

COUNTY OF RIVERSIDE TREASURER-TAX COLLECTOR'S

MANAGED BY

Matt Jennings
Treasurer-Tax Collector

Giovane Pizano
Assistant Treasurer

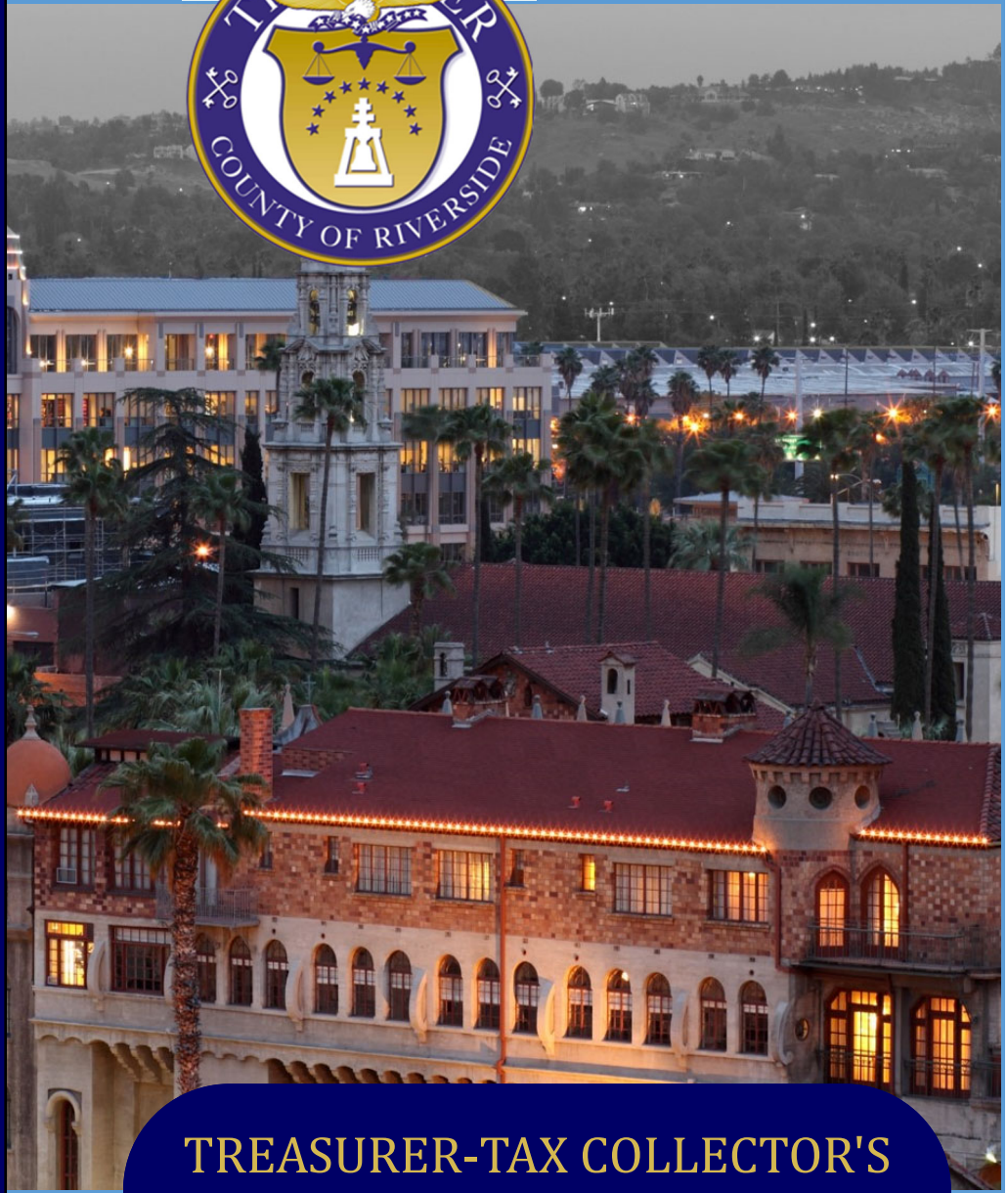
John Byerly
Chief Investment Officer

Steve Faeth
Senior Investment Officer

Isela Licea
Investment Officer

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

WWW.COUNTYTREASURER.ORG

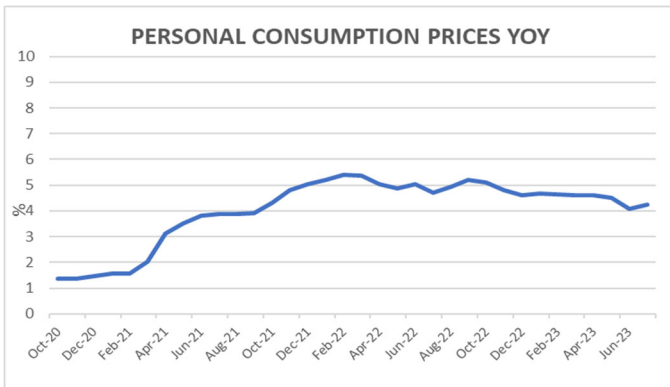


**TREASURER-TAX COLLECTOR'S
POOLED INVESTMENT FUND**

August 2023 REPORT

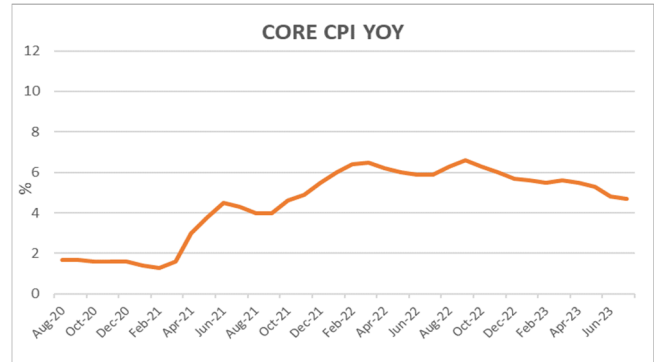
Job Creation Still Strong, Inflation Cooling

The Fed continues its fight against inflation as prices of many goods and services remain stubbornly high. Consumer spending, the primary driver of economic growth, rose 4.2% on a year over year basis, and will continue to goad the Fed until spending returns to average historic levels, around 2%.



U.S. job growth remains surprisingly resilient to interest rate hikes, defying economists’ expectations of a pending recession. Employers added 187,000 net new jobs in August. Employment in August would have been higher in the absence of the Hollywood labor strike (-17,000 jobs) or the Yellow Trucking closure (-37,000 jobs). The labor force participation rate increased 0.2% in August to 62.8%, the highest since February 2020, which helps explain the rise in the unemployment rate, which rose to 3.8%, the highest since February 2022.

The August Consumer Price Index rose 3.2% year over year, up from the prior month and just missing expectations. Core CPI (which excludes volatile food and energy costs) posted a year over year increase of 4.7%, in line with expectations but barely improved from the prior month, tempering the hope that inflation has been tamed.



Construction spending, one of the largest components of the U.S. economy, posted 5.5% growth compared to the prior year. While below the 10-year average of 8%, this is the 3rd month of acceleration. Builders are using rate buydowns, price discounts and other incentives to offset higher interest rates and to boost new home sales.

A shortage of homes for sale and elevated mortgage rates remain challenging headwinds for homebuyers. Even so, while the California median home price dipped 0.7% to \$832,340 from the prior month, it was 0.2% above \$830,870 reported a year ago. Here in Riverside County, prices dropped a little more, down 2.1% from the prior month and down 1.6% from a year ago, however, activity was higher. Sales volume increased 15.6% from a year ago.

In Treasury note trading, the yield on the 2-year Treasury started and ended the month at 4.88%. The yield on the 5-year Treasury started the month at 4.18% and ended the month at 4.25%. Stocks fell in August with the Dow Jones Industrial Average starting the month at 35,500 and ending at 34,800.

Matt Jennings

Treasurer-Tax Collector

Treasurer Tax-Collector Statement



PORTFOLIO SUMMARY

Month End Values \$
are Expressed in

| 000,000 | Aug-23 | Feb-23 | Aug-22 |
|-----------------------|-----------|-----------|-----------|
| Principal Value | 13,075.40 | 12,717.83 | 10,777.07 |
| Market Value* | 12,855.13 | 12,422.37 | 10,532.57 |
| Book Value* | 13,134.31 | 12,751.20 | 10,788.57 |
| Unrealized Gain/Loss* | (279.18) | (328.83) | (255.99) |
| Paper Gain or Loss % | -2.126% | -2.579% | -2.373% |
| Yield | 3.91 | 3.26 | 1.412 |
| WAM (Yrs) | 1.34 | 1.39 | 1.32 |

* Market values do not include accrued interest.

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

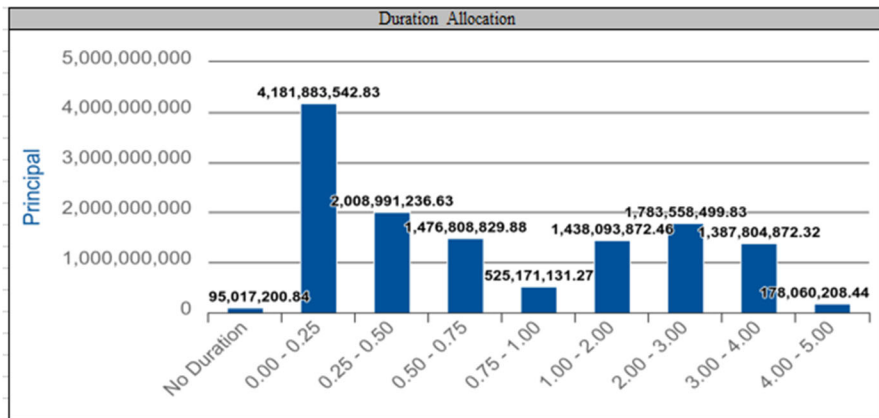
* Unrealized Gain/Loss is Market Value - Book Value

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

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

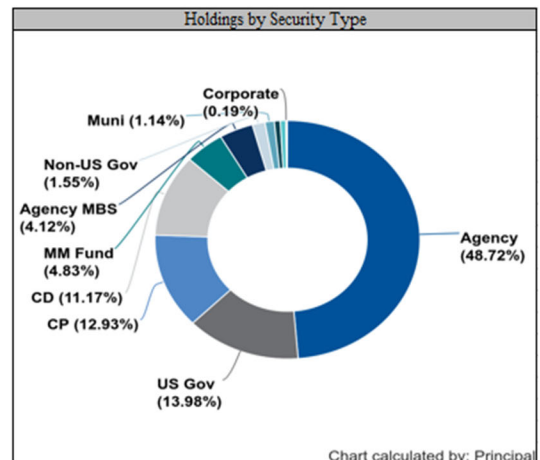
Since its inception, the Treasurer's Pooled Investment Fund has been in **full compliance** with the Treasurer's Statement of Investment Policy, which is more restrictive than California Government Code 53646.

TPIF STATS



| Rating | Moody's Rating | Market Value | S&P Rating |
|--------|----------------|------------------|------------|
| AAA | Aaa | 1,267,401,800.26 | AAA |
| AA+ | Aaa | 6,344,086,807.48 | AA+ |
| AA | Aa2 | 57,058,752.65 | AA+ |
| AA- | Aa2 | 9,329,202.00 | AA- |
| NA | NA | 216,508,800.84 | NA |
| A-1+ | P-1 | 3,762,440,546.72 | AAA |
| A-1 | P-1 | 1,271,544,555.56 | A-1 |

| Security Type | Categor | Days to Final Maturity | Par Value | Market Price | Yield | Principal |
|---------------|------------|------------------------|--------------------------|----------------|--------------|--------------------------|
| Corporate | 137 | | 25,000,000.00 | 99.3139 | 4.967 | 24,674,750.00 |
| Agency CMO | 579 | | 90,199,658.87 | 97.0359 | 5.019 | 87,963,172.20 |
| Mutual Fund | --- | | 93,213,169.12 | 1.0086 | 4.730 | 94,017,200.84 |
| Muni | 572 | | 147,925,000.00 | 96.5230 | 1.770 | 148,775,815.00 |
| Non-US Gov | 384 | | 203,895,000.00 | 96.7602 | 2.221 | 202,808,207.58 |
| Agency MBS | 1320 | | 547,730,645.64 | 95.7136 | 4.253 | 538,321,916.51 |
| MM Fund | 0 | | 631,000,000.00 | 1.0000 | 5.263 | 631,000,000.00 |
| CD | 123 | | 1,460,000,000.00 | 100.0000 | 5.539 | 1,460,000,000.00 |
| CP | 67 | | 1,720,200,000.00 | 99.2050 | 5.371 | 1,690,311,859.71 |
| US Gov | 526 | | 1,845,000,000.00 | 96.5818 | 3.036 | 1,827,599,227.05 |
| Agency | 651 | | 6,425,007,250.00 | 96.5753 | 3.305 | 6,369,917,245.61 |
| Total | 488 | | 13,189,170,723.64 | 92.0252 | 3.908 | 13,075,389,394.50 |



PORTFOLIO CASHFLOWS

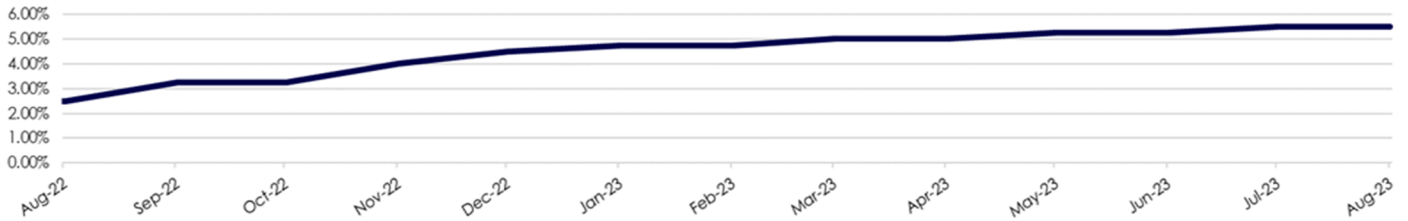
| Month | Monthly Receipts | Monthly Disbursements | Difference | Required Matured Investments | Balance | Actual Investments Maturing | Available to Invest > 1 Year |
|---------------|------------------|-----------------------|-----------------|------------------------------|------------------|-----------------------------|------------------------------|
| 09/2023 | | | | | 23.68 | | |
| 09/2023 | 2,100.00 | 1,750.00 | 350.00 | | 550.00 | 2,284.70 | |
| 10/2023 | 1,750.00 | 2,100.00 | -350.00 | | 200.00 | 1,092.27 | |
| 11/2023 | 1,670.00 | 1,800.00 | -130.00 | | 70.00 | 765.71 | |
| 12/2023 | 3,900.00 | 1,800.00 | 2100.00 | | 2,170.00 | 225.24 | |
| 01/2024 | 1,800.00 | 2,800.00 | -1000.00 | | 1,170.00 | 916.43 | |
| 02/2024 | 1,600.00 | 2,200.00 | -600.00 | | 570.00 | 552.74 | |
| 03/2024 | 2,600.00 | 1,900.00 | 700.00 | | 1,270.00 | 743.40 | |
| 04/2024 | 3,131.00 | 2,100.00 | 1031.00 | | 2,301.00 | 203.55 | |
| 05/2024 | 2,300.00 | 3,075.25 | -775.25 | | 1,525.75 | 737.44 | |
| 06/2024 | 2,100.00 | 2,300.00 | -200.00 | | 1,325.75 | 406.38 | |
| 07/2024 | 1,200.00 | 2,300.00 | -1100.00 | | 225.75 | 227.75 | |
| 08/2024 | 1,700.00 | 2,000.00 | -300.00 | 74.25 | 0.00 | 139.41 | |
| TOTALS | 25,851.00 | 26,125.25 | (274.25) | 74.25 | 11,401.93 | 8,295.04 | 13,396.01 |
| | | | | 0.55% | | 61.58% | 99.45% |

FIXED INCOME MARKETS

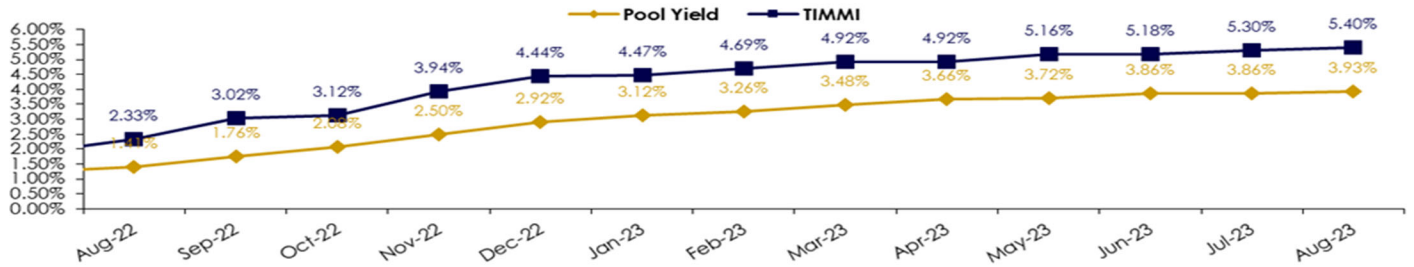
FED FUNDS UPPER LIMIT RATE

Fed Fund Rate: 5.25% to 5.50%

Next FOMC Scheduled Meeting: 09/20/2023



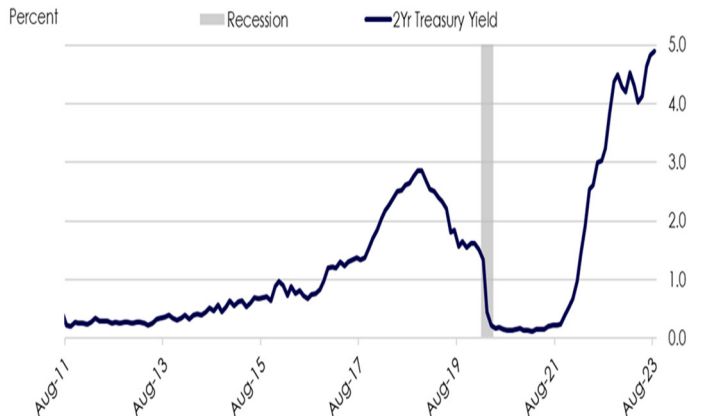
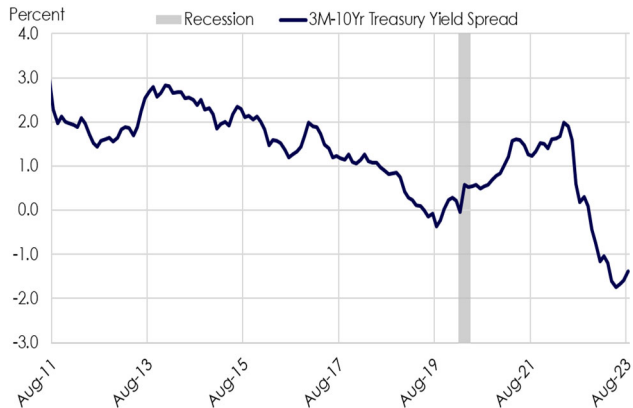
TIMMI



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 |
|-------------------------|------|-------|-------|-------|-------|-------|-------|-------|
| 08/31/2023 - 08/01/2023 | 0.02 | -0.06 | -0.01 | -0.07 | -0.03 | -0.01 | 0.04 | 0.09 |
| 08/31/2023 | 5.56 | 5.48 | 5.37 | 4.85 | 4.54 | 4.23 | 4.09 | 4.20 |
| 08/01/2023 | 5.54 | 5.54 | 5.38 | 4.92 | 4.57 | 4.24 | 4.05 | 4.11 |

Compliance Status: Full Compliance

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

| Investment Category | GOVERNMENT CODE | | | COUNTY INVESTMENT POLICY | | | Actual % of Book Value |
|--|------------------------|--------------------|------------------------|--------------------------|---------------------------------------|----------------------------|------------------------|
| | Maximum Maturity | Authorized % Limit | S&P/ Moody's | Maximum Maturity | Authorized % Limit | S&P/ Moody's | |
| MUNICIPAL BONDS (MUNI) | 5 YEARS | NO LIMIT | NA | 4 YEARS | 15% | AA-/Aa3/AA- | 1.13% |
| U.S. TREASURIES | 5 YEARS | NO LIMIT | NA | 5 YEARS | 100% | NA | 13.99% |
| 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 | 53.51% |
| COMMERCIAL PAPER (CP) | 270 DAYS | 40% | A1/P1 | 270 DAYS | 40% | A1/P1/F1 | 12.99% |
| NEGOTIABLE CERTIFICATE OF DEPOSITS & COLLATERALIZED TIME DEPOSITS (NCD & TCD) | 5 YEARS | 30% | NA | 1 YEAR | 25% Combined | A1/P1/F1 | 11.12% |
| INT'L BANK FOR RECONSTRUCTION AND DEVELOPMENT AND INT'L FINANCE CORPORATION | NA | NA | NA | 4 YEARS | 20% | AA/Aa/AA | 1.55% |
| REPURCHASE AGREEMENTS (REPO) | 1 YEARS | NO LIMIT | NA | 45 DAYS | 40% max, 25% in term repo over 7 days | A1/P1/F1 | 0.00% |
| 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 | 0.19% |
| CALTRUST SHORT TERM FUND | NA | NA | NA | DAILY LIQUIDITY | 1.00% | NA | 0.71% |
| MONEY MARKET MUTUAL FUNDS (MMF) | 60 DAYS ⁽¹⁾ | 20% | AAA/Aaa ⁽²⁾ | DAILY LIQUIDITY | 20% | AAA by 2 Of 3 RATINGS AGC. | 0.05% |
| 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 | 0.01% |

Agency

AGCY BOND

| Cusip | Description | Yield | Market Price | Final Maturity | Par Value | Market Value | Book Value | Net Unrealized Gain/Loss |
|-----------|--|-------|--------------|----------------|---------------|---------------|---------------|--------------------------|
| 3135G0U43 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 2.345 | 99.9209 | 09/12/2023 | 30,000,000.00 | 29,976,270.00 | 30,004,627.00 | (28,357.00) |
| 3130ATE26 | FEDERAL HOME LOAN BANKS | 4.200 | 99.9296 | 09/20/2023 | 15,000,000.00 | 14,989,440.00 | 15,000,000.00 | (10,560.00) |
| 3133EMLE0 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.190 | 99.6998 | 09/22/2023 | 10,000,000.00 | 9,969,980.00 | 10,000,000.00 | (30,020.00) |
| 3130ATBH9 | FEDERAL HOME LOAN BANKS | 3.700 | 99.8682 | 09/27/2023 | 20,000,000.00 | 19,973,640.00 | 20,000,000.00 | (26,360.00) |
| 3130ASLE7 | FEDERAL HOME LOAN BANKS | 3.203 | 99.8204 | 09/29/2023 | 25,000,000.00 | 24,955,100.00 | 24,999,000.00 | (44,900.00) |
| 3130ATES2 | FEDERAL HOME LOAN BANKS | 4.200 | 99.8961 | 09/29/2023 | 50,000,000.00 | 49,948,050.00 | 50,000,000.00 | (51,950.00) |
| 3133EJD48 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 3.092 | 99.7923 | 10/02/2023 | 10,000,000.00 | 9,979,230.00 | 9,999,648.15 | (20,418.15) |
| 3133EMDM1 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.270 | 99.3077 | 10/20/2023 | 10,000,000.00 | 9,930,770.00 | 10,000,000.00 | (69,230.00) |
| 3130AUH23 | FEDERAL HOME LOAN BANKS | 5.011 | 99.9231 | 10/27/2023 | 25,000,000.00 | 24,980,775.00 | 25,000,000.00 | (19,225.00) |
| 3130AUUV0 | FEDERAL HOME LOAN BANKS | 5.047 | 99.9198 | 11/01/2023 | 25,000,000.00 | 24,979,950.00 | 24,998,522.29 | (18,572.29) |
| 3137EAEZ8 | FEDERAL HOME LOAN MORTGAGE CORP | 0.280 | 99.0827 | 11/06/2023 | 10,000,000.00 | 9,908,270.00 | 9,999,457.40 | (91,187.40) |
| 313588NY7 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 5.111 | 99.0139 | 11/07/2023 | 15,000,000.00 | 14,852,085.00 | 14,862,231.25 | (10,146.25) |
| 3130AUUB8 | FEDERAL HOME LOAN BANKS | 5.010 | 99.9240 | 11/08/2023 | 50,000,000.00 | 49,962,000.00 | 50,000,000.00 | (38,000.00) |
| 3135G06F5 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.310 | 98.9493 | 11/16/2023 | 5,000,000.00 | 4,947,465.00 | 5,000,000.00 | (52,535.00) |
| 3135GA3N9 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.300 | 98.9472 | 11/16/2023 | 10,000,000.00 | 9,894,720.00 | 10,000,000.00 | (105,280.00) |
| 3134GXLB7 | FEDERAL HOME LOAN MORTGAGE CORP | 0.325 | 98.9472 | 11/16/2023 | 15,000,000.00 | 14,842,080.00 | 14,999,218.28 | (157,138.28) |
| 3133EN2T6 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.800 | 99.7775 | 11/21/2023 | 15,000,000.00 | 14,966,625.00 | 14,998,393.67 | (31,768.67) |
| 3134GXCA0 | FEDERAL HOME LOAN MORTGAGE CORP | 0.328 | 98.8409 | 11/24/2023 | 10,710,000.00 | 10,585,860.39 | 10,709,792.66 | (123,932.27) |
| 3134GXCA0 | FEDERAL HOME LOAN MORTGAGE CORP | 0.328 | 98.8409 | 11/24/2023 | 10,000,000.00 | 9,884,090.00 | 9,999,808.00 | (115,718.00) |
| 3130APXH3 | FEDERAL HOME LOAN BANKS | 2.589 | 98.8969 | 11/27/2023 | 20,000,000.00 | 19,779,380.00 | 19,917,120.22 | (137,740.22) |
| 3133EMHL9 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.310 | 98.7414 | 11/30/2023 | 10,000,000.00 | 9,874,140.00 | 10,000,000.00 | (125,860.00) |
| 3133EMJ06 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.253 | 98.6197 | 12/08/2023 | 9,931,000.00 | 9,793,922.41 | 9,931,007.27 | (137,084.87) |
| 3133EMKW1 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.235 | 98.4129 | 12/21/2023 | 20,000,000.00 | 19,682,580.00 | 19,998,473.58 | (315,893.58) |
| 3133EMKW1 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.235 | 98.4129 | 12/21/2023 | 10,000,000.00 | 9,841,290.00 | 9,999,238.88 | (157,948.88) |
| 3130AQF57 | FEDERAL HOME LOAN BANKS | 0.736 | 98.5462 | 12/22/2023 | 24,636,550.00 | 24,591,561.64 | 24,591,561.64 | (355,011.64) |
| 3130AKKP0 | FEDERAL HOME LOAN BANKS | 0.235 | 98.3924 | 12/22/2023 | 15,000,000.00 | 14,758,860.00 | 14,997,938.07 | (239,078.07) |
| 3130AUE67 | FEDERAL HOME LOAN BANKS | 4.838 | 99.7822 | 12/27/2023 | 25,000,000.00 | 24,945,550.00 | 24,993,150.83 | (47,600.83) |
| 3133EMLT7 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.235 | 98.3116 | 12/28/2023 | 15,000,000.00 | 14,746,740.00 | 14,998,784.12 | (252,044.12) |
| 3133EMLT7 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.244 | 98.3116 | 12/28/2023 | 10,000,000.00 | 9,831,160.00 | 9,998,907.22 | (167,747.22) |
| 3130AKL79 | FEDERAL HOME LOAN BANKS | 0.250 | 98.3243 | 12/28/2023 | 10,000,000.00 | 9,832,430.00 | 10,000,000.00 | (167,570.00) |
| 3130ASKB4 | FEDERAL HOME LOAN BANKS | 3.350 | 99.2986 | 12/29/2023 | 25,000,000.00 | 24,824,650.00 | 25,000,000.00 | (175,350.00) |
| 3133EN5M8 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.875 | 99.8086 | 01/10/2024 | 25,000,000.00 | 24,952,150.00 | 25,000,000.00 | (47,850.00) |
| 3130AUM92 | FEDERAL HOME LOAN BANKS | 4.847 | 99.7551 | 01/19/2024 | 25,000,000.00 | 24,938,775.00 | 24,990,995.89 | (52,220.89) |
| 3134GWC66 | FEDERAL HOME LOAN MORTGAGE CORP | 0.420 | 98.0730 | 01/24/2024 | 15,000,000.00 | 14,710,950.00 | 15,000,000.00 | (289,050.00) |
| 3130AUPW8 | FEDERAL HOME LOAN BANKS | 4.870 | 99.8600 | 01/26/2024 | 25,000,000.00 | 24,965,000.00 | 24,988,320.55 | (23,320.55) |
| 3130AUPW8 | FEDERAL HOME LOAN BANKS | 4.850 | 99.8600 | 01/26/2024 | 35,000,000.00 | 34,951,000.00 | 34,986,397.47 | (35,397.47) |
| 3130AUQC1 | FEDERAL HOME LOAN BANKS | 4.875 | 99.7895 | 01/30/2024 | 25,000,000.00 | 24,947,375.00 | 25,000,000.00 | (52,625.00) |
| 3130AUQC1 | FEDERAL HOME LOAN BANKS | 4.875 | 99.7895 | 01/30/2024 | 25,000,000.00 | 24,947,375.00 | 25,000,000.00 | (52,625.00) |
| 3130AUUR7 | FEDERAL HOME LOAN BANKS | 5.101 | 99.7322 | 02/02/2024 | 25,755,000.00 | 25,686,028.11 | 25,718,041.58 | (32,013.47) |
| 3130AUZM9 | FEDERAL HOME LOAN BANKS | 5.100 | 99.8711 | 02/21/2024 | 50,000,000.00 | 49,935,550.00 | 50,000,000.00 | (64,450.00) |
| 3135GA5A5 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.350 | 97.5686 | 02/23/2024 | 20,000,000.00 | 19,513,720.00 | 20,000,000.00 | (486,280.00) |
| 3130AVLM2 | FEDERAL HOME LOAN BANKS | 5.058 | 99.7433 | 02/27/2024 | 50,000,000.00 | 49,871,650.00 | 50,000,000.00 | (128,350.00) |
| 3130ARHG9 | FEDERAL HOME LOAN BANKS | 2.180 | 98.4535 | 02/28/2024 | 7,000,000.00 | 6,891,745.00 | 6,997,962.55 | (106,217.55) |
| 3136G4Z97 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.375 | 97.5159 | 02/28/2024 | 10,000,000.00 | 9,751,590.00 | 10,000,000.00 | (248,410.00) |
| 3133ELN19 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.542 | 98.0780 | 02/28/2024 | 4,903,900.00 | 4,903,900.00 | 5,000,000.00 | (96,100.00) |
| 3133EPCB9 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 5.116 | 99.8804 | 02/28/2024 | 25,000,000.00 | 24,970,100.00 | 24,997,657.53 | (27,557.53) |
| 3130AVAJ1 | FEDERAL HOME LOAN BANKS | 5.337 | 99.9338 | 03/06/2024 | 50,000,000.00 | 49,966,900.00 | 49,978,540.98 | (11,640.98) |
| 3130AEWH9 | FEDERAL HOME LOAN BANKS | 5.312 | 99.9644 | 03/08/2024 | 10,000,000.00 | 9,996,440.00 | 10,000,000.00 | (3,560.00) |
| 3133ENR83 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.764 | 98.0457 | 03/14/2024 | 20,000,000.00 | 19,609,140.00 | 19,985,488.37 | (376,348.37) |
| 3133EMT22 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.307 | 97.3011 | 03/18/2024 | 25,000,000.00 | 24,325,275.00 | 24,999,025.95 | (673,750.95) |
| 3130ARF55 | FEDERAL HOME LOAN BANKS | 2.000 | 98.0716 | 03/28/2024 | 10,000,000.00 | 9,807,160.00 | 10,000,000.00 | (192,840.00) |
| 3130AKKF2 | FEDERAL HOME LOAN BANKS | 0.279 | 97.1065 | 03/28/2024 | 15,000,000.00 | 14,565,975.00 | 14,999,204.86 | (433,229.86) |
| 3130AKKF2 | FEDERAL HOME LOAN BANKS | 0.270 | 97.1065 | 03/28/2024 | 10,000,000.00 | 9,710,650.00 | 10,000,000.00 | (289,350.00) |
| 3130AKKF2 | FEDERAL HOME LOAN BANKS | 0.270 | 97.1065 | 03/28/2024 | 15,000,000.00 | 14,565,975.00 | 15,000,000.00 | (434,025.00) |
| 3136G43W1 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.320 | 97.1344 | 03/28/2024 | 10,000,000.00 | 9,713,440.00 | 10,000,000.00 | (286,560.00) |
| 3130AVFY3 | FEDERAL HOME LOAN BANKS | 5.150 | 99.8113 | 03/28/2024 | 50,000,000.00 | 49,905,650.00 | 50,000,000.00 | (94,350.00) |
| 3130AVBR2 | FEDERAL HOME LOAN BANKS | 5.514 | 99.9511 | 04/01/2024 | 20,000,000.00 | 19,990,220.00 | 20,000,000.00 | (9,780.00) |
| 3133EMVD1 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.330 | 97.0059 | 04/05/2024 | 10,000,000.00 | 9,700,590.00 | 10,000,000.00 | (299,410.00) |
| 3130ALTJ3 | FEDERAL HOME LOAN BANKS | 0.375 | 96.9923 | 04/08/2024 | 10,000,000.00 | 9,699,230.00 | 10,000,000.00 | (300,770.00) |
| 3130AVKY7 | FEDERAL HOME LOAN BANKS | 5.000 | 99.7873 | 04/10/2024 | 15,000,000.00 | 14,968,095.00 | 15,000,000.00 | (31,905.00) |
| 3135GAGD7 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 5.100 | 99.7278 | 04/11/2024 | 15,000,000.00 | 14,959,170.00 | 15,000,000.00 | (40,830.00) |
| 3133ENU57 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 2.580 | 98.2066 | 04/18/2024 | 10,000,000.00 | 9,820,660.00 | 10,000,000.00 | (179,340.00) |
| 3133ENU57 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 2.721 | 98.2066 | 04/18/2024 | 10,520,000.00 | 10,331,334.32 | 10,510,951.63 | (179,617.31) |
| 3135GAG08 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 5.050 | 99.6942 | 04/19/2024 | 15,000,000.00 | 14,954,130.00 | 15,000,000.00 | (45,870.00) |
| 3130AVPN6 | FEDERAL HOME LOAN BANKS | 5.120 | 99.7266 | 04/26/2024 | 10,000,000.00 | 9,972,660.00 | 10,000,000.00 | (27,340.00) |
| 3134GVAL0 | FEDERAL HOME LOAN MORTGAGE CORP | 0.500 | 96.7966 | 04/29/2024 | 15,000,000.00 | 14,519,490.00 | 15,000,000.00 | (480,510.00) |
| 3130AWBC3 | FEDERAL HOME LOAN BANKS | 5.210 | 99.9019 | 05/01/2024 | 50,000,000.00 | 49,950,950.00 | 50,000,000.00 | (49,050.00) |
| 3135GA2P5 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.356 | 96.6481 | 05/03/2024 | 3,500,000.00 | 3,382,683.50 | 3,499,864.94 | (117,181.44) |
| 3130AVKR2 | FEDERAL HOME LOAN BANKS | 5.174 | 99.7410 | 05/03/2024 | 15,000,000.00 | 14,961,150.00 | 15,000,000.00 | (38,850.00) |
| 3130AVMG4 | FEDERAL HOME LOAN BANKS | 5.284 | 99.7917 | 05/06/2024 | 50,000,000.00 | 49,895,850.00 | 50,000,000.00 | (104,150.00) |
| 3130AW3N8 | FEDERAL HOME LOAN BANKS | 4.751 | 99.5945 | 05/08/2024 | 15,000,000.00 | 14,939,175.00 | 15,000,000.00 | (60,825.00) |
| 3130AVM74 | FEDERAL HOME LOAN BANKS | 4.383 | 99.3297 | 05/15/2024 | 15,000,000.00 | 14,899,455.00 | 15,000,000.00 | (100,545.00) |
| 3130AVM90 | FEDERAL HOME LOAN BANKS | 4.388 | 99.2752 | 05/15/2024 | 15,000,000.00 | 14,891,280.00 | 14,991,347.88 | (100,067.88) |
| 3130AVZU9 | FEDERAL HOME LOAN BANKS | 4.750 | 99.5820 | 05/15/2024 | 8,000,000.00 | 7,966,560.00 | 8,000,000.00 | (33,440.00) |
| 3135GA3C3 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.350 | 96.4641 | 05/17/2024 | 10,000,000.00 | 9,646,410.00 | 10,000,000.00 | (353,590.00) |
| 3135GA3C3 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.350 | 96.4641 | 05/17/2024 | 10,000,000.00 | 9,646,410.00 | 10,000,000.00 | (353,590.00) |
| 3130AVKU5 | FEDERAL HOME LOAN BANKS | 5.104 | 99.6901 | 05/17/2024 | 15,000,000.00 | 14,953,515.00 | 15,000,000.00 | (46,485.00) |
| 3130AVKS0 | FEDERAL HOME LOAN BANKS | 5.204 | 99.7438 | 05/17/2024 | 15,000,000.00 | 14,961,570.00 | 15,000,000.00 | (38,430.00) |
| 3130AVR46 | FEDERAL HOME LOAN BANKS | 5.304 | 99.7792 | 05/17/2024 | 25,000,000.00 | 24,944,800.00 | 25,000,000.00 | (55,200.00) |
| 3130AVLK6 | FEDERAL HOME LOAN BANKS | 5.054 | 99.6367 | 05/21/2024 | 50,000,000.00 | 49,818,350.00 | 50,000,000.00 | (181,650.00) |
| 3134GXCF9 | FEDERAL HOME LOAN MORTGAGE CORP | 0.400 | 96.4074 | 05/24/2024 | 10,000,000.00 | 9,640,740.00 | 10,000,000.00 | (359,260.00) |
| 3134GXCF9 | FEDERAL HOME LOAN MORTGAGE CORP | 0.400 | 96.4074 | 05/24/2024 | 10,000,000.00 | 9,640,740.00 | 10,000,000.00 | (359,260.00) |
| 3130AVU75 | FEDERAL HOME LOAN BANKS | 5.344 | 99.7916 | 05/24/2024 | 25,000,000.00 | 24,947,900.00 | 25,000,000.00 | (52,100.00) |
| 3130AVW24 | FEDERAL HOME LOAN BANKS | 5.260 | 99.7652 | 05/24/2024 | 25,000,000.00 | 24,941,300.00 | 25,000,000.00 | (58,700.00) |
| 3134GYYX0 | FEDERAL HOME LOAN MORTGAGE CORP | 0.500 | 96.4395 | 06/03/2024 | 10,000,000.00 | 9,643,950.00 | 10,000,000.00 | (356,050.00) |
| 3130AVYY2 | FEDERAL HOME LOAN BANKS | 5.414 | 99.8482 | 06/07/2024 | 25,000,000.00 | 24,962,050.00 | 25,000,000.00 | (37,950.00) |
| 3133ENY22 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 3.439 | 98.3669 | 06/17/2024 | 10,000,000.00 | 9,836,690.00 | 9,985,599.18 | (148,909.18) |
| 3134GXV50 | FEDERAL HOME LOAN MORTGAGE CORP | 2.900 | 97.9945 | 06/21/2024 | 10,000,000.00 | 9,799,450.00 | 10,000,000.00 | (200,550.00) |
| 3130AWDA5 | FEDERAL HOME LOAN BANKS | 5.450 | 99.8872 | 06/21/2024 | 10,000,000.00 | 9,988,720.00 | 10,000,000.00 | (11,280.00) |
| 3134GR32 | FEDERAL HOME LOAN MORTGAGE | | | | | | | |

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|-----------|--|-------|---------|------------|---------------|---------------|---------------|----------------|
| 3134GV5R5 | FEDERAL HOME LOAN MORTGAGE CORP | 0.570 | 95.9073 | 07/15/2024 | 5,000,000.00 | 4,795,365.00 | 5,000,000.00 | (204,635.00) |
| 3135GAJ05 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 5.521 | 99.8993 | 07/16/2024 | 10,000,000.00 | 9,989,930.00 | 10,000,000.00 | (10,070.00) |
| 3130AWGZ7 | FEDERAL HOME LOAN BANKS | 5.464 | 99.8472 | 07/19/2024 | 10,000,000.00 | 9,984,720.00 | 10,000,000.00 | (15,280.00) |
| 3135GAJP7 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 5.500 | 99.8991 | 07/24/2024 | 10,000,000.00 | 9,989,910.00 | 10,000,000.00 | (10,090.00) |
| 3134GVYF9 | FEDERAL HOME LOAN MORTGAGE CORP | 5.050 | 99.5274 | 08/01/2024 | 15,000,000.00 | 14,929,110.00 | 15,000,000.00 | (70,890.00) |
| 3136G4J38 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.410 | 95.3921 | 08/12/2024 | 15,000,000.00 | 14,308,815.00 | 15,000,000.00 | (691,185.00) |
| 3136G4P31 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.450 | 95.3447 | 08/19/2024 | 3,701,000.00 | 3,528,707.35 | 3,701,000.00 | (172,292.65) |
| 3133ELJ40 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 2.882 | 95.3632 | 08/19/2024 | 10,000,000.00 | 9,536,320.00 | 9,776,239.53 | (239,919.53) |
| 3135GA4R9 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.420 | 95.2687 | 08/23/2024 | 15,000,000.00 | 14,290,305.00 | 15,000,000.00 | (709,695.00) |
| 3130AWYM6 | FEDERAL HOME LOAN BANKS | 5.550 | 99.8920 | 08/28/2024 | 10,000,000.00 | 9,989,200.00 | 10,000,000.00 | (10,800.00) |
| 3133EL5S9 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 2.905 | 95.1583 | 09/03/2024 | 10,000,000.00 | 9,515,830.00 | 9,765,926.47 | (250,096.47) |
| 3130AWUB4 | FEDERAL HOME LOAN BANKS | 5.584 | 99.8715 | 09/04/2024 | 10,000,000.00 | 9,987,150.00 | 10,000,000.00 | (12,850.00) |
| 3133EKQA7 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.693 | 96.7695 | 09/10/2024 | 2,064,000.00 | 1,997,322.48 | 2,071,938.45 | (74,615.97) |
| 3134GWN85 | FEDERAL HOME LOAN MORTGAGE CORP | 0.450 | 95.0498 | 09/10/2024 | 10,000,000.00 | 9,504,980.00 | 10,000,000.00 | (495,020.00) |
| 3134GWL79 | FEDERAL HOME LOAN MORTGAGE CORP | 0.400 | 95.0007 | 09/10/2024 | 10,000,000.00 | 9,500,070.00 | 10,000,000.00 | (499,930.00) |
| 3134GWL79 | FEDERAL HOME LOAN MORTGAGE CORP | 0.400 | 95.0007 | 09/10/2024 | 10,000,000.00 | 9,500,070.00 | 10,000,000.00 | (499,930.00) |
| 3134GWN44 | FEDERAL HOME LOAN MORTGAGE CORP | 0.450 | 95.0385 | 09/11/2024 | 10,000,000.00 | 9,503,850.00 | 10,000,000.00 | (496,150.00) |
| 3136G43H4 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.400 | 94.9317 | 09/16/2024 | 10,000,000.00 | 9,493,170.00 | 10,000,000.00 | (506,830.00) |
| 3133EKP75 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.671 | 96.2479 | 09/17/2024 | 6,128,000.00 | 5,898,071.31 | 6,123,602.98 | (225,531.66) |
| 3134GXVM3 | FEDERAL HOME LOAN MORTGAGE CORP | 3.001 | 97.4912 | 09/23/2024 | 15,000,000.00 | 14,623,680.00 | 15,000,000.00 | (376,320.00) |
| 3130ANX88 | FEDERAL HOME LOAN BANKS | 0.500 | 94.9083 | 09/27/2024 | 10,000,000.00 | 9,490,830.00 | 10,000,000.00 | (509,170.00) |
| 3130APBH7 | FEDERAL HOME LOAN BANKS | 0.590 | 94.9470 | 09/30/2024 | 20,000,000.00 | 18,989,400.00 | 19,995,675.18 | (1,006,275.18) |
| 3130ALT7H | FEDERAL HOME LOAN BANKS | 0.510 | 94.8849 | 09/30/2024 | 25,000,000.00 | 23,721,225.00 | 25,000,000.00 | (1,278,775.00) |
| 3130ARMT5 | FEDERAL HOME LOAN BANKS | 2.838 | 97.1099 | 10/25/2024 | 10,000,000.00 | 9,710,990.00 | 9,995,855.26 | (284,865.26) |
| 3135G0E68 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.420 | 94.2338 | 11/18/2024 | 10,000,000.00 | 9,423,380.00 | 10,000,000.00 | (576,620.00) |
| 3130ALF25 | FEDERAL HOME LOAN BANKS | 0.400 | 94.1210 | 11/26/2024 | 5,000,000.00 | 4,706,050.00 | 5,000,000.00 | (293,950.00) |
| 3133ENGN4 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.970 | 94.6586 | 12/09/2024 | 10,000,000.00 | 9,465,860.00 | 10,000,000.00 | (534,140.00) |
| 3130AK371 | FEDERAL HOME LOAN BANKS | 0.500 | 94.0893 | 12/09/2024 | 10,000,000.00 | 9,408,930.00 | 10,000,000.00 | (591,070.00) |
| 3130ANR88 | FEDERAL HOME LOAN BANKS | 0.553 | 94.0700 | 12/17/2024 | 10,000,000.00 | 9,407,000.00 | 9,999,601.52 | (592,601.52) |
| 3133EMPL5 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.320 | 93.7208 | 12/23/2024 | 5,000,000.00 | 4,686,040.00 | 5,000,000.00 | (313,960.00) |
| 3133EMPL5 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.320 | 93.7208 | 12/23/2024 | 15,000,000.00 | 14,058,120.00 | 15,000,000.00 | (941,880.00) |
| 3133EMPL5 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.339 | 93.7208 | 12/23/2024 | 10,000,000.00 | 9,372,080.00 | 9,997,530.68 | (625,450.68) |
| 3133ENK58 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.202 | 94.7118 | 01/06/2025 | 5,000,000.00 | 4,735,590.00 | 4,994,916.36 | (259,326.36) |
| 3135G0X24 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 1.098 | 95.3442 | 01/07/2025 | 10,000,000.00 | 9,534,420.00 | 10,069,704.26 | (535,284.26) |
| 3134GWET9 | FEDERAL HOME LOAN MORTGAGE CORP | 0.510 | 93.6193 | 01/29/2025 | 15,000,000.00 | 14,042,895.00 | 15,000,000.00 | (957,105.00) |
| 3133ENPY0 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.764 | 95.1754 | 02/25/2025 | 5,000,000.00 | 4,758,770.00 | 4,999,009.12 | (240,239.12) |
| 3133EMSC7 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.512 | 93.0122 | 03/03/2025 | 10,000,000.00 | 9,301,220.00 | 9,995,299.37 | (694,079.37) |
| 3133EMSC7 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.480 | 93.0122 | 03/03/2025 | 5,000,000.00 | 4,650,610.00 | 5,000,000.00 | (349,390.00) |
| 3130AR4V0 | FEDERAL HOME LOAN BANKS | 2.150 | 95.4119 | 03/14/2025 | 5,000,000.00 | 4,770,595.00 | 5,000,000.00 | (229,405.00) |
| 3130AR4G3 | FEDERAL HOME LOAN BANKS | 4.264 | 95.8242 | 03/14/2025 | 3,500,000.00 | 3,353,847.00 | 3,397,063.27 | (43,216.27) |
| 3130ALLP7 | FEDERAL HOME LOAN BANKS | 0.688 | 93.1365 | 03/17/2025 | 15,000,000.00 | 13,970,475.00 | 14,991,275.39 | (1,020,800.39) |
| 3130ALLP7 | FEDERAL HOME LOAN BANKS | 0.701 | 93.1365 | 03/17/2025 | 25,000,000.00 | 23,284,125.00 | 24,980,423.35 | (1,696,298.35) |
| 3130ALN34 | FEDERAL HOME LOAN BANKS | 0.700 | 93.1447 | 03/24/2025 | 10,000,000.00 | 9,314,470.00 | 10,000,000.00 | (685,530.00) |
| 3134GW122 | FEDERAL HOME LOAN MORTGAGE CORP | 0.475 | 92.8120 | 03/24/2025 | 15,000,000.00 | 13,921,800.00 | 15,000,000.00 | (1,078,200.00) |
| 3130AR7D7 | FEDERAL HOME LOAN BANKS | 2.050 | 95.1621 | 03/25/2025 | 5,000,000.00 | 4,758,105.00 | 5,000,000.00 | (241,895.00) |
| 3130ALNK6 | FEDERAL HOME LOAN BANKS | 0.625 | 93.0244 | 03/25/2025 | 10,000,000.00 | 9,302,440.00 | 10,000,000.00 | (697,560.00) |
| 3130ALKF0 | FEDERAL HOME LOAN BANKS | 0.625 | 93.0244 | 03/25/2025 | 10,000,000.00 | 9,302,440.00 | 10,000,000.00 | (697,560.00) |
| 3130ALKF0 | FEDERAL HOME LOAN BANKS | 0.625 | 93.0244 | 03/25/2025 | 10,000,000.00 | 9,302,440.00 | 10,000,000.00 | (697,560.00) |
| 3134GWPP2 | FEDERAL HOME LOAN MORTGAGE CORP | 0.500 | 92.8100 | 03/28/2025 | 10,000,000.00 | 9,281,000.00 | 10,000,000.00 | (719,000.00) |
| 3133EMUP5 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.710 | 93.0838 | 04/01/2025 | 10,000,000.00 | 9,308,380.00 | 10,000,000.00 | (691,620.00) |
| 3133EMUP5 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.710 | 93.0838 | 04/01/2025 | 10,000,000.00 | 9,308,380.00 | 10,000,000.00 | (691,620.00) |
| 3130ALWL4 | FEDERAL HOME LOAN BANKS | 0.720 | 93.0343 | 04/08/2025 | 15,000,000.00 | 13,955,145.00 | 15,000,000.00 | (1,044,855.00) |
| 3130ALDX9 | FEDERAL HOME LOAN BANKS | 0.500 | 92.3119 | 05/23/2025 | 14,750,000.00 | 13,616,005.25 | 14,750,000.00 | (1,133,994.75) |
| 3134GVRV2 | FEDERAL HOME LOAN MORTGAGE CORP | 0.750 | 92.6814 | 05/27/2025 | 10,000,000.00 | 9,268,140.00 | 10,000,000.00 | (731,860.00) |
| 3134GVBB1 | FEDERAL HOME LOAN MORTGAGE CORP | 0.760 | 92.6725 | 05/28/2025 | 15,000,000.00 | 13,900,875.00 | 14,997,381.41 | (1,096,506.41) |
| 3134GVWM6 | FEDERAL HOME LOAN MORTGAGE CORP | 0.730 | 92.6397 | 05/28/2025 | 5,000,000.00 | 4,631,985.00 | 5,000,000.00 | (368,015.00) |
| 3134GVWM6 | FEDERAL HOME LOAN MORTGAGE CORP | 0.730 | 92.6397 | 05/28/2025 | 10,000,000.00 | 9,263,970.00 | 10,000,000.00 | (736,030.00) |
| 3130ARSC6 | FEDERAL HOME LOAN BANKS | 2.900 | 96.2241 | 05/29/2025 | 10,000,000.00 | 9,622,410.00 | 10,000,000.00 | (377,590.00) |
| 3134GVE95 | FEDERAL HOME LOAN MORTGAGE CORP | 0.650 | 92.6757 | 06/09/2025 | 15,000,000.00 | 13,901,355.00 | 15,000,000.00 | (1,098,645.00) |
| 3133ELH80 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.680 | 92.4103 | 06/10/2025 | 5,025,000.00 | 4,643,617.58 | 5,025,000.00 | (381,382.43) |
| 3134GWP91 | FEDERAL HOME LOAN MORTGAGE CORP | 0.500 | 92.0563 | 06/16/2025 | 5,000,000.00 | 4,602,815.00 | 5,000,000.00 | (397,185.00) |
| 3130ALHZ0 | FEDERAL HOME LOAN BANKS | 0.530 | 92.0890 | 06/18/2025 | 10,000,000.00 | 9,208,900.00 | 10,000,000.00 | (791,100.00) |
| 3135GAAZ4 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.500 | 91.9824 | 06/24/2025 | 10,000,000.00 | 9,198,240.00 | 10,000,000.00 | (801,760.00) |
| 3134GXYR9 | FEDERAL HOME LOAN MORTGAGE CORP | 3.560 | 97.1366 | 06/27/2025 | 10,000,000.00 | 9,713,660.00 | 10,000,000.00 | (286,340.00) |
| 3130ALUP3 | FEDERAL HOME LOAN BANKS | 0.750 | 92.3262 | 06/30/2025 | 10,000,000.00 | 9,232,620.00 | 10,000,000.00 | (767,380.00) |
| 3136G4XZ1 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.740 | 92.3077 | 06/30/2025 | 5,000,000.00 | 4,615,385.00 | 5,000,000.00 | (384,615.00) |
| 3136G4XK4 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.650 | 92.1530 | 06/30/2025 | 5,000,000.00 | 4,607,650.00 | 5,000,000.00 | (392,350.00) |
| 3136G4XR9 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.740 | 92.2480 | 07/07/2025 | 14,900,000.00 | 13,744,952.00 | 14,900,000.00 | (1,155,048.00) |
| 3136G4YU1 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.730 | 92.1624 | 07/15/2025 | 15,000,000.00 | 13,824,360.00 | 15,000,000.00 | (1,175,640.00) |
| 3136G4C27 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.700 | 91.9893 | 07/29/2025 | 15,000,000.00 | 13,798,395.00 | 15,000,000.00 | (1,201,605.00) |
| 3136G4D75 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.600 | 91.8101 | 07/29/2025 | 10,000,000.00 | 9,181,010.00 | 10,000,000.00 | (818,990.00) |
| 3136G4F32 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.600 | 91.8101 | 07/29/2025 | 10,000,000.00 | 9,181,010.00 | 10,000,000.00 | (818,990.00) |
| 3136G4B77 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.700 | 91.9529 | 08/04/2025 | 10,000,000.00 | 9,195,290.00 | 10,000,000.00 | (804,710.00) |
| 3136G4B77 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.700 | 91.9529 | 08/04/2025 | 15,000,000.00 | 13,792,935.00 | 15,000,000.00 | (1,207,065.00) |
| 3133EPKA2 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.019 | 98.2952 | 08/18/2025 | 10,000,000.00 | 9,829,520.00 | 9,996,950.79 | (167,430.79) |
| 3136G4H63 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.550 | 91.5483 | 08/19/2025 | 15,000,000.00 | 13,732,245.00 | 15,000,000.00 | (1,267,755.00) |
| 3134GWLW4 | FEDERAL HOME LOAN MORTGAGE CORP | 0.625 | 91.6939 | 08/19/2025 | 10,000,000.00 | 9,169,390.00 | 10,000,000.00 | (830,610.00) |
| 3130ALFN9 | FEDERAL HOME LOAN BANKS | 0.550 | 91.5124 | 08/25/2025 | 5,000,000.00 | 4,575,620.00 | 5,000,000.00 | (424,380.00) |
| 3136G4X40 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.600 | 91.5966 | 08/26/2025 | 10,000,000.00 | 9,159,660.00 | 10,000,000.00 | (840,340.00) |
| 3136G42F9 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.625 | 91.6344 | 08/27/2025 | 5,000,000.00 | 4,581,720.00 | 5,000,000.00 | (418,280.00) |
| 3136G4Q97 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.650 | 91.6809 | 08/27/2025 | 8,650,000.00 | 7,930,397.85 | 8,650,000.00 | (719,602.15) |
| 3134GWL38 | FEDERAL HOME LOAN MORTGAGE CORP | 0.540 | 91.3054 | 09/15/2025 | 10,000,000.00 | 9,130,540.00 | 10,000,000.00 | (869,460.00) |
| 3134GWL38 | FEDERAL HOME LOAN MORTGAGE CORP | 0.540 | 91.3054 | 09/15/2025 | 15,000,000.00 | 13,695,810.00 | 15,000,000.00 | (1,304,190.00) |
| 3137EAE | | | | | | | | |

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| 3130AVZ2 | FEDERAL HOME LOAN BANKS | 5.450 | 99.4244 | 11/17/2025 | 25,000,000.00 | 24,856,100.00 | 25,000,000.00 | (143,900.00) |
| 3135GA43 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.650 | 90.8083 | 11/18/2025 | 20,000,000.00 | 18,161,660.00 | 20,000,000.00 | (1,838,340.00) |
| 3135GA32 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 0.600 | 90.6435 | 11/25/2025 | 15,000,000.00 | 13,596,525.00 | 15,000,000.00 | (1,403,475.00) |
| 3133EMLR1 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.506 | 90.1851 | 12/23/2025 | 12,430,000.00 | 11,210,007.93 | 12,428,273.42 | (1,218,265.49) |
| 3134GXHL1 | FEDERAL HOME LOAN MORTGAGE CORP | 0.700 | 90.6371 | 12/30/2025 | 10,000,000.00 | 9,063,710.00 | 10,000,000.00 | (936,290.00) |
| 3130AL2G8 | FEDERAL HOME LOAN BANKS | 0.615 | 90.0554 | 02/18/2026 | 5,000,000.00 | 4,502,770.00 | 4,998,148.55 | (495,378.55) |
| 3130ALBX1 | FEDERAL HOME LOAN BANKS | 0.580 | 89.9674 | 02/23/2026 | 10,000,000.00 | 8,996,740.00 | 10,000,000.00 | (1,003,260.00) |
| 3130ALCV4 | FEDERAL HOME LOAN BANKS | 2.112 | 90.3494 | 02/24/2026 | 25,000,000.00 | 22,587,350.00 | 24,194,143.67 | (1,606,793.67) |
| 3130ALEM2 | FEDERAL HOME LOAN BANKS | 0.790 | 90.4118 | 02/25/2026 | 10,000,000.00 | 9,041,180.00 | 10,000,000.00 | (958,820.00) |
| 3130ALEM2 | FEDERAL HOME LOAN BANKS | 0.790 | 90.4118 | 02/25/2026 | 15,000,000.00 | 13,561,770.00 | 15,000,000.00 | (1,438,230.00) |
| 3130AL6K5 | FEDERAL HOME LOAN BANKS | 0.580 | 89.9287 | 02/25/2026 | 6,000,000.00 | 5,395,722.00 | 6,000,000.00 | (604,278.00) |
| 3130ALGR9 | FEDERAL HOME LOAN BANKS | 0.850 | 90.5421 | 02/26/2026 | 10,000,000.00 | 9,054,210.00 | 10,000,000.00 | (945,790.00) |
| 3130ALEY6 | FEDERAL HOME LOAN BANKS | 3.157 | 90.3834 | 03/04/2026 | 16,160,000.00 | 14,605,957.44 | 15,263,878.54 | (657,921.10) |
| 3130ALHH0 | FEDERAL HOME LOAN BANKS | 3.040 | 90.7474 | 03/05/2026 | 10,500,000.00 | 9,528,477.00 | 9,986,858.61 | (458,381.61) |
| 3130ALEH3 | FEDERAL HOME LOAN BANKS | 0.700 | 90.0537 | 03/16/2026 | 25,000,000.00 | 22,513,425.00 | 25,000,000.00 | (2,486,575.00) |
| 3130ALH56 | FEDERAL HOME LOAN BANKS | 0.750 | 90.1554 | 03/18/2026 | 10,000,000.00 | 9,015,540.00 | 10,000,000.00 | (984,460.00) |
| 3130ALFW9 | FEDERAL HOME LOAN BANKS | 0.790 | 90.2497 | 03/18/2026 | 15,000,000.00 | 13,537,455.00 | 15,000,000.00 | (1,462,545.00) |
| 3130ALHG2 | FEDERAL HOME LOAN BANKS | 0.750 | 90.1554 | 03/18/2026 | 10,000,000.00 | 9,015,540.00 | 10,000,000.00 | (984,460.00) |
| 3130ALH56 | FEDERAL HOME LOAN BANKS | 0.750 | 90.1554 | 03/18/2026 | 10,000,000.00 | 9,015,540.00 | 10,000,000.00 | (984,460.00) |
| 3130ALG7 | FEDERAL HOME LOAN BANKS | 1.000 | 90.7293 | 03/23/2026 | 14,625,000.00 | 13,269,160.13 | 14,625,000.00 | (1,355,839.88) |
| 3130ALG7 | FEDERAL HOME LOAN BANKS | 1.000 | 90.7293 | 03/23/2026 | 14,625,000.00 | 13,269,160.13 | 14,625,000.00 | (1,355,839.88) |
| 3130ALG7 | FEDERAL HOME LOAN BANKS | 1.000 | 90.7293 | 03/23/2026 | 9,750,000.00 | 8,846,106.75 | 9,750,000.00 | (903,893.25) |
| 3130ALG7 | FEDERAL HOME LOAN BANKS | 1.000 | 90.7293 | 03/23/2026 | 9,750,000.00 | 8,846,106.75 | 9,750,000.00 | (903,893.25) |
| 3130ALG7 | FEDERAL HOME LOAN BANKS | 1.016 | 90.7293 | 03/23/2026 | 8,921,250.00 | 8,094,187.68 | 8,917,629.29 | (823,441.62) |
| 3130ALG7 | FEDERAL HOME LOAN BANKS | 1.000 | 90.7293 | 03/23/2026 | 19,500,000.00 | 17,692,213.50 | 19,500,000.00 | (1,807,786.50) |
| 3130ALG7 | FEDERAL HOME LOAN BANKS | 1.000 | 90.7293 | 03/23/2026 | 9,750,000.00 | 8,846,106.75 | 9,750,000.00 | (903,893.25) |
| 3130ALG7 | FEDERAL HOME LOAN BANKS | 1.000 | 90.7293 | 03/23/2026 | 19,500,000.00 | 17,692,213.50 | 19,500,000.00 | (1,807,786.50) |
| 3130ALG7 | FEDERAL HOME LOAN BANKS | 3.010 | 90.7293 | 03/23/2026 | 19,500,000.00 | 17,692,213.50 | 18,559,776.67 | (867,563.17) |
| 3130ALKL7 | FEDERAL HOME LOAN BANKS | 0.850 | 90.3799 | 03/25/2026 | 10,000,000.00 | 9,037,990.00 | 10,000,000.00 | (962,010.00) |
| 3133ENUL2 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 3.110 | 95.3464 | 04/13/2026 | 10,000,000.00 | 9,534,640.00 | 10,000,000.00 | (465,360.00) |
| 3133EMZ54 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.900 | 90.1147 | 05/18/2026 | 5,000,000.00 | 4,505,735.00 | 5,000,000.00 | (494,265.00) |
| 3130AVZ96 | FEDERAL HOME LOAN BANKS | 5.500 | 99.4679 | 05/18/2026 | 10,000,000.00 | 9,946,790.00 | 10,000,000.00 | (53,210.00) |
| 3134GYRX2 | FEDERAL HOME LOAN MORTGAGE CORP | 5.563 | 99.2366 | 05/18/2026 | 15,000,000.00 | 14,885,490.00 | 14,929,487.18 | (43,997.18) |
| 3134GYRX2 | FEDERAL HOME LOAN MORTGAGE CORP | 5.640 | 99.2366 | 05/18/2026 | 25,000,000.00 | 24,809,150.00 | 24,834,527.22 | (25,377.22) |
| 3130AMME9 | FEDERAL HOME LOAN BANKS | 1.000 | 90.3070 | 05/26/2026 | 10,000,000.00 | 9,030,700.00 | 10,000,000.00 | (969,300.00) |
| 3130AMJN3 | FEDERAL HOME LOAN BANKS | 1.030 | 90.3825 | 05/26/2026 | 5,000,000.00 | 4,519,125.00 | 5,000,000.00 | (480,875.00) |
| 3130AMKB7 | FEDERAL HOME LOAN BANKS | 1.050 | 90.4328 | 05/26/2026 | 15,000,000.00 | 13,564,920.00 | 15,000,000.00 | (1,435,080.00) |
| 3130AMSS2 | FEDERAL HOME LOAN BANKS | 1.000 | 90.1653 | 06/08/2026 | 15,000,000.00 | 13,524,795.00 | 15,000,000.00 | (1,475,205.00) |
| 3130AMMZ2 | FEDERAL HOME LOAN BANKS | 1.000 | 90.1237 | 06/10/2026 | 5,000,000.00 | 4,506,185.00 | 5,000,000.00 | (493,815.00) |
| 3130AMWT5 | FEDERAL HOME LOAN BANKS | 1.050 | 90.1651 | 06/26/2026 | 15,000,000.00 | 13,524,765.00 | 15,000,000.00 | (1,475,235.00) |
| 3130AMT69 | FEDERAL HOME LOAN BANKS | 1.070 | 90.2173 | 06/26/2026 | 10,000,000.00 | 9,021,730.00 | 10,000,000.00 | (978,270.00) |
| 3130ASDK2 | FEDERAL HOME LOAN BANKS | 3.250 | 96.2237 | 06/29/2026 | 5,250,000.00 | 5,051,744.25 | 5,250,000.00 | (198,255.75) |
| 3130AN3B4 | FEDERAL HOME LOAN BANKS | 1.020 | 89.9655 | 07/06/2026 | 15,000,000.00 | 13,494,825.00 | 15,000,000.00 | (1,505,175.00) |
| 3133EMQ62 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.990 | 89.8076 | 07/13/2026 | 10,000,000.00 | 8,980,760.00 | 10,000,000.00 | (1,019,240.00) |
| 3133EMQ62 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 0.990 | 89.8076 | 07/13/2026 | 10,000,000.00 | 8,980,760.00 | 10,000,000.00 | (1,019,240.00) |
| 3130AN3R9 | FEDERAL HOME LOAN BANKS | 1.130 | 90.1574 | 07/20/2026 | 10,000,000.00 | 9,015,740.00 | 10,000,000.00 | (984,260.00) |
| 3133ENB66 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 3.174 | 95.9110 | 07/20/2026 | 10,000,000.00 | 9,591,100.00 | 9,993,513.35 | (402,413.35) |
| 3130ANSK2 | FEDERAL HOME LOAN BANKS | 4.366 | 91.5062 | 07/20/2026 | 2,375,000.00 | 2,173,272.25 | 2,195,565.43 | (22,293.18) |
| 3130ANBX7 | FEDERAL HOME LOAN BANKS | 1.000 | 89.7694 | 07/22/2026 | 15,000,000.00 | 13,465,410.00 | 15,000,000.00 | (1,534,590.00) |
| 3130ANAJ9 | FEDERAL HOME LOAN BANKS | 1.000 | 89.7077 | 07/27/2026 | 10,000,000.00 | 8,970,770.00 | 10,000,000.00 | (1,029,230.00) |
| 3130ANAJ9 | FEDERAL HOME LOAN BANKS | 1.000 | 89.7077 | 07/27/2026 | 15,000,000.00 | 13,456,155.00 | 15,000,000.00 | (1,543,845.00) |
| 3133ENC99 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 3.629 | 96.5409 | 07/27/2026 | 20,000,000.00 | 19,308,180.00 | 20,000,000.00 | (691,820.00) |
| 3133ENV72 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.590 | 99.5126 | 07/27/2026 | 5,000,000.00 | 4,975,630.00 | 4,988,366.33 | (12,736.33) |
| 3133ENV72 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.638 | 99.5126 | 07/27/2026 | 5,000,000.00 | 4,975,630.00 | 4,982,036.52 | (6,406.52) |
| 3133ENV72 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.477 | 99.5126 | 07/27/2026 | 5,000,000.00 | 4,975,630.00 | 5,003,302.26 | (27,672.26) |
| 3133END80 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 2.873 | 95.4589 | 08/03/2026 | 10,000,000.00 | 9,545,890.00 | 10,034,763.31 | (488,873.31) |
| 3130ANFD7 | FEDERAL HOME LOAN BANKS | 1.000 | 89.6393 | 08/05/2026 | 10,000,000.00 | 8,963,930.00 | 10,000,000.00 | (1,036,070.00) |
| 3133EPSV6 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.583 | 99.5070 | 08/14/2026 | 15,000,000.00 | 14,926,050.00 | 14,966,066.61 | (40,016.61) |
| 3130ANE48 | FEDERAL HOME LOAN BANKS | 1.000 | 89.5520 | 08/17/2026 | 10,000,000.00 | 8,955,200.00 | 10,000,000.00 | (1,044,800.00) |
| 3130ANMH0 | FEDERAL HOME LOAN BANKS | 1.100 | 89.8017 | 08/20/2026 | 10,000,000.00 | 8,980,170.00 | 10,000,000.00 | (1,019,830.00) |
| 3130ANMH0 | FEDERAL HOME LOAN BANKS | 1.668 | 89.8017 | 08/20/2026 | 10,000,000.00 | 8,980,170.00 | 9,838,193.17 | (858,023.17) |
| 3130ANMH0 | FEDERAL HOME LOAN BANKS | 3.132 | 89.8017 | 08/20/2026 | 15,000,000.00 | 13,470,255.00 | 14,156,154.47 | (685,899.47) |
| 3133ENH45 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 3.137 | 95.7200 | 08/24/2026 | 5,000,000.00 | 4,786,000.00 | 4,998,361.30 | (212,361.30) |
| 3133ENH45 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 3.294 | 95.7200 | 08/24/2026 | 5,000,000.00 | 4,786,000.00 | 4,976,584.51 | (190,584.51) |
| 3130ANPF1 | FEDERAL HOME LOAN BANKS | 1.000 | 89.4438 | 08/25/2026 | 10,000,000.00 | 8,944,380.00 | 10,000,000.00 | (1,055,620.00) |
| 3130ANTS9 | FEDERAL HOME LOAN BANKS | 1.000 | 89.4367 | 08/26/2026 | 15,000,000.00 | 13,415,505.00 | 15,000,000.00 | (1,584,495.00) |
| 3130ANS5C | FEDERAL HOME LOAN BANKS | 1.000 | 89.4362 | 08/26/2026 | 15,000,000.00 | 13,415,430.00 | 15,000,000.00 | (1,584,570.00) |
| 3130ATFH5 | FEDERAL HOME LOAN BANKS | 3.941 | 97.4886 | 09/11/2026 | 5,000,000.00 | 4,874,430.00 | 4,973,503.11 | (99,073.11) |
| 3130ATHV2 | FEDERAL HOME LOAN BANKS | 4.312 | 98.8856 | 09/11/2026 | 1,000,000.00 | 988,856.00 | 998,299.64 | (9,443.64) |
| 3130APAD7 | FEDERAL HOME LOAN BANKS | 1.035 | 89.4684 | 09/28/2026 | 15,000,000.00 | 13,420,260.00 | 15,000,000.00 | (1,579,740.00) |
| 3130APM53 | FEDERAL HOME LOAN BANKS | 1.040 | 89.4387 | 09/28/2026 | 15,000,000.00 | 13,415,805.00 | 15,000,000.00 | (1,584,195.00) |
| 3130ANYN4 | FEDERAL HOME LOAN BANKS | 1.000 | 89.3128 | 09/30/2026 | 10,000,000.00 | 8,931,280.00 | 10,000,000.00 | (1,068,720.00) |
| 3133ENT67 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.318 | 98.5221 | 10/19/2026 | 5,000,000.00 | 4,926,105.00 | 4,990,290.49 | (64,185.49) |
| 3133ENT67 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.318 | 98.5221 | 10/19/2026 | 5,000,000.00 | 4,926,105.00 | 4,990,290.49 | (64,185.49) |
| 3133ENBK5 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.249 | 89.5683 | 10/20/2026 | 10,000,000.00 | 8,956,830.00 | 9,966,788.67 | (1,009,958.67) |
| 3133ENBK5 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.340 | 89.5683 | 10/20/2026 | 10,000,000.00 | 8,956,830.00 | 9,939,468.56 | (982,638.56) |
| 3133EN7A2 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 3.827 | 96.8121 | 10/26/2026 | 4,300,000.00 | 4,162,920.30 | 4,274,873.90 | (111,953.60) |
| 3134GW4C7 | FEDERAL HOME LOAN MORTGAGE CORP | 3.046 | 88.5476 | 10/27/2026 | 20,000,000.00 | 17,709,520.00 | 18,685,430.66 | (975,910.66) |
| 3134GW4C7 | FEDERAL HOME LOAN MORTGAGE CORP | 3.092 | 88.5476 | 10/27/2026 | 20,000,000.00 | 17,709,520.00 | 18,654,159.59 | (944,639.59) |
| 3134GW4C7 | FEDERAL HOME LOAN MORTGAGE CORP | 3.488 | 88.5476 | 10/27/2026 | 5,000,000.00 | 4,427,380.00 | 4,608,675.51 | (181,295.51) |
| 3134GW6C5 | FEDERAL HOME LOAN MORTGAGE CORP | 3.122 | 88.5401 | 10/28/2026 | 15,000,000.00 | 13,281,015.00 | 13,981,268.02 | (700,253.02) |
| 3130ARUF6 | FEDERAL HOME LOAN BANKS | 3.125 | 95.4191 | 10/29/2026 | 10,000,000.00 | 9,541,910.00 | 10,000,000.00 | (458,090.00) |
| 3133ENEM8 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 1.430 | 90.1442 | 11/23/2026 | 10,000,000.00 | 9,014,420.00 | 10,000,000.00 | (985,580.00) |
| 3130APWW1 | FEDERAL HOME LOAN BANKS | 1.503 | 90.3448 | 11/24/2026 | 20,000,000.00 | 18,068,960.00 | 19, | |

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| 3130ARHX2 | FEDERAL HOME LOAN BANKS | 3.000 | 93.8016 | 03/25/2027 | 10,000,000.00 | 9,380,160.00 | 10,000,000.00 | (619,840.00) |
| 3130ARHX2 | FEDERAL HOME LOAN BANKS | 3.000 | 93.8016 | 03/25/2027 | 10,000,000.00 | 9,380,160.00 | 10,000,000.00 | (619,840.00) |
| 3133ENVD9 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 2.913 | 94.5841 | 04/26/2027 | 10,000,000.00 | 9,458,410.00 | 9,987,151.81 | (528,741.81) |
| 3133EN6V7 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 3.606 | 97.0838 | 04/26/2027 | 8,000,000.00 | 7,766,704.00 | 8,005,362.94 | (238,658.94) |
| 3133EN6V7 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 3.623 | 97.0838 | 04/26/2027 | 2,000,000.00 | 1,941,676.00 | 2,000,235.49 | (58,559.49) |
| 3133EN6V7 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 3.744 | 97.0838 | 04/26/2027 | 4,820,000.00 | 4,679,439.16 | 4,800,985.80 | (121,546.64) |
| 3130ARPV7 | FEDERAL HOME LOAN BANKS | 3.500 | 95.0302 | 04/28/2027 | 10,000,000.00 | 9,503,020.00 | 10,000,000.00 | (496,980.00) |
| 3130ARSF9 | FEDERAL HOME LOAN BANKS | 3.000 | 94.7761 | 04/29/2027 | 10,000,000.00 | 9,477,610.00 | 10,000,000.00 | (522,390.00) |
| 3134GYRW4 | FEDERAL HOME LOAN MORTGAGE CORP | 5.000 | 99.8863 | 05/10/2027 | 10,000,000.00 | 9,988,630.00 | 10,000,000.00 | (11,370.00) |
| 3130AS3F4 | FEDERAL HOME LOAN BANKS | 3.770 | 95.6870 | 05/26/2027 | 10,000,000.00 | 9,568,700.00 | 10,000,000.00 | (431,300.00) |
| 3134GYRS3 | FEDERAL HOME LOAN MORTGAGE CORP | 5.025 | 98.1582 | 05/26/2027 | 15,000,000.00 | 14,723,730.00 | 15,000,000.00 | (276,270.00) |
| 3130ASGU7 | FEDERAL HOME LOAN BANKS | 3.095 | 96.6968 | 06/11/2027 | 10,000,000.00 | 9,669,680.00 | 10,140,820.96 | (471,140.96) |
| 3130AWBZ2 | FEDERAL HOME LOAN BANKS | 4.000 | 98.8456 | 06/11/2027 | 8,260,000.00 | 8,164,646.56 | 8,295,542.20 | (130,895.64) |
| 3130AWBZ2 | FEDERAL HOME LOAN BANKS | 4.055 | 98.8456 | 06/11/2027 | 10,000,000.00 | 9,884,560.00 | 10,024,130.14 | (139,570.14) |
| 3133EPMV4 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.133 | 98.8440 | 06/15/2027 | 15,000,000.00 | 14,826,600.00 | 14,995,740.25 | (169,140.25) |
| 3133EPMV4 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.133 | 98.8440 | 06/15/2027 | 7,225,000.00 | 7,141,479.00 | 7,222,941.38 | (81,462.38) |
| 3130ASDV8 | FEDERAL HOME LOAN BANKS | 3.300 | 95.4350 | 06/28/2027 | 10,000,000.00 | 9,543,500.00 | 10,000,000.00 | (456,500.00) |
| 3130ASH44 | FEDERAL HOME LOAN BANKS | 4.700 | 97.3782 | 06/30/2027 | 15,000,000.00 | 14,606,730.00 | 15,000,000.00 | (393,270.00) |
| 3134GXZW7 | FEDERAL HOME LOAN MORTGAGE CORP | 4.250 | 96.4273 | 06/30/2027 | 10,000,000.00 | 9,642,730.00 | 10,000,000.00 | (357,270.00) |
| 3130AUA9P | FEDERAL HOME LOAN BANKS | 4.450 | 97.2611 | 06/30/2027 | 25,000,000.00 | 24,315,275.00 | 25,000,000.00 | (684,725.00) |
| 3133ENB33 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 3.075 | 95.0942 | 07/19/2027 | 10,000,000.00 | 9,509,420.00 | 9,991,075.85 | (481,655.85) |
| 3134GYDU3 | FEDERAL HOME LOAN MORTGAGE CORP | 4.720 | 97.6955 | 07/30/2027 | 25,000,000.00 | 24,423,875.00 | 25,000,000.00 | (576,125.00) |
| 3130ATHW0 | FEDERAL HOME LOAN BANKS | 4.239 | 98.8916 | 09/10/2027 | 2,000,000.00 | 1,977,832.00 | 1,991,783.08 | (13,951.08) |
| 3130ATHW0 | FEDERAL HOME LOAN BANKS | 4.241 | 98.8916 | 09/10/2027 | 3,000,000.00 | 2,966,748.00 | 2,987,536.96 | (20,788.96) |
| 3133ENL99 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 3.467 | 96.1418 | 09/15/2027 | 10,000,000.00 | 9,614,180.00 | 9,966,154.16 | (351,974.16) |
| 3133ENL99 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 3.830 | 96.1418 | 09/15/2027 | 10,000,000.00 | 9,614,180.00 | 9,834,262.55 | (220,082.55) |
| 3130ATE70 | FEDERAL HOME LOAN BANKS | 3.702 | 97.3105 | 09/27/2027 | 20,000,000.00 | 19,462,100.00 | 19,998,371.30 | (536,271.30) |
| 3130ATBV8 | FEDERAL HOME LOAN BANKS | 4.150 | 99.0072 | 09/29/2027 | 5,000,000.00 | 4,950,360.00 | 5,000,000.00 | (49,640.00) |
| 3130ATBV8 | FEDERAL HOME LOAN BANKS | 4.150 | 99.0072 | 09/29/2027 | 5,000,000.00 | 4,950,360.00 | 5,000,000.00 | (49,640.00) |
| 3130ATBV8 | FEDERAL HOME LOAN BANKS | 4.150 | 99.0072 | 09/29/2027 | 7,225,000.00 | 7,153,270.20 | 7,225,000.00 | (71,729.80) |
| 3130ATH42 | FEDERAL HOME LOAN BANKS | 4.700 | 99.9383 | 09/29/2027 | 7,000,000.00 | 6,995,681.00 | 7,000,000.00 | (4,319.00) |
| 3133ENQ29 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.122 | 98.4149 | 09/29/2027 | 15,000,000.00 | 14,762,235.00 | 14,933,398.64 | (171,163.64) |
| 3130ATFA0 | FEDERAL HOME LOAN BANKS | 5.125 | 98.1353 | 09/30/2027 | 13,000,000.00 | 12,757,589.00 | 13,000,000.00 | (242,411.00) |
| 3130ATEF0 | FEDERAL HOME LOAN BANKS | 4.250 | 96.0899 | 09/30/2027 | 15,000,000.00 | 14,413,485.00 | 15,000,000.00 | (586,515.00) |
| 3133ENS50 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.231 | 98.9390 | 10/14/2027 | 23,775,000.00 | 23,522,747.25 | 23,682,511.97 | (159,764.72) |
| 31422XM90 | FEDERAL AGRICULTURAL MORTGAGE CORP | 4.320 | 99.4775 | 10/21/2027 | 5,000,000.00 | 4,973,875.00 | 5,000,000.00 | (26,125.00) |
| 31422XM90 | FEDERAL AGRICULTURAL MORTGAGE CORP | 4.320 | 99.4775 | 10/21/2027 | 5,000,000.00 | 4,973,875.00 | 5,000,000.00 | (26,125.00) |
| 31422XM90 | FEDERAL AGRICULTURAL MORTGAGE CORP | 4.320 | 99.4775 | 10/21/2027 | 5,000,000.00 | 4,973,875.00 | 5,000,000.00 | (26,125.00) |
| 3133ENV23 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 5.503 | 98.9157 | 10/25/2027 | 5,000,000.00 | 4,945,785.00 | 4,995,847.04 | (50,062.04) |
| 3133ENV23 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 5.503 | 98.9157 | 10/25/2027 | 5,000,000.00 | 4,945,785.00 | 4,995,833.33 | (50,048.33) |
| 3130ATNG8 | FEDERAL HOME LOAN BANKS | 5.000 | 99.9238 | 10/27/2027 | 5,000,000.00 | 4,996,190.00 | 5,000,000.00 | (3,810.00) |
| 3133ENW63 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.284 | 99.5030 | 10/27/2027 | 5,000,000.00 | 4,975,150.00 | 5,016,823.25 | (41,673.25) |
| 3133ENW63 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.195 | 99.5030 | 10/27/2027 | 3,715,000.00 | 3,696,536.45 | 3,739,827.76 | (43,291.31) |
| 3133ENW63 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.252 | 99.5030 | 10/27/2027 | 15,000,000.00 | 14,925,450.00 | 15,068,552.41 | (143,102.41) |
| 31422XQ70 | FEDERAL AGRICULTURAL MORTGAGE CORP | 4.050 | 98.4376 | 11/22/2027 | 12,000,000.00 | 11,812,512.00 | 12,000,000.00 | (187,488.00) |
| 3130ATW45 | FEDERAL HOME LOAN BANKS | 4.851 | 98.8605 | 11/29/2027 | 4,895,000.00 | 4,839,221.48 | 4,906,425.57 | (67,204.10) |
| 3134GY4W9 | FEDERAL HOME LOAN MORTGAGE CORP | 5.040 | 99.8827 | 11/29/2027 | 5,000,000.00 | 4,994,135.00 | 5,000,000.00 | (5,865.00) |
| 3134GY4W9 | FEDERAL HOME LOAN MORTGAGE CORP | 5.040 | 99.8827 | 11/29/2027 | 10,000,000.00 | 9,988,270.00 | 10,000,000.00 | (11,730.00) |
| 3133EN3H1 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.080 | 98.4293 | 11/29/2027 | 25,000,000.00 | 24,607,325.00 | 24,923,910.58 | (316,585.58) |
| 3133EN3H1 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.077 | 98.4293 | 11/29/2027 | 25,000,000.00 | 24,607,325.00 | 24,926,977.68 | (319,652.68) |
| 3133EN3H1 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.061 | 98.4293 | 11/29/2027 | 25,000,000.00 | 24,607,325.00 | 24,941,853.78 | (334,528.78) |
| 3130ATYK7 | FEDERAL HOME LOAN BANKS | 5.100 | 99.8912 | 11/30/2027 | 5,000,000.00 | 4,994,560.00 | 5,000,000.00 | (5,440.00) |
| 3130ATU54 | FEDERAL HOME LOAN BANKS | 3.796 | 99.3833 | 12/10/2027 | 25,000,000.00 | 24,845,825.00 | 25,436,677.77 | (590,852.77) |
| 3130ATU54 | FEDERAL HOME LOAN BANKS | 4.036 | 99.3833 | 12/10/2027 | 15,000,000.00 | 14,907,495.00 | 15,122,229.41 | (214,734.41) |
| 3130ATU54 | FEDERAL HOME LOAN BANKS | 4.002 | 99.3833 | 12/10/2027 | 50,000,000.00 | 49,691,650.00 | 50,473,175.43 | (781,525.43) |
| 3133EN486 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 3.896 | 97.3736 | 12/22/2027 | 15,000,000.00 | 14,606,040.00 | 14,915,233.73 | (309,193.73) |
| 3134GYAJ1 | FEDERAL HOME LOAN MORTGAGE CORP | 4.800 | 97.4617 | 12/30/2027 | 25,000,000.00 | 24,365,425.00 | 25,000,000.00 | (634,575.00) |
| 3134GYC7F | FEDERAL HOME LOAN MORTGAGE CORP | 4.510 | 97.0104 | 12/30/2027 | 25,000,000.00 | 24,252,600.00 | 25,000,000.00 | (747,400.00) |
| 3133ENS56 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.000 | 98.6679 | 01/06/2028 | 25,000,000.00 | 24,666,975.00 | 25,000,000.00 | (333,025.00) |
| 3133ENS56 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 3.713 | 98.6679 | 01/06/2028 | 20,000,000.00 | 19,733,580.00 | 20,226,126.97 | (492,546.97) |
| 3133ENS56 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 3.757 | 98.6679 | 01/06/2028 | 18,000,000.00 | 17,760,222.00 | 18,171,408.77 | (411,186.77) |
| 3133ENS56 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 3.530 | 98.6679 | 01/06/2028 | 10,000,000.00 | 9,866,790.00 | 10,186,002.67 | (319,212.67) |
| 3134GYEF5 | FEDERAL HOME LOAN MORTGAGE CORP | 4.970 | 99.6008 | 01/26/2028 | 10,000,000.00 | 9,960,080.00 | 10,000,000.00 | (39,920.00) |
| 3134GYG71 | FEDERAL HOME LOAN MORTGAGE CORP | 5.050 | 97.9218 | 01/26/2028 | 10,000,000.00 | 9,792,180.00 | 10,000,000.00 | (207,820.00) |
| 3134GYG97 | FEDERAL HOME LOAN MORTGAGE CORP | 4.180 | 96.1477 | 02/07/2028 | 25,000,000.00 | 24,036,925.00 | 25,000,000.00 | (963,075.00) |
| 3134GYGR7 | FEDERAL HOME LOAN MORTGAGE CORP | 4.900 | 99.2988 | 02/09/2028 | 10,000,000.00 | 9,929,880.00 | 10,000,000.00 | (70,120.00) |
| 3134GYKJ0 | FEDERAL HOME LOAN MORTGAGE CORP | 5.276 | 99.8383 | 02/28/2028 | 10,000,000.00 | 9,983,830.00 | 10,000,000.00 | (16,170.00) |
| 3133EPK7 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.620 | 96.8204 | 04/03/2028 | 10,000,000.00 | 9,682,040.00 | 10,000,000.00 | (317,960.00) |
| 3133EPGW9 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 3.784 | 98.0220 | 04/25/2028 | 10,000,000.00 | 9,802,200.00 | 10,038,290.97 | (236,090.97) |
| 3130AVS94 | FEDERAL HOME LOAN BANKS | 5.150 | 97.9376 | 04/26/2028 | 20,000,000.00 | 19,587,520.00 | 20,000,000.00 | (412,480.00) |
| 3134GYR38 | FEDERAL HOME LOAN MORTGAGE CORP | 5.700 | 99.2390 | 05/15/2028 | 10,000,000.00 | 9,923,900.00 | 10,000,000.00 | (76,100.00) |
| 3133EPIS5 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.290 | 95.8293 | 05/16/2028 | 25,000,000.00 | 23,957,325.00 | 25,000,000.00 | (1,042,675.00) |
| 3133EPIS5 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.290 | 95.8293 | 05/16/2028 | 25,000,000.00 | 23,957,325.00 | 25,000,000.00 | (1,042,675.00) |
| 3130AW2R0 | FEDERAL HOME LOAN BANKS | 4.950 | 97.9264 | 05/23/2028 | 10,000,000.00 | 9,792,640.00 | 10,000,000.00 | (207,360.00) |
| 3133EPLE3 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.727 | 97.0523 | 05/30/2028 | 10,000,000.00 | 9,705,230.00 | 9,976,260.27 | (271,030.27) |
| 3133EPLE3 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.775 | 97.0523 | 05/30/2028 | 9,276,000.00 | 9,002,571.35 | 9,235,055.14 | (232,483.79) |
| 3134GYTV4 | FEDERAL HOME LOAN MORTGAGE CORP | 5.410 | 98.4151 | 06/07/2028 | 10,000,000.00 | 9,841,510.00 | 10,000,000.00 | (158,490.00) |
| 3134GYTV4 | FEDERAL HOME LOAN MORTGAGE CORP | 5.410 | 98.4151 | 06/07/2028 | 25,000,000.00 | 24,603,775.00 | 25,000,000.00 | (396,225.00) |
| 3130AVVX7 | FEDERAL HOME LOAN BANKS | 3.892 | 97.4367 | 06/09/2028 | 10,000,000.00 | 9,743,670.00 | 9,938,370.11 | (194,700.11) |
| 3130AWC24 | FEDERAL HOME LOAN BANKS | 3.987 | 98.5068 | 06/09/2028 | 10,000,000.00 | 9,850,680.00 | 10,005,240.52 | (154,560.52) |
| 3133EPNH4 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.171 | 97.9620 | 06/21/2028 | 15,000,000.00 | 14,694,300.00 | 14,808,966.47 | (114,666.47) |
| 3134GYUC4 | FEDERAL HOME LOAN MORTGAGE CORP | 5.200 | 99.0400 | 06/28/2028 | 10,000,000.00 | 9,904,000.00 | 10,000,000.00 | (96,000.00) |
| 3130AWG79 | FEDERAL HOME LOAN BANKS | 6.000 | 99.5181 | 06/28/2028 | 7,220,000.00 | 7,185,206.82 | 7,220,000.00 | (34,793.18) |
| 3130AWHX1 | FEDERAL HOME LOAN BANKS | 5.950 | 99.4669 | 06/28/2028 | 25,000,000.00 | 24,866,725.00 | 25,000,000.00 | (133,275.00) |
| 3134GYVC3 | FEDERAL HOME LOAN MORTGAGE CORP | 6.000 | 99.5824 | 06/28/2028 | 25,000,000.00 | 24,895,600.00 | 25,000,000.00 | (104,400.00) |
| 3134GYXF4 | FEDERAL HOME LOAN MORTGAGE CORP | 6.000 | 99.5367 | 07/27/2028 | 10,000,000.00 | 9,953,670.00 | 10,000,000.00 | (46,330.00) |
| 3133EPJE6 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.357 | 96.2205 | 08/09/2028 | 10,000,000.00 | 9,622,050.00 | 9,623,302.68 | (1,252.68) |
| 3130AWTK6 | FEDERAL HOME LOAN BANKS | 5.732 | 99.5229 | 08/22/2028 | 15,000,000.00 | 14,928,435.00 | 14,992,541.05 | (64,106.05) |
| 3133EPUN3 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.529 | 100.6288 | 08/28/2028 | 10,000,000.00 | 10,062,880.00 | 9,980,742.26 | 82,137.74 |
| 3133EPUN3 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.529 | 100.6288 | 08/28/2028 | 10,000,000.00 | 10,062,880.00 | 9,980,742.26 | 82,137.7 |

| | | | | | | | | |
|-----------|--|-------|---------|------------|------------------|------------------|------------------|--------------|
| 313384LQ0 | FEDERAL HOME LOAN BANKS | 4.829 | 99.8387 | 09/12/2023 | 12,500,000.00 | 12,479,837.50 | 12,482,048.61 | (2,211.11) |
| 313384LT4 | FEDERAL HOME LOAN BANKS | 4.776 | 99.7947 | 09/15/2023 | 25,000,000.00 | 24,948,675.00 | 24,954,888.89 | (6,213.89) |
| 313384LT4 | FEDERAL HOME LOAN BANKS | 4.801 | 99.7947 | 09/15/2023 | 10,000,000.00 | 9,979,470.00 | 9,981,838.91 | (2,368.91) |
| 313384LW7 | FEDERAL HOME LOAN BANKS | 4.777 | 99.7508 | 09/18/2023 | 70,000,000.00 | 69,825,560.00 | 69,846,622.22 | (21,062.22) |
| 313384LZ0 | FEDERAL HOME LOAN BANKS | 4.778 | 99.7068 | 09/21/2023 | 25,000,000.00 | 24,926,700.00 | 24,935,555.62 | (8,855.62) |
| 313312MA5 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.881 | 99.6921 | 09/22/2023 | 50,000,000.00 | 49,846,050.00 | 49,860,875.00 | (14,825.00) |
| 313384MH9 | FEDERAL HOME LOAN BANKS | 4.780 | 99.5895 | 09/29/2023 | 25,000,000.00 | 24,897,375.00 | 24,909,777.78 | (12,402.78) |
| 313384MH9 | FEDERAL HOME LOAN BANKS | 4.780 | 99.5895 | 09/29/2023 | 25,000,000.00 | 24,897,375.00 | 24,909,777.78 | (12,402.78) |
| 313384MM8 | FEDERAL HOME LOAN BANKS | 4.708 | 99.5309 | 10/03/2023 | 10,000,000.00 | 9,953,090.00 | 9,959,111.11 | (6,021.11) |
| 313384MN6 | FEDERAL HOME LOAN BANKS | 4.853 | 99.5162 | 10/04/2023 | 50,000,000.00 | 49,758,100.00 | 49,782,749.69 | (24,649.69) |
| 313384MQ9 | FEDERAL HOME LOAN BANKS | 4.854 | 99.4869 | 10/06/2023 | 50,000,000.00 | 49,743,450.00 | 49,769,583.33 | (26,133.33) |
| 313384MQ9 | FEDERAL HOME LOAN BANKS | 5.341 | 99.4869 | 10/06/2023 | 25,000,000.00 | 24,871,725.00 | 24,873,003.47 | (1,278.47) |
| 313384MV8 | FEDERAL HOME LOAN BANKS | 5.315 | 99.4136 | 10/11/2023 | 25,000,000.00 | 24,853,400.00 | 24,855,555.56 | (2,155.56) |
| 313384MX4 | FEDERAL HOME LOAN BANKS | 4.960 | 99.3842 | 10/13/2023 | 10,000,000.00 | 9,938,420.00 | 9,943,766.67 | (5,346.67) |
| 313384MX4 | FEDERAL HOME LOAN BANKS | 4.960 | 99.3842 | 10/13/2023 | 10,000,000.00 | 9,938,420.00 | 9,943,766.67 | (5,346.67) |
| 313384NE5 | FEDERAL HOME LOAN BANKS | 4.539 | 99.2830 | 10/20/2023 | 50,000,000.00 | 49,641,500.00 | 49,701,236.11 | (59,736.11) |
| 313384NM7 | FEDERAL HOME LOAN BANKS | 4.821 | 99.1806 | 10/27/2023 | 15,000,000.00 | 14,877,090.00 | 14,890,800.00 | (13,710.00) |
| 313384NM7 | FEDERAL HOME LOAN BANKS | 5.387 | 99.1806 | 10/27/2023 | 50,000,000.00 | 49,590,300.00 | 49,590,888.89 | (588.89) |
| 313384NS4 | FEDERAL HOME LOAN BANKS | 5.147 | 99.1057 | 11/01/2023 | 15,000,000.00 | 14,865,855.00 | 14,873,043.75 | (7,188.75) |
| 313384NZ8 | FEDERAL HOME LOAN BANKS | 5.055 | 98.9992 | 11/08/2023 | 10,000,000.00 | 9,899,920.00 | 9,906,877.78 | (6,957.78) |
| 313384PG8 | FEDERAL HOME LOAN BANKS | 4.799 | 98.8919 | 11/15/2023 | 25,000,000.00 | 24,722,975.00 | 24,757,812.50 | (34,837.50) |
| 313384PG8 | FEDERAL HOME LOAN BANKS | 4.828 | 98.8919 | 11/15/2023 | 10,000,000.00 | 9,889,190.00 | 9,902,500.00 | (13,310.00) |
| 313384PG8 | FEDERAL HOME LOAN BANKS | 4.992 | 98.8919 | 11/15/2023 | 5,000,000.00 | 4,944,595.00 | 4,949,583.33 | (4,988.33) |
| 313384PM5 | FEDERAL HOME LOAN BANKS | 4.796 | 98.8157 | 11/20/2023 | 25,000,000.00 | 24,703,925.00 | 24,741,944.44 | (38,019.44) |
| 313384RQ4 | FEDERAL HOME LOAN BANKS | 5.184 | 98.0458 | 01/10/2024 | 25,000,000.00 | 24,511,450.00 | 24,544,684.03 | (33,234.03) |
| 313384RQ4 | FEDERAL HOME LOAN BANKS | 4.938 | 98.0458 | 01/10/2024 | 50,000,000.00 | 49,022,900.00 | 49,126,666.67 | (103,766.67) |
| 313384RS0 | FEDERAL HOME LOAN BANKS | 5.024 | 98.0160 | 01/12/2024 | 10,000,000.00 | 9,801,600.00 | 9,820,819.44 | (19,219.44) |
| 313384RS0 | FEDERAL HOME LOAN BANKS | 5.024 | 98.0160 | 01/12/2024 | 10,000,000.00 | 9,801,600.00 | 9,820,819.44 | (19,219.44) |
| 313384RS0 | FEDERAL HOME LOAN BANKS | 5.024 | 98.0160 | 01/12/2024 | 10,000,000.00 | 9,801,600.00 | 9,820,819.44 | (19,219.44) |
| 313384RS0 | FEDERAL HOME LOAN BANKS | 5.024 | 98.0160 | 01/12/2024 | 15,000,000.00 | 14,702,400.00 | 14,731,229.17 | (28,829.17) |
| 313384SL4 | FEDERAL HOME LOAN BANKS | 5.103 | 97.7432 | 01/30/2024 | 50,000,000.00 | 48,871,600.00 | 48,968,166.67 | (96,566.67) |
| 313384SM2 | FEDERAL HOME LOAN BANKS | 5.406 | 97.7282 | 01/31/2024 | 20,000,000.00 | 19,545,640.00 | 19,554,977.78 | (9,337.78) |
| 313384SN0 | FEDERAL HOME LOAN BANKS | 5.389 | 97.7133 | 02/01/2024 | 6,025,000.00 | 5,887,226.33 | 5,890,823.25 | (3,596.93) |
| 313384ST7 | FEDERAL HOME LOAN BANKS | 5.359 | 97.6431 | 02/06/2024 | 9,851,000.00 | 9,618,821.78 | 9,625,745.94 | (6,924.16) |
| 313384ST7 | FEDERAL HOME LOAN BANKS | 5.367 | 97.6431 | 02/06/2024 | 15,000,000.00 | 14,646,465.00 | 14,656,350.00 | (9,885.00) |
| 313312SW1 | FEDERAL FARM CREDIT BANKS FUNDING CORP | 4.800 | 97.5983 | 02/09/2024 | 10,000,000.00 | 9,759,830.00 | 9,792,041.67 | (32,211.67) |
| 313396TB9 | FEDERAL HOME LOAN MORTGAGE CORP | 4.981 | 97.5237 | 02/14/2024 | 10,000,000.00 | 9,752,370.00 | 9,778,666.67 | (26,296.67) |
| 313396TC7 | FEDERAL HOME LOAN MORTGAGE CORP | 4.982 | 97.5088 | 02/15/2024 | 10,000,000.00 | 9,750,880.00 | 9,777,333.33 | (26,453.33) |
| 313384TP4 | FEDERAL HOME LOAN BANKS | 5.359 | 97.3498 | 02/26/2024 | 10,000,000.00 | 9,734,980.00 | 9,742,641.67 | (7,661.67) |
| 313384TS8 | FEDERAL HOME LOAN BANKS | 5.360 | 97.3051 | 02/29/2024 | 15,000,000.00 | 14,595,765.00 | 14,607,456.25 | (11,691.25) |
| 313384XK0 | FEDERAL HOME LOAN BANKS | 5.451 | 96.0493 | 05/28/2024 | 15,000,000.00 | 14,407,395.00 | 14,407,125.00 | 270.00 |
| 313384XM6 | FEDERAL HOME LOAN BANKS | 5.197 | 96.0200 | 05/30/2024 | 6,900,000.00 | 6,625,380.00 | 6,639,333.34 | (13,953.34) |
| 313384XR5 | FEDERAL HOME LOAN BANKS | 5.115 | 95.9615 | 06/03/2024 | 10,000,000.00 | 9,596,150.00 | 9,622,416.67 | (26,266.67) |
| 313384XT1 | FEDERAL HOME LOAN BANKS | 5.084 | 95.9322 | 06/05/2024 | 10,000,000.00 | 9,593,220.00 | 9,621,997.22 | (28,777.22) |
| 313384YA1 | FEDERAL HOME LOAN BANKS | 5.457 | 95.8298 | 06/12/2024 | 15,000,000.00 | 14,374,470.00 | 14,374,187.50 | 282.50 |
| 313384YF0 | FEDERAL HOME LOAN BANKS | 5.281 | 95.7649 | 06/17/2024 | 15,000,000.00 | 14,364,735.00 | 14,384,958.33 | (20,223.33) |
| --- | --- | 4.977 | 98.8341 | 11/19/2023 | 1,065,276,000.00 | 1,052,728,035.61 | 1,053,613,534.24 | (885,498.63) |

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 | 98.9383 | 01/25/2024 | 11,611,485.29 | 11,488,209.29 | 11,536,488.76 | (48,279.47) |
| 3137BHCY1 | FHMS K-044 A2 | 5.154 | 96.5141 | 01/25/2025 | 18,788,244.83 | 18,133,314.42 | 18,218,401.28 | (85,086.86) |
| 3137FEUA6 | FHMS K-730 A2 | 5.396 | 97.5020 | 01/25/2025 | 47,777,729.50 | 46,584,235.13 | 46,659,405.45 | (75,170.32) |
| --- | --- | 5.260 | 97.4833 | 12/01/2024 | 78,177,459.62 | 76,205,758.84 | 76,414,295.49 | (208,536.65) |

Agency CMO

FNMA CMO

| Cusip | Description | Yield | Market Price | Final Maturity | Par Value | Market Value | Book Value | Net Unrealized Gain/Loss |
|-----------|----------------|-------|--------------|----------------|---------------|---------------|---------------|--------------------------|
| 3136AW7J0 | FNA 2017-M8 A2 | 3.448 | 94.1613 | 05/25/2027 | 12,022,199.25 | 11,320,262.47 | 11,905,636.18 | (585,373.71) |
| 3136AW7J0 | FNA 2017-M8 A2 | 3.448 | 94.1613 | 05/25/2027 | 12,022,199.25 | 11,320,262.47 | 11,905,636.18 | (585,373.71) |

Agency MBS

FHLMC

| Cusip | Description | Yield | Market Price | Final Maturity | Par Value | Market Value | Book Value | Net Unrealized Gain/Loss |
|-----------|----------------|-------|--------------|----------------|----------------|----------------|----------------|--------------------------|
| 3137BTM29 | FHMS K-036 A2 | 4.912 | 99.4840 | 10/25/2023 | 6,620,729.84 | 6,586,565.21 | 6,612,629.88 | (26,064.66) |
| 3137BTY99 | FHMS K-037 A2 | 4.889 | 99.2092 | 01/25/2024 | 7,831,919.70 | 7,769,984.10 | 7,795,994.27 | (26,010.17) |
| 3137FARF0 | FHMS K-727 A2 | 5.613 | 97.8662 | 07/25/2024 | 23,721,749.16 | 23,215,569.25 | 23,224,552.89 | (8,983.64) |
| 3137FMU67 | FHMS K-735 A2 | 3.518 | 94.5965 | 05/25/2026 | 14,769,114.30 | 13,971,071.41 | 14,528,310.32 | (557,238.91) |
| 3137FNWX4 | FHMS K-736 A2 | 3.655 | 93.0075 | 07/25/2026 | 10,000,000.00 | 9,300,746.90 | 9,650,809.44 | (350,062.54) |
| 3137BTUM1 | FHMS K-061 A2 | 4.501 | 95.2889 | 11/25/2026 | 9,000,000.00 | 8,575,999.92 | 8,701,069.47 | (125,069.55) |
| 3137BTUM1 | FHMS K-061 A2 | 4.561 | 95.2889 | 11/25/2026 | 8,500,000.00 | 8,099,555.48 | 8,199,839.53 | (100,284.05) |
| 3137BYLD0 | FHMS K-L01 A2E | 4.184 | 94.9898 | 02/25/2027 | 15,000,000.00 | 14,248,470.75 | 14,580,301.10 | (331,830.35) |
| 3137BXQY1 | FHMS K-064 A2 | 3.154 | 94.5084 | 03/25/2027 | 1,000,000.00 | 945,084.41 | 1,001,289.46 | (56,205.05) |
| 3137FZLJ3 | FHMS K-066 A2 | 3.111 | 93.8595 | 06/25/2027 | 11,095,000.00 | 10,413,712.63 | 11,086,923.01 | (673,210.37) |
| 3132XGRH1 | FH WN2287 | 3.945 | 95.5600 | 11/01/2027 | 25,000,000.00 | 23,890,000.00 | 24,812,181.40 | (922,181.40) |
| 3132XGQ74 | FH WN2277 | 4.062 | 95.6000 | 11/01/2027 | 10,000,000.00 | 9,560,000.00 | 9,899,882.86 | (339,882.86) |
| 3132XGRH1 | FH WN2287 | 4.073 | 95.5600 | 11/01/2027 | 25,000,000.00 | 23,890,000.00 | 24,741,231.82 | (851,231.82) |
| 3132XFLR7 | FH WN1235 | 4.690 | 95.8330 | 01/01/2028 | 20,000,000.00 | 19,166,600.00 | 19,778,821.78 | (612,221.78) |
| 3132XFLR7 | FH WN1235 | 4.333 | 95.8330 | 01/01/2028 | 10,000,000.00 | 9,583,300.00 | 9,956,092.83 | (372,792.83) |
| --- | --- | 4.303 | 95.7915 | 11/09/2026 | 197,538,512.99 | 189,216,660.07 | 194,569,930.03 | (5,353,269.96) |

Agency MBS

FNMA

| Cusip | Description | Yield | Market Price | Final Maturity | Par Value | Market Value | Book Value | Net Unrealized Gain/Loss |
|-----------|---------------------------------------|-------|--------------|----------------|---------------|---------------|---------------|--------------------------|
| 3136AHAG5 | FNA 2013-M14 A2 | 5.541 | 99.4532 | 10/25/2023 | 1,421,003.49 | 1,413,233.91 | 1,419,149.36 | (5,915.45) |
| 3136AKQM8 | FNA 2014-M8 A2 | 5.910 | 97.9201 | 06/25/2024 | 7,069,279.60 | 6,922,246.64 | 6,979,110.82 | (56,864.17) |
| 3140JAVC9 | FN BM6010 | 4.860 | 96.1766 | 09/01/2025 | 17,082,639.02 | 16,429,501.91 | 16,667,007.80 | (237,505.88) |
| 3138LCHR9 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | 2.939 | 95.1790 | 12/01/2025 | 14,075,001.15 | 13,396,445.34 | 14,066,566.82 | (670,121.47) |
| 3138LCHR1 | FN AN0254 | 3.738 | 95.1790 | 12/01/2025 | 7,361,225.68 | 7,006,340.99 | 7,270,215.06 | (263,874.07) |
| 3138LDSW9 | FN AN1760 | 4.176 | 92.7500 | 06/01/2026 | 10,000,000.00 | 13,912,500.00 | 14,710,934.27 | (798,434.27) |
| 3138LENE7 | FN AN2188 | 3.543 | 92.5180 | 07/01/2026 | 9,985,143.40 | 9,238,054.97 | 9,851,881.72 | (613,826.74) |
| 3138LHUZ5 | FN AN5099 | 3.076 | 93.8040 | 04/01/2027 | 24,059,240.00 | 22,568,529.49 | 24,041,905.89 | (1,473,376.00) |
| 3138LHZZ1 | FN AN5246 | 3.365 | 93.2050 | 05/01/2027 | 7,100,000.00 | 6,617,555.00 | 7,075,045.82 | (457,490.82) |
| 3138LJ5T3 | FN AN6257 | 4.582 | 93.5570 | 08/01/2027 | 15,310,099.19 | 14,323,669.50 | 14,666,020.26 | (342,350.75) |

| | | | | | | | | |
|-----------|-----------------|-------|---------|------------|----------------|----------------|----------------|-----------------|
| 3136AY6X6 | FNA 2017-M15 A2 | 4.609 | 93.6784 | 09/25/2027 | 14,928,932.82 | 13,985,181.52 | 14,367,264.71 | (382,083.19) |
| 3136BML55 | FNA 2022-M11 A2 | 4.554 | 93.4012 | 10/25/2027 | 26,552,568.30 | 24,800,422.73 | 25,489,335.84 | (688,913.11) |
| 3140LHVX5 | FN BS6929 | 4.280 | 97.2230 | 11/01/2027 | 31,100,000.00 | 30,236,353.00 | 31,012,637.94 | (776,284.94) |
| 3140LH4A5 | FN BS7116 | 4.363 | 96.9510 | 11/01/2027 | 20,210,000.00 | 19,593,797.10 | 20,210,000.00 | (616,202.90) |
| 3140LHSB7 | FN BS6813 | 4.363 | 97.7630 | 02/01/2028 | 19,478,000.00 | 19,042,277.14 | 19,461,662.62 | (419,385.48) |
| 3140LJS23 | FN BS7736 | 4.416 | 96.9800 | 02/01/2028 | 20,000,000.00 | 19,396,000.00 | 19,758,886.88 | (362,886.88) |
| 3140LJS23 | FN BS7736 | 4.071 | 96.9800 | 02/01/2028 | 15,000,000.00 | 14,547,000.00 | 15,000,000.00 | (453,000.00) |
| 3140LJS23 | FN BS7736 | 4.078 | 96.9800 | 02/01/2028 | 10,000,000.00 | 9,698,000.00 | 10,000,000.00 | (302,000.00) |
| 3140LKJ8 | FN BS8358 | 4.074 | 96.9220 | 04/01/2028 | 24,459,000.00 | 23,706,151.98 | 24,459,000.00 | (752,848.02) |
| 3140LKYQ0 | FN BS8818 | 4.526 | 96.0030 | 06/01/2028 | 25,000,000.00 | 24,000,750.00 | 24,386,614.64 | (385,864.64) |
| 3140LKU84 | FN BS8706 | 4.510 | 96.8080 | 06/01/2028 | 25,000,000.00 | 24,202,000.00 | 24,495,103.02 | (293,103.02) |
| --- | --- | 4.220 | 95.6854 | 07/09/2027 | 350,192,132.65 | 335,036,011.24 | 345,388,343.44 | (10,352,332.21) |

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| Cusip | Description | Yield | Market Price | Final Maturity | Par Value | Market Value | Book Value | Net Unrealized Gain/Loss |
|-----------|---|-------|--------------|----------------|------------------|------------------|------------------|--------------------------|
| 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 |
| 06367DBE4 | Bank of Montreal - Chicago Branch | 5.530 | 100.0000 | 10/05/2023 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 0.00 |
| 89115BKK5 | Toronto-Dominion Bank - New York Branch | 5.410 | 100.0000 | 10/10/2023 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 0.00 |
| 78015JMA2 | Royal Bank of Canada New York Branch | 5.590 | 100.0000 | 10/11/2023 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 0.00 |
| 78015JQ26 | Royal Bank of Canada New York Branch | 5.280 | 100.0000 | 10/23/2023 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 | 0.00 |
| 06367D4H5 | Bank of Montreal - Chicago Branch | 5.356 | 100.0000 | 10/30/2023 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 0.00 |
| 89115BJK7 | Toronto-Dominion Bank - New York Branch | 5.470 | 100.0000 | 11/01/2023 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 0.00 |
| 06367DAP0 | Bank of Montreal - Chicago Branch | 5.600 | 100.0000 | 11/20/2023 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 0.00 |
| 78015JNS2 | Royal Bank of Canada New York Branch | 5.470 | 100.0000 | 11/22/2023 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 0.00 |
| 89115BMP2 | Toronto-Dominion Bank - New York Branch | 5.390 | 100.0000 | 11/24/2023 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 0.00 |
| 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 |
| 78015JVE4 | Royal Bank of Canada New York Branch | 5.260 | 100.0000 | 01/31/2024 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 0.00 |
| 89115BMG2 | Toronto-Dominion Bank - New York Branch | 5.740 | 100.0000 | 02/20/2024 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 0.00 |
| 06367DC94 | Bank of Montreal - Chicago Branch | 5.760 | 100.0000 | 02/26/2024 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 0.00 |
| 89115BNC0 | Toronto-Dominion Bank - New York Branch | 5.750 | 100.0000 | 02/27/2024 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 0.00 |
| 06417M3B9 | Bank of Nova Scotia - Houston Branch | 5.790 | 100.0000 | 03/15/2024 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 0.00 |
| 78015JWS2 | Royal Bank of Canada New York Branch | 5.770 | 100.0000 | 03/15/2024 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 0.00 |
| 06417M3D5 | Bank of Nova Scotia - Houston Branch | 5.780 | 100.0000 | 03/18/2024 | 100,000,000.00 | 100,000,000.00 | 100,000,000.00 | 0.00 |
| 06367DAR6 | Bank of Montreal - Chicago Branch | 5.840 | 100.0000 | 03/22/2024 | 70,000,000.00 | 70,000,000.00 | 70,000,000.00 | 0.00 |
| 89115BPL8 | Toronto-Dominion Bank - New York Branch | 5.920 | 100.0000 | 03/25/2024 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 0.00 |
| 78015JYN1 | Royal Bank of Canada New York Branch | 5.900 | 100.0000 | 03/26/2024 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 0.00 |
| 89115B2M1 | Toronto-Dominion Bank - New York Branch | 5.860 | 100.0000 | 05/31/2024 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 0.00 |
| --- | --- | 5.539 | 100.0000 | 01/01/2024 | 1,460,000,000.00 | 1,460,000,000.00 | 1,460,000,000.00 | 0.00 |

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| Cusip | Description | Yield | Market Price | Final Maturity | Par Value | Market Value | Book Value | Net Unrealized Gain/Loss |
|-----------|--|-------|--------------|----------------|------------------|------------------|------------------|--------------------------|
| 22533UW17 | Credit Agricole Corporate And Investment Bank, New | 5.340 | 100.0000 | 09/01/2023 | 30,000,000.00 | 30,000,000.00 | 30,000,000.00 | 0.00 |
| 22533UW17 | Credit Agricole Corporate And Investment Bank, New | 5.340 | 100.0000 | 09/01/2023 | 100,000,000.00 | 100,000,000.00 | 100,000,000.00 | 0.00 |
| 22533UW17 | Credit Agricole Corporate And Investment Bank, New | 5.340 | 100.0000 | 09/01/2023 | 150,000,000.00 | 150,000,000.00 | 150,000,000.00 | 0.00 |
| 89233HW59 | Toyota Motor Credit Corporation | 5.366 | 99.9416 | 09/05/2023 | 50,000,000.00 | 49,970,777.78 | 49,970,777.78 | 0.00 |
| 47816GW62 | Johnson & Johnson | 4.867 | 99.9339 | 09/06/2023 | 20,000,000.00 | 19,986,777.78 | 19,986,777.78 | 0.00 |
| 24422MWD9 | John Deere Capital Corporation | 5.352 | 99.8250 | 09/13/2023 | 25,000,000.00 | 24,956,250.00 | 24,956,250.00 | 0.00 |
| 74271UWJ5 | The Procter & Gamble Company | 5.075 | 99.7663 | 09/18/2023 | 10,000,000.00 | 9,976,625.00 | 9,976,625.00 | 0.00 |
| 89233HWK6 | Toyota Motor Credit Corporation | 5.353 | 99.7375 | 09/19/2023 | 40,000,000.00 | 39,895,000.00 | 39,895,000.00 | 0.00 |
| 7426M5WN0 | Private Export Funding Corporation | 4.830 | 99.7247 | 09/22/2023 | 50,000,000.00 | 49,862,333.33 | 49,862,333.33 | 0.00 |
| 89233HWR1 | Toyota Motor Credit Corporation | 5.376 | 99.6487 | 09/25/2023 | 40,000,000.00 | 39,859,466.67 | 39,859,466.67 | 0.00 |
| 23102VWS5 | Cummins Inc. | 5.450 | 99.6278 | 09/26/2023 | 25,000,000.00 | 24,906,944.45 | 24,906,944.45 | 0.00 |
| 46640QW74 | J.P. Morgan Securities LLC | 5.139 | 99.6403 | 09/27/2023 | 100,000,000.00 | 99,640,333.33 | 99,640,333.33 | 0.00 |
| 7426M3WV7 | Private Export Funding Corporation | 5.079 | 99.6150 | 09/29/2023 | 100,000,000.00 | 99,615,000.00 | 99,615,000.00 | 0.00 |
| 63763QWV5 | National Securities Clearing Corporation | 5.384 | 99.5893 | 09/29/2023 | 25,000,000.00 | 24,897,333.33 | 24,897,333.33 | 0.00 |
| 63763QX36 | National Securities Clearing Corporation | 5.377 | 99.5316 | 10/03/2023 | 50,000,000.00 | 49,765,777.78 | 49,765,777.78 | (0.00) |
| 63763QX36 | National Securities Clearing Corporation | 5.376 | 99.5316 | 10/03/2023 | 25,000,000.00 | 24,882,888.89 | 24,882,888.89 | 0.00 |
| 63763QXC6 | National Securities Clearing Corporation | 5.458 | 99.3907 | 10/12/2023 | 25,000,000.00 | 24,847,673.61 | 24,847,673.61 | 0.00 |
| 63763QXJ1 | National Securities Clearing Corporation | 5.461 | 99.3015 | 10/18/2023 | 25,000,000.00 | 24,825,381.95 | 24,825,381.95 | 0.00 |
| 63763QXL6 | National Securities Clearing Corporation | 5.428 | 99.2745 | 10/20/2023 | 50,000,000.00 | 49,637,263.89 | 49,637,263.89 | 0.00 |
| 02314QXP9 | Amazon.com, Inc. | 4.995 | 99.2994 | 10/23/2023 | 25,000,000.00 | 24,824,861.11 | 24,824,861.11 | 0.00 |
| 7426M5XX7 | Private Export Funding Corporation | 5.454 | 99.1133 | 10/31/2023 | 25,000,000.00 | 24,778,333.33 | 24,778,333.33 | 0.00 |
| 63763QY35 | National Securities Clearing Corporation | 5.451 | 99.0638 | 11/03/2023 | 10,000,000.00 | 10,104,502.50 | 10,104,502.50 | 0.00 |
| 74271UY61 | The Procter & Gamble Company | 5.179 | 99.0742 | 11/06/2023 | 25,000,000.00 | 24,768,541.67 | 24,768,541.67 | 0.00 |
| 02314QYA1 | Amazon.com, Inc. | 5.033 | 99.0511 | 11/10/2023 | 25,000,000.00 | 24,762,777.78 | 24,762,777.78 | 0.00 |
| 7426M3YF0 | Private Export Funding Corporation | 5.458 | 98.8917 | 11/15/2023 | 25,000,000.00 | 24,722,916.67 | 24,722,916.67 | 0.00 |
| 63763QYF8 | National Securities Clearing Corporation | 5.481 | 98.8813 | 11/15/2023 | 25,000,000.00 | 24,720,312.50 | 24,720,312.50 | 0.00 |
| 63763QYF8 | National Securities Clearing Corporation | 5.481 | 98.8813 | 11/15/2023 | 25,000,000.00 | 24,720,312.50 | 24,720,312.50 | 0.00 |
| 7426M3YV5 | Private Export Funding Corporation | 5.381 | 98.7021 | 11/29/2023 | 50,000,000.00 | 49,351,041.67 | 49,351,041.67 | 0.00 |
| 7426M4AA5 | Private Export Funding Corporation | 5.353 | 98.1078 | 01/10/2024 | 50,000,000.00 | 49,053,888.89 | 49,053,888.89 | 0.00 |
| 7426M2AG6 | Private Export Funding Corporation | 5.501 | 97.9564 | 01/16/2024 | 25,000,000.00 | 24,489,104.16 | 24,489,104.16 | 0.00 |
| 7426M2AQ4 | Private Export Funding Corporation | 5.357 | 97.9056 | 01/24/2024 | 25,000,000.00 | 24,476,388.89 | 24,476,388.89 | 0.00 |
| 46651VDF0 | J.P. Morgan Securities LLC | 5.810 | 100.0000 | 01/26/2024 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 0.00 |
| 7426M4AW7 | Private Export Funding Corporation | 5.454 | 97.7769 | 01/30/2024 | 25,000,000.00 | 24,444,236.11 | 24,444,236.11 | 0.00 |
| 7426M2AX9 | Private Export Funding Corporation | 5.459 | 97.7622 | 01/31/2024 | 50,000,000.00 | 48,881,111.11 | 48,881,111.11 | 0.00 |
| 63763PB16 | National Securities Clearing Corporation | 5.596 | 97.6837 | 02/01/2024 | 20,000,000.00 | 19,536,750.00 | 19,536,750.00 | 0.00 |
| 78015CBV3 | Royal Bank of Canada New York Branch | 5.717 | 97.2196 | 02/29/2024 | 25,000,000.00 | 24,304,909.72 | 24,304,909.72 | 0.00 |
| 46640PC19 | J.P. Morgan Securities LLC | 5.578 | 97.2751 | 03/01/2024 | 50,000,000.00 | 48,637,527.78 | 48,637,527.78 | 0.00 |
| 46640PCR2 | J.P. Morgan Securities LLC | 5.782 | 96.8070 | 03/25/2024 | 50,000,000.00 | 48,403,500.00 | 48,403,500.00 | 0.00 |
| 46651VDN3 | J.P. Morgan Securities LLC | 5.930 | 100.0000 | 05/10/2024 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 0.00 |
| 7426M4EP8 | Private Export Funding Corporation | 5.523 | 96.0692 | 05/23/2024 | 25,000,000.00 | 24,017,291.66 | 24,017,291.66 | 0.00 |
| --- | --- | 5.370 | 99.2145 | 11/05/2023 | 1,720,200,000.00 | 1,706,524,135.83 | 1,706,524,135.83 | (0.00) |

Corporate
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| Cusip | Description | Yield | Market Price | Final Maturity | Par Value | Market Value | Book Value | Net Unrealized Gain/Loss |
|-----------|-----------------------------|-------|--------------|----------------|---------------|---------------|---------------|--------------------------|
| 742651DT6 | PRIVATE EXPORT FUNDING CORP | 4.967 | 99.3139 | 01/15/2024 | 25,000,000.00 | 24,828,475.00 | 24,872,156.07 | (43,681.07) |

| 742651D16 | PRIVATE EXPORT FUNDING CORP | 4.967 | 99.3139 | 01/15/2024 | 25,000,000.00 | 24,828,475.00 | 24,872,156.07 | (43,681.07) |
|----------------------|--|-------|--------------|----------------|----------------|----------------|----------------|--------------------------|
| MM Fund | | | | | | | | |
| MMFUND | | | | | | | | |
| Cusip | Description | Yield | Market Price | Final Maturity | Par Value | Market Value | Book Value | Net Unrealized Gain/Loss |
| 949921126 | ALLSPRING:GOVT MM SEL | 5.270 | 1.0000 | 08/31/2023 | 78,000,000.00 | 78,000,000.00 | 78,000,000.00 | 0.00 |
| 949921126 | ALLSPRING:GOVT MM SEL | 5.270 | 1.0000 | 08/31/2023 | 89,000,000.00 | 89,000,000.00 | 89,000,000.00 | 0.00 |
| 949921126 | ALLSPRING:GOVT MM SEL | 5.270 | 1.0000 | 08/31/2023 | 60,000,000.00 | 60,000,000.00 | 60,000,000.00 | 0.00 |
| 949921126 | ALLSPRING:GOVT MM SEL | 5.270 | 1.0000 | 08/31/2023 | 70,000,000.00 | 70,000,000.00 | 70,000,000.00 | 0.00 |
| 31607A703 | FIDELITY IMM:GOVT INSTL | 5.280 | 1.0000 | 08/31/2023 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 0.00 |
| 61747C707 | MORG STAN I LQ:GV I | 5.250 | 1.0000 | 08/31/2023 | 91,000,000.00 | 91,000,000.00 | 91,000,000.00 | 0.00 |
| 4812CA538 | JPMORGAN:US GVT MM EMPWR | 5.230 | 1.0000 | 08/31/2023 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 0.00 |
| 85749T517 | SS INST INV:US GV MM OPP | 5.260 | 1.0000 | 08/31/2023 | 240,000,000.00 | 240,000,000.00 | 240,000,000.00 | 0.00 |
| PPG34MT93 | US BANK DEPOSIT ACCOUNT | 5.300 | 1.0000 | 08/31/2023 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 0.00 |
| --- | --- | 5.263 | 1.0000 | 08/31/2023 | 631,000,000.00 | 631,000,000.00 | 631,000,000.00 | 0.00 |
| Muni | | | | | | | | |
| MUNI | | | | | | | | |
| Cusip | Description | Yield | Market Price | Final Maturity | Par Value | Market Value | Book Value | Net Unrealized Gain/Loss |
| 799017X70 | SAN MATEO CALIF UN HIGH SCH DIST | 0.256 | 100.0000 | 09/01/2023 | 500,000.00 | 500,000.00 | 500,000.00 | 0.00 |
| 419792D29 | HAWAII ST | 0.422 | 99.6440 | 10/01/2023 | 3,248,394.40 | 3,248,394.40 | 3,260,000.00 | (11,605.60) |
| 419792A63 | HAWAII ST | 0.422 | 99.6440 | 10/01/2023 | 10,000,000.00 | 9,964,400.00 | 10,000,000.00 | (35,600.00) |
| 882724XJ1 | TEXAS ST | 0.508 | 99.6960 | 10/01/2023 | 4,745,000.00 | 4,730,575.20 | 4,745,000.00 | (14,424.80) |
| 93974ETF3 | WASHINGTON ST | 0.470 | 95.6850 | 08/01/2024 | 14,995,000.00 | 14,347,965.75 | 14,995,000.00 | (647,034.25) |
| 802498YY5 | SANTA MONICA-MALIBU UNI SCH DIST CALIF | 0.396 | 95.4640 | 08/01/2024 | 1,000,000.00 | 954,640.00 | 1,000,000.00 | (45,360.00) |
| 419792F84 | HAWAII ST | 0.713 | 95.7530 | 08/01/2024 | 9,000,000.00 | 8,617,770.00 | 9,000,000.00 | (382,230.00) |
| 074437HA5 | BEAUMONT CALIF UNI SCH DIST | 0.690 | 95.3420 | 08/01/2024 | 275,000.00 | 262,190.50 | 275,000.00 | (12,809.50) |
| 987388GU3 | YOSEMITE CALIF CMNTY COLLEGE DIST | 1.440 | 96.4360 | 08/01/2024 | 700,000.00 | 675,052.00 | 700,000.00 | (24,948.00) |
| 757710US5 | REDONDO BEACH CALIF UNI SCH DIST | 1.571 | 96.3780 | 08/01/2024 | 500,000.00 | 481,890.00 | 500,000.00 | (18,110.00) |
| 826239GH2 | SIERRA CALIF JT CMNTY COLLEGE DIST | 0.354 | 95.5320 | 08/01/2024 | 720,000.00 | 687,830.40 | 720,000.00 | (32,169.60) |
| 826239FY6 | SIERRA CALIF JT CMNTY COLLEGE DIST | 0.344 | 95.3600 | 08/01/2024 | 500,000.00 | 476,800.00 | 500,000.00 | (23,200.00) |
| 93974EYA8 | WASHINGTON ST | 3.350 | 98.1950 | 08/01/2024 | 13,475,000.00 | 13,231,776.25 | 13,475,000.00 | (243,223.75) |
| 419792A71 | HAWAII ST | 0.713 | 95.0310 | 10/01/2024 | 10,000,000.00 | 9,503,100.00 | 10,000,000.00 | (496,900.00) |
| 419792D37 | HAWAII ST | 0.713 | 95.0310 | 10/01/2024 | 2,500,000.00 | 2,375,775.00 | 2,500,000.00 | (124,225.00) |
| 882724XK8 | TEXAS ST | 0.794 | 95.2640 | 10/01/2024 | 5,810,000.00 | 5,534,838.40 | 5,810,000.00 | (275,161.60) |
| 802498Y22 | SANTA MONICA-MALIBU UNI SCH DIST CALIF | 0.669 | 91.9970 | 08/01/2025 | 1,000,000.00 | 919,970.00 | 1,000,000.00 | (80,030.00) |
| 56781RKT3 | MARIN CALIF CMNTY COLLEGE DIST | 0.763 | 92.4740 | 08/01/2025 | 1,065,000.00 | 984,848.10 | 1,065,000.00 | (80,151.90) |
| 419792F92 | HAWAII ST | 1.033 | 93.0840 | 08/01/2025 | 6,250,000.00 | 5,817,750.00 | 6,250,000.00 | (432,250.00) |
| 074437HB3 | BEAUMONT CALIF UNI SCH DIST | 1.109 | 92.2740 | 08/01/2025 | 500,000.00 | 461,370.00 | 500,000.00 | (38,630.00) |
| 7994082E8 | SAN RAMON VALLEY CALIF UNI SCH DIST | 0.967 | 92.5260 | 08/01/2025 | 4,505,000.00 | 4,168,296.30 | 4,505,000.00 | (336,703.70) |
| 93974EYB6 | WASHINGTON ST | 3.350 | 97.0770 | 08/01/2025 | 10,065,000.00 | 9,770,800.05 | 10,065,000.00 | (294,199.95) |
| 419792A89 | HAWAII ST | 1.033 | 95.9850 | 10/01/2025 | 12,775,000.00 | 12,262,083.75 | 13,221,531.18 | (959,447.43) |
| 419792D45 | HAWAII ST | 1.033 | 92.5950 | 10/01/2025 | 3,660,000.00 | 3,388,977.00 | 3,660,000.00 | (271,023.00) |
| 93974EYC4 | WASHINGTON ST | 3.370 | 96.4480 | 08/01/2026 | 20,825,000.00 | 20,085,296.00 | 20,825,000.00 | (739,704.00) |
| 13063D3N6 | CALIFORNIA ST | 4.847 | 100.3140 | 03/01/2027 | 9,300,000.00 | 9,329,202.00 | 9,300,000.00 | 29,202.00 |
| --- | --- | 1.768 | 96.5213 | 03/26/2025 | 147,925,000.00 | 142,781,591.10 | 148,371,531.18 | (5,589,940.08) |
| Mutual Fund | | | | | | | | |
| Open-End Fund | | | | | | | | |
| Cusip | Description | Yield | Market Price | Final Maturity | Par Value | Market Value | Book Value | Net Unrealized Gain/Loss |
| CLTRSF | CALTRUST | 4.730 | 1.0086 | --- | 93,213,169.12 | 94,017,200.84 | 94,017,200.84 | (0.00) |
| CLTRSF | CALTRUST | 4.730 | 1.0086 | --- | 93,213,169.12 | 94,017,200.84 | 94,017,200.84 | (0.00) |
| Non-US Gov | | | | | | | | |
| SUPRANATIONAL | | | | | | | | |
| Cusip | Description | Yield | Market Price | Final Maturity | Par Value | Market Value | Book Value | Net Unrealized Gain/Loss |
| 459516LT5 | INTERNATIONAL FINANCE CORP | 5.117 | 99.7819 | 09/15/2023 | 50,000,000.00 | 49,890,950.00 | 49,902,194.44 | (11,244.44) |
| 45950VQZ2 | INTERNATIONAL FINANCE CORP | 0.829 | 98.2280 | 01/19/2024 | 25,000,000.00 | 24,557,000.00 | 24,996,322.60 | (439,322.60) |
| 45906M3C3 | INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM | 2.540 | 98.2445 | 03/28/2024 | 3,895,000.00 | 3,826,623.28 | 3,888,722.06 | (62,098.78) |
| 45950VPQ3 | INTERNATIONAL FINANCE CORP | 0.273 | 94.8670 | 08/22/2024 | 25,000,000.00 | 23,716,750.00 | 24,994,489.33 | (1,277,739.33) |
| 45950VQG4 | INTERNATIONAL FINANCE CORP | 0.484 | 94.6242 | 09/23/2024 | 25,000,000.00 | 23,656,050.00 | 24,988,406.02 | (1,332,356.02) |
| 45950VQL3 | INTERNATIONAL FINANCE CORPORATION | 0.719 | 94.3930 | 10/29/2024 | 25,000,000.00 | 23,598,250.00 | 24,988,848.72 | (1,390,598.72) |
| 45950VRA6 | INTERNATIONAL FINANCE CORP | 1.099 | 93.7816 | 01/21/2025 | 25,000,000.00 | 23,445,400.00 | 24,979,953.47 | (1,534,553.47) |
| 45950VRX6 | INTERNATIONAL FINANCE CORP | 4.077 | 98.3930 | 02/01/2027 | 25,000,000.00 | 24,598,250.00 | 24,940,010.02 | (341,760.02) |
| --- | --- | 2.219 | 96.7588 | 09/18/2024 | 203,895,000.00 | 197,289,273.28 | 203,678,946.67 | (6,389,673.39) |
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| T-BILL | | | | | | | | |
| Cusip | Description | Yield | Market Price | Final Maturity | Par Value | Market Value | Book Value | Net Unrealized Gain/Loss |
| 912797GT8 | UNITED STATES TREASURY | 5.376 | 99.7358 | 09/19/2023 | 50,000,000.00 | 49,867,875.00 | 49,868,175.00 | (300.00) |
| 912796CR8 | UNITED STATES TREASURY | 5.309 | 99.7061 | 09/21/2023 | 50,000,000.00 | 49,853,055.50 | 49,856,666.67 | (3,611.17) |
| 912796CS6 | UNITED STATES TREASURY | 4.918 | 99.6033 | 09/28/2023 | 15,000,000.00 | 14,940,487.50 | 14,946,849.37 | (6,361.87) |
| 912796CS6 | UNITED STATES TREASURY | 4.919 | 99.6033 | 09/28/2023 | 15,000,000.00 | 14,940,487.50 | 14,946,843.75 | (6,356.25) |
| 912796CS6 | UNITED STATES TREASURY | 4.884 | 99.6033 | 09/28/2023 | 25,000,000.00 | 24,900,812.50 | 24,911,993.13 | (11,180.63) |
| 912796CS6 | UNITED STATES TREASURY | 4.917 | 99.6033 | 09/28/2023 | 25,000,000.00 | 24,900,812.50 | 24,911,359.38 | (10,546.88) |
| 912796CS6 | UNITED STATES TREASURY | 4.917 | 99.6033 | 09/28/2023 | 25,000,000.00 | 24,900,812.50 | 24,911,359.38 | (10,546.88) |
| 912797HA8 | UNITED STATES TREASURY | 5.282 | 99.4285 | 10/10/2023 | 10,000,000.00 | 9,942,854.20 | 9,944,592.92 | (1,738.72) |
| 912797HA8 | UNITED STATES TREASURY | 5.282 | 99.4285 | 10/10/2023 | 10,000,000.00 | 9,942,854.20 | 9,944,592.92 | (1,738.72) |
| 912797FA0 | UNITED STATES TREASURY | 4.929 | 99.3964 | 10/12/2023 | 50,000,000.00 | 49,698,194.50 | 49,730,510.42 | (32,315.92) |
| 912797FA0 | UNITED STATES TREASURY | 5.222 | 99.3964 | 10/12/2023 | 15,000,000.00 | 14,909,458.35 | 14,914,090.48 | (4,632.13) |
| 912797FA0 | UNITED STATES TREASURY | 5.355 | 99.3964 | 10/12/2023 | 10,000,000.00 | 9,939,638.90 | 9,941,102.36 | (1,463.46) |
| 912797HB6 | UNITED STATES TREASURY | 5.320 | 99.3241 | 10/17/2023 | 10,000,000.00 | 9,932,405.60 | 9,934,258.32 | (1,852.72) |
| 912797HB6 | UNITED STATES TREASURY | 5.320 | 99.3241 | 10/17/2023 | 10,000,000.00 | 9,932,405.60 | 9,934,258.32 | (1,852.72) |
| 912797HB6 | UNITED STATES TREASURY | 5.320 | 99.3241 | 10/17/2023 | 10,000,000.00 | 9,932,405.60 | 9,934,258.32 | (1,852.72) |
| 912797HB6 | UNITED STATES TREASURY | 5.320 | 99.3241 | 10/17/2023 | 10,000,000.00 | 9,932,405.60 | 9,934,258.32 | (1,852.72) |
| 912797FC6 | UNITED STATES TREASURY | 5.170 | 99.1895 | 10/26/2023 | 15,000,000.00 | 14,878,427.10 | 14,886,104.17 | (7,677.07) |
| 912797FJ1 | UNITED STATES TREASURY | 5.412 | 98.9851 | 11/09/2023 | 10,000,000.00 | 9,898,512.50 | 9,900,250.92 | (1,738.42) |
| 912797FJ1 | UNITED STATES TREASURY | 5.418 | 98.9851 | 11/09/2023 | 10,000,000.00 | 9,898,512.50 | 9,900,141.67 | (1,629.17) |
| 912797FW2 | UNITED STATES TREASURY | 5.502 | 98.1597 | 01/04/2024 | 25,000,000.00 | 24,539,930.50 | 24,542,734.38 | (2,803.88) |
| 912797GP6 | UNITED STATES TREASURY | 5.592 | 97.3453 | 02/29/2024 | 25,000,000.00 | 24,336,333.25 | 24,327,396.46 | 8,936.79 |
| --- | UNITED STATES TREASURY | 5.199 | 99.3023 | 10/18/2023 | 425,000,000.00 | 422,018,681.40 | 422,121,796.65 | (103,115.25) |

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| Cusip | Description | Yield | Market Price | Final Maturity | Par Value | Market Value | Book Value | Net Unrealized Gain/Loss |
|-----------|------------------------|-------|--------------|----------------|------------------|------------------|------------------|--------------------------|
| 91282CDA5 | UNITED STATES TREASURY | 2.157 | 99.5781 | 09/30/2023 | 50,000,000.00 | 49,789,062.50 | 49,925,923.55 | (136,861.05) |
| 91282CDA6 | UNITED STATES TREASURY | 2.185 | 99.5781 | 09/30/2023 | 25,000,000.00 | 24,894,531.25 | 24,962,429.07 | (67,897.82) |
| 91282CAP6 | UNITED STATES TREASURY | 2.274 | 99.3594 | 10/15/2023 | 10,000,000.00 | 9,935,937.50 | 9,974,692.67 | (38,755.17) |
| 91282RT91 | UNITED STATES TREASURY | 0.319 | 99.3750 | 10/31/2023 | 20,000,000.00 | 19,875,000.00 | 20,042,766.43 | (167,766.43) |
| 9128285K2 | UNITED STATES TREASURY | 2.300 | 99.5781 | 10/31/2023 | 10,000,000.00 | 9,957,812.50 | 10,009,207.59 | (51,395.09) |
| 91282RT91 | UNITED STATES TREASURY | 2.617 | 99.3750 | 10/31/2023 | 10,000,000.00 | 9,937,500.00 | 9,984,145.22 | (46,645.22) |
| 91282CDM0 | UNITED STATES TREASURY | 2.495 | 98.7969 | 11/30/2023 | 15,000,000.00 | 14,819,531.25 | 14,928,162.87 | (108,631.62) |
| 9128285Z9 | UNITED STATES TREASURY | 5.025 | 98.7969 | 01/31/2024 | 25,000,000.00 | 24,699,218.75 | 24,746,383.93 | (47,165.18) |
| 91282CBM2 | UNITED STATES TREASURY | 0.219 | 97.6406 | 02/15/2024 | 25,000,000.00 | 24,410,156.25 | 24,989,326.71 | (579,170.46) |
| 91282CBR1 | UNITED STATES TREASURY | 0.287 | 97.2813 | 03/15/2024 | 50,000,000.00 | 48,640,625.00 | 49,990,120.07 | (1,349,495.07) |
| 912828W71 | UNITED STATES TREASURY | 2.395 | 98.1094 | 03/31/2024 | 30,000,000.00 | 29,432,812.50 | 29,954,458.79 | (521,646.29) |
| 91282CEG2 | UNITED STATES TREASURY | 2.358 | 98.1875 | 03/31/2024 | 10,000,000.00 | 9,818,750.00 | 9,993,916.08 | (175,166.08) |
| 9128286R6 | UNITED STATES TREASURY | 4.390 | 97.9219 | 04/30/2024 | 25,000,000.00 | 24,480,468.75 | 24,657,627.21 | (177,158.46) |
| 91282CC3 | UNITED STATES TREASURY | 4.274 | 96.4219 | 05/15/2024 | 15,000,000.00 | 14,463,281.25 | 14,589,885.71 | (126,604.46) |
| 912828W35 | UNITED STATES TREASURY | 5.256 | 97.9688 | 05/15/2024 | 50,000,000.00 | 48,984,375.00 | 49,067,597.04 | (83,222.04) |
| 912828XT2 | UNITED STATES TREASURY | 2.567 | 97.4844 | 05/31/2024 | 10,000,000.00 | 9,748,437.50 | 9,958,973.75 | (210,536.25) |
| 91282CER8 | UNITED STATES TREASURY | 2.502 | 97.8594 | 05/31/2024 | 20,000,000.00 | 19,571,875.00 | 19,999,708.23 | (427,833.23) |
| 91282CER8 | UNITED STATES TREASURY | 2.563 | 97.8594 | 05/31/2024 | 20,000,000.00 | 19,571,875.00 | 19,990,942.85 | (419,067.85) |
| 91282CC64 | UNITED STATES TREASURY | 5.185 | 96.0469 | 06/15/2024 | 10,000,000.00 | 9,604,687.50 | 9,626,403.74 | (21,716.24) |
| 912828XX3 | UNITED STATES TREASURY | 2.558 | 97.2500 | 06/30/2024 | 25,000,000.00 | 24,312,500.00 | 24,887,870.07 | (575,370.07) |
| 912828XX3 | UNITED STATES TREASURY | 3.217 | 97.2500 | 06/30/2024 | 10,000,000.00 | 9,725,000.00 | 9,903,030.87 | (178,030.87) |
| 91282CFA4 | UNITED STATES TREASURY | 5.386 | 97.8438 | 07/31/2024 | 100,000,000.00 | 97,843,750.00 | 97,899,297.81 | (55,547.81) |
| 91282CCX7 | UNITED STATES TREASURY | 0.439 | 95.0000 | 09/15/2024 | 25,000,000.00 | 23,750,000.00 | 24,983,409.13 | (1,233,409.13) |
| 91282CCX7 | UNITED STATES TREASURY | 0.438 | 95.0000 | 09/15/2024 | 25,000,000.00 | 23,750,000.00 | 24,983,732.88 | (1,233,732.88) |
| 91282CFN6 | UNITED STATES TREASURY | 4.215 | 98.8750 | 09/30/2024 | 25,000,000.00 | 24,718,750.00 | 25,008,970.75 | (290,220.75) |
| 91282CDB4 | UNITED STATES TREASURY | 0.754 | 94.9219 | 10/15/2024 | 25,000,000.00 | 23,730,468.75 | 24,964,368.91 | (1,233,900.16) |
| 912828YV6 | UNITED STATES TREASURY | 1.747 | 95.4688 | 11/30/2024 | 25,000,000.00 | 23,867,187.50 | 24,925,350.96 | (1,058,163.46) |
| 912828ZC7 | UNITED STATES TREASURY | 0.540 | 94.2969 | 02/28/2025 | 10,000,000.00 | 9,429,687.50 | 10,086,545.85 | (656,858.35) |
| 912828ZF0 | UNITED STATES TREASURY | 0.647 | 93.1250 | 03/31/2025 | 25,000,000.00 | 23,281,250.00 | 24,942,877.83 | (1,661,627.83) |
| 912828ZF0 | UNITED STATES TREASURY | 0.619 | 93.1250 | 03/31/2025 | 25,000,000.00 | 23,281,250.00 | 24,953,461.75 | (1,672,211.75) |
| 91282CEH0 | UNITED STATES TREASURY | 2.647 | 96.2500 | 04/15/2025 | 10,000,000.00 | 9,625,000.00 | 9,996,614.82 | (371,614.82) |
| 912828ZL7 | UNITED STATES TREASURY | 0.445 | 92.6406 | 04/30/2025 | 15,000,000.00 | 13,896,093.75 | 14,982,740.52 | (1,086,646.77) |
| 9128284R8 | UNITED STATES TREASURY | 2.799 | 96.4688 | 05/31/2025 | 15,000,000.00 | 14,470,312.50 | 15,018,890.25 | (548,577.75) |
| 91282CAB7 | UNITED STATES TREASURY | 0.675 | 91.5781 | 07/31/2025 | 25,000,000.00 | 22,894,531.25 | 24,799,642.52 | (1,905,111.27) |
| 91282CAM3 | UNITED STATES TREASURY | 0.815 | 91.0938 | 09/30/2025 | 25,000,000.00 | 22,773,437.50 | 24,711,456.19 | (1,938,018.69) |
| 91282CAM3 | UNITED STATES TREASURY | 0.950 | 91.0938 | 09/30/2025 | 25,000,000.00 | 22,773,437.50 | 24,643,317.66 | (1,869,880.16) |
| 91282CB04 | UNITED STATES TREASURY | 0.700 | 90.5938 | 12/31/2025 | 25,000,000.00 | 22,648,437.50 | 24,813,591.49 | (2,165,153.99) |
| 91282CBH3 | UNITED STATES TREASURY | 2.447 | 90.2344 | 01/31/2026 | 15,000,000.00 | 13,535,156.25 | 14,287,406.09 | (752,249.84) |
| 91282CBH3 | UNITED STATES TREASURY | 0.586 | 90.2344 | 01/31/2026 | 10,000,000.00 | 9,023,437.50 | 9,949,796.11 | (926,358.61) |
| 91282CBH3 | UNITED STATES TREASURY | 0.593 | 90.2344 | 01/31/2026 | 10,000,000.00 | 9,023,437.50 | 9,948,125.53 | (924,688.03) |
| 912828P46 | UNITED STATES TREASURY | 0.799 | 92.9375 | 02/15/2026 | 10,000,000.00 | 9,293,750.00 | 10,198,795.80 | (905,045.80) |
| 912828P46 | UNITED STATES TREASURY | 0.670 | 92.9375 | 02/15/2026 | 10,000,000.00 | 9,293,750.00 | 10,230,705.13 | (936,955.13) |
| 91282CB03 | UNITED STATES TREASURY | 0.591 | 90.2813 | 02/28/2026 | 20,000,000.00 | 18,056,250.00 | 19,955,301.61 | (1,899,051.61) |
| 91282BT7 | UNITED STATES TREASURY | 0.715 | 90.7500 | 03/31/2026 | 25,000,000.00 | 22,687,500.00 | 25,022,206.93 | (2,334,706.93) |
| 91282CCJ8 | UNITED STATES TREASURY | 0.882 | 90.3906 | 06/30/2026 | 20,000,000.00 | 18,078,125.00 | 19,996,132.22 | (1,918,007.22) |
| 91282CCJ8 | UNITED STATES TREASURY | 0.906 | 90.3906 | 06/30/2026 | 35,000,000.00 | 31,636,718.75 | 34,969,819.23 | (3,333,100.48) |
| 91282CCW9 | UNITED STATES TREASURY | 0.832 | 89.5313 | 08/31/2026 | 25,000,000.00 | 22,382,812.50 | 24,940,282.47 | (2,557,469.97) |
| 91282CCW9 | UNITED STATES TREASURY | 0.902 | 89.5313 | 08/31/2026 | 25,000,000.00 | 22,382,812.50 | 24,889,031.17 | (2,506,218.67) |
| 91282CCZ2 | UNITED STATES TREASURY | 0.982 | 89.7188 | 09/30/2026 | 20,000,000.00 | 17,943,750.00 | 19,935,823.00 | (1,992,073.00) |
| 91282CCZ2 | UNITED STATES TREASURY | 2.540 | 89.7188 | 09/30/2026 | 15,000,000.00 | 13,457,812.50 | 14,277,507.01 | (819,694.51) |
| 91282CDG3 | UNITED STATES TREASURY | 2.884 | 90.1406 | 10/31/2026 | 10,000,000.00 | 9,014,062.50 | 9,481,862.73 | (467,800.23) |
| 912810EY0 | UNITED STATES TREASURY | 4.205 | 105.5938 | 11/15/2026 | 25,000,000.00 | 26,398,437.50 | 26,672,525.17 | (274,087.67) |
| 91282CDK4 | UNITED STATES TREASURY | 4.099 | 90.3125 | 11/30/2026 | 25,000,000.00 | 22,578,125.00 | 22,887,797.02 | (309,672.02) |
| 912810EZ7 | UNITED STATES TREASURY | 3.048 | 106.5469 | 02/15/2027 | 15,000,000.00 | 15,982,031.25 | 16,719,291.72 | (737,260.47) |
| 91282CFE4 | UNITED STATES TREASURY | 2.502 | 93.6875 | 03/31/2027 | 25,000,000.00 | 23,421,875.00 | 24,998,602.01 | (1,576,727.01) |
| 91282CFE4 | UNITED STATES TREASURY | 2.503 | 93.6875 | 03/31/2027 | 25,000,000.00 | 23,421,875.00 | 24,997,204.01 | (1,575,329.01) |
| 912828ZS2 | UNITED STATES TREASURY | 2.845 | 86.6094 | 05/31/2027 | 20,000,000.00 | 17,321,875.00 | 18,373,463.17 | (1,051,588.17) |
| 91282CEW7 | UNITED STATES TREASURY | 3.109 | 96.0000 | 06/30/2027 | 15,000,000.00 | 14,400,000.00 | 15,074,383.33 | (674,383.33) |
| 91282CEW7 | UNITED STATES TREASURY | 3.213 | 96.0000 | 06/30/2027 | 15,000,000.00 | 14,400,000.00 | 15,019,437.24 | (619,437.24) |
| 912810FA1 | UNITED STATES TREASURY | 3.247 | 106.8281 | 08/15/2027 | 15,000,000.00 | 16,024,218.75 | 16,700,592.41 | (676,373.66) |
| 912810FA1 | UNITED STATES TREASURY | 3.483 | 106.8281 | 08/15/2027 | 15,000,000.00 | 16,024,218.75 | 16,563,027.17 | (538,808.42) |
| 91282CFH9 | UNITED STATES TREASURY | 3.269 | 95.4219 | 08/31/2027 | 5,000,000.00 | 4,771,093.75 | 4,973,608.21 | (202,514.46) |
| 912810FB9 | UNITED STATES TREASURY | 4.003 | 106.5625 | 11/15/2027 | 15,000,000.00 | 15,984,375.00 | 16,202,637.36 | (218,262.36) |
| 91282CFZ9 | UNITED STATES TREASURY | 3.840 | 98.1719 | 11/30/2027 | 15,000,000.00 | 14,725,781.25 | 15,019,657.66 | (293,876.41) |
| 91282CFZ9 | UNITED STATES TREASURY | 4.048 | 98.1719 | 11/30/2027 | 25,000,000.00 | 24,542,968.75 | 24,833,052.91 | (290,084.16) |
| 91282CHK0 | UNITED STATES TREASURY | 4.125 | 98.8125 | 06/30/2028 | 25,000,000.00 | 24,703,125.00 | 24,865,167.02 | (162,042.02) |
| --- | UNITED STATES TREASURY | 2.384 | 95.8519 | 07/02/2025 | 1,420,000,000.00 | 1,359,916,406.25 | 1,415,881,083.23 | (55,964,676.98) |

Summary

| Cusip | Description | Yield | Market Price | Final Maturity | Par Value | Market Value | Book Value | Net Unrealized Gain/Loss |
|-------|-------------|-------|--------------|----------------|-------------------|-------------------|-------------------|--------------------------|
| --- | --- | 3.905 | 92.0142 | 12/31/2024 | 13,189,170,723.64 | 12,855,127,221.06 | 13,134,307,567.97 | (279,180,346.91) |



COUNTY OF RIVERSIDE
TREASURER-TAX COLLECTOR
CAPITAL MARKETS

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