



County of Riverside

TREASURER-TAX COLLECTOR'S
POOLED INVESTMENT FUND
MARCH 2026 REPORT



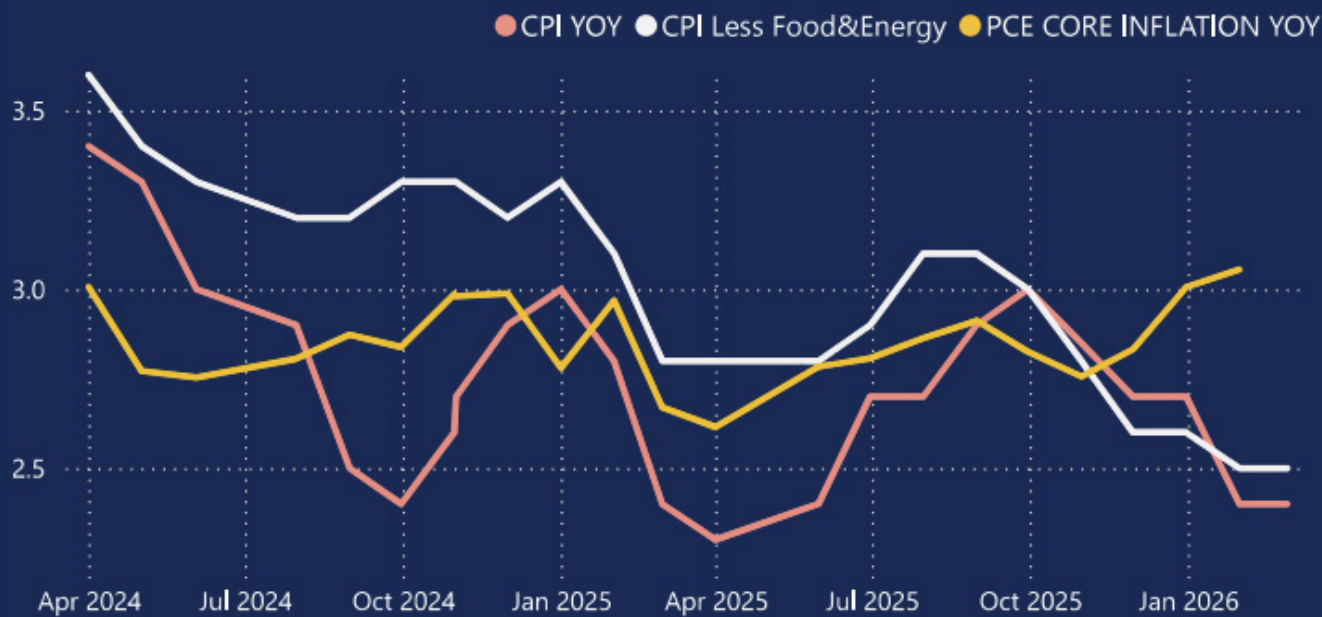
Stability Amid Global Tensions

In March, news focused much of its attention on the Middle East conflict and its impact on energy and shipping. Fuel and natural gas prices moved higher, but the bond market kept its focus on fundamentals. Softer labor data and shifting expectations for Fed policy did more to shape yields than the headlines.

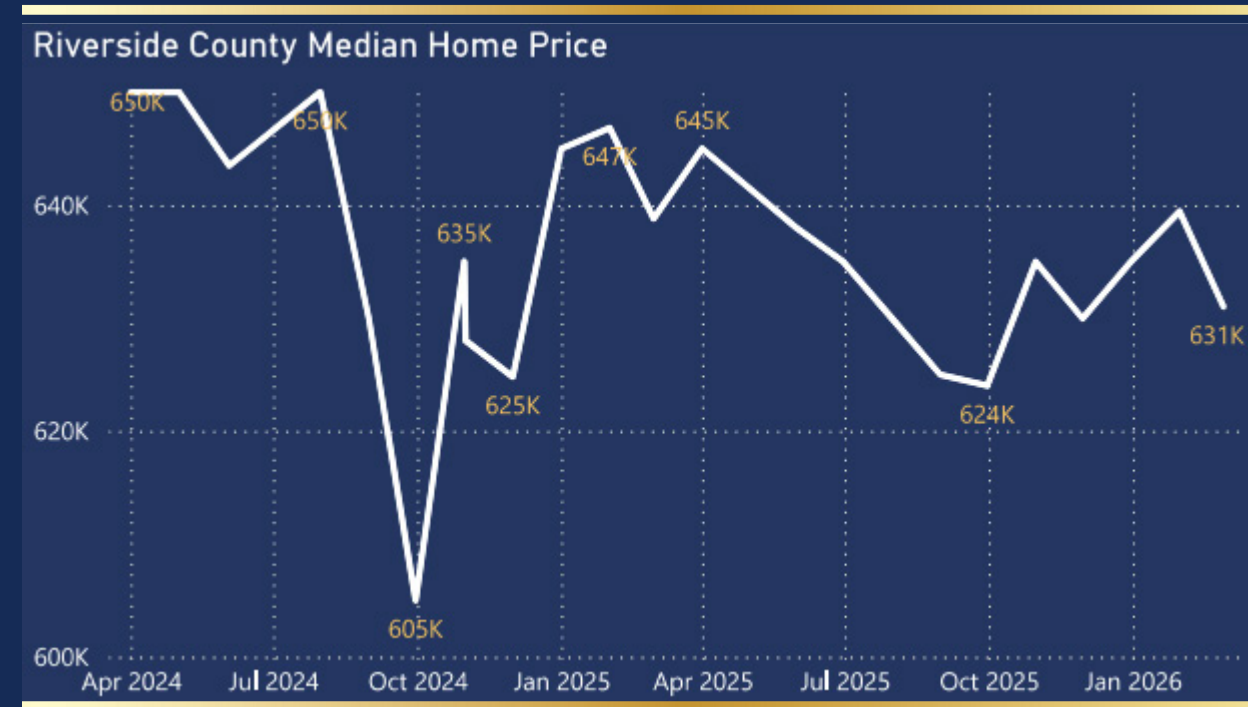
The labor market showed the clearest sign of cooling. Payrolls fell by 92,000, and the unemployment rate moved up to 4.4%. The losses were broad, including a small slowdown in healthcare and social assistance. Housing was the exception. Starts rose 7.2%, driven almost entirely by multifamily construction. With single-family affordability still stretched, rental demand continued to support building activity.

Riverside’s housing market remains steady. According to C.A.R., the February median home price was \$631,000, consistent with the relatively narrow range seen since 2022. The region’s unsold inventory index continues to reflect a tight but stable environment, and overall activity and pricing remain aligned with long-standing patterns. The region’s mix of logistics, healthcare, and service jobs continues to support demand, even as higher borrowing costs make ownership difficult for many households.

Inflation



Energy prices moved higher during the month, and markets noted that increase in real time. The inflation data released in March still reflected February conditions and showed little movement. Traders continued to lean more on fundamentals and the Fed’s policy path than on the headlines.



The Fed met on March 18 and left rates unchanged at 3.50%–3.75%. Their message stayed consistent: inflation has improved, but they want more confirmation before making any moves. Early in March, markets were expecting several cuts this year. By month-end, that had shifted to little expectation of easing in 2026 and only modest reductions further out. The change reflected a steadier Fed tone, a firmer inflation backdrop, and even a bit of renewed chatter about possible hikes.

Treasury yields moved higher across the curve. The two-year rose from 3.38% to 3.83%, and the five-year from 3.50% to 3.99%. The biggest moves were in the middle of the curve, where markets adjusted to the idea that rate cuts may come later and in smaller amounts. Stocks pulled back, with the Dow moving from 48,900 to 46,300.

For the Treasurer-Tax Collector’s Pooled Investment Fund, the approach didn’t change. Higher short- and intermediate-term yields continued to offer solid income opportunities, and staying focused on liquid, high-quality investments remained the most sensible path in a month where the headlines were loud but the underlying signals were clearer.



INVESTMENT RESULTS

Objective

The Fund seeks to safeguard the principal of the funds under the Treasurer's control, meet the liquidity needs of the depositors, 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. The Fund is in full compliance with the Treasurer-Tax Collector Statement of Policy and California Government Code.

\$16.61bn

Market Value

\$16.58bn

Principal

\$30.59M

Unrealized Gain/Loss

0.18

Unrealized Gain/Loss %

3.80

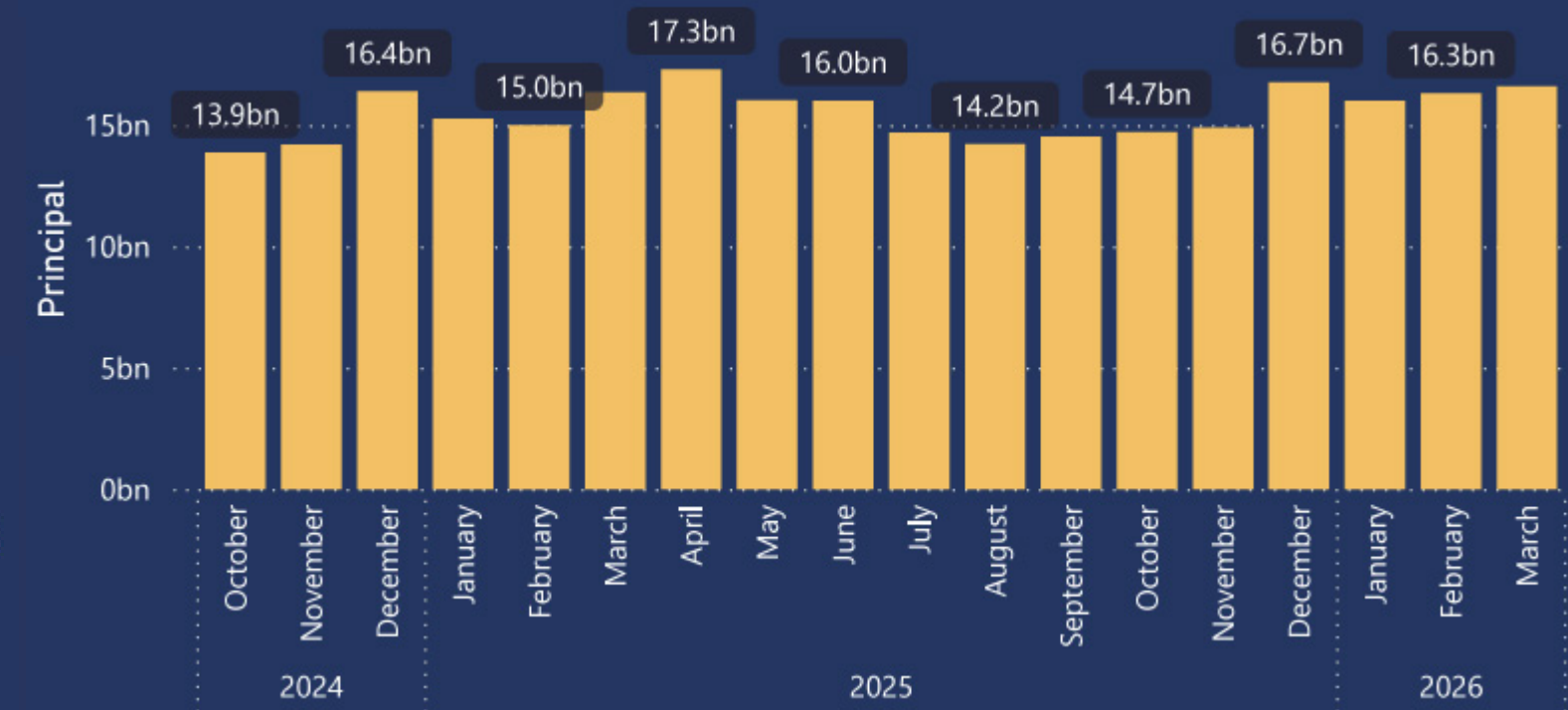
YTM %

1.41

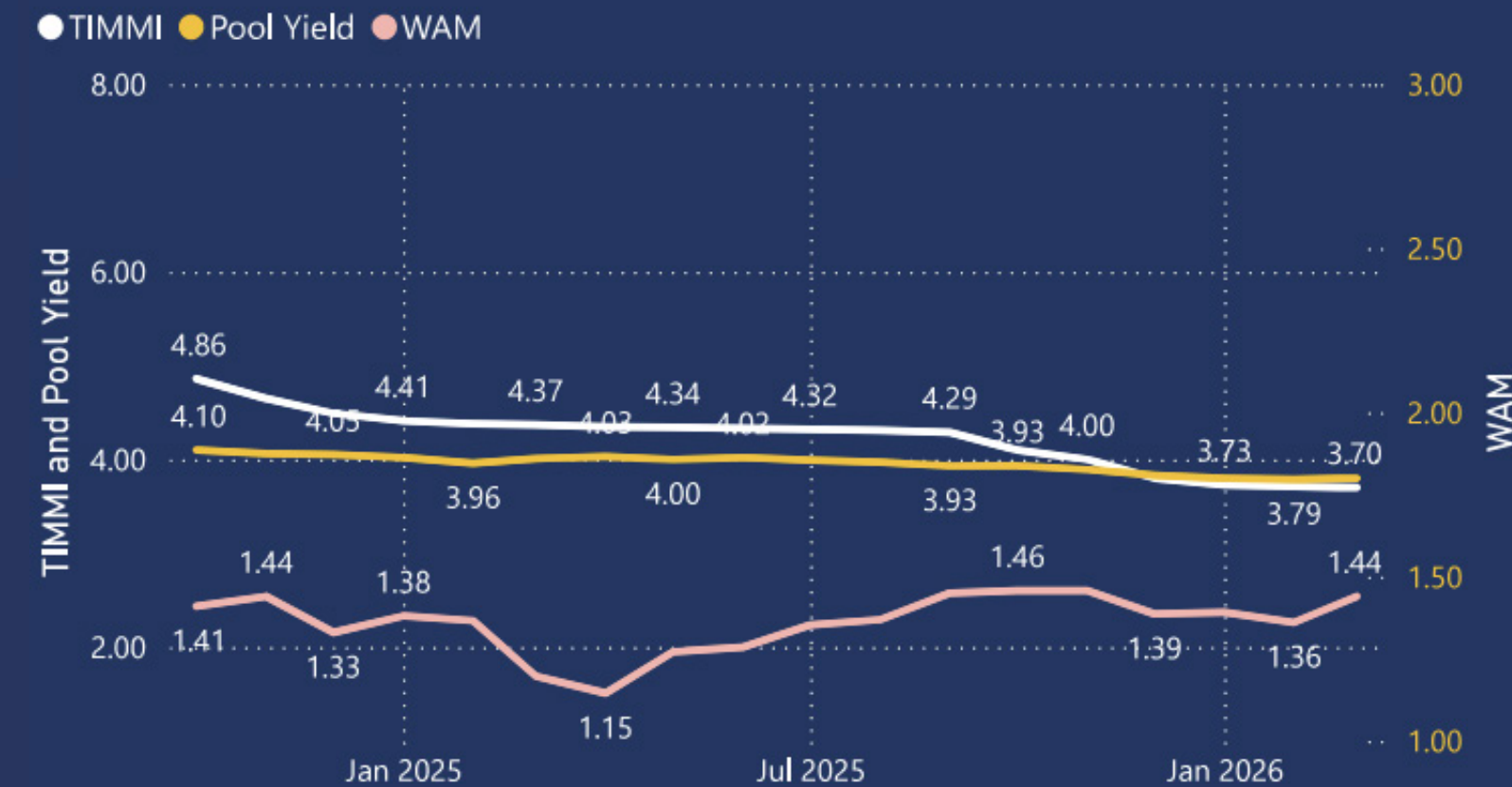
WAM (Yrs)

Rated AAf/S1 by Fitch Ratings, one of the nation's most trusted bond credit rating services.

Historical Fund Size



Purchase Yield vs TIMMI Index



SUMMARY

Federal Home Loan Mortgage Corporation

2,636,660,350.65

Federal Home Loan Banks

2,421,379,190.00

Federal National Mortgage Association

2,136,094,878.92

Federal Farm Credit Banks Funding Corporat...

1,468,107,131.25

United States

1,238,366,766.51

BONY

900,000,000.00

Johnson & Johnson

813,694,699.70

Toronto-Dominion Bank - New York Branch

540,000,000.00

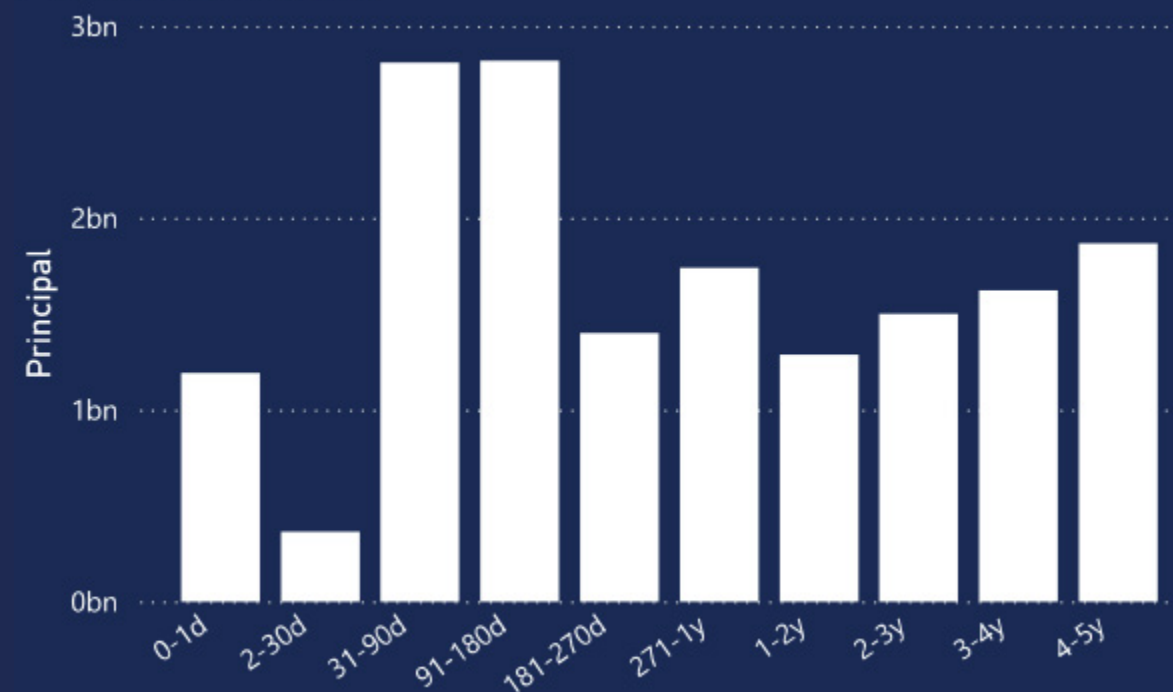
Bank of America, National Association

475,000,000.00

Royal Bank of Canada New York Branch

436,278,083.33

Principal by Maturity



Cash Flows

Month-Year	Projected Receipts	Projected Maturities	Projected Payments	Net Cash
Apr-26	4,581,850,351.16	1,138,550,687.42	3,818,208,852.95	1,902,192,185.62
May-26	1,418,410,086.58	1,742,548,211.71	2,906,956,488.14	254,001,810.15
Jun-26	2,007,976,363.45	1,268,276,102.21	2,142,070,979.35	1,134,181,486.31
Jul-26	962,081,118.65	1,121,358,129.63	2,457,489,509.58	-374,050,261.30
Aug-26	1,320,079,187.43	527,228,226.51	1,760,677,804.44	86,629,609.50
Sep-26	1,801,447,468.42	1,096,153,142.12	1,581,578,414.83	1,316,022,195.71
Oct-26	2,061,594,726.18	750,797,381.37	1,891,493,182.82	920,898,924.73
Nov-26	1,881,779,558.41	345,618,425.47	1,627,499,466.46	599,898,517.43
Dec-26	4,072,710,339.58	295,749,555.63	2,008,414,648.51	2,360,045,246.70
Jan-27	1,898,357,406.81	1,061,874,382.70	3,034,747,265.47	-74,515,475.97
Feb-27	2,293,386,555.93	384,731,729.02	2,546,817,652.85	131,300,632.10
Mar-27	3,517,053,338.52	165,724,422.68	3,259,694,976.62	423,082,784.59
Total	27,816,726,501.11	9,898,610,396.47	29,035,649,242.02	8,679,687,655.56



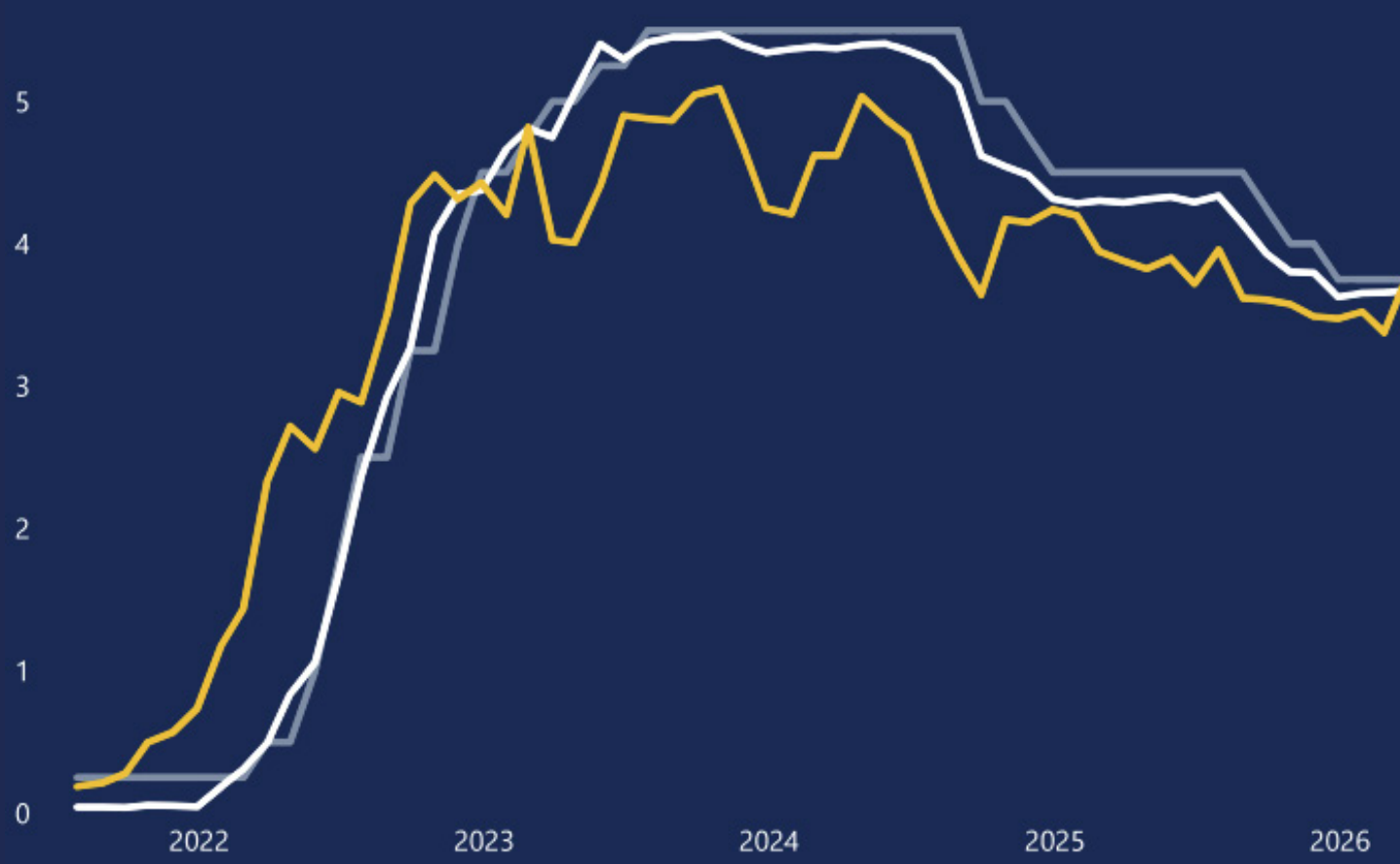
Holdings Summary

Category	Principal	WAM	YTM
Agency	8,732,233,000.82	2.32	3.94
CD	2,030,000,000.00	0.28	3.62
Corporate	255,830,760.28	1.06	4.08
CP	2,568,787,590.54	0.24	3.69
MM Fund	163,000,000.02	0.00	3.55
Muni	85,400,380.00	0.49	4.38
Mutual Fund	313,000,000.00	0.00	3.76
Non-US Gov	294,473,410.25	0.88	4.03
Repo	900,000,000.00	0.01	3.66
US Gov	1,238,366,766.51	1.16	3.34
Total	16,581,091,908.42	1.41	3.80

MARKET DATA

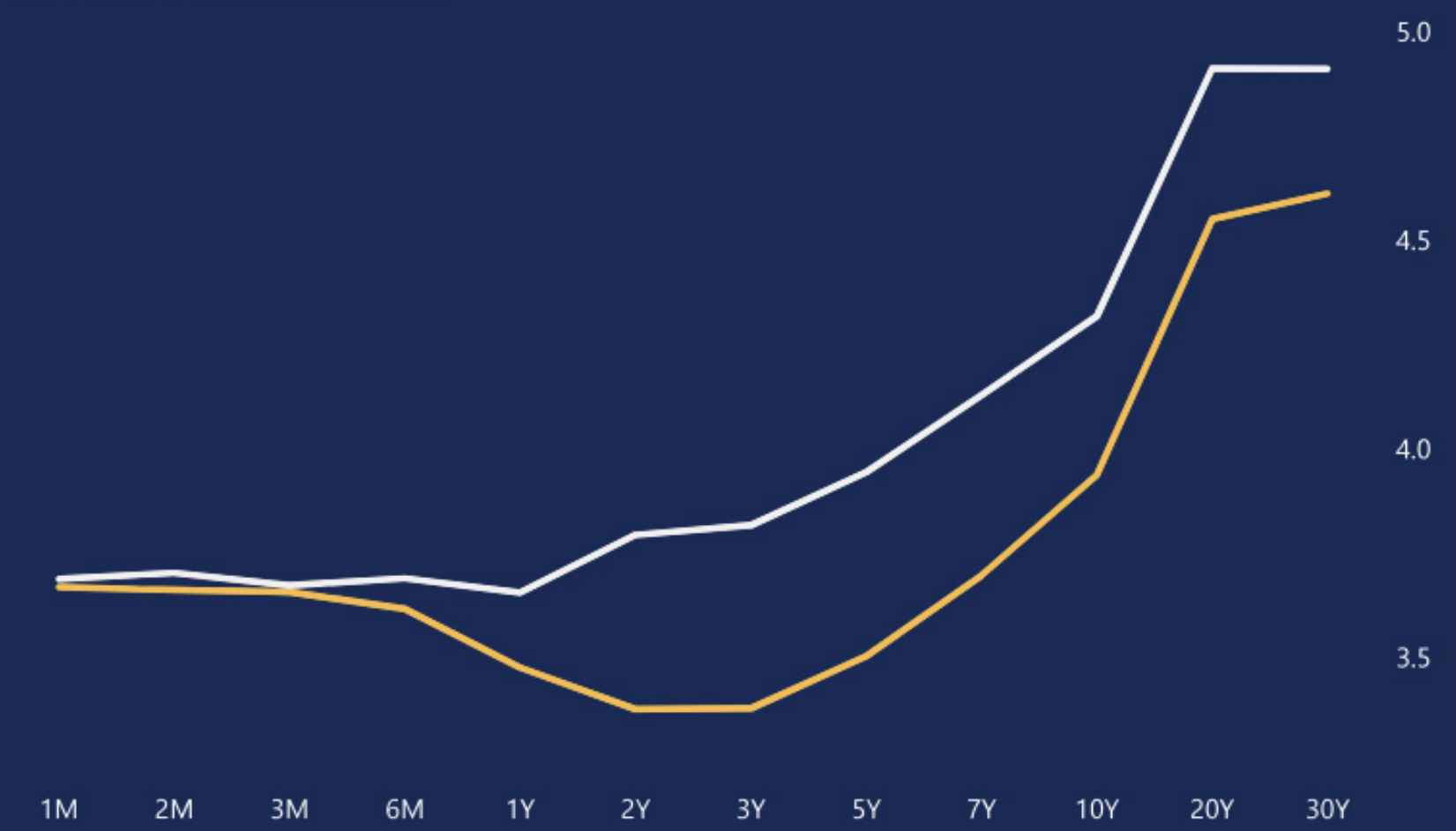
Treasury Rates

● FED TARGET RATE ● 3-MO UST ● 2-YR UST



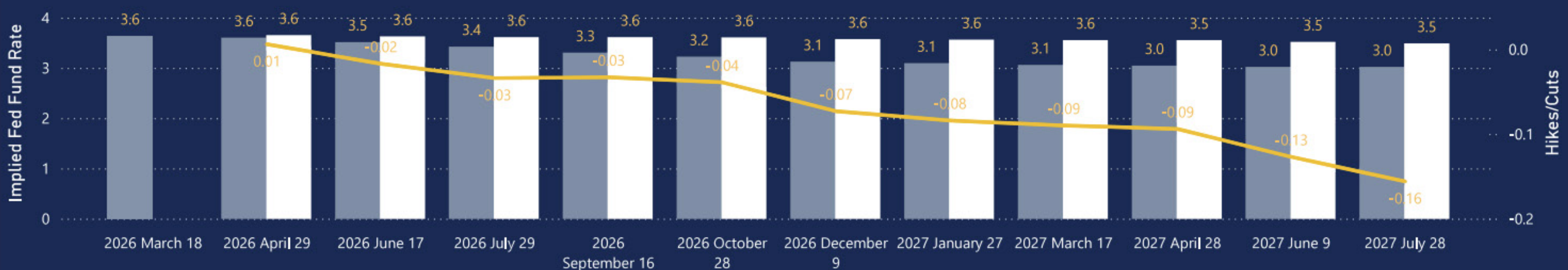
US Treasury Yield Curve

● Start of Month ● End of Month



Implied Fed Funds Rate and Rate Change

● Start of Month ● End of the Month ● Rate Cuts/Hikes



ECONOMICS

U.S. Unemployment Rates (%)

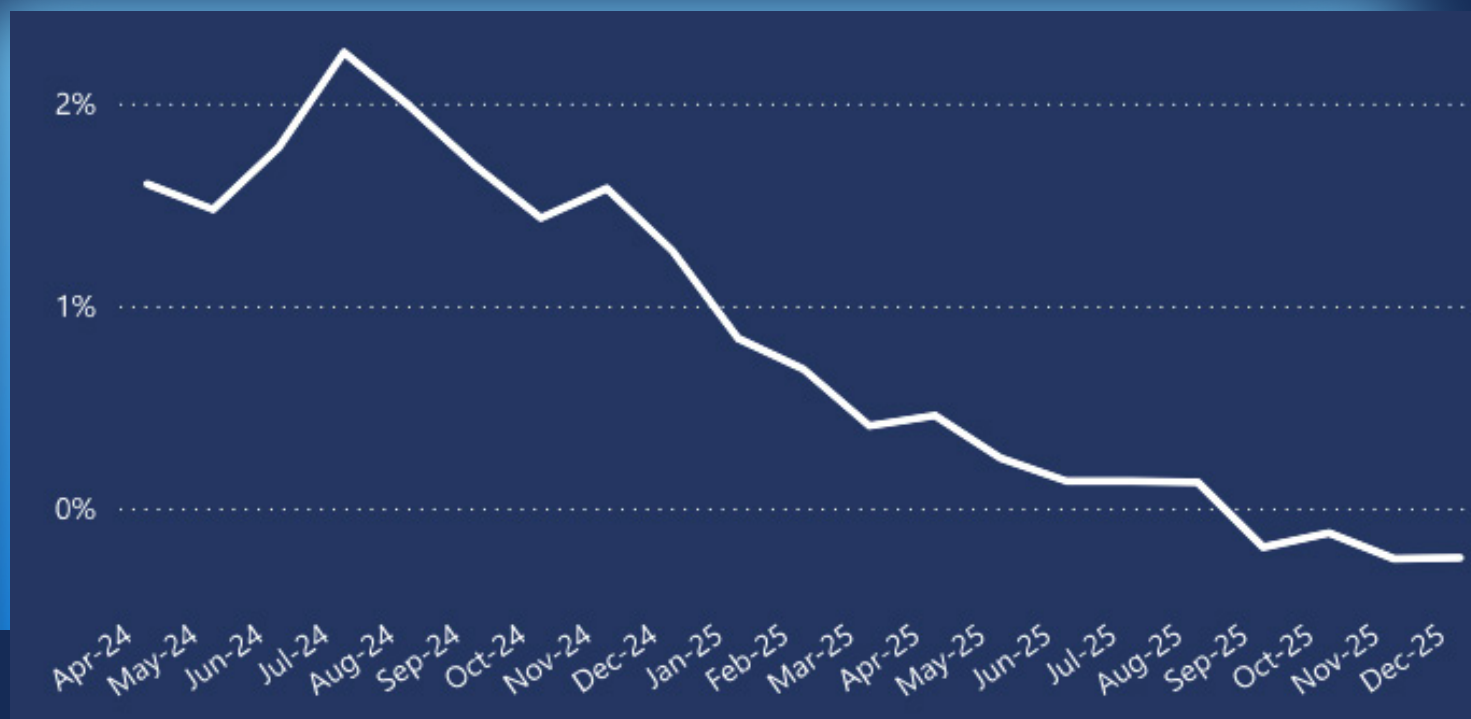
December

2024	4.10	5.50	4.90
Year	United States	California	Riverside County

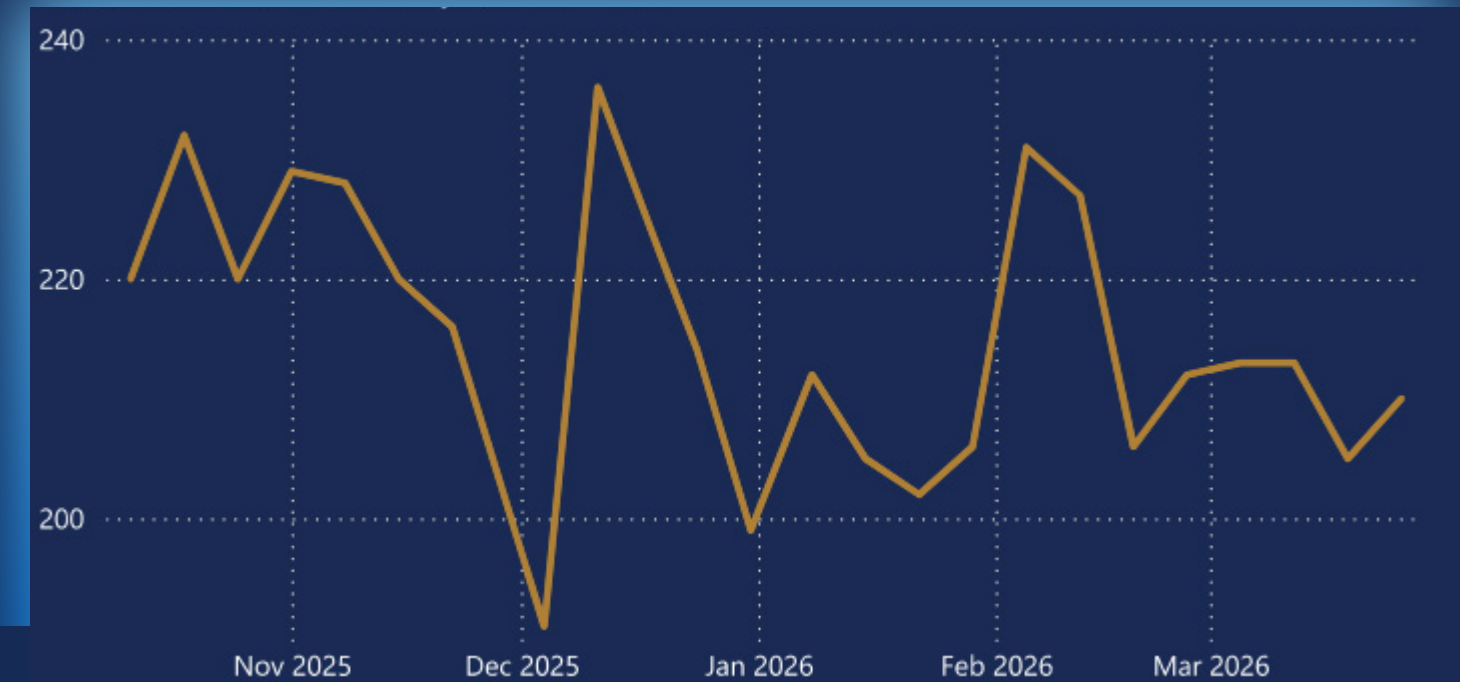
December

2025	4.40	5.50	5.10
Year	United States	California	Riverside County

Riverside MSA Nonfarm Payroll (%Change)



U.S. Initial Jobless Claims by Month

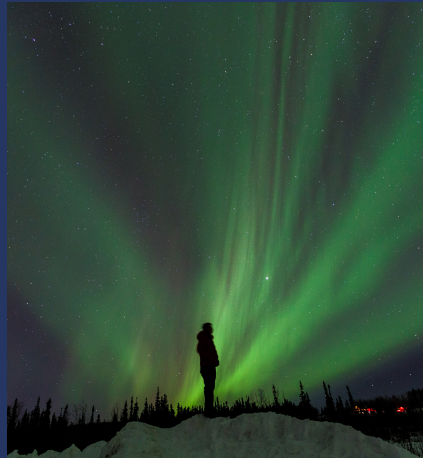


COMPLIANCE STATEMENT

The Treasurer's Pooled Investment Fund was in full compliance with the County of Riverside Treasurer's Statement of Investment Policy as of month-end. 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	Gov. Authorized % Limit	Gov. Code Maximum Maturity	Gov. Ratings	Co. Authorized % Limit	Co. Maximum Maturity	Co. Ratings	Pool Principal %
U.S. TREASURIES	NO LIMIT	5 YEARS	NA	100%	5 YEARS	NA	7.47%
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	5.43%
NEGOTIABLE CERTIFICATE OF DEPOSITS & COLLATERALIZED TIME DEPOSITS (NCD & TCD)	30%	5 YEARS	NA	20%	2 YEAR	A1/P1/F1	12.24%
MUNICIPAL BONDS (MUNI)	NO LIMIT	5 YEARS	NA	15%	5 YEARS	AA-/Aa3/AA-	0.52%
MONEY MARKET MUTUAL FUNDS (MMF)	20%	60 DAYS (1)	AAA/Aaa (2)	20%	DAILY LIQUIDITY	AAA by 2 Of 3 RATINGS AGC.	0.98%
MEDIUM TERM NOTES (MTNO) CORPORATE NOTES	30%	5 YEARS	A	20%	4 YEARS	A/A2/A	1.54%
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	
JOINT POWERS AUTHORITY POOL, CLTR, CAMP	NA	NA	NA	2%	DAILY LIQUIDITY	NA	1.89%
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	1.78%
FEDERAL AGENCIES	NO LIMIT	5 YEARS	AAA	100%	5 YEARS	NA	51.38%
COMMERCIAL PAPER (CP)	40%	397 DAYS	A1/P1	40%	397 DAYS	A1/P1/F1	19.75%
CASH/DEPOSIT ACCOUNT	NA	NA	NA	20%	NA	NA	
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



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

COUNTY OF RIVERSIDE
TREASURER-TAX COLLECTOR
CAPITAL MARKETS
COUNTY ADMINISTRATIVE CENTER
4080 LEMON STREET, 4TH FLOOR,
RIVERSIDE, CA 92501



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Paola Vertiz

Managing Editor



Agency AGCY BOND												
Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Book Value	Market Value	Principal	Net Unrealized Gain/Loss			
3136GCFY6	FEDERAL NATIONAL MORTG	4.530	100.0342	03/26/2031	25,000,000.00	25,000,000.00	25,008,550.00	25,000,000.00	8,550.00			
3136GCT47	FEDERAL NATIONAL MORTG	4.320	99.4241	03/12/2031	25,000,000.00	25,000,000.00	24,856,025.00	25,000,000.00	(143,975.00)			
3136GCSW6	FEDERAL NATIONAL MORTG	4.320	99.4241	03/12/2031	25,000,000.00	25,000,000.00	24,856,025.00	25,000,000.00	(143,975.00)			
3130B9TR1	FEDERAL HOME LOAN BANF	4.381	99.5414	03/05/2031	25,000,000.00	25,000,000.00	24,885,350.00	25,000,000.00	(114,650.00)			
3136GCPQ2	FEDERAL NATIONAL MORTG	4.250	99.3290	03/04/2031	25,000,000.00	25,000,000.00	24,832,250.00	25,000,000.00	(167,750.00)			
3136GCPP4	FEDERAL NATIONAL MORTG	4.220	99.2386	03/03/2031	50,000,000.00	50,000,000.00	49,619,300.00	50,000,000.00	(380,700.00)			
3134HCVL0	FEDERAL HOME LOAN MOR'	4.125	99.1136	02/20/2031	50,000,000.00	50,000,000.00	49,556,800.00	50,000,000.00	(443,200.00)			
3134HCVL0	FEDERAL HOME LOAN MOR'	4.125	99.1136	02/20/2031	15,000,000.00	15,000,000.00	14,867,040.00	15,000,000.00	(132,960.00)			
3136GC4L6	FEDERAL NATIONAL MORTG	4.240	99.0192	11/13/2030	25,000,000.00	25,000,000.00	24,754,800.00	25,000,000.00	(245,200.00)			
3130B8BF8	FEDERAL HOME LOAN BANF	4.045	98.5424	11/06/2030	25,000,000.00	24,902,245.35	24,635,600.00	24,893,750.00	(258,150.00)			
3130B7SY1	FEDERAL HOME LOAN BANF	3.750	98.2447	09/30/2030	25,000,000.00	25,000,000.00	24,561,175.00	25,000,000.00	(438,825.00)			
3133ETLF2	FEDERAL FARM CREDIT BA	4.390	100.0055	06/17/2030	25,000,000.00	25,000,000.00	25,001,375.00	25,000,000.00	1,375.00			
3130B6SF4	FEDERAL HOME LOAN BANF	4.125	99.7470	06/14/2030	10,000,000.00	10,000,000.00	9,974,700.00	10,000,000.00	(25,300.00)			
3133ETDZ7	FEDERAL FARM CREDIT BA	4.590	99.7125	04/22/2030	10,000,000.00	10,000,000.00	9,971,250.00	10,000,000.00	(28,750.00)			
3130B85U2	FEDERAL HOME LOAN BANF	4.000	98.7988	04/16/2030	15,000,000.00	15,000,000.00	14,819,820.00	15,000,000.00	(180,180.00)			
3136GCS30	FEDERAL NATIONAL MORTG	4.000	99.0289	03/18/2030	30,000,000.00	30,000,000.00	29,708,670.00	30,000,000.00	(291,330.00)			
3136GCUP8	FEDERAL NATIONAL MORTG	4.300	99.3329	03/18/2030	25,000,000.00	25,000,000.00	24,833,225.00	25,000,000.00	(166,775.00)			
3136GCPB5	FEDERAL NATIONAL MORTG	4.000	98.8577	02/27/2030	30,000,000.00	30,000,000.00	29,657,310.00	30,000,000.00	(342,690.00)			
3130B9LH1	FEDERAL HOME LOAN BANF	3.825	98.6500	02/26/2030	15,000,000.00	15,000,000.00	14,797,500.00	15,000,000.00	(202,500.00)			
3133ET7M3	FEDERAL FARM CREDIT BA	3.892	98.7577	01/14/2030	10,000,000.00	9,992,416.44	9,875,770.00	10,000,000.00	(116,230.00)			
3133ET7M3	FEDERAL FARM CREDIT BA	3.918	98.7577	01/14/2030	15,000,000.00	14,974,753.30	14,813,655.00	14,973,750.00	(160,095.00)			
3134HCMH9	FEDERAL HOME LOAN MOR'	4.014	98.9078	01/07/2030	10,000,000.00	9,995,261.53	9,890,780.00	9,995,000.00	(104,220.00)			
3134HCDS5	FEDERAL HOME LOAN MOR'	4.000	98.9382	12/04/2029	10,000,000.00	10,000,000.00	9,893,820.00	10,000,000.00	(106,180.00)			
31424WRN4	FEDERAL AGRICULTURAL M	4.653	100.2795	11/27/2029	15,000,000.00	14,993,744.36	15,041,925.00	14,991,450.00	50,475.00			
31424WRG9	FEDERAL AGRICULTURAL M	4.550	100.6902	11/26/2029	20,000,000.00	20,000,000.00	20,138,040.00	20,000,000.00	138,040.00			
3133ETY50	FEDERAL FARM CREDIT BA	4.213	99.2530	11/26/2029	20,000,000.00	19,990,729.17	19,850,600.00	19,990,000.00	(139,400.00)			
3130B3LE1	FEDERAL HOME LOAN BANF	4.420	100.2798	11/05/2029	15,000,000.00	15,000,000.00	15,041,970.00	15,000,000.00	41,970.00			
3133EK4C7	FEDERAL FARM CREDIT BA	4.347	93.9132	10/29/2029	15,000,000.00	13,958,672.88	14,086,980.00	13,549,950.00	537,030.00			
3130B7RM8	FEDERAL HOME LOAN BANF	4.100	99.0815	09/26/2029	15,000,000.00	15,000,000.00	14,862,225.00	15,000,000.00	(137,775.00)			
3133ETZB6	FEDERAL FARM CREDIT BA	4.010	98.9364	09/24/2029	50,000,000.00	50,000,000.00	49,468,200.00	50,000,000.00	(531,800.00)			
3133ERPS4	FEDERAL FARM CREDIT BA	3.732	99.4138	08/15/2029	10,000,000.00	10,005,465.06	9,941,380.00	10,008,100.00	(66,720.00)			
3130B2HC2	FEDERAL HOME LOAN BANF	4.200	99.5381	08/13/2029	20,000,000.00	20,000,000.00	19,907,620.00	20,000,000.00	(92,380.00)			
3130B25S0	FEDERAL HOME LOAN BANF	4.710	100.1036	07/30/2029	15,000,000.00	15,000,000.00	15,015,540.00	15,000,000.00	15,540.00			
3134HCQS1	FEDERAL HOME LOAN MOR'	3.992	99.1720	07/23/2029	30,000,000.00	30,000,000.00	29,751,600.00	30,000,000.00	(248,400.00)			
3133ET2L0	FEDERAL FARM CREDIT BA	3.875	99.1077	06/01/2029	10,000,000.00	10,000,000.00	9,910,770.00	10,000,000.00	(89,230.00)			
3130B6J49	FEDERAL HOME LOAN BANF	4.150	99.8963	05/21/2029	15,000,000.00	15,000,000.00	14,984,445.00	15,000,000.00	(15,555.00)			
3133ETEX1	FEDERAL FARM CREDIT BA	4.440	99.7391	04/30/2029	10,000,000.00	10,000,000.00	9,973,910.00	10,000,000.00	(26,090.00)			
3136GAZA0	FEDERAL NATIONAL MORTG	4.000	99.1793	04/24/2029	25,000,000.00	25,000,000.00	24,794,825.00	25,000,000.00	(205,175.00)			
3130B0TF6	FEDERAL HOME LOAN BANF	4.750	100.8254	04/09/2029	10,000,000.00	10,000,000.00	10,082,540.00	10,000,000.00	82,540.00			
3133ETBK2	FEDERAL FARM CREDIT BA	4.580	99.8815	04/02/2029	25,000,000.00	25,000,000.00	24,970,375.00	25,000,000.00	(29,625.00)			
3133ETBK2	FEDERAL FARM CREDIT BA	4.501	99.8815	04/02/2029	16,000,000.00	16,000,033.06	15,981,040.00	16,012,000.00	(30,960.00)			
3130B9WB2	FEDERAL HOME LOAN BANF	4.000	99.5577	03/23/2029	15,000,000.00	15,000,000.00	14,933,655.00	15,000,000.00	(66,345.00)			
3130B7QH0	FEDERAL HOME LOAN BANF	4.000	99.3394	03/12/2029	25,000,000.00	25,000,000.00	24,834,850.00	25,000,000.00	(165,150.00)			
3134HCZA0	FEDERAL HOME LOAN MOR'	4.231	99.4706	03/12/2029	25,000,000.00	24,943,802.23	24,867,650.00	24,943,750.00	(76,100.00)			
3134HCXT1	FEDERAL HOME LOAN MOR'	4.000	99.3280	03/09/2029	30,000,000.00	30,000,000.00	29,798,400.00	30,000,000.00	(201,600.00)			
3133ER5D9	FEDERAL FARM CREDIT BA	4.490	100.3192	03/05/2029	10,000,000.00	10,000,000.00	10,031,920.00	10,000,000.00	31,920.00			
3133ETP92	FEDERAL FARM CREDIT BA	4.031	99.2197	02/05/2029	20,000,000.00	19,973,511.45	19,843,940.00	19,970,000.00	(126,060.00)			
3134HCNV7	FEDERAL HOME LOAN MOR'	4.000	99.3054	01/09/2029	50,000,000.00	50,000,000.00	49,652,700.00	50,000,000.00	(347,300.00)			
3133ET4K0	FEDERAL FARM CREDIT BA	3.800	99.1261	12/18/2028	10,000,000.00	10,000,000.00	9,912,610.00	10,000,000.00	(87,390.00)			
3133ET4K0	FEDERAL FARM CREDIT BA	3.800	99.1261	12/18/2028	10,000,000.00	10,000,000.00	9,912,610.00	10,000,000.00	(87,390.00)			
3134HCHN2	FEDERAL HOME LOAN MOR'	4.000	99.2998	12/18/2028	20,000,000.00	20,000,000.00	19,859,960.00	20,000,000.00	(140,040.00)			
3136GCB38	FEDERAL NATIONAL MORTG	3.780	99.1057	12/18/2028	10,000,000.00	10,000,000.00	9,910,570.00	10,000,000.00	(89,430.00)			
3134HCJW0	FEDERAL HOME LOAN MOR'	3.950	99.3307	12/18/2028	20,000,000.00	20,000,000.00	19,866,140.00	20,000,000.00	(133,860.00)			
3133ET3P0	FEDERAL FARM CREDIT BA	4.212	100.1778	12/04/2028	10,000,000.00	10,000,000.00	10,017,780.00	10,000,000.00	17,780.00			
3130B8NM0	FEDERAL HOME LOAN BANF	3.875	99.3196	11/20/2028	15,000,000.00	15,000,000.00	14,897,940.00	15,000,000.00	(102,060.00)			
3130B9HG8	FEDERAL HOME LOAN BANF	3.752	98.9662	11/13/2028	15,000,000.00	15,000,000.00	14,844,930.00	15,000,000.00	(155,070.00)			
3133ETR82	FEDERAL FARM CREDIT BA	3.876	99.2088	11/10/2028	10,000,000.00	9,991,174.84	9,920,880.00	9,990,000.00	(69,120.00)			
3130B3LA9	FEDERAL HOME LOAN BANF	4.428	100.2307	11/06/2028	15,000,000.00	15,000,000.00	15,034,605.00	15,000,000.00	34,605.00			
3130AXQC5	FEDERAL HOME LOAN BANF	5.210	100.7668	11/03/2028	25,000,000.00	25,000,000.00	25,191,700.00	25,000,000.00	191,700.00			
3133ETN29	FEDERAL FARM CREDIT BA	4.468	100.2331	10/27/2028	25,000,000.00	25,000,000.00	25,058,275.00	25,000,000.00	58,275.00			
3130AXL48	FEDERAL HOME LOAN BANF	5.300	100.7926	10/20/2028	40,000,000.00	40,000,000.00	40,317,040.00	40,000,000.00	317,040.00			
3133ETJ40	FEDERAL FARM CREDIT BA	4.513	100.2318	10/20/2028	15,000,000.00	15,000,000.00	15,034,770.00	15,000,000.00	34,770.00			
3134HBZ61	FEDERAL HOME LOAN MOR'	4.000	99.3699	10/20/2028	23,000,000.00	23,000,000.00	22,855,077.00	23,000,000.00	(144,923.00)			
3134HBY39	FEDERAL HOME LOAN MOR'	4.000	99.3608	10/17/2028	25,000,000.00	25,000,000.00	24,840,200.00	25,000,000.00	(159,800.00)			
3130B5VA3	FEDERAL HOME LOAN BANF	4.000	99.6617	10/16/2028	10,000,000.00	10,000,000.00	9,966,170.00	10,000,000.00	(33,830.00)			
3133ETH42	FEDERAL FARM CREDIT BA	3.840	99.2299	10/16/2028	25,000,000.00	25,000,000.00	24,807,475.00	25,000,000.00	(192,525.00)			
3133ETF28	FEDERAL FARM CREDIT BA	4.360	100.2306	10/13/2028	25,000,000.00	25,000,000.00	25,057,650.00	25,000,000.00	57,650.00			
3133ETF28	FEDERAL FARM CREDIT BA	4.360	100.2306	10/13/2028	25,000,000.00	25,000,000.00	25,057,650.00	25,000,000.00	57,650.00			
3133EPWM3	FEDERAL FARM CREDIT BA	5.040	100.4825	09/22/2028	25,000,000.00	25,000,000.00	25,120,625.00	25,000,000.00	120,625.00			
3133ETXG7	FEDERAL FARM CREDIT BA	4.626	100.2341	09/11/2028	10,000,000.00	10,000,000.00	10,023,410.00	10,000,000.00	23,410.00			
3130AWTR1	FEDERAL HOME LOAN BANF	4.346	101.1282	09/08/2028	5,000,000.00	5,002,974.88	5,056,410.00	5,006,100.00	50,310.00			

3133ETTD9	FEDERAL FARM CREDIT BAN	3.857	99.5706	08/18/2028	9,375,000.00	9,369,418.62	9,334,743.75	9,367,968.75	(33,225.00)
3133ETTTC1	FEDERAL FARM CREDIT BAN	4.080	99.5935	08/14/2028	25,000,000.00	25,000,000.00	24,898,375.00	25,000,000.00	(101,625.00)
3133ETTTC1	FEDERAL FARM CREDIT BAN	4.080	99.5935	08/14/2028	25,000,000.00	25,000,000.00	24,898,375.00	25,000,000.00	(101,625.00)
3133ETTTC1	FEDERAL FARM CREDIT BAN	4.080	99.5935	08/14/2028	25,000,000.00	25,000,000.00	24,898,375.00	25,000,000.00	(101,625.00)
3134HA4S9	FEDERAL HOME LOAN MOR'	4.550	100.2508	07/28/2028	3,250,000.00	3,250,000.00	3,258,151.00	3,250,000.00	8,151.00
3133ETRC3	FEDERAL FARM CREDIT BAN	4.230	99.8110	07/28/2028	25,000,000.00	25,000,000.00	24,952,750.00	25,000,000.00	(47,250.00)
3133ETRC3	FEDERAL FARM CREDIT BAN	4.230	99.8110	07/28/2028	25,000,000.00	25,000,000.00	24,952,750.00	25,000,000.00	(47,250.00)
3130B23Z6	FEDERAL HOME LOAN BANF	4.650	100.1502	07/24/2028	15,000,000.00	15,000,000.00	15,022,530.00	15,000,000.00	22,530.00
3133ETPR2	FEDERAL FARM CREDIT BAN	4.000	99.8807	07/14/2028	15,000,000.00	15,000,000.00	14,982,105.00	15,000,000.00	(17,895.00)
3133ET6X0	FEDERAL FARM CREDIT BAN	3.782	99.1794	07/13/2028	15,000,000.00	14,986,176.80	14,876,910.00	14,985,000.00	(108,090.00)
3134HCCHS1	FEDERAL HOME LOAN MOR'	3.850	99.4215	06/16/2028	40,000,000.00	40,000,000.00	39,768,600.00	40,000,000.00	(231,400.00)
3134HCCHS1	FEDERAL HOME LOAN MOR'	3.850	99.4215	06/16/2028	20,000,000.00	20,000,000.00	19,884,300.00	20,000,000.00	(115,700.00)
3130AWC24	FEDERAL HOME LOAN BANF	3.987	100.2596	06/09/2028	10,000,000.00	10,002,405.29	10,025,960.00	10,005,460.00	20,500.00
3133ETJU2	FEDERAL FARM CREDIT BAN	4.079	100.0259	06/02/2028	25,000,000.00	25,000,000.00	25,006,475.00	25,000,000.00	6,475.00
3134HBUB5	FEDERAL HOME LOAN MOR'	4.400	100.0079	05/26/2028	20,000,000.00	20,000,000.00	20,001,580.00	20,000,000.00	1,580.00
3136GAHG7	FEDERAL NATIONAL MORTG	4.440	100.0304	05/22/2028	20,000,000.00	20,000,000.00	20,006,080.00	20,000,000.00	6,080.00
3133EPGW9	FEDERAL FARM CREDIT BAN	3.784	100.0018	04/25/2028	10,000,000.00	10,017,025.73	10,000,180.00	10,041,200.00	(41,020.00)
3130B0PN3	FEDERAL HOME LOAN BANF	4.780	100.0142	04/06/2028	20,000,000.00	20,000,000.00	20,002,840.00	20,000,000.00	2,840.00
3134HCYW3	FEDERAL HOME LOAN MOR'	4.000	99.6207	03/13/2028	15,000,000.00	15,000,000.00	14,943,105.00	15,000,000.00	(56,895.00)
3134HCWM7	FEDERAL HOME LOAN MOR'	3.853	99.4179	03/02/2028	22,239,000.00	22,217,407.84	22,109,546.78	22,216,761.00	(107,214.22)
3130B9J68	FEDERAL HOME LOAN BANF	3.743	99.9875	02/17/2028	10,000,000.00	10,000,000.00	9,998,750.00	10,000,000.00	(1,250.00)
3133ER3X7	FEDERAL FARM CREDIT BAN	4.530	100.0523	02/11/2028	10,000,000.00	10,000,000.00	10,005,230.00	10,000,000.00	5,230.00
3133ER3X7	FEDERAL FARM CREDIT BAN	4.530	100.0523	02/11/2028	25,000,000.00	25,000,000.00	25,013,075.00	25,000,000.00	13,075.00
3133ERW31	FEDERAL FARM CREDIT BAN	4.429	100.4361	01/27/2028	25,000,000.00	25,000,000.00	25,109,025.00	25,000,000.00	109,025.00
3133EWAT7	FEDERAL FARM CREDIT BAN	3.738	100.0145	01/26/2028	5,000,000.00	5,000,000.00	5,000,725.00	5,000,000.00	725.00
3133EWAT7	FEDERAL FARM CREDIT BAN	3.738	100.0145	01/26/2028	5,000,000.00	5,000,000.00	5,000,725.00	5,000,000.00	725.00
31424W6V9	FEDERAL AGRICULTURAL M	3.770	100.0861	01/14/2028	10,000,000.00	10,000,000.00	10,008,610.00	10,000,000.00	8,610.00
3133ET4D6	FEDERAL FARM CREDIT BAN	3.800	99.5015	12/15/2027	16,875,000.00	16,875,000.00	16,790,878.13	16,875,000.00	(84,121.88)
3130ATUS4	FEDERAL HOME LOAN BANF	3.796	100.6231	12/10/2027	25,000,000.00	25,172,880.76	25,155,775.00	25,510,250.00	(354,475.00)
3130ATUS4	FEDERAL HOME LOAN BANF	4.002	100.6231	12/10/2027	50,000,000.00	50,187,330.18	50,311,550.00	50,548,350.00	(236,800.00)
3130ATUS4	FEDERAL HOME LOAN BANF	4.036	100.6231	12/10/2027	15,000,000.00	15,048,390.63	15,093,465.00	15,141,570.00	(48,105.00)
3133ET3S4	FEDERAL FARM CREDIT BAN	3.730	99.5373	12/09/2027	20,000,000.00	20,000,000.00	19,907,460.00	20,000,000.00	(92,540.00)
31424W4F6	FEDERAL AGRICULTURAL M	0.000	100.0809	12/09/2027	10,000,000.00	10,000,000.00	10,008,090.00	10,000,000.00	8,090.00
3133ET4B0	FEDERAL FARM CREDIT BAN	3.956	100.0066	12/09/2027	15,000,000.00	15,000,000.00	15,000,990.00	15,000,000.00	990.00
3134HCFJ3	FEDERAL HOME LOAN MOR'	3.900	99.6257	12/03/2027	10,000,000.00	10,000,000.00	9,962,570.00	10,000,000.00	(37,430.00)
3133ERE23	FEDERAL FARM CREDIT BAN	4.356	100.1769	12/02/2027	10,000,000.00	9,994,429.22	10,017,690.00	9,990,000.00	27,690.00
3133ETS40	FEDERAL FARM CREDIT BAN	4.054	100.0742	11/10/2027	15,000,000.00	15,000,000.00	15,011,130.00	15,000,000.00	11,130.00
3133ENW63	FEDERAL FARM CREDIT BAN	4.284	100.3577	10/27/2027	5,000,000.00	5,006,365.55	5,017,885.00	5,020,250.00	(2,365.00)
3133ENW63	FEDERAL FARM CREDIT BAN	4.195	100.3577	10/27/2027	3,715,000.00	3,724,394.29	3,728,288.56	3,744,868.60	(16,580.05)
3133ENW63	FEDERAL FARM CREDIT BAN	4.252	100.3577	10/27/2027	15,000,000.00	15,025,938.75	15,053,655.00	15,082,290.00	(28,635.00)
3133ERXY2	FEDERAL FARM CREDIT BAN	4.000	99.8721	10/21/2027	20,000,000.00	20,000,000.00	19,974,420.00	20,000,000.00	(25,580.00)
3133ERXY2	FEDERAL FARM CREDIT BAN	4.000	99.8721	10/21/2027	10,000,000.00	10,000,000.00	9,987,210.00	10,000,000.00	(12,790.00)
3133EPH81	FEDERAL FARM CREDIT BAN	4.500	100.9244	10/04/2027	25,000,000.00	25,000,590.36	25,231,100.00	25,001,500.00	229,600.00
3130AXEN4	FEDERAL HOME LOAN BANF	4.779	101.3623	09/29/2027	15,000,000.00	15,004,204.31	15,204,345.00	15,011,250.00	193,095.00
3133ENL99	FEDERAL FARM CREDIT BAN	3.830	99.3284	09/15/2027	10,000,000.00	9,940,222.15	9,932,840.00	9,795,609.20	137,230.80
3130ATHW0	FEDERAL HOME LOAN BANF	4.239	100.3759	09/10/2027	2,000,000.00	1,997,054.21	2,007,518.00	1,989,972.00	17,546.00
3130ATHW0	FEDERAL HOME LOAN BANF	4.241	100.3759	09/10/2027	3,000,000.00	2,995,531.96	3,011,277.00	2,984,790.00	26,487.00
3133ER6M8	FEDERAL FARM CREDIT BAN	4.510	100.1360	09/07/2027	25,000,000.00	25,000,000.00	25,034,000.00	25,000,000.00	34,000.00
3133ETTP2	FEDERAL FARM CREDIT BAN	4.465	100.0861	08/18/2027	20,000,000.00	20,000,000.00	20,017,220.00	20,000,000.00	17,220.00
3133ERNP2	FEDERAL FARM CREDIT BAN	3.830	100.1872	08/06/2027	5,000,000.00	5,010,691.71	5,009,360.00	5,023,600.00	(14,240.00)
3130B7DP6	FEDERAL HOME LOAN BANF	4.497	100.0707	08/04/2027	15,000,000.00	15,000,000.00	15,010,605.00	15,000,000.00	10,605.00
3134HBZV6	FEDERAL HOME LOAN MOR'	4.060	100.0122	07/23/2027	25,000,000.00	25,000,000.00	25,003,050.00	25,000,000.00	3,050.00
3133ENB33	FEDERAL FARM CREDIT BAN	3.075	99.0237	07/19/2027	10,000,000.00	9,997,014.79	9,902,370.00	9,988,500.00	(86,130.00)
3133ETPU5	FEDERAL FARM CREDIT BAN	4.120	100.0285	07/14/2027	25,000,000.00	25,000,000.00	25,007,125.00	25,000,000.00	7,125.00
3133ETNS2	FEDERAL FARM CREDIT BAN	4.506	100.0611	06/29/2027	10,000,000.00	10,000,000.00	10,006,110.00	10,000,000.00	6,110.00
3130ASDV8	FEDERAL HOME LOAN BANF	3.300	99.3783	06/28/2027	10,000,000.00	10,000,000.00	9,937,830.00	10,000,000.00	(62,170.00)
3133ET5H6	FEDERAL FARM CREDIT BAN	3.715	100.0053	06/23/2027	10,000,000.00	10,000,000.00	10,000,530.00	10,000,000.00	530.00
3130ASGU7	FEDERAL HOME LOAN BANF	3.095	99.6326	06/11/2027	10,000,000.00	10,044,523.52	9,963,260.00	10,183,200.00	(219,940.00)
3130AWBZ2	FEDERAL HOME LOAN BANF	4.000	100.3549	06/11/2027	8,260,000.00	8,271,237.42	8,289,314.74	8,297,913.40	(8,598.66)
3130AWBZ2	FEDERAL HOME LOAN BANF	4.055	100.3549	06/11/2027	10,000,000.00	10,007,629.26	10,035,490.00	10,025,600.00	9,890.00
3130B6JW7	FEDERAL HOME LOAN BANF	4.369	100.0599	05/21/2027	20,000,000.00	20,000,000.00	20,011,980.00	20,000,000.00	11,980.00
3133ERDS7	FEDERAL FARM CREDIT BAN	4.583	100.9928	05/06/2027	10,000,000.00	10,016,797.70	10,099,280.00	10,043,800.00	55,480.00
3130ARSF9	FEDERAL HOME LOAN BANF	3.000	99.1567	04/29/2027	10,000,000.00	10,000,000.00	9,915,670.00	10,000,000.00	(84,330.00)
3130ARPV7	FEDERAL HOME LOAN BANF	3.500	99.6030	04/28/2027	10,000,000.00	10,000,000.00	9,960,300.00	10,000,000.00	(39,700.00)
3133ENV9D	FEDERAL FARM CREDIT BAN	2.913	99.0336	04/26/2027	10,000,000.00	9,996,240.96	9,903,360.00	9,982,400.00	(79,040.00)
3133EN6V7	FEDERAL FARM CREDIT BAN	3.606	99.8119	04/26/2027	8,000,000.00	8,001,569.05	7,984,952.00	8,006,240.00	(21,288.00)
3133EN6V7	FEDERAL FARM CREDIT BAN	3.623	99.8119	04/26/2027	2,000,000.00	2,000,068.90	1,996,238.00	2,000,274.00	(4,036.00)
3133EN6V7	FEDERAL FARM CREDIT BAN	3.744	99.8119	04/26/2027	4,820,000.00	4,814,436.96	4,810,933.58	4,797,876.20	13,057.38
3130B5U71	FEDERAL HOME LOAN BANF	4.035	100.0599	04/08/2027	10,000,000.00	10,000,000.00	10,005,990.00	10,000,000.00	5,990.00
3130ARHX2	FEDERAL HOME LOAN BANF	3.000	99.2074	03/25/2027	10,000,000.00	10,000,000.00	9,920,740.00	10,000,000.00	(79,260.00)
3130ARHX2	FEDERAL HOME LOAN BANF	3.000	99.2074	03/25/2027	10,000,000.00	10,000,000.00	9,920,740.00	10,000,000.00	(79,260.00)
3130ARHX2	FEDERAL HOME LOAN BANF	3.000	99.2074	03/25/2027	10,000,000.00	10,000,000.00	9,920,740.00	10,000,000.00	(79,260.00)
3130AR6U0	FEDERAL HOME LOAN BANF	2.500	98.7435	03/22/2027	5,000,000.00	5,000,000.00	4,937,175.00	5,000,000.00	(62,825.00)
3134HBN64	FEDERAL HOME LOAN MOR'	4.515	100.0605	03/16/2027	10,000,000.00	10,000,000.00	10,006,050.00	10,000,000.00	6,050.00

3130B9YC8	FEDERAL HOME LOAN BAN	3.674	99.9992	02/26/2027	15,000,000.00	15,000,000.00	14,999,880.00	15,000,000.00	(120.00)
3130AQRQ8	FEDERAL HOME LOAN BAN	2.000	98.3727	02/25/2027	10,000,000.00	10,000,000.00	9,837,270.00	10,000,000.00	(162,730.00)
3130AQRH8	FEDERAL HOME LOAN BAN	2.000	98.3727	02/25/2027	5,000,000.00	5,000,000.00	4,918,635.00	5,000,000.00	(81,365.00)
3130AQRH8	FEDERAL HOME LOAN BAN	2.000	98.3727	02/25/2027	5,000,000.00	5,000,000.00	4,918,635.00	5,000,000.00	(81,365.00)
3130ALED2	FEDERAL HOME LOAN BAN	3.001	97.5218	02/24/2027	20,000,000.00	19,669,228.01	19,504,360.00	18,320,000.00	1,184,360.00
3130ALED2	FEDERAL HOME LOAN BAN	2.050	97.5218	02/24/2027	15,000,000.00	14,868,454.47	14,628,270.00	14,275,500.00	352,770.00
3130AL2X1	FEDERAL HOME LOAN BAN	3.001	97.4263	02/17/2027	10,000,000.00	9,824,676.49	9,742,630.00	9,057,500.00	685,130.00
3130AKYH3	FEDERAL HOME LOAN BAN	1.746	97.4707	02/10/2027	10,000,000.00	9,924,661.42	9,747,070.00	9,563,275.40	183,794.60
3130B8VQ2	FEDERAL HOME LOAN BAN	3.813	99.8593	02/10/2027	25,000,000.00	25,000,000.00	24,964,825.00	25,000,000.00	(35,175.00)
3130B9J43	FEDERAL HOME LOAN BAN	3.682	99.9987	01/29/2027	50,000,000.00	50,000,000.00	49,999,350.00	50,000,000.00	(650.00)
3130AQHS5	FEDERAL HOME LOAN BAN	1.984	98.2708	01/28/2027	10,000,000.00	9,977,713.10	9,827,080.00	9,866,500.00	(39,420.00)
3130AQHS5	FEDERAL HOME LOAN BAN	2.086	98.2708	01/28/2027	20,000,000.00	19,939,566.43	19,654,160.00	19,640,000.00	14,160.00
3130AQKM4	FEDERAL HOME LOAN BAN	1.750	98.3110	01/28/2027	11,250,000.00	11,250,000.00	11,059,987.50	11,250,000.00	(190,012.50)
3133ENLZ1	FEDERAL FARM CREDIT BA	1.860	98.3451	01/26/2027	10,000,000.00	9,993,744.22	9,834,510.00	9,962,090.00	(127,580.00)
3130B8Q96	FEDERAL HOME LOAN BAN	3.977	99.9819	01/25/2027	25,000,000.00	25,000,000.00	24,995,475.00	25,000,000.00	(4,525.00)
3130B8Q96	FEDERAL HOME LOAN BAN	3.977	99.9819	01/25/2027	50,000,000.00	50,000,000.00	49,990,950.00	50,000,000.00	(9,050.00)
3130B9FC9	FEDERAL HOME LOAN BAN	3.711	99.9989	01/21/2027	50,000,000.00	50,000,000.00	49,999,450.00	50,000,000.00	(550.00)
3133ETY35	FEDERAL FARM CREDIT BA	3.976	100.0066	01/20/2027	50,000,000.00	50,000,000.00	50,003,300.00	50,000,000.00	3,300.00
3130B95Z9	FEDERAL HOME LOAN BAN	3.683	99.9985	01/20/2027	50,000,000.00	50,000,000.00	49,999,250.00	50,000,000.00	(750.00)
3130AYPN0	FEDERAL HOME LOAN BAN	3.702	100.2435	01/15/2027	25,000,000.00	25,080,144.87	25,060,875.00	25,083,750.00	(22,875.00)
3133EWFN5	FEDERAL FARM CREDIT BA	3.700	99.9995	01/15/2027	50,000,000.00	50,000,000.00	49,999,750.00	50,000,000.00	(250.00)
3130B8L34	FEDERAL HOME LOAN BAN	3.987	100.0044	01/12/2027	50,000,000.00	50,000,000.00	50,002,200.00	50,000,000.00	2,200.00
3133ENKG4	FEDERAL FARM CREDIT BA	1.908	98.1862	01/11/2027	10,000,000.00	9,967,505.56	9,818,620.00	9,795,000.00	23,620.00
3134HBXW6	FEDERAL HOME LOAN MOR	4.428	100.0377	01/08/2027	10,000,000.00	10,000,000.00	10,003,770.00	10,000,000.00	3,770.00
3134HCEF2	FEDERAL HOME LOAN MOR	3.611	99.7259	01/05/2027	25,000,000.00	24,989,079.55	24,931,475.00	24,984,500.00	(53,025.00)
3130B8Z88	FEDERAL HOME LOAN BAN	3.788	99.9988	01/04/2027	50,000,000.00	50,000,000.00	49,999,400.00	50,000,000.00	(600.00)
3130AQAY9	FEDERAL HOME LOAN BAN	1.500	98.3049	12/30/2026	25,000,000.00	25,000,000.00	24,576,225.00	25,000,000.00	(423,775.00)
3130AQF65	FEDERAL HOME LOAN BAN	1.306	98.2039	12/21/2026	10,000,000.00	9,996,092.80	9,820,390.00	9,972,990.00	(152,600.00)
3133ERL66	FEDERAL FARM CREDIT BA	4.775	100.0771	12/18/2026	15,000,000.00	15,000,000.00	15,011,565.00	15,000,000.00	11,565.00
3133ERK75	FEDERAL FARM CREDIT BA	4.770	100.0834	12/16/2026	25,000,000.00	25,000,000.00	25,020,850.00	25,000,000.00	20,850.00
3130B46H9	FEDERAL HOME LOAN BAN	4.759	100.0763	12/16/2026	25,000,000.00	25,000,000.00	25,019,075.00	25,000,000.00	19,075.00
3130B46H9	FEDERAL HOME LOAN BAN	4.759	100.0763	12/16/2026	10,000,000.00	10,000,000.00	10,007,630.00	10,000,000.00	7,630.00
3133EN4G2	FEDERAL FARM CREDIT BA	3.923	100.0903	12/15/2026	25,000,000.00	25,002,693.02	25,022,575.00	25,015,250.00	7,325.00
3130ATVE4	FEDERAL HOME LOAN BAN	3.986	100.4685	12/11/2026	5,000,000.00	5,016,300.47	5,023,425.00	5,095,300.00	(71,875.00)
3130B3ZF3	FEDERAL HOME LOAN BAN	4.764	100.0745	12/11/2026	25,000,000.00	25,000,000.00	25,018,625.00	25,000,000.00	18,625.00
3130B3ZF3	FEDERAL HOME LOAN BAN	4.764	100.0745	12/11/2026	25,000,000.00	25,000,000.00	25,018,625.00	25,000,000.00	18,625.00
3135G1AB7	FEDERAL NATIONAL MORTC	4.758	100.0780	12/11/2026	5,000,000.00	5,000,000.00	5,003,900.00	5,000,000.00	3,900.00
3130APWW1	FEDERAL HOME LOAN BAN	1.503	98.5209	11/24/2026	20,000,000.00	19,999,609.13	19,704,180.00	19,997,000.00	(292,820.00)
3133ENEM8	FEDERAL FARM CREDIT BA	1.430	98.4828	11/23/2026	10,000,000.00	10,000,000.00	9,848,280.00	10,000,000.00	(151,720.00)
3133ERQ95	FEDERAL FARM CREDIT BA	4.502	100.0391	11/02/2026	25,000,000.00	25,000,000.00	25,009,775.00	25,000,000.00	9,775.00
3130ARUF6	FEDERAL HOME LOAN BAN	3.125	99.6144	10/29/2026	10,000,000.00	10,000,000.00	9,961,440.00	10,000,000.00	(38,560.00)
3134GW6C5	FEDERAL HOME LOAN MOR	3.122	98.2942	10/28/2026	15,000,000.00	14,814,454.71	14,744,130.00	13,566,000.00	1,178,130.00
3134GW4C7	FEDERAL HOME LOAN MOR	3.092	98.3021	10/27/2026	20,000,000.00	19,755,832.77	19,660,420.00	18,196,200.00	1,464,220.00
3134GW4C7	FEDERAL HOME LOAN MOR	3.488	98.3021	10/27/2026	5,000,000.00	4,929,004.50	4,915,105.00	4,482,650.00	432,455.00
3134GW4C7	FEDERAL HOME LOAN MOR	3.046	98.3021	10/27/2026	20,000,000.00	19,761,506.08	19,660,420.00	18,124,000.00	1,536,420.00
3133ETL62	FEDERAL FARM CREDIT BA	3.603	99.8283	10/27/2026	25,000,000.00	24,985,684.93	24,957,075.00	24,975,000.00	(17,925.00)
3133EN7A2	FEDERAL FARM CREDIT BA	3.827	99.6243	10/26/2026	4,300,000.00	4,295,459.40	4,283,844.90	4,270,115.00	13,729.90
3133ENBK5	FEDERAL FARM CREDIT BA	1.249	98.5417	10/20/2026	10,000,000.00	9,994,140.88	9,854,170.00	9,947,500.00	(93,330.00)
3133ENBK5	FEDERAL FARM CREDIT BA	1.340	98.5417	10/20/2026	10,000,000.00	9,989,321.09	9,854,170.00	9,905,000.00	(50,830.00)
3133ERWD9	FEDERAL FARM CREDIT BA	5.113	100.0703	10/02/2026	10,000,000.00	10,000,000.00	10,007,030.00	10,000,000.00	7,030.00
3130ANYN4	FEDERAL HOME LOAN BAN	1.000	98.6140	09/30/2026	10,000,000.00	10,000,000.00	9,861,400.00	10,000,000.00	(138,600.00)
3130AP5M3	FEDERAL HOME LOAN BAN	1.040	98.6483	09/28/2026	15,000,000.00	15,000,000.00	14,797,245.00	15,000,000.00	(202,755.00)
3130APAD7	FEDERAL HOME LOAN BAN	1.035	98.6525	09/28/2026	15,000,000.00	15,000,000.00	14,797,875.00	15,000,000.00	(202,125.00)
3130ATFH5	FEDERAL HOME LOAN BAN	3.941	99.9772	09/11/2026	5,000,000.00	4,996,094.94	4,998,860.00	4,965,237.80	33,622.20
3130ATHV2	FEDERAL HOME LOAN BAN	4.312	100.1953	09/11/2026	1,000,000.00	999,749.40	1,001,953.00	997,780.00	4,173.00
3133ET3Q8	FEDERAL FARM CREDIT BA	3.953	100.0006	09/10/2026	50,000,000.00	50,000,000.00	50,000,300.00	50,000,000.00	300.00
3133ET3Q8	FEDERAL FARM CREDIT BA	3.953	100.0006	09/10/2026	15,000,000.00	15,000,000.00	15,000,090.00	15,000,000.00	90.00
3130ANSC5	FEDERAL HOME LOAN BAN	1.000	98.8743	08/26/2026	15,000,000.00	15,000,000.00	14,831,145.00	15,000,000.00	(168,855.00)
3130ANTS9	FEDERAL HOME LOAN BAN	1.000	98.8743	08/26/2026	15,000,000.00	15,000,000.00	14,831,145.00	15,000,000.00	(168,855.00)
3130ANPF1	FEDERAL HOME LOAN BAN	1.000	98.8819	08/25/2026	10,000,000.00	10,000,000.00	9,888,190.00	10,000,000.00	(111,810.00)
3133ENH45	FEDERAL FARM CREDIT BA	3.137	99.7333	08/24/2026	5,000,000.00	4,999,781.61	4,986,665.00	4,997,799.50	(11,134.50)
3133ENH45	FEDERAL FARM CREDIT BA	3.294	99.7333	08/24/2026	5,000,000.00	4,996,879.37	4,986,665.00	4,968,600.00	18,065.00
3130ANMH0	FEDERAL HOME LOAN BAN	3.132	98.9581	08/20/2026	15,000,000.00	14,890,237.80	14,843,715.00	13,851,000.00	992,715.00
3130ANMH0	FEDERAL HOME LOAN BAN	1.100	98.9581	08/20/2026	10,000,000.00	10,000,000.00	9,895,810.00	10,000,000.00	(104,190.00)
3130ANMH0	FEDERAL HOME LOAN BAN	1.668	98.9581	08/20/2026	10,000,000.00	9,978,953.17	9,895,810.00	9,755,200.00	140,610.00
3130ANE48	FEDERAL HOME LOAN BAN	1.000	98.9432	08/17/2026	10,000,000.00	10,000,000.00	9,894,320.00	10,000,000.00	(105,680.00)
3130ANFD7	FEDERAL HOME LOAN BAN	1.000	99.0353	08/05/2026	10,000,000.00	10,000,000.00	9,903,530.00	10,000,000.00	(96,470.00)
3133END80	FEDERAL FARM CREDIT BA	2.873	99.7281	08/03/2026	10,000,000.00	10,004,039.97	9,972,810.00	10,047,600.00	(74,790.00)
3130ANAJ9	FEDERAL HOME LOAN BAN	1.000	99.1072	07/27/2026	15,000,000.00	15,000,000.00	14,866,080.00	15,000,000.00	(133,920.00)
3130ANAJ9	FEDERAL HOME LOAN BAN	1.000	99.1072	07/27/2026	10,000,000.00	10,000,000.00	9,910,720.00	10,000,000.00	(89,280.00)
3130ANBX7	FEDERAL HOME LOAN BAN	1.000	99.1456	07/22/2026	15,000,000.00	15,000,000.00	14,871,840.00	15,000,000.00	(128,160.00)
3130AN5K2	FEDERAL HOME LOAN BAN	4.366	99.3129	07/20/2026	2,375,000.00	2,356,255.65	2,358,681.38	2,143,081.25	215,600.13
3130AN3R9	FEDERAL HOME LOAN BAN	1.130	99.2035	07/20/2026	10,000,000.00	10,000,000.00	9,920,350.00	10,000,000.00	(79,650.00)
3133ENB66	FEDERAL FARM CREDIT BA	3.174	99.8031	07/20/2026	10,000,000.00	9,999,322.38	9,980,310.00	9,991,000.00	(10,690.00)

3130B83W0	FEDERAL HOME LOAN BAN	4.145	100.0018	07/15/2026	25,000,000.00	25,000,000.00	25,000,450.00	25,000,000.00	450.00
3133EMQ62	FEDERAL FARM CREDIT BAN	0.990	99.2121	07/13/2026	10,000,000.00	10,000,000.00	9,921,210.00	10,000,000.00	(78,790.00)
3133EMQ62	FEDERAL FARM CREDIT BAN	0.990	99.2121	07/13/2026	10,000,000.00	10,000,000.00	9,921,210.00	10,000,000.00	(78,790.00)
3133ETPE1	FEDERAL FARM CREDIT BAN	4.367	100.0089	07/09/2026	25,000,000.00	25,000,000.00	25,002,225.00	25,000,000.00	2,225.00
3130AN3B4	FEDERAL HOME LOAN BAN	1.020	99.2773	07/06/2026	15,000,000.00	15,000,000.00	14,891,595.00	15,000,000.00	(108,405.00)
3130ASDK2	FEDERAL HOME LOAN BAN	3.250	99.8630	06/29/2026	5,250,000.00	5,250,000.00	5,242,807.50	5,250,000.00	(7,192.50)
3130AMWT5	FEDERAL HOME LOAN BAN	1.050	99.3599	06/26/2026	15,000,000.00	15,000,000.00	14,903,985.00	15,000,000.00	(96,015.00)
3130AMT69	FEDERAL HOME LOAN BAN	1.070	99.3646	06/26/2026	10,000,000.00	10,000,000.00	9,936,460.00	10,000,000.00	(63,540.00)
31424WXD9	FEDERAL AGRICULTURAL M	4.354	100.0132	06/24/2026	15,000,000.00	15,000,000.00	15,001,980.00	15,000,000.00	1,980.00
3130AMMZ2	FEDERAL HOME LOAN BAN	1.000	99.4680	06/10/2026	5,000,000.00	5,000,000.00	4,973,400.00	5,000,000.00	(26,600.00)
3130AMS52	FEDERAL HOME LOAN BAN	1.000	99.4836	06/08/2026	15,000,000.00	15,000,000.00	14,922,540.00	15,000,000.00	(77,460.00)
3130AMJN3	FEDERAL HOME LOAN BAN	1.030	99.5779	05/26/2026	5,000,000.00	5,000,000.00	4,978,895.00	5,000,000.00	(21,105.00)
3130AMKB7	FEDERAL HOME LOAN BAN	1.050	99.5809	05/26/2026	15,000,000.00	15,000,000.00	14,937,135.00	15,000,000.00	(62,865.00)
3130AMME9	FEDERAL HOME LOAN BAN	1.000	99.5734	05/26/2026	10,000,000.00	10,000,000.00	9,957,340.00	10,000,000.00	(42,660.00)
3130B9LE8	FEDERAL HOME LOAN BAN	3.670	99.9989	05/26/2026	25,000,000.00	25,000,000.00	24,999,725.00	25,000,000.00	(275.00)
3130B7HM9	FEDERAL HOME LOAN BAN	4.365	100.0034	05/20/2026	25,000,000.00	25,000,000.00	25,000,850.00	25,000,000.00	850.00
3133EMZS4	FEDERAL FARM CREDIT BAN	0.900	99.6274	05/18/2026	5,000,000.00	5,000,000.00	4,981,370.00	5,000,000.00	(18,630.00)
3133ER3N9	FEDERAL FARM CREDIT BAN	4.403	100.0046	05/11/2026	25,000,000.00	25,000,000.00	25,001,150.00	25,000,000.00	1,150.00
3130B6Y26	FEDERAL HOME LOAN BAN	4.349	100.0007	05/08/2026	15,000,000.00	15,000,000.00	15,000,105.00	15,000,000.00	105.00
3130B6Y26	FEDERAL HOME LOAN BAN	4.349	100.0007	05/08/2026	25,000,000.00	25,000,000.00	25,000,175.00	25,000,000.00	175.00
3133ENUL2	FEDERAL FARM CREDIT BAN	3.110	99.9766	04/13/2026	10,000,000.00	10,000,000.00	9,997,660.00	10,000,000.00	(2,340.00)
---	---	3.751	99.6083	02/20/2028	4,166,709,000.00	4,164,195,949.64	4,150,292,667.81	4,154,539,762.10	(4,247,094.29)

Agency										
AGCY DISC										
Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Book Value	Market Value	Principal	Net Unrealized Gain/Loss	
313384CJ6	FEDERAL HOME LOAN BAN	3.651	96.6321	02/26/2027	50,000,000.00	48,386,375.00	48,316,050.00	48,318,125.00	(2,075.00)	
313384CJ6	FEDERAL HOME LOAN BAN	3.733	96.6321	02/26/2027	50,000,000.00	48,349,597.22	48,316,050.00	48,339,625.00	(23,575.00)	
313384CB3	FEDERAL HOME LOAN BAN	3.655	96.7034	02/19/2027	50,000,000.00	48,418,250.00	48,351,700.00	48,349,902.78	1,797.22	
313384BE8	FEDERAL HOME LOAN BAN	3.660	96.9170	01/29/2027	50,000,000.00	48,516,562.50	48,458,500.00	48,448,020.83	10,479.17	
313384AF6	FEDERAL HOME LOAN BAN	3.634	97.1510	01/06/2027	50,000,000.00	48,636,944.45	48,575,500.00	48,559,055.56	16,444.44	
313384AF6	FEDERAL HOME LOAN BAN	3.655	97.1510	01/06/2027	25,000,000.00	24,314,583.33	24,287,750.00	24,280,312.50	7,437.50	
313384AF6	FEDERAL HOME LOAN BAN	3.655	97.1510	01/06/2027	25,000,000.00	24,314,583.33	24,287,750.00	24,280,312.50	7,437.50	
313384AF6	FEDERAL HOME LOAN BAN	3.731	97.1510	01/06/2027	50,000,000.00	48,600,000.00	48,575,500.00	48,590,000.00	(14,500.00)	
313385M37	FEDERAL HOME LOAN BAN	3.731	97.8661	10/28/2026	50,000,000.00	48,947,083.34	48,933,050.00	48,881,902.78	51,147.22	
313385H25	FEDERAL HOME LOAN BAN	3.765	98.2016	09/25/2026	50,000,000.00	49,103,937.50	49,100,800.00	49,078,625.00	22,175.00	
313385F92	FEDERAL HOME LOAN BAN	3.609	98.2930	09/16/2026	25,000,000.00	24,592,250.00	24,573,250.00	24,478,177.08	95,072.92	
313385F76	FEDERAL HOME LOAN BAN	3.609	98.3133	09/14/2026	25,000,000.00	24,597,104.17	24,578,325.00	24,495,166.67	83,158.33	
313385E36	FEDERAL HOME LOAN BAN	3.625	98.4353	09/02/2026	50,000,000.00	49,251,388.89	49,217,650.00	48,634,027.78	583,622.22	
313385ZT6	FEDERAL HOME LOAN BAN	3.736	98.8433	07/24/2026	50,000,000.00	49,423,666.67	49,421,650.00	49,398,388.89	23,261.11	
313385ZB5	FEDERAL HOME LOAN BAN	3.737	99.0056	07/08/2026	15,000,000.00	14,852,387.50	14,850,840.00	14,653,562.50	197,277.50	
313385YZ3	FEDERAL HOME LOAN BAN	3.737	99.0259	07/06/2026	15,000,000.00	14,855,400.00	14,853,885.00	14,656,575.00	197,310.00	
313385XX9	FEDERAL HOME LOAN BAN	3.793	99.2908	06/10/2026	25,000,000.00	24,821,597.22	24,822,700.00	24,477,534.72	345,165.28	
313385WT9	FEDERAL HOME LOAN BAN	3.707	99.5750	05/13/2026	50,000,000.00	49,787,666.67	49,787,500.00	49,777,555.56	9,944.44	
---	FEDERAL HOME LOAN BAN	3.690	97.7833	11/05/2026	705,000,000.00	689,769,377.79	689,308,450.00	687,696,870.15	1,611,579.85	

Agency										
Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Book Value	Market Value	Principal	Net Unrealized Gain/Loss	
---	---	3.742	99.3489	12/15/2027	4,871,709,000.00	4,853,965,327.42	4,839,601,117.81	4,842,236,632.25	(2,635,514.44)	

Agency CMO										
FHLMC CMO										
Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Book Value	Market Value	Principal	Net Unrealized Gain/Loss	
3137HNZL5	FHR 5607 GJ	4.074	97.7212	05/15/2030	44,922,286.62	44,594,689.98	43,898,588.56	44,569,576.48	(670,987.91)	
3137HNZL5	FHR 5607 GJ	4.074	97.7212	05/15/2030	44,922,286.62	44,594,689.98	43,898,588.56	44,569,576.48	(670,987.91)	

Agency CMO										
FNMA CMO										
Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Book Value	Market Value	Principal	Net Unrealized Gain/Loss	
3136B2HA3	FNA 2018-M10 A2	5.208	98.5747	07/25/2028	8,976,056.21	8,745,920.75	8,848,120.75	8,532,863.47	315,257.29	
3136AW7J0	FNA 2017-M8 A2	3.448	98.9788	05/25/2027	9,106,151.10	9,080,086.39	9,013,156.44	8,992,324.21	20,832.24	
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Agency CMO

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Book Value	Market Value	Principal	Net Unrealized Gain/Loss
---	---	4.142	98.0237	09/07/2029	63,004,493.93	62,420,697.11	61,759,865.76	62,094,764.15	(334,898.39)

Agency MBS
FHLMC

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Book Value	Market Value	Principal	Net Unrealized Gain/Loss
3132XK6K8	FH WN5373	3.948	98.5516	10/01/2030	50,000,000.00	50,000,000.00	49,275,781.50	50,000,000.00	(724,218.50)
3132XK6K8	FH WN5373	3.994	98.5516	10/01/2030	25,000,000.00	24,953,660.55	24,637,890.75	24,953,125.00	(315,234.25)
3132XF6Q6	FH WN1778	3.940	98.8196	10/01/2030	21,485,000.00	21,422,886.86	21,231,392.99	21,422,055.66	(190,662.67)
3132XFYS1	FH WN1620	3.906	98.5552	08/01/2030	25,580,000.00	25,545,416.00	25,210,422.21	25,542,029.69	(331,607.48)
3132XFZP6	FH WN1649	4.072	98.3403	08/01/2030	30,000,000.00	29,789,220.11	29,502,076.80	29,770,312.50	(268,235.70)
3132XFZP6	FH WN1649	3.919	98.3403	08/01/2030	15,210,000.00	15,148,189.32	14,957,552.94	15,144,050.39	(186,497.45)
3132XFX9	FH WN1594	4.201	98.6890	07/01/2030	25,000,000.00	24,784,091.71	24,672,259.50	24,752,929.69	(80,670.19)
3132XFX9	FH WN1594	4.075	98.6890	07/01/2030	25,000,000.00	24,901,884.59	24,672,259.50	24,888,671.88	(216,412.38)
3132XFX9	FH WN1594	4.075	98.6890	07/01/2030	25,000,000.00	24,901,884.59	24,672,259.50	24,888,671.88	(216,412.38)
3132XFX9	FH WN1594	4.069	98.6890	07/01/2030	29,955,000.00	29,844,405.61	29,562,301.33	29,829,797.46	(267,496.13)
3132XFY8	FH WN1626	4.000	98.8441	07/01/2030	25,000,000.00	24,923,327.21	24,711,031.50	24,916,015.63	(204,984.13)
3132XK4S3	FH WN5332	4.130	98.9098	07/01/2030	33,050,000.00	33,037,958.79	32,689,698.48	33,037,089.84	(347,391.36)
3132XK2A4	FH WN5268	4.194	99.2628	06/01/2030	35,293,000.00	35,198,060.68	35,032,826.00	35,184,088.01	(151,262.01)
3132XKZ91	FH WN5267	4.195	99.2568	06/01/2030	28,034,000.00	27,957,633.04	27,825,658.60	27,946,393.75	(120,735.15)
3132XHSF2	FH WN3217	3.949	95.6726	06/01/2030	48,470,233.50	46,832,862.05	46,372,755.88	46,616,625.74	(243,869.86)
3132XHSF2	FH WN3217	3.933	95.6726	06/01/2030	29,082,140.10	28,115,891.26	27,823,653.53	27,987,015.76	(163,362.23)
3132XHSF2	FH WN3217	3.948	95.6726	06/01/2030	14,095,143.90	13,619,073.85	13,485,197.41	13,557,766.54	(72,569.13)
3132XFXA1	FH WN1572	4.119	98.7985	05/01/2030	23,506,000.00	23,378,424.85	23,223,566.01	23,359,087.50	(135,521.49)
3132XFWN4	FH WN1552	4.315	99.7270	04/01/2030	17,369,000.00	17,280,636.77	17,322,584.19	17,263,157.66	58,426.53
3132XKZH3	FH WN5243	4.362	98.8116	04/01/2030	15,000,000.00	14,793,484.80	14,821,739.55	14,753,906.25	67,833.30
3132XKZH3	FH WN5243	4.206	98.8116	04/01/2030	5,548,000.00	5,501,398.65	5,482,067.40	5,494,253.75	(12,186.35)
3142FEDK3	FH WR1005	4.277	99.7716	04/01/2030	10,000,000.00	9,979,593.86	9,977,158.40	9,976,171.88	986.52
3132XFWR5	FH WN1555	4.114	99.3253	04/01/2030	16,156,000.00	16,141,243.18	16,046,988.68	16,138,960.47	(91,971.79)
3132XKZQ3	FH WN5250	4.130	98.4447	04/01/2030	50,000,000.00	49,536,536.29	49,222,363.00	49,464,843.75	(242,480.75)
3132XKZQ3	FH WN5250	4.130	98.4447	04/01/2030	50,000,000.00	49,536,536.29	49,222,363.00	49,464,843.75	(242,480.75)
3132XKZQ3	FH WN5250	4.061	98.4447	04/01/2030	25,000,000.00	24,828,276.46	24,611,181.50	24,803,710.94	(192,529.44)
3132XKZQ3	FH WN5250	4.053	98.4447	04/01/2030	23,341,000.00	23,187,483.19	22,977,983.50	23,165,942.50	(187,959.00)
3132XDCY7	FH WA4486	4.082	98.6353	04/01/2030	14,660,104.44	14,549,669.82	14,460,036.53	14,535,837.14	(75,800.62)
3132XFDW6	FH WN1543	4.368	100.1079	03/01/2030	14,314,000.00	14,314,000.00	14,329,445.38	14,314,000.00	15,445.38
3132XKY84	FH WN5234	4.070	98.7726	03/01/2030	11,200,000.00	11,160,617.13	11,062,534.78	11,154,062.50	(91,527.72)
3132XK3D7	FH WN5295	3.966	98.9244	03/01/2030	21,840,000.00	21,840,000.00	21,605,083.28	21,840,000.00	(234,916.72)
3132XK3G0	FH WN5298	3.946	98.8221	03/01/2030	11,410,000.00	11,380,474.58	11,275,607.20	11,376,572.27	(100,965.07)
3132XFYA0	FH WN1604	4.013	98.6153	03/01/2030	28,850,000.00	28,645,421.30	28,450,504.82	28,619,384.01	(168,879.19)
3132XDSC0	FH WA4480	4.039	99.1283	03/01/2030	19,621,491.32	19,567,810.29	19,450,448.82	19,560,940.62	(110,491.80)
3132XKY35	FH WN5229	4.133	99.8909	02/01/2030	7,300,000.00	7,295,825.30	7,292,037.82	7,295,152.34	(3,114.52)
3132XK2Q9	FH WN5282	4.015	99.0412	02/01/2030	25,770,000.00	25,770,000.00	25,522,920.07	25,770,000.00	(247,079.93)
3132XK2K2	FH WN5277	3.972	98.8645	01/01/2030	33,000,000.00	32,928,458.25	32,625,279.39	32,917,500.00	(292,220.61)
3132XK2K2	FH WN5277	3.990	98.8645	01/01/2030	31,114,000.00	31,026,244.33	30,760,695.24	31,013,122.58	(252,427.34)
3132XFX29	FH WN1596	3.965	99.0158	01/01/2030	52,288,000.00	52,288,000.00	51,773,370.00	52,288,000.00	(514,630.00)
3132XK2S5	FH WN5284	3.943	98.9350	12/01/2029	10,875,000.00	10,864,259.65	10,759,186.58	10,862,680.66	(103,494.08)
3132XDUC5	FH WA4482	4.027	99.1871	12/01/2029	15,221,410.73	15,188,975.90	15,097,678.92	15,184,546.37	(86,867.45)
3132XKV38	FH WN5133	4.382	99.8296	11/01/2029	6,250,000.00	6,206,509.63	6,239,350.31	6,190,673.83	48,676.48
3132XFU00	FH WN1494	4.669	99.1367	11/01/2029	11,000,000.00	10,758,251.93	10,905,031.50	10,679,453.13	225,578.37
3142FFGV3	FH WR2011	4.378	99.2983	11/01/2029	25,000,000.00	24,873,526.67	24,824,578.00	24,838,867.19	(14,289.19)
3142FFGV3	FH WR2011	4.218	99.2983	11/01/2029	15,000,000.00	15,000,000.00	14,894,746.80	15,000,000.00	(105,253.20)
3132XFJ58	FH WN1183	4.059	97.7812	10/01/2029	7,470,000.00	7,344,098.44	7,304,252.50	7,290,253.13	13,999.37
3132XFUA4	FH WN1476	4.332	99.3426	10/01/2029	25,000,000.00	24,819,761.17	24,835,656.75	24,777,343.75	58,313.00
3132XKV87	FH WN5138	4.719	98.8933	10/01/2029	15,000,000.00	14,656,042.67	14,833,999.05	14,541,210.94	292,788.11
3132XKV87	FH WN5138	4.239	98.8933	10/01/2029	23,833,000.00	23,627,225.26	23,569,246.62	23,584,429.26	(15,182.64)
3132XFRX8	FH WN1401	4.241	98.7233	09/01/2029	17,875,000.00	17,683,981.62	17,646,783.80	17,603,383.79	43,400.01
3132XFR91	FH WN1411	4.474	99.5010	09/01/2029	20,000,000.00	19,750,098.04	19,900,196.60	19,647,656.25	252,540.35
3132XFR91	FH WN1411	4.633	99.5010	09/01/2029	15,000,000.00	14,740,126.99	14,925,147.45	14,636,718.75	288,428.70
3132XFR91	FH WN1411	4.370	99.5010	09/01/2029	11,500,000.00	11,391,425.96	11,442,613.05	11,349,960.94	92,652.11
3132XKUQ8	FH WN5090	4.392	99.0832	09/01/2029	20,000,000.00	19,708,848.58	19,816,646.80	19,597,656.25	218,990.55
3132XKUQ8	FH WN5090	4.352	99.0832	09/01/2029	32,000,000.00	31,573,053.30	31,706,634.88	31,410,000.00	296,634.88
3132XKTE7	FH WN5048	4.513	98.8617	08/01/2029	11,495,000.00	11,314,355.94	11,364,150.00	11,266,896.09	97,253.91
3132XKSS7	FH WN5028	3.886	98.9563	07/01/2029	24,971,000.00	24,971,000.00	24,710,370.18	24,971,000.00	(260,629.82)
3132XKS65	FH WN5040	3.845	98.8557	07/01/2029	27,733,000.00	27,681,285.49	27,415,645.73	27,676,667.34	(261,021.61)
3132XKR25	FH WN5004	4.439	99.3242	06/01/2029	22,870,000.00	22,755,153.69	22,715,434.93	22,696,688.28	18,746.65
3132WWJ0	FH WA3276	4.668	100.9675	02/01/2029	14,569,524.21	14,547,027.79	14,710,482.17	14,533,100.41	177,381.77
3132XG2H8	FH WN2575	4.428	100.4417	02/01/2029	33,705,000.00	33,857,530.73	33,853,874.31	33,947,254.69	(93,380.38)
3132XGYU4	FH WN2522	4.779	100.2389	12/01/2028	10,000,000.00	9,935,358.73	10,023,886.60	9,884,375.00	139,511.60
3137FKSH0	FHMS K-086 A2	3.795	99.3004	11/25/2028	11,187,000.00	11,186,798.83	11,108,734.07	11,186,776.26	(78,042.19)
3137FJZ93	FHMS K-084 A2	3.770	99.1366	10/25/2028	16,255,000.00	16,233,442.68	16,114,660.34	16,230,942.60	(116,282.26)
3132XGX35	FH WN2497	4.611	100.4777	10/01/2028	28,340,000.00	28,260,618.50	28,475,368.28	28,187,229.69	288,138.59
3137FJYH6	FHMS K-W07 A2	5.264	98.6569	09/25/2028	16,627,402.00	16,058,671.77	16,404,082.86	15,471,927.46	932,155.40

3137FGZH1	FHMS K-W06 A2	5.290	98.7909	06/25/2028	23,691,904.75	23,034,256.15	23,405,455.64	22,277,794.19	1,127,661.46
3132XFLR7	FH WN1235	4.690	99.7915	01/01/2028	20,000,000.00	19,910,578.61	19,958,294.20	19,760,937.50	197,356.70
3132XFLR7	FH WN1235	4.333	99.7915	01/01/2028	10,000,000.00	9,982,248.52	9,979,147.10	9,953,125.00	26,022.10
3132XGRH1	FH WN2287	3.945	98.7104	11/01/2027	24,072,754.25	24,003,954.27	23,762,307.68	23,865,879.02	(103,571.34)
3132XGRH1	FH WN2287	4.073	98.7104	11/01/2027	24,072,754.25	23,977,964.68	23,762,307.68	23,804,756.79	(42,449.12)
3132XGQ74	FH WN2277	4.062	99.0942	11/01/2027	9,629,101.70	9,592,427.71	9,541,884.67	9,519,269.76	22,614.91
3137FBBX3	FHMS K-068 A2	4.548	98.9771	08/25/2027	9,525,000.00	9,369,031.89	9,427,564.77	9,120,187.50	307,377.27
3137F2LJ3	FHMS K-066 A2	3.111	99.0411	06/25/2027	10,978,036.51	10,975,549.64	10,872,769.00	10,967,744.60	(94,975.61)
3137BXQY1	FHMS K-064 A2	3.154	99.2859	03/25/2027	1,000,000.00	1,000,337.26	992,859.33	1,001,760.00	(8,900.67)
3137BXSU3	FHMS K-IR2 A2	4.545	99.0894	03/25/2027	15,000,000.00	14,816,451.28	14,863,416.15	14,389,453.20	473,962.95
3137BXSU3	FHMS K-IR2 A2	3.677	99.0894	03/25/2027	37,500,000.00	37,270,026.29	37,158,540.38	37,201,171.88	(42,631.51)
3137BYLD0	FHMS K-L01 A2E	4.184	99.1308	02/25/2027	15,000,000.00	14,897,175.45	14,869,616.70	14,494,950.00	374,666.70
3137BVZ82	FHMS K-063 A2	3.782	99.2240	01/25/2027	9,870,182.06	9,832,373.86	9,793,585.69	9,816,975.61	(23,389.92)
3137BTUM1	FHMS K-061 A2	4.501	99.4885	11/25/2026	8,491,269.24	8,439,104.05	8,447,840.30	8,140,494.91	307,345.40
3137BTUM1	FHMS K-061 A2	4.561	99.4885	11/25/2026	8,019,532.06	7,967,152.24	7,978,515.84	7,718,960.00	259,555.84
3132XDAU7	FH WA4418	4.107	98.6389	11/01/2026	13,853,546.26	13,681,177.91	13,664,990.91	13,367,048.68	297,942.23
3137FQXJ7	FHMS K-737 A2	4.358	99.2598	10/25/2026	2,035,000.00	2,016,680.34	2,019,937.83	1,986,748.23	33,189.60
3137FQXJ7	FHMS K-737 A2	4.358	99.2598	10/25/2026	50,000,000.00	49,549,885.73	49,629,922.00	48,814,453.13	815,468.87
3137FQXJ7	FHMS K-737 A2	4.358	99.2598	10/25/2026	50,000,000.00	49,549,885.73	49,629,922.00	48,814,453.13	815,468.87
3137BSRE5	FHMS K-059 A2	4.148	99.4472	09/25/2026	10,366,345.20	10,319,647.69	10,309,044.19	10,202,751.31	106,292.88
3137BSP72	FHMS K-058 A2	4.465	99.3911	08/25/2026	15,000,000.00	14,906,469.04	14,908,658.55	14,589,843.75	318,814.80
3137BSP72	FHMS K-058 A2	4.142	99.3911	08/25/2026	20,975,000.00	20,865,539.96	20,847,274.21	20,521,907.23	325,366.98
3137BSP72	FHMS K-058 A2	4.251	99.3911	08/25/2026	42,473,000.00	42,236,654.93	42,214,363.64	41,490,811.88	723,551.76
3137FQ3P6	FHMS K-C06 A2	4.291	99.3681	08/25/2026	9,777,070.20	9,719,995.92	9,715,291.04	9,604,443.89	110,847.16
3137BRQJ7	FHMS K-057 A2	4.657	99.5196	07/25/2026	12,147,768.15	12,090,010.38	12,089,411.85	11,596,847.88	492,563.97
3137FNWX4	FHMS K-736 A2	3.655	99.5215	07/25/2026	8,419,230.00	8,393,356.47	8,378,945.92	8,001,557.26	377,388.66
3137FNWX4	FHMS K-736 A2	4.170	99.5215	07/25/2026	40,530,173.22	40,357,047.12	40,336,245.66	39,615,078.11	721,167.56
3137BQYS0	FHMS K-056 A2	4.186	99.6823	05/25/2026	12,950,976.78	12,933,558.23	12,909,832.30	12,711,181.35	198,650.95
3137FMU67	FHMS K-735 A2	3.518	99.6821	05/25/2026	9,127,372.20	9,122,783.78	9,098,354.18	8,913,092.87	185,261.31
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Agency MBS
FNMA

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Book Value	Market Value	Principal	Net Unrealized Gain/Loss
3140Q2F29	FN BZ6484	4.261	98.0340	03/01/2031	18,633,000.00	18,279,188.21	18,266,681.00	18,277,808.44	(11,127.44)
3140Q04W9	FN BZ5336	3.943	98.7390	12/01/2030	23,400,000.00	23,371,695.26	23,104,932.08	23,369,835.95	(264,903.87)
3140Q1CP3	FN BZ5477	4.055	98.7790	11/01/2030	8,909,000.00	8,861,876.35	8,800,224.14	8,858,190.86	(57,966.72)
3140Q1CN8	FN BZ5476	4.055	98.7790	11/01/2030	13,860,000.00	13,786,688.32	13,690,774.11	13,780,954.69	(90,180.58)
3140Q1GR5	FN BZ5607	3.972	98.3794	11/01/2030	38,220,000.00	37,997,836.97	37,600,595.98	37,981,125.00	(380,529.02)
3140Q1D72	FN BZ5525	3.987	98.4581	11/01/2030	24,750,000.00	24,616,025.36	24,368,371.34	24,605,947.27	(237,559.94)
3140Q06B3	FN BZ5365	3.953	98.9476	11/01/2030	34,527,000.00	34,450,893.62	34,163,640.27	34,446,077.34	(282,437.07)
3140Q1C40	FN BZ5490	3.955	98.6526	11/01/2030	25,000,000.00	24,926,853.34	24,663,151.00	24,921,875.00	(258,724.00)
3140Q1JH4	FN BZ5663	4.094	98.2740	11/01/2030	28,849,000.00	28,505,417.83	28,351,070.01	28,483,879.84	(132,809.83)
3140Q0U42	FN BZ5102	4.031	98.6586	10/01/2030	47,851,000.00	47,538,958.40	47,209,114.72	47,507,070.94	(297,956.22)
3140Q03R1	FN BZ5307	3.870	98.6379	10/01/2030	25,000,000.00	24,937,530.40	24,659,464.00	24,931,640.63	(272,176.63)
3140Q0UZ3	FN BZ5099	3.848	98.8109	10/01/2030	32,630,000.00	32,630,000.00	32,241,986.55	32,630,000.00	(388,013.45)
3140Q0XF4	FN BZ5177	3.987	99.3910	10/01/2030	6,580,000.00	6,580,000.00	6,539,929.97	6,580,000.00	(40,070.03)
3140Q0L91	FN BZ4851	3.978	99.1561	09/01/2030	25,000,000.00	25,000,000.00	24,789,013.75	25,000,000.00	(210,986.25)
3140Q0MF6	FN BZ4857	3.996	99.2192	09/01/2030	10,526,000.00	10,524,531.79	10,443,813.41	10,524,355.31	(80,541.90)
3140Q0P30	FN BZ4941	3.972	99.1764	09/01/2030	7,485,000.00	7,471,128.11	7,423,356.08	7,469,503.71	(46,147.63)
3140Q0FN7	FN BZ4672	3.975	99.3732	09/01/2030	32,175,000.00	32,175,000.00	31,973,333.54	32,175,000.00	(201,666.47)
3140Q0FZ0	FN BZ4683	4.107	99.6451	09/01/2030	13,509,000.00	13,503,783.54	13,461,061.96	13,503,195.32	(42,133.36)
3140Q0HM7	FN BZ4735	4.062	99.5025	09/01/2030	16,530,000.00	16,529,408.54	16,447,761.60	16,529,354.30	(81,592.70)
3140Q0SN3	FN BZ5024	4.052	99.4638	09/01/2030	6,050,000.00	6,050,000.00	6,017,556.88	6,050,000.00	(32,443.13)
3140Q0CZ3	FN BZ4587	4.250	100.2437	08/01/2030	9,750,000.00	9,721,211.67	9,773,759.68	9,716,865.23	56,894.45
3140Q0AY8	FN BZ4522	4.192	99.8832	08/01/2030	20,933,850.00	20,894,450.15	20,909,393.40	20,888,874.93	20,518.47
3140NYUL3	FN BZ4186	4.200	100.0089	08/01/2030	10,601,000.00	10,593,744.63	10,601,939.14	10,592,717.97	9,221.17
3140NY4W8	FN BZ4436	3.922	99.2222	08/01/2030	8,283,000.00	8,283,000.00	8,218,576.98	8,283,000.00	(64,423.02)
3140NYN64	FN BZ4012	4.074	99.3834	07/01/2030	8,345,000.00	8,307,692.25	8,293,546.07	8,301,971.09	(8,425.02)
3140NY3N9	FN BZ4404	4.069	99.7130	07/01/2030	7,048,000.00	7,041,695.00	7,027,772.59	7,040,841.88	(13,069.29)
3140NYN49	FN BZ4010	4.104	99.3834	07/01/2030	12,805,000.00	12,759,808.86	12,726,046.42	12,754,480.27	(28,433.85)
3140NYNY3	FN BZ4006	4.104	99.3834	07/01/2030	18,760,000.00	18,693,792.61	18,644,328.84	18,685,985.94	(41,657.10)
3140NYMU2	FN BZ3970	4.106	99.6576	05/01/2030	18,485,000.00	18,426,059.38	18,421,700.52	18,417,125.39	4,575.13
3140NYKT7	FN BZ3905	4.067	99.6793	05/01/2030	10,000,000.00	9,982,361.13	9,967,926.50	9,979,687.50	(11,761.00)
3140NXV72	FN BZ3433	4.213	100.1723	04/01/2030	12,855,000.00	12,855,000.00	12,877,153.28	12,855,000.00	22,153.28
3140NX7M9	FN BZ3599	4.344	100.0568	04/01/2030	35,880,000.00	35,584,072.44	35,900,395.27	35,514,192.21	386,203.06
3140NXWN9	FN BZ3352	4.382	100.9761	03/01/2030	41,362,000.00	41,317,049.49	41,765,746.89	41,305,450.37	460,296.52
3140HXL65	FN BL5748	3.918	94.4412	02/01/2030	12,792,518.90	12,232,575.75	12,081,406.19	12,157,890.04	(76,483.85)
3140NWVP7	FN BZ2421	1.440	101.0328	12/01/2029	31,354,000.00	31,354,000.00	31,677,827.56	31,354,000.00	323,827.56
3140NWVP7	FN BZ2421	4.498	101.0328	12/01/2029	20,000,000.00	19,917,733.12	20,206,562.20	19,889,062.50	317,499.70
3140NW2N4	FN BZ2580	4.589	101.0672	12/01/2029	30,144,000.00	29,941,083.59	30,465,701.59	29,870,820.00	594,881.59

3140NWPY5	FN BZ2238	4.376	100.8270	11/01/2029	9,870,000.00	9,849,650.38	9,951,624.90	9,842,240.63	109,384.27
3140NWHV0	FN BZ2043	4.334	98.8501	11/01/2029	20,000,000.00	19,644,328.23	19,770,025.60	19,566,406.25	203,619.35
3140LHHC7	FN BS6526	3.976	97.8781	10/01/2029	25,000,000.00	24,617,502.99	24,469,530.25	24,573,242.19	(103,711.94)
3140NWXG41	FN BZ2018	3.891	98.8716	10/01/2029	57,415,000.00	57,074,265.72	56,767,103.30	57,029,242.97	(262,139.67)
3140NWXG90	FN BZ2023	4.497	99.6297	10/01/2029	15,000,000.00	14,742,938.42	14,944,458.45	14,640,234.38	304,224.07
3140NWXEX9	FN BZ1949	4.468	99.6680	10/01/2029	3,444,000.00	3,397,456.10	3,432,566.16	3,380,097.66	52,468.50
3140NWKR5	FN BZ2103	4.517	99.9923	10/01/2029	15,000,000.00	14,781,771.33	14,998,848.75	14,711,132.81	287,715.94
3140HVB60	FN BL3660	4.458	95.6501	08/01/2029	24,225,584.00	23,006,698.03	23,171,783.21	22,398,255.77	773,527.44
3140HUNU6	FN BL3102	4.474	95.5182	08/01/2029	21,561,429.00	20,430,863.54	20,595,089.95	19,860,939.74	734,150.22
3140HUNU6	FN BL3102	4.139	95.5182	08/01/2029	4,701,253.98	4,495,836.47	4,490,553.42	4,395,488.83	95,064.59
3140HUNU6	FN BL3102	4.396	95.5182	08/01/2029	23,976,309.05	22,764,812.31	22,901,740.03	22,164,037.25	737,702.78
3140LGYA4	FN BS6104	3.874	99.0918	08/01/2029	21,190,000.00	21,154,972.58	20,997,549.67	21,151,924.22	(154,374.55)
3138LSYU8	FN AM5222	4.323	100.1991	07/01/2029	27,853,299.70	27,853,299.70	27,908,758.68	27,853,299.70	55,458.98
3140NVFJ1	FN BZ1068	4.555	101.5896	06/01/2029	10,000,000.00	10,000,000.00	10,158,961.40	10,000,000.00	158,961.40
3140NVFJ1	FN BZ1068	4.555	101.5896	06/01/2029	15,000,000.00	15,000,000.00	15,238,442.10	15,000,000.00	238,442.10
3140NVE37	FN BZ1053	4.596	101.6702	06/01/2029	15,770,000.00	15,770,000.00	16,033,396.22	15,770,000.00	263,396.22
3140NU4W6	FN BZ0836	4.606	101.6601	05/01/2029	16,365,000.00	16,365,000.00	16,636,675.37	16,365,000.00	271,675.37
3140NU6F1	FN BZ0869	4.623	101.6343	04/01/2029	32,230,000.00	32,205,428.44	32,756,735.21	32,189,712.50	567,022.71
3140NUPT0	FN BZ0433	4.580	100.3755	03/01/2029	25,000,000.00	24,769,999.31	25,093,638.50	24,609,375.00	484,488.50
3140NUPT0	FN BZ0433	4.612	100.3755	03/01/2029	25,681,000.00	25,416,001.24	25,777,420.34	25,236,598.32	540,822.02
3140NURK7	FN BZ0489	4.552	101.5020	02/01/2029	25,000,000.00	25,000,000.00	25,375,509.00	25,000,000.00	375,509.00
3140NURK7	FN BZ0489	4.636	101.5020	02/01/2029	16,000,000.00	15,964,717.46	16,240,325.76	15,942,500.00	297,825.76
3140NUNR6	FN BZ0399	4.670	101.5007	02/01/2029	14,979,842.10	14,943,555.02	15,204,638.75	14,916,645.89	287,992.86
3140LLKK6	FN BS9297	5.110	100.9205	10/01/2028	21,050,000.00	20,722,805.52	21,243,769.04	20,402,054.69	841,714.35
3140LLZT1	FN BS9753	5.092	102.4634	10/01/2028	20,000,000.00	19,972,994.30	20,492,681.40	19,946,875.00	545,806.40
3136B3XY1	FNA 2019-M1 A2	4.441	98.7710	09/25/2028	10,563,603.15	10,429,275.45	10,433,778.05	10,377,914.86	55,863.19
3140LLB83	FN BS9062	5.049	101.0346	09/01/2028	20,000,000.00	19,744,384.06	20,206,917.20	19,481,250.00	725,667.20
3140LLMH1	FN BS9359	5.051	101.7371	08/01/2028	15,874,000.00	15,790,029.16	16,149,747.57	15,699,758.05	449,989.52
3136BQDE6	FNA 2023-M6 A2	4.724	99.9297	07/25/2028	22,912,675.25	22,678,786.14	22,896,558.02	22,439,206.30	457,351.72
3140LKKW2	FN BS8408	4.658	100.8048	06/01/2028	12,003,000.00	11,939,757.17	12,099,597.26	11,878,750.20	220,847.06
3140LKYQ0	FN BS8818	4.526	99.6722	06/01/2028	25,000,000.00	24,719,999.31	24,918,059.25	24,363,281.25	554,778.00
3140LKU84	FN BS8706	4.510	100.0279	06/01/2028	25,000,000.00	24,769,522.53	25,006,968.50	24,478,515.63	528,452.87
3140LKJP9	FN BS8369	4.649	99.7769	05/01/2028	16,850,000.00	16,758,243.02	16,812,415.57	16,657,804.69	154,610.88
3140LKM6	FN BS8367	4.651	100.3380	05/01/2028	14,563,000.00	14,434,542.35	14,612,224.69	14,304,734.30	307,490.39
3140LKJC8	FN BS8358	4.074	100.1086	04/01/2028	24,459,000.00	24,459,000.00	24,485,569.81	24,459,000.00	26,569.81
3140LBU27	FN BS1500	4.591	94.4930	03/01/2028	29,612,500.00	27,800,362.18	27,981,725.41	26,109,896.48	1,871,828.93
3140LBU27	FN BS1500	3.741	94.4930	03/01/2028	20,000,000.00	19,053,435.77	18,898,590.40	18,286,718.75	611,871.65
3140LBP64	FN BS1344	4.165	94.4838	03/01/2028	20,000,000.00	18,923,644.78	18,896,755.20	18,017,968.75	878,786.45
3140LHSB7	FN BS6813	4.363	100.1454	02/01/2028	19,478,000.00	19,471,207.94	19,506,316.14	19,459,739.38	46,576.76
3140LJS23	FN BS7736	4.416	100.1295	02/01/2028	20,000,000.00	19,899,760.28	20,025,903.40	19,731,250.00	294,653.40
3140LJS23	FN BS7736	4.071	100.1295	02/01/2028	15,000,000.00	15,000,000.00	15,019,427.55	15,000,000.00	19,427.55
3140LJS23	FN BS7736	4.078	100.1295	02/01/2028	10,000,000.00	10,000,000.00	10,012,951.70	10,000,000.00	12,951.70
3140LHVX5	FN BS6929	4.280	100.2114	11/01/2027	31,100,000.00	31,066,765.68	31,165,752.55	30,996,738.28	169,014.27
3136BML55	FNA 2022-M11 A2	4.554	98.2470	10/25/2027	20,554,912.80	20,252,402.44	20,194,576.96	19,583,898.72	610,678.24
3138LKZ34	FN AN7061	6.197	97.7797	10/01/2027	12,800,000.00	12,480,229.78	12,515,803.14	12,028,000.00	487,803.14
3136AY6X6	FNA 2017-M15 A2	4.609	98.7499	09/25/2027	12,763,722.29	12,593,464.15	12,604,157.51	12,247,688.92	356,468.59
3138LHUZ5	FN AN5099	3.076	99.0087	04/01/2027	22,895,224.00	22,890,620.91	22,668,258.84	22,873,759.71	(205,500.88)
3138LHDY7	FN AN4618	3.829	98.9162	04/01/2027	9,840,769.73	9,762,820.93	9,734,114.29	9,740,824.42	(6,710.13)
3138LG4R4	FN AN4431	3.647	99.2867	01/01/2027	42,620,000.00	42,406,267.19	42,315,970.23	42,315,333.59	636.64
3138LGMP8	FN AN3965	3.805	99.0977	01/01/2027	15,118,305.45	15,019,918.04	14,981,890.72	14,983,067.48	(1,176.77)
3140HV2G8	FN BL4374	4.291	98.7724	10/01/2026	21,300,000.00	21,052,669.78	21,038,526.53	19,947,117.19	1,091,409.34
3136AS4R4	FNA 2016-M7 A2	4.574	99.5112	09/25/2026	8,194,256.88	8,144,523.62	8,154,200.48	8,017,752.58	136,447.90
3138LEVL2	FN AN2418	5.290	99.0122	09/01/2026	15,000,000.00	14,846,602.99	14,851,831.95	14,354,328.92	497,503.03
3138LETC5	FN AN2346	4.438	99.2630	08/01/2026	8,087,002.90	8,041,543.86	8,027,401.77	7,908,520.26	118,881.51
3138LENE7	FN AN2188	3.543	99.3957	07/01/2026	9,484,332.60	9,473,192.76	9,427,016.41	9,302,055.58	124,960.83
3138LECC3	FEDERAL NATIONAL MORTG	3.902	99.3748	07/01/2026	4,000,000.00	3,982,702.96	3,974,991.64	3,963,125.00	11,866.64
3138LD5W9	FN AN1760	4.176	99.5187	06/01/2026	15,000,000.00	14,982,437.24	14,927,800.95	14,582,812.50	344,988.45
3136AR5S3	FNA 2016-M5 A2	4.816	99.7213	04/25/2026	2,851,365.35	2,851,365.35	2,843,419.77	2,799,795.73	43,624.03
---	---	4.222	99.3464	05/21/2029	1,828,120,757.13	1,811,306,297.24	1,815,816,885.40	1,798,569,691.23	17,247,194.17

Agency MBS

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Book Value	Market Value	Principal	Net Unrealized Gain/Loss
---	---	4.198	99.1235	04/19/2029	3,883,946,224.15	3,852,561,519.61	3,849,461,522.90	3,827,901,604.40	21,559,918.49

CD

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Book Value	Market Value	Principal	Net Unrealized Gain/Loss
06054REK4	Bank of America, National Assoc	3.780	100.0000	11/20/2026	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06054REK4	Bank of America, National Assoc	3.780	100.0000	11/20/2026	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06054RED0	Bank of America, National Assoc	3.740	100.0000	11/16/2026	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00

46651VHA7	J.P. Morgan Securities LLC	3.890	100.0000	07/06/2026	50,000,000.00	49,999,999.86	49,999,999.86	49,999,999.70	0.16
47816GG29	Johnson & Johnson	3.697	99.0672	07/02/2026	50,000,000.00	49,533,611.11	49,533,611.11	49,366,319.44	167,291.67
71344UFW4	PepsiCo, Inc.	3.722	99.0800	06/30/2026	50,000,000.00	49,540,000.00	49,540,000.00	49,432,666.67	107,333.33
71344UFW4	PepsiCo, Inc.	3.720	99.0800	06/30/2026	50,000,000.00	49,540,000.00	49,540,000.00	49,458,222.22	81,777.78
71344UFW4	PepsiCo, Inc.	3.720	99.0800	06/30/2026	11,000,000.00	10,898,800.00	10,898,800.00	10,880,808.89	17,991.11
78015DFV7	Royal Bank of Canada New York	3.726	99.0952	06/29/2026	50,000,000.00	49,547,583.33	49,547,583.33	49,120,583.33	427,000.00
47816GFV6	Johnson & Johnson	3.707	99.0952	06/29/2026	50,000,000.00	49,547,583.33	49,547,583.33	49,364,583.33	183,000.00
77119MFS1	Roche Holdings, Inc.	3.693	99.1281	06/26/2026	50,000,000.00	49,564,027.78	49,564,027.78	49,422,083.33	141,944.45
47816GFN4	Johnson & Johnson	3.704	99.1663	06/22/2026	50,000,000.00	49,583,166.67	49,583,166.67	49,405,250.00	177,916.67
47816GFN4	Johnson & Johnson	3.704	99.1663	06/22/2026	23,000,000.00	22,808,256.67	22,808,256.67	22,726,415.00	81,841.67
47816GFN4	Johnson & Johnson	3.704	99.1663	06/22/2026	50,000,000.00	49,583,166.67	49,583,166.67	49,405,250.00	177,916.67
74271UF96	The Procter & Gamble Company	3.727	99.2928	06/09/2026	50,000,000.00	49,646,375.00	49,646,375.00	49,502,875.00	143,500.00
74271UF96	The Procter & Gamble Company	3.727	99.2928	06/09/2026	50,000,000.00	49,646,375.00	49,646,375.00	49,502,875.00	143,500.00
78015DF88	Royal Bank of Canada New York	3.863	99.2841	06/08/2026	50,000,000.00	49,642,055.56	49,642,055.56	49,052,500.00	589,555.56
78015DF88	Royal Bank of Canada New York	3.863	99.2841	06/08/2026	50,000,000.00	49,642,055.56	49,642,055.56	49,052,500.00	589,555.56
78015DF88	Royal Bank of Canada New York	3.863	99.2841	06/08/2026	50,000,000.00	49,642,055.56	49,642,055.56	49,052,500.00	589,555.56
63763QF10	National Securities Clearing Corj	3.673	99.3849	06/01/2026	50,000,000.00	49,692,458.34	49,692,458.34	49,415,166.67	277,291.67
7426M5EV2	Private Export Funding Corporat	3.799	99.4023	05/29/2026	25,000,000.00	24,850,569.44	24,850,569.44	24,415,159.72	435,409.72
47816GET2	Johnson & Johnson	3.695	99.4307	05/27/2026	50,000,000.00	49,715,333.33	49,715,333.33	49,532,333.33	183,000.00
47816GET2	Johnson & Johnson	3.694	99.4307	05/27/2026	50,000,000.00	49,715,333.33	49,715,333.33	49,542,500.00	172,833.33
47816GET2	Johnson & Johnson	3.694	99.4307	05/27/2026	50,000,000.00	49,715,333.33	49,715,333.33	49,542,500.00	172,833.33
7426M5ET7	Private Export Funding Corporat	3.692	99.4307	05/27/2026	25,000,000.00	24,857,666.67	24,857,666.67	24,786,500.00	71,166.67
47816GEL9	Johnson & Johnson	3.691	99.5018	05/20/2026	50,000,000.00	49,750,916.67	49,750,916.67	49,578,083.34	172,833.33
47816GEL9	Johnson & Johnson	3.691	99.5018	05/20/2026	50,000,000.00	49,750,916.66	49,750,916.67	49,578,083.33	172,833.34
71344UEL9	PepsiCo, Inc.	3.707	99.4991	05/20/2026	50,000,000.00	49,749,555.55	49,749,555.55	49,642,222.22	107,333.33
21687BEJ6	Coöperatieve Rabobank U.A., Ne	3.937	99.4961	05/18/2026	25,000,000.00	24,874,013.89	24,874,013.89	24,512,138.89	361,875.00
7426M3ED7	Private Export Funding Corporat	3.687	99.5765	05/13/2026	25,000,000.00	24,894,125.00	24,894,125.00	24,611,791.67	282,333.33
47816GED7	Johnson & Johnson	3.625	99.5835	05/13/2026	50,000,000.00	49,791,750.00	49,791,750.00	49,246,333.33	545,416.67
89233HEB6	Toyota Motor Credit Corporation	3.780	99.5844	05/11/2026	50,000,000.00	49,792,222.22	49,792,222.22	49,475,361.11	316,861.11
64105HE81	Nestle Capital Corporation	3.694	99.6290	05/08/2026	50,000,000.00	49,814,486.11	49,814,486.11	49,543,736.11	270,750.00
63763QE60	National Securities Clearing Corj	3.743	99.6451	05/06/2026	50,000,000.00	49,822,569.45	49,822,569.44	49,437,291.67	385,277.77
63763QE60	National Securities Clearing Corj	3.743	99.6451	05/06/2026	25,000,000.00	24,911,284.72	24,911,284.72	24,718,645.83	192,638.89
47816GE62	Johnson & Johnson	3.714	99.6413	05/06/2026	25,000,000.00	24,910,312.50	24,910,312.50	24,838,562.50	71,750.00
47816GE54	Johnson & Johnson	3.624	99.6609	05/05/2026	50,000,000.00	49,830,472.22	49,830,472.22	49,526,319.44	304,152.78
47816GE54	Johnson & Johnson	3.624	99.6609	05/05/2026	50,000,000.00	49,830,472.22	49,830,472.22	49,526,319.44	304,152.78
74271UDW7	The Procter & Gamble Company	3.663	99.7076	04/30/2026	50,000,000.00	49,853,791.67	49,853,791.67	49,546,250.00	307,541.67
74271UDW7	The Procter & Gamble Company	3.663	99.7076	04/30/2026	50,000,000.00	49,853,791.67	49,853,791.67	49,546,250.00	307,541.67
71344UDA4	PepsiCo, Inc.	3.582	99.9115	04/10/2026	50,000,000.00	49,955,750.00	49,955,750.00	49,414,916.67	540,833.33
---	---	3.690	99.3487	06/26/2026	2,599,000,000.00	2,582,010,798.32	2,582,010,798.15	2,568,787,590.54	13,223,207.61

CP

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Book Value	Market Value	Principal	Net Unrealized Gain/Loss
---	---	3.690	99.3487	06/26/2026	2,599,000,000.00	2,582,010,798.32	2,582,010,798.15	2,568,787,590.54	13,223,207.61

Corporate
CORP

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Book Value	Market Value	Principal	Net Unrealized Gain/Loss
037833DK3	APPLE INC	4.252	98.5544	11/13/2027	11,148,000.00	10,937,932.90	10,986,844.51	10,755,590.40	231,254.11
037833DK3	APPLE INC	4.070	98.5544	11/13/2027	8,275,000.00	8,140,331.14	8,155,376.60	8,057,615.75	97,760.85
037833DB3	APPLE INC	4.444	98.5244	09/12/2027	4,296,000.00	4,207,209.74	4,232,608.22	4,104,656.16	127,952.06
037833DB3	APPLE INC	3.620	98.5244	09/12/2027	25,000,000.00	24,754,776.29	24,631,100.00	24,497,500.00	133,600.00
037833DB3	APPLE INC	3.618	98.5244	09/12/2027	10,000,000.00	9,902,115.33	9,852,440.00	9,800,900.00	51,540.00
037833DB3	APPLE INC	4.322	98.5244	09/12/2027	8,635,000.00	8,469,061.70	8,507,581.94	8,308,769.70	198,812.24
931142EX7	WALMART INC	4.404	99.8886	09/09/2027	20,000,000.00	19,878,686.62	19,977,720.00	19,738,000.00	239,720.00
931142EX7	WALMART INC	4.326	99.8886	09/09/2027	3,770,000.00	3,751,026.66	3,765,800.22	3,729,095.50	36,704.72
594918CQ5	MICROSOFT CORP	3.994	99.4567	06/15/2027	6,441,000.00	6,397,681.63	6,406,006.05	6,339,103.38	66,902.67
594918CQ5	MICROSOFT CORP	3.718	99.4567	06/15/2027	5,000,000.00	4,981,837.46	4,972,835.00	4,958,350.00	14,485.00
037833CR9	APPLE INC	3.677	99.2440	05/11/2027	20,000,000.00	19,899,570.09	19,848,800.00	19,761,200.00	87,600.00
037833CR9	APPLE INC	3.647	99.2440	05/11/2027	10,411,000.00	10,362,007.54	10,332,292.84	10,295,958.45	36,334.39
931142CH4	WALMART INC	3.581	101.9989	04/05/2027	3,351,000.00	3,424,685.90	3,417,983.14	3,536,712.42	(118,729.28)
771196BV3	ROCHE HOLDINGS INC	4.213	98.4414	03/10/2027	20,000,000.00	19,664,622.22	19,688,280.00	19,084,800.00	603,480.00
771196BV3	ROCHE HOLDINGS INC	4.559	98.4414	03/10/2027	5,000,000.00	4,901,464.14	4,922,070.00	4,726,800.00	195,270.00
771196BV3	ROCHE HOLDINGS INC	4.326	98.4414	03/10/2027	25,000,000.00	24,556,807.89	24,610,350.00	23,772,500.00	837,850.00
771196BV3	ROCHE HOLDINGS INC	3.870	98.4414	03/10/2027	6,000,000.00	5,916,864.26	5,906,484.00	5,785,980.00	120,504.00
771196BV3	ROCHE HOLDINGS INC	4.128	98.4414	03/10/2027	5,710,000.00	5,618,419.22	5,621,003.94	5,461,957.60	159,046.34
06054REL2	Bank of America, National Assoc	3.763	99.9048	11/23/2026	25,000,000.00	25,000,000.00	24,976,196.75	25,000,000.00	(23,803.25)
594918CG7	MICROSOFT CORP	4.560	99.8112	09/15/2026	14,108,000.00	14,038,365.53	14,081,364.10	13,685,606.48	395,757.62
037833DN7	APPLE INC	4.211	99.1785	09/11/2026	15,000,000.00	14,861,495.03	14,876,775.00	14,538,600.00	338,175.00
037833DN7	APPLE INC	5.003	99.1785	09/11/2026	10,557,000.00	10,427,158.50	10,470,274.25	9,891,064.44	579,209.81

---	---	4.082	99.0672	04/22/2027	262,702,000.00	260,092,119.82	260,240,186.55	255,830,760.28	4,409,426.27
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Corporate

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Book Value	Market Value	Principal	Net Unrealized Gain/Loss
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---	---	4.082	99.0672	04/22/2027	262,702,000.00	260,092,119.82	260,240,186.55	255,830,760.28	4,409,426.27
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MM Fund
MMFUND

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Book Value	Market Value	Principal	Net Unrealized Gain/Loss
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949921126	ALLSPRING:GOVT MM SEL	3.610	1.0000	03/31/2026	1,000,000.00	1,000,000.00	1,000,000.00	1,000,000.00	0.00
665278404	NORTHERN INST:US GVT SH	3.470	1.0000	03/31/2026	0.02	0.02	0.02	0.02	0.00
857492706	SS INST INV:US GV MM PRM	3.610	1.0000	03/31/2026	1,000,000.00	1,000,000.00	1,000,000.00	1,000,000.00	0.00
69347S	PNC BANK DEPOSIT	3.500	1.0000	03/31/2026	25,000,000.00	25,000,000.00	25,000,000.00	25,000,000.00	0.00
69347S	PNC BANK DEPOSIT	3.500	1.0000	03/31/2026	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
4812CA538	JPMORGAN:US GVT MM EMF	3.550	1.0000	03/31/2026	1,000,000.00	1,000,000.00	1,000,000.00	1,000,000.00	0.00
26200X100	DREYFUS INST PGV MM INS	3.590	1.0000	03/31/2026	45,000,000.00	45,000,000.00	45,000,000.00	45,000,000.00	0.00
26200X100	DREYFUS INST PGV MM INS	3.590	1.0000	03/31/2026	40,000,000.00	40,000,000.00	40,000,000.00	40,000,000.00	0.00

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MM Fund

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

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Book Value	Market Value	Principal	Net Unrealized Gain/Loss
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60412AR54	MINNESOTA ST	4.051	100.2311	08/01/2028	1,250,000.00	1,250,000.00	1,252,888.22	1,250,000.00	2,888.22
419792M29	HAWAII ST	4.513	101.5313	10/01/2027	5,000,000.00	5,033,367.73	5,076,565.69	5,084,150.00	(7,584.31)
13063D3N6	CALIFORNIA STATE	4.847	100.9080	03/01/2027	9,300,000.00	9,300,000.00	9,384,448.06	9,300,000.00	84,448.06
13063DRD2	CALIFORNIA ST	4.259	99.2895	10/01/2026	5,500,000.00	5,450,193.30	5,460,924.82	5,336,155.00	124,769.82
13063EBN5	CALIFORNIA STATE	5.096	100.6751	09/01/2026	30,000,000.00	30,047,543.07	30,202,544.12	30,269,100.00	(66,555.88)
93974EYC4	WASHINGTON STATE	3.370	99.9406	08/01/2026	20,825,000.00	20,825,000.00	20,812,622.60	20,825,000.00	(12,377.40)
13063DMA3	CALIFORNIA STATE	4.011	99.9887	04/01/2026	13,500,000.00	13,500,000.00	13,498,475.64	13,335,975.00	162,500.64

---	---	4.374	100.3684	09/24/2026	85,375,000.00	85,406,104.10	85,688,469.14	85,400,380.00	288,089.14
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Muni

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Book Value	Market Value	Principal	Net Unrealized Gain/Loss
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---	---	4.374	100.3684	09/24/2026	85,375,000.00	85,406,104.10	85,688,469.14	85,400,380.00	288,089.14
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Mutual Fund
Open-End Fund

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Book Value	Market Value	Principal	Net Unrealized Gain/Loss
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900999101	CalTRUST Liquidity Fund	3.764	1.0000	---	93,865,661.30	93,865,661.30	93,865,661.30	93,865,661.30	0.00
900999101	CalTRUST Liquidity Fund	3.764	1.0000	---	9,134,338.70	9,134,338.70	9,134,338.70	9,134,338.70	0.00
900999101	CalTRUST Liquidity Fund	3.764	1.0000	---	40,000,000.00	40,000,000.00	40,000,000.00	40,000,000.00	0.00
900999101	CalTRUST Liquidity Fund	3.764	1.0000	---	20,000,000.00	20,000,000.00	20,000,000.00	20,000,000.00	0.00
900999101	CalTRUST Liquidity Fund	3.764	1.0000	---	150,000,000.00	150,000,000.00	150,000,000.00	150,000,000.00	0.00

900999101	CalTRUST Liquidity Fund	3.764	1.0000	---	313,000,000.00	313,000,000.00	313,000,000.00	313,000,000.00	0.00
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Mutual Fund

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Book Value	Market Value	Principal	Net Unrealized Gain/Loss
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900999101	CalTRUST Liquidity Fund	3.764	1.0000	---	313,000,000.00	313,000,000.00	313,000,000.00	313,000,000.00	0.00
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Non-US Gov
SUPRANATIONAL

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Book Value	Market Value	Principal	Net Unrealized Gain/Loss
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459058LY7	INTERNATIONAL BANK FOR	3.609	98.1056	10/28/2030	8,500,000.00	8,461,418.75	8,338,976.00	8,457,840.00	(118,864.00)
459058KD4	INTERNATIONAL BANK FOR	4.630	100.1180	11/22/2028	10,000,000.00	10,000,000.00	10,011,800.00	10,000,000.00	11,800.00
459058LG6	INTERNATIONAL BANK FOR	5.590	100.1785	05/15/2028	10,000,000.00	10,009,616.79	10,017,850.00	10,017,000.00	850.00

459058LG6	INTERNATIONAL BANK FOR	5.584	100.1785	05/15/2028	10,000,000.00	10,009,177.63	10,017,850.00	10,016,200.00	1,650.00
459058LG6	INTERNATIONAL BANK FOR	5.601	100.1785	05/15/2028	10,000,000.00	10,008,058.63	10,017,850.00	10,014,100.00	3,750.00
459058LG6	INTERNATIONAL BANK FOR	5.096	100.1785	05/15/2028	5,000,000.00	5,003,501.51	5,008,925.00	5,006,000.00	2,925.00
459058LG6	INTERNATIONAL BANK FOR	4.919	100.1785	05/15/2028	10,000,000.00	10,004,092.00	10,017,850.00	10,006,600.00	11,250.00
459058KN2	INTERNATIONAL BANK FOR	4.222	100.1842	01/12/2027	9,665,000.00	9,684,793.82	9,682,802.93	9,692,545.25	(9,742.32)
459053H72	INTERNATIONAL BANK FOR	3.749	98.0657	09/30/2026	50,000,000.00	49,082,416.66	49,032,850.00	49,057,208.33	(24,358.33)
459053G81	INTERNATIONAL BANK FOR	3.748	98.1387	09/23/2026	50,000,000.00	49,117,708.33	49,069,350.00	49,092,500.00	(23,150.00)
459053E34	INTERNATIONAL BANK FOR	3.740	98.3584	09/02/2026	50,000,000.00	49,223,583.33	49,179,200.00	49,198,375.00	(19,175.00)
459053ZW7	INTERNATIONAL BANK FOR	3.726	98.7543	07/27/2026	50,000,000.00	49,410,125.00	49,377,150.00	49,384,916.67	(7,766.67)
459053XX7	INTERNATIONAL BANK FOR	3.697	99.2529	06/10/2026	25,000,000.00	24,825,972.22	24,813,225.00	24,530,125.00	283,100.00
---	INTERNATIONAL BANK FO	4.031	98.8051	02/14/2027	298,165,000.00	294,840,464.68	294,585,678.93	294,473,410.25	112,268.68

Non-US Gov									
Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Book Value	Market Value	Principal	Net Unrealized Gain/Loss
---	INTERNATIONAL BANK FO	4.031	98.8051	02/14/2027	298,165,000.00	294,840,464.68	294,585,678.93	294,473,410.25	112,268.68

Repo									
REPO									
Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Book Value	Market Value	Principal	Net Unrealized Gain/Loss
RP04082026366	Reference Number: L260331000	3.660	100.0000	04/08/2026	200,000,000.00	200,000,000.00	200,000,000.00	200,000,000.00	0.00
RP04012026366	Reference Number: L260331000	3.660	100.0000	04/01/2026	700,000,000.00	700,000,000.00	700,000,000.00	700,000,000.00	0.00
---	---	3.660	100.0000	04/03/2026	900,000,000.00	900,000,000.00	900,000,000.00	900,000,000.00	0.00

Repo									
Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Book Value	Market Value	Principal	Net Unrealized Gain/Loss
---	---	3.660	100.0000	04/03/2026	900,000,000.00	900,000,000.00	900,000,000.00	900,000,000.00	0.00

US Gov									
T-BILL									
Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Book Value	Market Value	Principal	Net Unrealized Gain/Loss
912797TV9	UNITED STATES TREASURY	3.643	96.8283	02/18/2027	50,000,000.00	48,427,864.79	48,414,159.50	48,359,722.71	54,436.79
912797TV9	UNITED STATES TREASURY	3.684	96.8283	02/18/2027	50,000,000.00	48,409,225.00	48,414,159.50	48,404,300.00	9,859.50
912797TM9	UNITED STATES TREASURY	3.605	97.1238	01/21/2027	50,000,000.00	48,576,133.33	48,561,875.00	48,508,560.00	53,315.00
912797UA3	UNITED STATES TREASURY	3.675	99.2368	06/16/2026	25,000,000.00	24,810,960.56	24,809,208.25	24,706,491.39	102,716.86
912797UA3	UNITED STATES TREASURY	3.674	99.2368	06/16/2026	25,000,000.00	24,811,002.77	24,809,208.25	24,706,556.94	102,651.31
---	UNITED STATES TREASURY	3.652	97.5147	12/10/2026	200,000,000.00	195,035,186.46	195,008,610.50	194,685,631.04	322,979.46

US Gov									
US GOV									
Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Book Value	Market Value	Principal	Net Unrealized Gain/Loss
91282CQD6	UNITED STATES TREASURY	4.000	98.0508	02/28/2031	25,000,000.00	24,447,109.64	24,512,695.25	24,444,335.94	68,359.31
91282CQD6	UNITED STATES TREASURY	4.000	98.0508	02/28/2031	25,000,000.00	24,447,109.64	24,512,695.25	24,444,335.94	68,359.31
91282CQD6	UNITED STATES TREASURY	4.018	98.0508	02/28/2031	25,000,000.00	24,427,675.88	24,512,695.25	24,424,804.69	87,890.56
91282CQD6	UNITED STATES TREASURY	4.003	98.0508	02/28/2031	25,000,000.00	24,444,194.57	24,512,695.25	24,441,406.25	71,289.00
91282CKX8	UNITED STATES TREASURY	4.045	101.2383	06/30/2029	25,000,000.00	25,151,818.52	25,309,570.25	25,189,453.13	120,117.12
91282CKT7	UNITED STATES TREASURY	3.980	101.9453	05/31/2029	20,000,000.00	20,301,453.49	20,389,062.40	20,381,250.00	7,812.40
91282CJF9	UNITED STATES TREASURY	4.010	102.5547	10/31/2028	10,000,000.00	10,206,158.30	10,255,468.70	10,282,812.50	(27,343.80)
91282CCY5	UNITED STATES TREASURY	3.548	93.9180	09/30/2028	7,000,000.00	6,628,175.91	6,574,257.83	6,405,000.00	169,257.83
912810FB9	UNITED STATES TREASURY	4.003	103.3203	11/15/2027	15,000,000.00	15,464,299.45	15,498,046.80	16,425,000.00	(926,953.20)
91282CFH9	UNITED STATES TREASURY	3.269	99.0234	08/31/2027	5,000,000.00	4,990,654.42	4,951,171.85	4,966,992.19	(15,820.34)
912810FA1	UNITED STATES TREASURY	3.247	103.1055	08/15/2027	15,000,000.00	15,590,025.48	15,465,820.35	17,133,984.38	(1,668,164.03)
912810FA1	UNITED STATES TREASURY	3.483	103.1055	08/15/2027	15,000,000.00	15,542,296.82	15,465,820.35	16,957,031.25	(1,491,210.90)
91282CEW7	UNITED STATES TREASURY	3.109	99.2969	06/30/2027	15,000,000.00	15,024,209.17	14,894,531.25	15,094,335.94	(199,804.69)
91282CEW7	UNITED STATES TREASURY	3.213	99.2969	06/30/2027	15,000,000.00	15,006,326.14	14,894,531.25	15,024,609.38	(130,078.13)
91282ZS2	UNITED STATES TREASURY	2.845	96.2578	05/31/2027	20,000,000.00	19,494,679.71	19,251,562.40	17,828,906.25	1,422,656.15
91282CEF4	UNITED STATES TREASURY	2.503	98.7930	03/31/2027	25,000,000.00	24,999,221.32	24,698,242.25	24,996,093.75	(297,851.50)
91282CEF4	UNITED STATES TREASURY	2.502	98.7930	03/31/2027	25,000,000.00	24,999,610.66	24,698,242.25	24,998,046.88	(299,804.63)
91282CMV0	UNITED STATES TREASURY	3.738	100.1172	03/31/2027	50,000,000.00	50,066,224.32	50,058,593.50	50,066,406.25	(7,812.75)
912810EZ7	UNITED STATES TREASURY	3.048	102.3906	02/15/2027	15,000,000.00	15,435,608.35	15,358,593.75	17,248,828.13	(1,890,234.38)
91282CJT9	UNITED STATES TREASURY	3.530	100.1836	01/15/2027	50,000,000.00	50,180,993.12	50,091,797.00	50,230,468.75	(138,671.75)
91282CDQ1	UNITED STATES TREASURY	3.624	98.1602	12/31/2026	50,000,000.00	49,133,490.53	49,080,078.00	48,779,296.88	300,781.12
91282CDQ1	UNITED STATES TREASURY	3.630	98.1602	12/31/2026	50,000,000.00	49,131,581.07	49,080,078.00	48,773,437.50	306,640.50
91282CDQ1	UNITED STATES TREASURY	3.527	98.1602	12/31/2026	50,000,000.00	49,166,034.11	49,080,078.00	49,035,156.25	44,921.75
91282CJP7	UNITED STATES TREASURY	3.616	100.4180	12/15/2026	50,000,000.00	50,260,781.67	50,208,984.50	50,375,000.00	(166,015.50)

91282CLY5	UNITED STATES TREASURY	3.668	100.3164	11/30/2026	50,000,000.00	50,188,076.59	50,158,203.00	50,291,015.63	(132,812.63)
912810EY0	UNITED STATES TREASURY	4.205	101.5000	11/15/2026	25,000,000.00	25,325,649.65	25,375,000.00	27,136,718.75	(1,761,718.75)
91282CDG3	UNITED STATES TREASURY	2.884	98.4688	10/31/2026	10,000,000.00	9,904,530.07	9,846,875.00	9,258,203.13	588,671.87
91282CJC6	UNITED STATES TREASURY	3.602	100.4492	10/15/2026	50,000,000.00	50,268,691.08	50,224,609.50	50,488,281.25	(263,671.75)
91282CJC6	UNITED STATES TREASURY	3.698	100.4492	10/15/2026	50,000,000.00	50,243,127.26	50,224,609.50	50,425,781.25	(201,171.75)
91282CCZ2	UNITED STATES TREASURY	2.540	98.5820	09/30/2026	15,000,000.00	14,883,116.69	14,787,304.65	13,943,554.69	843,749.96
91282CCZ2	UNITED STATES TREASURY	0.982	98.5820	09/30/2026	20,000,000.00	19,989,617.59	19,716,406.20	19,895,833.60	(179,427.40)
91282CCZ2	UNITED STATES TREASURY	3.756	98.5820	09/30/2026	25,000,000.00	24,648,416.16	24,645,507.75	24,646,484.38	(976.63)
91282CCW9	UNITED STATES TREASURY	0.902	98.7617	08/31/2026	25,000,000.00	24,984,596.11	24,690,429.75	24,817,382.81	(126,953.06)
91282CCW9	UNITED STATES TREASURY	0.832	98.7617	08/31/2026	25,000,000.00	24,991,710.44	24,690,429.75	24,900,416.25	(209,986.50)
91282CCJ8	UNITED STATES TREASURY	0.882	99.2852	06/30/2026	20,000,000.00	19,999,663.02	19,857,031.20	19,993,166.80	(136,135.60)
91282CCJ8	UNITED STATES TREASURY	0.906	99.2852	06/30/2026	35,000,000.00	34,997,370.50	34,749,804.60	34,946,679.69	(196,875.09)
91282CCJ8	UNITED STATES TREASURY	3.757	99.2852	06/30/2026	15,000,000.00	14,895,002.09	14,892,773.40	14,738,671.88	154,101.52
91282CKY6	UNITED STATES TREASURY	4.101	100.2148	06/30/2026	50,000,000.00	50,062,640.28	50,107,422.00	50,251,953.13	(144,531.13)
---	UNITED STATES TREASURY	3.279	99.5718	06/29/2027	1,042,000,000.00	1,039,921,939.83	1,037,321,717.98	1,043,681,135.47	(6,359,417.49)

US Gov									
Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Book Value	Market Value	Principal	Net Unrealized Gain/Loss
---	UNITED STATES TREASURY	3.338	99.2469	05/28/2027	1,242,000,000.00	1,234,957,126.29	1,232,330,328.48	1,238,366,766.51	(6,036,438.03)

Summary									
Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Book Value	Market Value	Principal	Net Unrealized Gain/Loss
---	---	3.804	96.5754	09/07/2027	16,711,901,718.10	16,632,254,157.38	16,611,677,967.74	16,581,091,908.40	30,586,059.34