COUNTY OF RIVERSIDE

TREASURER-TAX COLLECTOR'S

MANAGED BY

Matt Jennings
Treasurer-Tax Collector

Giovane Pizano
Assistant Treasurer

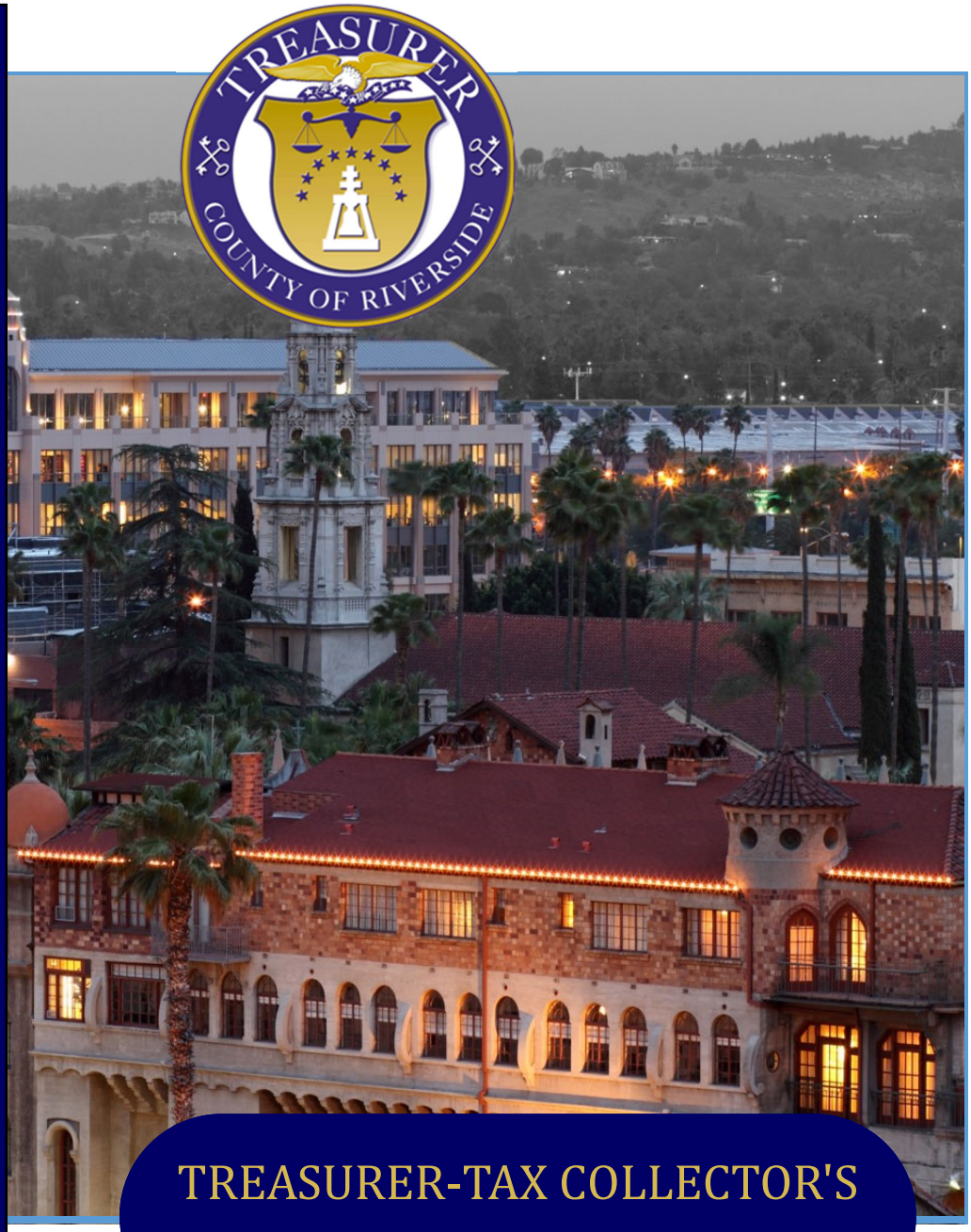
John Byerly
Chief Investment Officer

Steve Faeth
Senior Investment Officer

Isela Licea
Investment Officer

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

WWW.COUNTYTREASURER.ORG



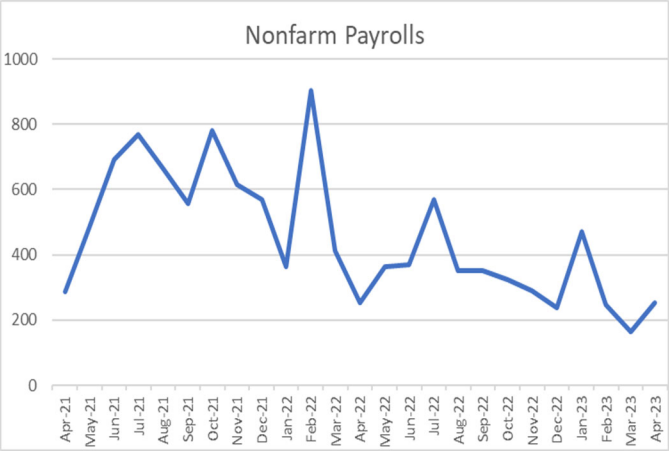
TREASURER-TAX COLLECTOR'S POOLED INVESTMENT FUND

April 2023 REPORT

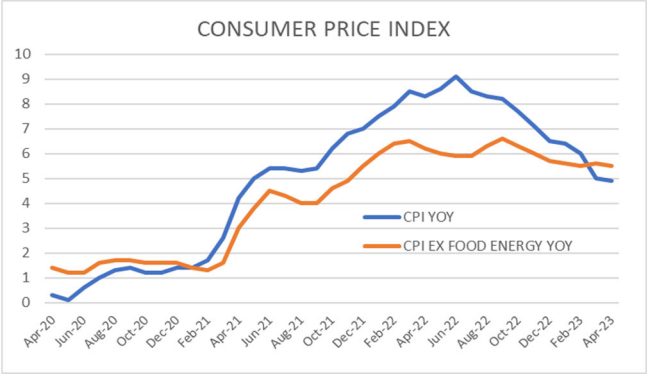
Turning Point In The Economy Beginning

During April a growing number of market participants focused on looming recession fears pressuring the Federal Reserve (FED) to pause their rate-hike campaign to thwart inflation. Expectations intensified that the FED will begin cutting rates by year end.

Economic reports suggest growth is slowing. The Non-Farm Payroll release showed the slowest job growth since late 2020. Average Hourly Earnings are up just 4.3% on a year-over-year basis, edging close to its 5-year average. This is what the Fed is looking for in terms of curing the labor market imbalance as more workers return to the labor force. The ISM reports and Job Openings were softer. Initial jobless claims are now showing an uptrend.



The good news for the economy is that slowing growth is helping slow inflation. The month's CPI reported an increase of only 0.1% on a month over month basis. Grocery prices slipped for the first time since late 2020 and energy posted its second straight monthly decline. If CPI growth were to continue to slow, the FED would likely pause their rate increases. Future CPI reports will give the Fed direction over the coming months.



Outside of the volatile Food and Energy sectors, other prices are more stubborn. March housing data released in April by California Association of Realtors showed an uptick in housing activity in Riverside, as median prices rose 2.9% from the prior month, but 1.3% lower than a year ago. Days on Market dropped to 32 days from 46, but longer than the lightning fast 11 days on the market a year ago. Riverside County median home prices of $612k compares favorably to the state's median price of $791,490.

As the FED continues to fight inflation with higher short-term rates, investments like the Treasurer's Investment Pool benefit from better returns. For reference, the 3-month U.S. Treasury bill is 5.20%, up from 0.88% a year ago. Elsewhere in the markets, 2-year U.S. Treasuries began the month with a 4.02% yield and ended the month at 4.00%. 5-year Treasuries began the month at a yield of 3.57% and ended the month at 3.48%. Stocks rose during the month, with the Dow Jones Industrial Average beginning at 33,300 and ending at 34,100.

Matt Jennings

Treasurer-Tax Collector

Treasurer Tax-Collector Statement

The Treasurer's Pooled Investment Fund is comprised of contributions from the county, schools, special districts, and other discretionary depositors throughout the County of Riverside. The primary objective of the Treasurer shall be to **safeguard the principal** of the funds under the Treasurer's control, meet the **liquidity needs** of the depositor, and to maximize a **return on the funds** within the given parameters.

The Treasurer-Tax Collector and the Capital Markets team are committed to maintaining the highest credit ratings. The Treasurer's Pooled Investment Fund is currently rated **Aaa-bf** by **Moody's Investor Service** and **AAAf/S1** by **Fitch Ratings,** two of the nation's most trusted bond credit rating services.

Since its inception, the Treasurer's Pooled Investment Fund has been in **full compliance** with the Treasurer's Statement of Investment Policy, which is more restrictive than California. Government Code 53646.

PORTFOLIO SUMMARY

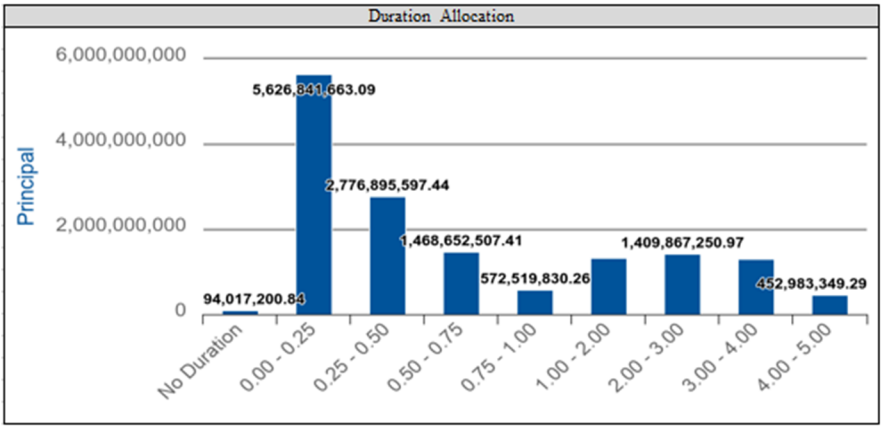
Month End Values $ are Expressed in 000,000	Apr-23	Oct-22	Apr-22
Principal Value	15,023.34	11,223.66	12,388.30
Market Value*	14,849.44	10,880.32	12,223.50
Book Value*	15,080.01	11,239.22	12,388.30
Unrealized Gain/Loss'	(230.57)	(358.90)	(164.80)
Paper Gain or Loss %	-1.529%	-3.193%	-1.330%
Yield	3.66	2.08	0.68
WAM (Yrs)	1.15	1.35	1.10

* Market values do not include accrued interest.

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

* Unrealized Gain/Loss is Market Value - Book Value

TPIF STATS

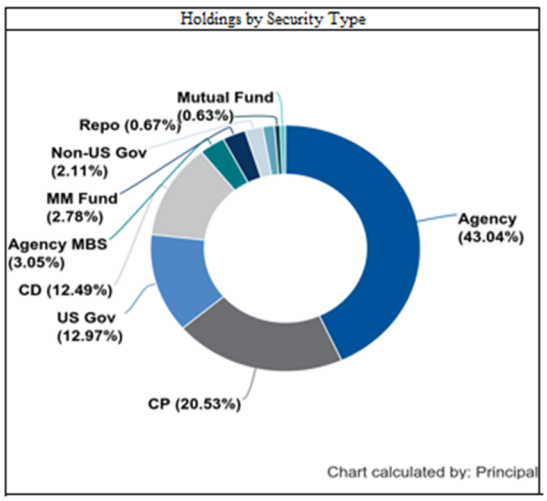


Composite Credit Ratings

Rating	Moody's Rating	Market Value	Fitch Rating
AAA	Aaa	6,886,712,892.05	AAA
AA+	Aaa	297,297,985.61	AAA
AA	Aa2	85,022,675.70	AA
NA	NA	315,194,050.84	NA
A-1+	P-1	6,306,104,552.66	AAA
A-1	P-1	994,070,884.05	A+

Holdings by Security Type

Security Type Category	Days to Final Maturity	Par Value	Market Price	Yield	Principal
Agency CMO	893	24,611,780.16	97.4072	4.145	24,184,118.11
Corporate	260	25,000,000.00	99.3581	4.967	24,674,750.00
Mutual Fund	---	93,213,169.12	1.0086	3.560	94,017,200.84
Repo	1	100,000,000.00	100.0000	4.780	100,000,000.00
Muni	507	212,330,000.00	97.4725	2.155	213,223,315.00
Non-US Gov	361	318,895,000.00	97.9179	3.070	316,415,557.58
MM Fund	0	417,000,000.00	1.0000	4.779	417,000,000.00
Agency MBS	1235	465,221,477.54	97.9767	4.111	458,550,634.00
CD	103	1,877,000,000.00	100.0000	4.916	1,877,000,000.00
US Gov	523	1,960,000,000.00	97.1374	2.355	1,948,351,942.77
CP	57	3,132,385,000.00	99.2333	4.944	3,084,681,040.56
Agency	631	6,526,884,250.00	96.9119	3.034	6,465,245,992.62
Total	**421**	**15,152,540,676.83**	**94.6610**	**3.663**	**15,023,344,551.48**



PORTFO CASHFLOWS

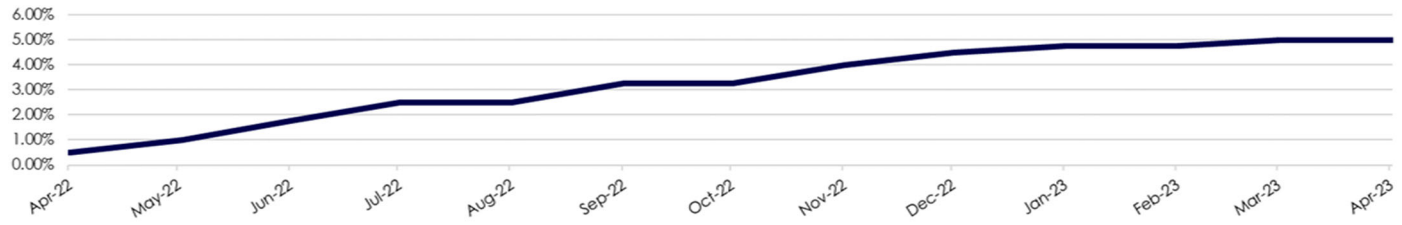
Month	Monthly Receipts	Monthly Disbursements	Difference	Required Matured Investments	Balance	Actual Investments Maturing	Available to Invest > 1 Year
05/2023					77.37		
05/2023	1,600.00	2,500.00	-900.00	822.63	0.00	2,277.74	
06/2023	2,300.00	2,400.00	-100.00	100.00	0.00	1,792.64	
07/2023	1,400.00	2,100.00	-700.00	700.00	0.00	668.40	
08/2023	1,800.00	1,600.00	200.00		200.00	887.28	
09/2023	2,100.00	1,750.00	350.00		550.00	1,024.04	
10/2023	1,750.00	2,100.00	-350.00		200.00	491.68	
11/2023	1,670.00	1,800.00	-130.00		70.00	522.43	
12/2023	3,900.00	1,800.00	2100.00		2,170.00	223.58	
01/2024	1,800.00	2,800.00	-1000.00		1,170.00	520.04	
02/2024	1,600.00	2,200.00	-600.00		570.00	240.23	
03/2024	2,600.00	1,900.00	700.00		1,270.00	261.68	
04/2024	3,131.00	2,100.00	1031.00		2,301.00	261.68	
TOTALS	25,651.00	25,050.00	601.00	1,622.63	8,578.37	9,171.44	13,529.91
				10.71%		60.53%	89.29%

FIXED INCOME MARKETS

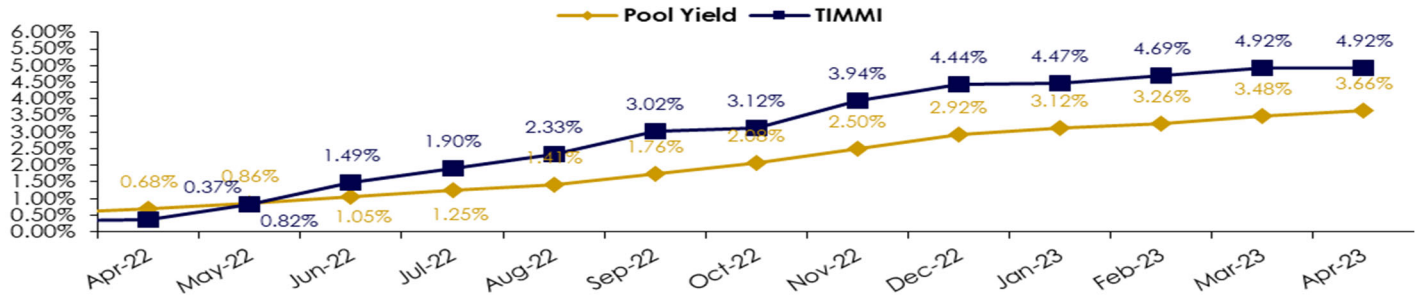
FED FUNDS UPPER LIMIT RATE

Fed Fund Rate: 4.75% to 5.00%

Next FOMC Scheduled Meeting: 05/03/2023



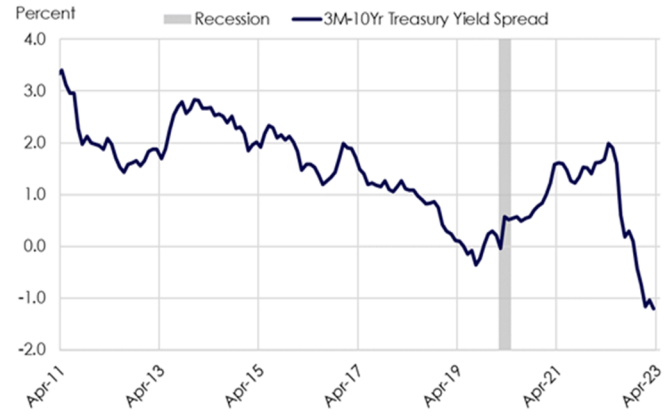
TIMMI

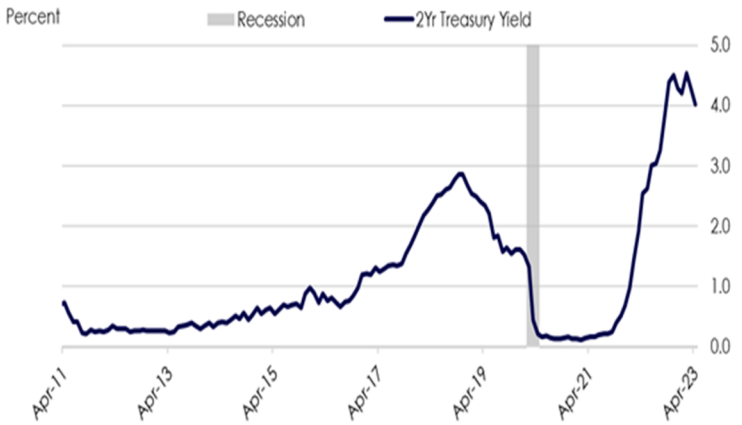


The Treasurer's Institutional Money Market Index (TIMMI) is a composite index of four AAA rated prime institutional money market funds.

Their average yield is compared to the yield of the Treasurer's Pooled Investment Fund in the above graph.

US Treasury Market





US Treasury Yield Curve	3 Mo	6 Mo	1 Yr	2 Yr	3 Yr	5 Yr	10 Yr	30 Yr
04/28/2023 - 04/03/2023	0.20	0.18	0.20	0.07	0.02	-0.01	0.01	0.03
04/28/2023	5.10	5.06	4.80	4.04	3.75	3.51	3.44	3.67
04/03/2023	4.90	4.88	4.60	3.97	3.73	3.52	3.43	3.64

Compliance Status: Full Compliance

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

	GOVERNMENT CODE			COUNTY INVESTMENT POLICY			
Investment Category	Maximum Maturity	Authorized % Limit	S&P/ Moody's	Maximum Maturity	Authorized % Limit	S&P/ Moody's	Actual %
MUNICIPAL BONDS (MUNI)	5 YEARS	NO LIMIT	NA	4 YEARS	15%	AA-/Aa3/AA-	**1.41%**
U.S. TREASURIES	5 YEARS	NO LIMIT	NA	5 YEARS	100%	NA	**12.95%**
LOCAL AGENCY OBLIGATIONS (LAO)	5 YEARS	NO LIMIT	NA	3 YEARS	2.50%	INVESTMENT GRADE	**0.00%**
FEDERAL AGENCIES	5 YEARS	NO LIMIT	AAA	5 YEARS	100%	NA	**46.25%**
COMMERCIAL PAPER (CP)	270 DAYS	40%	A1/P1	270 DAYS	40%	A1/P1/F1	**20.61%**
NEGOTIABLE CERTIFICATE OF DEPOSITS & COLLATERALIZED TIME DEPOSITS (NCD & TCD)	5 YEARS	30%	NA	1 YEAR	25% Combined	A1/P1/F1	**12.45%**
INT'L BANK FOR RECONSTRUCTION AND DEVELOPMENT AND INT'L FINANCE CORPORATION	NA	NA	NA	4 YEARS	20%	AA/Aa/AA	**2.11%**
REPURCHASE AGREEMENTS (REPO)	1 YEARS	NO LIMIT	NA	45 DAYS	40% max, 25% in term repo over 7 days	A1/P1/F1	**.66%**
REVERSE REPOS	92 DAYS	20%	NA	60 DAYS	10%	NA	**0.00%**
MEDIUM TERM NOTES (MTNO)	5 YEARS	30%	A	3 YEARS	20%	A/A2/A	**0.16%**
CALTRUST SHORT TERM FUND	NA	NA	NA	DAILY LIQUIDITY	1.00%	NA	**0.62%**
MONEY MARKET MUTUAL FUNDS (MMF)	60 DAYS (1)	20%	AAA/ Aaa (2)	DAILY LIQUIDITY	20%	AAA by 2 Of 3 RATINGS AGC.	**2.76%**
LOCAL AGENCY INVESTMENT FUND (LAIF)	NA	NA	NA	DAILY LIQUIDITY	Max $50 million	NA	**0.00%**
CASH/DEPOSIT ACCOUNT	NA	NA	NA	NA	NA	NA	**0.00%**

Agency

AGCY BOND

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3133ENEW6	FEDERAL FARM CREDIT BANKS FUNDING	0.457	99.7164	05/23/2023	50,000,000.00	49,858,200.00	49,997,535.19	(139,335.19)
3134GXEX8	FEDERAL HOME LOAN MORTGAGE CORP	0.260	99.6027	06/01/2023	10,000,000.00	9,960,270.00	9,999,914.71	(39,644.71)
3134GXEX8	FEDERAL HOME LOAN MORTGAGE CORP	0.256	99.6027	06/01/2023	10,000,000.00	9,960,270.00	9,999,948.77	(39,678.77)
3134GXEX8	FEDERAL HOME LOAN MORTGAGE CORP	0.270	99.6027	06/01/2023	10,000,000.00	9,960,270.00	9,999,829.43	(39,559.43)
3130AS5B1	FEDERAL HOME LOAN BANKS	2.201	99.7068	06/09/2023	10,000,000.00	9,970,680.00	10,000,000.00	(29,320.00)
3130AS4G1	FEDERAL HOME LOAN BANKS	2.289	99.7006	06/09/2023	10,000,000.00	9,970,060.00	10,000,000.00	(29,940.00)
3130AS4T3	FEDERAL HOME LOAN BANKS	2.325	99.6846	06/12/2023	10,000,000.00	9,968,460.00	10,000,000.00	(31,540.00)
3133EMKG6	FEDERAL FARM CREDIT BANKS FUNDING	0.200	99.3893	06/15/2023	15,000,000.00	14,908,395.00	15,000,000.00	(91,605.00)
3130AUNE0	FEDERAL HOME LOAN BANKS	4.780	99.9506	06/26/2023	15,000,000.00	14,992,590.00	15,000,000.00	(7,410.00)
3130AUNE0	FEDERAL HOME LOAN BANKS	4.780	99.9506	06/26/2023	10,000,000.00	9,995,060.00	10,000,000.00	(4,940.00)
3130ATEU7	FEDERAL HOME LOAN BANKS	4.017	99.8241	06/29/2023	25,000,000.00	24,956,025.00	25,000,000.00	(43,975.00)
3134GXHH0	FEDERAL HOME LOAN MORTGAGE CORP	0.220	99.2155	06/30/2023	10,000,000.00	9,921,550.00	10,000,000.00	(78,450.00)
3132X03B5	FEDERAL AGRICULTURAL MORTGAGE CC	2.960	99.6358	06/30/2023	10,000,000.00	9,963,580.00	9,998,260.95	(34,680.95)
3130AQAQ6	FEDERAL HOME LOAN BANKS	0.500	99.2603	06/30/2023	50,000,000.00	49,630,150.00	50,000,000.00	(369,850.00)
3130AQ7C1	FEDERAL HOME LOAN BANKS	0.500	99.2603	06/30/2023	50,000,000.00	49,630,150.00	50,000,000.00	(369,850.00)
3130ATLN5	FEDERAL HOME LOAN BANKS	4.308	99.8055	07/27/2023	25,000,000.00	24,951,375.00	25,000,000.00	(48,625.00)
3133EL3E2	FEDERAL FARM CREDIT BANKS FUNDING	0.320	98.6969	08/10/2023	15,945,000.00	15,737,220.71	15,945,000.00	(207,779.30)
3130ATRJ8	FEDERAL HOME LOAN BANKS	4.680	99.8614	08/15/2023	25,000,000.00	24,965,350.00	24,998,472.88	(33,122.88)
3130ATYZ4	FEDERAL HOME LOAN BANKS	4.840	99.9121	08/15/2023	50,000,000.00	49,956,050.00	50,000,000.00	(43,950.00)
3136G4K51	FEDERAL NATIONAL MORTGAGE ASSOCI/	0.310	98.6061	08/17/2023	15,000,000.00	14,790,915.00	15,000,000.00	(209,085.00)
3135G0U43	FEDERAL NATIONAL MORTGAGE ASSOCI/	2.345	99.1922	09/12/2023	30,000,000.00	29,757,660.00	30,056,365.31	(298,705.31)
3130ATEZ6	FEDERAL HOME LOAN BANKS	4.200	99.6410	09/20/2023	15,000,000.00	14,946,150.00	15,000,000.00	(53,850.00)
3133EMLE0	FEDERAL FARM CREDIT BANKS FUNDING	0.190	98.1149	09/22/2023	10,000,000.00	9,811,490.00	10,000,000.00	(188,510.00)
3130ATBH9	FEDERAL HOME LOAN BANKS	3.700	99.4370	09/27/2023	20,000,000.00	19,887,400.00	20,000,000.00	(112,600.00)
3130ASLE7	FEDERAL HOME LOAN BANKS	3.203	99.2316	09/29/2023	25,000,000.00	24,807,900.00	25,000,000.00	(192,100.00)
3130ATES2	FEDERAL HOME LOAN BANKS	4.200	99.6177	09/29/2023	50,000,000.00	49,808,850.00	50,000,000.00	(191,150.00)
3133EJD48	FEDERAL FARM CREDIT BANKS FUNDING	3.092	99.1545	10/02/2023	10,000,000.00	9,915,450.00	9,998,252.09	(82,802.09)
3133EMDM1	FEDERAL FARM CREDIT BANKS FUNDING	0.270	97.7804	10/20/2023	10,000,000.00	9,778,040.00	10,000,000.00	(221,960.00)
3130AUH23	FEDERAL HOME LOAN BANKS	5.011	99.9718	10/27/2023	25,000,000.00	24,992,950.00	25,000,000.00	(7,050.00)
3130AUYV0	FEDERAL HOME LOAN BANKS	5.047	99.9774	11/01/2023	25,000,000.00	24,994,350.00	24,995,542.64	(1,192.64)
3137EAEZ8	FEDERAL HOME LOAN MORTGAGE CORP	0.280	97.5967	11/06/2023	10,000,000.00	9,759,670.00	9,998,446.18	(238,776.18)
313588NY7	FEDERAL NATIONAL MORTGAGE ASSOCI/	5.111	97.3822	11/07/2023	15,000,000.00	14,607,330.00	14,609,312.50	(1,982.50)
3130AUUB8	FEDERAL HOME LOAN BANKS	5.010	99.9764	11/08/2023	50,000,000.00	49,988,200.00	50,000,000.00	(11,800.00)
3135G06F5	FEDERAL NATIONAL MORTGAGE ASSOCI/	0.310	97.4816	11/16/2023	5,000,000.00	4,874,080.00	5,000,000.00	(125,920.00)
3134GXBL7	FEDERAL HOME LOAN MORTGAGE CORP	0.325	97.4764	11/16/2023	15,000,000.00	14,621,460.00	14,997,953.12	(376,493.12)
3135GA3N9	FEDERAL NATIONAL MORTGAGE ASSOCI/	0.300	97.4764	11/16/2023	10,000,000.00	9,747,640.00	10,000,000.00	(252,360.00)
3133EN2T6	FEDERAL FARM CREDIT BANKS FUNDING	4.800	99.7856	11/21/2023	15,000,000.00	14,967,840.00	14,995,954.43	(28,114.43)
3134GXCA0	FEDERAL HOME LOAN MORTGAGE CORP	0.328	97.3961	11/24/2023	10,710,000.00	10,431,122.31	10,709,489.06	(278,366.75)
3134GXCA0	FEDERAL HOME LOAN MORTGAGE CORP	0.328	97.3961	11/24/2023	10,000,000.00	9,739,610.00	9,999,526.86	(259,916.86)
3130APXH3	FEDERAL HOME LOAN BANKS	2.589	97.6289	11/27/2023	20,000,000.00	19,525,780.00	19,799,945.36	(274,165.36)
3133EMHL9	FEDERAL FARM CREDIT BANKS FUNDING	0.310	97.3223	11/30/2023	10,000,000.00	9,732,230.00	10,000,000.00	(267,770.00)
3133EMJQ6	FEDERAL FARM CREDIT BANKS FUNDING	0.253	97.2138	12/08/2023	9,931,000.00	9,654,302.48	9,931,007.27	(276,704.80)
3133EMKW1	FEDERAL FARM CREDIT BANKS FUNDING	0.235	97.0219	12/21/2023	20,000,000.00	19,404,380.00	19,996,782.15	(592,402.15)
3133EMKW1	FEDERAL FARM CREDIT BANKS FUNDING	0.235	97.0219	12/21/2023	10,000,000.00	9,702,190.00	9,998,395.48	(296,205.48)
3130AKKP0	FEDERAL HOME LOAN BANKS	0.235	96.9979	12/22/2023	15,000,000.00	14,549,685.00	14,995,673.62	(445,988.62)
3130AQF57	FEDERAL HOME LOAN BANKS	0.736	97.2661	12/22/2023	25,000,000.00	24,316,525.00	24,982,294.52	(665,769.52)
3130AUE67	FEDERAL HOME LOAN BANKS	4.838	99.8304	12/27/2023	25,000,000.00	24,957,600.00	24,985,950.41	(28,350.41)
3130AKL79	FEDERAL HOME LOAN BANKS	0.250	96.9663	12/28/2023	10,000,000.00	9,696,630.00	10,000,000.00	(303,370.00)
3133EMLT7	FEDERAL FARM CREDIT BANKS FUNDING	0.235	96.9408	12/28/2023	15,000,000.00	14,541,120.00	14,997,516.71	(456,396.71)
3133EMLT7	FEDERAL FARM CREDIT BANKS FUNDING	0.244	96.9408	12/28/2023	10,000,000.00	9,694,080.00	9,997,768.13	(303,688.13)
3130ASKB4	FEDERAL HOME LOAN BANKS	3.350	98.9232	12/29/2023	25,000,000.00	24,730,800.00	25,000,000.00	(269,200.00)
3133EN5M8	FEDERAL FARM CREDIT BANKS FUNDING	4.875	99.9181	01/10/2024	25,000,000.00	24,979,525.00	25,000,000.00	(20,475.00)
3130AUM92	FEDERAL HOME LOAN BANKS	4.847	99.8424	01/19/2024	25,000,000.00	24,960,600.00	24,983,085.14	(22,485.14)
3134GWCM6	FEDERAL HOME LOAN MORTGAGE CORP	0.420	96.7836	01/24/2024	15,000,000.00	14,517,540.00	15,000,000.00	(482,460.00)
3130AUQC1	FEDERAL HOME LOAN BANKS	4.875	99.9336	01/30/2024	25,000,000.00	24,983,400.00	25,000,000.00	(16,600.00)
3130AUQC1	FEDERAL HOME LOAN BANKS	4.875	99.9336	01/30/2024	25,000,000.00	24,983,400.00	25,000,000.00	(16,600.00)
3130AURR7	FEDERAL HOME LOAN BANKS	5.101	99.8494	02/02/2024	25,755,000.00	25,716,212.97	25,688,522.83	27,690.14
3130AUZM9	FEDERAL HOME LOAN BANKS	5.100	100.1360	02/21/2024	50,000,000.00	50,068,000.00	50,000,000.00	68,000.00
3135GA5A5	FEDERAL NATIONAL MORTGAGE ASSOCI/	0.350	96.2275	02/23/2024	20,000,000.00	19,245,500.00	20,000,000.00	(754,500.00)
3130AVLM2	FEDERAL HOME LOAN BANKS	5.058	99.8351	02/27/2024	50,000,000.00	49,917,550.00	50,000,000.00	(82,450.00)
3133ELNJ9	FEDERAL FARM CREDIT BANKS FUNDING	1.542	97.1335	02/28/2024	5,000,000.00	4,856,675.00	5,000,000.00	(143,325.00)
3136G4Z97	FEDERAL NATIONAL MORTGAGE ASSOCI/	0.375	96.1899	02/28/2024	10,000,000.00	9,618,990.00	10,000,000.00	(381,010.00)
3130ARHG9	FEDERAL HOME LOAN BANKS	2.180	97.7789	02/28/2024	7,000,000.00	6,844,523.00	6,996,570.30	(152,047.30)
3133EPCB9	FEDERAL FARM CREDIT BANKS FUNDING	5.116	100.1881	02/28/2024	25,000,000.00	25,047,025.00	24,996,056.85	50,968.15
3130AVAJ1	FEDERAL HOME LOAN BANKS	5.337	100.2834	03/06/2024	50,000,000.00	50,141,700.00	49,964,426.23	177,273.77
3133ENRR3	FEDERAL FARM CREDIT BANKS FUNDING	1.764	97.2629	03/14/2024	20,000,000.00	19,452,580.00	19,976,334.88	(523,754.88)
3133EMTW2	FEDERAL FARM CREDIT BANKS FUNDING	0.307	96.1016	03/18/2024	25,000,000.00	24,025,400.00	24,998,423.89	(973,023.89)
3130AKKF2	FEDERAL HOME LOAN BANKS	0.279	95.7683	03/28/2024	15,000,000.00	14,365,245.00	14,998,736.91	(633,491.91)
3130AKKF2	FEDERAL HOME LOAN BANKS	0.270	95.7683	03/28/2024	10,000,000.00	9,576,830.00	10,000,000.00	(423,170.00)
3130AKKF2	FEDERAL HOME LOAN BANKS	0.270	95.7683	03/28/2024	15,000,000.00	14,365,245.00	15,000,000.00	(634,755.00)
3136G43W1	FEDERAL NATIONAL MORTGAGE ASSOCI/	0.320	95.8121	03/28/2024	10,000,000.00	9,581,210.00	10,000,000.00	(418,790.00)
3130ARFS5	FEDERAL HOME LOAN BANKS	2.000	97.2965	03/28/2024	10,000,000.00	9,729,650.00	10,000,000.00	(270,350.00)
3130AVFY3	FEDERAL HOME LOAN BANKS	5.150	99.8784	03/28/2024	50,000,000.00	49,939,200.00	50,000,000.00	(60,800.00)
3130AVBR2	FEDERAL HOME LOAN BANKS	5.514	99.9513	04/01/2024	20,000,000.00	19,990,260.00	20,000,000.00	(9,740.00)
3133EMVD1	FEDERAL FARM CREDIT BANKS FUNDING	0.330	95.7280	04/05/2024	10,000,000.00	9,572,800.00	10,000,000.00	(427,200.00)
3130ALTJ3	FEDERAL HOME LOAN BANKS	0.375	95.7341	04/08/2024	10,000,000.00	9,573,410.00	10,000,000.00	(426,590.00)
3130AVKY7	FEDERAL HOME LOAN BANKS	5.000	99.8756	04/10/2024	15,000,000.00	14,981,340.00	15,000,000.00	(18,660.00)
3135GAGD7	FEDERAL NATIONAL MORTGAGE ASSOCI/	5.100	99.8336	04/11/2024	15,000,000.00	14,975,040.00	15,000,000.00	(24,960.00)
3133ENUS7	FEDERAL FARM CREDIT BANKS FUNDING	2.580	97.6577	04/18/2024	10,000,000.00	9,765,770.00	10,000,000.00	(234,230.00)
3133ENUS7	FEDERAL FARM CREDIT BANKS FUNDING	2.721	97.6577	04/18/2024	10,520,000.00	10,273,590.04	10,506,112.73	(232,522.69)
3135GAGQ8	FEDERAL NATIONAL MORTGAGE ASSOCI/	5.050	99.9680	04/19/2024	15,000,000.00	14,995,200.00	15,000,000.00	(4,800.00)
3130AVPN6	FEDERAL HOME LOAN BANKS	5.120	99.7757	04/26/2024	10,000,000.00	9,977,570.00	10,000,000.00	(22,430.00)
3134GWAL0	FEDERAL HOME LOAN MORTGAGE CORP	0.500	95.6182	04/29/2024	15,000,000.00	14,342,730.00	15,000,000.00	(657,270.00)
3135GA2P5	FEDERAL NATIONAL MORTGAGE ASSOCI/	0.356	95.3974	05/03/2024	3,500,000.00	3,338,909.00	3,499,797.13	(160,888.13)
3130AVKR2	FEDERAL HOME LOAN BANKS	5.174	99.7526	05/03/2024	15,000,000.00	14,962,890.00	15,000,000.00	(37,110.00)
3130AVMG4	FEDERAL HOME LOAN BANKS	5.284	99.8108	05/06/2024	50,000,000.00	49,905,400.00	50,000,000.00	(94,600.00)
3130AVM74	FEDERAL HOME LOAN BANKS	4.383	99.5844	05/15/2024	15,000,000.00	14,937,660.00	15,000,000.00	(62,340.00)
3130AVM90	FEDERAL HOME LOAN BANKS	4.388	99.5042	05/15/2024	15,000,000.00	14,925,630.00	14,987,206.98	(61,576.98)
3135GA3C3	FEDERAL NATIONAL MORTGAGE ASSOCI/	0.350	95.2571	05/17/2024	10,000,000.00	9,525,710.00	10,000,000.00	(474,290.00)
3135GA3C3	FEDERAL NATIONAL MORTGAGE ASSOCI/	0.350	95.2571	05/17/2024	10,000,000.00	9,525,710.00	10,000,000.00	(474,290.00)
3130AVKS0	FEDERAL HOME LOAN BANKS	5.204	99.7533	05/17/2024	15,000,000.00	14,962,995.00	15,000,000.00	(37,005.00)
3130AVKU5	FEDERAL HOME LOAN BANKS	5.104	99.7282	05/17/2024	15,000,000.00	14,959,230.00	15,000,000.00	(40,770.00)

3130AVR46	FEDERAL HOME LOAN BANKS	5.304	99.8750	05/17/2024	25,000,000.00	24,968,750.00	25,000,000.00	(31,250.00)
3130AVLK6	FEDERAL HOME LOAN BANKS	5.054	99.8301	05/21/2024	50,000,000.00	49,915,050.00	50,000,000.00	(84,950.00)
3134GXCF9	FEDERAL HOME LOAN MORTGAGE CORP	0.400	95.2382	05/24/2024	10,000,000.00	9,523,820.00	10,000,000.00	(476,180.00)
3134GXCF9	FEDERAL HOME LOAN MORTGAGE CORP	0.400	95.2382	05/24/2024	10,000,000.00	9,523,820.00	10,000,000.00	(476,180.00)
3134GVYX0	FEDERAL HOME LOAN MORTGAGE CORP	0.500	95.6209	06/03/2024	10,000,000.00	9,562,090.00	10,000,000.00	(437,910.00)
3133ENYX2	FEDERAL FARM CREDIT BANKS FUNDING	3.439	98.4634	06/17/2024	10,000,000.00	9,846,340.00	9,979,491.24	(133,151.24)
3134GXVS0	FEDERAL HOME LOAN MORTGAGE CORP	2.900	97.6601	06/21/2024	10,000,000.00	9,766,010.00	10,000,000.00	(233,990.00)
3134GWR32	FEDERAL HOME LOAN MORTGAGE CORP	0.410	94.9432	06/24/2024	10,000,000.00	9,494,320.00	10,000,000.00	(505,680.00)
3130AKLB0	FEDERAL HOME LOAN BANKS	0.260	94.7370	06/28/2024	15,000,000.00	14,210,550.00	15,000,000.00	(789,450.00)
3130AKLB0	FEDERAL HOME LOAN BANKS	0.260	94.7370	06/28/2024	10,000,000.00	9,473,700.00	10,000,000.00	(526,300.00)
3130AQ6U2	FEDERAL HOME LOAN BANKS	1.000	95.5580	06/28/2024	25,000,000.00	23,889,500.00	25,000,000.00	(1,110,500.00)
3134GV3A4	FEDERAL HOME LOAN MORTGAGE CORP	0.500	95.3705	07/01/2024	5,000,000.00	4,768,525.00	5,000,000.00	(231,475.00)
3134GV5R5	FEDERAL HOME LOAN MORTGAGE CORP	0.570	94.8990	07/15/2024	5,000,000.00	4,744,950.00	5,000,000.00	(255,050.00)
3134GYFM9	FEDERAL HOME LOAN MORTGAGE CORP	5.050	99.5186	08/01/2024	15,000,000.00	14,927,790.00	15,000,000.00	(72,210.00)
3136G4J38	FEDERAL NATIONAL MORTGAGE ASSOCI/	0.410	94.5064	08/12/2024	15,000,000.00	14,175,960.00	15,000,000.00	(824,040.00)
3133EL4J0	FEDERAL FARM CREDIT BANKS FUNDING	2.882	94.5223	08/19/2024	10,000,000.00	9,452,230.00	9,698,272.00	(246,042.00)
3136G4P31	FEDERAL NATIONAL MORTGAGE ASSOCI/	0.450	94.4975	08/19/2024	3,701,000.00	3,497,352.48	3,701,000.00	(203,647.53)
3135GA4R9	FEDERAL NATIONAL MORTGAGE ASSOCI/	0.420	94.4270	08/23/2024	15,000,000.00	14,164,050.00	15,000,000.00	(835,950.00)
3133EL5S9	FEDERAL FARM CREDIT BANKS FUNDING	2.905	94.4108	09/03/2024	10,000,000.00	9,441,080.00	9,687,689.94	(246,609.94)
3133EKQA7	FEDERAL FARM CREDIT BANKS FUNDING	1.693	96.8016	09/10/2024	2,064,000.00	1,997,985.02	2,074,542.26	(76,557.24)
3134GWN85	FEDERAL HOME LOAN MORTGAGE CORP	0.450	94.3148	09/10/2024	10,000,000.00	9,431,480.00	10,000,000.00	(568,520.00)
3134GWL79	FEDERAL HOME LOAN MORTGAGE CORP	0.400	94.2500	09/10/2024	10,000,000.00	9,425,000.00	10,000,000.00	(575,000.00)
3134GWL79	FEDERAL HOME LOAN MORTGAGE CORP	0.400	94.2500	09/10/2024	10,000,000.00	9,425,000.00	10,000,000.00	(575,000.00)
3134GWN44	FEDERAL HOME LOAN MORTGAGE CORP	0.450	94.3066	09/11/2024	10,000,000.00	9,430,660.00	10,000,000.00	(569,340.00)
3136G43H4	FEDERAL NATIONAL MORTGAGE ASSOCI/	0.400	94.1997	09/16/2024	10,000,000.00	9,419,970.00	10,000,000.00	(580,030.00)
3133EKP75	FEDERAL FARM CREDIT BANKS FUNDING	1.671	96.1496	09/17/2024	6,128,000.00	5,892,047.49	6,122,187.18	(230,139.69)
3134GXVM3	FEDERAL HOME LOAN MORTGAGE CORP	3.001	97.5143	09/23/2024	15,000,000.00	14,627,145.00	15,000,000.00	(372,855.00)
3130ANX88	FEDERAL HOME LOAN BANKS	0.500	94.2419	09/27/2024	10,000,000.00	9,424,190.00	10,000,000.00	(575,810.00)
3130ALTH7	FEDERAL HOME LOAN BANKS	0.510	94.2310	09/30/2024	25,000,000.00	23,557,750.00	25,000,000.00	(1,442,250.00)
3130APBH7	FEDERAL HOME LOAN BANKS	0.590	94.3119	09/30/2024	20,000,000.00	18,862,380.00	19,994,328.47	(1,131,948.47)
3130ARMT5	FEDERAL HOME LOAN BANKS	2.838	97.1207	10/25/2024	10,000,000.00	9,712,070.00	9,994,641.45	(282,571.45)
3135G06E8	FEDERAL NATIONAL MORTGAGE ASSOCI/	0.420	93.7263	11/18/2024	10,000,000.00	9,372,630.00	10,000,000.00	(627,370.00)
3130ALF25	FEDERAL HOME LOAN BANKS	0.400	93.6390	11/26/2024	5,000,000.00	4,681,950.00	5,000,000.00	(318,050.00)
3130AK3T1	FEDERAL HOME LOAN BANKS	0.500	93.6971	12/09/2024	10,000,000.00	9,369,710.00	10,000,000.00	(630,290.00)
3133ENGN4	FEDERAL FARM CREDIT BANKS FUNDING	0.970	94.4121	12/09/2024	10,000,000.00	9,441,210.00	10,000,000.00	(558,790.00)
3130ANRB8	FEDERAL HOME LOAN BANKS	0.553	93.7191	12/17/2024	10,000,000.00	9,371,910.00	9,999,497.89	(627,587.89)
3133EMLP5	FEDERAL FARM CREDIT BANKS FUNDING	0.320	93.3786	12/23/2024	5,000,000.00	4,668,930.00	5,000,000.00	(331,070.00)
3133EMLP5	FEDERAL FARM CREDIT BANKS FUNDING	0.320	93.3786	12/23/2024	15,000,000.00	14,006,790.00	15,000,000.00	(993,210.00)
3133EMLP5	FEDERAL FARM CREDIT BANKS FUNDING	0.339	93.3786	12/23/2024	10,000,000.00	9,337,860.00	9,996,896.60	(659,036.60)
3133ENKS8	FEDERAL FARM CREDIT BANKS FUNDING	1.202	94.9307	01/06/2025	5,000,000.00	4,746,535.00	4,993,648.03	(247,113.03)
3135G0X24	FEDERAL NATIONAL MORTGAGE ASSOCI/	1.098	95.7101	01/07/2025	10,000,000.00	9,571,010.00	10,087,059.78	(516,049.78)
3134GWET9	FEDERAL HOME LOAN MORTGAGE CORP	0.510	93.6587	01/29/2025	15,000,000.00	14,048,805.00	15,000,000.00	(951,195.00)
3133ENPY0	FEDERAL FARM CREDIT BANKS FUNDING	1.764	95.6668	02/25/2025	5,000,000.00	4,783,340.00	4,998,784.67	(215,444.67)
3133EMSC7	FEDERAL FARM CREDIT BANKS FUNDING	0.512	92.9315	03/03/2025	10,000,000.00	9,293,150.00	9,994,246.22	(701,096.22)
3133EMSC7	FEDERAL FARM CREDIT BANKS FUNDING	0.480	92.9315	03/03/2025	5,000,000.00	4,646,575.00	5,000,000.00	(353,425.00)
3130AR4V0	FEDERAL HOME LOAN BANKS	2.150	95.7775	03/14/2025	5,000,000.00	4,788,875.00	5,000,000.00	(211,125.00)
3130ALLP7	FEDERAL HOME LOAN BANKS	0.688	93.1570	03/17/2025	15,000,000.00	13,973,550.00	14,989,369.31	(1,015,819.31)
3130ALLP7	FEDERAL HOME LOAN BANKS	0.701	93.1570	03/17/2025	25,000,000.00	23,289,250.00	24,976,146.40	(1,686,896.40)
3130ALN34	FEDERAL HOME LOAN BANKS	0.700	93.2034	03/24/2025	10,000,000.00	9,320,340.00	10,000,000.00	(679,660.00)
3134GWT22	FEDERAL HOME LOAN MORTGAGE CORP	0.475	92.8004	03/24/2025	15,000,000.00	13,920,060.00	15,000,000.00	(1,079,940.00)
3130ALNK6	FEDERAL HOME LOAN BANKS	0.625	93.0629	03/25/2025	10,000,000.00	9,306,290.00	10,000,000.00	(693,710.00)
3130ALKF0	FEDERAL HOME LOAN BANKS	0.625	93.0629	03/25/2025	10,000,000.00	9,306,290.00	10,000,000.00	(693,710.00)
3130ALKF0	FEDERAL HOME LOAN BANKS	0.625	93.0629	03/25/2025	10,000,000.00	9,306,290.00	10,000,000.00	(693,710.00)
3130AR7D7	FEDERAL HOME LOAN BANKS	2.050	95.5059	03/25/2025	5,000,000.00	4,775,295.00	5,000,000.00	(224,705.00)
3134GWP26	FEDERAL HOME LOAN MORTGAGE CORP	0.500	92.8190	03/28/2025	10,000,000.00	9,281,900.00	10,000,000.00	(718,100.00)
3133EMUP5	FEDERAL FARM CREDIT BANKS FUNDING	0.710	93.1712	04/01/2025	10,000,000.00	9,317,120.00	10,000,000.00	(682,880.00)
3133EMUP5	FEDERAL FARM CREDIT BANKS FUNDING	0.710	93.1712	04/01/2025	10,000,000.00	9,317,120.00	10,000,000.00	(682,880.00)
3130ALWL4	FEDERAL HOME LOAN BANKS	0.720	93.1473	04/08/2025	15,000,000.00	13,972,095.00	15,000,000.00	(1,027,905.00)
3130ALDX9	FEDERAL HOME LOAN BANKS	0.500	92.4568	05/23/2025	14,750,000.00	13,637,378.00	14,750,000.00	(1,112,622.00)
3134GVRV2	FEDERAL HOME LOAN MORTGAGE CORP	0.750	92.9160	05/27/2025	10,000,000.00	9,291,600.00	10,000,000.00	(708,400.00)
3134GVWM6	FEDERAL HOME LOAN MORTGAGE CORP	0.730	92.8707	05/28/2025	5,000,000.00	4,643,535.00	5,000,000.00	(356,465.00)
3134GVWM6	FEDERAL HOME LOAN MORTGAGE CORP	0.730	92.8707	05/28/2025	10,000,000.00	9,287,070.00	10,000,000.00	(712,930.00)
3134GVB31	FEDERAL HOME LOAN MORTGAGE CORP	0.760	92.9097	05/28/2025	15,000,000.00	13,936,455.00	14,996,874.19	(1,060,419.19)
3130ARSC6	FEDERAL HOME LOAN BANKS	2.900	96.6755	05/29/2025	10,000,000.00	9,667,550.00	10,000,000.00	(332,450.00)
3134GVE95	FEDERAL HOME LOAN MORTGAGE CORP	0.650	93.1024	06/09/2025	15,000,000.00	13,965,360.00	15,000,000.00	(1,034,640.00)
3133ELH80	FEDERAL FARM CREDIT BANKS FUNDING	0.680	92.7623	06/10/2025	5,025,000.00	4,661,305.58	5,025,000.00	(363,694.43)
3134GWP91	FEDERAL HOME LOAN MORTGAGE CORP	0.500	92.3643	06/16/2025	5,000,000.00	4,618,215.00	5,000,000.00	(381,785.00)
3130ALHZ0	FEDERAL HOME LOAN BANKS	0.530	92.4109	06/18/2025	10,000,000.00	9,241,090.00	10,000,000.00	(758,910.00)
3135GAAZ4	FEDERAL NATIONAL MORTGAGE ASSOCI/	0.500	92.3088	06/24/2025	10,000,000.00	9,230,880.00	10,000,000.00	(769,120.00)
3134GXYR9	FEDERAL HOME LOAN MORTGAGE CORP	3.560	97.6363	06/27/2025	10,000,000.00	9,763,630.00	10,000,000.00	(236,370.00)
3136G4XK4	FEDERAL NATIONAL MORTGAGE ASSOCI/	0.650	92.5922	06/30/2025	5,000,000.00	4,629,610.00	5,000,000.00	(370,390.00)
3130ALU93	FEDERAL HOME LOAN BANKS	0.750	92.7963	06/30/2025	10,000,000.00	9,279,630.00	10,000,000.00	(720,370.00)
3136G4XZ1	FEDERAL NATIONAL MORTGAGE ASSOCI/	0.740	92.7752	06/30/2025	5,000,000.00	4,638,760.00	5,000,000.00	(361,240.00)
3136G4XR9	FEDERAL NATIONAL MORTGAGE ASSOCI/	0.740	92.7312	07/07/2025	14,900,000.00	13,816,948.80	14,900,000.00	(1,083,051.20)
3136G4YU1	FEDERAL NATIONAL MORTGAGE ASSOCI/	0.730	92.6605	07/15/2025	15,000,000.00	13,899,075.00	15,000,000.00	(1,100,925.00)
3136G4C27	FEDERAL NATIONAL MORTGAGE ASSOCI/	0.700	92.5093	07/29/2025	15,000,000.00	13,876,395.00	15,000,000.00	(1,123,605.00)
3136G4D75	FEDERAL NATIONAL MORTGAGE ASSOCI/	0.600	92.2988	07/29/2025	10,000,000.00	9,229,880.00	10,000,000.00	(770,120.00)
3136G4F32	FEDERAL NATIONAL MORTGAGE ASSOCI/	0.600	92.2988	07/29/2025	10,000,000.00	9,229,880.00	10,000,000.00	(770,120.00)
3136G4B77	FEDERAL NATIONAL MORTGAGE ASSOCI/	0.700	92.4878	08/04/2025	10,000,000.00	9,248,780.00	10,000,000.00	(751,220.00)
3136G4B77	FEDERAL NATIONAL MORTGAGE ASSOCI/	0.700	92.4878	08/04/2025	15,000,000.00	13,873,170.00	15,000,000.00	(1,126,830.00)
3136G4H63	FEDERAL NATIONAL MORTGAGE ASSOCI/	0.550	92.0652	08/19/2025	15,000,000.00	13,809,780.00	15,000,000.00	(1,190,220.00)
3134GWLW4	FEDERAL HOME LOAN MORTGAGE CORP	0.625	92.2346	08/19/2025	10,000,000.00	9,223,460.00	10,000,000.00	(776,540.00)
3130ALFN9	FEDERAL HOME LOAN BANKS	0.550	92.0025	08/25/2025	5,000,000.00	4,600,125.00	5,000,000.00	(399,875.00)
3136G4X40	FEDERAL NATIONAL MORTGAGE ASSOCI/	0.600	92.1041	08/26/2025	10,000,000.00	9,210,410.00	10,000,000.00	(789,590.00)
3136G42F9	FEDERAL NATIONAL MORTGAGE ASSOCI/	0.625	92.1517	08/27/2025	5,000,000.00	4,607,585.00	5,000,000.00	(392,415.00)
3136G4Q97	FEDERAL NATIONAL MORTGAGE ASSOCI/	0.650	92.2061	08/27/2025	8,650,000.00	7,975,827.65	8,650,000.00	(674,172.35)
3134GWL38	FEDERAL HOME LOAN MORTGAGE CORP	0.540	91.8321	09/15/2025	10,000,000.00	9,183,210.00	10,000,000.00	(816,790.00)
3134GWL38	FEDERAL HOME LOAN MORTGAGE CORP	0.540	91.8321	09/15/2025	15,000,000.00	13,774,815.00	15,000,000.00	(1,225,185.00)
3137EAEX3	FEDERAL HOME LOAN MORTGAGE CORP	0.497	91.8378	09/23/2025	10,000,000.00	9,183,780.00	9,971,091.93	(787,311.93)
3134GWTG1	FEDERAL HOME LOAN MORTGAGE CORP	0.600	91.8844	09/30/2025	5,000,000.00	4,594,220.00	5,000,000.00	(405,780.00)
3135G06A6	FEDERAL NATIONAL MORTGAGE ASSOCI/	0.580	91.7024	10/20/2025	10,000,000.00	9,170,240.00	10,000,000.00	(829,760.00)
3135G06A6	FEDERAL NATIONAL MORTGAGE ASSOCI/	0.587	91.7024	10/20/2025	10,000,000.00	9,170,240.00	9,998,252.76	(828,012.76)
3134GWZV1	FEDERAL HOME LOAN MORTGAGE CORP	1.238	91.8508	10/22/2025	15,000,000.00	13,777,620.00	14,787,141.12	(1,009,521.12)
3136G45C3	FEDERAL NATIONAL MORTGAGE ASSOCI/	0.540	91.5615	10/27/2025	10,000,000.00	9,156,150.00	10,000,000.00	(843,850.00)
3134GW3X2	FEDERAL HOME LOAN MORTGAGE CORP	0.625	91.7593	10/27/2025	10,000,000.00	9,175,930.00	10,000,000.00	(824,070.00)
3134GW3Z7	FEDERAL HOME LOAN MORTGAGE CORP	0.600	91.6941	10/28/2025	10,000,000.00	9,169,410.00	10,000,000.00	(830,590.00)

3134GW3Y0	FEDERAL HOME LOAN MORTGAGE CORP	0.550	91.5776	10/28/2025	10,000,000.00	9,157,760.00	10,000,000.00	(842,240.00)
3136G46S7	FEDERAL NATIONAL MORTGAGE ASSOCI/	0.560	91.6009	10/28/2025	5,000,000.00	4,580,045.00	5,000,000.00	(419,955.00)
3135G06C2	FEDERAL NATIONAL MORTGAGE ASSOCI/	0.600	91.6871	10/29/2025	10,000,000.00	9,168,710.00	10,000,000.00	(831,290.00)
3135G06C2	FEDERAL NATIONAL MORTGAGE ASSOCI/	0.604	91.6871	10/29/2025	10,000,000.00	9,168,710.00	9,999,000.46	(830,290.46)
3136G46N8	FEDERAL NATIONAL MORTGAGE ASSOCI/	0.600	91.6871	10/29/2025	5,000,000.00	4,584,355.00	5,000,000.00	(415,645.00)
3135GA2N0	FEDERAL NATIONAL MORTGAGE ASSOCI/	0.550	91.4360	11/04/2025	10,000,000.00	9,143,600.00	10,000,000.00	(856,400.00)
3135G06G3	FEDERAL NATIONAL MORTGAGE ASSOCI/	0.573	91.8646	11/07/2025	14,000,000.00	12,861,044.00	13,974,635.05	(1,113,591.05)
3134GXBM5	FEDERAL HOME LOAN MORTGAGE CORP	0.600	91.4955	11/12/2025	5,000,000.00	4,574,775.00	5,000,000.00	(425,225.00)
3134GXBM5	FEDERAL HOME LOAN MORTGAGE CORP	0.600	91.4955	11/12/2025	5,000,000.00	4,574,775.00	5,000,000.00	(425,225.00)
3135GA2Z3	FEDERAL NATIONAL MORTGAGE ASSOCI/	0.560	91.3646	11/17/2025	5,000,000.00	4,568,230.00	5,000,000.00	(431,770.00)
3135GA2Z3	FEDERAL NATIONAL MORTGAGE ASSOCI/	0.560	91.3646	11/17/2025	5,000,000.00	4,568,230.00	5,000,000.00	(431,770.00)
3135GA2Z3	FEDERAL NATIONAL MORTGAGE ASSOCI/	0.560	91.3646	11/17/2025	10,000,000.00	9,136,460.00	10,000,000.00	(863,540.00)
3135GA4P3	FEDERAL NATIONAL MORTGAGE ASSOCI/	0.650	91.5713	11/18/2025	20,000,000.00	18,314,260.00	20,000,000.00	(1,685,740.00)
3135GA3Z2	FEDERAL NATIONAL MORTGAGE ASSOCI/	0.600	91.4021	11/25/2025	15,000,000.00	13,710,315.00	15,000,000.00	(1,289,685.00)
3133EMLR1	FEDERAL FARM CREDIT BANKS FUNDING	0.506	90.9548	12/23/2025	12,430,000.00	11,305,681.64	12,428,022.10	(1,122,340.46)
3134GXHL1	FEDERAL HOME LOAN MORTGAGE CORP	0.700	91.3994	12/30/2025	10,000,000.00	9,139,940.00	10,000,000.00	(860,060.00)
3130AL2G8	FEDERAL HOME LOAN BANKS	0.615	90.6676	02/18/2026	5,000,000.00	4,533,380.00	4,997,895.80	(464,515.80)
3130ALBX1	FEDERAL HOME LOAN BANKS	0.580	90.5793	02/23/2026	10,000,000.00	9,057,930.00	10,000,000.00	(942,070.00)
3130ALCV4	FEDERAL HOME LOAN BANKS	2.112	91.0128	02/24/2026	25,000,000.00	22,753,200.00	24,084,859.96	(1,331,659.96)
3130AL6K5	FEDERAL HOME LOAN BANKS	0.580	90.5406	02/25/2026	6,000,000.00	5,432,436.00	6,000,000.00	(567,564.00)
3130ALEM2	FEDERAL HOME LOAN BANKS	0.790	91.0847	02/25/2026	10,000,000.00	9,108,470.00	10,000,000.00	(891,530.00)
3130ALEM2	FEDERAL HOME LOAN BANKS	0.790	91.0847	02/25/2026	15,000,000.00	13,662,705.00	15,000,000.00	(1,337,295.00)
3130ALGR9	FEDERAL HOME LOAN BANKS	0.850	91.2316	02/26/2026	10,000,000.00	9,123,160.00	10,000,000.00	(876,840.00)
3130ALEY6	FEDERAL HOME LOAN BANKS	3.157	91.0670	03/04/2026	16,160,000.00	14,716,427.20	15,143,416.31	(426,989.11)
3130ALHH0	FEDERAL HOME LOAN BANKS	3.040	91.4676	03/05/2026	10,500,000.00	9,604,098.00	9,917,954.26	(313,856.26)
3130ALEH3	FEDERAL HOME LOAN BANKS	0.700	90.7229	03/16/2026	25,000,000.00	22,680,725.00	25,000,000.00	(2,319,275.00)
3130ALH56	FEDERAL HOME LOAN BANKS	0.750	90.8447	03/18/2026	10,000,000.00	9,084,470.00	10,000,000.00	(915,530.00)
3130ALH56	FEDERAL HOME LOAN BANKS	0.750	90.8447	03/18/2026	10,000,000.00	9,084,470.00	10,000,000.00	(915,530.00)
3130ALHG2	FEDERAL HOME LOAN BANKS	0.750	90.8447	03/18/2026	10,000,000.00	9,084,470.00	10,000,000.00	(915,530.00)
3130ALFW9	FEDERAL HOME LOAN BANKS	0.790	90.9469	03/18/2026	15,000,000.00	13,642,035.00	15,000,000.00	(1,357,965.00)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	91.4565	03/23/2026	14,625,000.00	13,375,513.13	14,625,000.00	(1,249,486.88)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	91.4565	03/23/2026	14,625,000.00	13,375,513.13	14,625,000.00	(1,249,486.88)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	91.4565	03/23/2026	9,750,000.00	8,917,008.75	9,750,000.00	(832,991.25)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	91.4565	03/23/2026	9,750,000.00	8,917,008.75	9,750,000.00	(832,991.25)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.016	91.4565	03/23/2026	8,921,250.00	8,159,063.01	8,917,152.48	(758,089.47)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	91.4565	03/23/2026	19,500,000.00	17,834,017.50	19,500,000.00	(1,665,982.50)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	91.4565	03/23/2026	9,750,000.00	8,917,008.75	9,750,000.00	(832,991.25)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	91.4565	03/23/2026	19,500,000.00	17,834,017.50	19,500,000.00	(1,665,982.50)
3130ALGJ7	FEDERAL HOME LOAN BANKS	3.010	91.4565	03/23/2026	19,500,000.00	17,834,017.50	18,435,957.11	(601,939.61)
3130ALKL7	FEDERAL HOME LOAN BANKS	0.850	91.0861	03/25/2026	10,000,000.00	9,108,610.00	10,000,000.00	(891,390.00)
3133ENUL2	FEDERAL FARM CREDIT BANKS FUNDING	3.110	95.8636	04/13/2026	10,000,000.00	9,586,360.00	10,000,000.00	(413,640.00)
3133EMZS4	FEDERAL FARM CREDIT BANKS FUNDING	0.900	90.9106	05/18/2026	5,000,000.00	4,545,530.00	5,000,000.00	(454,470.00)
3130AMJN3	FEDERAL HOME LOAN BANKS	1.030	91.2124	05/26/2026	5,000,000.00	4,560,620.00	5,000,000.00	(439,380.00)
3130AMKB7	FEDERAL HOME LOAN BANKS	1.050	91.2653	05/26/2026	15,000,000.00	13,689,795.00	15,000,000.00	(1,310,205.00)
3130AMME9	FEDERAL HOME LOAN BANKS	1.000	91.1320	05/26/2026	10,000,000.00	9,113,200.00	10,000,000.00	(886,800.00)
3130AMS52	FEDERAL HOME LOAN BANKS	1.000	91.0460	06/08/2026	15,000,000.00	13,656,900.00	15,000,000.00	(1,343,100.00)
3130AMMZ2	FEDERAL HOME LOAN BANKS	1.000	91.0123	06/10/2026	5,000,000.00	4,550,615.00	5,000,000.00	(449,385.00)
3130AMWT5	FEDERAL HOME LOAN BANKS	1.050	91.0755	06/26/2026	15,000,000.00	13,661,325.00	15,000,000.00	(1,338,675.00)
3130AMT69	FEDERAL HOME LOAN BANKS	1.070	91.1300	06/26/2026	10,000,000.00	9,113,000.00	10,000,000.00	(887,000.00)
3130ASDK2	FEDERAL HOME LOAN BANKS	3.250	98.2491	06/29/2026	5,250,000.00	5,158,077.75	5,250,000.00	(91,922.25)
3130AN3B4	FEDERAL HOME LOAN BANKS	1.020	90.9293	07/06/2026	15,000,000.00	13,639,395.00	15,000,000.00	(1,360,605.00)
3133EMQ62	FEDERAL FARM CREDIT BANKS FUNDING	0.990	90.7757	07/13/2026	10,000,000.00	9,077,570.00	10,000,000.00	(922,430.00)
3133EMQ62	FEDERAL FARM CREDIT BANKS FUNDING	0.990	90.7757	07/13/2026	10,000,000.00	9,077,570.00	10,000,000.00	(922,430.00)
3130AN5K2	FEDERAL HOME LOAN BANKS	4.366	93.0424	07/20/2026	2,375,000.00	2,209,757.00	2,174,605.84	35,151.16
3130AN3R9	FEDERAL HOME LOAN BANKS	1.130	91.1520	07/20/2026	10,000,000.00	9,115,200.00	10,000,000.00	(884,800.00)
3133ENB66	FEDERAL FARM CREDIT BANKS FUNDING	3.174	97.9949	07/20/2026	10,000,000.00	9,799,490.00	9,992,755.65	(193,265.65)
3130ANBX7	FEDERAL HOME LOAN BANKS	1.000	90.7584	07/22/2026	15,000,000.00	13,613,760.00	15,000,000.00	(1,386,240.00)
3130ANAJ9	FEDERAL HOME LOAN BANKS	1.000	90.6962	07/27/2026	10,000,000.00	9,069,620.00	10,000,000.00	(930,380.00)
3130ANAJ9	FEDERAL HOME LOAN BANKS	1.000	90.6962	07/27/2026	15,000,000.00	13,604,430.00	15,000,000.00	(1,395,570.00)
3133ENC99	FEDERAL FARM CREDIT BANKS FUNDING	3.629	97.1773	07/27/2026	20,000,000.00	19,435,460.00	20,014,380.17	(578,920.17)
3133ENV72	FEDERAL FARM CREDIT BANKS FUNDING	4.590	102.0585	07/27/2026	5,000,000.00	5,102,925.00	4,987,016.38	115,908.62
3133ENV72	FEDERAL FARM CREDIT BANKS FUNDING	4.638	102.0585	07/27/2026	5,000,000.00	5,102,925.00	4,979,952.08	122,972.92
3133ENV72	FEDERAL FARM CREDIT BANKS FUNDING	4.477	102.0585	07/27/2026	5,000,000.00	5,102,925.00	5,003,685.45	99,239.55
3133END80	FEDERAL FARM CREDIT BANKS FUNDING	2.873	97.5487	08/03/2026	10,000,000.00	9,754,870.00	10,038,770.71	(283,900.71)
3130ANFD7	FEDERAL HOME LOAN BANKS	1.000	90.6325	08/05/2026	10,000,000.00	9,063,250.00	10,000,000.00	(936,750.00)
3134GX4V3	FEDERAL HOME LOAN MORTGAGE CORP	5.002	99.9214	08/10/2026	4,500,000.00	4,496,463.00	4,500,000.00	(3,537.00)
3130ANE48	FEDERAL HOME LOAN BANKS	1.000	90.5599	08/17/2026	10,000,000.00	9,055,990.00	10,000,000.00	(944,010.00)
3130ANMH0	FEDERAL HOME LOAN BANKS	1.100	90.8267	08/20/2026	10,000,000.00	9,082,670.00	10,000,000.00	(917,330.00)
3130ANMH0	FEDERAL HOME LOAN BANKS	1.668	90.8267	08/20/2026	10,000,000.00	9,082,670.00	9,819,833.17	(737,163.17)
3130ANMH0	FEDERAL HOME LOAN BANKS	3.132	90.8267	08/20/2026	15,000,000.00	13,624,005.00	14,060,404.47	(436,399.47)
3133ENH45	FEDERAL FARM CREDIT BANKS FUNDING	3.137	97.8934	08/24/2026	5,000,000.00	4,894,670.00	4,998,176.04	(103,506.04)
3133ENH45	FEDERAL FARM CREDIT BANKS FUNDING	3.294	97.8934	08/24/2026	5,000,000.00	4,894,670.00	4,973,937.35	(79,267.35)
3130ANPF1	FEDERAL HOME LOAN BANKS	1.000	90.5119	08/25/2026	10,000,000.00	9,051,190.00	10,000,000.00	(948,810.00)
3130ANSC5	FEDERAL HOME LOAN BANKS	1.000	90.5058	08/26/2026	15,000,000.00	13,575,870.00	15,000,000.00	(1,424,130.00)
3130ANTS9	FEDERAL HOME LOAN BANKS	1.000	90.5058	08/26/2026	15,000,000.00	13,575,870.00	15,000,000.00	(1,424,130.00)
3130ATFH5	FEDERAL HOME LOAN BANKS	3.941	99.8821	09/11/2026	5,000,000.00	4,994,105.00	4,970,556.34	23,548.66
3130ATHV2	FEDERAL HOME LOAN BANKS	4.312	101.4458	09/11/2026	1,000,000.00	1,014,458.00	998,110.54	16,347.46
3130AP5M3	FEDERAL HOME LOAN BANKS	1.040	90.4151	09/28/2026	15,000,000.00	13,562,265.00	15,000,000.00	(1,437,735.00)
3130APAD7	FEDERAL HOME LOAN BANKS	1.035	90.4439	09/28/2026	15,000,000.00	13,566,585.00	15,000,000.00	(1,433,415.00)
3130ANYN4	FEDERAL HOME LOAN BANKS	1.000	90.2940	09/30/2026	10,000,000.00	9,029,400.00	10,000,000.00	(970,600.00)
3133ENT67	FEDERAL FARM CREDIT BANKS FUNDING	4.318	101.1986	10/19/2026	5,000,000.00	5,059,930.00	4,989,246.54	70,683.46
3133ENT67	FEDERAL FARM CREDIT BANKS FUNDING	4.318	101.1986	10/19/2026	5,000,000.00	5,059,930.00	4,989,246.54	70,683.46
3133ENBK5	FEDERAL FARM CREDIT BANKS FUNDING	1.249	90.5753	10/20/2026	10,000,000.00	9,057,530.00	9,963,220.99	(905,690.99)
3133ENBK5	FEDERAL FARM CREDIT BANKS FUNDING	1.340	90.5753	10/20/2026	10,000,000.00	9,057,530.00	9,932,966.05	(875,436.05)
3133EN7A2	FEDERAL FARM CREDIT BANKS FUNDING	3.827	99.2949	10/26/2026	4,300,000.00	4,269,680.70	4,272,188.83	(2,508.13)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.046	89.5160	10/27/2026	20,000,000.00	17,903,200.00	18,545,072.99	(641,872.99)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.092	89.5160	10/27/2026	20,000,000.00	17,903,200.00	18,510,463.08	(607,263.08)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.488	89.5160	10/27/2026	5,000,000.00	4,475,800.00	4,566,893.47	(91,093.47)
3134GW6C5	FEDERAL HOME LOAN MORTGAGE CORP	3.122	89.5078	10/28/2026	15,000,000.00	13,426,170.00	13,872,591.50	(446,421.50)
3130ARUF6	FEDERAL HOME LOAN BANKS	3.125	96.4559	10/29/2026	10,000,000.00	9,645,590.00	10,000,000.00	(354,410.00)
3133ENEM8	FEDERAL FARM CREDIT BANKS FUNDING	1.430	91.2310	11/23/2026	10,000,000.00	9,123,100.00	10,000,000.00	(876,900.00)
3130APWW1	FEDERAL HOME LOAN BANKS	1.503	91.4317	11/24/2026	20,000,000.00	18,286,340.00	19,997,851.02	(1,711,511.02)
3130ATVE4	FEDERAL HOME LOAN BANKS	3.986	102.5174	12/11/2026	5,000,000.00	5,125,870.00	5,084,711.11	41,158.89
3133EN4G2	FEDERAL FARM CREDIT BANKS FUNDING	3.923	100.6462	12/15/2026	25,000,000.00	25,161,550.00	25,013,819.99	147,730.01
3130AQF65	FEDERAL HOME LOAN BANKS	1.306	91.6117	12/21/2026	10,000,000.00	9,161,170.00	9,980,316.00	(819,146.00)
3130AQAY9	FEDERAL HOME LOAN BANKS	1.500	91.2416	12/30/2026	25,000,000.00	22,810,400.00	25,000,000.00	(2,189,600.00)

3133ENKG4	FEDERAL FARM CREDIT BANKS FUNDING	1.908	91.3887	01/11/2027	10,000,000.00	9,138,870.00	9,845,964.96	(707,094.96)
3133ENLZ1	FEDERAL FARM CREDIT BANKS FUNDING	1.860	92.1974	01/26/2027	10,000,000.00	9,219,740.00	9,971,515.37	(751,775.37)
3130AQHS5	FEDERAL HOME LOAN BANKS	1.984	91.9637	01/28/2027	10,000,000.00	9,196,370.00	9,899,044.78	(702,674.78)
3130AQHS5	FEDERAL HOME LOAN BANKS	2.086	91.9637	01/28/2027	20,000,000.00	18,392,740.00	19,726,247.92	(1,333,507.92)
3130AQKM4	FEDERAL HOME LOAN BANKS	1.750	92.1052	01/28/2027	11,250,000.00	10,361,835.00	11,250,000.00	(888,165.00)
3130AKYH3	FEDERAL HOME LOAN BANKS	1.746	89.1652	02/10/2027	10,000,000.00	8,916,520.00	9,669,706.09	(753,186.09)
3130AL2X1	FEDERAL HOME LOAN BANKS	3.001	89.1899	02/17/2027	10,000,000.00	8,918,990.00	9,244,257.65	(325,267.65)
3134GYGZ9	FEDERAL HOME LOAN MORTGAGE CORP	4.750	99.3862	02/23/2027	10,000,000.00	9,938,620.00	10,000,000.00	(61,380.00)
3130ALED2	FEDERAL HOME LOAN BANKS	2.050	89.7197	02/24/2027	15,000,000.00	13,457,955.00	14,442,230.96	(984,275.96)
3130ALED2	FEDERAL HOME LOAN BANKS	3.001	89.7197	02/24/2027	20,000,000.00	17,943,940.00	18,597,486.54	(653,546.54)
3130AQRQ8	FEDERAL HOME LOAN BANKS	2.000	92.6954	02/25/2027	10,000,000.00	9,269,540.00	10,000,000.00	(730,460.00)
3130AQRH8	FEDERAL HOME LOAN BANKS	2.000	92.6954	02/25/2027	5,000,000.00	4,634,770.00	5,000,000.00	(365,230.00)
3130AQRH8	FEDERAL HOME LOAN BANKS	2.000	92.6954	02/25/2027	5,000,000.00	4,634,770.00	5,000,000.00	(365,230.00)
3130AR6U0	FEDERAL HOME LOAN BANKS	2.500	94.1182	03/22/2027	5,000,000.00	4,705,910.00	5,000,000.00	(294,090.00)
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	95.2748	03/25/2027	10,000,000.00	9,527,480.00	10,000,000.00	(472,520.00)
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	95.2748	03/25/2027	10,000,000.00	9,527,480.00	10,000,000.00	(472,520.00)
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	95.2748	03/25/2027	10,000,000.00	9,527,480.00	10,000,000.00	(472,520.00)
3133ENVD9	FEDERAL FARM CREDIT BANKS FUNDING	2.913	96.9444	04/26/2027	10,000,000.00	9,694,440.00	9,985,966.27	(291,526.27)
3133EN6V7	FEDERAL FARM CREDIT BANKS FUNDING	3.606	99.6999	04/26/2027	8,000,000.00	7,975,992.00	8,005,857.80	(29,865.80)
3133EN6V7	FEDERAL FARM CREDIT BANKS FUNDING	3.623	99.6999	04/26/2027	2,000,000.00	1,993,998.00	2,000,257.22	(6,259.22)
3133EN6V7	FEDERAL FARM CREDIT BANKS FUNDING	3.744	99.6999	04/26/2027	4,820,000.00	4,805,535.18	4,799,231.30	6,303.88
3130ARPV7	FEDERAL HOME LOAN BANKS	3.500	96.2234	04/28/2027	10,000,000.00	9,622,340.00	10,000,000.00	(377,660.00)
3130ARSF9	FEDERAL HOME LOAN BANKS	3.000	95.9360	04/29/2027	10,000,000.00	9,593,600.00	10,000,000.00	(406,400.00)
3130AS3F4	FEDERAL HOME LOAN BANKS	3.770	96.7796	05/26/2027	10,000,000.00	9,677,960.00	10,000,000.00	(322,040.00)
3130ASGU7	FEDERAL HOME LOAN BANKS	3.095	99.2916	06/11/2027	10,000,000.00	9,929,160.00	10,153,381.49	(224,221.49)
3130ASDV8	FEDERAL HOME LOAN BANKS	3.300	96.4321	06/28/2027	10,000,000.00	9,643,210.00	10,000,000.00	(356,790.00)
3130ASH44	FEDERAL HOME LOAN BANKS	4.700	98.3932	06/30/2027	15,000,000.00	14,758,980.00	15,000,000.00	(241,020.00)
3134GXZW7	FEDERAL HOME LOAN MORTGAGE CORP	4.250	97.9726	06/30/2027	10,000,000.00	9,797,260.00	10,000,000.00	(202,740.00)
3130AUAP9	FEDERAL HOME LOAN BANKS	4.450	99.3963	06/30/2027	25,000,000.00	24,849,075.00	25,000,000.00	(150,925.00)
3133ENB33	FEDERAL FARM CREDIT BANKS FUNDING	3.075	97.5201	07/19/2027	10,000,000.00	9,752,010.00	9,990,301.20	(238,291.20)
3134GYDU3	FEDERAL HOME LOAN MORTGAGE CORP	4.720	99.6200	07/30/2027	25,000,000.00	24,905,000.00	25,000,000.00	(95,000.00)
3130ATHW0	FEDERAL HOME LOAN BANKS	4.239	101.6538	09/10/2027	2,000,000.00	2,033,076.00	1,991,095.54	41,980.46
3130ATHW0	FEDERAL HOME LOAN BANKS	4.241	101.6538	09/10/2027	3,000,000.00	3,049,614.00	2,986,494.13	63,119.87
3133ENL99	FEDERAL FARM CREDIT BANKS FUNDING	3.467	98.6581	09/15/2027	10,000,000.00	9,865,810.00	9,963,331.76	(97,521.76)
3133ENL99	FEDERAL FARM CREDIT BANKS FUNDING	3.830	98.6581	09/15/2027	10,000,000.00	9,865,810.00	9,820,441.73	45,368.27
3130ATET0	FEDERAL HOME LOAN BANKS	3.702	99.9588	09/27/2027	20,000,000.00	19,991,760.00	19,998,236.58	(6,476.58)
3130ATBV8	FEDERAL HOME LOAN BANKS	4.150	99.1741	09/29/2027	5,000,000.00	4,958,705.00	5,000,000.00	(41,295.00)
3130ATBV8	FEDERAL HOME LOAN BANKS	4.150	99.1741	09/29/2027	5,000,000.00	4,958,705.00	5,000,000.00	(41,295.00)
3130ATBV8	FEDERAL HOME LOAN BANKS	4.150	99.1741	09/29/2027	7,225,000.00	7,165,328.73	7,225,000.00	(59,671.28)
3130ATH42	FEDERAL HOME LOAN BANKS	4.700	99.7887	09/29/2027	7,000,000.00	6,985,209.00	7,000,000.00	(14,791.00)
3133ENQ29	FEDERAL FARM CREDIT BANKS FUNDING	4.122	101.1691	09/29/2027	15,000,000.00	15,175,365.00	14,927,896.99	247,468.01
3130ATFA0	FEDERAL HOME LOAN BANKS	5.125	99.0092	09/30/2027	13,000,000.00	12,871,196.00	13,000,000.00	(128,804.00)
3130ATEF0	FEDERAL HOME LOAN BANKS	4.250	97.8988	09/30/2027	15,000,000.00	14,684,820.00	15,000,000.00	(315,180.00)
3133ENS50	FEDERAL FARM CREDIT BANKS FUNDING	4.231	101.6480	10/14/2027	23,775,000.00	24,166,812.00	23,674,948.13	491,863.87
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CC	4.320	102.2449	10/21/2027	5,000,000.00	5,112,245.00	5,000,000.00	112,245.00
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CC	4.320	102.2449	10/21/2027	5,000,000.00	5,112,245.00	5,000,000.00	112,245.00
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CC	4.320	102.2449	10/21/2027	5,000,000.00	5,112,245.00	5,000,000.00	112,245.00
3133ENV23	FEDERAL FARM CREDIT BANKS FUNDING	5.503	99.5508	10/25/2027	5,000,000.00	4,977,540.00	4,995,509.87	(17,969.87)
3133ENV23	FEDERAL FARM CREDIT BANKS FUNDING	5.503	99.5508	10/25/2027	5,000,000.00	4,977,540.00	4,995,495.05	(17,955.05)
3130ATNG8	FEDERAL HOME LOAN BANKS	5.000	99.9040	10/27/2027	5,000,000.00	4,995,200.00	5,000,000.00	(4,800.00)
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING	4.284	102.3141	10/27/2027	5,000,000.00	5,115,705.00	5,018,187.29	97,517.71
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING	4.195	102.3141	10/27/2027	3,715,000.00	3,800,968.82	3,741,840.82	59,127.99
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING	4.252	102.3141	10/27/2027	15,000,000.00	15,347,115.00	15,074,110.71	273,004.29
31422XQ70	FEDERAL AGRICULTURAL MORTGAGE CC	4.050	101.1207	11/22/2027	12,000,000.00	12,134,484.00	12,000,000.00	134,484.00
3130ATW45	FEDERAL HOME LOAN BANKS	4.851	100.3119	11/29/2027	4,895,000.00	4,910,267.51	4,909,514.24	753.26
3134GY4W9	FEDERAL HOME LOAN MORTGAGE CORP	5.040	99.9708	11/29/2027	5,000,000.00	4,998,540.00	5,000,000.00	(1,460.00)
3134GY4W9	FEDERAL HOME LOAN MORTGAGE CORP	5.040	99.9708	11/29/2027	10,000,000.00	9,997,080.00	10,000,000.00	(2,920.00)
3133EN3H1	FEDERAL FARM CREDIT BANKS FUNDING	4.080	101.1260	11/29/2027	25,000,000.00	25,281,500.00	24,917,872.51	363,627.49
3133EN3H1	FEDERAL FARM CREDIT BANKS FUNDING	4.077	101.1260	11/29/2027	25,000,000.00	25,281,500.00	24,921,183.01	360,316.99
3133EN3H1	FEDERAL FARM CREDIT BANKS FUNDING	4.061	101.1260	11/29/2027	25,000,000.00	25,281,500.00	24,937,239.59	344,260.41
3130ATYK7	FEDERAL HOME LOAN BANKS	5.100	99.9626	11/30/2027	5,000,000.00	4,998,130.00	5,000,000.00	(1,870.00)
3130ATUS4	FEDERAL HOME LOAN BANKS	3.796	102.1799	12/10/2027	25,000,000.00	25,544,975.00	25,471,086.07	73,888.93
3130ATUS4	FEDERAL HOME LOAN BANKS	4.036	102.1799	12/10/2027	15,000,000.00	15,326,985.00	15,131,860.55	195,124.45
3130ATUS4	FEDERAL HOME LOAN BANKS	4.002	102.1799	12/10/2027	50,000,000.00	51,089,950.00	50,510,459.59	579,490.41
3133EN4S6	FEDERAL FARM CREDIT BANKS FUNDING	3.896	100.0181	12/22/2027	15,000,000.00	15,002,715.00	14,908,605.48	94,109.52
3130AUCK8	FEDERAL HOME LOAN BANKS	4.770	99.9152	12/27/2027	25,000,000.00	24,978,800.00	25,000,000.00	(21,200.00)
3134GYC26	FEDERAL HOME LOAN MORTGAGE CORP	4.800	99.9367	12/29/2027	10,000,000.00	9,993,670.00	10,000,000.00	(6,330.00)
3134GYC26	FEDERAL HOME LOAN MORTGAGE CORP	4.800	99.9367	12/29/2027	15,000,000.00	14,990,505.00	15,000,000.00	(9,495.00)
3134GYAJ1	FEDERAL HOME LOAN MORTGAGE CORP	4.800	99.5597	12/30/2027	25,000,000.00	24,889,925.00	25,000,000.00	(110,075.00)
3134GYC75	FEDERAL HOME LOAN MORTGAGE CORP	4.800	99.9164	12/30/2027	15,000,000.00	14,987,460.00	15,000,000.00	(12,540.00)
3134GYCF7	FEDERAL HOME LOAN MORTGAGE CORP	4.510	99.2349	12/30/2027	25,000,000.00	24,808,725.00	25,000,000.00	(191,275.00)
3133EN5N6	FEDERAL FARM CREDIT BANKS FUNDING	4.000	101.1474	01/06/2028	25,000,000.00	25,286,850.00	25,000,000.00	286,850.00
3133EN5N6	FEDERAL FARM CREDIT BANKS FUNDING	3.713	101.1474	01/06/2028	20,000,000.00	20,229,480.00	20,243,641.84	(14,161.84)
3133EN5N6	FEDERAL FARM CREDIT BANKS FUNDING	3.757	101.1474	01/06/2028	18,000,000.00	18,206,532.00	18,184,685.40	21,846.60
3133EN5N6	FEDERAL FARM CREDIT BANKS FUNDING	3.530	101.1474	01/06/2028	10,000,000.00	10,114,740.00	10,200,409.68	(85,669.68)
3134GYEF5	FEDERAL HOME LOAN MORTGAGE CORP	4.970	99.9026	01/26/2028	10,000,000.00	9,990,260.00	10,000,000.00	(9,740.00)
3134GYG71	FEDERAL HOME LOAN MORTGAGE CORP	5.050	98.9510	01/26/2028	10,000,000.00	9,895,100.00	10,000,000.00	(104,900.00)
3134GYG97	FEDERAL HOME LOAN MORTGAGE CORP	4.180	98.3337	02/07/2028	25,000,000.00	24,583,425.00	25,000,000.00	(416,575.00)
3134GYGR7	FEDERAL HOME LOAN MORTGAGE CORP	4.900	99.3906	02/09/2028	10,000,000.00	9,939,060.00	10,000,000.00	(60,940.00)
3134GYKJ0	FEDERAL HOME LOAN MORTGAGE CORP	5.276	100.0752	02/28/2028	10,000,000.00	10,007,520.00	10,000,000.00	7,520.00
3133EPEK7	FEDERAL FARM CREDIT BANKS FUNDING	4.620	99.7419	04/03/2028	10,000,000.00	9,974,190.00	10,000,000.00	(25,810.00)
3133EPGW9	FEDERAL FARM CREDIT BANKS FUNDING	3.784	100.6100	04/25/2028	10,000,000.00	10,061,000.00	10,041,064.70	19,935.30
3130AVS94	FEDERAL HOME LOAN BANKS	5.150	99.6452	04/26/2028	20,000,000.00	19,929,040.00	20,000,000.00	(70,960.00)
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Agency

AGCY DISC

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
313384FE4	FEDERAL HOME LOAN BANKS	4.115	99.9485	05/05/2023	50,000,000.00	49,974,250.00	49,977,638.89	(3,388.89)
313384FM6	FEDERAL HOME LOAN BANKS	3.938	99.8578	05/12/2023	27,700,000.00	27,660,610.60	27,667,414.03	(6,803.43)
313384FM6	FEDERAL HOME LOAN BANKS	3.938	99.8578	05/12/2023	25,000,000.00	24,964,450.00	24,970,590.28	(6,140.28)
313384FM6	FEDERAL HOME LOAN BANKS	4.773	99.8578	05/12/2023	22,300,000.00	22,268,289.40	22,268,042.86	246.54
313384FS3	FEDERAL HOME LOAN BANKS	4.783	99.7918	05/17/2023	4,000,000.00	3,991,672.00	3,991,646.22	25.78
313384FT1	FEDERAL HOME LOAN BANKS	2.061	99.7788	05/18/2023	50,000,000.00	49,889,400.00	49,952,069.44	(62,669.44)

313384FY0	FEDERAL HOME LOAN BANKS	2.035	99.7132	05/23/2023	17,189,000.00	17,139,701.95	17,167,938.70	(28,236.75)
313384FZ7	FEDERAL HOME LOAN BANKS	4.836	99.7001	05/24/2023	50,000,000.00	49,850,050.00	49,848,263.89	1,786.11
313384GF0	FEDERAL HOME LOAN BANKS	4.679	99.6194	05/30/2023	25,000,000.00	24,904,850.00	24,907,763.89	(2,913.89)
313384GG8	FEDERAL HOME LOAN BANKS	4.674	99.6063	05/31/2023	25,000,000.00	24,901,575.00	24,904,687.50	(3,112.50)
313384GG8	FEDERAL HOME LOAN BANKS	4.674	99.6063	05/31/2023	25,000,000.00	24,901,575.00	24,904,687.50	(3,112.50)
313384GG8	FEDERAL HOME LOAN BANKS	4.674	99.6063	05/31/2023	25,000,000.00	24,901,575.00	24,904,687.75	(3,112.75)
313384GG8	FEDERAL HOME LOAN BANKS	4.940	99.6063	05/31/2023	50,000,000.00	49,803,150.00	49,797,708.33	5,441.67
313384GM5	FEDERAL HOME LOAN BANKS	4.429	99.5367	06/05/2023	25,000,000.00	24,884,175.00	24,895,000.00	(10,825.00)
313384GQ6	FEDERAL HOME LOAN BANKS	4.906	99.4959	06/08/2023	50,000,000.00	49,747,950.00	49,745,611.11	2,338.89
313384GW3	FEDERAL HOME LOAN BANKS	4.244	99.4113	06/14/2023	30,000,000.00	29,823,390.00	29,848,200.00	(24,810.00)
313384GX1	FEDERAL HOME LOAN BANKS	4.725	99.3966	06/15/2023	25,000,000.00	24,849,150.00	24,855,468.75	(6,318.75)
313384HF9	FEDERAL HOME LOAN BANKS	4.718	99.2818	06/23/2023	25,000,000.00	24,820,450.00	24,830,326.39	(9,876.39)
313384HL6	FEDERAL HOME LOAN BANKS	4.715	99.2108	06/28/2023	50,000,000.00	49,605,400.00	49,629,847.22	(24,447.22)
313384HR3	FEDERAL HOME LOAN BANKS	4.772	99.1410	07/03/2023	15,000,000.00	14,871,150.00	14,877,543.75	(6,393.75)
313588HZ1	FEDERAL NATIONAL MORTGAGE ASSOCI/	4.791	99.0278	07/11/2023	10,000,000.00	9,902,780.00	9,907,502.78	(4,722.78)
313588JC0	FEDERAL NATIONAL MORTGAGE ASSOCI/	4.792	98.9868	07/14/2023	5,000,000.00	4,949,340.00	4,951,797.22	(2,457.22)
313588JC0	FEDERAL NATIONAL MORTGAGE ASSOCI/	4.792	98.9868	07/14/2023	10,000,000.00	9,898,680.00	9,903,594.45	(4,914.45)
313384JS9	FEDERAL HOME LOAN BANKS	4.903	98.7875	07/28/2023	34,000,000.00	33,587,750.00	33,601,066.66	(13,316.66)
313384JW0	FEDERAL HOME LOAN BANKS	4.797	98.7324	08/01/2023	25,000,000.00	24,683,100.00	24,701,000.00	(17,900.00)
313384JW0	FEDERAL HOME LOAN BANKS	5.003	98.7324	08/01/2023	10,000,000.00	9,873,240.00	9,875,033.33	(1,793.33)
313384JZ3	FEDERAL HOME LOAN BANKS	4.806	98.6884	08/04/2023	12,500,000.00	12,336,050.00	12,345,295.14	(9,245.14)
313384KD0	FEDERAL HOME LOAN BANKS	4.775	98.6332	08/08/2023	25,000,000.00	24,658,300.00	24,681,000.00	(22,700.00)
313384KL2	FEDERAL HOME LOAN BANKS	4.644	98.5365	08/15/2023	25,000,000.00	24,634,125.00	24,668,381.95	(34,256.95)
313384KL2	FEDERAL HOME LOAN BANKS	4.802	98.5365	08/15/2023	10,000,000.00	9,853,650.00	9,862,200.00	(8,550.00)
313384KL2	FEDERAL HOME LOAN BANKS	4.785	98.5365	08/15/2023	15,000,000.00	14,780,475.00	14,793,962.50	(13,487.50)
313384LB3	FEDERAL HOME LOAN BANKS	5.082	98.3260	08/30/2023	10,000,000.00	9,832,600.00	9,833,456.94	(856.94)
313384LC1	FEDERAL HOME LOAN BANKS	4.121	98.3122	08/31/2023	25,000,000.00	24,578,050.00	24,661,111.11	(83,061.11)
313384LD9	FEDERAL HOME LOAN BANKS	4.786	98.2983	09/01/2023	15,000,000.00	14,744,745.00	14,761,175.00	(16,430.00)
313384LD9	FEDERAL HOME LOAN BANKS	4.786	98.2983	09/01/2023	25,000,000.00	24,574,575.00	24,601,958.33	(27,383.33)
313384LD9	FEDERAL HOME LOAN BANKS	5.067	98.2983	09/01/2023	15,000,000.00	14,744,745.00	14,746,825.00	(2,080.00)
313384LD9	FEDERAL HOME LOAN BANKS	5.067	98.2983	09/01/2023	10,000,000.00	9,829,830.00	9,831,216.67	(1,386.67)
313384LK3	FEDERAL HOME LOAN BANKS	4.773	98.2116	09/07/2023	25,000,000.00	24,552,900.00	24,584,333.33	(31,433.33)
313384LQ0	FEDERAL HOME LOAN BANKS	4.829	98.1423	09/12/2023	12,500,000.00	12,267,787.50	12,281,319.44	(13,531.94)
313384LT4	FEDERAL HOME LOAN BANKS	4.776	98.1007	09/15/2023	25,000,000.00	24,525,175.00	24,558,555.56	(33,380.56)
313384LT4	FEDERAL HOME LOAN BANKS	4.801	98.1007	09/15/2023	10,000,000.00	9,810,070.00	9,822,280.75	(12,210.75)
313384LW7	FEDERAL HOME LOAN BANKS	4.777	98.0591	09/18/2023	70,000,000.00	68,641,370.00	68,736,888.89	(95,518.89)
313384LZ0	FEDERAL HOME LOAN BANKS	4.778	98.0135	09/21/2023	25,000,000.00	24,503,375.00	24,539,222.67	(35,847.67)
313312MA5	FEDERAL FARM CREDIT BANKS FUNDING	4.881	97.9996	09/22/2023	50,000,000.00	48,999,800.00	49,046,000.00	(46,200.00)
313384MH9	FEDERAL HOME LOAN BANKS	4.780	97.9024	09/29/2023	25,000,000.00	24,475,600.00	24,513,444.44	(37,844.44)
313384MH9	FEDERAL HOME LOAN BANKS	4.780	97.9024	09/29/2023	25,000,000.00	24,475,600.00	24,513,444.44	(37,844.44)
313384MM8	FEDERAL HOME LOAN BANKS	4.708	97.8468	10/03/2023	10,000,000.00	9,784,680.00	9,801,944.44	(17,264.44)
313384MN6	FEDERAL HOME LOAN BANKS	4.853	97.8329	10/04/2023	50,000,000.00	48,916,450.00	48,972,998.51	(56,548.51)
313384MQ9	FEDERAL HOME LOAN BANKS	4.854	97.8096	10/06/2023	50,000,000.00	48,904,800.00	48,959,833.33	(55,033.33)
313384MX4	FEDERAL HOME LOAN BANKS	4.960	97.7126	10/13/2023	10,000,000.00	9,771,260.00	9,779,083.34	(7,823.34)
313384MX4	FEDERAL HOME LOAN BANKS	4.960	97.7126	10/13/2023	10,000,000.00	9,771,260.00	9,779,083.34	(7,823.34)
313384NE5	FEDERAL HOME LOAN BANKS	4.539	97.6204	10/20/2023	50,000,000.00	48,810,200.00	48,951,277.78	(141,077.78)
313384NM7	FEDERAL HOME LOAN BANKS	4.821	97.5236	10/27/2023	15,000,000.00	14,628,540.00	14,650,950.00	(22,410.00)
313384NS4	FEDERAL HOME LOAN BANKS	5.147	97.4596	11/01/2023	15,000,000.00	14,618,940.00	14,617,050.00	1,890.00
313384PG8	FEDERAL HOME LOAN BANKS	4.799	97.2833	11/15/2023	25,000,000.00	24,320,825.00	24,360,625.00	(39,800.00)
313384PG8	FEDERAL HOME LOAN BANKS	4.828	97.2833	11/15/2023	10,000,000.00	9,728,330.00	9,742,600.00	(14,270.00)
313384PG8	FEDERAL HOME LOAN BANKS	4.992	97.2833	11/15/2023	5,000,000.00	4,864,165.00	4,866,900.00	(2,735.00)
313384PM5	FEDERAL HOME LOAN BANKS	4.796	97.2204	11/20/2023	25,000,000.00	24,305,100.00	24,345,184.03	(40,084.03)
313384RQ4	FEDERAL HOME LOAN BANKS	5.184	96.5944	01/10/2024	25,000,000.00	24,148,600.00	24,117,173.61	31,426.39
313384RS0	FEDERAL HOME LOAN BANKS	5.024	96.5748	01/12/2024	10,000,000.00	9,657,480.00	9,655,111.11	2,368.89
313384RS0	FEDERAL HOME LOAN BANKS	5.024	96.5748	01/12/2024	10,000,000.00	9,657,480.00	9,655,111.11	2,368.89
313384RS0	FEDERAL HOME LOAN BANKS	5.024	96.5748	01/12/2024	10,000,000.00	9,657,480.00	9,655,111.11	2,368.89
313384RS0	FEDERAL HOME LOAN BANKS	5.024	96.5748	01/12/2024	15,000,000.00	14,486,220.00	14,482,666.67	3,553.33
313384SL4	FEDERAL HOME LOAN BANKS	5.103	96.3574	01/30/2024	50,000,000.00	48,178,700.00	48,127,666.67	51,033.33
313312SW1	FEDERAL FARM CREDIT BANKS FUNDING	4.800	96.2406	02/09/2024	10,000,000.00	9,624,060.00	9,633,166.67	(9,106.67)
313396TB9	FEDERAL HOME LOAN MORTGAGE CORP	4.981	96.1826	02/14/2024	10,000,000.00	9,618,260.00	9,614,666.67	3,593.33
313396TC7	FEDERAL HOME LOAN MORTGAGE CORP	4.982	96.1694	02/15/2024	10,000,000.00	9,616,940.00	9,613,333.33	3,606.67
---	**---**	**4.630**	**98.5236**	**08/17/2023**	**1,590,189,000.00**	**1,566,536,296.45**	**1,567,648,739.82**	**(1,112,443.37)**

Agency CMO

FHLMC CMO

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3137BWWD2	FHMS K-725 A2	4.878	98.2688	01/25/2024	12,001,480.86	11,793,713.75	11,845,814.61	(52,100.86)
3137BWWD2	**FHMS K-725 A2**	**4.878**	**98.2688**	**01/25/2024**	**12,001,480.86**	**11,793,713.75**	**11,845,814.61**	**(52,100.86)**

Agency CMO

FNMA CMO

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3136AW7J0	FNA 2017-M8 A2	3.448	96.5872	05/25/2027	12,610,299.30	12,179,930.21	12,476,794.60	(296,864.39)
3136AW7J0	**FNA 2017-M8 A2**	**3.448**	**96.5872**	**05/25/2027**	**12,610,299.30**	**12,179,930.21**	**12,476,794.60**	**(296,864.39)**

Agency MBS

FHLMC

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3137B4WB8	FHMS K-033 A2	3.422	99.5199	07/25/2023	12,814,267.96	12,752,743.46	12,803,037.07	(50,293.61)
3137B5JM6	FHMS K-034 A2	3.499	99.4490	07/25/2023	18,093,042.50	17,993,345.49	18,086,517.63	(93,172.13)
3137B5KW2	FHMS K-035 A2	3.667	99.3453	08/25/2023	18,026,536.75	17,908,517.92	18,007,282.45	(98,764.53)
3137B7MZ9	FHMS K-036 A2	4.912	99.0714	10/25/2023	13,695,264.32	13,568,089.95	13,609,813.25	(41,723.29)
3137B7YY9	FHMS K-037 A2	4.889	98.7261	01/25/2024	9,221,656.65	9,104,184.36	9,136,709.46	(32,525.10)
3137FMU67	FHMS K-735 A2	3.518	95.9242	05/25/2026	14,843,037.15	14,238,070.88	14,570,434.73	(332,363.86)
3137FNWX4	FHMS K-736 A2	3.655	94.2400	07/25/2026	10,000,000.00	9,424,001.70	9,609,271.29	(185,269.59)
3137BTUM1	FHMS K-061 A2	4.501	97.1261	11/25/2026	9,000,000.00	8,741,345.94	8,669,290.34	72,055.60
3137BYLD0	FHMS K-L01 A2E	4.184	97.2261	02/25/2027	15,000,000.00	14,583,914.55	14,538,969.66	44,944.89
3137BXQY1	FHMS K-064 A2	3.154	96.5279	03/25/2027	1,000,000.00	965,279.46	1,001,413.65	(36,134.19)
3137F2LJ3	FHMS K-066 A2	3.111	95.9975	06/25/2027	11,095,000.00	10,650,919.19	11,086,197.32	(435,278.13)
3132XGRH1	FH WN2287	3.945	97.8670	11/01/2027	25,000,000.00	24,466,750.00	24,797,002.89	(330,252.89)

3132XGQ74	FH WN2277	4.062	98.0250	11/01/2027	10,000,000.00	9,802,500.00	9,891,791.92	(89,291.92)
3132XFLR7	FH WN1235	4.690	99.0520	01/01/2028	20,000,000.00	19,810,400.00	19,761,636.10	48,763.90
---	**---**	**3.984**	**97.9998**	**12/14/2025**	**187,788,805.33**	**184,010,062.90**	**185,569,367.76**	**(1,559,304.87)**

Agency MBS

FNMA

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3138L36P5	FN AM3577	5.568	99.4290	06/01/2023	12,987,356.38	12,913,198.57	12,956,050.30	(42,851.72)
3136AHAG5	FNA 2013-M14 A2	5.541	98.9655	10/25/2023	4,320,848.62	4,276,149.96	4,292,095.53	(15,945.57)
3136AKQM8	FNA 2014-M8 A2	5.910	97.7351	06/25/2024	7,133,265.60	6,971,704.05	7,001,437.08	(29,733.02)
3138LCH81	FN AN0254	3.738	96.6640	12/01/2025	7,408,296.15	7,161,155.39	7,302,998.12	(141,842.72)
3138LCHR9	FEDERAL NATIONAL MORTGAGE ASSOCI/	2.939	96.6640	12/01/2025	14,165,002.05	13,692,457.58	14,155,243.65	(462,786.06)
3138LD5W9	FN AN1760	4.176	94.8010	06/01/2026	15,000,000.00	14,220,150.00	14,675,520.83	(455,370.83)
3138LENE7	FN AN2188	3.543	94.5570	07/01/2026	10,000,000.00	9,455,700.00	9,850,664.24	(394,964.24)
3138LHUZ5	FN AN5099	3.076	95.2450	04/01/2027	24,198,941.50	23,048,281.83	24,179,867.23	(1,131,585.39)
3138LHZL1	FN AN5246	3.365	96.1260	05/01/2027	7,100,000.00	6,824,946.00	7,072,751.82	(247,805.82)
3138LJ5T3	FN AN6257	4.582	96.0080	08/01/2027	15,388,988.51	14,774,660.09	14,685,905.53	88,754.56
3136BML55	FNA 2022-M11 A2	4.554	95.3339	10/25/2027	29,482,973.40	28,107,270.74	28,205,008.69	(97,737.96)
3140LHVX5	FN BS6929	4.280	100.2600	11/01/2027	31,100,000.00	31,180,860.00	31,005,577.80	175,282.20
3140LH4A5	FN BS7116	4.363	100.5550	11/01/2027	20,210,000.00	20,322,165.50	20,210,000.00	112,165.50
3140LHSB7	FN BS6813	4.363	100.9870	02/01/2028	19,478,000.00	19,670,247.86	19,460,417.57	209,830.29
3140LJS23	FN BS7736	4.416	99.5350	02/01/2028	20,000,000.00	19,907,000.00	19,740,512.09	166,487.91
3140LJS23	FN BS7736	4.071	99.5350	02/01/2028	15,000,000.00	14,930,250.00	15,000,000.00	(69,750.00)
3140LKJC8	FN BS8358	4.074	99.5238	04/01/2028	24,459,000.00	24,342,526.24	24,459,000.00	(116,473.76)
---	**---**	**4.193**	**97.9905**	**03/18/2027**	**277,432,672.22**	**271,798,723.82**	**274,253,050.48**	**(2,454,326.66)**

CD

CD

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
65558UYG1	Nordea ABP - New York Branch	5.020	100.0000	05/02/2023	25,000,000.00	25,000,000.00	25,000,000.00	0.00
65558UYM8	Nordea ABP - New York Branch	4.352	100.0000	05/10/2023	87,000,000.00	87,000,000.00	87,000,000.00	0.00
89115B6S4	Toronto-Dominion Bank - New York Branch	3.850	100.0000	05/15/2023	20,000,000.00	20,000,000.00	20,000,000.00	0.00
65558UG22	Nordea ABP - New York Branch	4.770	100.0000	05/16/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
23344NK39	DNB Bank ASA - New York Branch	4.680	100.0000	05/17/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
23344NL38	DNB Bank ASA - New York Branch	4.680	100.0000	05/18/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89114WXR1	Toronto-Dominion Bank - New York Branch	1.308	100.0000	05/22/2023	25,000,000.00	25,000,000.00	25,000,000.00	0.00
21684XZA7	Rabobank Nederland - New York Branch	3.880	100.0000	05/26/2023	100,000,000.00	100,000,000.00	100,000,000.00	0.00
06367CYY7	Bank of Montreal - Chicago Branch	5.180	100.0000	05/30/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367D3D5	Bank of Montreal - Chicago Branch	4.700	100.0000	05/30/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
65558UG55	Nordea ABP - New York Branch	4.880	100.0000	06/05/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
21684XZU3	Rabobank Nederland - New York Branch	4.980	100.0000	06/06/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367CXZ5	Bank of Montreal - Chicago Branch	4.520	100.0000	06/07/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06417MP74	Bank of Nova Scotia - Houston Branch	4.250	100.0000	06/09/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
65558UC59	Nordea ABP - New York Branch	4.900	100.0000	06/20/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
23344NL53	DNB Bank ASA - New York Branch	4.760	100.0000	06/20/2023	45,000,000.00	45,000,000.00	45,000,000.00	0.00
23344NL46	DNB Bank ASA - New York Branch	4.770	100.0000	06/20/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78012U6X8	Royal Bank of Canada New York Branch	3.710	100.0000	06/22/2023	25,000,000.00	25,000,000.00	25,000,000.00	0.00
65558UD66	Nordea ABP - New York Branch	4.900	100.0000	06/26/2023	35,000,000.00	35,000,000.00	35,000,000.00	0.00
89115B6P0	Toronto-Dominion Bank - New York Branch	5.260	100.0000	06/27/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BF70	Toronto-Dominion Bank - New York Branch	5.400	100.0000	08/15/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JKE6	Royal Bank of Canada New York Branch	5.390	100.0000	08/21/2023	75,000,000.00	75,000,000.00	75,000,000.00	0.00
89115BWW6	Toronto-Dominion Bank - New York Branch	4.760	100.0000	08/31/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367D2F1	Bank of Montreal - Chicago Branch	5.430	100.0000	09/01/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BCB4	Toronto-Dominion Bank - New York Branch	5.570	100.0000	09/05/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06417MR23	Bank of Nova Scotia - Houston Branch	4.771	100.0000	09/29/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367D4D4	Bank of Montreal - Chicago Branch	5.350	100.0000	09/29/2023	25,000,000.00	25,000,000.00	25,000,000.00	0.00
89115BKK5	Toronto-Dominion Bank - New York Branch	5.410	100.0000	10/10/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JMA2	Royal Bank of Canada New York Branch	5.590	100.0000	10/11/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JQ26	Royal Bank of Canada New York Branch	5.280	100.0000	10/23/2023	25,000,000.00	25,000,000.00	25,000,000.00	0.00
06367D4H5	Bank of Montreal - Chicago Branch	5.356	100.0000	10/30/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BJK7	Toronto-Dominion Bank - New York Branch	5.470	100.0000	11/01/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JNS2	Royal Bank of Canada New York Branch	5.470	100.0000	11/22/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BMP2	Toronto-Dominion Bank - New York Branch	5.390	100.0000	11/24/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JQJ9	Royal Bank of Canada New York Branch	5.410	100.0000	11/30/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JP68	Royal Bank of Canada New York Branch	4.945	100.0000	12/15/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JQA8	Royal Bank of Canada New York Branch	5.420	100.0000	01/03/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BNB2	Toronto-Dominion Bank - New York Branch	5.390	100.0000	01/10/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BRT9	Toronto-Dominion Bank - New York Branch	5.220	100.0000	01/24/2024	40,000,000.00	40,000,000.00	40,000,000.00	0.00
---	**---**	**4.916**	**100.0000**	**08/11/2023**	**1,877,000,000.00**	**1,877,000,000.00**	**1,877,000,000.00**	**0.00**

CP

CP

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
7426M5S13	Private Export Funding Corporation	4.620	100.0000	05/01/2023	25,000,000.00	25,000,000.00	25,000,000.00	0.00
63763QS16	National Securities Clearing Corporation	4.732	100.0000	05/01/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
23102VS27	Cummins Inc.	4.974	99.9864	05/02/2023	18,750,000.00	18,747,447.92	18,747,447.92	0.00
03948HS28	Archer-Daniels-Midland Company	4.885	99.9866	05/02/2023	50,000,000.00	49,993,305.56	49,993,305.56	0.00
7426M5S39	Private Export Funding Corporation	4.420	99.9760	05/03/2023	25,000,000.00	24,994,000.00	24,994,000.00	0.00
23102VS43	Cummins Inc.	4.975	99.9592	05/04/2023	10,000,000.00	9,995,916.67	9,995,916.67	0.00
24422MS44	John Deere Capital Corporation	4.872	99.9600	05/04/2023	16,500,000.00	16,493,400.00	16,493,400.00	0.00
63763QS81	National Securities Clearing Corporation	4.908	99.9059	05/08/2023	50,000,000.00	49,952,944.44	49,952,944.44	0.00
24422MS85	John Deere Capital Corporation	4.924	99.9057	05/08/2023	19,500,000.00	19,481,610.42	19,481,610.42	0.00
14912ES81	Caterpillar Financial Services Corporation	4.865	99.9067	05/08/2023	25,000,000.00	24,976,666.67	24,976,666.67	0.00
47816GS91	Johnson & Johnson	4.654	99.8989	05/09/2023	25,000,000.00	24,974,722.22	24,974,722.22	0.00
63763QS99	National Securities Clearing Corporation	4.917	99.8922	05/09/2023	40,000,000.00	39,956,888.89	39,956,888.89	0.00
14912ES99	Caterpillar Financial Services Corporation	4.887	99.8929	05/09/2023	75,000,000.00	74,919,666.66	74,919,666.67	(0.00)
46640QSA0	J.P. Morgan Securities LLC	4.377	99.8933	05/10/2023	50,000,000.00	49,946,625.00	49,946,625.00	0.00
14912ESB4	Caterpillar Financial Services Corporation	4.865	99.8667	05/11/2023	20,000,000.00	19,973,333.33	19,973,333.33	0.00
47816GSF7	Johnson & Johnson	4.764	99.8188	05/15/2023	25,000,000.00	24,954,694.44	24,954,694.44	0.00
23102VSF8	Cummins Inc.	5.006	99.8083	05/15/2023	20,000,000.00	19,961,655.56	19,961,655.56	0.00

03948HSG7	Archer-Daniels-Midland Company	4.918	99.7979	05/16/2023	75,000,000.00	74,848,437.50	74,848,437.50	0.00
02314QSH3	Amazon.com, Inc.	4.786	99.7924	05/17/2023	50,000,000.00	49,896,222.22	49,896,222.22	0.00
24422MSJ1	John Deere Capital Corporation	4.959	99.7696	05/18/2023	26,250,000.00	26,189,508.33	26,189,508.33	0.00
7426M3SK6	Private Export Funding Corporation	4.424	99.7840	05/19/2023	25,000,000.00	24,946,000.00	24,946,000.00	0.00
23102VSN1	Cummins Inc.	5.057	99.7124	05/22/2023	24,000,000.00	23,930,980.00	23,930,280.00	700.00
23102VSN1	Cummins Inc.	5.052	99.7124	05/22/2023	51,933,000.00	51,783,649.35	51,782,286.10	1,363.24
23102VSN1	Cummins Inc.	5.005	99.7124	05/22/2023	68,000,000.00	67,804,443.33	67,804,443.33	0.00
63763QSP3	National Securities Clearing Corporation	4.859	99.7085	05/23/2023	50,000,000.00	49,854,250.00	49,854,250.00	0.00
46640QSW2	J.P. Morgan Securities LLC	3.956	99.6891	05/30/2023	50,000,000.00	49,844,527.78	49,844,527.78	0.00
02314QSW0	Amazon.com, Inc.	4.823	99.6214	05/30/2023	50,000,000.00	49,810,694.44	49,810,694.44	0.00
71344USW0	PepsiCo, Inc.	4.955	99.6077	05/30/2023	75,000,000.00	74,705,770.83	74,705,770.83	(0.00)
71344USW0	PepsiCo, Inc.	4.955	99.6077	05/30/2023	30,000,000.00	29,882,308.33	29,882,308.33	0.00
7426M5SX3	Private Export Funding Corporation	4.583	99.6275	05/31/2023	25,000,000.00	24,906,875.00	24,906,875.00	0.00
47816GT58	Johnson & Johnson	4.875	99.5372	06/05/2023	25,000,000.00	24,884,305.56	24,884,305.56	0.00
63763QT56	National Securities Clearing Corporation	4.815	99.5411	06/05/2023	25,000,000.00	24,885,277.78	24,885,277.78	0.00
71344UT58	PepsiCo, Inc.	4.978	99.5246	06/05/2023	50,000,000.00	49,762,291.67	49,762,291.67	0.00
63763QT64	National Securities Clearing Corporation	4.921	99.5170	06/06/2023	50,000,000.00	49,758,500.00	49,758,500.00	0.00
23102VT67	Cummins Inc.	5.062	99.5020	06/06/2023	68,000,000.00	67,661,360.00	67,661,360.00	0.00
89233HTC8	Toyota Motor Credit Corporation	5.095	99.4167	06/12/2023	50,000,000.00	49,708,333.33	49,708,333.33	0.00
23102VTD2	Cummins Inc.	5.032	99.4088	06/13/2023	25,000,000.00	24,852,187.50	24,852,187.50	0.00
89233HTE4	Toyota Motor Credit Corporation	5.068	99.3913	06/14/2023	50,000,000.00	49,695,666.67	49,695,666.67	0.00
02314QTE9	Amazon.com, Inc.	4.859	99.4158	06/14/2023	25,000,000.00	24,853,944.44	24,853,944.44	0.00
6698M5TL3	Novartis Finance Corporation	4.991	99.3194	06/20/2023	62,250,000.00	61,826,354.16	61,826,354.16	0.00
24422MTL5	John Deere Capital Corporation	5.015	99.3153	06/20/2023	50,000,000.00	49,657,638.89	49,657,638.89	0.00
24422MTL5	John Deere Capital Corporation	5.015	99.3153	06/20/2023	50,000,000.00	49,657,638.89	49,657,638.89	0.00
63763QTN7	National Securities Clearing Corporation	5.073	99.2807	06/22/2023	65,000,000.00	64,532,433.33	64,532,433.33	0.00
63763QTT4	National Securities Clearing Corporation	5.096	99.2083	06/27/2023	20,000,000.00	19,841,666.67	19,841,666.67	0.00
63763QTT4	National Securities Clearing Corporation	5.093	99.2083	06/27/2023	25,000,000.00	24,802,083.34	24,802,083.34	0.00
89233HTU8	Toyota Motor Credit Corporation	5.104	99.1928	06/28/2023	50,000,000.00	49,596,416.66	49,596,416.66	0.00
24422MTU5	John Deere Capital Corporation	5.093	99.1944	06/28/2023	25,000,000.00	24,798,611.11	24,798,611.11	0.00
24422MTU5	John Deere Capital Corporation	5.093	99.1944	06/28/2023	25,000,000.00	24,798,611.11	24,798,611.11	0.00
24422MTU5	John Deere Capital Corporation	5.093	99.1944	06/28/2023	50,000,000.00	49,597,222.22	49,597,222.22	(0.01)
24422MTU5	John Deere Capital Corporation	5.093	99.1944	06/28/2023	50,000,000.00	49,597,222.22	49,597,222.22	(0.01)
89233HTW4	Toyota Motor Credit Corporation	5.105	99.1650	06/30/2023	50,000,000.00	49,582,500.00	49,582,500.00	0.00
63763QU39	National Securities Clearing Corporation	4.804	99.1250	07/03/2023	50,000,000.00	49,562,500.00	49,588,750.00	(26,250.00)
63763QU39	National Securities Clearing Corporation	5.096	99.1250	07/03/2023	25,000,000.00	24,781,250.00	24,781,250.00	0.00
89233HU36	Toyota Motor Credit Corporation	5.137	99.1180	07/03/2023	35,000,000.00	34,691,300.00	34,691,300.00	0.00
63763QU62	National Securities Clearing Corporation	4.846	99.1310	07/06/2023	25,000,000.00	24,782,750.00	24,782,750.00	0.00
63763QU70	National Securities Clearing Corporation	5.097	99.0694	07/07/2023	25,000,000.00	24,767,361.11	24,767,361.11	0.00
63763QUB1	National Securities Clearing Corporation	5.119	99.0099	07/11/2023	25,000,000.00	24,752,486.11	24,752,486.11	0.00
63763QUC9	National Securities Clearing Corporation	5.001	98.9960	07/12/2023	20,000,000.00	19,799,200.00	19,804,000.00	(4,800.00)
63763QUC9	National Securities Clearing Corporation	5.119	98.9960	07/12/2023	23,000,000.00	22,769,080.00	22,769,080.00	0.00
02314QUC1	Amazon.com, Inc.	4.953	99.0280	07/12/2023	50,000,000.00	49,514,000.00	49,514,000.00	0.00
21687BUE9	Rabobank Nederland - New York Branch	4.991	98.9989	07/14/2023	39,202,000.00	38,809,566.20	38,809,566.20	0.00
63763QUE5	National Securities Clearing Corporation	4.939	99.0072	07/14/2023	25,000,000.00	24,751,791.67	24,751,791.67	0.00
47816GUH0	Johnson & Johnson	5.013	98.9498	07/17/2023	50,000,000.00	49,474,902.78	49,474,902.78	0.00
47816GUQ0	Johnson & Johnson	5.086	98.8403	07/24/2023	50,000,000.00	49,420,166.66	49,420,166.66	0.00
63763QUS4	National Securities Clearing Corporation	5.135	98.7984	07/26/2023	25,000,000.00	24,699,597.22	24,699,597.22	0.00
7426M3V14	Private Export Funding Corporation	4.956	98.7606	08/01/2023	25,000,000.00	24,690,138.89	24,690,138.89	0.00
02314QV30	Amazon.com, Inc.	4.971	98.7284	08/03/2023	50,000,000.00	49,364,194.44	49,364,194.44	0.00
47816GV97	Johnson & Johnson	4.942	98.6556	08/09/2023	50,000,000.00	49,327,777.78	49,327,777.78	0.00
7426M3VF3	Private Export Funding Corporation	4.850	98.6073	08/15/2023	21,000,000.00	20,707,528.34	20,707,528.34	0.00
7426M3VF3	Private Export Funding Corporation	4.850	98.6073	08/15/2023	4,000,000.00	3,944,291.11	3,944,291.11	(0.00)
7426M5VP6	Private Export Funding Corporation	5.009	98.4483	08/23/2023	50,000,000.00	49,224,166.67	49,224,166.67	0.00
47816GVX4	Johnson & Johnson	5.182	98.2886	08/31/2023	50,000,000.00	49,144,305.55	49,144,305.55	0.00
7426M3VX4	Private Export Funding Corporation	5.012	98.3394	08/31/2023	50,000,000.00	49,169,722.22	49,169,722.22	0.00
47816GW62	Johnson & Johnson	4.867	98.3076	09/06/2023	20,000,000.00	19,661,511.11	19,661,511.11	0.00
74271UWJ5	The Procter & Gamble Company	5.075	98.0750	09/18/2023	10,000,000.00	9,807,500.00	9,807,500.00	0.00
7426M5WN0	Private Export Funding Corporation	4.830	98.1120	09/22/2023	50,000,000.00	49,056,000.00	49,056,000.00	0.00
46640QWT4	J.P. Morgan Securities LLC	5.139	97.9388	09/27/2023	100,000,000.00	97,938,833.33	97,938,833.33	0.00
7426M3WV7	Private Export Funding Corporation	5.079	97.9238	09/29/2023	100,000,000.00	97,923,750.00	97,923,750.00	0.00
02314QXP9	Amazon.com, Inc.	4.995	97.6424	10/23/2023	25,000,000.00	24,410,590.28	24,410,590.28	0.00
02314QYA1	Amazon.com, Inc.	5.033	97.3838	11/10/2023	25,000,000.00	24,345,944.45	24,345,944.45	0.00
---	**---**	**4.943**	**99.2371**	**06/26/2023**	**3,132,385,000.00**	**3,108,369,016.36**	**3,108,398,003.14**	**(28,986.77)**

Corporate

CORP

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
742651DT6	PRIVATE EXPORT FUNDING CORP	4.967	99.3581	01/15/2024	25,000,000.00	24,839,525.00	24,756,532.51	82,992.49
742651DT6	**PRIVATE EXPORT FUNDING CORP**	**4.967**	**99.3581**	**01/15/2024**	**25,000,000.00**	**24,839,525.00**	**24,756,532.51**	**82,992.49**

MM Fund

MMFUND

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
09248U700	BLKRK LQ:FEDFUND INSTL	4.750	1.0000	04/30/2023	1,000,000.00	1,000,000.00	1,000,000.00	0.00
38141W273	GOLDMAN:FS GOVT INST	4.770	1.0000	04/30/2023	1,000,000.00	1,000,000.00	1,000,000.00	0.00
949921126	ALLSPRING:GOVT MM SEL	4.690	1.0000	04/30/2023	1,000,000.00	1,000,000.00	1,000,000.00	0.00
608919718	FEDERATED HRMS GV O PRMR	4.710	1.0000	04/30/2023	1,000,000.00	1,000,000.00	1,000,000.00	0.00
31607A703	FIDELITY IMM:GOVT INSTL	4.780	1.0000	04/30/2023	111,000,000.00	111,000,000.00	111,000,000.00	0.00
61747C707	MORG STAN I LQ:GV I	4.780	1.0000	04/30/2023	60,000,000.00	60,000,000.00	60,000,000.00	0.00
61747C707	MORG STAN I LQ:GV I	4.780	1.0000	04/30/2023	95,000,000.00	95,000,000.00	95,000,000.00	0.00
61747C707	MORG STAN I LQ:GV I	4.780	1.0000	04/30/2023	145,000,000.00	145,000,000.00	145,000,000.00	0.00
4812CA538	JPMORGAN:US GVT MM EMPWR	4.740	1.0000	04/30/2023	1,000,000.00	1,000,000.00	1,000,000.00	0.00
85749T517	SS INST INV:US GV MM OPP	4.710	1.0000	04/30/2023	1,000,000.00	1,000,000.00	1,000,000.00	0.00
---	**---**	**4.779**	**1.0000**	**04/30/2023**	**417,000,000.00**	**417,000,000.00**	**417,000,000.00**	**0.00**

Muni

MUNI

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
79773KKM5	SAN FRANCISCO CALIF CITY & CNTY	5.035	100.1630	06/15/2023	25,000,000.00	25,040,750.00	25,029,423.08	11,326.92

8014952P6	SANTA CLARA CALIF UNI SCH DIST	0.210	99.2830	07/01/2023	2,870,000.00	2,849,422.10	2,870,000.00	(20,577.90)
797508JT6	SAN DIEGUITO CALIF UN HIGH SCH DIST	0.275	98.7450	08/01/2023	425,000.00	419,666.25	425,000.00	(5,333.75)
826239FX8	SIERRA CALIF JT CMNTY COLLEGE DIST	0.229	98.6990	08/01/2023	260,000.00	256,617.40	260,000.00	(3,382.60)
797508HV3	SAN DIEGUITO CALIF UN HIGH SCH DIST	0.275	98.7450	08/01/2023	1,000,000.00	987,450.00	1,000,000.00	(12,550.00)
419792F76	HAWAII ST	0.422	98.8080	08/01/2023	15,000,000.00	14,821,200.00	15,000,000.00	(178,800.00)
987388GT6	YOSEMITE CALIF CMNTY COLLEGE DIST	1.140	98.9240	08/01/2023	750,000.00	741,930.00	750,000.00	(8,070.00)
757710UR7	REDONDO BEACH CALIF UNI SCH DIST	1.222	98.9090	08/01/2023	260,000.00	257,163.40	260,000.00	(2,836.60)
93974EXZ4	WASHINGTON ST	3.250	99.5530	08/01/2023	18,840,000.00	18,755,785.20	18,840,000.00	(84,214.80)
799017XT0	SAN MATEO CALIF UN HIGH SCH DIST	0.256	98.2690	09/01/2023	500,000.00	491,345.00	500,000.00	(8,655.00)
419792D29	HAWAII ST	0.422	98.0760	10/01/2023	3,260,000.00	3,197,277.60	3,260,000.00	(62,722.40)
419792A63	HAWAII ST	0.422	98.2250	10/01/2023	10,000,000.00	9,822,500.00	10,000,000.00	(177,500.00)
882724XJ1	TEXAS ST	0.508	98.1400	10/01/2023	4,745,000.00	4,656,743.00	4,745,000.00	(88,257.00)
826239FY6	SIERRA CALIF JT CMNTY COLLEGE DIST	0.344	94.3190	08/01/2024	500,000.00	471,595.00	500,000.00	(28,405.00)
826239GH2	SIERRA CALIF JT CMNTY COLLEGE DIST	0.354	94.5190	08/01/2024	720,000.00	680,536.80	720,000.00	(39,463.20)
802498YY5	SANTA MONICA-MALIBU UNI SCH DIST CA	0.396	94.7790	08/01/2024	1,000,000.00	947,790.00	1,000,000.00	(52,210.00)
93974ETF3	WASHINGTON ST	0.470	94.7180	08/01/2024	14,995,000.00	14,202,964.10	14,995,000.00	(792,035.90)
419792F84	HAWAII ST	0.713	95.0840	08/01/2024	9,000,000.00	8,557,560.00	9,000,000.00	(442,440.00)
074437HA5	BEAUMONT CALIF UNI SCH DIST	0.690	94.2390	08/01/2024	275,000.00	259,157.25	275,000.00	(15,842.75)
987388GU3	YOSEMITE CALIF CMNTY COLLEGE DIST	1.440	95.7490	08/01/2024	700,000.00	670,243.00	700,000.00	(29,757.00)
757710US5	REDONDO BEACH CALIF UNI SCH DIST	1.571	95.6560	08/01/2024	500,000.00	478,280.00	500,000.00	(21,720.00)
93974EYA8	WASHINGTON ST	3.350	98.1580	08/01/2024	13,475,000.00	13,226,790.50	13,475,000.00	(248,209.50)
419792A71	HAWAII ST	0.713	94.5880	10/01/2024	10,000,000.00	9,458,800.00	10,000,000.00	(541,200.00)
419792D37	HAWAII ST	0.713	94.5880	10/01/2024	2,500,000.00	2,364,700.00	2,500,000.00	(135,300.00)
882724XK8	TEXAS ST	0.794	94.4570	10/01/2024	5,810,000.00	5,487,951.70	5,810,000.00	(322,048.30)
419792F92	HAWAII ST	1.033	93.0350	08/01/2025	6,250,000.00	5,814,687.50	6,250,000.00	(435,312.50)
802498YZ2	SANTA MONICA-MALIBU UNI SCH DIST CA	0.669	92.1280	08/01/2025	1,000,000.00	921,280.00	1,000,000.00	(78,720.00)
56781RKT3	MARIN CALIF CMNTY COLLEGE DIST	0.763	92.6060	08/01/2025	1,065,000.00	986,253.90	1,065,000.00	(78,746.10)
074437HB3	BEAUMONT CALIF UNI SCH DIST	1.109	92.1830	08/01/2025	500,000.00	460,915.00	500,000.00	(39,085.00)
7994082E8	SAN RAMON VALLEY CALIF UNI SCH DIST	0.967	92.6220	08/01/2025	4,505,000.00	4,172,621.10	4,505,000.00	(332,378.90)
93974EYB6	WASHINGTON ST	3.350	97.9460	08/01/2025	10,065,000.00	9,858,264.90	10,065,000.00	(206,735.10)
419792A89	HAWAII ST	1.033	96.5420	10/01/2025	12,775,000.00	12,333,240.50	13,293,703.77	(960,463.27)
419792D45	HAWAII ST	1.033	92.6450	10/01/2025	3,660,000.00	3,390,807.00	3,660,000.00	(269,193.00)
93974EYC4	WASHINGTON ST	3.370	97.6840	08/01/2026	20,825,000.00	20,342,693.00	20,825,000.00	(482,307.00)
13063D3N6	CALIFORNIA ST	4.847	102.9930	03/01/2027	9,300,000.00	9,578,349.00	9,300,000.00	278,349.00
---	**---**	**2.153**	**97.4706**	**09/19/2024**	**212,330,000.00**	**206,963,330.20**	**212,878,126.84**	**(5,914,796.64)**

Mutual Fund

Open-End Fund

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
CLTRSF	CALTRUST	3.560	1.0086	---	93,213,169.12	94,017,200.84	94,017,200.84	(0.00)
CLTRSF	**CALTRUST**	**3.560**	**1.0086**	**---**	**93,213,169.12**	**94,017,200.84**	**94,017,200.84**	**(0.00)**

Non-US Gov

SOVEREIGN GOV

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3130AUPW8	FEDERAL HOME LOAN BANKS	4.870	99.9900	01/26/2024	25,000,000.00	24,997,500.00	24,978,547.95	18,952.05
3130AUPW8	FEDERAL HOME LOAN BANKS	4.850	99.9900	01/26/2024	35,000,000.00	34,996,500.00	34,975,015.75	21,484.25
3130AUPW8	**FEDERAL HOME LOAN BANKS**	**4.858**	**99.9900**	**01/26/2024**	**60,000,000.00**	**59,994,000.00**	**59,953,563.70**	**40,436.30**

Non-US Gov

SUPRANATIONAL

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
459052FQ4	INTERNATIONAL BANK FOR RECONSTRUC	4.640	99.8058	05/15/2023	55,000,000.00	54,893,190.00	54,902,680.56	(9,490.56)
459052GG5	INTERNATIONAL BANK FOR RECONSTRUC	4.705	99.5847	05/31/2023	50,000,000.00	49,792,350.00	49,808,333.33	(15,983.33)
45950VQZ2	INTERNATIONAL FINANCE CORP	0.829	97.1720	01/19/2024	25,000,000.00	24,293,000.00	24,993,091.75	(700,091.75)
45906M3C3	INTERNATIONAL BANK FOR RECONSTRUC	2.540	97.6172	03/28/2024	3,895,000.00	3,802,189.94	3,885,027.39	(82,837.45)
45950VPQ3	INTERNATIONAL FINANCE CORP	0.273	94.4070	08/22/2024	25,000,000.00	23,601,750.00	24,992,585.36	(1,390,835.36)
45950VQG4	INTERNATIONAL FINANCE CORP	0.484	94.2213	09/23/2024	25,000,000.00	23,555,325.00	24,984,730.61	(1,429,405.61)
45950VQL3	INTERNATIONAL FINANCE CORPORATION	0.719	94.2940	10/29/2024	25,000,000.00	23,573,500.00	24,985,613.80	(1,412,113.80)
45950VRA6	INTERNATIONAL FINANCE CORP	1.099	94.0720	01/21/2025	25,000,000.00	23,518,000.00	24,975,099.68	(1,457,099.68)
45950VRX6	INTERNATIONAL FINANCE CORP	4.077	100.9280	02/01/2027	25,000,000.00	25,232,000.00	24,934,102.28	297,897.72
---	**---**	**2.653**	**97.4351**	**05/16/2024**	**258,895,000.00**	**252,261,304.94**	**258,461,264.75**	**(6,199,959.81)**

Repo

REPO

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
RP050120234	RIVCO_JEFFERIES REPO/BANK_NY	4.780	100.0000	05/01/2023	100,000,000.00	100,000,000.00	100,000,000.00	0.00
RP050120234	**RIVCO_JEFFERIES REPO/BANK_NY**	**4.780**	**100.0000**	**05/01/2023**	**100,000,000.00**	**100,000,000.00**	**100,000,000.00**	**0.00**

US Gov

T-BILL

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
912796ZS1	UNITED STATES TREASURY	4.932	99.0916	07/06/2023	25,000,000.00	24,772,895.75	24,779,541.67	(6,645.92)
912796XQ7	UNITED STATES TREASURY	5.013	98.9902	07/13/2023	25,000,000.00	24,747,541.75	24,752,484.38	(4,942.63)
912796XQ7	UNITED STATES TREASURY	5.010	98.9902	07/13/2023	25,000,000.00	24,747,541.75	24,752,611.11	(5,069.36)
912796XQ7	UNITED STATES TREASURY	4.989	98.9902	07/13/2023	25,000,000.00	24,747,541.75	24,753,625.00	(6,083.25)
912797FZ5	UNITED STATES TREASURY	4.967	98.8277	07/25/2023	25,000,000.00	24,706,927.00	24,715,604.16	(8,677.16)
912797GF8	UNITED STATES TREASURY	4.917	98.6181	08/08/2023	25,000,000.00	24,654,531.25	24,672,750.09	(18,218.84)
912797GF8	UNITED STATES TREASURY	4.906	98.6181	08/08/2023	25,000,000.00	24,654,531.25	24,673,437.50	(18,906.25)
912797GF8	UNITED STATES TREASURY	4.908	98.6181	08/08/2023	50,000,000.00	49,309,062.50	49,346,600.00	(37,537.50)
912797GF8	UNITED STATES TREASURY	5.113	98.6181	08/08/2023	5,000,000.00	4,930,906.25	4,931,929.25	(1,023.00)
912796CS6	UNITED STATES TREASURY	4.918	97.9958	09/28/2023	15,000,000.00	14,699,374.95	14,704,718.75	(5,343.80)
912796CS6	UNITED STATES TREASURY	4.919	97.9958	09/28/2023	15,000,000.00	14,699,374.95	14,704,687.50	(5,312.55)
912796CS6	UNITED STATES TREASURY	4.884	97.9958	09/28/2023	25,000,000.00	24,498,958.25	24,511,072.92	(12,114.67)
912796CS6	UNITED STATES TREASURY	4.917	97.9958	09/28/2023	25,000,000.00	24,498,958.25	24,507,552.09	(8,593.84)

912796CS6	UNITED STATES TREASURY	4.917	97.9958	09/28/2023	25,000,000.00	24,498,958.25	24,507,552.09	(8,593.84)
912797FA0	UNITED STATES TREASURY	4.929	97.7860	10/12/2023	50,000,000.00	48,893,000.00	48,922,041.67	(29,041.67)
---	**UNITED STATES TREASURY**	**4.939**	**98.4593**	**08/22/2023**	**385,000,000.00**	**379,060,103.90**	**379,236,208.17**	**(176,104.27)**

US Gov

US GOV

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
912828VB3	UNITED STATES TREASURY	2.080	99.8594	05/15/2023	50,000,000.00	49,929,687.50	49,993,765.02	(64,077.52)
912828ZP8	UNITED STATES TREASURY	0.293	99.8125	05/15/2023	50,000,000.00	49,906,250.00	49,996,777.51	(90,527.51)
912828R69	UNITED STATES TREASURY	2.082	99.7188	05/31/2023	10,000,000.00	9,971,875.00	9,996,299.34	(24,424.34)
912828R69	UNITED STATES TREASURY	2.304	99.7188	05/31/2023	5,000,000.00	4,985,937.50	4,997,257.63	(11,320.13)
9128284S6	UNITED STATES TREASURY	2.060	99.8281	05/31/2023	25,000,000.00	24,957,031.25	25,013,926.84	(56,895.59)
9128284S6	UNITED STATES TREASURY	2.083	99.8281	05/31/2023	25,000,000.00	24,957,031.25	25,013,454.86	(56,423.61)
9128284S6	UNITED STATES TREASURY	2.070	99.8281	05/31/2023	15,000,000.00	14,974,218.75	15,008,238.37	(34,019.62)
91282CCD1	UNITED STATES TREASURY	0.330	99.5938	05/31/2023	25,000,000.00	24,898,437.50	24,995,807.60	(97,370.10)
91282CCD1	UNITED STATES TREASURY	0.551	99.5938	05/31/2023	25,000,000.00	24,898,437.50	24,991,290.12	(92,852.62)
912828ZU7	UNITED STATES TREASURY	0.469	99.4063	06/15/2023	50,000,000.00	49,703,125.00	49,986,537.88	(283,412.88)
9128284U1	UNITED STATES TREASURY	2.336	99.6250	06/30/2023	10,000,000.00	9,962,500.00	10,004,651.26	(42,151.26)
912828S92	UNITED STATES TREASURY	0.334	99.0156	07/31/2023	50,000,000.00	49,507,812.50	50,113,869.58	(606,057.08)
91282CCN9	UNITED STATES TREASURY	0.384	98.7344	07/31/2023	25,000,000.00	24,683,593.75	24,983,929.74	(300,335.99)
91282CDA6	UNITED STATES TREASURY	2.157	98.0781	09/30/2023	50,000,000.00	49,039,062.50	49,611,737.25	(572,674.75)
91282CDA6	UNITED STATES TREASURY	2.185	98.0781	09/30/2023	25,000,000.00	24,519,531.25	24,803,076.53	(283,545.28)
91282CAP6	UNITED STATES TREASURY	2.274	97.8438	10/15/2023	10,000,000.00	9,784,375.00	9,903,947.18	(119,572.18)
912828T91	UNITED STATES TREASURY	0.319	98.3906	10/31/2023	20,000,000.00	19,678,125.00	20,130,437.62	(452,312.62)
912828T91	UNITED STATES TREASURY	2.617	98.3906	10/31/2023	10,000,000.00	9,839,062.50	9,951,642.92	(112,580.42)
9128285K2	UNITED STATES TREASURY	2.300	99.0000	10/31/2023	10,000,000.00	9,900,000.00	10,028,083.15	(128,083.15)
91282CDM0	UNITED STATES TREASURY	2.495	97.4688	11/30/2023	15,000,000.00	14,620,312.50	14,829,985.45	(209,672.95)
9128285Z9	UNITED STATES TREASURY	5.025	98.2031	01/31/2024	25,000,000.00	24,550,781.25	24,541,155.14	9,626.11
91282CBM2	UNITED STATES TREASURY	0.219	96.2813	02/15/2024	25,000,000.00	24,070,312.50	24,981,465.55	(911,153.05)
91282CBR1	UNITED STATES TREASURY	0.287	96.0781	03/15/2024	50,000,000.00	48,039,062.50	49,983,919.90	(1,944,857.40)
912828W71	UNITED STATES TREASURY	2.395	97.5313	03/31/2024	30,000,000.00	29,259,375.00	29,928,036.29	(668,661.29)
91282CEG2	UNITED STATES TREASURY	2.358	97.6719	03/31/2024	10,000,000.00	9,767,187.50	9,990,386.26	(223,198.76)
9128286R6	UNITED STATES TREASURY	4.390	97.4531	04/30/2024	25,000,000.00	24,363,281.25	24,483,611.28	(120,330.03)
91282CCC3	UNITED STATES TREASURY	4.274	95.3906	05/15/2024	15,000,000.00	14,308,593.75	14,393,605.33	(85,011.58)
912828XT2	UNITED STATES TREASURY	2.567	97.0469	05/31/2024	10,000,000.00	9,704,687.50	9,940,489.40	(235,801.90)
91282CER8	UNITED STATES TREASURY	2.502	97.5781	05/31/2024	20,000,000.00	19,515,625.00	19,999,576.78	(483,951.78)
91282CER8	UNITED STATES TREASURY	2.563	97.5781	05/31/2024	20,000,000.00	19,515,625.00	19,986,862.16	(471,237.16)
912828XX3	UNITED STATES TREASURY	2.558	96.9844	06/30/2024	25,000,000.00	24,246,093.75	24,842,351.97	(596,258.22)
912828XX3	UNITED STATES TREASURY	3.217	96.9844	06/30/2024	10,000,000.00	9,698,437.50	9,863,667.17	(165,229.67)
91282CCX7	UNITED STATES TREASURY	0.439	94.5938	09/15/2024	25,000,000.00	23,648,437.50	24,978,038.93	(1,329,601.43)
91282CCX7	UNITED STATES TREASURY	0.438	94.5938	09/15/2024	25,000,000.00	23,648,437.50	24,978,467.47	(1,330,029.97)
91282CFN6	UNITED STATES TREASURY	4.215	99.7188	09/30/2024	25,000,000.00	24,929,687.50	25,011,764.17	(82,076.67)
91282CDB4	UNITED STATES TREASURY	0.754	94.6719	10/15/2024	25,000,000.00	23,667,968.75	24,953,679.58	(1,285,710.83)
912828YV6	UNITED STATES TREASURY	1.747	95.7188	11/30/2024	25,000,000.00	23,929,687.50	24,905,215.36	(975,527.86)
912828ZC7	UNITED STATES TREASURY	0.540	94.7031	02/28/2025	10,000,000.00	9,470,312.50	10,106,042.44	(635,729.94)
912828ZF0	UNITED STATES TREASURY	0.647	93.4688	03/31/2025	25,000,000.00	23,367,187.50	24,930,701.00	(1,563,513.50)
912828ZF0	UNITED STATES TREASURY	0.619	93.4688	03/31/2025	25,000,000.00	23,367,187.50	24,943,541.12	(1,576,353.62)
91282CEH0	UNITED STATES TREASURY	2.647	97.2344	04/15/2025	10,000,000.00	9,723,437.50	9,995,911.48	(272,473.98)
912828ZL7	UNITED STATES TREASURY	0.445	92.9844	04/30/2025	15,000,000.00	13,947,656.25	14,979,243.13	(1,031,586.88)
9128284R8	UNITED STATES TREASURY	2.799	97.6875	05/31/2025	15,000,000.00	14,653,125.00	15,022,532.10	(369,407.10)
91282CAB7	UNITED STATES TREASURY	0.675	92.0938	07/31/2025	25,000,000.00	23,023,437.50	24,764,386.48	(1,740,948.98)
91282CAM3	UNITED STATES TREASURY	0.815	91.8125	09/30/2025	25,000,000.00	22,953,125.00	24,664,757.66	(1,711,632.66)
91282CAM3	UNITED STATES TREASURY	0.950	91.8125	09/30/2025	25,000,000.00	22,953,125.00	24,585,591.44	(1,632,466.44)
91282CBC4	UNITED STATES TREASURY	0.700	91.5000	12/31/2025	25,000,000.00	22,875,000.00	24,786,680.40	(1,911,680.40)
91282CBH3	UNITED STATES TREASURY	2.447	91.1563	01/31/2026	15,000,000.00	13,673,437.50	14,188,143.29	(514,705.79)
91282CBH3	UNITED STATES TREASURY	0.586	91.1563	01/31/2026	10,000,000.00	9,115,625.00	9,942,802.81	(827,177.81)
91282CBH3	UNITED STATES TREASURY	0.593	91.1563	01/31/2026	10,000,000.00	9,115,625.00	9,940,899.53	(825,274.53)
912828P46	UNITED STATES TREASURY	0.799	94.2969	02/15/2026	10,000,000.00	9,429,687.50	10,226,025.07	(796,337.57)
912828P46	UNITED STATES TREASURY	0.670	94.2969	02/15/2026	10,000,000.00	9,429,687.50	10,262,305.05	(832,617.55)
91282CBQ3	UNITED STATES TREASURY	0.591	91.2813	02/28/2026	20,000,000.00	18,256,250.00	19,949,266.59	(1,693,016.59)
91282CBT7	UNITED STATES TREASURY	0.715	91.9219	03/31/2026	25,000,000.00	22,980,468.75	25,025,106.56	(2,044,637.81)
91282CCJ8	UNITED STATES TREASURY	0.882	91.6563	06/30/2026	20,000,000.00	18,331,250.00	19,995,671.68	(1,664,421.68)
91282CCJ8	UNITED STATES TREASURY	0.906	91.6563	06/30/2026	35,000,000.00	32,079,687.50	34,966,225.59	(2,886,538.09)
91282CCW9	UNITED STATES TREASURY	0.832	90.8438	08/31/2026	25,000,000.00	22,710,937.50	24,933,574.48	(2,222,636.98)
91282CCW9	UNITED STATES TREASURY	0.902	90.8438	08/31/2026	25,000,000.00	22,710,937.50	24,876,566.18	(2,165,628.68)
91282CCZ2	UNITED STATES TREASURY	0.982	91.1250	09/30/2026	20,000,000.00	18,225,000.00	19,928,806.32	(1,703,806.32)
91282CCZ2	UNITED STATES TREASURY	2.540	91.1250	09/30/2026	15,000,000.00	13,668,750.00	14,198,514.44	(529,764.44)
91282CDG3	UNITED STATES TREASURY	2.884	91.7031	10/31/2026	10,000,000.00	9,170,312.50	9,426,732.21	(256,419.71)
912810EY0	UNITED STATES TREASURY	4.205	109.0938	11/15/2026	25,000,000.00	27,273,437.50	26,848,204.59	425,232.91
91282CDK4	UNITED STATES TREASURY	4.099	92.0000	11/30/2026	25,000,000.00	23,000,000.00	22,668,740.56	331,259.44
912810EZ7	UNITED STATES TREASURY	3.048	110.2500	02/15/2027	15,000,000.00	16,537,500.00	16,886,728.69	(349,228.69)
91282CEF4	UNITED STATES TREASURY	2.502	95.9688	03/31/2027	25,000,000.00	23,992,187.50	24,998,470.45	(1,006,282.95)
91282CEF4	UNITED STATES TREASURY	2.503	95.9688	03/31/2027	25,000,000.00	23,992,187.50	24,996,940.89	(1,004,753.39)
912828ZS2	UNITED STATES TREASURY	2.845	88.3438	05/31/2027	20,000,000.00	17,668,750.00	18,227,217.53	(558,467.53)
91282CEW7	UNITED STATES TREASURY	3.109	98.6719	06/30/2027	15,000,000.00	14,800,781.25	15,080,927.79	(280,146.54)
91282CEW7	UNITED STATES TREASURY	3.213	98.6719	06/30/2027	15,000,000.00	14,800,781.25	15,021,147.38	(220,366.13)
912810FA1	UNITED STATES TREASURY	3.247	110.7813	08/15/2027	15,000,000.00	16,617,187.50	16,845,448.96	(228,261.46)
912810FA1	UNITED STATES TREASURY	3.483	110.7813	08/15/2027	15,000,000.00	16,617,187.50	16,696,165.91	(78,978.41)
91282CFH9	UNITED STATES TREASURY	3.269	98.2500	08/31/2027	5,000,000.00	4,912,500.00	4,971,384.80	(58,884.80)
912810FB9	UNITED STATES TREASURY	4.003	110.6094	11/15/2027	15,000,000.00	16,591,406.25	16,298,942.31	292,463.94
91282CFZ9	UNITED STATES TREASURY	3.840	101.4531	11/30/2027	15,000,000.00	15,217,968.75	15,021,216.59	196,752.16
---	**UNITED STATES TREASURY**	**1.725**	**96.9172**	**01/14/2025**	**1,575,000,000.00**	**1,524,832,812.50**	**1,573,318,572.07**	**(48,485,759.57)**

Summary

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
---	**---**	**3.660**	**94.6575**	**06/24/2024**	**15,152,540,676.83**	**14,849,446,025.91**	**15,080,011,139.03**	**(230,565,113.12)**

COUNTY OF RIVERSIDE

TREASURER-TAX COLLECTOR

CAPITAL MARKETS

COUNTY ADMINISTRATIVE CENTER

4080 LEMON STREET,

4TH FLOOR,

RIVERSIDE, CA 92502-2205