

# COUNTY OF RIVERSIDE TREASURER-TAX COLLECTOR'S

## MANAGED BY

**Matt Jennings**  
Treasurer-Tax Collector

Giovane Pizano  
Assistant Treasurer

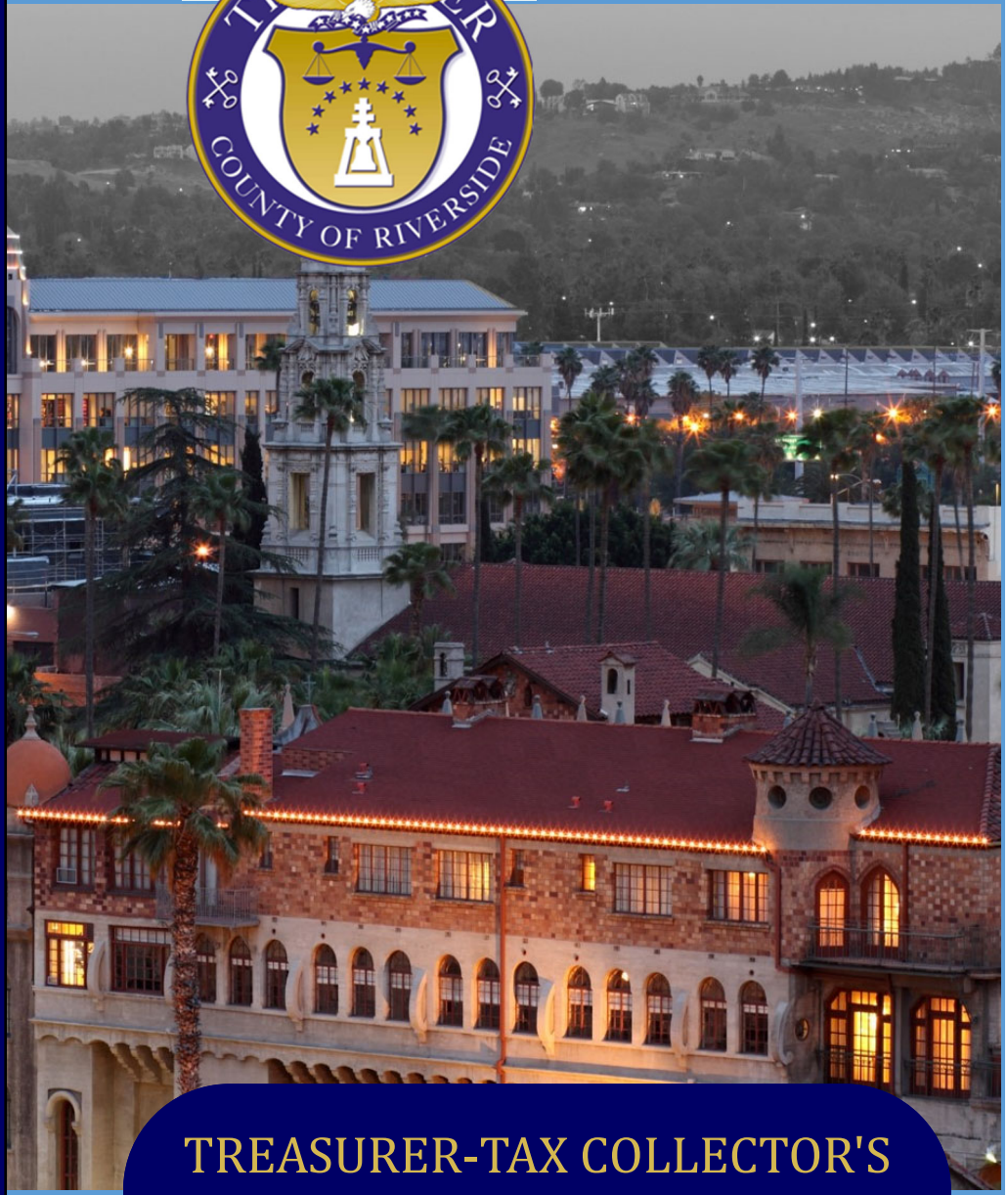
John Byerly  
Chief Investment Officer

Steve Faeth  
Senior Investment Officer

Isela Licea  
Investment Officer

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

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



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

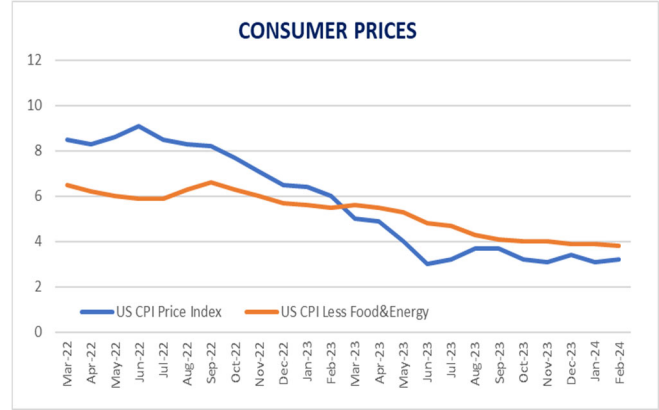
## FEBRUARY 2024 REPORT

## US Economy Resilient Despite Higher Interest Rates

February economic reports tallied strong employment numbers. Nonfarm Payrolls indicated the economy created 353,000 jobs versus 216,000 the previous month. Driven by higher Employment, Imports, and Prices Paid sub-indices, the ISM Services Index posted 53.4 vs. 50.5 the previous month. A number over 50 represents expansion. The employment data was tempered somewhat by reports later in the month that showed retail sales, manufacturing production and residential construction weakening. Even so, strong employment highlights the Federal Reserve's (FED's) conundrum – continued growth and persistent inflation in the face of the FED's higher rates.

Employment here in the Riverside area benefited from growth in Mining and Logging (+14.3%), Education and Health Services (+8.1%), and Construction (+7.3%), somewhat offset by job losses in Manufacturing (-2.5%), Trade, Transportation and Utilities (-2.3%) and Leisure and Hospitality (-2.1). The unemployment rate remained unchanged at 3.7%.

Inflation remains defiant. ISM's Prices Paid component jumped to 64.0 from 56.7. Notably, most industries reported a rise in prices paid, with agriculture being the only industry to report a decrease. CPI (Consumer Price Index) came in hotter than expected at 3.1%, driven by increases in owners' equivalent rent, medical care services and travel services, such as airfares and hotels.



The question on every investor's mind then, is when will rates drop? On the 1<sup>st</sup> of February, interest rate data compiled by Bloomberg showed Fed Funds Futures traders fully expected a 25-basis point cut in each of the FOMC's May, June, July and September meetings. Driven by positive economic reports, sentiment changed significantly by the end of February, with little expectation of a cut in May, barely better than a 50/50 chance of a cut in June and July and a little more optimism (74%) for the September meeting. Two more CPI reports will be released between now and the May FOMC meeting. Strong inflation would likely delay rate cuts. Higher rates buoy returns for investors like the Treasurer's Pooled Investment Fund.

In Treasury trading, the 2-year Treasury Note began the month at a yield of 4.20% and ended at 4.61%. The 5-year Treasury Note began the month at a yield of 3.82% and ended at 4.24%. In stocks, the Dow Jones Industrial Average began the month at 38,150 and ended at 39,000.

Matt Jennings

Treasurer-Tax Collector

# Treasurer Tax-Collector Statement



## PORTFOLIO SUMMARY

Month End Values \$ are  
Expressed in 000,000

	Feb-24	Aug-23	Feb-23
Principal Value	14,756.63	13,075.40	12,717.83
Market Value*	14,608.61	12,855.13	12,422.37
Book Value*	14,801.11	13,134.31	12,751.20
Unrealized Gain/Loss*	-192.50	-279.18	-328.83
Paper Gain or Loss %	-1.301%	-2.126%	-2.579%
Yield	4.26	3.91	3.26
WAM (Yrs)	1.26	1.34	1.39

\* Market values do not include accrued interest.

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

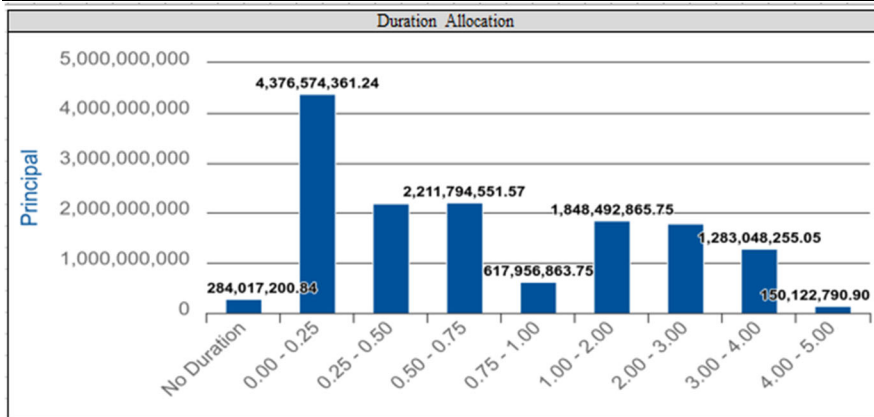
\* Unrealized Gain/Loss is Market Value - Book Value

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.

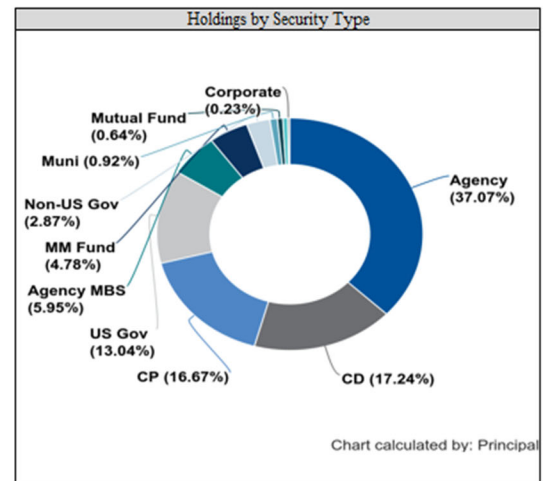
# TPIF STATS



Rating	Market Value
AAA	7,705,717,306.93
AA+	6,895,185.30
AA	67,940,291.05
NA	467,374,854.04
NR	91,934,923.50
A-1+	6,610,040,433.04

Security Type Category	Days to Final Maturity	Par Value	Market Price	Yield	Principal
Corporate	911	35,244,000.00	96.1526	4.473	34,088,229.52
Agency CMO	438	92,524,850.42	97.8572	5.068	90,202,412.02
Mutual Fund	---	93,213,169.12	1.0086	4.880	94,017,200.84
Muni	499	134,420,000.00	97.7202	2.056	135,354,965.00
Non-US Gov	474	428,895,000.00	97.8244	3.911	422,868,104.81
MM Fund	0	705,000,000.00	1.0000	5.250	705,000,000.00
Agency MBS	1271	896,795,481.56	96.9498	4.518	877,320,078.25
US Gov	408	1,940,000,000.00	97.5595	3.488	1,924,519,312.04
CP	76	2,498,800,000.00	99.0818	5.421	2,459,653,325.33
CD	143	2,544,000,000.00	100.0004	5.490	2,544,013,791.91
Agency	722	5,505,507,427.31	97.2170	3.336	5,469,594,049.60
<b>Total</b>	<b>460</b>	<b>14,874,399,928.41</b>	<b>92.8951</b>	<b>4.258</b>	<b>14,756,631,469.32</b>

Footnotes: 5,6,7,8,9



# PORTFOLIO CASHFLOWS

Month	Monthly Receipts	Monthly Disbursements	Difference	Required Maturated Investments	Balance	Actual Investments Maturing	Available to Invest > 1 Year
03/2024					23.85		
03/2024	2,600.00	1,900.00	700.00		723.85	1,441.31	
04/2024	3,131.00	2,100.00	1,031.00		1,754.85	485.29	
05/2024	2,300.00	3,075.25	(775.25)		979.60	1,804.45	
06/2024	2,100.00	2,300.00	(200.00)		779.60	752.90	
07/2024	1,200.00	2,300.00	(1,100.00)	320.40	0.00	557.67	
08/2024	1,700.00	2,000.00	(300.00)	300.00	0.00	675.95	
09/2024	2,300.00	1,900.00	400.00		400.00	847.01	
10/2024	2,691.73	3,100.00	(408.27)	8.27	0.00	688.74	
11/2024	2,200.00	2,050.00	150.00		150.00	654.53	
12/2024	3,082.00	1,933.00	1,149.00		1,299.00	361.23	
01/2025	1,905.00	3,521.06	(1,616.06)	317.06	0.00	432.61	
02/2025	2,106.00	2,756.00	(650.00)	650.00	0.00	54.22	
<b>TOTALS</b>	<b>27,315.73</b>	<b>28,935.31</b>	<b>(1,619.58)</b>	<b>1,595.73</b>	<b>6,110.75</b>	<b>8,755.91</b>	<b>12,974.17</b>
				<b>10.95%</b>		<b>60.10%</b>	<b>89.05%</b>

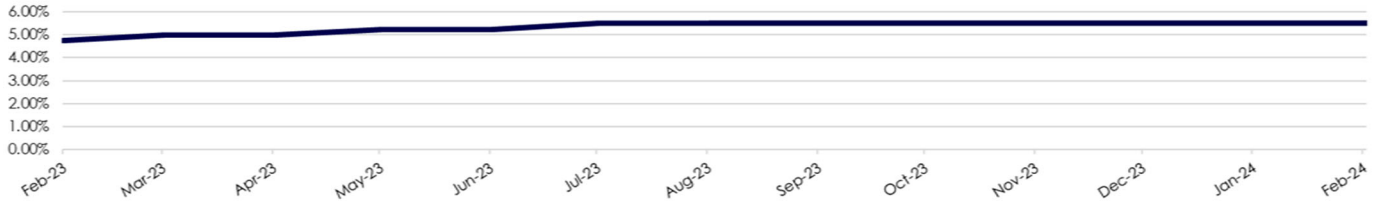
\*Values listed in Cash Flow table are in millions

# FIXED INCOME MARKETS

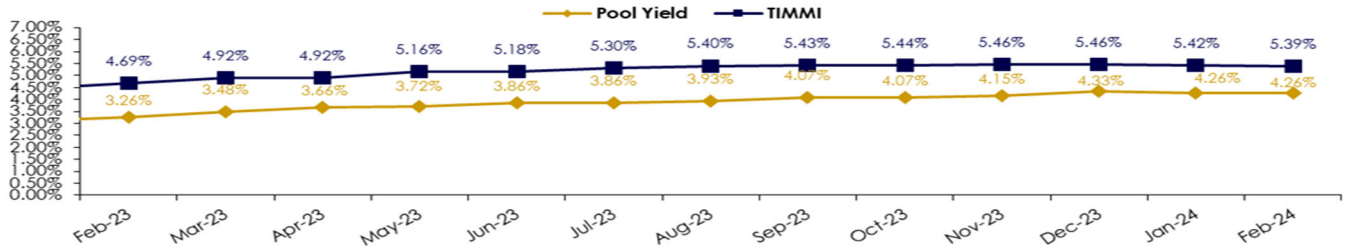
## FED FUNDS UPPER LIMIT RATE

Fed Fund Rate: 5.25% to 5.50%

Next FOMC Scheduled Meeting: 03/20/2024



## TIMMI



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

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

## US Treasury Market



US Treasury Yield Curve	3 Mo	6 Mo	1 Yr	2 Yr	3 Yr	5 Yr	10 Yr	30 Yr
02/29/2024 - 02/01/2024	0.03	0.15	0.33	0.44	0.47	0.46	0.38	0.28
02/29/2024	5.45	5.30	5.01	4.64	4.43	4.26	4.25	4.38
02/01/2024	5.42	5.15	4.68	4.20	3.96	3.80	3.87	4.10

# Compliance Status: Full Compliance

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

Investment Category	GOVERNMENT CODE			COUNTY INVESTMENT POLICY			Actual % of Boon Value
	Maximum Maturity	Authorized % Limit	S&P/ Moody's	Maximum Maturity	Authorized % Limit	S&P/ Moody's	
<b>MUNICIPAL BONDS (MUNI)</b>	5 YEARS	NO LIMIT	NA	5 YEARS	15%	AA-/Aa3/AA-	<b>0.23%</b>
<b>U.S. TREASURIES</b>	5 YEARS	NO LIMIT	NA	5 YEARS	100%	NA	<b>13.06%</b>
<b>LOCAL AGENCY OBLIGATIONS (LAO)</b>	5 YEARS	NO LIMIT	NA	3 YEARS	2.50%	INVESTMENT GRADE	<b>0.00%</b>
<b>FEDERAL AGENCIES</b>	5 YEARS	NO LIMIT	AAA	5 YEARS	100%	NA	<b>43.62%</b>
<b>COMMERCIAL PAPER (CP)</b>	270 DAYS	40%	A1/P1	270 DAYS	40%	A1/P1/F1	<b>16.73%</b>
<b>NEGOTIABLE CERTIFICATE OF DEPOSITS &amp; COLLATERALIZED TIME DEPOSITS (NCD &amp; TCD)</b>	5 YEARS	30%	NA	2 YEAR	20%	A1/P1/F1	<b>17.19%</b>
<b>INT'L BANK FOR RECONSTRUCTION AND DEVELOPMENT, INT'L FINANCE CORPORATION, AND INTER-AMERICAN DEVELOPMENT BANK</b>	NA	NA	NA	5 YEARS	20%	AA/Aa/AA	<b>2.86%</b>
<b>REPURCHASE AGREEMENTS (REPO)</b>	1 YEARS	NO LIMIT	NA	45 DAYS	40% max, 25% in term repo over 7 days	NA	<b>0.0%</b>
<b>REVERSE REPOS</b>	92 DAYS	20%	NA	60 DAYS	10%	NA	<b>0.00%</b>
<b>MEDIUM TERM NOTES (MTNO) CORPORATE NOTES</b>	5 YEARS	30%	A	4 YEARS	20%	A/A2/A	<b>0.23%</b>
<b>CALTRUST SHORT TERM FUND</b>	NA	NA	NA	DAILY LIQUIDITY	1.00%	NA	<b>0.63%</b>
<b>MONEY MARKET MUTUAL FUNDS (MMF)</b>	60 DAYS <sup>(1)</sup>	20%	AAA/Aaa <sup>(2)</sup>	DAILY LIQUIDITY	20%	AAA by 2 Of 3 RATINGS AGC.	<b>4.08%</b>
<b>LOCAL AGENCY INVESTMENT FUND (LAIF)</b>	NA	NA	NA	DAILY LIQUIDITY	Max \$50 million	NA	<b>0.00%</b>
<b>CASH/DEPOSIT ACCOUNT</b>	NA	NA	NA	NA	NA	NA	<b>0.67%</b>

## Agency

## AGCY BOND

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3130AVAJ1	FEDERAL HOME LOAN BANKS	5.337	99.9952	03/06/2024	50,000,000.00	49,997,600.00	49,999,426.23	(1,826.23)
3130AWEH9	FEDERAL HOME LOAN BANKS	5.312	99.9943	03/08/2024	10,000,000.00	9,999,430.00	10,000,000.00	(570.00)
3133ENRR3	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.764	99.8602	03/14/2024	20,000,000.00	19,972,040.00	19,999,032.56	(26,992.56)
3133EMTW2	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.307	99.7564	03/18/2024	25,000,000.00	24,939,100.00	24,999,916.79	(60,816.79)
3130AKKF2	FEDERAL HOME LOAN BANKS	0.279	99.6194	03/28/2024	15,000,000.00	14,942,910.00	14,999,897.28	(56,987.28)
3130AKKF2	FEDERAL HOME LOAN BANKS	0.270	99.6194	03/28/2024	10,000,000.00	9,961,940.00	10,000,000.00	(38,060.00)
3130AKKF2	FEDERAL HOME LOAN BANKS	0.270	99.6194	03/28/2024	15,000,000.00	14,942,910.00	15,000,000.00	(57,090.00)
3136G43W1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.320	99.6145	03/28/2024	10,000,000.00	9,961,450.00	10,000,000.00	(38,550.00)
3130ARF55	FEDERAL HOME LOAN BANKS	2.000	99.7371	03/28/2024	10,000,000.00	9,973,710.00	10,000,000.00	(26,290.00)
3130AVFY3	FEDERAL HOME LOAN BANKS	5.150	99.9669	03/28/2024	50,000,000.00	49,983,450.00	50,000,000.00	(16,550.00)
3130AVBR2	FEDERAL HOME LOAN BANKS	5.514	100.0011	04/01/2024	16,808,510.64	16,808,695.53	16,808,510.64	184.89
3133EMVD1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.330	99.5154	04/05/2024	10,000,000.00	9,951,540.00	10,000,000.00	(48,460.00)
3130ALTJ3	FEDERAL HOME LOAN BANKS	0.375	99.4828	04/08/2024	10,000,000.00	9,948,280.00	10,000,000.00	(51,720.00)
3130AVKY7	FEDERAL HOME LOAN BANKS	5.000	99.9425	04/10/2024	15,000,000.00	14,991,375.00	15,000,000.00	(8,625.00)
3135GAGD7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.100	99.9520	04/11/2024	15,000,000.00	14,992,800.00	15,000,000.00	(7,200.00)
3133ENUS7	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.721	99.6222	04/18/2024	10,520,000.00	10,480,255.44	10,518,111.65	(37,856.21)
3133ENUS7	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.580	99.6222	04/18/2024	10,000,000.00	9,962,220.00	10,000,000.00	(37,780.00)
3135GAGQ8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.050	99.9368	04/19/2024	15,000,000.00	14,990,520.00	15,000,000.00	(9,480.00)
3130AVPN6	FEDERAL HOME LOAN BANKS	5.120	99.9435	04/26/2024	10,000,000.00	9,994,350.00	10,000,000.00	(5,650.00)
3134GVAL0	FEDERAL HOME LOAN MORTGAGE CORP	0.500	99.2164	04/29/2024	15,000,000.00	14,882,460.00	15,000,000.00	(117,540.00)
3130AWBC3	FEDERAL HOME LOAN BANKS	5.210	99.9682	05/01/2024	50,000,000.00	49,984,100.00	50,000,000.00	(15,900.00)
3135GA2P5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.356	99.1496	05/03/2024	3,500,000.00	3,470,236.00	3,499,965.27	(29,729.27)
3130AVKR2	FEDERAL HOME LOAN BANKS	5.174	99.9464	05/03/2024	15,000,000.00	14,991,960.00	15,000,000.00	(8,040.00)
3130AW3N8	FEDERAL HOME LOAN BANKS	4.751	99.8790	05/08/2024	15,000,000.00	14,981,850.00	15,000,000.00	(18,150.00)
3130AVM74	FEDERAL HOME LOAN BANKS	4.383	99.7934	05/15/2024	15,000,000.00	14,969,010.00	15,000,000.00	(30,990.00)
3130AVM90	FEDERAL HOME LOAN BANKS	4.388	99.7774	05/15/2024	15,000,000.00	14,966,610.00	14,997,475.06	(30,865.06)
3130AVZU9	FEDERAL HOME LOAN BANKS	4.750	99.8675	05/15/2024	8,000,000.00	7,989,400.00	8,000,000.00	(10,600.00)
3135GA3C3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.350	98.9619	05/17/2024	10,000,000.00	9,896,190.00	10,000,000.00	(103,810.00)
3135GA3C3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.350	98.9619	05/17/2024	10,000,000.00	9,896,190.00	10,000,000.00	(103,810.00)
3130AVKU5	FEDERAL HOME LOAN BANKS	5.104	99.9248	05/17/2024	15,000,000.00	14,988,720.00	15,000,000.00	(11,280.00)
3130AVR46	FEDERAL HOME LOAN BANKS	5.304	99.9608	05/17/2024	25,000,000.00	24,990,200.00	25,000,000.00	(9,800.00)
3130AVLK6	FEDERAL HOME LOAN BANKS	5.054	99.9129	05/21/2024	50,000,000.00	49,956,450.00	50,000,000.00	(43,550.00)
3134GXCF9	FEDERAL HOME LOAN MORTGAGE CORP	0.400	98.8787	05/24/2024	10,000,000.00	9,887,870.00	10,000,000.00	(112,130.00)
3134GXCF9	FEDERAL HOME LOAN MORTGAGE CORP	0.400	98.8787	05/24/2024	10,000,000.00	9,887,870.00	10,000,000.00	(112,130.00)
3134GVYX0	FEDERAL HOME LOAN MORTGAGE CORP	0.500	98.7913	06/03/2024	10,000,000.00	9,879,130.00	10,000,000.00	(120,870.00)
3130AX3W6	FEDERAL HOME LOAN BANKS	5.462	100.0314	06/14/2024	15,000,000.00	15,004,710.00	15,000,000.00	4,710.00
3133ENYX2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.439	99.4020	06/17/2024	10,000,000.00	9,940,200.00	9,994,636.94	(54,436.94)
3134GXV50	FEDERAL HOME LOAN MORTGAGE CORP	2.900	99.2443	06/21/2024	10,000,000.00	9,924,430.00	10,000,000.00	(75,570.00)
3130AWDA5	FEDERAL HOME LOAN BANKS	5.450	99.9846	06/21/2024	1,666,666.67	1,666,410.00	1,666,666.67	(256.67)
3134GWR32	FEDERAL HOME LOAN MORTGAGE CORP	0.410	98.4622	06/24/2024	10,000,000.00	9,846,220.00	10,000,000.00	(153,780.00)
3130AKLB0	FEDERAL HOME LOAN BANKS	0.260	98.3611	06/28/2024	10,000,000.00	9,836,110.00	10,000,000.00	(163,890.00)
3130AKLB0	FEDERAL HOME LOAN BANKS	0.260	98.3611	06/28/2024	15,000,000.00	14,754,165.00	15,000,000.00	(245,835.00)
3130AQ6U2	FEDERAL HOME LOAN BANKS	1.000	98.5953	06/28/2024	25,000,000.00	24,648,825.00	25,000,000.00	(351,175.00)
3134GV3A4	FEDERAL HOME LOAN MORTGAGE CORP	0.500	98.4226	07/01/2024	5,000,000.00	4,921,130.00	5,000,000.00	(78,870.00)
313384ZE2	FEDERAL HOME LOAN BANKS	5.464	98.1093	07/10/2024	10,000,000.00	9,810,930.00	9,812,415.28	(1,485.28)
313384ZE2	FEDERAL HOME LOAN BANKS	5.464	98.1093	07/10/2024	10,000,000.00	9,810,930.00	9,812,415.28	(1,485.28)
3134GV5R5	FEDERAL HOME LOAN MORTGAGE CORP	0.570	98.2435	07/15/2024	5,000,000.00	4,912,175.00	5,000,000.00	(87,825.00)
3134GYFM9	FEDERAL HOME LOAN MORTGAGE CORP	5.050	99.8217	08/01/2024	15,000,000.00	14,973,255.00	15,000,000.00	(26,745.00)
3136G4J38	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.410	97.8181	08/12/2024	15,000,000.00	14,672,715.00	15,000,000.00	(327,285.00)
3130AXCK2	FEDERAL HOME LOAN BANKS	5.507	100.0888	08/12/2024	50,000,000.00	50,044,400.00	50,000,000.00	44,400.00
3133EL40	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.882	97.7541	08/19/2024	10,000,000.00	9,775,410.00	9,891,606.12	(116,196.12)
3136G4P31	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.450	97.7450	08/19/2024	3,701,000.00	3,617,542.45	3,701,000.00	(83,457.55)
3135GA4R9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.420	97.7388	08/23/2024	15,000,000.00	14,660,820.00	15,000,000.00	(339,180.00)
3133EL5S9	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.905	97.5744	09/03/2024	10,000,000.00	9,757,440.00	9,881,691.10	(124,251.10)
3130AYEE2	FEDERAL HOME LOAN BANKS	5.082	99.9082	09/09/2024	10,000,000.00	9,990,820.00	9,996,380.33	(5,560.33)
3133EKQA7	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.693	98.4132	09/10/2024	2,064,000.00	2,031,248.45	2,068,085.66	(36,837.21)
3134GWN85	FEDERAL HOME LOAN MORTGAGE CORP	0.450	97.4721	09/10/2024	10,000,000.00	9,747,210.00	10,000,000.00	(252,790.00)
3134GWL79	FEDERAL HOME LOAN MORTGAGE CORP	0.400	97.4466	09/10/2024	10,000,000.00	9,744,660.00	10,000,000.00	(255,340.00)
3134GWL79	FEDERAL HOME LOAN MORTGAGE CORP	0.400	97.4466	09/10/2024	10,000,000.00	9,744,660.00	10,000,000.00	(255,340.00)
3134GWN44	FEDERAL HOME LOAN MORTGAGE CORP	0.450	97.4604	09/11/2024	10,000,000.00	9,746,040.00	10,000,000.00	(253,960.00)
3130AVTD6	FEDERAL HOME LOAN BANKS	5.479	99.8389	09/13/2024	46,405,000.00	46,330,241.55	46,259,024.77	(71,216.78)
3136G43H4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.400	97.4831	09/16/2024	10,000,000.00	9,748,310.00	10,000,000.00	(251,690.00)
3133EKP75	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.671	98.1059	09/17/2024	6,128,000.00	6,011,929.55	6,125,697.89	(113,768.34)
3130AXE38	FEDERAL HOME LOAN BANKS	5.533	100.1792	09/20/2024	35,000,000.00	35,062,720.00	34,993,961.76	68,758.24
3134GXVM3	FEDERAL HOME LOAN MORTGAGE CORP	3.001	98.7132	09/23/2024	15,000,000.00	14,806,980.00	15,000,000.00	(193,020.00)
3130ANX88	FEDERAL HOME LOAN BANKS	0.500	97.3049	09/27/2024	10,000,000.00	9,730,490.00	10,000,000.00	(269,510.00)
3130ALT77	FEDERAL HOME LOAN BANKS	0.510	97.2756	09/30/2024	25,000,000.00	24,318,900.00	25,000,000.00	(681,100.00)
3130APBH7	FEDERAL HOME LOAN BANKS	0.590	97.3094	09/30/2024	20,000,000.00	19,461,880.00	19,997,667.88	(535,787.88)
3133EYPB5	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.362	100.2000	10/10/2024	25,553,000.00	25,604,106.00	25,572,531.97	31,574.03
3130AXL71	FEDERAL HOME LOAN BANKS	5.451	100.2015	10/11/2024	55,000,000.00	55,110,825.00	55,016,100.00	94,725.00
3130AXL71	FEDERAL HOME LOAN BANKS	5.536	100.2015	10/11/2024	75,000,000.00	75,151,125.00	75,070,601.23	80,523.77
3133EPPZ3	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.620	99.9613	10/23/2024	10,000,000.00	9,996,130.00	10,000,000.00	(3,870.00)
3130ARMT5	FEDERAL HOME LOAN BANKS	2.838	98.4338	10/25/2024	10,000,000.00	9,843,380.00	9,997,651.32	(154,271.32)
3130AXZM3	FEDERAL HOME LOAN BANKS	5.131	99.9927	11/01/2024	50,000,000.00	49,996,350.00	50,000,000.00	(3,650.00)
3135G06E8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.420	96.6462	11/18/2024	10,000,000.00	9,664,620.00	10,000,000.00	(335,380.00)
3130AXV70	FEDERAL HOME LOAN BANKS	5.271	100.0883	11/20/2024	5,000,000.00	5,004,415.00	4,999,274.73	5,140.27
3130ALF25	FEDERAL HOME LOAN BANKS	0.400	96.5393	11/26/2024	5,000,000.00	4,826,965.00	5,000,000.00	(173,035.00)
3130AXYT9	FEDERAL HOME LOAN BANKS	5.300	99.9079	12/06/2024	9,410,000.00	9,401,333.39	9,410,000.00	(8,666.61)
3130AK3T1	FEDERAL HOME LOAN BANKS	0.500	96.4412	12/09/2024	10,000,000.00	9,644,120.00	10,000,000.00	(355,880.00)
3133ENGN4	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.970	96.7915	12/09/2024	10,000,000.00	9,679,150.00	10,000,000.00	(320,850.00)
3135GAKL4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.320	99.9030	12/10/2024	10,000,000.00	9,990,300.00	10,000,000.00	(9,700.00)
3135GAKL4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.320	99.9030	12/10/2024	50,000,000.00	49,951,500.00	50,000,000.00	(48,500.00)
3130ANR88	FEDERAL HOME LOAN BANKS	0.553	96.3967	12/17/2024	10,000,000.00	9,639,670.00	9,999,754.84	(360,084.84)
3133EMLP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.339	96.1455	12/23/2024	10,000,000.00	9,614,550.00	9,998,468.92	(383,918.92)
3133EMLP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.320	96.1455	12/23/2024	5,000,000.00	4,807,275.00	5,000,000.00	(192,725.00)
3133EMLP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.320	96.1455	12/23/2024	15,000,000.00	14,421,825.00	15,000,000.00	(578,175.00)
3133ENKS8	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.202	96.7575	01/06/2025	5,000,000.00	4,837,875.00	4,996,793.08	(158,918.08)
3135G0X24	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1.098	97.1573	01/07/2025	10,000,000.00	9,715,730.00	10,044,023.74	(328,293.74)
3130AY3H7	FEDERAL HOME LOAN BANKS	5.454	99.9135	01/08/2025	4,955,000.00	4,950,713.93	4,955,000.00	(4,286.08)
3135GALA7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.300	99.8423	01/08/2025	10,000,000.00			

3134GWET9	FEDERAL HOME LOAN MORTGAGE CORP	0.510	95.9788	01/29/2025	15,000,000.00	14,396,820.00	15,000,000.00	(603,180.00)
3130AYWB8	FEDERAL HOME LOAN BANKS	5.250	99.7440	02/07/2025	10,000,000.00	9,974,400.00	10,000,000.00	(25,600.00)
3130AYWS1	FEDERAL HOME LOAN BANKS	5.020	99.7338	02/13/2025	25,000,000.00	24,933,450.00	25,000,000.00	(66,550.00)
3133ENPY0	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.764	96.8891	02/25/2025	5,000,000.00	4,999,341.24	5,000,000.00	(154,886.24)
3133EMSC7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.480	95.5620	03/03/2025	5,000,000.00	4,778,100.00	5,000,000.00	(221,900.00)
3133EMSC7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.512	95.5620	03/03/2025	10,000,000.00	9,556,200.00	10,000,000.00	(440,657.68)
3130AR4V0	FEDERAL HOME LOAN BANKS	2.150	97.1670	03/14/2025	5,000,000.00	4,858,350.00	5,000,000.00	(141,650.00)
3130AR4G3	FEDERAL HOME LOAN BANKS	4.264	97.2734	03/14/2025	3,500,000.00	3,404,569.00	3,430,517.71	(25,948.71)
3130ALLP7	FEDERAL HOME LOAN BANKS	0.688	95.6297	03/17/2025	15,000,000.00	14,344,455.00	14,994,095.78	(649,640.78)
3130ALLP7	FEDERAL HOME LOAN BANKS	0.701	95.6297	03/17/2025	25,000,000.00	23,907,425.00	24,986,751.86	(1,079,326.86)
3130ALN34	FEDERAL HOME LOAN BANKS	0.700	95.6039	03/24/2025	10,000,000.00	9,560,390.00	10,000,000.00	(439,610.00)
3134GWT22	FEDERAL HOME LOAN MORTGAGE CORP	0.475	95.3740	03/24/2025	15,000,000.00	14,306,100.00	15,000,000.00	(693,900.00)
3130ALNK6	FEDERAL HOME LOAN BANKS	0.625	95.5078	03/25/2025	10,000,000.00	9,550,780.00	10,000,000.00	(449,220.00)
3130ALKF0	FEDERAL HOME LOAN BANKS	0.625	95.5078	03/25/2025	10,000,000.00	9,550,780.00	10,000,000.00	(449,220.00)
3130ALKF0	FEDERAL HOME LOAN BANKS	0.625	95.5078	03/25/2025	10,000,000.00	9,550,780.00	10,000,000.00	(449,220.00)
3130AR7D7	FEDERAL HOME LOAN BANKS	2.050	96.9854	03/25/2025	5,000,000.00	4,849,270.00	5,000,000.00	(150,730.00)
3134GW2P6	FEDERAL HOME LOAN MORTGAGE CORP	0.500	95.3496	03/28/2025	10,000,000.00	9,534,960.00	10,000,000.00	(465,040.00)
3133EMUP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.710	95.5166	04/01/2025	10,000,000.00	9,551,660.00	10,000,000.00	(448,340.00)
3133EMUP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.710	95.5166	04/01/2025	10,000,000.00	9,551,660.00	10,000,000.00	(448,340.00)
3133EPT39	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.217	99.8176	04/03/2025	20,000,000.00	19,963,520.00	20,000,000.00	(36,480.00)
3130ALWL4	FEDERAL HOME LOAN BANKS	0.720	95.4506	04/08/2025	15,000,000.00	14,317,590.00	15,000,000.00	(682,410.00)
3130ALDX9	FEDERAL HOME LOAN BANKS	0.500	94.7124	05/23/2025	14,750,000.00	13,970,079.00	14,750,000.00	(779,921.00)
3134GVRV2	FEDERAL HOME LOAN MORTGAGE CORP	0.750	94.9667	05/27/2025	10,000,000.00	9,496,670.00	10,000,000.00	(503,330.00)
3134GVWM6	FEDERAL HOME LOAN MORTGAGE CORP	0.730	94.9336	05/28/2025	5,000,000.00	4,746,680.00	5,000,000.00	(253,320.00)
3134GVWM6	FEDERAL HOME LOAN MORTGAGE CORP	0.730	94.9336	05/28/2025	10,000,000.00	9,493,360.00	10,000,000.00	(506,640.00)
3134GV31	FEDERAL HOME LOAN MORTGAGE CORP	0.760	94.9573	05/28/2025	15,000,000.00	14,243,595.00	14,998,131.93	(754,536.93)
3130ARSC6	FEDERAL HOME LOAN BANKS	2.900	97.5025	05/29/2025	10,000,000.00	9,750,250.00	10,000,000.00	(249,750.00)
3134GVE95	FEDERAL HOME LOAN MORTGAGE CORP	0.650	94.8126	06/09/2025	15,000,000.00	14,221,890.00	15,000,000.00	(778,110.00)
3133ELH80	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.680	94.7498	06/10/2025	5,025,000.00	4,761,177.45	5,025,000.00	(263,822.55)
3134GWP91	FEDERAL HOME LOAN MORTGAGE CORP	0.500	94.4727	06/16/2025	5,000,000.00	4,723,635.00	5,000,000.00	(276,365.00)
3130ALH20	FEDERAL HOME LOAN BANKS	0.530	94.4903	06/18/2025	10,000,000.00	9,449,030.00	10,000,000.00	(550,970.00)
3135GAZ4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.500	94.3929	06/24/2025	10,000,000.00	9,439,290.00	10,000,000.00	(560,710.00)
3134GXYP9	FEDERAL HOME LOAN MORTGAGE CORP	3.560	98.0899	06/27/2025	10,000,000.00	9,808,990.00	10,000,000.00	(191,010.00)
3136G4XK4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.650	94.5365	06/30/2025	5,000,000.00	4,726,825.00	5,000,000.00	(273,175.00)
3130ALU93	FEDERAL HOME LOAN BANKS	0.750	94.6648	06/30/2025	10,000,000.00	9,466,480.00	10,000,000.00	(533,520.00)
3136G4XZ1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.740	94.6508	06/30/2025	5,000,000.00	4,732,540.00	5,000,000.00	(267,460.00)
3136G4XR9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.740	94.5865	07/07/2025	14,900,000.00	14,093,388.50	14,900,000.00	(806,611.50)
3136G4YU1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.730	94.5002	07/15/2025	15,000,000.00	14,175,030.00	15,000,000.00	(824,970.00)
3136G4C27	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	94.3315	07/29/2025	15,000,000.00	14,149,725.00	15,000,000.00	(850,275.00)
3136G4D75	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	94.1970	07/29/2025	10,000,000.00	9,419,700.00	10,000,000.00	(580,300.00)
3136G4F32	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	94.1970	07/29/2025	10,000,000.00	9,419,700.00	10,000,000.00	(580,300.00)
3136G4B77	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	94.2610	08/04/2025	15,000,000.00	14,139,150.00	15,000,000.00	(860,850.00)
3136G4B77	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	94.2610	08/04/2025	10,000,000.00	9,426,100.00	10,000,000.00	(573,900.00)
3133EPKA2	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.019	98.8597	08/18/2025	10,000,000.00	9,885,970.00	9,997,724.79	(111,754.79)
3136G4H63	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.550	93.9129	08/19/2025	15,000,000.00	14,086,935.00	15,000,000.00	(913,065.00)
3134GWLW4	FEDERAL HOME LOAN MORTGAGE CORP	0.625	94.0230	08/19/2025	10,000,000.00	9,402,300.00	10,000,000.00	(597,700.00)
3130ALFN9	FEDERAL HOME LOAN BANKS	0.550	93.8416	08/25/2025	5,000,000.00	4,692,080.00	5,000,000.00	(307,920.00)
3136G4X40	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	93.9027	08/26/2025	10,000,000.00	9,390,270.00	10,000,000.00	(609,730.00)
3136G42F9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.625	93.9286	08/27/2025	5,000,000.00	4,696,430.00	5,000,000.00	(303,570.00)
3136G4Q97	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.630	93.9640	08/27/2025	8,650,000.00	8,127,886.00	8,650,000.00	(522,114.00)
3134GX547	FEDERAL HOME LOAN MORTGAGE CORP	5.539	98.7383	08/28/2025	25,489,000.00	25,167,405.29	25,081,699.50	(87,305.79)
3134GWL38	FEDERAL HOME LOAN MORTGAGE CORP	0.540	93.6107	09/15/2025	10,000,000.00	9,361,070.00	10,000,000.00	(638,930.00)
3134GWL38	FEDERAL HOME LOAN MORTGAGE CORP	0.540	93.6107	09/15/2025	15,000,000.00	14,041,605.00	15,000,000.00	(958,395.00)
3137EAEX3	FEDERAL HOME LOAN MORTGAGE CORP	0.497	93.4415	09/23/2025	10,000,000.00	9,344,150.00	9,981,156.95	(637,006.95)
3134GWTG1	FEDERAL HOME LOAN MORTGAGE CORP	0.600	93.5428	09/30/2025	5,000,000.00	4,677,140.00	5,000,000.00	(322,860.00)
3135G06A6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.580	93.2936	10/20/2025	10,000,000.00	9,329,360.00	10,000,000.00	(670,640.00)
3135G06A6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.587	93.2936	10/20/2025	10,000,000.00	9,329,360.00	9,998,842.91	(669,482.91)
3134GWZV1	FEDERAL HOME LOAN MORTGAGE CORP	1.238	93.3836	10/22/2025	15,000,000.00	14,007,540.00	14,858,878.09	(851,338.09)
3136G45C3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.540	93.1644	10/27/2025	10,000,000.00	9,316,440.00	10,000,000.00	(683,560.00)
3134GW3X2	FEDERAL HOME LOAN MORTGAGE CORP	0.625	93.2977	10/27/2025	10,000,000.00	9,329,770.00	10,000,000.00	(670,230.00)
3134GW3Z7	FEDERAL HOME LOAN MORTGAGE CORP	0.600	93.2341	10/28/2025	10,000,000.00	9,323,410.00	10,000,000.00	(676,590.00)
3134GW3Y0	FEDERAL HOME LOAN MORTGAGE CORP	0.550	93.1556	10/28/2025	10,000,000.00	9,315,560.00	10,000,000.00	(684,440.00)
3136G46S7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	93.1713	10/28/2025	5,000,000.00	4,658,565.00	5,000,000.00	(341,435.00)
3135G06C2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	93.2247	10/29/2025	10,000,000.00	9,322,470.00	10,000,000.00	(677,530.00)
3135G06C2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.604	93.2247	10/29/2025	10,000,000.00	9,322,470.00	9,999,334.74	(676,864.74)
3136G46N8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	93.2247	10/29/2025	5,000,000.00	4,661,235.00	5,000,000.00	(338,765.00)
3135GA2N0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.550	93.0870	11/04/2025	10,000,000.00	9,308,700.00	10,000,000.00	(691,300.00)
3135G06G3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.573	93.1934	11/07/2025	14,000,000.00	13,047,076.00	13,983,034.95	(935,958.95)
3134GXB55	FEDERAL HOME LOAN MORTGAGE CORP	0.600	93.0907	11/12/2025	5,000,000.00	4,654,535.00	5,000,000.00	(345,465.00)
3134GXB55	FEDERAL HOME LOAN MORTGAGE CORP	0.600	93.0907	11/12/2025	5,000,000.00	4,654,535.00	5,000,000.00	(345,465.00)
3133EPC37	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.764	100.1061	11/13/2025	8,000,000.00	8,008,488.00	8,014,069.59	(5,581.59)
3133EPC37	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.764	100.1061	11/13/2025	16,710,000.00	16,727,729.31	16,739,300.39	(11,571.08)
3135GA2Z3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	92.9787	11/17/2025	10,000,000.00	9,297,870.00	10,000,000.00	(702,130.00)
3135GA2Z3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	92.9787	11/17/2025	5,000,000.00	4,648,935.00	5,000,000.00	(351,065.00)
3135GA2Z3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	92.9787	11/17/2025	5,000,000.00	4,648,935.00	5,000,000.00	(351,065.00)
3135GA4P3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.650	93.1150	11/18/2025	20,000,000.00	18,623,000.00	20,000,000.00	(1,377,000.00)
3135GA3Z2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	92.9679	11/25/2025	15,000,000.00	13,945,185.00	15,000,000.00	(1,054,815.00)
3133EMLR1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.506	92.6012	12/23/2025	12,430,000.00	11,510,329.16	12,428,645.30	(918,316.14)
3134GXHL1	FEDERAL HOME LOAN MORTGAGE CORP	0.700	92.8804	12/30/2025	10,000,000.00	9,288,040.00	10,000,000.00	(711,960.00)
3134H1NW9	FEDERAL HOME LOAN MORTGAGE CORP	4.900	99.5096	01/06/2026	10,000,000.00	9,950,960.00	10,000,000.00	(49,040.00)
3130AYPS9	FEDERAL HOME LOAN BANKS	4.800	99.3905	01/30/2026	10,000,000.00	9,939,050.00	10,000,000.00	(60,950.00)
3130AL2G8	FEDERAL HOME LOAN BANKS	0.615	92.2107	02/18/2026	5,000,000.00	4,610,535.00	4,998,522.54	(387,987.54)
3130ALBX1	FEDERAL HOME LOAN BANKS	0.580	92.1276	02/23/2026	10,000,000.00	9,212,760.00	10,000,000.00	(787,240.00)
3130ALCV4	FEDERAL HOME LOAN BANKS	2.112	92.4351	02/24/2026	25,000,000.00	23,108,775.00	24,355,848.03	(1,247,073.03)
3130AL6K5	FEDERAL HOME LOAN BANKS	0.580	92.1092	02/25/2026	6,000,000.00	5,526,552.00	6,000,000.00	(473,448.00)
3130ALEM2	FEDERAL HOME LOAN BANKS	0.790	92.5010	02/25/2026	10,000,000.00	9,250,100.00	10,000,000.00	(749,900.00)
3130ALEM2	FEDERAL HOME LOAN BANKS	0.790	92.5010	02/25/2026	15,000,000.00	13,875,150.00	15,000,000.00	(1,124,850.00)
3130ALGR9	FEDERAL HOME LOAN BANKS	0.850	92.6045	02/26/2026	10,000,000.00	9,260,450.00	10,000,000.00	(739,550.00)
3130ALEY6	FEDERAL HOME LOAN BANKS	3.157	92.4823	03/04/2026	16,160,000.00	14,945,139.68	15,442,123.47	(496,983.79)
3130ALHH0	FEDERAL HOME LOAN BANKS	3.040	92.7766	03/05/2026	10,500,000.00	9,741,543.00	10,088,814.65	(34



3130ALFW9	FEDERAL HOME LOAN BANKS	0.790	92.3464	03/18/2026	15,000,000.00	13,851,960.00	15,000,000.00	(1,148,040.00)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	92.7110	03/23/2026	9,750,000.00	9,039,322.50	9,750,000.00	(710,677.50)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	92.7110	03/23/2026	9,750,000.00	9,039,322.50	9,750,000.00	(710,677.50)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	92.7110	03/23/2026	19,500,000.00	18,078,645.00	19,500,000.00	(1,421,355.00)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.016	92.7110	03/23/2026	8,921,250.00	8,270,980.09	8,918,334.83	(647,354.74)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	92.7110	03/23/2026	14,625,000.00	13,558,983.75	14,625,000.00	(1,066,016.25)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	92.7110	03/23/2026	14,625,000.00	13,558,983.75	14,625,000.00	(1,066,016.25)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	92.7110	03/23/2026	19,500,000.00	18,078,645.00	19,500,000.00	(1,421,355.00)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	92.7110	03/23/2026	9,750,000.00	9,039,322.50	9,750,000.00	(710,677.50)
3130ALGJ7	FEDERAL HOME LOAN BANKS	3.010	92.7110	03/23/2026	19,500,000.00	18,078,645.00	18,742,989.36	(664,344.36)
3130ALKL7	FEDERAL HOME LOAN BANKS	0.850	92.4210	03/25/2026	10,000,000.00	9,242,100.00	10,000,000.00	(757,900.00)
3133ENUL2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.110	96.6157	04/13/2026	10,000,000.00	9,661,570.00	10,000,000.00	(338,430.00)
3133EMZS4	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.900	92.0062	05/18/2026	5,000,000.00	4,600,310.00	5,000,000.00	(399,690.00)
3134GYRX2	FEDERAL HOME LOAN MORTGAGE CORP	5.563	99.8514	05/18/2026	15,000,000.00	14,977,710.00	14,942,450.14	35,259.86
3134GYRX2	FEDERAL HOME LOAN MORTGAGE CORP	5.640	99.8514	05/18/2026	25,000,000.00	24,962,850.00	24,864,947.47	97,902.53
3130AMJN3	FEDERAL HOME LOAN BANKS	1.030	92.1937	05/26/2026	5,000,000.00	4,609,685.00	5,000,000.00	(390,315.00)
3130AMKB7	FEDERAL HOME LOAN BANKS	1.050	92.2355	05/26/2026	15,000,000.00	13,835,325.00	15,000,000.00	(1,164,675.00)
3130AMME9	FEDERAL HOME LOAN BANKS	1.000	92.1310	05/26/2026	10,000,000.00	9,213,100.00	10,000,000.00	(786,900.00)
3130AMS52	FEDERAL HOME LOAN BANKS	1.000	92.0500	06/08/2026	15,000,000.00	13,807,500.00	15,000,000.00	(1,192,500.00)
3130AMM22	FEDERAL HOME LOAN BANKS	1.000	92.0124	06/10/2026	5,000,000.00	4,600,620.00	5,000,000.00	(399,380.00)
3130AMWT5	FEDERAL HOME LOAN BANKS	1.050	92.0212	06/26/2026	15,000,000.00	13,803,180.00	15,000,000.00	(1,196,820.00)
3130AMT69	FEDERAL HOME LOAN BANKS	1.070	92.0649	06/26/2026	10,000,000.00	9,206,490.00	10,000,000.00	(793,510.00)
3130ASDK2	FEDERAL HOME LOAN BANKS	3.250	97.0899	06/29/2026	5,250,000.00	5,097,219.75	5,250,000.00	(152,780.25)
3130ANB34	FEDERAL HOME LOAN BANKS	1.020	91.8794	07/06/2026	15,000,000.00	13,781,910.00	15,000,000.00	(1,218,090.00)
3133EMQ62	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.990	91.7368	07/13/2026	10,000,000.00	9,173,680.00	10,000,000.00	(826,320.00)
3133EMQ62	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.990	91.7368	07/13/2026	10,000,000.00	9,173,680.00	10,000,000.00	(826,320.00)
3130ANSK2	FEDERAL HOME LOAN BANKS	4.366	93.1530	07/20/2026	2,375,000.00	2,212,383.75	2,226,578.82	(14,195.07)
3130AN3R9	FEDERAL HOME LOAN BANKS	1.130	92.0200	07/20/2026	10,000,000.00	9,202,000.00	10,000,000.00	(798,000.00)
3133ENB66	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.174	96.8422	07/20/2026	10,000,000.00	9,684,220.00	9,994,634.50	(310,414.50)
3130ANBX7	FEDERAL HOME LOAN BANKS	1.000	91.6904	07/22/2026	15,000,000.00	13,753,560.00	15,000,000.00	(1,246,440.00)
3130ANAJ9	FEDERAL HOME LOAN BANKS	1.000	91.6520	07/27/2026	10,000,000.00	9,165,200.00	10,000,000.00	(834,800.00)
3130ANAJ9	FEDERAL HOME LOAN BANKS	1.000	91.6520	07/27/2026	15,000,000.00	13,747,800.00	15,000,000.00	(1,252,200.00)
3133ENC99	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.629	97.6606	07/27/2026	20,000,000.00	19,532,120.00	20,000,000.00	(467,880.00)
3133ENV72	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.638	99.8601	07/27/2026	5,000,000.00	4,993,005.00	4,985,120.82	7,884.18
3133ENV72	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.590	99.8601	07/27/2026	5,000,000.00	4,993,005.00	4,990,363.81	2,641.19
3133ENV72	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.477	99.8601	07/27/2026	5,000,000.00	4,993,005.00	5,002,735.27	(9,730.27)
3133END80	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.873	96.4576	08/03/2026	10,000,000.00	9,645,760.00	10,028,833.68	(383,073.68)
3130ANFD7	FEDERAL HOME LOAN BANKS	1.000	91.5809	08/05/2026	10,000,000.00	9,158,090.00	10,000,000.00	(841,910.00)
3133EPSW6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.583	99.9052	08/14/2026	15,000,000.00	14,985,780.00	14,971,795.62	13,984.38
3130ANE48	FEDERAL HOME LOAN BANKS	1.000	91.5112	08/17/2026	10,000,000.00	9,151,120.00	10,000,000.00	(848,880.00)
3130ANMH0	FEDERAL HOME LOAN BANKS	1.100	91.7183	08/20/2026	10,000,000.00	9,171,830.00	10,000,000.00	(828,170.00)
3130ANMH0	FEDERAL HOME LOAN BANKS	1.668	91.7183	08/20/2026	10,000,000.00	9,171,830.00	9,865,360.00	(693,530.00)
3130ANMH0	FEDERAL HOME LOAN BANKS	3.132	91.7183	08/20/2026	15,000,000.00	13,757,745.00	14,297,833.33	(540,088.33)
3133ENH45	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.137	96.7368	08/24/2026	5,000,000.00	4,836,840.00	4,998,635.42	(161,795.42)
3133ENH45	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.294	96.7368	08/24/2026	5,000,000.00	4,836,840.00	4,980,501.44	(143,661.44)
3130ANPF1	FEDERAL HOME LOAN BANKS	1.000	91.4729	08/25/2026	10,000,000.00	9,147,290.00	10,000,000.00	(852,710.00)
3130ANS5C	FEDERAL HOME LOAN BANKS	1.000	91.4654	08/26/2026	15,000,000.00	13,719,810.00	15,000,000.00	(1,280,190.00)
3130ANTS9	FEDERAL HOME LOAN BANKS	1.000	91.4654	08/26/2026	15,000,000.00	13,719,810.00	15,000,000.00	(1,280,190.00)
3130ATFH5	FEDERAL HOME LOAN BANKS	3.941	98.1781	09/11/2026	5,000,000.00	4,908,905.00	4,977,863.35	(68,958.35)
3130ATHV2	FEDERAL HOME LOAN BANKS	4.312	99.3597	09/11/2026	1,000,000.00	993,597.00	998,579.45	(4,982.45)
3133EPWS0	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.200	100.2953	09/25/2026	25,000,000.00	25,073,825.00	25,000,000.00	73,825.00
3130AP5M3	FEDERAL HOME LOAN BANKS	1.040	91.3108	09/28/2026	15,000,000.00	13,696,620.00	15,000,000.00	(1,303,380.00)
3130APAD7	FEDERAL HOME LOAN BANKS	1.035	91.3356	09/28/2026	15,000,000.00	13,700,340.00	15,000,000.00	(1,299,660.00)
3130ANYN4	FEDERAL HOME LOAN BANKS	1.000	91.2005	09/30/2026	10,000,000.00	9,120,050.00	10,000,000.00	(879,950.00)
3133ENT67	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.318	98.9937	10/19/2026	5,000,000.00	4,949,685.00	4,991,835.18	(42,150.18)
3133ENT67	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.318	98.9937	10/19/2026	5,000,000.00	4,949,685.00	4,991,835.18	(42,150.18)
3133ENBK5	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.249	91.3693	10/20/2026	10,000,000.00	9,136,930.00	9,972,067.68	(835,137.68)
3133ENBK5	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.340	91.3693	10/20/2026	10,000,000.00	9,136,930.00	9,949,090.15	(812,160.15)
3133EN7A2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.827	97.5561	10/26/2026	4,300,000.00	4,194,912.30	4,278,846.92	(83,934.62)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.046	90.4837	10/27/2026	20,000,000.00	18,096,740.00	18,893,114.36	(796,374.36)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.092	90.4837	10/27/2026	20,000,000.00	18,096,740.00	18,866,783.68	(770,043.68)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.488	90.4837	10/27/2026	5,000,000.00	4,524,185.00	4,670,499.34	(146,314.34)
3134GW6C5	FEDERAL HOME LOAN MORTGAGE CORP	3.122	90.4759	10/28/2026	15,000,000.00	13,571,385.00	14,142,073.94	(570,688.94)
3130ARUF6	FEDERAL HOME LOAN BANKS	3.125	96.5181	10/29/2026	10,000,000.00	9,651,810.00	10,000,000.00	(348,190.00)
3133ENEM8	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.430	91.8505	11/23/2026	10,000,000.00	9,185,050.00	10,000,000.00	(814,950.00)
3130APWW1	FEDERAL HOME LOAN BANKS	1.503	92.0220	11/24/2026	20,000,000.00	18,404,400.00	19,998,354.04	(1,593,954.04)
3130ATVE4	FEDERAL HOME LOAN BANKS	3.986	99.9929	12/11/2026	5,000,000.00	4,999,645.00	5,065,137.71	(65,492.71)
3133EN4G2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.923	98.5413	12/15/2026	25,000,000.00	24,635,325.00	25,010,636.38	(375,311.38)
3130AQF65	FEDERAL HOME LOAN BANKS	1.306	91.5207	12/21/2026	10,000,000.00	9,152,070.00	9,984,830.00	(832,760.00)
3130AQAY9	FEDERAL HOME LOAN BANKS	1.500	91.7962	12/30/2026	25,000,000.00	22,949,050.00	25,000,000.00	(2,050,950.00)
3133ENKG4	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.908	91.7592	01/11/2027	10,000,000.00	9,175,920.00	9,880,739.71	(704,819.71)
3130AYPN0	FEDERAL HOME LOAN BANKS	4.207	98.9445	01/15/2027	20,000,000.00	19,788,900.00	19,956,330.87	(167,430.87)
3133ENLZ1	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.860	92.4683	01/26/2027	10,000,000.00	9,246,830.00	9,977,875.41	(731,045.41)
3130AQH55	FEDERAL HOME LOAN BANKS	1.984	92.2568	01/28/2027	10,000,000.00	9,225,680.00	9,921,553.07	(695,873.07)
3130AQH55	FEDERAL HOME LOAN BANKS	2.086	92.2568	01/28/2027	20,000,000.00	18,451,360.00	19,787,281.82	(1,335,921.82)
3130AQKM4	FEDERAL HOME LOAN BANKS	1.750	92.3854	01/28/2027	11,250,000.00	10,393,357.50	11,250,000.00	(856,642.50)
3134HIQV8	FEDERAL HOME LOAN MORTGAGE CORP	5.000	99.7814	01/28/2027	20,000,000.00	19,956,280.00	20,000,000.00	(43,720.00)
3130AKYH3	FEDERAL HOME LOAN BANKS	1.746	89.8262	02/10/2027	10,000,000.00	8,982,620.00	9,742,652.97	(760,032.97)
3135GANR8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.295	99.7919	02/12/2027	10,000,000.00	9,979,190.00	9,985,232.88	(6,042.88)
3130AL2X1	FEDERAL HOME LOAN BANKS	3.001	89.8273	02/17/2027	10,000,000.00	8,982,730.00	9,410,324.96	(427,594.96)
3130ALED2	FEDERAL HOME LOAN BANKS	2.050	90.2146	02/24/2027	15,000,000.00	13,532,190.00	14,564,180.46	(1,031,990.46)
3130ALED2	FEDERAL HOME LOAN BANKS	3.001	90.2146	02/24/2027	20,000,000.00	18,042,920.00	18,904,129.26	(861,209.26)
3130AQRQ8	FEDERAL HOME LOAN BANKS	2.000	92.8864	02/25/2027	10,000,000.00	9,288,640.00	10,000,000.00	(711,360.00)
3130AQRH8	FEDERAL HOME LOAN BANKS	2.000	92.8864	02/25/2027	5,000,000.00	4,644,320.00	5,000,000.00	(355,680.00)
3130AQRH8	FEDERAL HOME LOAN BANKS	2.000	92.8864	02/25/2027	5,000,000.00	4,644,320.00	5,000,000.00	(355,680.00)
3135GAPM7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.520	99.8492	02/26/2027	10,000,000.00	9,984,920.00	10,000,000.00	(15,080.00)
3130AR6U0	FEDERAL HOME LOAN BANKS	2.500	94.0804	03/22/2027	5,000,000.00	4,704,020.00	5,000,000.00	(295,980.00)
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	95.1883	03/25/2027	10,000,000.00	9,518,830.00	10,000,000.00	(481,170.00)
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	95.1883	03/25/2027	10,000,000.00	9,518,830.00	10,000,000.00	(481,170.00)
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	95.1883	03/25/2027	10,000,000.00	9,518,830.00	10,000,000.00	(481,170.00)
3133ENV99	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.913	95.2968	04/26/2027	10,000,000.00			

3130ARPV7	FEDERAL HOME LOAN BANKS	3.500	96.1624	04/28/2027	10,000,000.00	9,616,240.00	10,000,000.00	(383,760.00)
3130ARSF9	FEDERAL HOME LOAN BANKS	3.000	95.6461	04/29/2027	10,000,000.00	9,564,610.00	10,000,000.00	(435,390.00)
3130AS3F4	FEDERAL HOME LOAN BANKS	3.770	96.7969	05/26/2027	10,000,000.00	9,679,690.00	10,000,000.00	(320,310.00)
3134GYRS3	FEDERAL HOME LOAN MORTGAGE CORP	5.025	99.1841	05/26/2027	15,000,000.00	14,877,615.00	15,000,000.00	(122,385.00)
3130ASGU7	FEDERAL HOME LOAN BANKS	3.095	97.1263	06/11/2027	10,000,000.00	9,712,630.00	10,122,235.45	(409,605.45)
3130AWBZ2	FEDERAL HOME LOAN BANKS	4.000	99.0122	06/11/2027	8,260,000.00	8,178,407.72	8,290,851.35	(112,443.63)
3130AWBZ2	FEDERAL HOME LOAN BANKS	4.055	99.0122	06/11/2027	10,000,000.00	9,901,220.00	10,020,945.45	(119,725.45)
3133EPMV4	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.133	99.0092	06/15/2027	7,225,000.00	7,153,414.70	7,223,212.29	(69,797.59)
3133EPMV4	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.133	99.0092	06/15/2027	15,000,000.00	14,851,380.00	14,996,300.82	(144,920.82)
3130ASDV8	FEDERAL HOME LOAN BANKS	3.300	96.4438	06/28/2027	10,000,000.00	9,644,380.00	10,000,000.00	(355,620.00)
3130ASH44	FEDERAL HOME LOAN BANKS	4.700	98.4237	06/30/2027	15,000,000.00	14,763,555.00	15,000,000.00	(236,445.00)
3134GXZW7	FEDERAL HOME LOAN MORTGAGE CORP	4.250	97.8190	06/30/2027	10,000,000.00	9,781,900.00	10,000,000.00	(218,100.00)
3130AUAP9	FEDERAL HOME LOAN BANKS	4.450	98.0491	06/30/2027	25,000,000.00	24,512,275.00	25,000,000.00	(487,725.00)
3133ENB33	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.075	95.6736	07/19/2027	10,000,000.00	9,567,360.00	9,992,222.07	(424,862.07)
3134GYDU3	FEDERAL HOME LOAN MORTGAGE CORP	4.720	98.4519	07/30/2027	25,000,000.00	24,612,975.00	25,000,000.00	(387,025.00)
3130ATHW0	FEDERAL HOME LOAN BANKS	4.239	99.0767	09/10/2027	2,000,000.00	1,981,534.00	1,992,800.41	(11,266.41)
3130ATHW0	FEDERAL HOME LOAN BANKS	4.241	99.0767	09/10/2027	3,000,000.00	2,972,301.00	2,989,080.00	(16,779.00)
3133ENL99	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.467	96.6404	09/15/2027	10,000,000.00	9,664,040.00	9,970,330.39	(306,290.39)
3133ENL99	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.830	96.6404	09/15/2027	10,000,000.00	9,664,040.00	9,854,712.86	(190,672.86)
3130AETE0	FEDERAL HOME LOAN BANKS	3.702	97.6733	09/27/2027	20,000,000.00	19,534,660.00	19,998,570.65	(463,910.65)
3133EPXB6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.754	100.6996	09/28/2027	10,069,960.00	10,069,960.00	9,958,522.66	111,437.34
3133EPXB6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.730	100.6996	09/28/2027	20,000,000.00	20,139,920.00	19,932,599.32	207,320.68
3133EPXB6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.733	100.6996	09/28/2027	20,000,000.00	20,139,920.00	19,930,096.37	209,823.63
3130ATBV8	FEDERAL HOME LOAN BANKS	4.150	99.1440	09/29/2027	5,000,000.00	4,957,200.00	5,000,000.00	(42,800.00)
3130ATBV8	FEDERAL HOME LOAN BANKS	4.150	99.1440	09/29/2027	5,000,000.00	4,957,200.00	5,000,000.00	(42,800.00)
3130ATBV8	FEDERAL HOME LOAN BANKS	4.150	99.1440	09/29/2027	7,225,000.00	7,163,154.00	7,225,000.00	(61,846.00)
3133ENQ29	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.122	98.6526	09/29/2027	15,000,000.00	14,797,890.00	14,941,539.31	(143,649.31)
3130AXEN4	FEDERAL HOME LOAN BANKS	4.779	101.2732	09/29/2027	15,000,000.00	15,190,980.00	15,010,064.17	180,915.83
3130ATFA0	FEDERAL HOME LOAN BANKS	5.125	99.2948	09/30/2027	13,000,000.00	12,908,324.00	13,000,000.00	(91,676.00)
3130ATEF0	FEDERAL HOME LOAN BANKS	4.250	97.2924	09/30/2027	15,000,000.00	14,593,860.00	15,000,000.00	(406,140.00)
3133EPXD2	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.825	99.9604	10/04/2027	10,000,000.00	9,996,040.00	9,973,059.55	22,980.45
3133EPH11	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.500	100.4388	10/04/2027	25,000,000.00	25,109,700.00	25,001,405.71	108,294.29
3133EPMY1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.804	101.2658	10/13/2027	10,000,000.00	10,126,580.00	9,982,549.42	144,030.58
3133ENS50	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.231	99.1956	10/14/2027	23,775,000.00	23,583,753.90	23,693,704.01	(109,950.11)
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORP	4.320	99.6742	10/21/2027	5,000,000.00	4,983,710.00	5,000,000.00	(16,290.00)
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORP	4.320	99.6742	10/21/2027	5,000,000.00	4,983,710.00	5,000,000.00	(16,290.00)
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORP	4.320	99.6742	10/21/2027	5,000,000.00	4,983,710.00	5,000,000.00	(16,290.00)
3133ENV23	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.503	99.6604	10/25/2027	5,000,000.00	4,983,020.00	4,996,345.94	(13,325.94)
3133ENV23	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.503	99.6604	10/25/2027	5,000,000.00	4,983,020.00	4,996,333.88	(13,313.88)
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.284	99.6484	10/27/2027	5,000,000.00	4,982,420.00	5,014,804.90	(32,384.90)
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.195	99.6484	10/27/2027	3,715,000.00	3,701,938.00	3,736,849.09	(34,911.03)
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.252	99.6484	10/27/2027	15,000,000.00	14,947,260.00	15,060,327.92	(113,067.92)
31422XQ70	FEDERAL AGRICULTURAL MORTGAGE CORP	4.050	98.7822	11/22/2027	12,000,000.00	11,853,864.00	12,000,000.00	(146,136.00)
3130ATW45	FEDERAL HOME LOAN BANKS	4.851	99.4259	11/29/2027	4,895,000.00	4,866,897.81	4,901,855.34	(34,957.54)
3133EN3H1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.080	98.7752	11/29/2027	25,000,000.00	24,693,800.00	24,932,844.95	(239,044.95)
3133EN3H1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.077	98.7752	11/29/2027	25,000,000.00	24,693,800.00	24,935,551.92	(241,751.92)
3133EN3H1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.061	98.7752	11/29/2027	25,000,000.00	24,693,800.00	24,948,681.27	(254,881.27)
3130ATU54	FEDERAL HOME LOAN BANKS	3.796	99.6618	12/10/2027	25,000,000.00	24,915,450.00	25,385,764.67	(470,314.67)
3130ATU54	FEDERAL HOME LOAN BANKS	4.002	99.6618	12/10/2027	50,000,000.00	49,830,900.00	50,418,006.99	(587,106.99)
3130ATU54	FEDERAL HOME LOAN BANKS	4.036	99.6618	12/10/2027	15,000,000.00	14,949,270.00	15,107,978.45	(158,708.45)
3133EN456	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.896	97.8572	12/22/2027	15,000,000.00	14,678,580.00	14,925,041.40	(246,461.40)
3134GYAJ1	FEDERAL HOME LOAN MORTGAGE CORP	4.800	98.4036	12/30/2027	25,000,000.00	24,600,900.00	25,000,000.00	(399,100.00)
3134GYCF7	FEDERAL HOME LOAN MORTGAGE CORP	4.510	97.8666	12/30/2027	25,000,000.00	24,466,650.00	25,000,000.00	(533,350.00)
3133EN5N6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.000	98.7452	01/06/2028	25,000,000.00	24,686,300.00	25,000,000.00	(313,700.00)
3133EN5N6	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.713	98.7452	01/06/2028	20,000,000.00	19,749,040.00	20,200,210.65	(451,170.65)
3133EN5N6	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.757	98.7452	01/06/2028	18,000,000.00	17,774,136.00	18,151,763.69	(377,627.69)
3133EN5N6	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.530	98.7452	01/06/2028	10,000,000.00	9,874,520.00	10,164,684.98	(290,164.98)
3134GYG71	FEDERAL HOME LOAN MORTGAGE CORP	5.050	98.8367	01/26/2028	10,000,000.00	9,883,670.00	10,000,000.00	(116,330.00)
3134GYG97	FEDERAL HOME LOAN MORTGAGE CORP	4.180	96.9610	02/07/2028	25,000,000.00	24,240,250.00	25,000,000.00	(759,750.00)
3130AYVC7	FEDERAL HOME LOAN BANKS	4.625	99.3359	02/09/2028	10,000,000.00	9,933,590.00	10,000,000.00	(66,410.00)
3133EPEK7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.620	97.6213	04/03/2028	10,000,000.00	9,762,130.00	10,000,000.00	(237,870.00)
3133EPGW9	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.784	98.3719	04/25/2028	10,000,000.00	9,837,190.00	10,034,186.75	(196,996.75)
3130AVS94	FEDERAL HOME LOAN BANKS	5.150	98.6043	04/26/2028	20,000,000.00	19,720,860.00	20,000,000.00	(279,140.00)
3134GYR38	FEDERAL HOME LOAN MORTGAGE CORP	5.700	99.7491	05/15/2028	10,000,000.00	9,974,910.00	10,000,000.00	(25,090.00)
3133EPJ55	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.290	96.8417	05/16/2028	25,000,000.00	24,210,425.00	25,000,000.00	(789,575.00)
3133EPJ55	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.290	96.8417	05/16/2028	25,000,000.00	24,210,425.00	25,000,000.00	(789,575.00)
3130AWZR0	FEDERAL HOME LOAN BANKS	4.950	98.8543	05/23/2028	10,000,000.00	9,885,430.00	10,000,000.00	(114,570.00)
3133EPLE3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.727	97.7139	05/30/2028	10,000,000.00	9,771,390.00	9,978,753.42	(207,363.42)
3133EPLE3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.775	97.7139	05/30/2028	9,276,000.00	9,063,941.36	9,239,355.18	(175,413.81)
3134GYTV4	FEDERAL HOME LOAN MORTGAGE CORP	5.410	99.1876	06/07/2028	25,000,000.00	24,796,900.00	25,000,000.00	(203,100.00)
3134GYTV4	FEDERAL HOME LOAN MORTGAGE CORP	5.410	99.1876	06/07/2028	10,000,000.00	9,918,760.00	10,000,000.00	(81,240.00)
3130AVVX7	FEDERAL HOME LOAN BANKS	3.892	97.8446	06/09/2028	10,000,000.00	9,784,460.00	9,944,805.36	(160,345.36)
3130AWC24	FEDERAL HOME LOAN BANKS	3.987	98.8104	06/09/2028	10,000,000.00	9,881,040.00	10,004,693.32	(123,653.32)
3133EPNH4	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.171	98.3158	06/21/2028	15,000,000.00	14,747,370.00	14,828,777.35	(81,407.35)
3134GYUC4	FEDERAL HOME LOAN MORTGAGE CORP	5.200	99.9273	06/28/2028	10,000,000.00	9,992,730.00	10,000,000.00	(7,270.00)
3134GYVC3	FEDERAL HOME LOAN MORTGAGE CORP	6.000	99.9555	06/28/2028	25,000,000.00	24,988,875.00	25,000,000.00	(11,125.00)
3134GYXF4	FEDERAL HOME LOAN MORTGAGE CORP	6.000	99.9476	07/27/2028	10,000,000.00	9,994,760.00	10,000,000.00	(5,240.00)
3133EPJE6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.357	96.7710	08/09/2028	10,000,000.00	9,677,100.00	9,661,306.51	15,793.49
3133EPTA3	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.300	99.0135	08/14/2028	25,000,000.00	24,753,375.00	24,814,700.25	(61,325.25)
3130AWTK6	FEDERAL HOME LOAN BANKS	5.732	99.5130	08/22/2028	15,000,000.00	14,926,950.00	14,993,288.18	(66,338.18)
3133EPUN3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.529	100.7824	08/28/2028	10,000,000.00	10,078,240.00	9,982,664.86	95,575.14
3133EPUN3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.529	100.7824	08/28/2028	10,000,000.00	10,078,240.00	9,982,664.86	95,575.14
3133EPUN3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.496	100.7824	08/28/2028	25,000,000.00	25,195,600.00	24,989,221.67	206,378.33
3130AWTRI	FEDERAL HOME LOAN BANKS	4.346	100.2775	09/08/2028	5,000,000.00	5,013,875.00	5,005,515.71	8,359.29
3133EPWK7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.525	100.8320	09/22/2028	10,000,000.00	10,083,200.00	9,989,969.35	93,230.65
3133EPWK7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.684	100.8320	09/22/2028	10,000,000.00	10,083,200.00	9,925,711.59	157,488.41
3133EPWK7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.762	100.8320	09/22/2028	10,000,000.00	10,083,200.00	9,894,551.13	188,648.87
3133EPMW3	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.040	99.9660	09/22/2028	25,000,000.00	24,991,500.00	25,000,000.00	(8,500.00)
3133EPXE0	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.480	100.0039	10/02/2028	10,000,000.00	10,000,390.00	10,000,000.00	390.00
3133EPXE0	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.539	100.0039	10/02/2028				

3130AXL48	FEDERAL HOME LOAN BANKS	5.300	100.8754	10/20/2028	40,000,000.00	40,350,160.00	40,000,000.00	350,160.00
3130AXQC5	FEDERAL HOME LOAN BANKS	5.210	100.6517	11/03/2028	25,000,000.00	25,162,925.00	25,000,000.00	162,925.00
3134H1KZ5	FEDERAL HOME LOAN MORTGAGE CORP	5.500	99.4804	11/27/2028	10,000,000.00	9,948,040.00	10,000,000.00	(51,960.00)
3134H1KZ5	FEDERAL HOME LOAN MORTGAGE CORP	5.500	99.4804	11/27/2028	10,000,000.00	9,948,040.00	10,000,000.00	(51,960.00)
3130AXXU7	FEDERAL HOME LOAN BANKS	5.650	99.3040	12/06/2028	10,000,000.00	9,930,400.00	10,000,000.00	(69,600.00)
3133EPX59	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.462	99.7766	01/23/2029	10,000,000.00	9,977,660.00	9,986,131.78	(8,471.78)
3130AYRY4	FEDERAL HOME LOAN BANKS	4.625	98.3300	02/02/2029	10,000,000.00	9,833,000.00	10,000,000.00	(167,000.00)
---	---	<b>3.166</b>	<b>97.1580</b>	<b>04/12/2026</b>	<b>5,052,612,427.31</b>	<b>4,908,431,386.71</b>	<b>5,040,987,394.73</b>	<b>(132,556,008.03)</b>

Agency  
AGCY DISC

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
313384WP0	FEDERAL HOME LOAN BANKS	5.353	98.9953	05/08/2024	16,525,000.00	16,358,973.33	16,361,127.08	(2,153.76)
313384WU9	FEDERAL HOME LOAN BANKS	5.438	98.9214	05/13/2024	10,000,000.00	9,892,140.00	9,893,034.72	(894.72)
313384WU9	FEDERAL HOME LOAN BANKS	5.438	98.9214	05/13/2024	10,000,000.00	9,892,140.00	9,893,034.72	(894.72)
313384WW5	FEDERAL HOME LOAN BANKS	5.434	98.8919	05/15/2024	15,000,000.00	14,833,785.00	14,835,312.50	(1,527.50)
313384WW5	FEDERAL HOME LOAN BANKS	5.434	98.8919	05/15/2024	15,000,000.00	14,833,785.00	14,835,312.50	(1,527.50)
313384WY1	FEDERAL HOME LOAN BANKS	5.300	98.8623	05/17/2024	25,000,000.00	24,715,575.00	24,722,211.80	(6,636.80)
313384XK0	FEDERAL HOME LOAN BANKS	5.451	98.7023	05/28/2024	15,000,000.00	14,805,345.00	14,806,766.67	(1,421.67)
313384XM6	FEDERAL HOME LOAN BANKS	5.197	98.6728	05/30/2024	6,900,000.00	6,808,423.20	6,813,750.00	(5,326.80)
313384XM6	FEDERAL HOME LOAN BANKS	5.429	98.6728	05/30/2024	10,000,000.00	9,867,280.00	9,868,500.00	(1,220.00)
313384XR5	FEDERAL HOME LOAN BANKS	5.115	98.6139	06/03/2024	10,000,000.00	9,861,390.00	9,871,402.78	(10,012.78)
313384XR5	FEDERAL HOME LOAN BANKS	5.372	98.6139	06/03/2024	15,000,000.00	14,792,085.00	14,796,529.17	(4,444.17)
313384XS3	FEDERAL HOME LOAN BANKS	5.373	98.6018	06/04/2024	15,000,000.00	14,790,270.00	14,794,364.72	(4,094.58)
313384XT1	FEDERAL HOME LOAN BANKS	5.084	98.5871	06/05/2024	10,000,000.00	9,858,710.00	9,869,466.67	(10,756.67)
313384YA1	FEDERAL HOME LOAN BANKS	5.457	98.4899	06/12/2024	15,000,000.00	14,773,485.00	14,773,829.17	(344.17)
313384YF0	FEDERAL HOME LOAN BANKS	5.281	98.4197	06/17/2024	15,000,000.00	14,762,955.00	14,770,950.00	(7,995.00)
313384YZ6	FEDERAL HOME LOAN BANKS	5.423	98.1779	07/05/2024	10,000,000.00	9,817,790.00	9,816,599.85	1,190.15
313384ZU6	FEDERAL HOME LOAN BANKS	5.358	97.9196	07/24/2024	10,000,000.00	9,791,960.00	9,791,965.28	(5.28)
313384ZU6	FEDERAL HOME LOAN BANKS	5.058	97.9196	07/24/2024	15,000,000.00	14,687,940.00	14,702,447.92	(14,507.92)
313384ZU6	FEDERAL HOME LOAN BANKS	5.058	97.9196	07/24/2024	25,000,000.00	24,479,900.00	24,504,079.86	(24,179.86)
313384ZU6	FEDERAL HOME LOAN BANKS	5.058	97.9196	07/24/2024	10,000,000.00	9,791,960.00	9,801,631.95	(9,671.95)
459516ZU7	INTERNATIONAL FINANCE CORP	5.252	97.9257	07/24/2024	50,000,000.00	48,962,850.00	48,966,875.00	(4,025.00)
313384A25	FEDERAL HOME LOAN BANKS	5.065	97.8379	07/30/2024	25,000,000.00	24,459,475.00	24,483,034.72	(23,559.72)
313384C23	FEDERAL HOME LOAN BANKS	5.397	97.6278	08/15/2024	10,000,000.00	9,762,780.00	9,758,777.78	4,002.22
313384C23	FEDERAL HOME LOAN BANKS	5.397	97.6278	08/15/2024	10,000,000.00	9,762,780.00	9,758,777.78	4,002.22
313384G29	FEDERAL HOME LOAN BANKS	5.237	97.2242	09/16/2024	10,000,000.00	9,722,420.00	9,720,294.44	2,125.56
313384J75	FEDERAL HOME LOAN BANKS	5.208	96.9689	10/07/2024	10,000,000.00	9,696,890.00	9,692,917.01	3,972.99
313384N39	FEDERAL HOME LOAN BANKS	4.865	96.6254	11/04/2024	15,000,000.00	14,493,810.00	14,513,300.00	(19,490.00)
313384N70	FEDERAL HOME LOAN BANKS	4.921	96.5782	11/08/2024	25,000,000.00	24,144,550.00	24,167,875.00	(23,325.00)
313384V30	FEDERAL HOME LOAN BANKS	4.999	95.9585	12/30/2024	10,000,000.00	9,595,850.00	9,592,133.33	3,716.67
313385AY2	FEDERAL HOME LOAN BANKS	4.837	95.6488	01/23/2025	14,470,000.00	13,840,381.36	13,854,317.52	(13,936.16)
---	---	<b>5.228</b>	<b>98.0120</b>	<b>07/19/2024</b>	<b>452,895,000.00</b>	<b>443,857,677.89</b>	<b>444,030,619.79</b>	<b>(172,941.90)</b>

Agency CMO

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3137BHCY1	FHMS K-044 A2	5.154	97.8753	01/25/2025	18,577,845.20	18,183,129.53	18,224,526.71	(41,397.18)
3137BHCY1	FHMS K-044 A2	5.179	97.8753	01/25/2025	14,914,778.77	14,597,890.73	14,616,705.14	(18,814.42)
3137FEUA6	FHMS K-730 A2	5.396	98.4893	01/25/2025	47,438,070.50	46,721,406.97	46,741,811.57	(20,404.60)
---	---	<b>5.301</b>	<b>98.2359</b>	<b>01/25/2025</b>	<b>80,930,694.47</b>	<b>79,502,427.22</b>	<b>79,583,043.41</b>	<b>(80,616.20)</b>

Agency 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	95.2184	05/25/2027	11,594,155.95	11,039,769.91	11,497,033.89	(457,263.98)
3136AW7J0	FNA 2017-M8 A2	<b>3.448</b>	<b>95.2184</b>	<b>05/25/2027</b>	<b>11,594,155.95</b>	<b>11,039,769.91</b>	<b>11,497,033.89</b>	<b>(457,263.98)</b>

Agency MBS

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3137FARE0	FHMS K-727 A2	5.613	99.0459	07/25/2024	19,479,564.40	19,293,713.77	19,315,714.32	(22,000.56)
3137FG7F6	FHMS K-732 A2	5.197	98.2733	05/25/2025	15,108,763.27	14,847,873.15	14,852,414.27	(4,541.12)
3137BM7C4	FHMS K-051 A2	4.877	97.4286	09/25/2025	9,200,000.00	8,963,430.46	8,986,640.02	(23,209.56)
3137FMU67	FHMS K-735 A2	3.518	95.8998	05/25/2026	14,657,748.60	14,056,749.10	14,463,463.22	(406,714.12)
3137BRQJ7	FHMS K-057 A2	4.657	95.0857	07/25/2026	15,000,000.00	14,262,857.55	14,332,266.16	(69,408.61)
3137FNWX4	FHMS K-736 A2	3.655	94.5854	07/25/2026	10,000,000.00	9,458,536.70	9,712,272.38	(253,735.68)
3137BTUM1	FHMS K-061 A2	4.501	96.3245	11/25/2026	8,952,787.17	8,623,729.98	8,702,200.90	(78,470.91)
3137BTUM1	FHMS K-061 A2	4.561	96.3245	11/25/2026	8,455,410.11	8,144,633.87	8,203,792.80	(59,158.93)
3137BYLD0	FHMS K-L01 A2E	4.184	95.6726	02/25/2027	15,000,000.00	14,350,885.80	14,641,458.18	(290,572.38)
3137BXQY1	FHMS K-064 A2	3.154	95.7218	03/25/2027	1,000,000.00	957,217.97	1,001,105.68	(43,887.71)
3137BXSWS3	FHMS K-IR2 A2	4.545	95.2736	03/25/2027	15,000,000.00	14,291,036.55	14,398,245.95	(107,209.40)
3137E2LJ3	FHMS K-066 A2	3.111	95.1351	06/25/2027	11,095,000.00	10,555,241.45	11,087,996.79	(532,755.34)
3137FBBX3	FHMS K-068 A2	4.548	95.2082	08/25/2027	9,525,000.00	9,068,582.57	9,125,311.71	(56,729.13)
3132XGRH1	FH WN2287	3.945	95.5150	11/01/2027	24,907,885.50	23,790,766.84	24,743,135.43	(952,368.60)
3132XGRH1	FH WN2287	4.073	95.5150	11/01/2027	24,907,885.50	23,790,766.84	24,680,900.13	(890,133.29)
3132XGQ74	FH WN2277	4.062	96.3420	11/01/2027	9,963,154.20	9,598,702.02	9,875,333.79	(276,631.77)
3132XFLR7	FH WN1235	4.690	97.0023	01/01/2028	20,000,000.00	19,400,453.20	19,804,250.99	(403,797.79)
3132XFLR7	FH WN1235	4.333	97.0023	01/01/2028	10,000,000.00	9,700,226.60	9,961,140.90	(260,914.30)
3137FGZH1	FHMS K-W06 A2	5.290	95.7407	06/25/2028	25,000,000.00	23,935,181.50	23,639,244.16	295,937.34
3137FYH6	FHMS K-W07 A2	5.264	94.9398	09/25/2028	16,627,402.00	15,786,023.04	15,669,074.82	216,948.22
3132XGX35	FH WN2497	4.611	98.9530	10/01/2028	28,340,000.00	28,043,280.20	28,194,525.15	(151,244.95)
3132XGYU4	FH WN2522	4.779	98.9060	12/01/2028	10,000,000.00	9,890,600.00	9,884,905.39	5,694.61
---	---	<b>4.517</b>	<b>96.4723</b>	<b>05/24/2027</b>	<b>322,220,600.74</b>	<b>310,810,489.16</b>	<b>315,175,393.15</b>	<b>(4,364,903.99)</b>

Agency MBS  
FNMA

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3136AKQM8	FNA 2014-M8 A2	5.910	99.2757	06/25/2024	5,414,170.80	5,374,956.45	5,390,983.50	(16,027.05)
3136AMST7	FNA 2015-M03 A2	6.104	98.1016	10/25/2024	11,387,675.35	11,171,487.51	11,189,516.68	(18,029.17)
3138LAF46	FN AM9186	5.429	96.6890	06/01/2025	5,444,725.12	5,264,450.27	5,311,591.49	(47,141.22)
3140JAVC9	FN BM6010	4.860	97.6057	09/01/2025	16,996,618.51	16,589,673.57	16,686,040.50	(96,366.93)
3138LCH81	FN AN0254	3.738	96.4410	12/01/2025	7,290,202.23	7,030,743.93	7,220,026.06	(189,282.13)
3138LCHR9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	2.939	96.4410	12/01/2025	13,939,200.90	13,443,104.74	13,932,697.38	(489,592.64)
3138LD5W9	FN AN1760	4.176	94.2900	06/01/2026	15,000,000.00	14,143,500.00	14,763,334.63	(619,834.63)
3138LENE7	FN AN2188	3.543	94.0270	07/01/2026	9,893,130.40	9,302,213.72	9,784,336.69	(482,122.97)
3140HV2G8	FN BL4374	4.291	92.7380	10/01/2026	21,300,000.00	19,753,194.00	20,024,154.47	(270,960.47)
3138LHUZ5	FN AN5099	3.076	95.0860	04/01/2027	23,848,705.50	22,676,780.11	23,833,913.90	(1,157,133.79)
3138LHZL1	FN AN5246	3.365	94.5400	05/01/2027	7,100,000.00	6,712,340.00	7,078,440.18	(366,100.18)
3138LJ5T3	FN AN6257	4.582	94.8230	08/01/2027	15,191,411.88	14,404,952.48	14,633,664.19	(228,711.70)
3136AY6X6	FNA 2017-M15 A2	4.609	94.2119	09/25/2027	14,486,018.24	13,647,557.08	14,008,906.22	(361,349.15)
3138LKZ34	FN AN7061	6.197	92.8240	10/01/2027	12,800,000.00	11,881,472.00	12,036,169.31	(154,697.31)
3136BML55	FNA 2022-M11 A2	4.554	93.9714	10/25/2027	26,364,021.90	24,774,628.88	25,437,201.98	(668,573.10)
3140LHVX5	FN BS6929	4.280	98.0550	11/01/2027	31,100,000.00	30,495,105.00	31,023,084.66	(527,979.66)
3140LH4A5	FN BS7116	4.363	98.8360	11/01/2027	20,210,000.00	19,974,755.60	20,210,000.00	(235,244.40)
3140LHSB7	FN BS6813	4.363	98.5070	02/01/2028	19,478,000.00	19,187,193.46	19,463,504.87	(276,311.41)
3140LJS23	FN BS7736	4.416	97.6090	02/01/2028	20,000,000.00	19,521,800.00	19,786,075.60	(264,275.60)
3140LJS23	FN BS7736	4.071	97.6090	02/01/2028	15,000,000.00	14,641,350.00	15,000,000.00	(358,650.00)
3140LJS23	FN BS7736	4.078	97.6090	02/01/2028	10,000,000.00	9,760,900.00	10,000,000.00	(239,100.00)
3140LJJC8	FN BS8358	4.074	97.7180	04/01/2028	24,459,000.00	23,900,845.62	24,459,000.00	(558,154.38)
3140LJJP9	FN BS8369	4.649	97.6160	05/01/2028	16,850,000.00	16,448,296.00	16,666,486.03	(218,190.03)
3140LJIM6	FN BS8367	4.651	98.1250	05/01/2028	14,563,000.00	14,289,943.75	14,306,084.71	(16,140.96)
3140LKKW2	FN BS8408	4.658	98.8700	06/01/2028	12,003,000.00	11,867,366.10	11,878,989.76	(11,623.66)
3140LKYQ0	FN BS8818	4.526	96.8540	06/01/2028	25,000,000.00	24,213,500.00	24,450,958.24	(237,458.24)
3140LKU84	FN BS8706	4.510	97.5070	06/01/2028	25,000,000.00	24,376,750.00	24,548,066.28	(171,316.28)
3136BQDE6	FNA 2023-M6 A2	4.724	97.0822	07/25/2028	25,000,000.00	24,270,547.50	24,508,545.51	(237,998.01)
3140LLMH1	FN BS9359	5.051	100.5370	08/01/2028	15,874,000.00	15,959,243.38	15,715,114.97	244,128.41
3140LLFK2	FN BS9169	5.040	100.1850	08/01/2028	17,532,000.00	17,564,434.20	17,295,634.52	268,799.68
3140LLB83	FN BS9062	5.049	99.2040	09/01/2028	20,000,000.00	19,840,800.00	19,524,334.59	316,465.41
3140LLK66	FN BS9297	5.110	99.0130	10/01/2028	21,050,000.00	20,842,236.50	20,450,382.10	391,854.40
3140LLZT1	FN BS9753	5.092	101.6770	10/01/2028	20,000,000.00	20,335,400.00	19,950,509.25	384,890.75
3140NUNR6	FN BZ0399	4.670	99.7960	02/01/2029	15,000,000.00	14,969,400.00	14,936,999.07	32,400.93
---	---	4.512	97.2457	10/13/2027	574,574,880.83	558,630,921.85	565,504,747.31	(6,873,825.47)

CD  
CD

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
22536DYV4	Credit Agricole Corporate And Investment Bank, New	5.320	100.0000	03/05/2024	45,000,000.00	45,000,000.00	45,000,000.00	0.00
22536DB49	Credit Agricole Corporate And Investment Bank, New	5.320	100.0000	03/05/2024	155,000,000.00	155,000,000.00	155,000,000.00	0.00
22536DB64	Credit Agricole Corporate And Investment Bank, New	5.320	100.0000	03/12/2024	145,000,000.00	145,000,000.00	145,000,000.00	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
89115BPL8	Toronto-Dominion Bank - New York Branch	5.920	100.0000	03/25/2024	24,000,000.00	24,000,000.00	24,000,000.00	0.00
65558U5R9	Nordea ABP - New York Branch	5.310	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
22536DD47	Credit Agricole Corporate And Investment Bank, New	5.320	100.0000	03/26/2024	90,000,000.00	90,000,000.00	90,000,000.00	0.00
86959TBC9	Svenska Handels AB Publ - New York Branch	5.330	100.0000	04/30/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015J4X2	Royal Bank of Canada New York Branch	5.810	100.0000	05/14/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367DG74	Bank of Montreal - Chicago Branch	5.420	100.0000	05/22/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367DD77	Bank of Montreal - Chicago Branch	5.820	100.0000	05/28/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
86959TBU9	Svenska Handels AB Publ - New York Branch	5.350	100.0000	05/28/2024	100,000,000.00	100,000,000.00	100,000,000.00	0.00
89115B2Z2	Toronto-Dominion Bank - New York Branch	5.870	100.0000	05/31/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
21684XM86	COÖPERATIEVE RABOBANK U.A., NEW YORK BRANCH	5.530	100.0000	06/07/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
86959TBM7	Svenska Handels AB Publ - New York Branch	5.310	100.0000	06/14/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JB71	Royal Bank of Canada New York Branch	5.850	100.0000	06/21/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
89115BCZ1	Toronto-Dominion Bank - New York Branch	5.870	100.0000	06/24/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
86959R6X3	Svenska Handels AB Publ - New York Branch	5.670	100.0000	06/24/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06417M4J1	Bank of Nova Scotia - Houston Branch	5.900	100.0000	06/28/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
21684XN28	COÖPERATIEVE RABOBANK U.A., NEW YORK BRANCH	5.490	100.0000	07/10/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367DGB5	Bank of Montreal - Chicago Branch	5.370	100.0000	07/11/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
86959TBV7	Svenska Handels AB Publ - New York Branch	5.330	100.0000	07/29/2024	75,000,000.00	75,000,000.00	75,000,000.00	0.00
78015JBP1	Royal Bank of Canada New York Branch	5.910	100.0000	08/12/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JBT3	Royal Bank of Canada New York Branch	5.910	100.0000	08/19/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367DGG4	Bank of Montreal - Chicago Branch	5.280	100.0000	08/21/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BDD9	Toronto-Dominion Bank - New York Branch	5.940	100.0000	08/26/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367DFY6	Bank of Montreal - Chicago Branch	5.550	100.0000	09/06/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BD98	Toronto-Dominion Bank - New York Branch	5.950	100.0000	09/09/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
21684XN36	COÖPERATIEVE RABOBANK U.A., NEW YORK BRANCH	5.540	100.0000	09/09/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
21684XN44	COÖPERATIEVE RABOBANK U.A., NEW YORK BRANCH	5.520	100.0098	09/09/2024	100,009,807.58	100,009,807.58	100,009,807.58	0.00
89115BD56	Toronto-Dominion Bank - New York Branch	5.970	100.0000	09/23/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JIT5	Royal Bank of Canada New York Branch	5.250	100.0000	10/02/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JIT5	Royal Bank of Canada New York Branch	5.250	100.0000	10/02/2024	10,000,000.00	10,000,000.00	10,000,000.00	0.00
78015JDK0	Royal Bank of Canada New York Branch	5.880	100.0000	10/22/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
86959TAY2	Svenska Handels AB Publ - New York Branch	5.200	100.0000	10/25/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BPR5	Toronto-Dominion Bank - New York Branch	5.250	100.0000	10/28/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
86959TBG0	Svenska Handels AB Publ - New York Branch	5.200	100.0000	10/31/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BNM8	Toronto-Dominion Bank - New York Branch	5.460	100.0000	11/08/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
86959TBH8	Svenska Handels AB Publ - New York Branch	5.280	100.0000	11/08/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JHX8	Royal Bank of Canada New York Branch	5.470	100.0000	11/12/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BL99	Toronto-Dominion Bank - New York Branch	5.680	100.0000	11/21/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
78015JHP5	Royal Bank of Canada New York Branch	5.460	100.0000	11/27/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BPV6	Toronto-Dominion Bank - New York Branch	5.210	100.0000	11/27/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115D4N3	Toronto-Dominion Bank - New York Branch	5.140	100.0000	11/27/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
89115BPD6	Toronto-Dominion Bank - New York Branch	5.490	100.0000	12/09/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JJ32	Royal Bank of Canada New York Branch	5.460	100.0000	12/11/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JJP3	Royal Bank of Canada New York Branch	5.230	100.0000	12/18/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BPZ7	Toronto-Dominion Bank - New York Branch	5.120	100.0000	01/24/2025	50,000,000.00	50,000,000.00	50,000,000.00	0.00

---	---	5.490	100.0004	07/21/2024	2,544,000,000.00	2,544,009,807.58	2,544,009,807.58	0.00
-----	-----	-------	----------	------------	------------------	------------------	------------------	------

**CP**  
**CP**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
93114EC47	Walmart Inc.	5.363	99.9560	03/04/2024	50,000,000.00	49,978,000.00	49,977,958.33	41.67
93114EC47	Walmart Inc.	5.363	99.9560	03/04/2024	50,000,000.00	49,978,000.00	49,977,958.33	41.67
93114EC47	Walmart Inc.	5.363	99.9560	03/04/2024	50,000,000.00	49,978,000.00	49,977,958.33	41.67
93114EC47	Walmart Inc.	5.363	99.9560	03/04/2024	50,000,000.00	49,978,000.00	49,977,958.33	41.67
93114EC47	Walmart Inc.	5.363	99.9560	03/04/2024	50,000,000.00	49,978,000.00	49,977,958.33	41.67
93114EC47	Walmart Inc.	5.362	99.9560	03/04/2024	50,000,000.00	49,978,000.00	49,977,958.33	41.67
93114EC47	Walmart Inc.	5.362	99.9560	03/04/2024	50,000,000.00	49,978,000.00	49,977,958.33	41.67
93114EC47	Walmart Inc.	5.362	99.9560	03/04/2024	50,000,000.00	49,978,000.00	49,977,958.33	41.67
93114EC47	Walmart Inc.	5.362	99.9560	03/04/2024	32,000,000.00	31,985,920.00	31,985,893.33	26.67
93114EC47	Walmart Inc.	5.362	99.9560	03/04/2024	50,000,000.00	49,978,000.00	49,977,958.33	41.67
89233GC53	Toyota Motor Credit Corporation	5.522	99.9399	03/05/2024	50,000,000.00	49,969,944.44	49,969,944.44	0.00
06054NC58	BofA Securities, Inc.	5.563	99.9394	03/05/2024	25,000,000.00	24,984,861.11	24,984,861.11	0.00
64105GC77	Nestle Capital Corporation	5.322	99.9125	03/07/2024	50,000,000.00	49,956,250.00	49,956,250.00	0.00
63763PCF4	National Securities Clearing Corporation	5.583	99.7881	03/15/2024	50,000,000.00	49,894,027.78	49,894,027.78	0.00
46640PCR2	J.P. Morgan Securities LLC	5.782	99.6280	03/25/2024	50,000,000.00	49,814,000.00	49,814,000.00	0.00
63763PCS6	National Securities Clearing Corporation	5.371	99.6326	03/26/2024	25,000,000.00	24,908,159.72	24,908,159.72	0.00
77119LDS5	Roche Holdings, Inc.	5.350	99.1833	04/26/2024	50,000,000.00	49,591,666.67	49,591,666.67	0.00
59515ME19	Microsoft Corporation	5.503	99.0918	05/01/2024	25,000,000.00	24,772,944.45	24,772,944.45	0.00
59515ME68	Microsoft Corporation	5.515	99.0155	05/06/2024	36,800,000.00	36,437,704.00	36,437,704.00	0.00
24422LE66	John Deere Capital Corporation	5.414	99.0265	05/06/2024	50,000,000.00	49,513,250.00	49,513,250.00	0.00
24422LE66	John Deere Capital Corporation	5.414	99.0265	05/06/2024	25,000,000.00	24,756,625.00	24,756,625.00	0.00
59515ME84	Microsoft Corporation	5.379	99.0027	05/08/2024	15,000,000.00	14,850,400.00	14,850,400.00	0.00
59515ME84	Microsoft Corporation	5.379	99.0027	05/08/2024	50,000,000.00	49,501,333.33	49,501,333.33	0.00
59515ME84	Microsoft Corporation	5.379	99.0027	05/08/2024	35,000,000.00	34,650,933.33	34,650,933.33	0.00
59515ME92	Microsoft Corporation	5.369	98.9899	05/09/2024	50,000,000.00	49,494,958.34	49,494,958.34	0.00
59515ME92	Microsoft Corporation	5.369	98.9899	05/09/2024	50,000,000.00	49,494,958.34	49,494,958.34	0.00
89233GE93	Toyota Motor Credit Corporation	5.406	98.9842	05/09/2024	20,000,000.00	19,796,833.34	19,796,833.34	0.00
24422LE90	John Deere Capital Corporation	5.405	98.9842	05/09/2024	30,000,000.00	29,695,250.00	29,695,250.00	0.00
63763PEA3	National Securities Clearing Corporation	5.431	98.9636	05/10/2024	25,000,000.00	24,740,902.78	24,740,902.78	0.00
63763PEA3	National Securities Clearing Corporation	5.431	98.9636	05/10/2024	50,000,000.00	49,481,805.56	49,481,805.56	0.00
59515MEA9	Microsoft Corporation	5.476	98.9617	05/10/2024	50,000,000.00	49,480,833.33	49,480,833.33	0.00
59515MED3	Microsoft Corporation	5.508	98.9131	05/13/2024	50,000,000.00	49,456,555.56	49,456,555.56	0.00
24422LED1	John Deere Capital Corporation	5.417	98.9233	05/13/2024	50,000,000.00	49,461,625.00	49,461,625.00	0.00
59515MEF8	Microsoft Corporation	5.508	98.8875	05/15/2024	25,000,000.00	24,721,875.00	24,720,833.34	1,041.66
59515MEF8	Microsoft Corporation	5.476	98.8875	05/15/2024	50,000,000.00	49,443,750.00	49,443,750.00	0.00
7426M2EF4	Private Export Funding Corporation	5.349	98.9125	05/15/2024	25,000,000.00	24,728,125.00	24,728,125.00	0.00
59515MEH4	Microsoft Corporation	5.455	98.8621	05/17/2024	50,000,000.00	49,431,055.56	49,431,055.56	0.00
59515MEN1	Microsoft Corporation	5.509	98.7814	05/22/2024	25,000,000.00	24,695,347.22	24,694,777.78	569.44
59515MEN1	Microsoft Corporation	5.495	98.7814	05/22/2024	10,000,000.00	9,878,138.89	9,878,138.89	0.00
7426M4EP8	Private Export Funding Corporation	5.523	98.7688	05/23/2024	25,000,000.00	24,692,208.33	24,692,208.33	0.00
7426M2EV9	Private Export Funding Corporation	5.410	98.6971	05/29/2024	50,000,000.00	49,348,569.45	49,348,569.45	0.00
89233GEV4	Toyota Motor Credit Corporation	5.459	98.6774	05/29/2024	50,000,000.00	49,338,680.56	49,338,680.56	0.00
59515MEX9	Microsoft Corporation	5.499	98.6476	05/31/2024	50,000,000.00	49,323,819.45	49,323,819.45	0.00
59515MF42	Microsoft Corporation	5.402	98.6093	06/04/2024	50,000,000.00	49,304,652.78	49,304,652.78	0.00
59515MF67	Microsoft Corporation	5.369	98.5827	06/06/2024	20,000,000.00	19,716,544.44	19,716,544.44	0.00
59515MF75	Microsoft Corporation	5.498	98.5436	06/07/2024	50,000,000.00	49,271,805.55	49,271,805.55	0.00
7426M2F71	Private Export Funding Corporation	5.339	98.5817	06/07/2024	25,000,000.00	24,645,430.55	24,645,430.55	0.00
46651VE79	J.P. Morgan Securities LLC	5.600	100.0000	06/10/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
46651VEV4	J.P. Morgan Securities LLC	5.530	100.0000	06/20/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
47816FFR7	Johnson & Johnson, Inc.	5.359	98.3116	06/25/2024	50,000,000.00	49,155,777.78	49,155,777.78	0.00
63763PFU8	National Securities Clearing Corporation	5.629	98.1985	06/28/2024	50,000,000.00	49,099,236.11	49,099,236.11	0.00
7426M2GA3	Private Export Funding Corporation	5.320	98.1078	07/10/2024	25,000,000.00	24,526,944.44	24,526,944.44	0.00
7426M4GB7	Private Export Funding Corporation	5.372	98.0860	07/11/2024	50,000,000.00	49,043,000.00	49,043,000.00	0.00
7426M2GK1	Private Export Funding Corporation	5.281	98.0011	07/19/2024	25,000,000.00	24,500,277.78	24,500,277.78	0.00
7426M2H79	Private Export Funding Corporation	5.163	97.7828	08/07/2024	50,000,000.00	48,891,416.67	48,891,416.67	0.00
46651VEZ5	J.P. Morgan Securities LLC	5.430	100.0000	08/20/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
21687AJ38	COÖPERATIEVE RABOBANK U.A., NEW YORK BRANCH	5.470	97.2668	09/03/2024	25,000,000.00	24,316,708.33	24,316,708.33	0.00
89116EJ61	Toronto Dominion Holdings (U.S.A.), Inc.	5.481	97.2175	09/06/2024	50,000,000.00	48,608,750.00	48,608,750.00	0.00
89116EJD6	Toronto Dominion Holdings (U.S.A.), Inc.	5.321	97.1961	09/13/2024	50,000,000.00	48,598,055.56	48,598,055.56	0.00
46651VEX0	J.P. Morgan Securities LLC	5.250	100.0000	10/31/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
7426M2LL3	Private Export Funding Corporation	5.160	96.3333	11/20/2024	25,000,000.00	24,083,333.33	24,083,333.33	0.00
---	---	5.421	99.0884	05/15/2024	2,498,800,000.00	2,475,857,244.82	2,475,855,232.05	2,012.77

**Corporate**  
**CORP**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
037833BY5	APPLE INC	4.412	96.9414	02/23/2026	10,000,000.00	9,694,140.00	9,782,708.01	(88,568.01)
037833BY5	APPLE INC	4.411	96.9414	02/23/2026	436,000.00	422,664.50	426,530.08	(3,865.58)
594918CG7	MICROSOFT CORP	4.560	96.6714	09/15/2026	14,108,000.00	13,638,401.11	13,721,049.17	(82,648.06)
771196BL5	ROCHE HOLDINGS INC	4.335	93.4704	01/28/2027	3,000,000.00	2,804,112.00	2,840,931.04	(36,819.04)
771196BL5	ROCHE HOLDINGS INC	4.325	93.4704	01/28/2027	3,000,000.00	2,804,112.00	2,841,751.74	(37,639.74)
037833CJ7	APPLE INC	4.528	96.2077	02/09/2027	4,700,000.00	4,524,581.90	4,549,775.24	(25,193.34)
---	---	4.473	96.1659	08/27/2026	35,244,000.00	33,888,011.52	34,162,745.27	(274,733.76)

**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	5.250	1.0000	02/29/2024	29,000,000.00	29,000,000.00	29,000,000.00	0.00
949921126	ALLSPRING:GOVT MM SEL	5.250	1.0000	02/29/2024	174,000,000.00	174,000,000.00	174,000,000.00	0.00
608919718	FEDERATED HRMS GV O PRMR	5.230	1.0000	02/29/2024	1,000,000.00	1,000,000.00	1,000,000.00	0.00
31607A703	FIDELITY IMM:GOVT INSTL	5.250	1.0000	02/29/2024	69,000,000.00	69,000,000.00	69,000,000.00	0.00
31607A703	FIDELITY IMM:GOVT INSTL	5.250	1.0000	02/29/2024	20,000,000.00	20,000,000.00	20,000,000.00	0.00
31607A703	FIDELITY IMM:GOVT INSTL	5.250	1.0000	02/29/2024	45,000,000.00	45,000,000.00	45,000,000.00	0.00

61747C707	MORG STAN I LQ:GV I	5.220	1.0000	02/29/2024	1,000,000.00	1,000,000.00	1,000,000.00	0.00
4812CA538	JPMORGAN:US GVT MM EMPWR	5.200	1.0000	02/29/2024	1,000,000.00	1,000,000.00	1,000,000.00	0.00
85749T517	SS INST INV:US GV MM OPP	5.250	1.0000	02/29/2024	4,000,000.00	4,000,000.00	4,000,000.00	0.00
85749T517	SS INST INV:US GV MM OPP	5.250	1.0000	02/29/2024	175,000,000.00	175,000,000.00	175,000,000.00	0.00
85749T517	SS INST INV:US GV MM OPP	5.250	1.0000	02/29/2024	85,000,000.00	85,000,000.00	85,000,000.00	0.00
69347S	PNC BANK DEPOSIT	---	1.0000	02/29/2024	100,000,000.00	100,000,000.00	100,000,000.00	0.00
4812CA538	JPMORGAN:US GVT MM EMPWR	5.200	1.0000	02/29/2024	1,000,000.00	1,000,000.00	1,000,000.00	0.00
---	---	<b>5.250</b>	<b>1.0000</b>	<b>02/29/2024</b>	<b>705,000,000.00</b>	<b>705,000,000.00</b>	<b>705,000,000.00</b>	<b>0.00</b>

**Muni**

MUNI		Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
Cusip	Description							
826239FY6	SIERRA CALIF JT CMNTY COLLEGE DIST	0.344	97.8990	08/01/2024	500,000.00	489,495.00	500,000.00	(10,505.00)
826239GH2	SIERRA CALIF JT CMNTY COLLEGE DIST	0.354	97.9680	08/01/2024	720,000.00	705,369.60	720,000.00	(14,630.40)
802498Y55	SANTA MONICA-MALIBU UNIFIED SCHOOL FACILITY IMPI	0.396	98.1190	08/01/2024	1,000,000.00	981,190.00	1,000,000.00	(18,810.00)
93974ETF3	WASHINGTON ST	0.470	98.1340	08/01/2024	14,995,000.00	14,715,193.30	14,995,000.00	(279,806.70)
419792F84	HAWAII ST	0.713	98.1090	08/01/2024	9,000,000.00	8,829,810.00	9,000,000.00	(170,190.00)
074437HA5	BEAUMONT CALIF UNI SCH DIST	0.690	97.8680	08/01/2024	275,000.00	269,137.00	275,000.00	(5,863.00)
987388GU3	YOSEMITE CALIF CMNTY COLLEGE DIST	1.440	98.4440	08/01/2024	700,000.00	689,108.00	700,000.00	(10,892.00)
757710US5	REDONDO BEACH CALIF UNI SCH DIST	1.571	98.4200	08/01/2024	500,000.00	492,100.00	500,000.00	(7,900.00)
93974EYA8	WASHINGTON ST	3.350	99.2800	08/01/2024	13,475,000.00	13,377,980.00	13,475,000.00	(97,020.00)
419792A71	HAWAII ST	0.713	97.4480	10/01/2024	10,000,000.00	9,744,800.00	10,000,000.00	(255,200.00)
419792D37	HAWAII ST	0.713	97.4200	10/01/2024	2,500,000.00	2,435,500.00	2,500,000.00	(64,500.00)
882724XK8	TEXAS ST	0.794	97.5470	10/01/2024	5,810,000.00	5,667,480.70	5,810,000.00	(142,519.30)
419792F92	HAWAII ST	1.033	94.8150	08/01/2025	6,250,000.00	5,925,937.50	6,250,000.00	(324,062.50)
802498Y22	SANTA MONICA-MALIBU UNIFIED SCHOOL FACILITY IMPI	0.669	94.1760	08/01/2025	1,000,000.00	941,760.00	1,000,000.00	(58,240.00)
56781RKT3	MARIN CALIF CMNTY COLLEGE DIST	0.763	94.4610	08/01/2025	1,006,000.00	1,006,009.65	1,006,000.00	(58,990.35)
074437HB3	BEAUMONT CALIF UNI SCH DIST	1.109	94.2400	08/01/2025	500,000.00	471,200.00	500,000.00	(28,800.00)
7994082E8	SAN RAMON VALLEY CALIF UNI SCH DIST	0.967	94.7140	08/01/2025	4,505,000.00	4,266,865.70	4,505,000.00	(238,134.30)
93974EYB6	WASHINGTON ST	3.350	97.8000	08/01/2025	10,065,000.00	9,843,570.00	10,065,000.00	(221,430.00)
419792A89	HAWAII ST	1.033	96.7670	10/01/2025	12,775,000.00	12,361,984.25	13,114,739.23	(752,754.98)
419792D45	HAWAII ST	1.033	94.1960	10/01/2025	3,660,000.00	3,447,573.60	3,660,000.00	(212,426.40)
93974EYC4	WASHINGTON ST	3.370	97.1280	08/01/2026	20,825,000.00	20,226,906.00	20,825,000.00	(598,094.00)
13063D3N6	CALIFORNIA ST	4.847	100.9080	03/01/2027	9,300,000.00	9,384,444.00	9,300,000.00	84,444.00
419792M29	HAWAII ST	4.513	101.6410	10/01/2027	5,000,000.00	5,082,050.00	5,079,705.03	2,344.97
---	---	<b>2.054</b>	<b>97.7201</b>	<b>07/13/2025</b>	<b>134,420,000.00</b>	<b>131,355,464.30</b>	<b>134,839,444.26</b>	<b>(3,483,979.96)</b>

**Mutual Fund**

Open-End Fund		Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
Cusip	Description							
CLTRSF	CALTRUST	4.880	1.0086	---	93,213,169.12	94,017,200.84	94,017,200.84	(0.00)
CLTRSF	CALTRUST	4.880	1.0086	---	93,213,169.12	94,017,200.84	94,017,200.84	(0.00)

**Non-US Gov**

SUPRANATIONAL		Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
Cusip	Description							
45906M3C3	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVI	2.540	99.7809	03/28/2024	3,895,000.00	3,886,466.06	3,894,188.97	(7,722.92)
459516XL9	INTERNATIONAL FINANCE CORP	5.290	98.7190	05/29/2024	50,000,000.00	49,359,500.00	49,354,750.00	4,750.00
459516XL9	INTERNATIONAL FINANCE CORP	5.290	98.7190	05/29/2024	25,000,000.00	24,679,750.00	24,677,375.00	2,375.00
45950VPQ3	INTERNATIONAL FINANCE CORP	0.273	97.5428	08/22/2024	25,000,000.00	24,385,704.75	24,997,306.58	(611,601.83)
45950VQG4	INTERNATIONAL FINANCE CORP	0.484	97.1221	09/23/2024	25,000,000.00	24,280,525.00	24,993,844.43	(713,319.43)
45950KCR9	INTERNATIONAL FINANCE CORP	5.358	97.5861	10/16/2024	25,000,000.00	24,396,525.00	24,398,521.60	(1,996.60)
45950VQL3	INTERNATIONAL FINANCE CORPORATION	0.719	96.8047	10/29/2024	25,000,000.00	24,201,171.00	24,993,635.36	(792,464.36)
459058DX8	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVI	5.197	97.9919	11/25/2024	25,000,000.00	24,497,975.00	24,522,916.21	(24,941.21)
459515AH5	INTERNATIONAL FINANCE CORP	4.944	95.5785	01/08/2025	25,000,000.00	23,894,625.00	23,971,881.95	(77,256.95)
45950VRA6	INTERNATIONAL FINANCE CORP	1.099	95.7755	01/21/2025	25,000,000.00	23,943,876.50	24,987,135.49	(1,043,258.99)
459515AX0	INTERNATIONAL FINANCE CORP	4.953	95.3898	01/22/2025	50,000,000.00	47,694,900.00	47,851,791.67	(156,891.67)
45950VSY3	INTERNATIONAL FINANCE CORPORATION	4.644	99.9630	02/26/2026	25,000,000.00	24,990,750.00	25,000,000.00	(9,250.00)
45950VRX6	INTERNATIONAL FINANCE CORP	4.077	97.9775	02/01/2027	25,000,000.00	24,494,380.00	24,948,751.55	(454,371.55)
45950VSW7	INTERNATIONAL FINANCE CORP	4.430	99.8088	02/22/2027	50,000,000.00	49,904,416.50	50,000,000.00	(95,583.50)
45906M4Z1	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVI	5.274	99.8140	02/28/2028	25,000,000.00	24,953,500.00	25,000,000.00	(46,500.00)
---	---	<b>3.897</b>	<b>97.8404</b>	<b>06/19/2025</b>	<b>428,895,000.00</b>	<b>419,564,064.81</b>	<b>423,592,098.82</b>	<b>(4,028,034.01)</b>

**US Gov**

T-BILL		Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
Cusip	Description							
912797JG3	UNITED STATES TREASURY	5.352	99.9414	03/05/2024	50,000,000.00	49,970,722.00	49,970,777.78	(55.78)
912797JG3	UNITED STATES TREASURY	5.342	99.9414	03/05/2024	100,000,000.00	99,941,444.00	99,941,655.55	(211.55)
912797JG3	UNITED STATES TREASURY	5.346	99.9414	03/05/2024	50,000,000.00	49,970,722.00	49,970,805.56	(83.56)
912797JG3	UNITED STATES TREASURY	5.346	99.9414	03/05/2024	50,000,000.00	49,970,722.00	49,970,805.56	(83.56)
912797JG3	UNITED STATES TREASURY	5.352	99.9414	03/05/2024	50,000,000.00	49,970,722.00	49,970,777.78	(55.78)
912797HR1	UNITED STATES TREASURY	5.285	98.7919	05/23/2024	35,000,000.00	34,577,161.15	34,590,072.22	(12,911.07)
912797HR1	UNITED STATES TREASURY	5.275	98.7919	05/23/2024	30,000,000.00	29,637,566.70	29,649,255.83	(11,689.13)
912797JY4	UNITED STATES TREASURY	5.353	98.7216	05/28/2024	50,000,000.00	49,360,778.00	49,367,512.22	(6,734.22)
912797GB7	UNITED STATES TREASURY	5.403	98.1043	07/11/2024	10,000,000.00	9,810,433.30	9,811,680.00	(1,246.70)
912797GK7	UNITED STATES TREASURY	5.463	97.7178	08/08/2024	30,000,000.00	29,315,333.40	29,307,000.00	8,333.40
912797KD8	UNITED STATES TREASURY	5.335	97.4358	08/29/2024	20,000,000.00	19,487,166.60	19,484,552.22	2,614.38
912797KD8	UNITED STATES TREASURY	5.338	97.4358	08/29/2024	20,000,000.00	19,487,166.60	19,484,351.11	2,815.49
---	UNITED STATES TREASURY	<b>5.346</b>	<b>99.3008</b>	<b>04/19/2024</b>	<b>495,000,000.00</b>	<b>491,499,937.75</b>	<b>491,519,245.83</b>	<b>(19,308.08)</b>

**US Gov**

US GOV		Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
Cusip	Description							
91282CBR1	UNITED STATES TREASURY	0.287	99.7969	03/15/2024	50,000,000.00	49,898,437.50	49,999,294.29	(100,856.79)

912828W71	UNITED STATES TREASURY	2.395	99.7344	03/31/2024	30,000,000.00	29,920,312.50	29,993,555.49	(73,242.99)
91282CEG2	UNITED STATES TREASURY	2.358	99.7344	03/31/2024	10,000,000.00	9,973,437.50	9,999,139.07	(25,701.57)
9128286R6	UNITED STATES TREASURY	4.390	99.5000	04/30/2024	25,000,000.00	24,875,000.00	24,915,114.18	(40,114.18)
912828WJ5	UNITED STATES TREASURY	5.256	99.4219	05/15/2024	50,000,000.00	49,710,937.50	49,727,897.97	(16,960.47)
91282CCC3	UNITED STATES TREASURY	4.274	98.9688	05/15/2024	15,000,000.00	14,845,312.50	14,880,316.84	(35,004.34)
912828XT2	UNITED STATES TREASURY	2.567	99.1875	05/31/2024	10,000,000.00	9,918,750.00	9,986,324.58	(67,574.58)
91282CER8	UNITED STATES TREASURY	2.502	99.2969	05/31/2024	20,000,000.00	19,859,375.00	19,999,902.74	(140,527.74)
91282CER8	UNITED STATES TREASURY	2.563	99.2969	05/31/2024	20,000,000.00	19,859,375.00	19,996,980.95	(137,605.95)
91282CCG4	UNITED STATES TREASURY	5.185	98.5469	06/15/2024	10,000,000.00	9,854,687.50	9,862,495.82	(7,808.32)
912828XX3	UNITED STATES TREASURY	3.217	98.8906	06/30/2024	10,000,000.00	9,889,062.50	9,961,276.36	(72,213.86)
912828XX3	UNITED STATES TREASURY	2.558	98.8906	06/30/2024	25,000,000.00	24,722,656.25	24,955,222.04	(232,565.79)
912828D56	UNITED STATES TREASURY	5.503	98.6875	08/15/2024	50,000,000.00	49,343,750.00	49,311,302.73	32,447.27
912828D56	UNITED STATES TREASURY	5.508	98.6875	08/15/2024	5,000,000.00	4,934,375.00	4,931,029.29	3,345.71
91282CFG1	UNITED STATES TREASURY	5.441	98.9844	08/31/2024	25,000,000.00	24,746,093.75	24,736,336.62	9,757.13
91282CCX7	UNITED STATES TREASURY	0.439	97.4063	09/15/2024	25,000,000.00	24,351,562.50	24,991,355.28	(639,792.78)
91282CCX7	UNITED STATES TREASURY	0.438	97.4063	09/15/2024	25,000,000.00	24,351,562.50	24,991,523.97	(639,961.47)
91282CFN6	UNITED STATES TREASURY	4.215	99.4219	09/30/2024	25,000,000.00	24,855,468.75	25,004,837.39	(149,368.64)
91282CFN6	UNITED STATES TREASURY	5.439	99.4219	09/30/2024	70,000,000.00	69,595,312.50	69,531,982.42	63,330.08
91282CDB4	UNITED STATES TREASURY	0.754	97.1875	10/15/2024	25,000,000.00	24,296,875.00	24,980,185.64	(683,310.64)
91282CDB4	UNITED STATES TREASURY	5.362	97.1875	10/15/2024	25,000,000.00	24,296,875.00	24,288,468.07	8,406.93
912828YM6	UNITED STATES TREASURY	5.531	97.5781	10/31/2024	10,000,000.00	9,757,812.50	9,753,941.02	3,871.48
91282CFQ9	UNITED STATES TREASURY	5.443	99.4375	10/31/2024	50,000,000.00	49,718,750.00	49,657,919.52	60,830.48
91282CFQ9	UNITED STATES TREASURY	5.313	99.4375	10/31/2024	15,000,000.00	14,915,625.00	14,909,212.73	6,412.27
912828G38	UNITED STATES TREASURY	4.921	97.9688	11/15/2024	50,000,000.00	48,984,375.00	49,085,317.17	(100,942.17)
912828YV6	UNITED STATES TREASURY	1.747	97.2969	11/30/2024	25,000,000.00	24,324,218.75	24,955,145.09	(630,926.34)
91282CGG0	UNITED STATES TREASURY	4.754	99.1250	01/31/2025	15,000,000.00	14,868,750.00	14,916,314.71	(47,564.71)
912828ZC7	UNITED STATES TREASURY	0.540	96.2031	02/28/2025	10,000,000.00	9,620,312.50	10,057,697.23	(437,384.73)
912828ZF0	UNITED STATES TREASURY	0.647	95.2969	03/31/2025	25,000,000.00	23,824,218.75	24,960,895.57	(1,136,676.82)
912828ZF0	UNITED STATES TREASURY	0.619	95.2969	03/31/2025	25,000,000.00	24,968,141.75	24,968,141.06	(1,143,922.31)
91282CEH0	UNITED STATES TREASURY	2.647	97.4219	04/15/2025	10,000,000.00	9,742,187.50	9,997,655.54	(255,468.04)
912828ZL7	UNITED STATES TREASURY	0.445	94.8594	04/30/2025	15,000,000.00	14,228,906.25	14,987,915.52	(759,009.27)
9128284R8	UNITED STATES TREASURY	2.799	97.5313	05/31/2025	15,000,000.00	14,629,687.50	15,013,501.50	(383,814.00)
91282CAB7	UNITED STATES TREASURY	0.675	93.7656	07/31/2025	25,000,000.00	23,441,406.25	24,851,809.99	(1,410,403.74)
91282CAM3	UNITED STATES TREASURY	0.815	93.1563	09/30/2025	25,000,000.00	23,289,062.50	24,780,554.84	(1,491,492.34)
91282CAM3	UNITED STATES TREASURY	0.950	93.1563	09/30/2025	25,000,000.00	23,289,062.50	24,728,733.69	(1,439,671.19)
91282CBC4	UNITED STATES TREASURY	0.700	92.5000	12/31/2025	25,000,000.00	23,125,000.00	24,853,411.15	(1,728,411.15)
91282CBH3	UNITED STATES TREASURY	2.447	92.2031	01/31/2026	15,000,000.00	13,830,468.75	14,434,282.75	(603,814.00)
91282CBH3	UNITED STATES TREASURY	0.586	92.2031	01/31/2026	10,000,000.00	9,220,312.50	9,960,143.91	(739,831.41)
91282CBH3	UNITED STATES TREASURY	0.593	92.2031	01/31/2026	10,000,000.00	9,220,312.50	9,958,501.77	(738,505.17)
912828P46	UNITED STATES TREASURY	0.799	94.3906	02/15/2026	10,000,000.00	9,439,062.50	10,158,505.34	(719,442.84)
912828P46	UNITED STATES TREASURY	0.670	94.3906	02/15/2026	10,000,000.00	9,439,062.50	10,183,947.52	(744,885.02)
91282CBQ3	UNITED STATES TREASURY	0.591	92.1875	02/28/2026	20,000,000.00	18,437,500.00	19,964,231.47	(1,526,731.47)
91282CBT7	UNITED STATES TREASURY	0.715	92.4531	03/31/2026	25,000,000.00	23,113,281.25	25,017,916.42	(1,904,635.17)
91282CCJ8	UNITED STATES TREASURY	0.882	92.0000	06/30/2026	20,000,000.00	18,400,000.00	19,996,813.67	(1,596,813.67)
91282CCJ8	UNITED STATES TREASURY	0.906	92.0000	06/30/2026	35,000,000.00	32,200,000.00	34,975,136.66	(2,775,136.66)
91282CCW9	UNITED STATES TREASURY	0.832	91.2031	08/31/2026	25,000,000.00	22,800,781.25	24,950,208.13	(2,149,426.88)
91282CCW9	UNITED STATES TREASURY	0.902	91.2031	08/31/2026	25,000,000.00	22,800,781.25	24,907,475.31	(2,106,694.06)
91282CCZ2	UNITED STATES TREASURY	0.982	91.3125	09/30/2026	20,000,000.00	18,262,500.00	19,946,205.41	(1,683,705.41)
91282CCZ2	UNITED STATES TREASURY	2.540	91.3125	09/30/2026	15,000,000.00	13,696,875.00	14,394,390.32	(697,515.32)
91282CDG3	UNITED STATES TREASURY	2.884	91.6563	10/31/2026	10,000,000.00	9,165,625.00	9,563,437.98	(397,812.98)
912810EY0	UNITED STATES TREASURY	4.205	104.8750	11/15/2026	25,000,000.00	26,218,750.00	26,412,576.77	(193,826.77)
91282CDK4	UNITED STATES TREASURY	4.099	91.7656	11/30/2026	25,000,000.00	22,941,406.25	23,211,929.35	(270,523.10)
912810E27	UNITED STATES TREASURY	3.048	105.8750	02/15/2027	15,000,000.00	15,881,250.00	16,471,539.47	(590,289.47)
91282CEF4	UNITED STATES TREASURY	2.502	94.5625	03/31/2027	25,000,000.00	23,640,625.00	24,998,796.68	(1,358,171.68)
91282CEF4	UNITED STATES TREASURY	2.503	94.5625	03/31/2027	25,000,000.00	23,640,625.00	24,997,593.36	(1,356,968.36)
912828ZS2	UNITED STATES TREASURY	2.845	88.3125	05/31/2027	20,000,000.00	17,662,500.00	18,589,859.15	(927,359.15)
91282CEW7	UNITED STATES TREASURY	3.109	96.5000	06/30/2027	15,000,000.00	14,475,000.00	15,064,699.66	(589,699.66)
91282CEW7	UNITED STATES TREASURY	3.213	96.5000	06/30/2027	15,000,000.00	14,475,000.00	15,016,906.78	(541,906.78)
912810FA1	UNITED STATES TREASURY	3.247	106.0313	08/15/2027	15,000,000.00	15,904,687.50	16,486,251.81	(581,564.31)
912810FA1	UNITED STATES TREASURY	3.483	106.0313	08/15/2027	15,000,000.00	15,904,687.50	16,366,025.13	(461,337.63)
91282CFH9	UNITED STATES TREASURY	3.269	95.9688	08/31/2027	5,000,000.00	4,798,437.50	4,976,898.15	(178,460.65)
912810FB9	UNITED STATES TREASURY	4.003	105.7656	11/15/2027	15,000,000.00	15,864,843.75	16,060,137.36	(195,293.61)
91282CFZ9	UNITED STATES TREASURY	3.840	98.3438	11/30/2027	15,000,000.00	14,751,562.50	15,017,350.96	(265,788.46)
91282CFZ9	UNITED STATES TREASURY	4.048	98.3438	11/30/2027	25,000,000.00	24,585,937.50	24,852,643.09	(266,705.59)
91282CHK0	UNITED STATES TREASURY	4.125	98.7969	06/30/2028	25,000,000.00	24,699,218.75	24,879,078.36	(179,859.61)

---	UNITED STATES TREASURY	2.847	97.0253	08/15/2025	1,445,000,000.00	1,401,153,906.25	1,441,336,506.71	(40,182,600.46)
-----	------------------------	-------	---------	------------	------------------	------------------	------------------	-----------------

Summary

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
---	---	4.255	92.8778	06/03/2025	14,874,399,928.41	14,608,618,310.59	14,801,110,513.66	(192,492,203.07)



COUNTY OF RIVERSIDE  
TREASURER-TAX COLLECTOR  
CAPITAL MARKETS

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