

COUNTY OF RIVERSIDE

TREASURER-TAX COLLECTOR'S

MANAGED BY

Matt Jennings
Treasurer-Tax Collector

Giovane Pizano
Assistant Treasurer

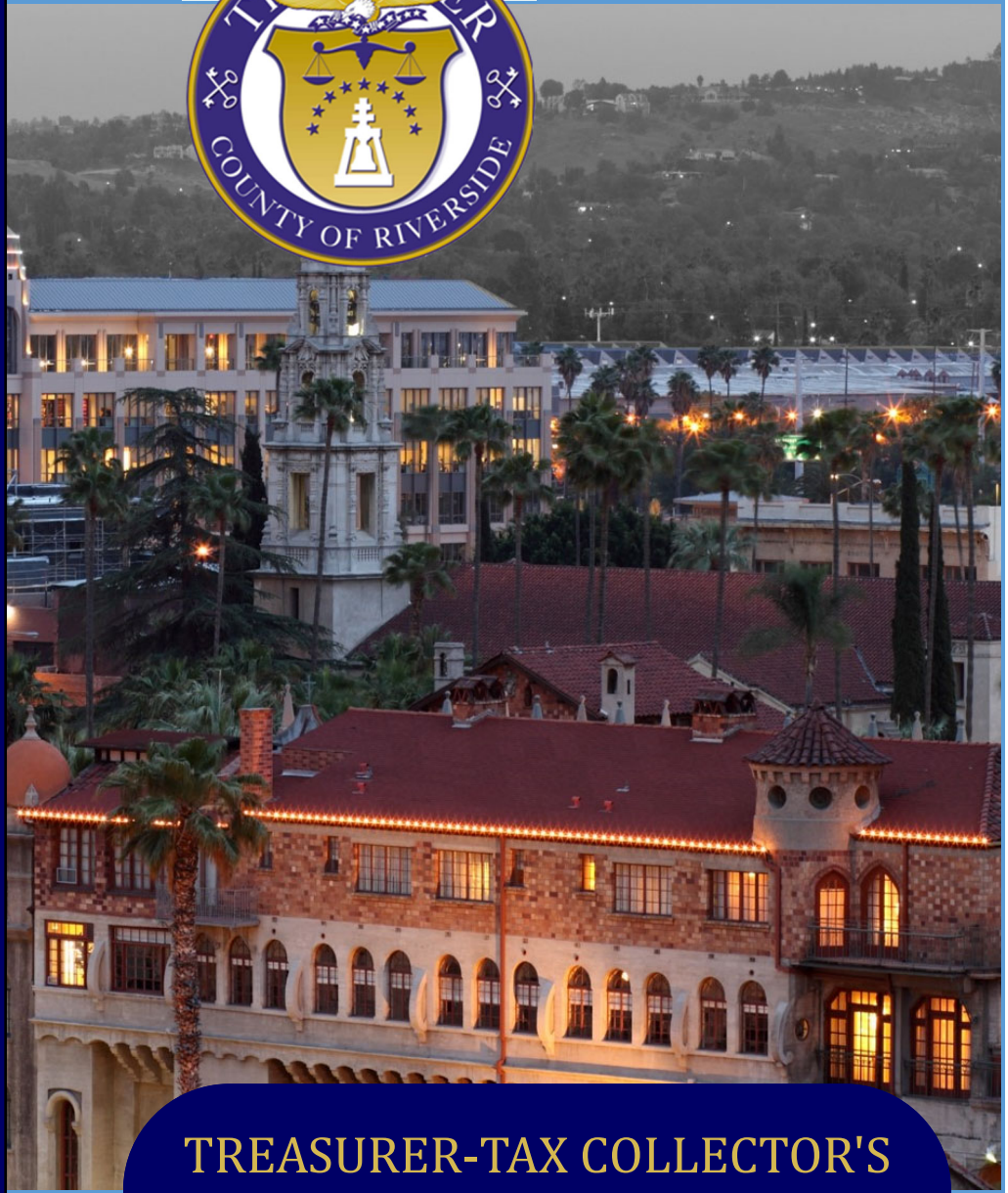
John Byerly
Chief Investment Officer

Steve Faeth
Senior Investment Officer

Isela Licea
Investment Officer

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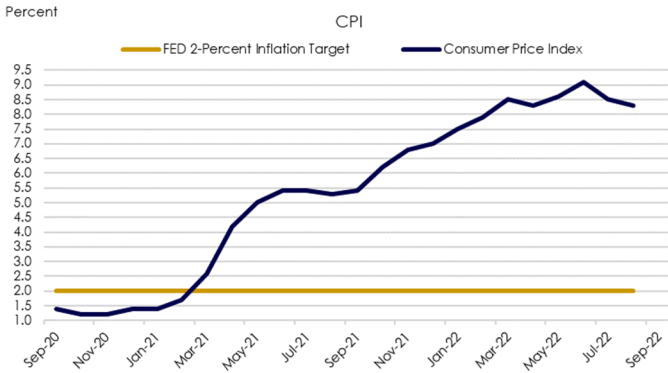


**TREASURER-TAX COLLECTOR'S
POOLED INVESTMENT FUND**

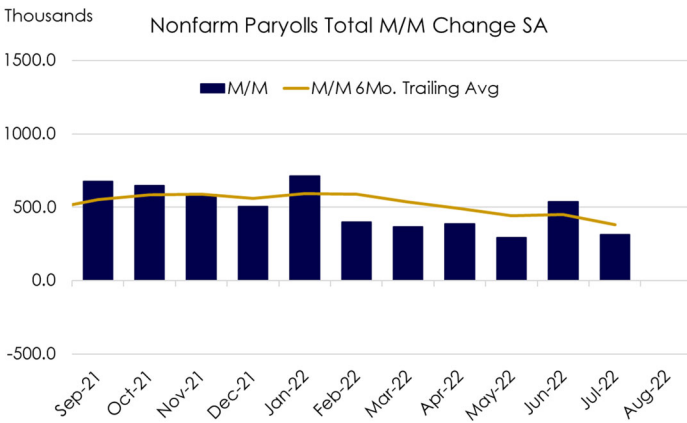
September 2022 REPORT

INFLATION FIGHT CONTINUES

September saw inflation readings continue to come in on the high side. The Consumer Price Index released mid-month was up 8.3%, far from the Fed’s desired rate of 2.00%. In response to the persistently high inflation reading, the Fed increased the Federal Funds Rate to a range of 3.00% - 3.25% on September 21st, a 75-basis point jump, the third consecutive increase of that magnitude.



Things were more positive than expected for employment. Non-farm payrolls added 315,000 which beat expectations of 298,000.



Federal Reserve Chair Jerome Powell’s public comments, reaffirming the Fed’s dedication to stamp out inflation, encouraged investors who now estimate the Fed will continue raising rates to nearly 5.00% to slow the economy by cooling the overheated demand for goods.

The housing sector has already begun slowing due to higher rates. Higher mortgage rates are limiting the purchasing power of homebuyers, with the National Association of Home Builders Index now down to 46, the ninth straight monthly decline. The index peaked at 90 in late November of 2020. A reading below 50 indicates that more builders report conditions as ‘poor’ than those who see conditions as ‘good’. Even Riverside County, one of the hottest real estate markets in the country over the past 3 years, is seeing a slowdown. In our County, the most recent annual price gain has dropped to 7.4% versus increases as high as 24% during the peak of the boom. Prices may even begin to show a decline as the next few months pass, considering current data shows activity from late summer.

In the bond market, September saw 2-year Treasury yields start the month at 3.50% and end the month at 4.28%. 5-year Treasury yields began the month at 3.40% and ended at 4.09%. Stocks declined in September, with the Dow Jones Industrial Average beginning the month at 31,500 and ending at 28,725.

Matt Jennings

Treasurer-Tax Collector

Treasurer Tax-Collector Statement



PORTFOLIO SUMMARY

Month End Values \$ are

Expressed in 000,000	Sep-22	Mar-22	Sep-21
Principal Value	\$ 11,388.37	\$ 11,359.75	\$ 9,562.12
Market Value*	11,069.50	11,224.94	9,560.64
Book Value*	11,402.43	11,359.75	9,562.12
Unrealized Gain/Loss*	(332.93)	(134.81)	(1.48)
Paper Gain or Loss %	-2.920%	-1.187%	-0.015%
Yield	1.76	0.56	0.28
WAM (Yrs)	1.27	1.17	1.19

* 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

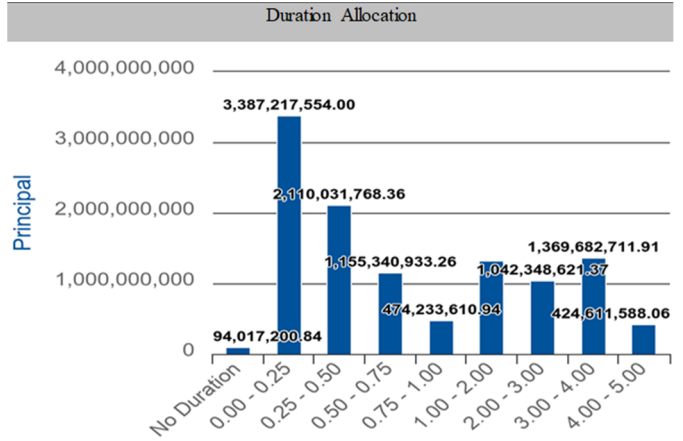
The Treasurer's Pooled Investment Fund is comprised of contributions from the county, schools, special districts, and other discretionary depositors throughout the County of Riverside. The primary objective of the Treasurer shall be to **safeguard the principal** of the funds under the Treasurer's control, 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.

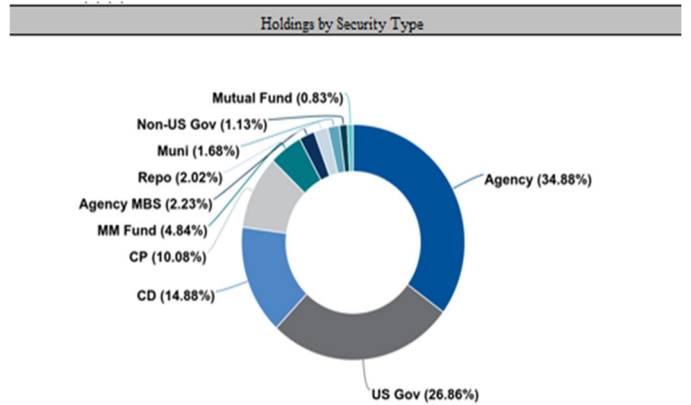
Since its inception, the Treasurer's Pooled Investment Fund has been in **full compliance** with the Treasurer's Statement of Investment Policy, which is more restrictive than California Government Code 53646.

TPIF STATS

Composite Credit Ratings			
Rating	Market Value	Moody's Rating	Fitch Rating
AAA	5,834,041,920.13	Aaa	AAA
AA+	300,748,507.72	Aaa	AAA
AA	86,173,381.80	Aa2	AA
NA	469,567,955.33	NA	NA
A-1+	4,378,973,819.55	P-1	AAA
AAA	11,069,505,584.53	Aaa	AAA



Holdings by Security Type					
Security Type Category	Days to Final Maturity	Par Value	Market Price	Yield	Principal
Agency CMO	445	66,364,591.12	98.7049	3.416	66,035,853.95
Mutual Fund	---	93,213,169.12	1.0086	---	94,017,200.84
Non-US Gov	695	128,895,000.00	93.4560	0.737	128,730,013.14
Muni	690	190,335,000.00	95.5731	1.520	191,185,815.00
Repo	3	230,000,000.00	100.0000	2.950	230,000,000.00
Agency MBS	779	255,748,944.34	96.9677	3.462	253,589,463.16
MM Fund	0	550,955,016.99	1.0000	2.914	550,990,000.99
CP	56	1,157,066,000.00	99.5135	2.493	1,147,673,093.74
CD	110	1,695,000,000.00	100.0001	2.151	1,695,002,456.82
US Gov	426	3,070,000,000.00	97.0449	1.195	3,059,018,008.14
Agency	817	3,999,744,250.00	93.8835	1.491	3,972,131,101.06
Total	464	11,437,321,971.56	91.2002	1.758	11,388,373,006.85



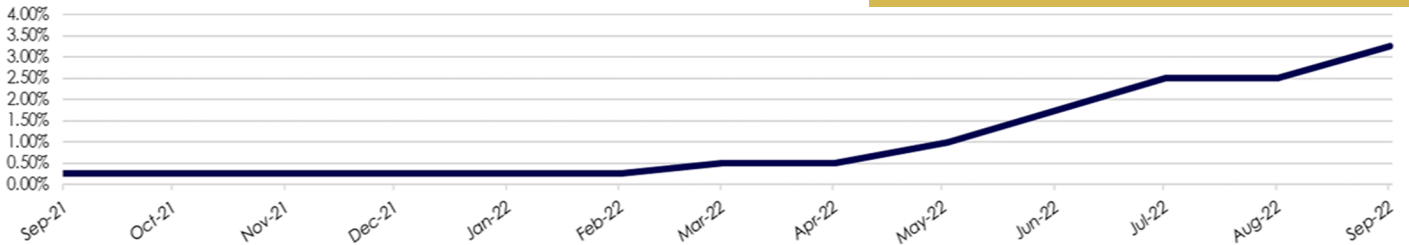
Month	Monthly Receipts	Monthly Disbursements	Difference	Required Matured Investments	Balance	Actual Investments Maturing	Available to Invest > 1 Year
10/2022					76.10		
10/2022	1,500.00	1,700.00	-200.00	123.90	0.00	1,891.72	
11/2022	1,600.00	1,700.00	-100.00	100.00	0.00	930.00	
12/2022	3,500.00	1,800.00	1700.00		1,700.00	113.25	
01/2023	1,600.00	2,400.00	-800.00		900.00	1,370.80	
02/2023	1,500.00	1,800.00	-300.00		600.00	510.56	
03/2023	2,350.00	1,800.00	550.00		1,150.00	411.75	
04/2023	2,750.00	2,070.00	680.00		1,830.00	73.43	
05/2023	1,600.00	2,500.00	-900.00		930.00	767.19	
06/2023	2,300.00	2,400.00	-100.00		830.00	365.00	
07/2023	1,400.00	2,100.00	-700.00		130.00	94.64	
08/2023	1,800.00	1,600.00	200.00		330.00	147.69	
09/2023	2,100.00	1,750.00	350.00		680.00	150.50	
TOTALS	24,000.00	23,620.00	380.00	223.90	9,156.10	6,826.52	11,164.47
				1.97%		59.94%	98.03%

FIXED INCOME MARKETS

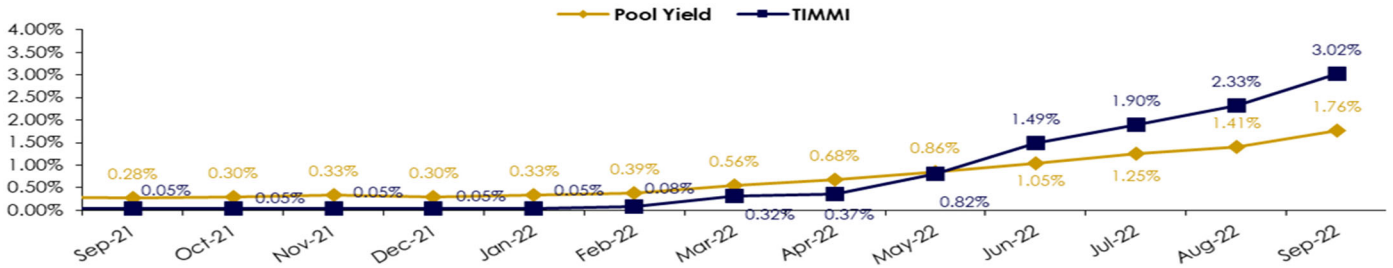
FED FUNDS RATE

Fed Fund Rate: 3.00% to 3.25%

Next FOMC Scheduled Meeting: 11/02/2022



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
09/30/2022 - 09/01/2022	0.36	0.58	0.54	0.71	0.71	0.67	0.57	0.42
09/30/2022	3.33	3.92	4.05	4.22	4.25	4.06	3.83	3.79
09/01/2022	2.97	3.34	3.51	3.51	3.54	3.39	3.26	3.37

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 %
	Maximum Maturity	Authorized % Limit	S&P/ Moody's	Maximum Maturity	Authorized % Limit	S&P/ Moody's	
MUNICIPAL BONDS (MUNI)	5 YEARS	NO LIMIT	NA	4 YEARS	15%	AA-/Aa3/AA-	1.68%
U.S. TREASURIES	5 YEARS	NO LIMIT	NA	5 YEARS	100%	NA	26.86%
LOCAL AGENCY OBLIGATIONS (LAO)	5 YEARS	NO LIMIT	NA	3 YEARS	2.50%	INVESTMENT GRADE	0.00%
FEDERAL AGENCIES	5 YEARS	NO LIMIT	AAA	5 YEARS	100%	NA	37.11%
COMMERCIAL PAPER (CP)	270 DAYS	40%	A1/P1	270 DAYS	40%	A1/P1/F1	10.08%
CERTIFICATE & TIME DEPOSITS (NCD & TCD)	5 YEARS	30%	NA	1 YEAR	25% Combined	A1/P1/F1	14.88%
INT'L BANK FOR RECONSTRUCTION AND DEVELOPMENT AND INT'L FINANCE CORPORATION	NA	NA	NA	4 YEARS	20%	AA/Aa/AA	1.13%
REPURCHASE AGREEMENTS (REPO)	1 YEARS	NO LIMIT	NA	45 DAYS	40% max, 25% in term repo over 7 days	A1/P1/F1	2.02%
REVERSE REPOS	92 DAYS	20%	NA	60 DAYS	10%	NA	0.00%
MEDIUM TERM NOTES (MTNO)	5 YEARS	30%	A	3 YEARS	20%	AA/Aa2/AA	0.00%
CALTRUST SHORT TERM FUND	NA	NA	NA	DAILY LIQUIDITY	1.00%	NA	0.82%
MONEY MARKET MUTUAL FUNDS (MMF)	60 DAYS ⁽¹⁾	20%	AAA/Aaa ⁽²⁾	DAILY LIQUIDITY	20%	AAA by 2 Of 3 RATINGS AGC.	4.84%
LOCAL AGENCY INVESTMENT FUND (LAIF)	NA	NA	NA	DAILY LIQUIDITY	Max \$50 million	NA	0.00%
CASH/DEPOSIT ACCOUNT	NA	NA	NA	NA	NA	NA	0.00%

Agency
AGCY BOND

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3130ATHV2	FEDERAL HOME LOAN BANKS	4.312	100.0688	09/11/2026	1,000,000.00	1,000,688.00	997,784.61	2,903.39
3133EKQA7	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.693	95.8108	09/10/2024	2,064,000.00	1,977,534.91	2,079,030.13	(101,495.22)
3135GA2P5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.356	94.0132	05/03/2024	3,500,000.00	3,290,462.00	3,499,680.26	(209,218.26)
3136G4P31	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.450	93.0291	08/19/2024	3,701,000.00	3,443,006.99	3,701,000.00	(257,993.01)
3134G4W47	FEDERAL HOME LOAN MORTGAGE CORP	3.488	87.2750	10/27/2026	5,000,000.00	4,363,750.00	4,494,878.89	(131,128.89)
3130ATHF5	FEDERAL HOME LOAN BANKS	3.941	98.2704	09/11/2026	5,000,000.00	4,913,520.00	4,965,477.37	(51,957.37)
3133ENH45	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.294	96.0314	08/24/2026	5,000,000.00	4,801,570.00	4,969,374.78	(167,804.78)
3133ENK58	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.202	93.1343	01/06/2025	5,000,000.00	4,656,715.00	4,991,461.96	(334,746.96)
3130AL2G8	FEDERAL HOME LOAN BANKS	0.615	88.4534	02/18/2026	5,000,000.00	4,422,670.00	4,997,460.16	(574,790.16)
3133ENH45	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.137	96.0314	08/24/2026	5,000,000.00	4,801,570.00	4,997,856.73	(196,286.73)
3133ENPY0	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.764	94.1482	02/25/2025	5,000,000.00	4,707,410.00	4,998,397.81	(290,987.81)
3133ELN9J	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.542	96.3315	02/28/2024	5,000,000.00	4,816,575.00	5,000,000.00	(183,425.00)
3134GVVM6	FEDERAL HOME LOAN MORTGAGE CORP	0.730	90.9572	05/28/2025	5,000,000.00	4,547,860.00	5,000,000.00	(452,140.00)
3136G4XK4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.650	90.4686	06/30/2025	5,000,000.00	4,523,430.00	5,000,000.00	(476,570.00)
3134GV5R5	FEDERAL HOME LOAN MORTGAGE CORP	0.570	93.5759	07/15/2024	5,000,000.00	4,678,795.00	5,000,000.00	(321,205.00)
3136G42F9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.625	89.9182	08/27/2025	5,000,000.00	4,495,910.00	5,000,000.00	(504,090.00)
3136G46N8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	89.3133	10/29/2025	5,000,000.00	4,465,665.00	5,000,000.00	(534,335.00)
3135G06F5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.310	95.7768	11/16/2023	5,000,000.00	4,788,840.00	5,000,000.00	(211,160.00)
3134GXBM5	FEDERAL HOME LOAN MORTGAGE CORP	0.600	89.2777	11/12/2025	5,000,000.00	4,463,885.00	5,000,000.00	(536,115.00)
3134GXBM5	FEDERAL HOME LOAN MORTGAGE CORP	0.600	89.2777	11/12/2025	5,000,000.00	4,463,885.00	5,000,000.00	(536,115.00)
3135GA2Z3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	89.1220	11/17/2025	5,000,000.00	4,456,100.00	5,000,000.00	(543,900.00)
3135GA2Z3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	89.1220	11/17/2025	5,000,000.00	4,456,100.00	5,000,000.00	(543,900.00)
3133EMLP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.320	91.5178	12/23/2024	5,000,000.00	4,575,890.00	5,000,000.00	(424,110.00)
3130ALF25	FEDERAL HOME LOAN BANKS	0.400	91.9452	11/26/2024	5,000,000.00	4,597,260.00	5,000,000.00	(402,740.00)
3130ALFN9	FEDERAL HOME LOAN BANKS	0.550	89.7337	08/25/2025	5,000,000.00	4,486,685.00	5,000,000.00	(513,315.00)
3133EMSC7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.480	91.1891	03/03/2025	5,000,000.00	4,559,455.00	5,000,000.00	(440,545.00)
3133EMZS4	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.900	88.7459	05/18/2026	5,000,000.00	4,437,295.00	5,000,000.00	(562,705.00)
3130AMJN3	FEDERAL HOME LOAN BANKS	1.030	89.1106	05/26/2026	5,000,000.00	4,455,530.00	5,000,000.00	(544,470.00)
3136G46S7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	89.2081	10/28/2025	5,000,000.00	4,460,405.00	5,000,000.00	(539,595.00)
3134GWTG1	FEDERAL HOME LOAN MORTGAGE CORP	0.600	89.5525	09/30/2025	5,000,000.00	4,477,625.00	5,000,000.00	(522,375.00)
3134GWP91	FEDERAL HOME LOAN MORTGAGE CORP	0.500	90.2128	06/16/2025	5,000,000.00	4,510,640.00	5,000,000.00	(489,360.00)
3136G4XZ1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.740	90.6988	06/30/2025	5,000,000.00	4,534,940.00	5,000,000.00	(465,060.00)
3130AMMZ2	FEDERAL HOME LOAN BANKS	1.000	88.9127	06/10/2026	5,000,000.00	4,445,635.00	5,000,000.00	(554,365.00)
3134GV3A4	FEDERAL HOME LOAN MORTGAGE CORP	0.500	93.5680	07/01/2024	5,000,000.00	4,678,400.00	5,000,000.00	(321,600.00)
3130AQRH8	FEDERAL HOME LOAN BANKS	2.000	90.9922	02/25/2027	5,000,000.00	4,549,610.00	5,000,000.00	(450,390.00)
3130AQRH8	FEDERAL HOME LOAN BANKS	2.000	90.9922	02/25/2027	5,000,000.00	4,549,610.00	5,000,000.00	(450,390.00)
3130AR4V0	FEDERAL HOME LOAN BANKS	2.150	94.8088	03/14/2025	5,000,000.00	4,740,440.00	5,000,000.00	(259,560.00)
3130AR6U0	FEDERAL HOME LOAN BANKS	2.500	92.5984	03/22/2027	5,000,000.00	4,629,920.00	5,000,000.00	(370,080.00)
3130AR7D7	FEDERAL HOME LOAN BANKS	2.050	94.5347	03/25/2025	5,000,000.00	4,726,735.00	5,000,000.00	(273,265.00)
3130ATBV8	FEDERAL HOME LOAN BANKS	4.150	97.6787	09/29/2027	5,000,000.00	4,883,935.00	5,000,000.00	(116,065.00)
3130ATBV8	FEDERAL HOME LOAN BANKS	4.150	97.6787	09/29/2027	5,000,000.00	4,883,935.00	5,000,000.00	(116,065.00)
3133ELH80	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.680	90.7182	06/10/2025	5,025,000.00	4,558,589.55	5,025,000.00	(466,410.45)
3130ASDK2	FEDERAL HOME LOAN BANKS	3.250	95.9834	06/29/2026	5,250,000.00	5,039,128.50	5,250,000.00	(210,871.50)
3130AL6K5	FEDERAL HOME LOAN BANKS	0.580	88.3361	02/25/2026	6,000,000.00	5,300,166.00	6,000,000.00	(699,834.00)
3133EKPT5	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.671	94.8805	09/17/2024	6,128,000.00	5,814,277.04	6,119,746.95	(305,469.91)
3130ARHG9	FEDERAL HOME LOAN BANKS	2.180	97.0038	02/28/2024	7,000,000.00	6,790,266.00	6,994,170.64	(203,904.64)
3130ATH42	FEDERAL HOME LOAN BANKS	4.700	99.4067	09/29/2027	7,000,000.00	6,958,469.00	7,000,000.00	(41,531.00)
3130ATBV8	FEDERAL HOME LOAN BANKS	4.150	97.6787	09/29/2027	7,225,000.00	7,057,286.08	7,225,000.00	(167,713.92)
3133EMKH4	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.160	99.3316	12/15/2022	8,245,000.00	8,189,890.42	8,245,000.00	(55,109.58)
3136G4Q97	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.650	89.9856	08/27/2025	8,650,000.00	7,783,754.40	8,650,000.00	(866,245.60)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.016	89.4481	03/23/2026	8,921,250.00	7,979,888.62	8,916,330.65	(936,442.03)
US3130AL2X12	FEDERAL HOME LOAN BANKS	3.001	86.6999	02/17/2027	10,000,000.00	8,669,999.00	9,128,827.27	(458,837.27)
3133ELSS9	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.905	92.9508	09/03/2024	10,000,000.00	9,295,080.00	9,552,843.24	(257,763.24)
3133ELAJ0	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.882	93.0648	08/19/2024	10,000,000.00	9,306,480.00	9,563,888.94	(257,408.94)
3130AKYH3	FEDERAL HOME LOAN BANKS	1.746	86.6672	02/10/2027	10,000,000.00	8,666,720.00	9,619,002.03	(952,282.03)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	89.4481	03/23/2026	9,750,000.00	8,721,189.75	9,750,000.00	(1,028,810.25)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	89.4481	03/23/2026	9,750,000.00	8,721,189.75	9,750,000.00	(1,028,810.25)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	89.4481	03/23/2026	9,750,000.00	8,721,189.75	9,750,000.00	(1,028,810.25)
3130ANMH0	FEDERAL HOME LOAN BANKS	1.668	88.7678	08/20/2026	10,000,000.00	8,876,780.00	9,788,188.29	(911,408.29)
3133ENL99	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.830	96.5314	09/15/2027	10,000,000.00	9,653,140.00	9,796,620.48	(143,480.48)
3130ALHH0	FEDERAL HOME LOAN BANKS	3.040	89.4520	03/05/2026	10,500,000.00	9,392,460.00	9,799,192.28	(406,732.28)
3133ENKG4	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.908	89.2895	01/11/2027	10,000,000.00	8,928,950.00	9,821,793.66	(892,843.66)
3130AQHS5	FEDERAL HOME LOAN BANKS	1.984	90.0368	01/28/2027	10,000,000.00	9,003,680.00	9,883,399.67	(879,719.67)
3133ENBK5	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.340	88.5144	10/20/2026	10,000,000.00	8,851,440.00	9,921,758.49	(1,070,318.49)
3133EMJQ6	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.253	95.4853	12/08/2023	9,931,000.00	9,482,645.14	9,931,501.81	(448,856.67)
3133ENBK5	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.249	88.5144	10/20/2026	10,000,000.00	8,851,440.00	9,957,071.82	(1,105,631.82)
3133ENL99	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.467	96.5314	09/15/2027	10,000,000.00	9,653,140.00	9,958,467.14	(305,327.14)
3137EAXE3	FEDERAL HOME LOAN MORTGAGE CORP	0.497	89.0824	09/23/2025	10,000,000.00	8,908,240.00	9,964,095.91	(1,055,855.91)
3133ENL21	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.860	90.3587	01/26/2027	10,000,000.00	9,035,870.00	9,967,094.62	(931,224.62)
3133ENYX2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.439	98.2247	06/17/2024	10,000,000.00	9,822,470.00	9,968,963.75	(146,493.75)
3130AQF65	FEDERAL HOME LOAN BANKS	1.306	88.8094	12/21/2026	10,000,000.00	8,880,940.00	9,977,178.40	(1,096,238.40)
3133ENV9D	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.913	94.5423	04/26/2027	10,000,000.00	9,454,230.00	9,583,922.89	(129,692.89)
3133ENB33	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.075	95.1444	07/19/2027	10,000,000.00	9,514,440.00	9,988,966.05	(474,526.05)
3133ENB66	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.174	96.1718	07/20/2026	10,000,000.00	9,617,180.00	9,991,449.69	(374,269.69)
3132X03B5	FEDERAL AGRICULTURAL MORTGAGE CORP	2.960	99.0201	06/30/2023	10,000,000.00	9,902,010.00	9,992,116.30	(90,106.30)
3133EMSC7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.512	91.1891	03/03/2025	10,000,000.00	9,118,910.00	9,992,431.04	(873,521.04)
3130ARMT5	FEDERAL HOME LOAN BANKS	2.838	96.7729	10/25/2024	10,000,000.00	9,677,290.00	9,992,549.34	(315,259.34)
3133EMLP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.339	91.5178	12/23/2024	10,000,000.00	9,151,780.00	9,995,803.70	(844,023.70)
3133EMLT7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.244	95.1955	12/28/2023	10,000,000.00	9,519,550.00	9,995,804.83	(476,254.83)
3133EJD48	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.092	98.8397	10/02/2023	10,000,000.00	9,883,970.00	9,995,845.88	(111,875.88)
3135G0T94	FEDERAL NATIONAL MORTGAGE ASSOCIATION	2.490	99.5995	01/19/2023	10,000,000.00	9,959,950.00	9,996,619.17	(36,669.17)
3137EAEZ8	FEDERAL HOME LOAN MORTGAGE CORP	0.280	95.7351	11/06/2023	10,000,000.00	9,573,510.00	9,996,703.27	(423,193.27)
3133EMKW1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.235	95.2689	12/21/2023	10,000,000.00	9,526,890.00	9,996,941.82	(470,051.82)
3135G06A6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.587	89.3308	10/20/2025	10,000,000.00	8,933,080.00	9,997,842.55	(1,064,762.55)
3133EL7E8	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.250	98.4302	03/15/2023	10,000,000.00	9,843,020.00	9,998,637.92	(155,617.92)
3134GXEX8	FEDERAL HOME LOAN MORTGAGE CORP	0.270	97.4884	06/01/2023	10,000,000.00	9,748,840.00	9,998,662.93	(249,822.93)
3135G06C2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.604	89.3133	10/29/2025	10,000,000.00	8,931,330.00	9,998,768.11	(1,067,438.11)
3133EJKN8	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.719	99.3637	04/11/2023	10,000,000.00	9,936,370.00	9,998,978.49	(62,608.49)
3134GXCA0	FEDERAL HOME LOAN MORTGAGE CORP	0.328	95.7062	11/24/2023	10,000,000.00	9,570,620.00	9,999,042.29	(428,422.29)
3130ANRB8	FEDERAL HOME LOAN BANKS	0.553	92.0610	12/17/2024	1			

3136G45C3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.540	89.1595	10/27/2025	10,000,000.00	8,915,950.00	10,000,000.00	(1,084,050.00)
3135G06C2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	89.3133	10/29/2025	10,000,000.00	8,931,330.00	10,000,000.00	(1,068,670.00)
3134GW3X2	FEDERAL HOME LOAN MORTGAGE CORP	0.625	89.4007	10/27/2025	10,000,000.00	8,940,070.00	10,000,000.00	(1,059,930.00)
3135GA2N0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.550	89.2002	11/04/2025	10,000,000.00	8,920,020.00	10,000,000.00	(1,079,980.00)
3135GA3C3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.350	93.8550	05/17/2024	10,000,000.00	9,385,500.00	10,000,000.00	(614,500.00)
3135GA3C3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.350	93.8550	05/17/2024	10,000,000.00	9,385,500.00	10,000,000.00	(614,500.00)
3135G06E8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.420	92.0679	11/18/2024	10,000,000.00	9,206,790.00	10,000,000.00	(793,210.00)
3135GA2Z3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	89.1220	11/17/2025	10,000,000.00	8,912,200.00	10,000,000.00	(1,087,800.00)
3133EMHL9	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.310	95.6340	11/30/2023	10,000,000.00	9,563,400.00	10,000,000.00	(436,600.00)
3134GXEA8	FEDERAL HOME LOAN MORTGAGE CORP	0.200	99.5250	11/23/2022	10,000,000.00	9,952,500.00	10,000,000.00	(47,500.00)
3134GXEA8	FEDERAL HOME LOAN MORTGAGE CORP	0.200	99.5250	11/23/2022	10,000,000.00	9,952,500.00	10,000,000.00	(47,500.00)
3134GXCF9	FEDERAL HOME LOAN MORTGAGE CORP	0.400	93.8545	05/24/2024	10,000,000.00	9,385,450.00	10,000,000.00	(614,550.00)
3134GXCF9	FEDERAL HOME LOAN MORTGAGE CORP	0.400	93.8545	05/24/2024	10,000,000.00	9,385,450.00	10,000,000.00	(614,550.00)
3134GXG01	FEDERAL HOME LOAN MORTGAGE CORP	0.200	99.3394	12/15/2022	10,000,000.00	9,933,940.00	10,000,000.00	(66,060.00)
3134GXHL1	FEDERAL HOME LOAN MORTGAGE CORP	0.700	89.1888	12/30/2025	10,000,000.00	8,918,880.00	10,000,000.00	(1,081,120.00)
3133EMKH4	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.160	99.3316	12/15/2022	10,000,000.00	9,933,160.00	10,000,000.00	(66,840.00)
3133EMLE0	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.190	96.2391	09/22/2023	10,000,000.00	9,623,910.00	10,000,000.00	(376,090.00)
3130AKKF2	FEDERAL HOME LOAN BANKS	0.270	94.2924	03/28/2024	10,000,000.00	9,429,240.00	10,000,000.00	(570,760.00)
3130AKL79	FEDERAL HOME LOAN BANKS	0.250	95.2431	12/28/2023	10,000,000.00	9,524,310.00	10,000,000.00	(475,690.00)
3134GXHH0	FEDERAL HOME LOAN MORTGAGE CORP	0.220	97.1472	06/30/2023	10,000,000.00	9,714,720.00	10,000,000.00	(285,280.00)
3136G43W1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.320	94.3637	03/28/2024	10,000,000.00	9,436,370.00	10,000,000.00	(563,630.00)
3130ALEM2	FEDERAL HOME LOAN BANKS	0.790	88.9862	02/25/2026	10,000,000.00	8,898,620.00	10,000,000.00	(1,101,380.00)
3130ALGR9	FEDERAL HOME LOAN BANKS	0.850	89.1639	02/26/2026	10,000,000.00	8,916,390.00	10,000,000.00	(1,083,610.00)
3130ALHS6	FEDERAL HOME LOAN BANKS	0.750	88.7090	03/18/2026	10,000,000.00	8,870,900.00	10,000,000.00	(1,129,100.00)
3130ALHS6	FEDERAL HOME LOAN BANKS	0.750	88.7090	03/18/2026	10,000,000.00	8,870,900.00	10,000,000.00	(1,129,100.00)
3130ALHZ0	FEDERAL HOME LOAN BANKS	0.530	90.2707	06/18/2025	10,000,000.00	9,027,070.00	10,000,000.00	(972,930.00)
3133EMUP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.710	91.4248	04/01/2025	10,000,000.00	9,142,480.00	10,000,000.00	(857,520.00)
3133EMUP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.710	91.4248	04/01/2025	10,000,000.00	9,142,480.00	10,000,000.00	(857,520.00)
3130ALJT3	FEDERAL HOME LOAN BANKS	0.375	94.3185	04/08/2024	10,000,000.00	9,431,850.00	10,000,000.00	(568,150.00)
3130ALNK6	FEDERAL HOME LOAN BANKS	0.625	91.2922	03/25/2025	10,000,000.00	9,129,220.00	10,000,000.00	(870,780.00)
3130ALU93	FEDERAL HOME LOAN BANKS	0.750	90.7257	06/30/2025	10,000,000.00	9,027,570.00	10,000,000.00	(972,430.00)
3133EMVD1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.330	94.2876	04/05/2024	10,000,000.00	9,428,760.00	10,000,000.00	(571,240.00)
3133EMDM1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.270	95.9838	10/20/2023	10,000,000.00	9,598,380.00	10,000,000.00	(401,620.00)
3133EMQ62	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.990	88.6517	07/13/2026	10,000,000.00	8,865,170.00	10,000,000.00	(1,134,830.00)
3133EMQ62	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.990	88.6517	07/13/2026	10,000,000.00	8,865,170.00	10,000,000.00	(1,134,830.00)
3130ANAJ9	FEDERAL HOME LOAN BANKS	1.000	88.5939	07/27/2026	10,000,000.00	8,859,390.00	10,000,000.00	(1,140,610.00)
3130ANAE8	FEDERAL HOME LOAN BANKS	1.000	88.4501	08/17/2026	10,000,000.00	8,845,010.00	10,000,000.00	(1,154,990.00)
3130ANFD7	FEDERAL HOME LOAN BANKS	1.000	88.5287	08/05/2026	10,000,000.00	8,852,870.00	10,000,000.00	(1,147,130.00)
3130AMME9	FEDERAL HOME LOAN BANKS	1.000	89.0140	05/26/2026	10,000,000.00	8,901,400.00	10,000,000.00	(1,098,600.00)
3130ALHG2	FEDERAL HOME LOAN BANKS	0.750	88.7090	03/18/2026	10,000,000.00	8,870,900.00	10,000,000.00	(1,129,100.00)
3130ALN34	FEDERAL HOME LOAN BANKS	0.700	91.4758	03/24/2025	10,000,000.00	9,147,580.00	10,000,000.00	(852,420.00)
3130AKLB0	FEDERAL HOME LOAN BANKS	0.260	93.2485	06/28/2024	10,000,000.00	9,324,850.00	10,000,000.00	(675,150.00)
3134GWN44	FEDERAL HOME LOAN MORTGAGE CORP	0.450	92.8077	09/11/2024	10,000,000.00	9,280,770.00	10,000,000.00	(719,230.00)
3134GWR32	FEDERAL HOME LOAN MORTGAGE CORP	0.410	93.5419	06/24/2024	10,000,000.00	9,354,190.00	10,000,000.00	(645,810.00)
3134GVRV2	FEDERAL HOME LOAN MORTGAGE CORP	0.750	91.0152	05/27/2025	10,000,000.00	9,101,520.00	10,000,000.00	(898,480.00)
3134GXD66	FEDERAL HOME LOAN MORTGAGE CORP	0.190	99.5236	11/23/2022	10,000,000.00	9,952,360.00	10,000,000.00	(47,640.00)
3130AN3R9	FEDERAL HOME LOAN BANKS	1.130	89.1056	07/20/2026	10,000,000.00	8,910,560.00	10,000,000.00	(1,089,440.00)
3130ALKL7	FEDERAL HOME LOAN BANKS	0.850	88.9982	03/25/2026	10,000,000.00	8,899,820.00	10,000,000.00	(1,100,180.00)
3136G43H4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.400	92.6597	09/16/2024	10,000,000.00	9,265,970.00	10,000,000.00	(734,030.00)
3135GAAZ4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.500	90.1392	06/24/2025	10,000,000.00	9,013,920.00	10,000,000.00	(986,080.00)
3130ALBX1	FEDERAL HOME LOAN BANKS	0.580	88.3511	02/23/2026	10,000,000.00	8,835,110.00	10,000,000.00	(1,164,890.00)
3130AMT69	FEDERAL HOME LOAN BANKS	1.070	89.0646	06/26/2026	10,000,000.00	8,906,460.00	10,000,000.00	(1,093,540.00)
3135GA3N9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.300	95.7660	11/16/2023	10,000,000.00	9,576,600.00	10,000,000.00	(423,400.00)
3130ALKF0	FEDERAL HOME LOAN BANKS	0.625	91.2922	03/25/2025	10,000,000.00	9,129,220.00	10,000,000.00	(870,780.00)
3130ALKF0	FEDERAL HOME LOAN BANKS	0.625	91.2922	03/25/2025	10,000,000.00	9,129,220.00	10,000,000.00	(870,780.00)
3134GWP26	FEDERAL HOME LOAN MORTGAGE CORP	0.500	90.9724	03/28/2025	10,000,000.00	9,097,240.00	10,000,000.00	(902,760.00)
3134GWL79	FEDERAL HOME LOAN MORTGAGE CORP	0.400	92.7267	09/10/2024	10,000,000.00	9,272,670.00	10,000,000.00	(727,330.00)
3134GWL79	FEDERAL HOME LOAN MORTGAGE CORP	0.400	92.7267	09/10/2024	10,000,000.00	9,272,670.00	10,000,000.00	(727,330.00)
3130ANPF1	FEDERAL HOME LOAN BANKS	1.000	88.4015	08/25/2026	10,000,000.00	8,840,150.00	10,000,000.00	(1,159,850.00)
3130ANX88	FEDERAL HOME LOAN BANKS	0.500	92.7254	09/27/2024	10,000,000.00	9,272,540.00	10,000,000.00	(727,460.00)
3130ANYN4	FEDERAL HOME LOAN BANKS	1.000	88.1708	09/30/2026	10,000,000.00	8,817,080.00	10,000,000.00	(1,182,920.00)
3130ANMH0	FEDERAL HOME LOAN BANKS	1.100	88.7678	08/20/2026	10,000,000.00	8,876,780.00	10,000,000.00	(1,123,220.00)
3133ENEM8	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.430	89.2712	11/23/2026	10,000,000.00	8,927,120.00	10,000,000.00	(1,072,880.00)
3133ENGN4	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.970	93.0044	12/09/2024	10,000,000.00	9,300,440.00	10,000,000.00	(699,560.00)
3130AQR08	FEDERAL HOME LOAN BANKS	2.000	90.9922	02/25/2027	10,000,000.00	9,099,220.00	10,000,000.00	(900,780.00)
3130ARF55	FEDERAL HOME LOAN BANKS	2.000	96.7501	03/28/2024	10,000,000.00	9,675,010.00	10,000,000.00	(324,990.00)
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	94.1750	03/25/2027	10,000,000.00	9,417,500.00	10,000,000.00	(582,500.00)
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	94.1750	03/25/2027	10,000,000.00	9,417,500.00	10,000,000.00	(582,500.00)
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	94.1750	03/25/2027	10,000,000.00	9,417,500.00	10,000,000.00	(582,500.00)
3130ARPV7	FEDERAL HOME LOAN BANKS	3.500	95.5080	04/28/2027	10,000,000.00	9,550,800.00	10,000,000.00	(449,200.00)
3133ENUL2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.110	95.1282	04/13/2026	10,000,000.00	9,512,820.00	10,000,000.00	(487,180.00)
3133ENUS7	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.580	97.3862	04/18/2024	10,000,000.00	9,738,620.00	10,000,000.00	(261,380.00)
3130ARSF9	FEDERAL HOME LOAN BANKS	3.000	94.1388	04/29/2027	10,000,000.00	9,413,880.00	10,000,000.00	(586,120.00)
3130ARSC6	FEDERAL HOME LOAN BANKS	2.900	95.9564	05/29/2025	10,000,000.00	9,595,640.00	10,000,000.00	(404,360.00)
3130ARUF6	FEDERAL HOME LOAN BANKS	3.125	94.9798	10/29/2026	10,000,000.00	9,497,980.00	10,000,000.00	(502,020.00)
3130AS3F4	FEDERAL HOME LOAN BANKS	3.770	96.3204	05/26/2027	10,000,000.00	9,632,040.00	10,000,000.00	(367,960.00)
3130AS5B1	FEDERAL HOME LOAN BANKS	2.201	98.7546	06/09/2023	10,000,000.00	9,875,460.00	10,000,000.00	(124,540.00)
3130AS4G1	FEDERAL HOME LOAN BANKS	2.289	98.7024	06/09/2023	10,000,000.00	9,870,240.00	10,000,000.00	(129,760.00)
3130AS4T3	FEDERAL HOME LOAN BANKS	2.325	98.7083	06/12/2023	10,000,000.00	9,870,830.00	10,000,000.00	(129,170.00)
3134GXVS0	FEDERAL HOME LOAN MORTGAGE CORP	2.900	97.5114	06/21/2024	10,000,000.00	9,751,140.00	10,000,000.00	(248,860.00)
3130ASDV8	FEDERAL HOME LOAN BANKS	3.300	95.0285	06/28/2027	10,000,000.00	9,502,850.00	10,000,000.00	(497,150.00)
3134GXZV7	FEDERAL HOME LOAN MORTGAGE CORP	4.250	97.8740	06/30/2027	10,000,000.00	9,787,400.00	10,000,000.00	(212,600.00)
3134GXYR9	FEDERAL HOME LOAN MORTGAGE CORP	3.560	97.1027	06/27/2025	10,000,000.00	9,710,270.00	10,000,000.00	(289,730.00)
3133END80	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.873	95.6475	08/03/2026	10,000,000.00	9,564,750.00	10,045,677.76	(480,927.76)
3135G0X24	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1.098	94.1913	01/07/2025	10,000,000.00	9,419,130.00	10,116,973.35	(697,843.35)
3130ASGU7	FEDERAL HOME LOAN BANKS	3.095	97.0812	06/11/2027	10,000,000.00	9,708,120.00	10,175,030.55	(466,910.55)
3133ENUS7	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.721	97.3862	04/18/2024	10,520,000.00	10,245,028.24	10,497,772.49	(252,744.25)
3134GXCA0	FEDERAL HOME LOAN MORTGAGE CORP	0.328	95.7062	11/24/2023	10,710,000.00	10,250,134.02	10,708,965.79	(458,831.77)
3130AQKM4	FEDERAL HOME LOAN BANKS	1.750	90.2179	01/28/2027	11,250,000.00	10,149,513.75	11,250,000.00	(1,100,486.25)
313382AX1	FEDERAL HOME LOAN BANKS	2.691	99.2656	03/10/2023	11,750,000.00	11,663,708.00	11,721,628.26	(57,92

3136G4YU1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.730	90.5440	07/15/2025	15,000,000.00	13,581,600.00	15,000,000.00	(1,418,400.00)
3134GWET9	FEDERAL HOME LOAN MORTGAGE CORP	0.510	91.6059	01/29/2025	15,000,000.00	13,740,885.00	15,000,000.00	(1,259,115.00)
3136G4C27	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	90.3456	07/29/2025	15,000,000.00	13,551,840.00	15,000,000.00	(1,448,160.00)
3136G4B77	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	90.2920	08/04/2025	15,000,000.00	13,543,800.00	15,000,000.00	(1,456,200.00)
3136G4H63	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.550	89.7621	08/19/2025	15,000,000.00	13,464,315.00	15,000,000.00	(1,535,685.00)
3136G4J38	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.410	93.0364	08/12/2024	15,000,000.00	13,955,460.00	15,000,000.00	(1,044,540.00)
3136G4K51	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.310	96.7137	08/17/2023	15,000,000.00	14,507,055.00	15,000,000.00	(492,945.00)
3134GWL38	FEDERAL HOME LOAN MORTGAGE CORP	0.540	89.5187	09/15/2025	15,000,000.00	13,427,805.00	15,000,000.00	(1,572,195.00)
3133EMK66	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.200	97.2999	06/15/2023	15,000,000.00	14,594,985.00	15,000,000.00	(405,015.00)
3130AKKF2	FEDERAL HOME LOAN BANKS	0.270	94.2924	03/28/2024	15,000,000.00	14,143,860.00	15,000,000.00	(856,140.00)
3133EMLP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.320	91.5178	12/23/2024	15,000,000.00	13,727,670.00	15,000,000.00	(1,272,330.00)
3130ALEM2	FEDERAL HOME LOAN BANKS	0.790	88.9862	02/25/2026	15,000,000.00	13,347,930.00	15,000,000.00	(1,652,070.00)
3130AMKB7	FEDERAL HOME LOAN BANKS	1.050	89.1750	05/26/2026	15,000,000.00	13,376,250.00	15,000,000.00	(1,623,750.00)
3130AMWT5	FEDERAL HOME LOAN BANKS	1.050	88.9989	06/26/2026	15,000,000.00	13,349,835.00	15,000,000.00	(1,650,165.00)
3130ANAJ9	FEDERAL HOME LOAN BANKS	1.000	88.5939	07/27/2026	15,000,000.00	13,289,085.00	15,000,000.00	(1,710,915.00)
3134GWCm6	FEDERAL HOME LOAN MORTGAGE CORP	0.420	95.0673	01/24/2024	15,000,000.00	14,260,095.00	15,000,000.00	(739,905.00)
3130ALFW9	FEDERAL HOME LOAN BANKS	0.790	88.8317	03/18/2026	15,000,000.00	13,324,755.00	15,000,000.00	(1,675,245.00)
3130AMSS2	FEDERAL HOME LOAN BANKS	1.000	88.9510	06/08/2026	15,000,000.00	13,342,650.00	15,000,000.00	(1,657,350.00)
3130AKLB0	FEDERAL HOME LOAN BANKS	0.260	93.2485	06/28/2024	15,000,000.00	13,987,275.00	15,000,000.00	(1,012,725.00)
3134GWA10	FEDERAL HOME LOAN MORTGAGE CORP	0.500	94.2841	04/29/2024	15,000,000.00	14,142,615.00	15,000,000.00	(857,385.00)
3130ANBX7	FEDERAL HOME LOAN BANKS	1.000	88.6270	07/22/2026	15,000,000.00	13,294,050.00	15,000,000.00	(1,705,950.00)
3130ANB34	FEDERAL HOME LOAN BANKS	1.020	88.8308	07/06/2026	15,000,000.00	13,324,620.00	15,000,000.00	(1,675,380.00)
3135GA3Z2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	89.1998	11/25/2025	15,000,000.00	13,379,970.00	15,000,000.00	(1,620,030.00)
3135GA4R9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.420	92.9308	08/23/2024	15,000,000.00	13,939,620.00	15,000,000.00	(1,060,380.00)
3134GW722	FEDERAL HOME LOAN MORTGAGE CORP	0.475	90.9527	03/24/2025	15,000,000.00	13,642,905.00	15,000,000.00	(1,357,095.00)
3130ALWL4	FEDERAL HOME LOAN BANKS	0.720	91.3872	04/08/2025	15,000,000.00	13,708,080.00	15,000,000.00	(1,291,920.00)
3130ANSC5	FEDERAL HOME LOAN BANKS	1.000	88.3921	08/26/2026	15,000,000.00	13,258,815.00	15,000,000.00	(1,741,185.00)
3130ANT9S	FEDERAL HOME LOAN BANKS	1.000	88.3951	08/26/2026	15,000,000.00	13,259,260.00	15,000,000.00	(1,740,735.00)
3130AP5M3	FEDERAL HOME LOAN BANKS	1.040	88.3120	09/28/2026	15,000,000.00	13,246,800.00	15,000,000.00	(1,753,200.00)
3130APAD7	FEDERAL HOME LOAN BANKS	1.035	88.3458	09/28/2026	15,000,000.00	13,251,870.00	15,000,000.00	(1,748,130.00)
3130ASH44	FEDERAL HOME LOAN BANKS	4.700	88.7597	06/30/2027	15,000,000.00	14,813,955.00	15,000,000.00	(186,045.00)
3134GXVM3	FEDERAL HOME LOAN MORTGAGE CORP	3.001	97.2144	09/23/2024	15,000,000.00	14,582,160.00	15,000,000.00	(417,840.00)
3130ATEZ6	FEDERAL HOME LOAN BANKS	4.200	99.8518	09/20/2023	15,000,000.00	14,977,770.00	15,000,000.00	(22,230.00)
3130ATEF0	FEDERAL HOME LOAN BANKS	4.250	97.7045	09/30/2027	15,000,000.00	14,655,675.00	15,000,000.00	(344,325.00)
3133EL3E2	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.320	96.7870	08/10/2023	15,945,000.00	15,432,687.15	15,945,000.00	(512,312.85)
3130ALGJ7	FEDERAL HOME LOAN BANKS	3.010	89.4481	03/23/2026	19,500,000.00	17,442,379.50	18,222,544.54	(1,780,165.04)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.092	87.2750	10/27/2026	20,000,000.00	17,455,000.00	18,262,791.06	(807,791.06)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.046	87.2750	10/27/2026	20,000,000.00	17,455,000.00	18,303,155.72	(848,155.72)
3130ALED2	FEDERAL HOME LOAN BANKS	3.001	87.3214	02/24/2027	20,000,000.00	17,464,280.00	18,384,344.70	(920,064.70)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	89.4481	03/23/2026	19,500,000.00	17,442,379.50	19,500,000.00	(2,057,620.50)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	89.4481	03/23/2026	19,500,000.00	17,442,379.50	19,500,000.00	(2,057,620.50)
3130APXH3	FEDERAL HOME LOAN BANKS	2.589	96.2086	11/27/2023	20,000,000.00	19,241,720.00	19,597,985.43	(356,265.43)
3130AQHS5	FEDERAL HOME LOAN BANKS	2.086	90.0368	01/28/2027	20,000,000.00	18,007,360.00	19,683,824.35	(1,676,464.35)
3133ENRR3	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.764	96.2188	03/14/2024	20,000,000.00	19,243,760.00	19,960,558.14	(716,798.14)
3130APBH7	FEDERAL HOME LOAN BANKS	0.590	92.8253	09/30/2024	20,000,000.00	18,565,600.00	19,992,007.30	(1,426,947.30)
3133EMKW1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.235	95.2689	12/21/2023	20,000,000.00	19,053,780.00	19,993,866.83	(940,086.83)
3130APWW1	FEDERAL HOME LOAN BANKS	1.503	89.5217	11/24/2026	20,000,000.00	17,904,340.00	19,997,501.37	(2,093,161.37)
3130ATET0	FEDERAL HOME LOAN BANKS	3.702	97.9607	09/27/2027	20,000,000.00	19,592,140.00	19,998,004.38	(405,864.38)
3135GA4P3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.650	89.3740	11/18/2025	20,000,000.00	17,874,800.00	20,000,000.00	(2,125,200.00)
3135GA5A5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.350	94.7572	02/23/2024	20,000,000.00	18,951,440.00	20,000,000.00	(1,048,560.00)
3130ATBH9	FEDERAL HOME LOAN BANKS	3.700	89.4945	09/27/2023	20,000,000.00	19,898,900.00	20,000,000.00	(101,100.00)
3133ENC99	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.629	96.6266	07/27/2026	20,000,000.00	19,325,320.00	20,049,421.49	(724,101.49)
3130ALCV4	FEDERAL HOME LOAN BANKS	2.112	88.8701	02/24/2026	25,000,000.00	22,217,525.00	23,896,501.04	(1,678,976.04)
3130AQF57	FEDERAL HOME LOAN BANKS	0.736	95.6344	12/22/2023	25,000,000.00	23,908,600.00	24,966,321.92	(1,057,721.92)
3130ALLP7	FEDERAL HOME LOAN BANKS	0.701	91.4243	03/17/2025	25,000,000.00	22,856,075.00	24,968,774.73	(2,112,699.73)
3133EMTW2	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.307	94.3385	03/18/2024	25,000,000.00	23,584,625.00	24,997,386.20	(1,412,761.20)
3133EMML3	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.125	99.0165	01/12/2023	25,000,000.00	24,754,125.00	24,999,638.71	(245,513.71)
3130ALTH7	FEDERAL HOME LOAN BANKS	0.510	92.7119	09/30/2024	25,000,000.00	23,177,975.00	25,000,000.00	(1,822,025.00)
3130ALEH3	FEDERAL HOME LOAN BANKS	0.700	88.5638	03/16/2026	25,000,000.00	22,140,950.00	25,000,000.00	(2,859,050.00)
3130AQ6U2	FEDERAL HOME LOAN BANKS	1.000	94.4737	06/28/2024	25,000,000.00	23,618,425.00	25,000,000.00	(1,381,575.00)
3130AQAY9	FEDERAL HOME LOAN BANKS	1.500	89.3194	12/30/2026	25,000,000.00	22,329,850.00	25,000,000.00	(2,670,150.00)
3130ASKB4	FEDERAL HOME LOAN BANKS	3.350	98.9114	12/29/2023	25,000,000.00	24,727,850.00	25,000,000.00	(272,150.00)
3130ASLE7	FEDERAL HOME LOAN BANKS	3.203	99.0608	09/29/2023	25,000,000.00	24,765,200.00	25,000,000.00	(234,800.00)
3130ATEU7	FEDERAL HOME LOAN BANKS	4.017	99.9030	06/29/2023	25,000,000.00	24,975,750.00	25,000,000.00	(24,250.00)
3135G0U43	FEDERAL NATIONAL MORTGAGE ASSOCIATION	2.345	88.7508	09/12/2023	30,000,000.00	29,625,240.00	30,145,540.27	(520,300.27)
3133ENW66	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.457	97.6982	05/23/2023	50,000,000.00	48,849,100.00	49,973,783.33	(1,124,683.33)
3130AQAO6	FEDERAL HOME LOAN BANKS	0.500	97.3706	06/30/2023	50,000,000.00	48,685,300.00	50,000,000.00	(1,314,700.00)
3130AQ7C1	FEDERAL HOME LOAN BANKS	0.500	97.3706	06/30/2023	50,000,000.00	48,685,300.00	50,000,000.00	(1,314,700.00)
3130ATES2	FEDERAL HOME LOAN BANKS	4.200	99.8557	09/29/2023	50,000,000.00	49,927,850.00	50,000,000.00	(72,150.00)
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Agency

AGCY DISC								
Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
313385R24	FEDERAL HOME LOAN BANKS	1.552	99.5093	11/28/2022	15,000,000.00	14,926,395.00	14,962,783.33	(36,388.33)
313384FY0	FEDERAL HOME LOAN BANKS	2.035	97.4359	05/23/2023	17,189,000.00	16,748,256.85	16,964,984.36	(216,727.51)
313384BG3	FEDERAL HOME LOAN BANKS	2.484	98.8129	01/31/2023	20,000,000.00	19,762,580.00	19,833,944.44	(71,364.44)
313384BB4	FEDERAL HOME LOAN BANKS	2.484	98.8722	01/26/2023	20,000,000.00	19,774,440.00	19,840,750.00	(66,310.00)
313313M70	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.401	99.7598	11/01/2022	20,000,000.00	19,951,960.00	19,993,111.11	(41,151.11)
313384L1C	FEDERAL HOME LOAN BANKS	4.121	96.2084	08/31/2023	25,000,000.00	24,052,100.00	24,072,222.23	(20,122.23)
313384FQ7	FEDERAL HOME LOAN BANKS	3.969	97.5306	05/15/2023	25,000,000.00	24,382,650.00	24,391,055.56	(8,405.56)
313384FM6	FEDERAL HOME LOAN BANKS	3.938	97.5700	05/12/2023	25,000,000.00	24,392,500.00	24,403,784.72	(11,284.72)
313384DJ5	FEDERAL HOME LOAN BANKS	3.102	98.1837	03/22/2023	25,000,000.00	24,545,925.00	24,635,694.44	(89,769.44)
313384EG0	FEDERAL HOME LOAN BANKS	1.722	97.9160	04/13/2023	25,000,000.00	24,479,000.00	24,770,972.22	(291,972.22)
313384AC3	FEDERAL HOME LOAN BANKS	1.433	99.1315	01/03/2023	25,000,000.00	24,782,875.00	24,907,305.56	(124,430.56)
313385P67	FEDERAL HOME LOAN BANKS	1.511	99.6256	11/16/2022	25,000,000.00	24,906,400.00	24,952,083.33	(45,683.33)
313385M60	FEDERAL HOME LOAN BANKS	1.379	99.7720	10/31/2022	25,000,000.00	24,943,000.00	24,971,458.33	(28,458.33)
313385M60	FEDERAL HOME LOAN BANKS	1.359	99.7720	10/31/2022	25,000,000.00	24,943,000.00	24,971,875.00	(28,875.00)
313385K88	FEDERAL HOME LOAN BANKS	1.358	99.8872	10/17/2022	25,000,000.00	24,971,800.00	24,985,000.00	(13,200.00)
31315LM62	FEDERAL AGRICULTURAL MORTGAGE CORP	1.228	99.7681	10/31/2022	40,000,000.00	39,907,240.00	39,959,333.33	(52,093.33)
313384FM6	FEDERAL HOME LOAN BANKS	3.938	97.5700	05/12/2023	50,000,000.00	48,785,000.00	48,807,569.45	(22,569.45)
313384FT1	FEDERAL HOME LOAN BANKS	2.061	97.4976	05/18/2023	50,000,000.00	48,748,800.00	49,354,347.22	(605,547.22)

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3136AW70	FNA 2017-M8 A2	3.406	94.8609	05/25/2027	13,833,651.90	13,122,721.99	13,683,985.32	(561,263.33)
3136AW70	FNA 2017-M8 A2	3.406	94.8609	05/25/2027	13,833,651.90	13,122,721.99	13,683,985.32	(561,263.33)
Agency MBS								
FHLMC								
Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3137BXQY1	FHMS K-064 A2	3.154	94.8228	03/25/2027	1,000,000.00	948,227.71	1,001,627.72	(53,400.01)
3137FNWX4	FHMS K-736 A2	3.655	92.0309	07/25/2026	10,000,000.00	9,203,088.70	9,537,677.10	(334,588.40)
3137FEJL3	FHMS K-066 A2	3.111	94.2024	06/25/2027	11,095,000.00	10,451,750.84	11,084,946.54	(633,195.69)
3137FMU67	FHMS K-735 A2	3.518	94.4941	05/25/2026	14,966,810.70	14,142,746.48	14,638,765.73	(496,019.25)
3137B3G2	FHMS K-029 A2	3.287	99.6553	02/25/2023	17,066,491.16	17,007,670.47	17,045,784.30	(38,113.83)
3137B4WB8	FHMS K-033 A2	3.422	98.9896	07/25/2023	19,620,000.00	19,421,751.28	19,543,042.24	(121,290.96)
3137B3NX2	FHMS K-031 A2	3.494	99.3473	04/25/2023	24,099,067.75	23,941,773.62	24,033,723.55	(91,949.94)
3137B3G2	FHMS K-029 A2	3.660	99.6553	02/25/2023	24,733,842.67	24,648,596.00	24,659,347.09	(10,751.09)
3137B5KW2	FHMS K-035 A2	3.667	99.2257	08/25/2023	24,793,268.50	24,601,301.66	24,705,763.07	(104,461.41)
3137B5JM6	FHMS K-034 A2	3.499	99.2423	07/25/2023	25,000,000.00	24,810,565.50	24,959,650.94	(149,085.44)
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Agency MBS								
FNMA								
Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3138LEGR6	FN AN2007	3.059	97.8247	07/01/2023	5,019,463.48	4,910,272.93	4,979,855.72	(69,582.79)
3138LHZL1	FN AN5246	3.365	94.7793	05/01/2027	7,100,000.00	6,729,326.89	7,068,797.95	(339,471.06)
3138LCHR1	FN AN0254	3.738	95.2492	12/01/2025	7,490,333.28	7,134,484.77	7,359,985.20	(225,500.43)
3138LENE7	FN AN2188	3.543	92.9597	07/01/2026	10,000,000.00	9,295,965.80	9,823,301.08	(527,335.28)
3138LCHR9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	2.939	95.2492	12/01/2025	14,321,860.80	13,641,462.13	14,309,780.90	(668,318.77)
3138LDSW9	FN AN1760	4.176	93.3778	06/01/2026	15,000,000.00	14,006,674.65	14,614,483.05	(607,808.40)
3138LHUZ5	FN AN5099	3.076	94.3070	04/01/2027	24,442,806.00	23,051,286.10	24,420,685.21	(1,369,399.11)
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CD								
Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
89114WNL5	Toronto-Dominion Bank - New York Branch	0.440	100.0000	11/22/2022	15,000,000.00	15,000,000.00	15,000,000.00	0.00
89114WPN9	Toronto-Dominion Bank - New York Branch	0.800	100.0000	01/20/2023	20,000,000.00	20,000,000.00	20,000,000.00	0.00
89114WVA0	Toronto-Dominion Bank - New York Branch	2.200	100.0000	03/20/2023	20,000,000.00	20,000,000.00	20,000,000.00	0.00
89115B6S4	Toronto-Dominion Bank - New York Branch	3.850	100.0000	05/15/2023	20,000,000.00	20,000,000.00	20,000,000.00	0.00
78012U2T1	Royal Bank of Canada New York Branch	0.500	100.0000	11/21/2022	25,000,000.00	25,000,000.00	25,000,000.00	0.00
78012U3E3	Royal Bank of Canada New York Branch	0.800	100.0000	01/24/2023	25,000,000.00	25,000,000.00	25,000,000.00	0.00
89114WPS8	Toronto-Dominion Bank - New York Branch	0.810	100.0000	01/25/2023	25,000,000.00	25,000,000.00	25,000,000.00	0.00
78012U4P7	Royal Bank of Canada New York Branch	1.800	100.0000	01/23/2023	25,000,000.00	25,000,000.00	25,000,000.00	0.00
78012U4U6	Royal Bank of Canada New York Branch	1.830	100.0000	01/03/2023	25,000,000.00	25,000,000.00	25,000,000.00	0.00
78012U5A9	Royal Bank of Canada New York Branch	2.050	100.0000	02/13/2023	25,000,000.00	25,000,000.00	25,000,000.00	0.00
78012U5E1	Royal Bank of Canada New York Branch	2.000	100.0000	01/18/2023	25,000,000.00	25,000,000.00	25,000,000.00	0.00
89114WXR1	Toronto-Dominion Bank - New York Branch	1.308	100.0000	05/22/2023	25,000,000.00	25,000,000.00	25,000,000.00	0.00
78012U6X8	Royal Bank of Canada New York Branch	3.710	100.0000	06/22/2023	25,000,000.00	25,000,000.00	25,000,000.00	0.00
89114WNE1	Toronto-Dominion Bank - New York Branch	0.430	100.0000	11/21/2022	30,000,000.00	30,000,000.00	30,000,000.00	0.00
21684XVQ6	Rabobank Nederland - New York Branch	1.720	100.0000	11/21/2022	30,000,000.00	30,000,000.00	30,000,000.00	0.00
78012U4T9	Royal Bank of Canada New York Branch	1.870	100.0000	01/25/2023	35,000,000.00	35,000,000.00	35,000,000.00	0.00
78012U5F8	Royal Bank of Canada New York Branch	2.220	100.0000	03/20/2023	35,000,000.00	35,000,000.00	35,000,000.00	0.00
21684XWU6	Rabobank Nederland - New York Branch	1.760	100.0000	11/16/2022	40,000,000.00	40,000,000.00	40,000,000.00	0.00
89114WJP1	Toronto-Dominion Bank - New York Branch	0.300	100.0000	10/27/2022	45,000,000.00	45,000,000.00	45,000,000.00	0.00
78012U240	Royal Bank of Canada New York Branch	0.340	100.0000	10/18/2022	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78012U257	Royal Bank of Canada New York Branch	0.380	100.0000	11/17/2022	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367CTN7	Bank of Montreal - Chicago Branch	1.640	100.0000	11/30/2022	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06417MXK6	Bank of Nova Scotia - Houston Branch	0.700	100.0000	01/03/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
21684XXJ0	Rabobank Nederland - New York Branch	2.450	100.0000	02/13/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367CVY0	Bank of Montreal - Chicago Branch	3.060	100.0000	01/23/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
23344NXX1	DNB Bank ASA - New York Branch	2.100	100.0000	10/05/2022	50,000,000.00	50,000,000.00	50,000,000.00	0.00
23344NXX1	DNB Bank ASA - New York Branch	2.180	100.0000	10/05/2022	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367CWS2	Bank of Montreal - Chicago Branch	3.330	100.0000	02/17/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115B6E5	Toronto-Dominion Bank - New York Branch	3.210	100.0000	01/09/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06417MA21	Bank of Nova Scotia - Houston Branch	3.400	100.0000	01/23/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06417MB46	Bank of Nova Scotia - Houston Branch	3.400	100.0000	02/28/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
23344NZP4	DNB Bank ASA - New York Branch	2.470	100.0000	10/11/2022	50,000,000.00	50,000,000.00	50,000,000.00	0.00
65558UXB3	Nordea ABP - New York Branch	4.150	100.0000	03/28/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BWV6	Toronto-Dominion Bank - New York Branch	4.760	100.0000	08/31/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
86959RF88	Svenska Handels AB Publ - New York Branch	3.515	100.0041	02/27/2023	50,000,000.00	50,002,033.70	50,002,033.70	0.00
89114WKA2	Toronto-Dominion Bank - New York Branch	0.310	100.0000	11/03/2022	55,000,000.00	55,000,000.00	55,000,000.00	0.00
89114WMP7	Toronto-Dominion Bank - New York Branch	0.430	100.0000	11/10/2022	75,000,000.00	75,000,000.00	75,000,000.00	0.00
78012U2K0	Royal Bank of Canada New York Branch	0.450	100.0000	11/08/2022	75,000,000.00	75,000,000.00	75,000,000.00	0.00
86959RH52	Svenska Handels AB Publ - New York Branch	4.200	100.0000	03/17/2023	75,000,000.00	75,000,000.00	75,000,000.00	0.00
21684XZA7	Rabobank Nederland - New York Branch	3.880	100.0000	05/26/2023	100,000,000.00	100,000,000.00	100,000,000.00	0.00
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CP								
Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
03785EKD5	Apple Inc.	2.721	99.9083	10/13/2022	17,966,000.00	17,949,531.17	17,949,830.60	(299.43)
7426MSQ31	Private Export Funding Corporation	3.274	98.6315	03/03/2023	25,000,000.00	24,657,875.00	24,657,875.00	0.00
02314QP78	Amazon.com, Inc.	2.792	99.0146	02/07/2023	25,000,000.00	24,753,645.84	24,753,645.83	0.00
02314QP78	Amazon.com, Inc.	2.791	99.0146	02/07/2023	25,000,000.00	24,753,645.84	24,753,645.84	0.00
63763QLP0	National Securities Clearing Corporation	3.184	99.5363	11/23/2022	25,000,000.00	24,884,062.50	24,884,062.50	0.00
7426MSNP5	Private Export Funding Corporation	1.454	99.5440	01/23/2023	25,000,000.00	24,886,000.00	24,886,000.00	0.00
63763QLE5	National Securities Clearing Corporation	3.263	99.6052	11/14/2022	25,000,000.00	24,901,305.56	24,901,305.56	0.00
7426MSKX1	Private Export Funding Corporation	2.524	99.7917	10/31/2022	25,000,000.00	24,947,916.67	24,947,916.67	0.00
7426M3L23	Private Export Funding Corporation	1.551	99.8631	11/02/2022	25,000,000.00	24,965,777.78	24,965,777.78	0.00
03785EKD5	Apple Inc.	2.721	99.9083	10/13/2022	25,000,000.00	24,977,083.33	24,977,500.00	(416.67)
03785EKD5	Apple Inc.	2.721	99.9083	10/13/2022	25,000,000.00	24,977,083.33	24,977,500.00	(416.67)
46640QP88	J.P. Morgan Securities LLC	3.563	98.6486	02/17/2023	27,000,000.00	26,635,125.00	26,635,125.00	0.00
46640QNL1	J.P. Morgan Securities LLC	2.200	99.3309	01/20/2023	30,000,000.00	29,799,275.00	29,799,275.00	0.00
63763QKX4	National Securities Clearing Corporation	2.674	99.7792	10/31/2022	30,000,000.00	29,933,750.00	29,933,750.00	0.00
77119MKB2	Roche Holdings, Inc.	2.700	99.9256	10/11/2022	30,000,000.00	29,977,666.67	29,977,666.67	0.00
63763QKX4	National Securities Clearing Corporation	0.905	99.7792	10/31/2022	40,000,000.00	39,911,666.66	39,970,000.00	(58,333.34)
02314QK57	Amazon.com, Inc.	1.026	99.9887	10/05/2022	40,000,000.00	39,995,466.67	39,995,466.67	0.00
46640QSA0	J.P. Morgan Securities LLC	4.377	97.3787	05/10/2023	50,000,000.00	48,689,347.23	48,689,347.23	0.00
46640QSW2	J.P. Morgan Securities LLC	3.956	97.4159	05/30/2023	50,000,000.00	48,707,972.22	48,707,972.22	0.00
63763QN94	National Securities Clearing Corporation	3.590	99.0167	01/09/2023	50,000,000.00	49,508,33		

4664QKH3	J.P. Morgan Securities LLC	1.006	99.9556	10/17/2022	50,000,000.00	49,977,777.78	49,977,777.78	0.00
02314QKB4	Amazon.com, Inc.	1.137	99.9686	10/11/2022	50,000,000.00	49,984,305.56	49,984,305.56	0.00
02314QKB4	Amazon.com, Inc.	1.026	99.9686	10/11/2022	50,000,000.00	49,985,833.56	49,985,833.56	(1,527.78)
03785EKD5	Apple Inc.	2.721	99.9083	10/13/2022	60,000,000.00	59,945,000.00	59,946,000.00	(1,000.00)
93114FKB9	Walmart Inc.	2.782	99.9233	10/11/2022	82,100,000.00	82,037,056.67	82,037,056.67	0.00
03785EKD5	Apple Inc.	2.772	99.9083	10/13/2022	100,000,000.00	99,908,333.33	99,908,333.33	0.00
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MM Fund
MMFUND

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
09248U700	BLKRRQ-FEDFUND INSTL	2.770	1.0000	09/30/2022	1,000,000.00	1,000,000.00	1,000,000.00	0.00
949921126	ALLSPRING-GOVT MM SEL	2.780	1.0000	09/30/2022	1,000,000.00	1,000,000.00	1,000,000.00	0.00
608919718	FEDERATED HRMS GV O PRMR	2.870	1.0000	09/30/2022	1,000,000.00	1,000,000.00	1,000,000.00	0.00
31607A703	FIDELITY IMM-GOVT INSTL	2.810	1.0000	09/30/2022	1,000,000.00	1,000,000.00	1,000,000.00	0.00
4812CA538	JPMORGAN-US GVT MM EMPWR	2.730	1.0000	09/30/2022	1,000,000.00	1,000,000.00	1,000,000.00	0.00
48123X819	JPMORGAN-PRIME MM EMPWR	2.980	1.0003	09/30/2022	24,975,012.99	24,982,505.50	24,985,003.00	(2,497.50)
61747C707	MORG STAN I LQ-GV I	2.810	1.0000	09/30/2022	24,990,002.00	24,990,002.00	24,995,000.00	(4,998.00)
48123X819	JPMORGAN-PRIME MM EMPWR	2.980	1.0003	09/30/2022	24,985,007.00	24,992,502.50	24,995,001.00	(2,498.50)
48123X819	JPMORGAN-PRIME MM EMPWR	2.980	1.0003	09/30/2022	25,004,994.99	25,012,496.49	25,014,996.99	(2,500.50)
85749T517	SS INST INV-US GV MM OPP	2.910	1.0000	09/30/2022	76,000,000.00	76,000,000.00	76,000,000.00	0.00
85749T517	SS INST INV-US GV MM OPP	2.910	1.0000	09/30/2022	130,000,000.00	130,000,000.00	130,000,000.00	0.00
38141W273	GOLDMAN-FS GOVT INST	2.910	1.0000	09/30/2022	240,000,000.00	240,000,000.00	240,000,000.00	0.00
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Muni

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
826239FX8	SIERRA CALIF JT CMNTY COLLEGE DIST	0.229	96.6670	08/01/2023	260,000.00	251,334.20	260,000.00	(8,665.80)
757710UR7	REDONDO BEACH CALIF UNI SCH DIST	1.222	97.6900	08/01/2023	260,000.00	253,994.00	260,000.00	(6,006.00)
074437HA5	BEAUMONT CALIF UNI SCH DIST	0.690	92.5680	08/01/2024	275,000.00	254,562.00	275,000.00	(20,438.00)
797508JT6	SAN DIEGUITO CALIF UN HIGH SCH DIST	0.275	96.7420	08/01/2023	425,000.00	411,153.50	425,000.00	(13,846.50)
826239FY6	SIERRA CALIF JT CMNTY COLLEGE DIST	0.344	92.6240	08/01/2024	500,000.00	463,120.00	500,000.00	(36,880.00)
799017XT0	SAN MATEO CALIF UN HIGH SCH DIST	0.256	96.2900	09/01/2023	500,000.00	481,450.00	500,000.00	(18,550.00)
074437HB3	BEAUMONT CALIF UNI SCH DIST	1.109	89.9430	08/01/2025	500,000.00	449,715.00	500,000.00	(50,285.00)
757710US5	REDONDO BEACH CALIF UNI SCH DIST	1.571	95.3360	08/01/2024	500,000.00	476,680.00	500,000.00	(23,320.00)
987388GU3	YOSEMITE CALIF CMNTY COLLEGE DIST	1.440	94.7540	08/01/2024	700,000.00	663,278.00	700,000.00	(36,722.00)
826239GH2	SIERRA CALIF JT CMNTY COLLEGE DIST	0.354	92.9720	08/01/2024	720,000.00	669,398.40	720,000.00	(50,601.60)
987388GT6	YOSEMITE CALIF CMNTY COLLEGE DIST	1.140	97.4400	08/01/2023	750,000.00	730,800.00	750,000.00	(19,200.00)
797508HV3	SAN DIEGUITO CALIF UN HIGH SCH DIST	0.275	96.7420	08/01/2023	1,000,000.00	967,420.00	1,000,000.00	(32,580.00)
802498YY5	SANTA MONICA-MALIBU UNI SCH DIST CALIF	0.396	93.2450	08/01/2024	1,000,000.00	932,450.00	1,000,000.00	(67,550.00)
802498YZ2	SANTA MONICA-MALIBU UNI SCH DIST CALIF	0.669	89.5780	08/01/2025	1,000,000.00	895,780.00	1,000,000.00	(104,220.00)
56781RKT3	MARIN CALIF CMNTY COLLEGE DIST	0.763	89.4740	08/01/2025	1,065,000.00	952,898.10	1,065,000.00	(112,101.90)
419792C95	HAWAII ST	0.247	100.0000	10/01/2022	2,305,000.00	2,305,000.00	2,305,000.00	0.00
419792D37	HAWAII ST	0.713	92.5340	10/01/2024	2,500,000.00	2,313,350.00	2,500,000.00	(186,650.00)
8014952P6	SANTA CLARA CALIF UNI SCH DIST	0.210	97.2250	07/01/2023	2,870,000.00	2,790,357.50	2,870,000.00	(79,642.50)
419792D29	HAWAII ST	0.422	96.0410	10/01/2023	3,260,000.00	3,130,936.60	3,260,000.00	(129,063.40)
419792D45	HAWAII ST	1.033	89.9310	10/01/2025	3,660,000.00	3,291,474.60	3,660,000.00	(368,525.40)
7994082E8	SAN RAMON VALLEY CALIF UNI SCH DIST	0.967	90.5700	08/01/2025	4,505,000.00	4,080,178.50	4,505,000.00	(424,821.50)
882724XJ1	TEXAS ST	0.508	96.4050	10/01/2023	4,745,000.00	4,574,417.25	4,745,000.00	(170,582.75)
882724XK8	TEXAS ST	0.794	93.3540	10/01/2024	5,810,000.00	5,423,867.40	5,810,000.00	(386,132.60)
419792F92	HAWAII ST	1.033	90.6270	08/01/2025	6,250,000.00	5,664,187.50	6,250,000.00	(585,812.50)
419792F84	HAWAII ST	0.713	93.2570	10/01/2024	9,000,000.00	8,393,130.00	9,000,000.00	(606,870.00)
419792A55	HAWAII ST	0.247	100.0000	10/01/2022	10,000,000.00	10,000,000.00	10,000,000.00	0.00
419792A71	HAWAII ST	0.713	92.5340	10/01/2024	10,000,000.00	9,253,400.00	10,000,000.00	(746,600.00)
419792A63	HAWAII ST	0.422	96.0410	10/01/2023	10,000,000.00	9,604,100.00	10,000,000.00	(395,900.00)
93974EYB6	WASHINGTON ST	3.350	97.0800	08/01/2025	10,065,000.00	9,771,102.00	10,065,000.00	(293,898.00)
419792A89	HAWAII ST	1.033	94.6720	10/01/2025	12,775,000.00	12,094,348.00	13,418,098.79	(1,323,750.79)
93974EYA8	WASHINGTON ST	3.350	98.1930	08/01/2024	13,475,000.00	13,231,506.75	13,475,000.00	(243,493.25)
93974ETF3	WASHINGTON ST	0.470	92.8450	08/01/2024	14,995,000.00	13,922,107.75	14,995,000.00	(1,072,892.25)
419792F76	HAWAII ST	0.422	96.8800	08/01/2023	15,000,000.00	14,532,000.00	15,000,000.00	(468,000.00)
93974EXZ4	WASHINGTON ST	3.250	99.2390	08/01/2023	18,840,000.00	18,696,627.60	18,840,000.00	(143,372.40)
93974EYC4	WASHINGTON ST	3.370	95.9840	08/01/2026	20,825,000.00	19,988,668.00	20,825,000.00	(836,332.00)
---	---	1.520	95.5731	08/20/2024	190,335,000.00	181,914,792.65	190,978,098.79	(9,063,206.14)

Mutual Fund

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

Non-US Gov

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
45906M3C3	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	2.540	97.1558	03/28/2024	3,895,000.00	3,784,218.41	3,878,659.33	(94,440.92)
45950VRA6	INTERNATIONAL FINANCE CORP	1.099	93.8340	01/21/2025	25,000,000.00	23,458,500.00	24,966,733.80	(1,508,233.80)
45950VQG4	INTERNATIONAL FINANCE CORP	0.484	92.0601	09/23/2024	25,000,000.00	23,015,025.00	24,978,395.76	(1,963,370.76)
45950VQL3	INTERNATIONAL FINANCE CORPORATION	0.719	92.5400	10/29/2024	25,000,000.00	23,135,000.00	24,980,038.16	(1,845,038.16)
45950VQZ2	INTERNATIONAL FINANCE CORP	0.829	95.8790	01/19/2024	25,000,000.00	23,969,750.00	24,987,523.12	(1,017,773.12)
45950VPQ3	INTERNATIONAL FINANCE CORP	0.273	92.3920	08/22/2024	25,000,000.00	23,098,000.00	24,989,303.72	(1,891,303.72)
---	---	0.737	93.4560	08/25/2024	128,895,000.00	120,460,493.41	128,780,653.90	(8,320,160.49)

Repo

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
RP10032022295	RIVCO_JEFFERIES REPO	2.950	100.0000	10/03/2022	230,000,000.00	230,000,000.00	230,000,000.00	0.00
RP10032022295	RIVCO_JEFFERIES REPO	2.950	100.0000	10/03/2022	230,000,000.00	230,000,000.00	230,000,000.00	0.00

US Gov

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
912796X53	UNITED STATES TREASURY	2.850	97.4110	06/15/2023	10,000,000.00	9,741,104.20	9,803,502.11	(62,397.91)
912796U31	UNITED STATES TREASURY	1.723	98.2496	03/23/2023	10,000,000.00	9,824,962.50	9,919,290.69	(94,328.19)
912796X79	UNITED STATES TREASURY	2.188	99.4211	12/15/2022	10,000,000.00	9,942,106.90	9,955,520.84	(13,413.94)
912796W70	UNITED STATES TREASURY	1.532	99.5812	11/25/2022	10,000,000.00	9,958,115.30	9,977,083.33	(18,968.03)
912796YA1	UNITED STATES TREASURY	3.099	98.6589	02/16/2023	25,000,000.00	24,664,722.25	24,711,541.71	(46,819.46)
912796YA1	UNITED STATES TREASURY	3.099	98.6589	02/16/2023	25,000,000.00	24,664,722.25	24,711,541.71	(46,819.46)
912796U31	UNITED STATES TREASURY	1.623	98.2496	03/23/2023	25,000,000.00	24,562,406.25	24,809,940.25	(247,534.00)

912796T33	UNITED STATES TREASURY	1.627	98.5938	02/23/2023	25,000,000.00	24,648,458.25	24,840,147.57		(191,689.32)
912796T33	UNITED STATES TREASURY	1.315	98.5938	02/23/2023	25,000,000.00	24,648,458.25	24,870,607.64		(222,149.39)
912796S34	UNITED STATES TREASURY	1.359	98.9139	01/26/2023	25,000,000.00	24,728,472.25	24,891,998.44		(163,526.19)
912796P94	UNITED STATES TREASURY	0.244	99.5206	12/01/2022	25,000,000.00	24,880,156.25	24,989,833.32		(109,677.07)
912796M89	UNITED STATES TREASURY	0.301	99.9785	10/06/2022	25,000,000.00	24,994,625.00	24,998,970.49		(4,345.49)
912796M89	UNITED STATES TREASURY	0.203	99.9785	10/06/2022	25,000,000.00	24,994,625.00	24,999,305.56		(4,680.56)
912796M89	UNITED STATES TREASURY	0.119	99.9785	10/06/2022	25,000,000.00	24,994,625.00	24,999,592.01		(4,967.01)
912796T33	UNITED STATES TREASURY	1.630	98.5938	02/23/2023	30,000,000.00	29,578,149.90	29,807,875.00		(229,725.10)
912796N96	UNITED STATES TREASURY	0.999	99.7645	11/03/2022	35,000,000.00	34,917,570.10	34,968,558.33		(50,988.23)
912796X95	UNITED STATES TREASURY	2.650	99.1579	01/05/2023	50,000,000.00	49,578,958.50	49,656,000.00		(77,041.50)
912796X95	UNITED STATES TREASURY	2.637	99.1579	01/05/2023	50,000,000.00	49,578,958.50	49,657,666.66		(78,708.16)
912796S34	UNITED STATES TREASURY	1.293	98.9139	01/26/2023	50,000,000.00	49,456,944.50	49,794,437.50		(337,493.00)
912796R27	UNITED STATES TREASURY	0.381	99.2230	12/29/2022	50,000,000.00	49,611,521.00	49,953,645.83		(342,124.83)
912796N96	UNITED STATES TREASURY	0.203	99.7645	11/03/2022	50,000,000.00	49,882,243.00	49,990,833.33		(108,590.33)
912796S34	UNITED STATES TREASURY	1.360	98.9139	01/26/2023	75,000,000.00	74,185,416.75	74,675,812.50		(490,395.75)
912796YR4	UNITED STATES TREASURY	2.736	99.5889	11/22/2022	75,000,000.00	74,691,666.75	74,709,617.92		(17,951.17)
912796M89	UNITED STATES TREASURY	0.435	99.9785	10/06/2022	75,000,000.00	74,983,875.00	74,995,540.10		(11,665.10)
912796M89	UNITED STATES TREASURY	0.118	99.9785	10/06/2022	110,000,000.00	109,976,350.00	109,998,227.78		(21,877.78)
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Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
91282CFH9	UNITED STATES TREASURY	3.269	95.9688	08/31/2027	5,000,000.00	4,798,437.50	4,967,552.56	(169,115.06)
91282R69	UNITED STATES TREASURY	2.304	98.3906	05/31/2023	5,000,000.00	4,919,531.25	4,977,878.24	(58,346.99)
91282CDG3	UNITED STATES TREASURY	2.884	88.7188	10/31/2026	10,000,000.00	8,871,875.00	9,331,710.49	(459,835.49)
91282CAP6	UNITED STATES TREASURY	2.274	95.8281	10/15/2023	10,000,000.00	9,582,812.50	9,782,011.87	(199,199.37)
912828XX3	UNITED STATES TREASURY	3.217	96.1719	06/30/2024	10,000,000.00	9,617,187.50	9,795,820.78	(178,633.28)
912828T91	UNITED STATES TREASURY	2.617	97.1719	10/31/2023	10,000,000.00	9,717,187.50	9,895,622.70	(178,435.20)
912828XT2	UNITED STATES TREASURY	2.567	96.3281	05/31/2024	10,000,000.00	9,632,812.50	9,908,630.19	(275,817.69)
91282CBH3	UNITED STATES TREASURY	0.593	88.0938	01/31/2026	10,000,000.00	8,809,375.00	9,928,444.96	(1,119,069.96)
91282CBH3	UNITED STATES TREASURY	0.586	88.0938	01/31/2026	10,000,000.00	8,809,375.00	9,930,749.33	(1,121,374.33)
91282R69	UNITED STATES TREASURY	2.082	98.3906	05/31/2023	10,000,000.00	9,839,062.50	9,970,148.03	(131,085.53)
91282CEG2	UNITED STATES TREASURY	2.358	97.0000	03/31/2024	10,000,000.00	9,700,000.00	9,984,302.33	(284,302.33)
91282CEH0	UNITED STATES TREASURY	2.647	96.0625	04/15/2025	10,000,000.00	9,606,250.00	9,994,699.22	(388,449.22)
912824U1	UNITED STATES TREASURY	2.336	98.9219	06/30/2023	10,000,000.00	9,892,187.50	10,021,085.70	(128,898.20)
912828K2	UNITED STATES TREASURY	2.300	98.5156	10/31/2023	10,000,000.00	9,851,562.50	10,060,616.63	(209,054.13)
912828ZC7	UNITED STATES TREASURY	0.540	92.8750	02/28/2025	10,000,000.00	9,287,500.00	10,139,646.32	(852,146.32)
912828P46	UNITED STATES TREASURY	0.799	91.8750	02/15/2026	10,000,000.00	9,187,500.00	10,272,956.82	(1,085,456.82)
912828P46	UNITED STATES TREASURY	0.670	91.8750	02/15/2026	10,000,000.00	9,187,500.00	10,316,769.96	(1,129,269.96)
91282CBH3	UNITED STATES TREASURY	2.447	88.0938	01/31/2026	15,000,000.00	13,214,062.50	14,017,056.19	(802,993.69)
91282CCZ2	UNITED STATES TREASURY	2.540	88.0313	09/30/2026	15,000,000.00	13,204,687.50	14,062,364.65	(857,677.15)
91282CDM0	UNITED STATES TREASURY	2.495	95.7188	11/30/2023	15,000,000.00	14,357,812.50	14,660,769.09	(302,956.59)
912828ZL7	UNITED STATES TREASURY	0.445	90.5625	04/30/2025	15,000,000.00	13,584,375.00	14,973,215.11	(1,388,840.11)
91282CEW7	UNITED STATES TREASURY	3.213	96.4219	06/30/2027	15,000,000.00	14,463,281.25	15,024,094.95	(560,813.70)
912824R8	UNITED STATES TREASURY	2.799	96.4844	05/31/2025	15,000,000.00	14,472,656.25	15,028,809.12	(556,152.87)
912828S6	UNITED STATES TREASURY	2.070	99.1250	05/31/2023	15,000,000.00	14,868,750.00	15,066,456.18	(197,706.18)
91282CEW7	UNITED STATES TREASURY	3.109	96.4219	06/30/2027	15,000,000.00	14,463,281.25	15,092,207.66	(628,926.41)
912810FA1	UNITED STATES TREASURY	3.483	109.6406	08/15/2027	15,000,000.00	16,446,093.75	16,925,640.82	(479,547.07)
912810FA1	UNITED STATES TREASURY	3.247	109.6406	08/15/2027	15,000,000.00	16,446,093.75	17,095,120.43	(649,026.68)
912810EZ7	UNITED STATES TREASURY	3.048	109.6563	02/15/2027	15,000,000.00	16,448,437.50	17,175,319.22	(726,881.72)
912828ZS2	UNITED STATES TREASURY	2.845	84.8750	05/31/2027	20,000,000.00	16,975,000.00	17,975,151.89	(1,000,151.89)
91282CCZ2	UNITED STATES TREASURY	0.982	88.0313	09/30/2026	20,000,000.00	17,606,250.00	19,916,712.52	(2,310,462.52)
91282CBQ3	UNITED STATES TREASURY	0.591	88.2500	02/28/2026	20,000,000.00	17,650,000.00	19,938,864.77	(2,288,864.77)
91282CER8	UNITED STATES TREASURY	2.563	97.1250	05/31/2024	20,000,000.00	19,425,000.00	19,979,828.77	(554,828.77)
91282CCJ8	UNITED STATES TREASURY	0.882	88.5625	06/30/2026	20,000,000.00	17,712,500.00	19,994,877.91	(2,282,377.91)
91282CER8	UNITED STATES TREASURY	2.502	97.1250	05/31/2024	20,000,000.00	19,425,000.00	19,999,350.21	(574,350.21)
912828T91	UNITED STATES TREASURY	0.319	97.1719	10/31/2023	20,000,000.00	19,434,375.00	20,281,545.69	(847,170.69)
91282CAM3	UNITED STATES TREASURY	0.950	88.8750	09/30/2025	25,000,000.00	22,218,750.00	24,486,095.84	(2,267,345.84)
91282DA6	UNITED STATES TREASURY	2.185	96.0781	09/30/2023	25,000,000.00	24,019,531.25	24,528,420.11	(508,888.86)
91282CAM3	UNITED STATES TREASURY	0.815	88.8750	09/30/2025	25,000,000.00	22,218,750.00	24,584,269.12	(2,365,519.12)
91282CAB7	UNITED STATES TREASURY	0.675	89.3750	07/31/2025	25,000,000.00	22,343,750.00	24,703,619.97	(2,359,869.97)
91282CBC4	UNITED STATES TREASURY	1.700	88.4375	12/31/2025	25,000,000.00	22,109,375.00	24,740,297.06	(2,630,922.06)
912828XX3	UNITED STATES TREASURY	2.558	96.1719	06/30/2024	25,000,000.00	24,042,968.75	24,763,898.03	(720,929.28)
91282CCW9	UNITED STATES TREASURY	0.902	87.7344	08/31/2026	25,000,000.00	21,933,593.75	24,855,081.81	(2,921,488.06)
912828YV6	UNITED STATES TREASURY	1.747	94.3438	11/30/2024	25,000,000.00	23,585,937.50	24,870,510.11	(1,284,572.61)
912828ZF0	UNITED STATES TREASURY	0.647	91.2188	03/31/2025	25,000,000.00	22,804,687.50	24,909,713.31	(2,105,025.81)
91282CBG5	UNITED STATES TREASURY	1.088	88.8125	01/31/2023	25,000,000.00	24,703,125.00	24,920,208.57	(217,083.57)
91282CCW9	UNITED STATES TREASURY	0.832	87.7344	08/31/2026	25,000,000.00	21,933,593.75	24,922,012.73	(2,988,418.98)
912828ZF0	UNITED STATES TREASURY	0.619	91.2188	03/31/2025	25,000,000.00	22,804,687.50	24,926,442.14	(2,121,754.64)
91282CCD1	UNITED STATES TREASURY	0.551	97.4219	05/31/2023	25,000,000.00	24,355,468.75	24,929,740.29	(574,271.54)
91282CDB4	UNITED STATES TREASURY	0.754	92.9688	10/15/2024	25,000,000.00	23,242,187.50	24,935,255.70	(1,693,068.20)
91282CCN9	UNITED STATES TREASURY	0.384	96.6875	07/31/2023	25,000,000.00	24,171,875.00	24,946,491.32	(774,616.32)
91282CAR2	UNITED STATES TREASURY	2.413	99.7500	10/31/2022	25,000,000.00	24,937,500.00	24,953,640.11	(16,140.11)
91282CCD1	UNITED STATES TREASURY	0.330	97.4219	05/31/2023	25,000,000.00	24,355,468.75	24,966,181.32	(610,712.57)
91282CBM2	UNITED STATES TREASURY	0.219	94.4531	02/15/2024	25,000,000.00	23,613,281.25	24,967,916.23	(1,354,634.98)
91282CCX7	UNITED STATES TREASURY	0.439	92.7656	09/15/2024	25,000,000.00	23,191,406.25	24,968,782.97	(1,777,376.72)
91282CCX7	UNITED STATES TREASURY	0.438	92.7656	09/15/2024	25,000,000.00	23,191,406.25	24,969,392.12	(1,777,985.87)
91282CBX8	UNITED STATES TREASURY	0.307	97.7500	04/30/2023	25,000,000.00	24,437,500.00	24,973,687.26	(536,187.26)
91282CBU4	UNITED STATES TREASURY	0.288	98.1563	03/31/2023	25,000,000.00	24,539,062.50	24,979,837.51	(440,775.01)
91282CBD2	UNITED STATES TREASURY	0.448	99.1875	12/31/2022	25,000,000.00	24,796,875.00	24,979,949.19	(183,074.19)
91282CBD2	UNITED STATES TREASURY	0.415	99.1875	12/31/2022	25,000,000.00	24,796,875.00	24,981,979.71	(185,104.71)
91282CFE4	UNITED STATES TREASURY	2.503	93.4531	03/31/2027	25,000,000.00	23,363,281.25	24,996,487.37	(1,633,206.12)
912828ZH6	UNITED STATES TREASURY	0.266	98.0469	04/15/2023	25,000,000.00	24,511,718.75	24,997,885.02	(486,166.27)
91282CFE4	UNITED STATES TREASURY	2.502	93.4531	03/31/2027	25,000,000.00	23,363,281.25	24,998,243.69	(1,634,962.44)
91282CFN6	UNITED STATES TREASURY	4.215	100.0781	09/30/2024	25,000,000.00	25,019,531.25	25,016,578.85	2,952.40
91282CBT7	UNITED STATES TREASURY	0.715	88.8125	03/31/2026	25,000,000.00	22,203,125.00	25,030,104.29	(2,826,979.29)
912828S6	UNITED STATES TREASURY	2.083	99.1250	05/31/2023	25,000,000.00	24,781,250.00	25,108,535.88	(327,285.88)
912828S6	UNITED STATES TREASURY	2.060	99.1250	05/31/2023	25,000,000.00	24,781,250.00	25,112,343.17	(331,093.17)
912828A5	UNITED STATES TREASURY	0.254	99.5156	02/28/2023	25,000,000.00	24,878,906.25	25,243,548.77	(364,642.52)
912828W71	UNITED STATES TREASURY	2.395	96.8281	03/31/2024	30,000,000.00	29,048,437.50	29,882,495.08	(834,057.58)
91282CCJ8	UNITED STATES TREASURY	0.906	88.5625	06/30/2026	35,000,000.00	30,996,875.00	34,960,031.67	(3,963,156.67)
91282DA6	UNITED STATES TREASURY	2.157	96.0781	09/30/2023	50,000,000.00	48,039,062.50	49,070,212.89	(1,031,150.39)
912828VB3	UNITED STATES TREASURY	2.080	98.5938					

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Summary

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
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COUNTY OF RIVERSIDE
TREASURER-TAX COLLECTOR
CAPITAL MARKETS

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