000.00	14,663,940.00	15,000,000.00	(336,060.00)
3130ARSC6	FEDERAL HOME LOAN BANKS	2.900	99.0895	05/29/2025	10,000,000.00	9,908,950.00	10,000,000.00	(91,050.00)
3134GVWM6	FEDERAL HOME LOAN MORTGAGE CORP	0.730	97.8403	05/28/2025	5,000,000.00	4,892,015.00	5,000,000.00	(107,985.00)
3134GVWM6	FEDERAL HOME LOAN MORTGAGE CORP	0.730	97.8403	05/28/2025	10,000,000.00	9,784,030.00	10,000,000.00	(215,970.00)
3134GVB31	FEDERAL HOME LOAN MORTGAGE CORP	0.760	97.8515	05/28/2025	15,000,000.00	14,677,725.00	14,999,142.26	(314,775.00)
3134GVB31	FEDERAL HOME LOAN MORTGAGE CORP	4.429	97.8515	05/28/2025	5,456,000.00	5,338,777.84	5,343,793.18	2,537.04
3134GVRV2	FEDERAL HOME LOAN MORTGAGE CORP	0.750	97.8610	05/27/2025	10,000,000.00	9,786,100.00	10,000,000.00	(213,900.00)
3130ALDX9	FEDERAL HOME LOAN BANKS	0.500	97.7676	05/23/2025	14,750,000.00	14,420,721.00	14,750,000.00	(329,279.00)
880591EW8	TENNESSEE VALLEY AUTHORITY	5.146	98.0403	05/15/2025	50,000,000.00	49,020,150.00	48,869,534.25	1,136,150.00
3130ALWL4	FEDERAL HOME LOAN BANKS	0.720	98.3578	04/08/2025	15,000,000.00	14,753,670.00	15,000,000.00	(246,330.00)
3130B0RM3	FEDERAL HOME LOAN BANKS	5.151	100.0790	04/02/2025	10,000,000.00	10,007,900.00	10,000,000.00	7,900.00
3133EMUP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.710	98.4243	04/01/2025	10,000,000.00	9,842,430.00	10,000,000.00	(157,570.00)
3133EMUP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.710	98.4243	04/01/2025	10,000,000.00	9,842,430.00	10,000,000.00	(157,570.00)
3134GWP26	FEDERAL HOME LOAN MORTGAGE CORP	0.500	98.3829	03/28/2025	10,000,000.00	9,838,290.00	10,000,000.00	(161,710.00)
3130ALNK6	FEDERAL HOME LOAN BANKS	0.625	98.4639	03/25/2025	10,000,000.00	9,846,390.00	10,000,000.00	(153,610.00)
3130ALKF0	FEDERAL HOME LOAN BANKS	0.625	98.4639	03/25/2025	10,000,000.00	9,846,390.00	10,000,000.00	(153,610.00)
3130ALKF0	FEDERAL HOME LOAN BANKS	0.625	98.4639	03/25/2025	10,000,000.00	9,846,390.00	10,000,000.00	(153,610.00)
3130AR7D7	FEDERAL HOME LOAN BANKS	2.050	99.0327	03/25/2025	5,000,000.00	4,951,635.00	5,000,000.00	(48,365.00)
3130ALN34	FEDERAL HOME LOAN BANKS	0.700	98.5034	03/24/2025	10,000,000.00	9,850,340.00	10,000,000.00	(149,660.00)
3134GWT22	FEDERAL HOME LOAN MORTGAGE CORP	0.475	98.4160	03/24/2025	15,000,000.00	14,762,400.00	15,000,000.00	(237,600.00)
3130ALLP7	FEDERAL HOME LOAN BANKS	0.688	98.5525	03/17/2025	15,000,000.00	14,782,875.00	14,997,892.46	(194,625.00)
3130ALLP7	FEDERAL HOME LOAN BANKS	0.701	98.5525	03/17/2025	25,000,000.00	24,638,125.00	24,995,271.01	(311,875.00)
3130AR4V0	FEDERAL HOME LOAN BANKS	2.150	99.1359	03/14/2025	5,000,000.00	4,956,795.00	5,000,000.00	(43,205.00)
3130AR4G3	FEDERAL HOME LOAN BANKS	4.264	99.1571	03/14/2025	3,500,000.00	3,470,498.50	3,475,552.53	93,103.50
3133EMSC7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.512	98.6570	03/03/2025	10,000,000.00	9,865,700.00	9,998,955.42	(121,800.00)
3133EMSC7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.480	98.6570	03/03/2025	5,000,000.00	4,932,850.00	5,000,000.00	(67,150.00)
3133ENPY0	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.764	99.1069	02/25/2025	5,000,000.00	4,955,345.00	4,999,788.32	(42,655.00)
3130AYWS1	FEDERAL HOME LOAN BANKS	5.020	100.0114	02/13/2025	25,000,000.00	25,002,850.00	25,000,000.00	2,850.00
3134GWET9	FEDERAL HOME LOAN MORTGAGE CORP	0.510	99.0046	01/29/2025	15,000,000.00	14,850,690.00	15,000,000.00	(149,310.00)
3130B0FE4	FEDERAL HOME LOAN BANKS	5.093	100.0753	01/08/2025	50,000,000.00	50,037,650.00	50,000,000.00	37,650.00
3130B0FE4	FEDERAL HOME LOAN BANKS	5.093	100.0753	01/08/2025	50,000,000.00	50,037,650.00	50,000,000.00	37,650.00
3130B0FP9	FEDERAL HOME LOAN BANKS	5.049	100.0674	01/08/2025	25,000,000.00	25,016,850.00	25,000,000.00	16,850.00
3135G0X24	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1.098	99.4472	01/07/2025	10,000,000.00	9,944,720.00	10,009,453.82	(302,580.00)
3133ENKS8	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.202	99.3655	01/06/2025	5,000,000.00	4,968,275.00	4,999,319.43	(20,475.00)
3133EMLP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.339	99.3744	12/23/2024	10,000,000.00	9,937,440.00	9,999,731.93	(55,060.00)
3133EMLP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.320	99.3744	12/23/2024	5,000,000.00	4,968,720.00	5,000,000.00	(31,280.00)
3133EMLP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.320	99.3744	12/23/2024	15,000,000.00	14,906,160.00	15,000,000.00	(93,840.00)
3130ANRB8	FEDERAL HOME LOAN BANKS	0.553	99.4760	12/17/2024	10,000,000.00	9,947,600.00	9,999,961.25	(51,400.00)
3133ERHR5	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.325	99.9963	12/17/2024	25,000,000.00	24,999,075.00	25,000,000.00	(925.00)
3133ERHR5	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.325	99.9963	12/17/2024	50,000,000.00	49,998,150.00	50,000,000.00	(1,850.00)
3130AK3T1	FEDERAL HOME LOAN BANKS	0.500	99.5610	12/09/2024	10,000,000.00	9,956,100.00	10,000,000.00	(43,900.00)
3133ENGN4	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.970	99.6094	12/09/2024	10,000,000.00	9,960,940.00	10,000,000.00	(39,060.00)
3130ALF25	FEDERAL HOME LOAN BANKS	0.400	99.7034	11/26/2024	5,000,000.00	4,985,170.00	5,000,000.00	(14,830.00)
3130AXV70	FEDERAL HOME LOAN BANKS	5.271	100.0225	11/20/2024	5,000,000.00	5,001,125.00	4,999,947.80	2,125.00
3135G06E8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.420	99.7969	11/18/2024	10,000,000.00	9,979,690.00	10,000,000.00	(20,310.00)
3130AXZM3	FEDERAL HOME LOAN BANKS	5.131	99.9865	11/01/2024	50,000,000.00	49,993,250.00	50,000,000.00	(6,750.00)
---	**---**	**3.244**	**98.3015**	**12/25/2026**	**4,485,569,250.00**	**4,409,059,745.64**	**4,475,713,353.76**	**(55,614,706.62)**

Agency

AGCY DISC

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
313313KT4	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.978	96.6243	08/22/2025	2,000,000.00	1,932,486.00	1,936,790.00	2,576.00
313313KT4	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.978	96.6243	08/22/2025	16,000,000.00	15,459,888.00	15,494,320.00	20,608.00
313313KT4	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.978	96.6243	08/22/2025	20,000,000.00	19,324,860.00	19,367,900.00	25,760.00
313385HX7	FEDERAL HOME LOAN BANKS	4.251	97.0886	07/09/2025	25,000,000.00	24,272,150.00	24,280,381.94	(2,475.00)
313385FP6	FEDERAL HOME LOAN BANKS	4.333	97.6887	05/14/2025	15,000,000.00	14,653,305.00	14,657,670.83	13,280.00
313385FJ0	FEDERAL HOME LOAN BANKS	4.146	97.7429	05/09/2025	50,000,000.00	48,871,450.00	48,936,875.00	170,825.00
313385FJ0	FEDERAL HOME LOAN BANKS	4.146	97.7429	05/09/2025	30,000,000.00	29,322,870.00	29,362,125.00	102,495.00
313385FJ0	FEDERAL HOME LOAN BANKS	4.146	97.7429	05/09/2025	50,000,000.00	48,871,450.00	48,936,875.00	170,825.00
313385FJ0	FEDERAL HOME LOAN BANKS	4.092	97.7429	05/09/2025	50,000,000.00	48,871,450.00	48,950,000.00	121,450.00
313385FF8	FEDERAL HOME LOAN BANKS	4.365	97.7756	05/06/2025	25,000,000.00	24,443,900.00	24,448,458.34	1,372.22
313385FE1	FEDERAL HOME LOAN BANKS	4.091	97.7865	05/05/2025	25,000,000.00	24,446,625.00	24,486,111.11	60,513.89
313385FB7	FEDERAL HOME LOAN BANKS	5.160	97.8193	05/02/2025	50,000,000.00	48,909,650.00	48,742,430.56	1,245,136.11
313385CT1	FEDERAL HOME LOAN BANKS	4.328	98.4589	03/07/2025	10,000,000.00	9,845,890.00	9,851,600.00	40,223.33
313385CA2	FEDERAL HOME LOAN BANKS	5.202	98.6603	02/18/2025	15,000,000.00	14,799,045.00	14,770,645.83	295,628.33
313313CA4	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.202	98.6603	02/18/2025	20,000,000.00	19,732,060.00	19,694,194.45	394,171.11
313313BM9	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.013	98.8155	02/05/2025	50,000,000.00	49,407,750.00	49,353,333.33	1,442,055.56
313385BK1	FEDERAL HOME LOAN BANKS	5.175	98.8395	02/03/2025	25,000,000.00	24,709,875.00	24,671,652.78	485,333.33
313385AY2	FEDERAL HOME LOAN BANKS	4.837	98.9628	01/23/2025	14,470,000.00	14,319,917.16	14,314,202.30	508,772.50
313385AK2	FEDERAL HOME LOAN BANKS	5.076	99.1094	01/10/2025	50,000,000.00	49,554,700.00	49,522,152.78	1,486,568.06
313385AK2	FEDERAL HOME LOAN BANKS	5.243	99.1094	01/10/2025	25,000,000.00	24,777,350.00	24,752,569.70	593,870.00
313385AK2	FEDERAL HOME LOAN BANKS	5.243	99.1094	01/10/2025	25,000,000.00	24,777,350.00	24,752,569.43	593,870.89
313385AK2	FEDERAL HOME LOAN BANKS	5.241	99.1094	01/10/2025	25,000,000.00	24,777,350.00	24,752,569.45	579,731.94
313385AK2	FEDERAL HOME LOAN BANKS	4.625	99.1094	01/10/2025	50,000,000.00	49,554,700.00	49,557,638.89	47,616.67
313385AK2	FEDERAL HOME LOAN BANKS	4.625	99.1094	01/10/2025	17,700,000.00	17,542,363.80	17,543,404.17	16,856.30
313385AJ5	FEDERAL HOME LOAN BANKS	5.242	99.1210	01/09/2025	25,000,000.00	24,780,250.00	24,756,104.17	593,236.11
313385AC0	FEDERAL HOME LOAN BANKS	5.243	99.1908	01/03/2025	25,000,000.00	24,797,700.00	24,777,093.75	569,026.39
313385AB2	FEDERAL HOME LOAN BANKS	4.633	99.2026	01/02/2025	30,000,000.00	29,760,780.00	29,764,916.67	155,113.33
313385AB2	FEDERAL HOME LOAN BANKS	4.633	99.2026	01/02/2025	50,000,000.00	49,601,300.00	49,608,194.44	258,522.23
313384V30	FEDERAL HOME LOAN BANKS	4.999	99.2390	12/30/2024	10,000,000.00	9,923,900.00	9,920,841.67	354,575.00
313384N70	FEDERAL HOME LOAN BANKS	4.921	99.9085	11/08/2024	25,000,000.00	24,977,125.00	24,976,885.42	1,063,510.42
313384N39	FEDERAL HOME LOAN BANKS	4.865	99.9610	11/04/2024	15,000,000.00	14,994,150.00	14,994,112.50	594,675.00
313384N39	FEDERAL HOME LOAN BANKS	5.294	99.9610	11/04/2024	10,000,000.00	9,996,100.00	9,995,695.83	225,655.56
313384N39	FEDERAL HOME LOAN BANKS	5.294	99.9610	11/04/2024	15,000,000.00	14,994,150.00	14,993,543.75	338,483.33
313384M89	FEDERAL HOME LOAN BANKS	5.038	99.9871	11/01/2024	50,000,000.00	49,993,550.00	50,000,000.00	310,438.89
313384M89	FEDERAL HOME LOAN BANKS	5.038	99.9871	11/01/2024	25,000,000.00	24,996,775.00	25,000,000.00	155,219.44
313588M85	FEDERAL NATIONAL MORTGAGE ASSOCIATION	4.783	99.9871	11/01/2024	50,000,000.00	49,993,550.00	50,000,000.00	248,945.85
---	**---**	**4.730**	**98.7097**	**02/15/2025**	**1,015,170,000.00**	**1,001,987,764.96**	**1,001,923,859.06**	**13,284,465.79**

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	99.4721	01/25/2025	17,824,132.90	17,730,042.87	17,756,557.62	526,273.19
3137BHCY1	FHMS K-044 A2	5.179	99.4721	01/25/2025	14,309,678.87	14,234,140.94	14,252,669.66	277,732.26
3137FEUA6	FHMS K-730 A2	5.396	99.6022	01/25/2025	38,466,242.50	38,313,232.63	38,353,696.01	789,797.58

---	**---**	**5.291**	**99.5430**	**01/25/2025**	**70,600,054.27**	**70,277,416.44**	**70,362,923.29**	**1,593,803.03**

Agency CMO

FNMA CMO

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3136B2HA3	FNA 2018-M10 A2	5.208	96.6778	07/25/2028	9,610,927.02	9,291,632.89	9,209,831.73	155,245.37
3136AW7J0	FNA 2017-M8 A2	3.448	96.3241	05/25/2027	11,400,690.00	10,981,608.96	11,325,428.92	(276,572.41)
---	**---**	**4.237**	**96.4827**	**12/03/2027**	**21,011,617.02**	**20,273,241.85**	**20,535,260.65**	**(121,327.04)**

Agency MBS

FHLMC

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3132XFJ58	FH WN1183	4.059	94.7816	10/01/2029	7,470,000.00	7,080,186.34	7,293,304.69	(210,066.79)
3132XFRX8	FH WN1401	4.241	97.1317	09/01/2029	17,875,000.00	17,362,294.95	17,605,066.10	(241,088.84)
3132XKSS7	FH WN5028	3.886	97.4188	07/01/2029	24,971,000.00	24,326,445.30	24,971,000.00	(644,554.70)
3132XKR25	FH WN5004	4.439	97.9405	06/01/2029	22,870,000.00	22,398,995.32	22,703,934.42	(297,692.96)
3132WW2J0	FH WA3276	4.668	100.3234	02/01/2029	14,742,797.72	14,790,476.08	14,708,706.65	84,535.34
3132XG2H8	FH WN2575	4.428	99.3006	02/01/2029	33,705,000.00	33,469,256.44	33,933,428.38	(477,998.25)
3132XGYU4	FH WN2522	4.779	99.6909	12/01/2028	10,000,000.00	9,969,091.00	9,901,148.58	84,716.00
3132XGX35	FH WN2497	4.611	99.7274	10/01/2028	28,340,000.00	28,262,745.16	28,215,803.56	75,515.47
3137FJYH6	FHMS K-W07 A2	5.264	96.4820	09/25/2028	16,627,402.00	16,042,444.34	15,726,698.02	570,516.88
3137FGZH1	FHMS K-W06 A2	5.290	97.2695	06/25/2028	25,000,000.00	24,317,376.50	23,853,915.88	809,564.00
3132XFLR7	FH WN1235	4.690	97.9585	01/01/2028	20,000,000.00	19,591,691.20	19,838,482.61	(169,246.30)
3132XFLR7	FH WN1235	4.333	97.9585	01/01/2028	10,000,000.00	9,795,845.60	9,967,936.39	(157,279.40)
3132XGRH1	FH WN2287	3.945	96.9188	11/01/2027	24,649,541.00	23,890,045.75	24,516,309.51	(547,663.26)
3132XGRH1	FH WN2287	4.073	96.9188	11/01/2027	24,649,541.00	23,890,045.75	24,465,980.53	(485,076.53)
3132XGQ74	FH WN2277	4.062	97.5933	11/01/2027	9,859,816.40	9,622,520.89	9,788,797.04	(124,831.98)
3137FBBX3	FHMS K-068 A2	4.548	96.6633	08/25/2027	9,525,000.00	9,207,181.42	9,203,776.16	86,993.92
3137F2LJ3	FHMS K-066 A2	3.111	96.6284	06/25/2027	11,095,000.00	10,720,924.31	11,089,442.27	(363,674.13)
3137BXQY1	FHMS K-064 A2	3.154	97.1988	03/25/2027	1,000,000.00	971,987.97	1,000,858.29	(29,772.03)
3137BXSW3	FHMS K-IR2 A2	4.545	96.7829	03/25/2027	15,000,000.00	14,517,440.10	14,532,884.99	127,986.90
3137BYLD0	FHMS K-L01 A2E	4.184	97.1225	02/25/2027	15,000,000.00	14,568,368.85	14,723,785.03	73,418.85
3137BTUM1	FHMS K-061 A2	4.501	97.7294	11/25/2026	8,810,898.48	8,610,841.13	8,626,253.52	163,920.86
3137BTUM1	FHMS K-061 A2	4.561	97.7294	11/25/2026	8,321,404.12	8,132,461.06	8,135,999.44	122,943.17
3137BRQJ7	FHMS K-057 A2	4.657	96.9975	07/25/2026	15,000,000.00	14,549,628.45	14,524,278.83	229,901.89
3137FNWX4	FHMS K-736 A2	3.655	96.6379	07/25/2026	9,993,868.80	9,657,860.54	9,789,005.44	159,781.32
3137FMU67	FHMS K-735 A2	3.518	97.5794	05/25/2026	14,501,801.70	14,150,763.84	14,369,120.02	(10,585.41)
3137BM7C4	FHMS K-051 A2	4.877	98.7790	09/25/2025	8,934,530.32	8,825,443.64	8,819,794.74	104,155.42
3137BLAC2	FHMS K-048 A2	4.898	99.1028	06/25/2025	19,281,277.12	19,108,293.40	19,097,138.01	42,424.30
3137FG7F6	FHMS K-732 A2	5.197	99.3235	05/25/2025	14,170,189.31	14,074,325.15	14,068,037.20	191,967.74
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Agency MBS

FNMA

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss

3140HVB60	FN BL3660	4.458	92.2187	08/01/2029	24,921,004.25	22,981,823.41	23,135,930.48	(59,397.28)
3140HUNU6	FN BL3102	4.474	92.0487	08/01/2029	22,371,898.50	20,593,044.42	20,701,874.09	(14,445.37)
3140HUNU6	FN BL3102	4.139	92.0487	08/01/2029	4,877,968.75	4,490,107.41	4,574,534.52	(70,602.83)
3140HUNU6	FN BL3102	4.396	92.0487	08/01/2029	24,877,551.13	22,899,465.39	23,087,978.35	(97,692.66)
3138L5YU8	FN AM5222	4.323	98.3390	07/01/2029	28,569,409.76	28,094,858.15	28,569,409.76	(474,551.61)
3140NVFJ1	FN BZ1068	4.555	100.2639	06/01/2029	10,000,000.00	10,026,394.80	10,000,000.00	26,394.80
3140NVFJ1	FN BZ1068	4.555	100.2639	06/01/2029	15,000,000.00	15,039,592.20	15,000,000.00	39,592.20
3140NVE37	FN BZ1053	4.596	100.3868	06/01/2029	15,770,000.00	15,830,995.05	15,770,000.00	60,995.05
3140NU4W6	FN BZ0836	4.606	100.4073	05/01/2029	16,365,000.00	16,431,648.59	16,365,000.00	66,648.59
3140NU6F1	FN BZ0869	4.623	100.4102	04/01/2029	32,230,000.00	32,362,211.97	32,193,860.07	172,499.47
3140NUPT0	FN BZ0433	4.580	98.8478	03/01/2029	25,000,000.00	24,711,940.50	24,658,230.15	102,565.50
3140NUPT0	FN BZ0433	4.612	98.8478	03/01/2029	25,681,000.00	25,385,093.76	25,287,607.47	148,495.44
3140NURK7	FN BZ0489	4.552	100.2927	02/01/2029	25,000,000.00	25,073,168.50	25,000,000.00	73,168.50
3140NURK7	FN BZ0489	4.636	100.2927	02/01/2029	16,000,000.00	16,046,827.84	15,947,161.24	104,327.84
3140NUNR6	FN BZ0399	4.670	100.3259	02/01/2029	15,000,000.00	15,048,885.60	14,945,583.73	112,166.85
3140LLKK6	FN BS9297	5.110	99.6601	10/01/2028	21,050,000.00	20,978,446.84	20,538,087.41	576,392.15
3140LLZT1	FN BS9753	5.092	101.8048	10/01/2028	20,000,000.00	20,360,951.00	19,957,748.19	414,076.00
3140LLB83	FN BS9062	5.049	99.5689	09/01/2028	20,000,000.00	19,913,777.60	19,595,178.37	432,527.60
3140LLMH1	FN BS9359	5.051	101.0155	08/01/2028	15,874,000.00	16,035,192.85	15,739,233.20	335,434.80
3140LLFK2	FN BS9169	5.040	100.7084	08/01/2028	17,532,000.00	17,656,201.25	17,331,514.03	382,387.34
3136BQDE6	FNA 2023-M6 A2	4.724	98.5269	07/25/2028	23,888,785.75	23,536,868.34	23,491,856.98	141,721.95
3140LKKW2	FN BS8408	4.658	99.6730	06/01/2028	12,003,000.00	11,963,745.75	11,898,553.51	84,995.55
3140LKYQ0	FN BS8818	4.526	97.8811	06/01/2028	25,000,000.00	24,470,286.50	24,537,574.61	107,005.25
3140LKU84	FN BS8706	4.510	98.4336	06/01/2028	25,000,000.00	24,608,403.25	24,619,362.97	129,887.62
3140LKJP9	FN BS8369	4.649	99.5093	05/01/2028	16,850,000.00	16,767,309.47	16,696,026.72	109,504.78
3140LKJM6	FN BS8367	4.651	99.0161	05/01/2028	14,563,000.00	14,419,720.32	14,347,440.98	114,986.02
3140LKJC8	FN BS8358	4.074	98.6545	04/01/2028	24,459,000.00	24,129,904.89	24,459,000.00	(329,095.11)
3140LBU27	FN BS1500	4.591	89.7740	03/01/2028	29,612,500.00	26,584,312.13	26,464,557.74	474,415.65
3140LBU27	FN BS1500	3.741	89.7740	03/01/2028	20,000,000.00	17,954,790.80	18,355,682.72	(331,927.95)
3140LBP64	FN BS1344	4.165	89.6177	03/01/2028	20,000,000.00	17,923,542.40	18,130,217.22	(94,426.35)
3140LHSB7	FN BS6813	4.363	99.3503	02/01/2028	19,478,000.00	19,351,442.86	19,465,984.84	(108,296.52)
3140LJS23	FN BS7736	4.416	98.5898	02/01/2028	20,000,000.00	19,717,963.60	19,822,675.79	(13,286.40)
3140LJS23	FN BS7736	4.071	98.5898	02/01/2028	15,000,000.00	14,788,472.70	15,000,000.00	(211,527.30)
3140LJS23	FN BS7736	4.078	98.5898	02/01/2028	10,000,000.00	9,858,981.80	10,000,000.00	(141,018.20)
3140LHVX5	FN BS6929	4.280	99.0044	11/01/2027	31,100,000.00	30,790,369.64	31,037,147.54	(206,368.64)
3140LH4A5	FN BS7116	4.363	99.6172	11/01/2027	20,210,000.00	20,132,636.73	20,210,000.00	(77,363.27)
3136BML55	FNA 2022-M11 A2	4.554	95.8253	10/25/2027	24,889,636.20	23,850,578.02	24,178,415.77	136,728.23
3138LKZ34	FN AN7061	6.197	94.9201	10/01/2027	12,800,000.00	12,149,768.70	12,179,132.28	121,768.70
3136AY6X6	FNA 2017-M15 A2	4.609	96.1370	09/25/2027	14,305,101.39	13,752,501.76	13,924,200.25	25,751.22
3138LJ5T3	FN AN6257	4.582	96.3391	08/01/2027	15,024,104.15	14,474,085.82	14,580,786.96	228,770.20
3138LHUZ5	FN AN5099	3.076	96.6573	04/01/2027	23,553,486.50	22,766,160.57	23,542,056.58	(765,244.52)
3140HV2G8	FN BL4374	4.291	95.0498	10/01/2026	21,300,000.00	20,245,608.47	20,355,279.64	298,491.28
3138LENE7	FN AN2188	3.543	96.4140	07/01/2026	9,765,634.50	9,415,443.34	9,689,124.25	(162,507.87)
3138LD5W9	FN AN1760	4.176	96.6455	06/01/2026	15,000,000.00	14,496,830.55	14,833,873.58	(85,981.95)
3138LCW35	FN AN0665	5.458	97.9777	02/01/2026	14,609,326.77	14,313,884.40	14,263,025.84	210,748.05
3138LCH81	FN AN0254	3.738	98.0931	12/01/2025	7,190,901.39	7,053,778.74	7,148,179.49	(1,169.67)
3138LCHR9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	2.939	98.0931	12/01/2025	13,749,333.30	13,487,148.50	13,745,374.08	(249,294.80)
3138LCHF5	FN AN0229	4.369	98.3285	11/01/2025	23,820,000.00	23,421,848.94	23,530,817.68	(78,069.81)
3140JAVC9	FN BM6010	4.860	99.1328	09/01/2025	12,702,844.87	12,592,691.52	12,574,313.13	247,114.16
3138LAF46	FN AM9186	5.429	98.5036	06/01/2025	5,369,702.53	5,289,349.06	5,308,793.49	69,620.67

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CD

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Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
86959THP4	SVENSKA HANDELSBANKEN AB (NEW YORK BRANCH)	4.500	100.0000	07/14/2025	50,000,000.00	50,000,000.00	50,000,000.00	0.00
86959THF6	SVENSKA HANDELSBANKEN AB (NEW YORK BRANCH)	4.480	100.0000	06/09/2025	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06051WQG2	Bank of America, National Association	4.540	100.0000	06/09/2025	25,000,000.00	25,000,000.00	25,000,000.00	0.00
06051WQG2	Bank of America, National Association	4.540	100.0000	06/09/2025	50,000,000.00	50,000,000.00	50,000,000.00	0.00
21684XW77	COÖPERATIEVE RABOBANK U.A., NEW YORK BRANCH	4.310	100.0000	06/04/2025	50,000,000.00	50,000,000.00	50,000,000.00	0.00
86959THL3	SVENSKA HANDELSBANKEN AB (NEW YORK BRANCH)	4.560	100.0000	05/30/2025	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06418NCQ3	Bank of Nova Scotia, Houston Branch	4.460	100.0000	05/28/2025	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06051WQF4	Bank of America, National Association	4.510	100.0000	05/28/2025	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06418NCN0	Bank of Nova Scotia, Houston Branch	5.560	100.0000	05/27/2025	10,000,000.00	10,000,000.00	10,000,000.00	0.00
06418NCM2	Bank of Nova Scotia, Houston Branch	4.620	100.0000	05/23/2025	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06051WQE7	Bank of America, National Association	4.510	100.0000	05/14/2025	50,000,000.00	50,000,000.00	50,000,000.00	0.00
21684LJM5	COÖPERATIEVE RABOBANK U.A., NEW YORK BRANCH	4.350	100.0000	05/09/2025	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06051WQL1	Bank of America, National Association	4.620	100.0000	05/09/2025	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367DLH6	Bank of Montreal - Chicago Branch	4.830	100.0000	05/06/2025	50,000,000.00	50,000,000.00	50,000,000.00	0.00
21684XW85	COÖPERATIEVE RABOBANK U.A., NEW YORK BRANCH	4.370	100.0000	05/06/2025	50,000,000.00	50,000,000.00	50,000,000.00	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
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
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
89115BWZ9	Toronto-Dominion Bank - New York Branch	5.000	100.0000	02/11/2025	50,000,000.00	50,000,000.00	50,000,000.00	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
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
06051WNV2	Bank of America, National Association	5.400	100.0000	01/31/2025	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
06051WNQ3	Bank of America, National Association	5.410	100.0000	01/22/2025	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06051WNQ3	Bank of America, National Association	5.410	100.0000	01/22/2025	50,000,000.00	50,000,000.00	50,000,000.00	0.00
86959TDS2	SVENSKA HANDELSBANKEN AB (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
06367DK38	Bank of Montreal - Chicago Branch	5.550	100.0000	01/16/2025	100,000,000.00	100,000,000.00	100,000,000.00	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
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
06051WPC2	Bank of America, National Association	5.390	100.0000	01/09/2025	25,000,000.00	25,000,000.00	25,000,000.00	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
06367DJU0	Bank of Montreal - Chicago Branch	5.490	100.0000	01/08/2025	50,000,000.00	50,000,000.00	50,000,000.00	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
86959TDB9	SVENSKA HANDELSBANKEN AB (NEW YORK BRANCH)	5.400	100.0000	01/03/2025	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06051WNN0	Bank of America, National Association	5.422	100.0000	01/03/2025	50,000,000.00	50,000,000.00	50,000,000.00	0.00
86959TCV6	SVENSKA HANDELSBANKEN AB (NEW YORK BRANCH)	5.340	100.0000	12/27/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06051WNR1	Bank of America, National Association	5.430	100.0000	12/23/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
86959TBH8	SVENSKA HANDELSBANKEN AB (NEW YORK BRANCH)	5.280	100.0000	11/08/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
22536HSR1	Credit Agricole Corporate And Investment Bank, New	5.070	100.0000	11/05/2024	30,000,000.00	30,000,000.00	30,000,000.00	0.00

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Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
7426M2U90	Private Export Funding Corporation	4.290	97.0972	07/09/2025	25,000,000.00	24,274,305.56	24,274,305.56	29,027.78
7426M2SW2	Private Export Funding Corporation	4.274	97.5675	05/30/2025	25,000,000.00	24,391,875.00	24,391,875.00	86,875.00
7426M2S69	Private Export Funding Corporation	4.369	97.7938	05/06/2025	25,000,000.00	24,448,458.33	24,448,458.33	47,444.44
7426M2RW3	Private Export Funding Corporation	4.786	97.6750	04/30/2025	25,000,000.00	24,418,750.00	24,418,750.00	258,333.33
46651VFW1	J.P. Morgan Securities LLC	5.019	100.0000	04/29/2025	50,000,000.00	50,000,000.00	50,000,000.00	0.00
7426M2QK0	Private Export Funding Corporation	4.733	98.2290	03/19/2025	25,000,000.00	24,557,250.00	24,557,250.00	170,041.67
21687AQ30	COÖPERATIEVE RABOBANK U.A., NEW YORK BRANCH	4.760	98.4242	03/03/2025	28,000,000.00	27,558,766.67	27,558,766.67	206,150.00
7426M2PK1	Private Export Funding Corporation	4.898	98.5333	02/19/2025	25,000,000.00	24,633,333.33	24,634,861.11	237,472.22
7426M2PK1	Private Export Funding Corporation	4.916	98.5333	02/19/2025	30,000,000.00	29,560,000.00	29,560,000.00	256,000.00
46651VFU5	J.P. Morgan Securities LLC	5.416	100.0000	02/10/2025	50,000,000.00	50,000,000.00	50,000,000.00	0.00
7426M2P54	Private Export Funding Corporation	4.855	98.7333	02/05/2025	25,000,000.00	24,683,333.33	24,683,333.33	174,826.39
64105GP40	Nestle Capital Corporation	4.856	98.7465	02/04/2025	22,750,000.00	22,464,835.07	22,464,835.07	171,098.96
7426M4P35	Private Export Funding Corporation	5.186	98.6840	02/03/2025	10,000,000.00	9,868,400.00	9,868,400.00	179,200.00
7426M2NX5	Private Export Funding Corporation	5.262	98.7083	01/31/2025	50,000,000.00	49,354,152.78	49,354,152.78	965,222.22
7426M2NV9	Private Export Funding Corporation	5.267	98.7342	01/29/2025	50,000,000.00	49,367,111.11	49,367,111.11	867,555.55
63763PNH8	National Securities Clearing Corporation	4.648	99.0225	01/17/2025	50,000,000.00	49,511,263.89	49,511,263.89	50,777.78
63763PNG0	National Securities Clearing Corporation	4.646	99.0352	01/16/2025	30,000,000.00	29,710,566.67	29,710,566.67	11,425.00
7426M2N80	Private Export Funding Corporation	5.254	99.0348	01/08/2025	25,000,000.00	24,758,694.44	24,758,694.44	486,159.72
82619TMW4	Siemens Capital Company LLC	4.781	99.2297	12/30/2024	50,000,000.00	49,614,861.11	49,614,861.11	137,083.33
82619TMW4	Siemens Capital Company LLC	4.781	99.2297	12/30/2024	50,000,000.00	49,614,861.11	49,614,861.11	137,083.33
7426M2MT5	Private Export Funding Corporation	5.204	99.2160	12/27/2024	25,000,000.00	24,804,000.00	24,804,000.00	742,000.00
63763PMH9	National Securities Clearing Corporation	4.777	99.3994	12/17/2024	78,360,000.00	77,889,404.66	77,889,404.66	225,067.33
63763PMC0	National Securities Clearing Corporation	5.243	99.4214	12/12/2024	25,000,000.00	24,855,361.11	24,855,361.11	769,055.55
6698M4LR1	Novartis Finance Corporation	4.796	99.6847	11/25/2024	45,000,000.00	44,858,100.00	44,858,100.00	41,387.50
7426M2LL3	Private Export Funding Corporation	5.160	99.7361	11/20/2024	25,000,000.00	24,934,027.78	24,934,027.78	854,166.67
23102ULK6	Cummins Inc.	4.891	99.7590	11/19/2024	27,000,000.00	26,934,930.00	26,934,930.00	75,915.00
23102ULF7	Cummins Inc.	4.872	99.8133	11/15/2024	37,500,000.00	37,430,000.00	37,430,000.00	140,000.00
23102ULD2	Cummins Inc.	4.871	99.8400	11/13/2024	17,500,000.00	17,472,000.00	17,472,000.00	65,333.33
6698M4LC4	Novartis Finance Corporation	4.843	99.8539	11/12/2024	45,000,000.00	44,934,275.00	44,934,275.00	41,825.00
6698M4LC4	Novartis Finance Corporation	4.843	99.8539	11/12/2024	45,000,000.00	44,934,275.00	44,934,275.00	41,825.00
7426M2L66	Private Export Funding Corporation	5.358	99.9275	11/06/2024	25,000,000.00	24,981,875.00	24,981,875.00	616,250.00
14912DL56	Caterpillar Financial Services Corporation	4.862	99.9467	11/05/2024	50,000,000.00	49,973,333.33	49,973,333.33	46,666.67
14912DL56	Caterpillar Financial Services Corporation	4.862	99.9467	11/05/2024	50,000,000.00	49,973,333.33	49,973,333.33	46,666.66
93114EL47	Walmart Inc.	4.876	99.9599	11/04/2024	22,115,000.00	22,106,135.57	22,106,135.57	62,051.00
22533TL12	Credit Agricole Corporate And Investment Bank, New	4.869	100.0000	11/01/2024	46,200,000.00	46,200,000.00	46,200,000.00	6,172.83
---	**---**	**4.899**	**99.2476**	**01/09/2025**	**1,234,425,000.00**	**1,225,071,869.20**	**1,225,073,396.98**	**8,246,159.28**

Corporate

CORP

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
037833EH9	APPLE INC	4.155	89.5252	08/05/2028	9,500,000.00	8,504,894.00	8,601,984.55	(41,496.00)
037833ET3	APPLE INC	4.014	98.9915	05/10/2028	15,470,000.00	15,313,985.05	15,462,286.73	(147,815.85)

931142FB4	WALMART INC	4.249	98.6214	04/15/2028	5,000,000.00	4,931,070.00	4,944,592.42	(9,480.00)
037833EC0	APPLE INC	3.934	90.3835	02/08/2028	10,000,000.00	9,038,350.00	9,172,593.84	(84,350.00)
037833EC0	APPLE INC	3.693	90.3835	02/08/2028	5,000,000.00	4,519,175.00	4,620,082.06	(90,725.00)
037833DB3	APPLE INC	4.444	96.2781	09/12/2027	4,296,000.00	4,136,107.18	4,120,601.48	31,451.02
037833DB3	APPLE INC	3.620	96.2781	09/12/2027	25,000,000.00	24,069,525.00	24,515,578.87	(427,975.00)
037833DB3	APPLE INC	3.618	96.2781	09/12/2027	10,000,000.00	9,627,810.00	9,806,636.15	(173,090.00)
931142EX7	WALMART INC	4.404	99.1218	09/09/2027	20,000,000.00	19,824,360.00	19,759,679.58	86,360.00
931142EX7	WALMART INC	4.326	99.1218	09/09/2027	3,770,000.00	3,736,891.86	3,732,414.03	7,796.36
594918CQ5	MICROSOFT CORP	3.994	97.8388	06/15/2027	6,441,000.00	6,301,797.11	6,346,881.00	(37,306.27)
594918CQ5	MICROSOFT CORP	3.718	97.8388	06/15/2027	5,000,000.00	4,891,940.00	4,960,537.76	(66,410.00)
037833CR9	APPLE INC	3.677	97.3374	05/11/2027	20,000,000.00	19,467,480.00	19,771,614.95	(293,720.00)
037833CR9	APPLE INC	3.647	97.3374	05/11/2027	10,411,000.00	10,133,796.71	10,299,587.52	(162,161.74)
931142CH4	WALMART INC	3.581	103.5969	04/05/2027	3,351,000.00	3,471,532.12	3,527,726.34	(65,180.30)
771196BV3	ROCHE HOLDINGS INC	4.559	95.1783	03/10/2027	5,000,000.00	4,758,915.00	4,753,229.44	32,115.00
771196BV3	ROCHE HOLDINGS INC	4.326	95.1783	03/10/2027	25,000,000.00	23,794,575.00	23,890,081.58	22,075.00
771196BV3	ROCHE HOLDINGS INC	4.213	95.1783	03/10/2027	20,000,000.00	19,035,660.00	19,160,088.89	(49,140.00)
771196BV3	ROCHE HOLDINGS INC	4.128	95.1783	03/10/2027	5,710,000.00	5,434,680.93	5,480,647.55	(27,276.67)
771196BV3	ROCHE HOLDINGS INC	3.870	95.1783	03/10/2027	6,000,000.00	5,710,698.00	5,791,797.08	(75,282.00)
037833CJ7	APPLE INC	4.528	97.8241	02/09/2027	4,700,000.00	4,597,732.70	4,584,012.51	59,835.70
037833CJ7	APPLE INC	4.797	97.8241	02/09/2027	5,000,000.00	4,891,205.00	4,847,222.40	66,255.00
037833CJ7	APPLE INC	3.970	97.8241	02/09/2027	5,000,000.00	4,891,205.00	4,933,535.52	(36,645.00)
037833CJ7	APPLE INC	4.004	97.8241	02/09/2027	10,000,000.00	9,782,410.00	9,859,876.47	(65,480.00)
037833CJ7	APPLE INC	3.748	97.8241	02/09/2027	10,000,000.00	9,782,410.00	9,914,086.07	(126,190.00)
771196BL5	ROCHE HOLDINGS INC	4.335	95.6662	01/28/2027	3,000,000.00	2,869,986.00	2,877,593.22	32,796.00
771196BL5	ROCHE HOLDINGS INC	4.325	95.6662	01/28/2027	3,000,000.00	2,869,986.00	2,878,224.76	31,956.00
771196BL5	ROCHE HOLDINGS INC	4.903	95.6662	01/28/2027	5,000,000.00	4,783,310.00	4,737,176.43	87,260.00
771196BL5	ROCHE HOLDINGS INC	3.876	95.6662	01/28/2027	24,000,000.00	22,959,888.00	23,235,170.00	(232,272.00)
771196BL5	ROCHE HOLDINGS INC	3.865	95.6662	01/28/2027	10,000,000.00	9,566,620.00	9,683,618.10	(99,980.00)
594918CG7	MICROSOFT CORP	4.560	98.2870	09/15/2026	14,108,000.00	13,866,329.96	13,823,207.53	180,723.48
037833DN7	APPLE INC	5.003	95.7853	09/11/2026	10,557,000.00	10,112,054.12	10,016,126.50	220,989.68
594918BR4	MICROSOFT CORP	4.510	96.8046	08/08/2026	11,846,000.00	11,467,472.92	11,428,860.72	100,051.32
594918BR4	MICROSOFT CORP	4.070	96.8046	08/08/2026	20,000,000.00	19,360,920.00	19,438,323.65	(9,480.00)
037833BZ2	APPLE INC	4.875	96.6225	08/04/2026	34,000,000.00	32,851,650.00	32,640,720.71	516,290.00
037833BZ2	APPLE INC	5.028	96.6225	08/04/2026	16,000,000.00	15,459,600.00	15,321,324.90	289,680.00
459058LE1	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVE	4.764	100.5976	04/10/2026	20,000,000.00	20,119,520.00	19,996,260.27	124,720.00
459058LE1	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVE	4.764	100.5976	04/10/2026	50,000,000.00	50,298,800.00	49,990,650.68	311,800.00
037833BY5	APPLE INC	4.412	98.5487	02/23/2026	10,000,000.00	9,854,870.00	9,856,239.14	91,070.00
037833BY5	APPLE INC	4.411	98.5487	02/23/2026	436,000.00	429,672.33	429,734.68	3,966.29
771196BJ0	ROCHE HOLDINGS INC	4.882	98.3796	11/10/2025	3,300,000.00	3,246,526.80	3,239,672.46	45,889.80
931142EW9	WALMART INC	4.019	99.5755	09/09/2025	1,984,000.00	1,975,577.92	1,982,024.07	(6,180.16)
931142EW9	WALMART INC	4.044	99.5755	09/09/2025	50,000,000.00	49,787,750.00	49,939,333.33	(145,750.00)
931142ED1	WALMART INC	4.214	99.3364	06/26/2025	1,668,000.00	1,656,931.15	1,660,913.06	(2,845.61)
742651DW9	PRIVATE EXPORT FUNDING CORP	4.202	99.1487	06/15/2025	23,790,000.00	23,587,475.73	23,652,176.01	(39,086.97)
037833BG4	APPLE INC	5.252	99.1539	05/13/2025	27,608,000.00	27,374,408.71	27,318,524.47	279,365.35
037833DT4	APPLE INC	5.290	98.1100	05/11/2025	25,096,000.00	24,621,685.60	24,569,561.86	482,094.16
037833DT4	APPLE INC	5.271	98.1100	05/11/2025	28,421,000.00	27,883,843.10	27,827,483.27	538,009.53
037833DT4	APPLE INC	5.192	98.1100	05/11/2025	10,000,000.00	9,811,000.00	9,794,197.50	155,800.00
037833DT4	APPLE INC	5.283	98.1100	05/11/2025	6,487,000.00	6,364,395.70	6,350,590.87	103,792.00
037833DT4	APPLE INC	5.230	98.1100	05/11/2025	44,549,000.00	43,707,023.90	43,623,557.65	645,515.01
771196BT8	ROCHE HOLDINGS INC	5.173	99.0216	03/10/2025	4,130,000.00	4,089,592.08	4,087,096.35	72,671.48

037833DF4	APPLE INC	5.294	99.5752	01/13/2025	25,000,000.00	24,893,800.00	24,876,812.50	184,050.00
037833DF4	APPLE INC	5.029	99.5752	01/13/2025	10,000,000.00	9,957,520.00	9,955,287.50	40,820.00
---	**---**	**4.501**	**97.7338**	**06/24/2026**	**743,629,000.00**	**726,476,415.68**	**728,087,836.97**	**2,329,879.61**

MM Fund

MMFUND

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
949921126	ALLSPRING:GOVT MM SEL	4.770	1.0000	10/31/2024	1,000,000.00	1,000,000.00	1,000,000.00	0.00
608919718	FEDERATED HRMS GV O PRMR	4.770	1.0000	10/31/2024	1,000,000.00	1,000,000.00	1,000,000.00	0.00
31607A703	FIDELITY IMM:GOVT INSTL	4.730	1.0000	10/31/2024	1,000,000.00	1,000,000.00	1,000,000.00	0.00
85749T517	SS INST INV:US GV MM OPP	4.790	1.0000	10/31/2024	20,000,000.00	20,000,000.00	20,000,000.00	0.00
85749T517	SS INST INV:US GV MM OPP	4.790	1.0000	10/31/2024	30,000,000.00	30,000,000.00	30,000,000.00	0.00
69347S	PNC BANK DEPOSIT	4.850	1.0000	10/31/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
4812CA538	JPMORGAN:US GVT MM EMPWR	4.750	1.0000	10/31/2024	1,000,000.00	1,000,000.00	1,000,000.00	0.00
---	**---**	**4.807**	**1.0000**	**10/31/2024**	**79,000,000.00**	**79,000,000.00**	**79,000,000.00**	**0.00**

Muni

MUNI

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
60412AR54	MINNESOTA ST	4.051	99.5920	08/01/2028	1,250,000.00	1,244,900.00	1,250,000.00	(5,100.00)
419792M29	HAWAII ST	4.513	101.8110	10/01/2027	5,000,000.00	5,090,550.00	5,064,786.98	6,400.00
13063D3N6	CALIFORNIA ST	4.847	101.3650	03/01/2027	9,300,000.00	9,426,945.00	9,300,000.00	126,945.00
13063EBN5	CALIFORNIA ST	5.096	101.0050	09/01/2026	30,000,000.00	30,301,500.00	30,207,884.41	32,400.00
93974EYC4	WASHINGTON ST	3.370	98.6030	08/01/2026	20,825,000.00	20,534,074.75	20,825,000.00	(290,925.25)
419792A89	HAWAII ST	1.033	98.5650	10/01/2025	12,775,000.00	12,591,678.75	12,970,980.83	(1,034,136.25)
419792D45	HAWAII ST	1.033	97.0390	10/01/2025	3,660,000.00	3,551,627.40	3,660,000.00	(108,372.60)
419792F92	HAWAII ST	1.033	97.6050	08/01/2025	6,250,000.00	6,100,312.50	6,250,000.00	(149,687.50)
802498YZ2	SANTA MONICA-MALIBU UNIFIED SCHOOL FACILITY IMPR(	0.669	97.2930	08/01/2025	1,000,000.00	972,930.00	1,000,000.00	(27,070.00)
56781RKT3	MARIN CALIF CMNTY COLLEGE DIST	0.763	97.1850	08/01/2025	1,065,000.00	1,035,020.25	1,065,000.00	(29,979.75)
074437HB3	BEAUMONT CALIF UNI SCH DIST	1.109	97.2380	08/01/2025	500,000.00	486,190.00	500,000.00	(13,810.00)
7994082E8	SAN RAMON VALLEY CALIF UNI SCH DIST	0.967	97.4770	08/01/2025	4,505,000.00	4,391,338.85	4,505,000.00	(113,661.15)
93974EYB6	WASHINGTON ST	3.350	99.2810	08/01/2025	10,065,000.00	9,992,632.65	10,065,000.00	(72,367.35)
60412AR21	MINNESOTA ST	4.593	100.1870	08/01/2025	500,000.00	500,935.00	500,000.00	935.00
358233DW1	FRESNO CALIF UNI SCH DIST	4.622	100.2150	08/01/2025	320,000.00	320,688.00	320,000.00	688.00
797356NV0	SAN DIEGO CALIF UNI SCH DIST	4.454	99.9180	07/01/2025	22,570,000.00	22,551,492.60	22,570,000.00	(18,507.40)
8913815P6	TORRANCE CALIF UNI SCH DIST	4.900	100.0330	01/15/2025	330,000.00	330,108.90	330,000.00	108.90
---	**---**	**3.580**	**99.6229**	**03/23/2026**	**129,915,000.00**	**129,422,924.65**	**130,383,652.22**	**(1,696,140.35)**

Mutual Fund

Open-End Fund

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
CLTRSF	CALTRUST	4.600	1.0086	---	93,213,169.12	94,017,200.84	94,017,200.84	(0.00)
CLTRSF	**CALTRUST**	**4.600**	**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
459058LG6	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVE	5.590	100.0369	05/15/2028	10,000,000.00	10,003,690.00	10,016,019.71	(13,310.00)
459058LG6	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVE	5.584	100.0369	05/15/2028	10,000,000.00	10,003,690.00	10,015,288.16	(12,510.00)
459058LG6	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVE	5.601	100.0369	05/15/2028	10,000,000.00	10,003,690.00	10,013,424.12	(10,410.00)
459058LG6	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVE	5.096	100.0369	05/15/2028	5,000,000.00	5,001,845.00	5,005,832.83	(4,155.00)
45950VTB2	INTERNATIONAL FINANCE CORPORATION	4.476	100.7536	03/15/2028	40,000,000.00	40,301,424.00	40,000,000.00	301,424.00
45906M5B3	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVE	5.250	99.9520	03/14/2028	25,000,000.00	24,988,000.00	25,000,000.00	(12,000.00)
45906M4Z1	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVE	5.274	100.1807	02/28/2028	25,000,000.00	25,045,175.00	25,000,000.00	45,175.00
45950VTK2	INTERNATIONAL FINANCE CORP	4.841	101.4885	03/23/2027	15,000,000.00	15,223,279.80	15,000,000.00	223,279.80
45950VSW7	INTERNATIONAL FINANCE CORP	4.430	100.5706	02/22/2027	50,000,000.00	50,285,308.00	50,000,000.00	285,308.00
45950VRX6	INTERNATIONAL FINANCE CORP	4.077	99.6620	02/01/2027	25,000,000.00	24,915,510.25	24,960,519.00	(14,989.75)
45950VSY3	INTERNATIONAL FINANCE CORPORATION	4.644	100.0548	02/26/2026	25,000,000.00	25,013,695.50	25,000,000.00	13,695.50
459515AX0	INTERNATIONAL FINANCE CORP	4.953	98.9879	01/22/2025	50,000,000.00	49,493,950.00	49,461,305.56	1,740,700.00
45950VRA6	INTERNATIONAL FINANCE CORP	1.099	99.1375	01/21/2025	25,000,000.00	24,784,365.50	24,996,803.60	(172,384.50)
459515AH5	INTERNATIONAL FINANCE CORP	4.944	99.1592	01/08/2025	25,000,000.00	24,789,800.00	24,776,638.89	873,758.33
459058DX8	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVE	5.197	99.8479	11/25/2024	25,000,000.00	24,961,975.00	24,957,434.90	602,225.00
459516P46	INTERNATIONAL FINANCE CORP	5.190	99.8513	11/13/2024	50,000,000.00	49,925,650.00	49,916,666.67	453,427.78
---	**---**	**4.664**	**99.9393**	**07/03/2026**	**415,000,000.00**	**414,741,048.05**	**414,119,933.44**	**4,299,234.16**

Repo

REPO

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
RP11052024485	RIVCO_JEFFERIES REPO	4.850	100.0000	11/05/2024	250,000,000.00	250,000,000.00	250,000,000.00	0.00
RP11042024486	RIVCO_JEFFERIES REPO/BANK NY	4.860	100.0000	11/04/2024	200,000,000.00	200,000,000.00	200,000,000.00	0.00
RP11012024488	RIVCO_JEFFERIES REPO/BANK NY	4.880	100.0000	11/01/2024	200,000,000.00	200,000,000.00	200,000,000.00	0.00
RP11012024488	RIVCO_JEFFERIES REPO/BANK NY	4.880	100.0000	11/01/2024	220,000,000.00	220,000,000.00	220,000,000.00	0.00
RP11012024487	DAIWA REPO/BANK OF NEW YORK	4.870	100.0000	11/01/2024	1,000,000.00	1,000,000.00	1,000,000.00	0.00
---	**---**	**4.867**	**100.0000**	**11/03/2024**	**871,000,000.00**	**871,000,000.00**	**871,000,000.00**	**0.00**

US Gov

T-BILL

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
912797MH7	UNITED STATES TREASURY	4.177	96.4567	09/04/2025	25,000,000.00	24,114,177.00	24,145,601.95	13,103.94
912797LW5	UNITED STATES TREASURY	4.185	97.1065	07/10/2025	50,000,000.00	48,553,264.00	48,597,920.97	240,227.61
912797ND5	UNITED STATES TREASURY	4.473	97.8330	05/01/2025	30,000,000.00	29,349,908.40	29,349,078.75	4,425.90
912797MT1	UNITED STATES TREASURY	4.407	98.3922	03/13/2025	50,000,000.00	49,196,083.50	49,218,945.01	184,236.41
912797MM6	UNITED STATES TREASURY	4.469	98.4774	03/06/2025	25,000,000.00	24,619,357.75	24,624,913.19	111,471.64
912797MM6	UNITED STATES TREASURY	4.450	98.4774	03/06/2025	15,000,000.00	14,771,614.65	14,775,781.25	60,408.40
912797MJ3	UNITED STATES TREASURY	4.947	98.8037	02/06/2025	25,000,000.00	24,700,916.75	24,679,037.78	286,590.08
912797MJ3	UNITED STATES TREASURY	4.866	98.8037	02/06/2025	30,000,000.00	29,641,100.10	29,620,148.00	267,660.10
912797MJ3	UNITED STATES TREASURY	4.573	98.8037	02/06/2025	50,000,000.00	49,401,833.50	49,402,783.13	257,639.12

---	**UNITED STATES TREASURY**	**4.485**	**98.1218**	**04/08/2025**	**300,000,000.00**	**294,348,255.65**	**294,414,210.03**	**1,425,763.20**

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Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
91282CLC3	UNITED STATES TREASURY	4.081	99.3438	07/31/2029	10,000,000.00	9,934,375.00	9,965,522.11	(29,296.88)
91282CCY5	UNITED STATES TREASURY	3.548	89.5625	09/30/2028	7,000,000.00	6,269,375.00	6,418,032.17	(135,625.00)
9128284V9	UNITED STATES TREASURY	4.146	95.5156	08/15/2028	20,000,000.00	19,103,125.00	19,122,164.86	40,625.00
91282CHK0	UNITED STATES TREASURY	4.125	99.5000	06/30/2028	25,000,000.00	24,875,000.00	24,897,805.16	14,648.44
91282CFZ9	UNITED STATES TREASURY	3.840	99.2500	11/30/2027	15,000,000.00	14,887,500.00	15,014,245.79	(135,351.56)
91282CFZ9	UNITED STATES TREASURY	4.048	99.2500	11/30/2027	25,000,000.00	24,812,500.00	24,879,014.49	(12,695.31)
912810FB9	UNITED STATES TREASURY	4.003	105.5000	11/15/2027	15,000,000.00	15,825,000.00	15,868,310.44	(600,000.00)
91282CLQ2	UNITED STATES TREASURY	4.077	99.3125	10/15/2027	18,000,000.00	17,876,250.00	17,899,639.33	(23,203.13)
91282CFH9	UNITED STATES TREASURY	3.269	97.3281	08/31/2027	5,000,000.00	4,866,406.25	4,981,326.91	(100,585.94)
912810FA1	UNITED STATES TREASURY	3.247	105.7344	08/15/2027	15,000,000.00	15,860,156.25	16,197,716.40	(1,273,828.13)
912810FA1	UNITED STATES TREASURY	3.483	105.7344	08/15/2027	15,000,000.00	15,860,156.25	16,100,830.08	(1,096,875.00)
91282CEW7	UNITED STATES TREASURY	3.109	97.7969	06/30/2027	15,000,000.00	14,669,531.25	15,051,663.96	(424,804.69)
91282CEW7	UNITED STATES TREASURY	3.213	97.7969	06/30/2027	15,000,000.00	14,669,531.25	15,013,500.40	(355,078.13)
912828ZS2	UNITED STATES TREASURY	2.845	91.1563	05/31/2027	20,000,000.00	18,231,250.00	18,881,161.44	402,343.75
91282CEF4	UNITED STATES TREASURY	2.502	96.3281	03/31/2027	25,000,000.00	24,082,031.25	24,999,058.74	(916,015.63)
91282CEF4	UNITED STATES TREASURY	2.503	96.3281	03/31/2027	25,000,000.00	24,082,031.25	24,998,117.47	(914,062.50)
912810EZ7	UNITED STATES TREASURY	3.048	105.5781	02/15/2027	15,000,000.00	15,836,718.75	16,138,026.83	(1,412,109.38)
912810EY0	UNITED STATES TREASURY	4.205	104.7656	11/15/2026	25,000,000.00	26,191,406.25	26,062,646.22	(945,312.50)
91282CDG3	UNITED STATES TREASURY	2.884	94.2188	10/31/2026	10,000,000.00	9,421,875.00	9,673,250.80	163,671.87
91282CCZ2	UNITED STATES TREASURY	0.982	94.0000	09/30/2026	20,000,000.00	18,800,000.00	19,960,181.74	(1,095,833.60)
91282CCZ2	UNITED STATES TREASURY	2.540	94.0000	09/30/2026	15,000,000.00	14,100,000.00	14,551,733.24	156,445.31
91282CCW9	UNITED STATES TREASURY	0.832	94.0000	08/31/2026	25,000,000.00	23,500,000.00	24,963,569.58	(1,400,416.25)
91282CCW9	UNITED STATES TREASURY	0.902	94.0000	08/31/2026	25,000,000.00	23,500,000.00	24,932,303.95	(1,317,382.81)
91282CCJ8	UNITED STATES TREASURY	0.882	94.6875	06/30/2026	20,000,000.00	18,937,500.00	19,997,731.00	(1,055,666.80)
91282CCJ8	UNITED STATES TREASURY	0.906	94.6875	06/30/2026	35,000,000.00	33,140,625.00	34,982,294.73	(1,806,054.69)
91282CBT7	UNITED STATES TREASURY	0.715	95.2500	03/31/2026	25,000,000.00	23,812,500.00	25,012,140.73	(1,226,562.50)
91282CBQ3	UNITED STATES TREASURY	0.591	95.1563	02/28/2026	20,000,000.00	19,031,250.00	19,976,252.45	(879,258.60)
912828P46	UNITED STATES TREASURY	0.799	96.7188	02/15/2026	10,000,000.00	9,671,875.00	10,104,268.18	(729,685.00)
912828P46	UNITED STATES TREASURY	0.670	96.7188	02/15/2026	10,000,000.00	9,671,875.00	10,121,004.58	(794,140.63)
91282CBH3	UNITED STATES TREASURY	2.447	95.2969	01/31/2026	15,000,000.00	14,294,531.25	14,632,001.33	432,421.87
91282CBH3	UNITED STATES TREASURY	0.586	95.2969	01/31/2026	10,000,000.00	9,529,687.50	9,974,073.64	(367,578.13)
91282CBH3	UNITED STATES TREASURY	0.593	95.2969	01/31/2026	10,000,000.00	9,529,687.50	9,973,210.92	(364,453.13)
91282CBC4	UNITED STATES TREASURY	0.700	95.5781	12/31/2025	25,000,000.00	23,894,531.25	24,907,014.53	(757,812.50)
91282CJE2	UNITED STATES TREASURY	4.330	100.6406	10/31/2025	50,000,000.00	50,320,312.50	50,323,330.48	(3,906.25)
91282CJE2	UNITED STATES TREASURY	4.192	100.6406	10/31/2025	50,000,000.00	50,320,312.50	50,389,144.74	(85,937.50)
91282CFP1	UNITED STATES TREASURY	4.202	99.9375	10/15/2025	25,000,000.00	24,984,375.00	25,011,172.95	(27,343.75)
91282CFP1	UNITED STATES TREASURY	4.177	99.9375	10/15/2025	25,000,000.00	24,984,375.00	25,016,805.46	(33,203.13)
91282CFP1	UNITED STATES TREASURY	4.299	99.9375	10/15/2025	5,000,000.00	4,996,875.00	4,997,669.64	(781.25)
91282CAM3	UNITED STATES TREASURY	3.950	96.3438	09/30/2025	25,000,000.00	24,085,937.50	24,180,989.58	15,625.00
91282CAM3	UNITED STATES TREASURY	0.815	96.3438	09/30/2025	25,000,000.00	24,085,937.50	24,873,572.25	(359,375.00)
91282CAM3	UNITED STATES TREASURY	0.950	96.3438	09/30/2025	25,000,000.00	24,085,937.50	24,843,716.82	(237,304.69)
91282CFK2	UNITED STATES TREASURY	4.126	99.2813	09/15/2025	50,000,000.00	49,640,625.00	49,735,491.07	(50,781.25)
91282CFK2	UNITED STATES TREASURY	4.126	99.2813	09/15/2025	50,000,000.00	49,640,625.00	49,735,491.07	(50,781.25)
91282CFK2	UNITED STATES TREASURY	3.940	99.2813	09/15/2025	15,000,000.00	14,892,187.50	14,944,048.78	(45,703.13)

9128284Z0	UNITED STATES TREASURY	4.241	98.6563	08/31/2025	50,000,000.00	49,328,125.00	49,399,983.73	41,015.62
91282CAB7	UNITED STATES TREASURY	0.675	96.9688	07/31/2025	25,000,000.00	24,242,187.50	24,922,035.43	(294,921.88)
9128284R8	UNITED STATES TREASURY	2.799	99.0938	05/31/2025	15,000,000.00	14,864,062.50	15,006,247.40	(169,335.94)
91282CEQ0	UNITED STATES TREASURY	4.398	99.0781	05/15/2025	25,000,000.00	24,769,531.25	24,783,272.88	2,929.69
912828ZL7	UNITED STATES TREASURY	5.052	98.0000	04/30/2025	50,000,000.00	49,000,000.00	48,890,806.69	1,384,765.62
912828ZL7	UNITED STATES TREASURY	0.445	98.0000	04/30/2025	15,000,000.00	14,700,000.00	14,994,881.87	(256,640.63)
91282CGX3	UNITED STATES TREASURY	5.160	99.7031	04/30/2025	25,000,000.00	24,925,781.25	24,847,435.14	240,234.37
91282CEH0	UNITED STATES TREASURY	2.647	99.1875	04/15/2025	10,000,000.00	9,918,750.00	9,999,056.50	(75,000.00)
912828ZF0	UNITED STATES TREASURY	0.647	98.3750	03/31/2025	25,000,000.00	24,593,750.00	24,985,150.21	(261,718.75)
912828ZF0	UNITED STATES TREASURY	0.619	98.3750	03/31/2025	25,000,000.00	24,593,750.00	24,987,901.67	(289,062.50)
912828ZC7	UNITED STATES TREASURY	0.540	98.8750	02/28/2025	10,000,000.00	9,887,500.00	10,018,862.56	(343,750.00)
91282CGG0	UNITED STATES TREASURY	4.754	99.8594	01/31/2025	15,000,000.00	14,978,906.25	14,977,335.24	70,312.50
912828YV6	UNITED STATES TREASURY	1.747	99.7188	11/30/2024	25,000,000.00	24,929,687.50	24,995,252.58	224,609.37
---	**UNITED STATES TREASURY**	**2.889**	**98.1650**	**04/17/2026**	**1,245,000,000.00**	**1,221,537,812.50**	**1,243,109,468.92**	**(19,565,586.91)**

Summary

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
---	**---**	**4.105**	**97.5033**	**03/29/2026**	**13,987,291,348.12**	**13,808,387,732.64**	**13,905,000,368.17**	**(44,672,730.99)**