

COUNTY OF RIVERSIDE TREASURER-TAX COLLECTOR'S

MANAGED BY

Matt Jennings
Treasurer-Tax Collector

Giovane Pizano
Assistant Treasurer

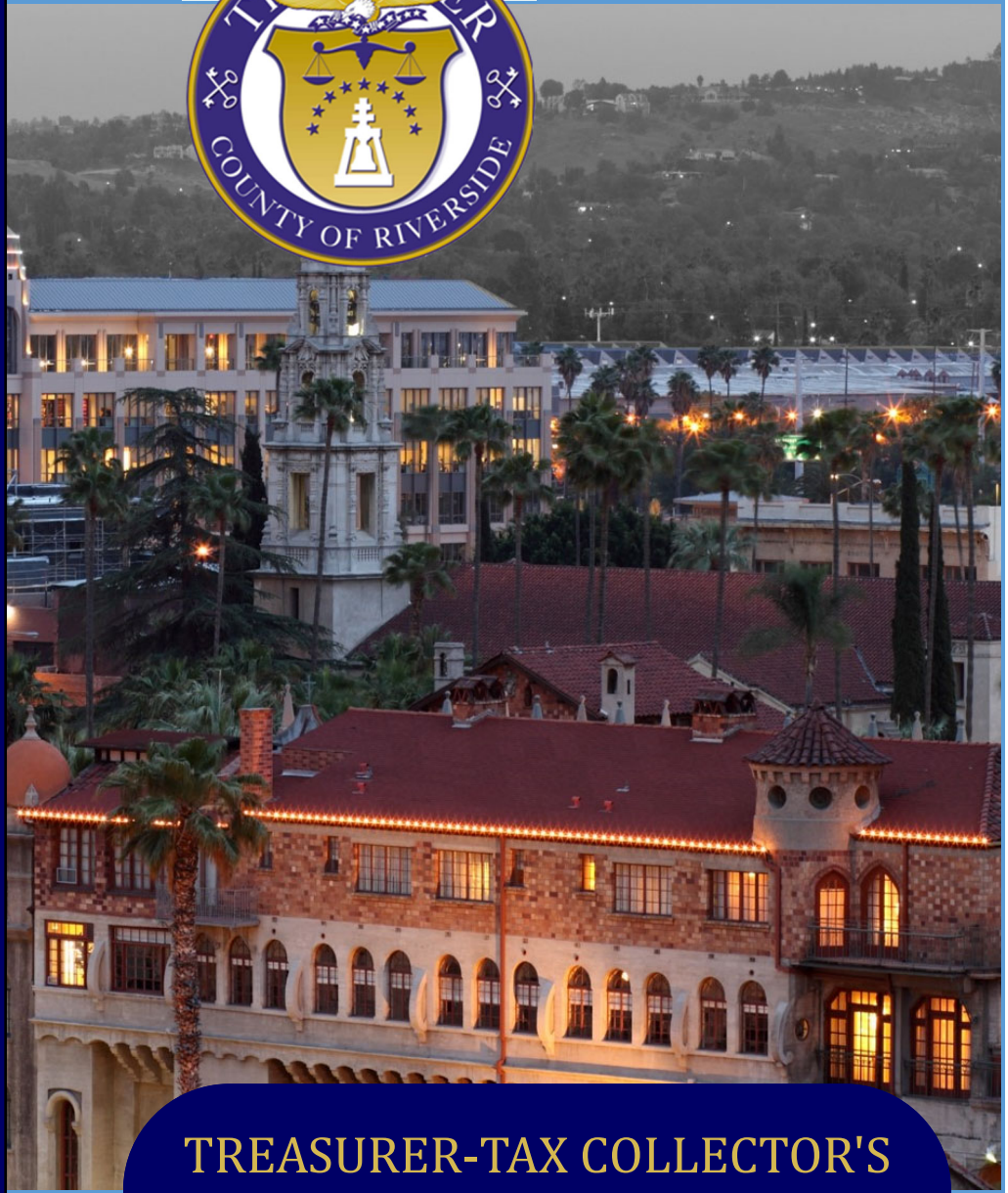
John Byerly
Chief Investment Officer

Steve Faeth
Senior Investment Officer

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Investment Officer

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WWW.COUNTYTREASURER.ORG



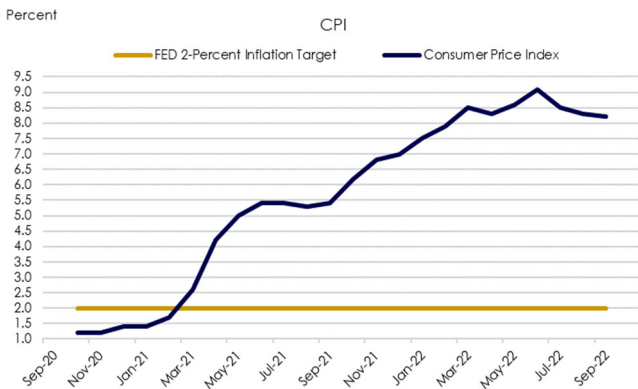
**TREASURER-TAX COLLECTOR'S
POOLED INVESTMENT FUND**

OCTOBER 2022 REPORT

WORLD OF A DIFFERENCE

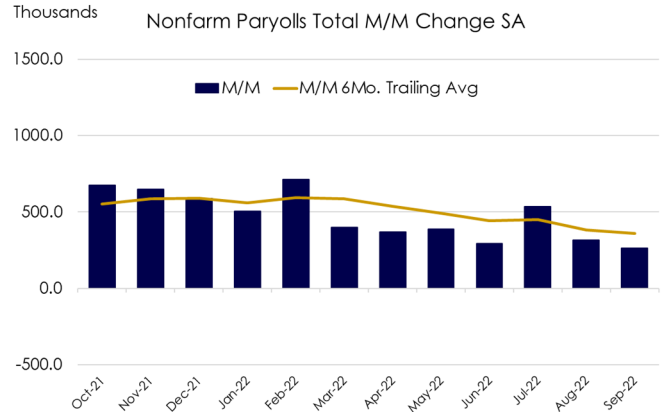
From October 2021 to October 2022 the Federal Reserve (FED) increased the FED fund rates from the target range of 0.00%-0.25% to 3.00%-3.25%, and front-page news stories went from COVID to Inflation. The increase in rates has been a welcome change for short-term funds like the Treasurer Tax-Collectors Pooled Investment Fund (TPIF).

U.S. inflation rates remain far above the FED target, with the Consumer Price Index release showing a year over year gain of 8.2%. That is only slightly lower than the previous month reading which came in at 8.3%. The Federal Reserve’s target rate of inflation is 2.0%, so it is clear that their fight is nowhere near ending. Food, rent, medical care and fuel all contributed to the increase. Consumers have proven to be resilient to date, but spending is beginning to show some pullback as their reserves run out.



On the jobs front, higher interest rates have not yet put much of a dent in hiring. The monthly Non-Farm Payrolls number released in October showed 263,000 jobs created in the U.S. The Unemployment Rate dropped to 3.5%, matching a

50 year low.



The one weak spot in the economy is the housing market. Higher mortgage rates are dramatically reducing consumer’s buying power and home prices have actually seen price drops in some areas of the country. Total housing starts are now down 20.3% from the peak in April. The biggest drop occurred in the single-family sector, with multifamily projects staying almost steady. As prospective home buyers are priced out of the market, many are opting for rental apartments, so builders are taking advantage of that trend.

In fixed income markets, the [2-Year Treasury Note yield](#) began the month at a yield of 4.28% and ended the month at 4.50%. [5-Year Treasury Note yield](#) began the month at 4.09% and ended the month at 4.22%. Stocks rose during October, with the Dow Jones Industrial Average beginning the month at 28,800 and ending the month at 32,700.

Matt Jennings

Treasurer-Tax Collector

Treasurer Tax-Collector Statement



PORTFOLIO SUMMARY

Month End Values \$ are

Expressed in 000,000	Oct-22	Apr-22	Oct-21
Principal Value	\$ 11,223.66	\$ 12,388.30	\$ 9,437.88
Market Value*	10,880.32	12,223.50	9,422.57
Book Value*	11,239.22	12,388.30	9,437.88
Unrealized Gain/Loss*	(358.90)	(164.80)	(15.31)
Paper Gain or Loss %	-3.193%	-1.330%	-0.162%
Yield	2.08	0.68	0.3
WAM (Yrs)	1.35	1.1	1.27

* 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

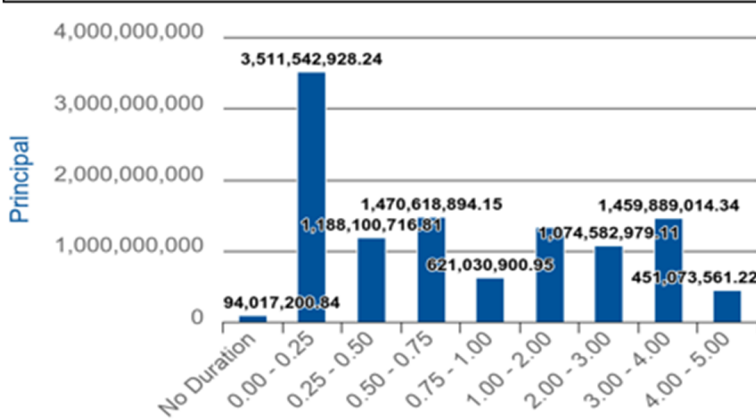
The Treasurer's Pooled Investment Fund is comprised of contributions from the county, schools, special districts, and other discretionary depositors throughout the County of Riverside. The primary objective of the Treasurer shall be to **safeguard the principal** of the funds under the Treasurer's control,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

Duration Allocation



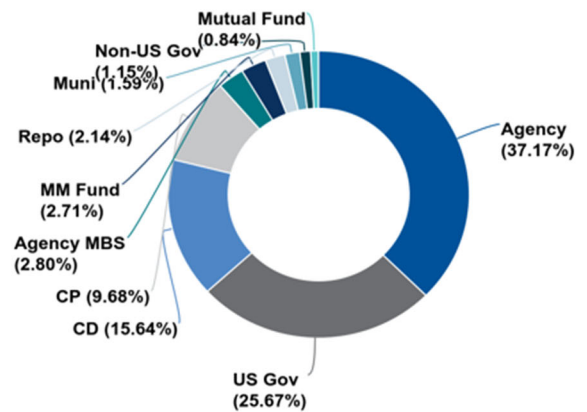
Composite Credit Ratings

Rating	Moody's Rating	Market Value	Fitch Rating
AAA	Aaa	5,882,477,152.25	AAA
AA+	Aaa	298,053,847.71	AAA
AA	Aa2	73,443,057.95	AA
NA	NA	404,112,700.84	NA
A-1+	P-1	4,328,251,404.87	AAA

Holdings by Security Type

Security Type	Days to Final	Par Value	Market Price	Yield	Principal
Category	Maturity				
Agency CMO	416	69,690,118.82	98.3369	3.699	69,307,043.66
Mutual Fund	---	93,213,169.12	1.0086	---	94,017,200.84
Non-US Gov	664	128,895,000.00	93.0073	0.737	128,730,013.14
Muni	707	178,030,000.00	94.5740	1.608	178,880,815.00
Repo	1	240,000,000.00	100.0000	3.010	240,000,000.00
MM Fund	0	304,000,000.00	1.0000	3.067	304,000,000.00
Agency MBS	741	318,437,338.21	96.4311	3.803	314,619,473.66
CP	70	1,098,425,000.00	99.2786	3.480	1,086,894,418.87
CD	114	1,755,000,000.00	100.0001	2.685	1,755,002,456.82
US Gov	471	2,890,000,000.00	96.8378	1.387	2,880,691,818.56
Agency	803	4,204,609,250.00	93.6263	1.729	4,171,525,969.05

Holdings by Security Type



Total 490 11,280,299,876.15 92.9665 2.084 11,223,669,209.60

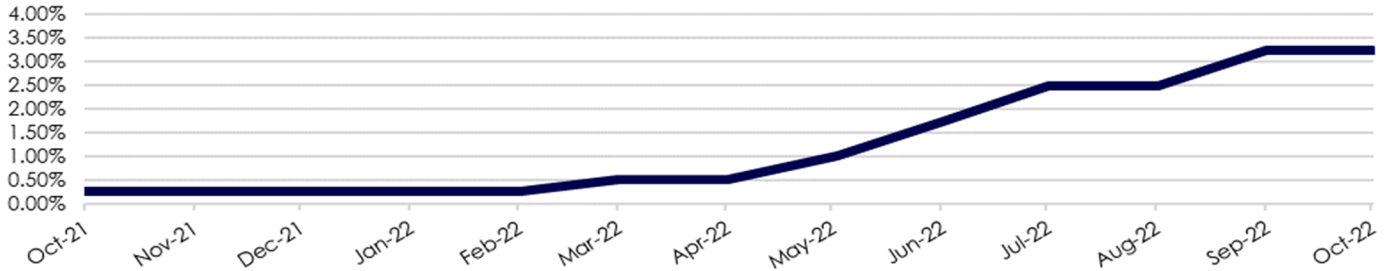
Month	Monthly Receipts	Monthly Disbursements	Difference	Required Maturesd Investments	Balance	Actual Investments Maturing	Available to Invest > 1 Year
11/2022					60.40		
11/2022	1,600.00	1,700.00	-100.00	39.60	0.00	2,290.64	
12/2022	3,500.00	1,800.00	1700.00		1,700.00	253.25	
01/2023	1,600.00	2,400.00	-800.00		900.00	1,555.00	
02/2023	1,500.00	1,800.00	-300.00		600.00	697.56	
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	99.72	
05/2023	1,600.00	2,500.00	-900.00		930.00	1,017.19	
06/2023	2,300.00	2,400.00	-100.00		830.00	477.83	
07/2023	1,400.00	2,100.00	-700.00		130.00	119.63	
08/2023	1,800.00	1,600.00	200.00		330.00	272.69	
09/2023	2,100.00	1,750.00	350.00		680.00	200.50	
10/2023	1,750.00	2,100.00	-350.00		330.00	216.64	
TOTALS	24,250.00	24,020.00	230.00	39.60	9,470.40	7,612.39	11,240.69
				0.35%		67.48%	99.65%

FIXED INCOME MARKETS

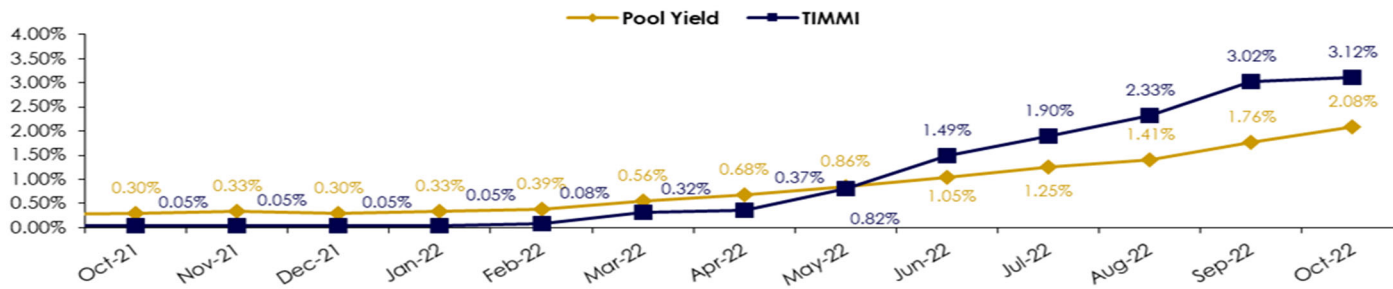
FED FUNDS RATE

Fed Fund Rate: 3.00% to 3.25%

Next FOMC Scheduled Meeting: 11/02/2022



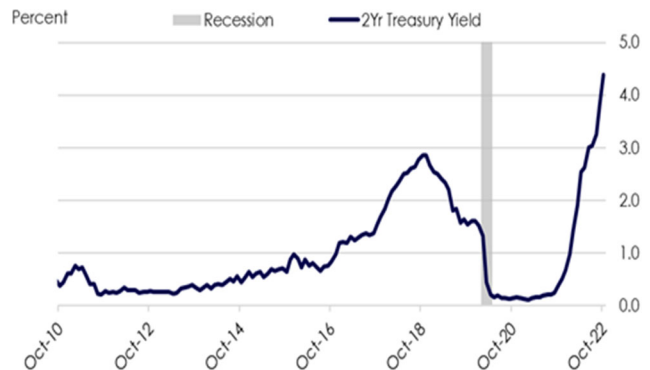
TIMMI



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
10/31/2022 - 10/03/2022	0.76	0.60	0.65	0.39	0.33	0.37	0.43	0.49
10/31/2022	4.22	4.57	4.66	4.51	4.45	4.27	4.10	4.22
10/03/2022	3.46	3.97	4.01	4.12	4.12	3.90	3.67	3.73

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-	1.59%
U.S. TREASURIES	5 YEARS	NO LIMIT	NA	5 YEARS	100%	NA	25.67%
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	39.97%
COMMERCIAL PAPER (CP)	270 DAYS	40%	A1/P1	270 DAYS	40%	A1/P1/F1	9.68%
CERTIFICATE & TIME DEPOSITS (NCD & TCD)	5 YEARS	30%	NA	1 YEAR	25% Combined	A1/P1/F1	15.64%
INT'L BANK FOR RECONSTRUCTION AND DEVELOPMENT AND INT'L FINANCE CORPORATION	NA	NA	NA	4 YEARS	20%	AA/Aa/AA	1.15%
REPURCHASE AGREEMENTS (REPO)	1 YEARS	NO LIMIT	NA	45 DAYS	40% max, 25% in term repo over 7 days	A1/P1/F1	2.14%
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	1.59%
CALTRUST SHORT TERM FUND	NA	NA	NA	DAILY LIQUIDITY	1.00%	NA	0.84%
MONEY MARKET MUTUAL FUNDS (MMF)	60 DAYS ⁽¹⁾	20%	AAA/Aaa ⁽²⁾	DAILY LIQUIDITY	20%	AAA by 2 Of 3 RATINGS AGC.	2.71%
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	99.2346	09/11/2026	1,000,000.00	992,346.00	997,832.27	(5,486.27)
3130ATHW0	FEDERAL HOME LOAN BANKS	4.239	98.9755	09/10/2027	2,000,000.00	1,979,510.00	1,990,083.79	(10,573.79)
3133EKQA7	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.693	95.5499	09/10/2024	2,064,000.00	1,972,149.94	2,078,373.89	(106,223.95)
3130ANSK2	FEDERAL HOME LOAN BANKS	4.366	89.8677	07/20/2026	2,375,000.00	2,134,357.88	2,143,762.86	(9,404.99)
3130ATHW0	FEDERAL HOME LOAN BANKS	4.241	98.9755	09/10/2027	3,000,000.00	2,969,265.00	2,984,959.57	(15,694.57)
3135GA2P5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.356	93.7745	05/03/2024	3,500,000.00	3,282,107.50	3,499,697.35	(217,589.85)
3136G4P31	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.450	92.8031	08/19/2024	3,701,000.00	3,434,642.73	3,701,000.00	(266,357.27)
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.195	99.7518	10/27/2027	3,715,000.00	3,705,779.37	3,744,803.13	(39,023.76)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.488	86.3224	10/27/2026	5,000,000.00	4,316,120.00	4,505,409.32	(189,289.32)
3130ATHF5	FEDERAL HOME LOAN BANKS	3.941	97.4781	09/11/2026	5,000,000.00	4,873,905.00	4,966,220.05	(92,315.05)
3133ENH45	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.294	95.3018	08/24/2026	5,000,000.00	4,765,090.00	4,970,041.95	(204,951.95)
3133ENV72	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.638	100.0479	07/27/2026	5,000,000.00	5,002,395.00	4,976,884.73	25,510.27
3133ENV72	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.590	100.0479	07/27/2026	5,000,000.00	5,002,395.00	4,985,029.88	17,365.12
3133ENT67	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.318	98.9097	10/19/2026	5,000,000.00	4,945,485.00	4,987,710.34	(42,225.34)
3133ENT67	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.318	98.9097	10/19/2026	5,000,000.00	4,945,485.00	4,987,710.34	(42,225.34)
3133ENK58	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.202	92.8965	01/06/2025	5,000,000.00	4,644,825.00	4,991,781.62	(346,956.62)
3133ENV23	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.503	99.1659	10/25/2027	5,000,000.00	4,958,295.00	4,995,013.71	(36,718.71)
3130AL2G8	FEDERAL HOME LOAN BANKS	0.615	87.7059	02/18/2026	5,000,000.00	4,385,295.00	4,997,523.87	(612,228.87)
3133ENH45	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.137	95.3018	08/24/2026	5,000,000.00	4,765,090.00	4,997,903.43	(232,813.43)
3133ENPY0	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.764	93.8342	02/25/2025	5,000,000.00	4,691,710.00	4,998,454.38	(306,744.38)
3133ELNJ9	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.542	95.9794	02/28/2024	5,000,000.00	4,798,970.00	5,000,000.00	(201,030.00)
3134GVWM6	FEDERAL HOME LOAN MORTGAGE CORP	0.730	90.3892	05/28/2025	5,000,000.00	4,519,460.00	5,000,000.00	(480,540.00)
3136G4XK4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.650	89.8823	06/30/2025	5,000,000.00	4,494,115.00	5,000,000.00	(505,885.00)
3134GVSR5	FEDERAL HOME LOAN MORTGAGE CORP	0.570	93.3423	07/15/2024	5,000,000.00	4,667,115.00	5,000,000.00	(332,885.00)
3136G4ZF9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.625	89.2919	08/27/2025	5,000,000.00	4,464,595.00	5,000,000.00	(535,405.00)
3136G46N8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	88.6300	10/29/2025	5,000,000.00	4,431,500.00	5,000,000.00	(568,500.00)
3136G06F5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.310	95.5530	11/16/2023	5,000,000.00	4,777,650.00	5,000,000.00	(222,350.00)
3134GXBM5	FEDERAL HOME LOAN MORTGAGE CORP	0.600	88.4493	11/12/2025	5,000,000.00	4,422,465.00	5,000,000.00	(577,535.00)
3134GXBM5	FEDERAL HOME LOAN MORTGAGE CORP	0.600	88.4493	11/12/2025	5,000,000.00	4,422,465.00	5,000,000.00	(577,535.00)
3135GA2Z3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	88.2919	11/17/2025	5,000,000.00	4,414,595.00	5,000,000.00	(585,405.00)
3135GA2Z3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	88.2919	11/17/2025	5,000,000.00	4,414,595.00	5,000,000.00	(585,405.00)
3133EMLP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.320	91.2868	12/23/2024	5,000,000.00	4,564,340.00	5,000,000.00	(435,660.00)
3130ALF25	FEDERAL HOME LOAN BANKS	0.400	91.7195	11/26/2024	5,000,000.00	4,585,975.00	5,000,000.00	(414,025.00)
3130ALFN9	FEDERAL HOME LOAN BANKS	0.550	89.1154	08/25/2025	5,000,000.00	4,455,770.00	5,000,000.00	(544,230.00)
3133EMSC7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.480	90.5719	03/03/2025	5,000,000.00	4,528,595.00	5,000,000.00	(471,405.00)
3133EMZS4	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.900	87.8992	05/18/2026	5,000,000.00	4,394,960.00	5,000,000.00	(605,040.00)
3130AMJN3	FEDERAL HOME LOAN BANKS	1.030	88.3106	05/26/2026	5,000,000.00	4,415,530.00	5,000,000.00	(584,470.00)
3136G46S7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	88.5291	10/28/2025	5,000,000.00	4,426,455.00	5,000,000.00	(573,545.00)
3134GWTG1	FEDERAL HOME LOAN MORTGAGE CORP	0.600	88.9029	09/30/2025	5,000,000.00	4,445,145.00	5,000,000.00	(554,855.00)
3134GW9P1	FEDERAL HOME LOAN MORTGAGE CORP	0.500	89.5814	06/16/2025	5,000,000.00	4,479,070.00	5,000,000.00	(520,930.00)
3136G4XZ1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.740	90.1047	06/30/2025	5,000,000.00	4,505,235.00	5,000,000.00	(494,765.00)
3130AMM22	FEDERAL HOME LOAN BANKS	1.000	88.0440	06/10/2026	5,000,000.00	4,402,200.00	5,000,000.00	(597,800.00)
3134GV3A4	FEDERAL HOME LOAN MORTGAGE CORP	0.500	93.4557	07/01/2024	5,000,000.00	4,672,785.00	5,000,000.00	(327,215.00)
3130AQRH8	FEDERAL HOME LOAN BANKS	2.000	89.9407	02/25/2027	5,000,000.00	4,497,035.00	5,000,000.00	(502,965.00)
3130AQRH8	FEDERAL HOME LOAN BANKS	2.000	89.9407	02/25/2027	5,000,000.00	4,497,035.00	5,000,000.00	(502,965.00)
3130AR4V0	FEDERAL HOME LOAN BANKS	2.150	94.3133	03/14/2025	5,000,000.00	4,715,665.00	5,000,000.00	(284,335.00)
3130AR6U0	FEDERAL HOME LOAN BANKS	2.500	91.7849	03/22/2027	5,000,000.00	4,589,245.00	5,000,000.00	(410,755.00)
3130AR7D7	FEDERAL HOME LOAN BANKS	2.050	94.0407	03/25/2025	5,000,000.00	4,702,035.00	5,000,000.00	(297,965.00)
3130ATBV8	FEDERAL HOME LOAN BANKS	4.150	96.7419	09/29/2027	5,000,000.00	4,837,095.00	5,000,000.00	(162,905.00)
3130ATBV8	FEDERAL HOME LOAN BANKS	4.150	96.7419	09/29/2027	5,000,000.00	4,837,095.00	5,000,000.00	(162,905.00)
3130ATNG8	FEDERAL HOME LOAN BANKS	5.000	99.4937	10/27/2027	5,000,000.00	4,974,685.00	5,000,000.00	(25,315.00)
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORP	4.320	99.6406	10/21/2027	5,000,000.00	4,982,030.00	5,000,000.00	(17,970.00)
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORP	4.320	99.6406	10/21/2027	5,000,000.00	4,982,030.00	5,000,000.00	(17,970.00)
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORP	4.320	99.6406	10/21/2027	5,000,000.00	4,982,030.00	5,000,000.00	(17,970.00)
3130ATJD0	FEDERAL HOME LOAN BANKS	6.000	100.0965	10/25/2027	5,000,000.00	5,004,825.00	5,000,000.00	4,825.00
3130ATJD0	FEDERAL HOME LOAN BANKS	6.000	100.0965	10/25/2027	5,000,000.00	5,004,825.00	5,000,000.00	4,825.00
3133ENV72	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.477	100.0479	07/27/2026	5,000,000.00	5,002,395.00	5,004,249.32	(1,854.32)
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.284	99.7518	10/27/2027	5,000,000.00	4,987,590.00	5,020,194.55	(32,604.55)
3133ELH80	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.680	90.1447	06/10/2025	5,025,000.00	4,529,771.18	5,025,000.00	(495,228.83)
3130ASDK2	FEDERAL HOME LOAN BANKS	3.250	95.3475	06/29/2026	5,250,000.00	5,005,743.75	5,250,000.00	(244,256.25)
3130AL6K5	FEDERAL HOME LOAN BANKS	0.580	87.5837	02/25/2026	6,000,000.00	5,255,022.00	6,000,000.00	(744,978.00)
3133EKP75	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.671	94.6520	09/17/2024	6,128,000.00	5,800,274.56	6,120,103.77	(319,829.21)
3130ARHG9	FEDERAL HOME LOAN BANKS	2.180	96.7402	02/28/2024	7,000,000.00	6,771,814.00	6,994,521.53	(222,707.53)
3130ATH42	FEDERAL HOME LOAN BANKS	4.700	98.4719	09/29/2027	7,000,000.00	6,893,033.00	7,000,000.00	(106,967.00)
3130ATBV8	FEDERAL HOME LOAN BANKS	4.150	96.7419	09/29/2027	7,225,000.00	6,989,602.28	7,225,000.00	(235,397.73)
3133EMKH4	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.160	99.5248	12/15/2022	8,245,000.00	8,205,819.76	8,245,000.00	(39,180.24)
3136G4O97	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.650	89.4305	08/27/2025	8,650,000.00	7,735,738.25	8,650,000.00	(914,261.75)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.016	88.6490	03/23/2026	8,921,250.00	7,908,598.91	8,916,450.82	(1,007,851.91)
3130AL2X1	FEDERAL HOME LOAN BANKS	3.001	85.7940	02/17/2027	10,000,000.00	8,579,400.00	9,145,706.24	(566,306.24)
3133EL5S9	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.905	92.7085	09/03/2024	10,000,000.00	9,270,850.00	9,572,561.39	(301,711.39)
3133EL4J0	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.882	92.8372	08/19/2024	10,000,000.00	9,283,720.00	9,583,539.29	(299,819.29)
3130AKYH3	FEDERAL HOME LOAN BANKS	1.746	85.7674	02/10/2027	10,000,000.00	8,576,740.00	9,626,416.31	(1,049,676.31)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	88.6490	03/23/2026	9,750,000.00	8,643,277.50	9,750,000.00	(1,106,722.50)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	88.6490	03/23/2026	9,750,000.00	8,643,277.50	9,750,000.00	(1,106,722.50)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	88.6490	03/23/2026	9,750,000.00	8,643,277.50	9,750,000.00	(1,106,722.50)
3130ALMH0	FEDERAL HOME LOAN BANKS	1.668	87.9166	08/20/2026	10,000,000.00	8,791,660.00	9,792,815.61	(1,001,155.61)
3133ENL99	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.830	95.7105	09/15/2027	10,000,000.00	9,571,050.00	9,800,103.78	(229,053.78)
3130ALHH0	FEDERAL HOME LOAN BANKS	3.040	88.6700	03/05/2026	10,500,000.00	9,816,558.42	9,310,350.00	(506,208.42)
3133ENK64	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.908	88.2697	01/11/2027	10,000,000.00	8,826,970.00	9,825,328.14	(998,358.14)
3130AQHS5	FEDERAL HOME LOAN BANKS	1.984	88.9837	01/28/2027	10,000,000.00	8,898,370.00	9,885,687.40	(987,317.40)
3133ENBK5	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.340	87.6215	10/20/2026	10,000,000.00	8,762,150.00	9,923,397.33	(1,161,247.33)
3133EMJQ6	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.253	95.2450	12/08/2023	9,931,000.00	9,458,780.95	9,931,276.36	(472,495.41)
3133ENBK5	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.249	87.6215	10/20/2026	10,000,000.00	8,762,150.00	9,957,970.99	(1,195,820.99)
3133ENL99	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.467	95.7105	09/15/2027	10,000,000.00	9,571,050.00	9,959,178.48	(388,128.48)
3137EAEX3	FEDERAL HOME LOAN MORTGAGE CORP	0.497	88.7844	09/23/2025	10,000,000.00	8,878,440.00	9,965,118.91	(1,086,678.91)
3133ENLZ1	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.860	89.2940	01/26/2027	10,000,000.00	8,929,400.00	9,967,741.05	(1,038,341.05)
3133ENYX2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.439	97.8275	06/17/2024	10,000,000.00	9,782,750.00	9,970,503.15	(187,753.15)
3130AQF65	FEDERAL HOME LOAN BANKS	1.306	88.1012	12/21/2026	10,000,000.00	8,810,120.00	9,977,637.20	(1,167,517.20)

3133ENV9D	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.913	93.8226	04/26/2027	10,000,000.00	9,382,260.00	9,984,221.69	(601,961.69)
3133ENB33	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.075	94.3795	07/19/2027	10,000,000.00	9,437,950.00	9,989,161.28	(551,211.28)
3133ENB66	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.174	95.4602	07/20/2026	10,000,000.00	9,546,020.00	9,991,640.66	(445,620.66)
3133EMSC7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.512	90.5719	03/03/2025	10,000,000.00	9,057,190.00	9,992,696.47	(935,506.47)
3130ARMT5	FEDERAL HOME LOAN BANKS	2.838	96.3545	10/25/2024	10,000,000.00	9,635,450.00	9,992,855.26	(357,405.26)
3132X03B5	FEDERAL AGRICULTURAL MORTGAGE CORP	2.960	98.8020	06/30/2023	10,000,000.00	9,880,200.00	9,993,014.81	(112,814.81)
3133EMLP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.339	91.2868	12/23/2024	10,000,000.00	9,128,680.00	9,995,963.51	(867,283.51)
3133EMLT7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.244	94.9415	12/28/2023	10,000,000.00	9,494,150.00	9,996,091.91	(501,941.91)
3133EJD48	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.092	98.5400	10/02/2023	10,000,000.00	9,854,000.00	9,996,197.73	(142,197.73)
3137EAEZ8	FEDERAL HOME LOAN MORTGAGE CORP	0.280	95.6548	11/06/2023	10,000,000.00	9,565,480.00	9,996,958.13	(431,478.13)
3133EMKW1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.235	95.0216	12/21/2023	10,000,000.00	9,502,160.00	9,997,154.38	(494,994.38)
3135G0T94	FEDERAL NATIONAL MORTGAGE ASSOCIATION	2.490	99.5987	01/19/2023	10,000,000.00	9,959,870.00	9,997,571.95	(37,701.95)
3135G06A6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.587	88.6596	10/20/2025	10,000,000.00	8,865,960.00	9,997,902.53	(1,131,942.53)
3135G06C2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.604	88.6300	10/29/2025	10,000,000.00	8,863,000.00	9,998,802.09	(1,135,802.09)
3134GXEX8	FEDERAL HOME LOAN MORTGAGE CORP	0.270	97.5105	06/01/2023	10,000,000.00	9,751,050.00	9,998,833.50	(247,783.50)
3133EL7E8	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.250	98.4848	03/15/2023	10,000,000.00	9,848,480.00	9,998,893.83	(150,413.83)
3134GXCA0	FEDERAL HOME LOAN MORTGAGE CORP	0.328	95.4739	11/24/2023	10,000,000.00	9,547,390.00	9,999,113.14	(451,723.14)
3133EJKN8	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.719	99.2319	04/11/2023	10,000,000.00	9,923,190.00	9,999,143.42	(75,953.42)
3130ANRB8	FEDERAL HOME LOAN BANKS	0.553	91.8092	12/17/2024	10,000,000.00	9,180,920.00	9,999,345.41	(818,425.41)
3134GXEX8	FEDERAL HOME LOAN MORTGAGE CORP	0.260	97.5105	06/01/2023	10,000,000.00	9,751,050.00	9,999,416.75	(248,366.75)
3134GXEX8	FEDERAL HOME LOAN MORTGAGE CORP	0.256	97.5105	06/01/2023	10,000,000.00	9,751,050.00	9,999,649.66	(248,599.66)
3134GVWM6	FEDERAL HOME LOAN MORTGAGE CORP	0.730	90.3892	05/28/2025	10,000,000.00	9,038,920.00	10,000,000.00	(961,080.00)
3134GVYX0	FEDERAL HOME LOAN MORTGAGE CORP	0.500	93.7151	06/03/2024	10,000,000.00	9,371,510.00	10,000,000.00	(628,490.00)
3136G4D75	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	89.4815	07/29/2025	10,000,000.00	8,948,150.00	10,000,000.00	(1,051,850.00)
3136G4B77	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	89.7495	08/04/2025	10,000,000.00	8,974,950.00	10,000,000.00	(1,025,050.00)
3136G4F32	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	89.4815	07/29/2025	10,000,000.00	8,948,150.00	10,000,000.00	(1,051,850.00)
3134GWLW4	FEDERAL HOME LOAN MORTGAGE CORP	0.625	89.3536	08/19/2025	10,000,000.00	8,935,360.00	10,000,000.00	(1,064,640.00)
3136G4X40	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	89.2361	08/26/2025	10,000,000.00	8,923,610.00	10,000,000.00	(1,076,390.00)
3136G4Z97	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.375	94.4887	02/28/2024	10,000,000.00	9,448,970.00	10,000,000.00	(551,030.00)
3130AK3T1	FEDERAL HOME LOAN BANKS	0.500	91.7867	12/09/2024	10,000,000.00	9,178,670.00	10,000,000.00	(821,330.00)
3134GWL38	FEDERAL HOME LOAN MORTGAGE CORP	0.540	88.8856	09/15/2025	10,000,000.00	8,888,560.00	10,000,000.00	(1,111,440.00)
3134GWN85	FEDERAL HOME LOAN MORTGAGE CORP	0.450	92.5884	09/10/2024	10,000,000.00	9,258,840.00	10,000,000.00	(741,160.00)
3134GW3Z7	FEDERAL HOME LOAN MORTGAGE CORP	0.600	88.6394	10/28/2025	10,000,000.00	8,863,940.00	10,000,000.00	(1,136,060.00)
3134GW3Y0	FEDERAL HOME LOAN MORTGAGE CORP	0.550	88.5015	10/28/2025	10,000,000.00	8,850,150.00	10,000,000.00	(1,149,850.00)
3135G06A6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.580	88.6596	10/20/2025	10,000,000.00	8,865,960.00	10,000,000.00	(1,134,040.00)
3136G45C3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.540	88.4834	10/27/2025	10,000,000.00	8,848,340.00	10,000,000.00	(1,151,660.00)
3135G06C2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	88.6300	10/29/2025	10,000,000.00	8,863,000.00	10,000,000.00	(1,137,000.00)
3134GW3X2	FEDERAL HOME LOAN MORTGAGE CORP	0.625	88.7176	10/27/2025	10,000,000.00	8,871,760.00	10,000,000.00	(1,128,240.00)
3135GA2N0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.550	88.3834	11/04/2025	10,000,000.00	8,838,340.00	10,000,000.00	(1,161,660.00)
3135GA3C3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.350	93.6318	05/17/2024	10,000,000.00	9,363,180.00	10,000,000.00	(636,820.00)
3135GA3C3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.350	93.6318	05/17/2024	10,000,000.00	9,363,180.00	10,000,000.00	(636,820.00)
3135G06E8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.420	91.8385	11/18/2024	10,000,000.00	9,183,850.00	10,000,000.00	(816,150.00)
3135GA2Z3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	88.2919	11/17/2025	10,000,000.00	8,829,190.00	10,000,000.00	(1,170,810.00)
3133EMLH9	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.310	95.3967	11/30/2023	10,000,000.00	9,539,670.00	10,000,000.00	(460,330.00)
3134GXEA8	FEDERAL HOME LOAN MORTGAGE CORP	0.200	99.7593	11/23/2022	10,000,000.00	9,975,930.00	10,000,000.00	(24,070.00)
3134GXEA8	FEDERAL HOME LOAN MORTGAGE CORP	0.200	99.7593	11/23/2022	10,000,000.00	9,975,930.00	10,000,000.00	(24,070.00)
3134GXCF9	FEDERAL HOME LOAN MORTGAGE CORP	0.400	93.6351	05/24/2024	10,000,000.00	9,363,510.00	10,000,000.00	(636,490.00)
3134GXCF9	FEDERAL HOME LOAN MORTGAGE CORP	0.400	93.6351	05/24/2024	10,000,000.00	9,363,510.00	10,000,000.00	(636,490.00)
3134GXGQ1	FEDERAL HOME LOAN MORTGAGE CORP	0.200	99.5296	12/15/2022	10,000,000.00	9,952,960.00	10,000,000.00	(47,040.00)
3134GXHL1	FEDERAL HOME LOAN MORTGAGE CORP	0.700	88.3878	12/30/2025	10,000,000.00	8,838,780.00	10,000,000.00	(1,161,220.00)
3133EMKH4	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.160	99.5248	12/15/2022	10,000,000.00	9,952,480.00	10,000,000.00	(47,520.00)
3133EMLE0	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.190	96.0718	09/22/2023	10,000,000.00	9,607,180.00	10,000,000.00	(392,820.00)
3130AKKF2	FEDERAL HOME LOAN BANKS	0.270	94.0452	03/28/2024	10,000,000.00	9,404,520.00	10,000,000.00	(595,480.00)
3130AKL79	FEDERAL HOME LOAN BANKS	0.250	94.9861	12/28/2023	10,000,000.00	9,498,610.00	10,000,000.00	(501,390.00)
3134GXHH0	FEDERAL HOME LOAN MORTGAGE CORP	0.220	97.1379	06/30/2023	10,000,000.00	9,713,790.00	10,000,000.00	(286,210.00)
3136G43W1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.320	94.1126	03/28/2024	10,000,000.00	9,411,260.00	10,000,000.00	(588,740.00)
3130ALEM2	FEDERAL HOME LOAN BANKS	0.790	88.2189	02/25/2026	10,000,000.00	8,821,890.00	10,000,000.00	(1,178,110.00)
3130ALGR9	FEDERAL HOME LOAN BANKS	0.850	88.3917	02/26/2026	10,000,000.00	8,839,170.00	10,000,000.00	(1,160,830.00)
3130ALH56	FEDERAL HOME LOAN BANKS	0.750	87.9258	03/18/2026	10,000,000.00	8,792,580.00	10,000,000.00	(1,207,420.00)
3130ALH56	FEDERAL HOME LOAN BANKS	0.750	87.9258	03/18/2026	10,000,000.00	8,792,580.00	10,000,000.00	(1,207,420.00)
3130ALHZ0	FEDERAL HOME LOAN BANKS	0.530	89.6350	06/18/2025	10,000,000.00	8,963,500.00	10,000,000.00	(1,036,500.00)
3133EMUP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.710	90.8793	04/01/2025	10,000,000.00	9,087,930.00	10,000,000.00	(912,070.00)
3133EMUP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.710	90.8793	04/01/2025	10,000,000.00	9,087,930.00	10,000,000.00	(912,070.00)
3130ALJT3	FEDERAL HOME LOAN BANKS	0.375	94.0705	04/08/2024	10,000,000.00	9,407,050.00	10,000,000.00	(592,950.00)
3130ALNK6	FEDERAL HOME LOAN BANKS	0.625	90.6728	03/25/2025	10,000,000.00	9,067,280.00	10,000,000.00	(932,720.00)
3130ALU93	FEDERAL HOME LOAN BANKS	0.750	90.1306	06/30/2025	10,000,000.00	9,013,060.00	10,000,000.00	(986,940.00)
3133EMVD1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.330	94.0406	04/05/2024	10,000,000.00	9,404,060.00	10,000,000.00	(595,940.00)
3133EMDM1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.270	95.7928	10/20/2023	10,000,000.00	9,579,280.00	10,000,000.00	(420,720.00)
3133EMQ62	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.990	87.7665	07/13/2026	10,000,000.00	8,776,650.00	10,000,000.00	(1,223,350.00)
3133EMQ62	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.990	87.7665	07/13/2026	10,000,000.00	8,776,650.00	10,000,000.00	(1,223,350.00)
3130ANAJ9	FEDERAL HOME LOAN BANKS	1.000	87.7021	07/27/2026	10,000,000.00	8,770,210.00	10,000,000.00	(1,229,790.00)
3130ANE48	FEDERAL HOME LOAN BANKS	1.000	87.5417	08/17/2026	10,000,000.00	8,754,170.00	10,000,000.00	(1,245,830.00)
3130ANFD7	FEDERAL HOME LOAN BANKS	1.000	87.6291	08/05/2026	10,000,000.00	8,762,910.00	10,000,000.00	(1,237,090.00)
3130AMME9	FEDERAL HOME LOAN BANKS	1.000	88.1564	05/26/2026	10,000,000.00	8,815,640.00	10,000,000.00	(1,184,360.00)
3130ALHG2	FEDERAL HOME LOAN BANKS	0.750	87.9258	03/18/2026	10,000,000.00	8,792,580.00	10,000,000.00	(1,207,420.00)
3130ALN34	FEDERAL HOME LOAN BANKS	0.700	90.9137	03/24/2025	10,000,000.00	9,091,370.00	10,000,000.00	(908,630.00)
3130AKLB0	FEDERAL HOME LOAN BANKS	0.260	93.0626	06/28/2024	10,000,000.00	9,306,260.00	10,000,000.00	(693,740.00)
3134GWN44	FEDERAL HOME LOAN MORTGAGE CORP	0.450	92.5786	09/11/2024	10,000,000.00	9,257,860.00	10,000,000.00	(742,140.00)
3134GWR32	FEDERAL HOME LOAN MORTGAGE CORP	0.410	93.3396	06/24/2024	10,000,000.00	9,333,960.00	10,000,000.00	(666,040.00)
3134GVRV2	FEDERAL HOME LOAN MORTGAGE CORP	0.750	90.4463	05/27/2025	10,000,000.00	9,044,630.00	10,000,000.00	(955,370.00)
3134XDG6	FEDERAL HOME LOAN MORTGAGE CORP	0.190	99.7587	11/23/2022	10,000,000.00	9,975,870.00	10,000,000.00	(24,130.00)
3130AN3R9	FEDERAL HOME LOAN BANKS	1.130	88.2740	07/20/2026	10,000,000.00	8,827,400.00	10,000,000.00	(1,172,600.00)
3130ALKL7	FEDERAL HOME LOAN BANKS	0.850	88.2027	03/25/2026	10,000,000.00	8,820,270.00	10,000,000.00	(1,179,730.00)
3136G43H4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.400	92.4414	09/16/2024	10,000,000.00	9,244,140.00	10,000,000.00	(755,860.00)
3135GAAZ4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.500	89.5014	06/24/2025	10,000,000.00	8,950,140.00	10,000,000.00	(1,049,860.00)
3130ALBX1	FEDERAL HOME LOAN BANKS	0.580	87.6012	02/23/2026	10,000,000.00	8,760,120.00	10,000,000.00	(1,239,880.00)
3130AMT69	FEDERAL HOME LOAN BANKS	1.070	88.2469	06/26/2026	10,000,000.00	8,824,690.00	10,000,000.00	(1,175,310.00)
3135GA3N9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.300	95.5430	11/16/2023	10,000,000.00	9,554,300.00	10,000,000.00	(445,700.00)
3130ALKF0	FEDERAL HOME LOAN BANKS	0.625	90.6728	03/25/2025	10,000,000.00	9,067,280.00	10,000,000.00	(932,720.00)
3130ALKF0	FEDERAL HOME LOAN BANKS	0.625	90.6728	03/25/2025	10,000,000.00	9,067,280.00	10,000,000.00	(932,720.00)

3130ANMH0	FEDERAL HOME LOAN BANKS	1.100	87.9166	08/20/2026	10,000,000.00	8,791,660.00	10,000,000.00	(1,208,340.00)
3133ENEM8	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.430	88.4173	11/23/2026	10,000,000.00	8,841,730.00	10,000,000.00	(1,158,270.00)
3133ENGN4	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.970	92.7170	12/09/2024	10,000,000.00	9,271,700.00	10,000,000.00	(728,300.00)
3130AQRQ8	FEDERAL HOME LOAN BANKS	2.000	89.9407	02/25/2027	10,000,000.00	8,994,070.00	10,000,000.00	(1,005,930.00)
3130ARFS5	FEDERAL HOME LOAN BANKS	2.000	96.3691	03/28/2024	10,000,000.00	9,636,910.00	10,000,000.00	(363,090.00)
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	93.2840	03/25/2027	10,000,000.00	9,328,400.00	10,000,000.00	(671,600.00)
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	93.2840	03/25/2027	10,000,000.00	9,328,400.00	10,000,000.00	(671,600.00)
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	93.2840	03/25/2027	10,000,000.00	9,328,400.00	10,000,000.00	(671,600.00)
3130ARPV7	FEDERAL HOME LOAN BANKS	3.500	94.6596	04/28/2027	10,000,000.00	9,465,960.00	10,000,000.00	(534,040.00)
3133ENUL2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.110	94.6232	04/13/2026	10,000,000.00	9,462,320.00	10,000,000.00	(537,680.00)
3133ENUS7	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.580	96.9889	04/18/2024	10,000,000.00	9,698,890.00	10,000,000.00	(301,110.00)
3130ARSF9	FEDERAL HOME LOAN BANKS	3.000	93.5083	04/29/2027	10,000,000.00	9,350,830.00	10,000,000.00	(649,170.00)
3130ARSC6	FEDERAL HOME LOAN BANKS	2.900	95.4844	05/29/2025	10,000,000.00	9,548,440.00	10,000,000.00	(451,560.00)
3130ARUF6	FEDERAL HOME LOAN BANKS	3.125	94.3931	10/29/2026	10,000,000.00	9,439,310.00	10,000,000.00	(560,690.00)
3130AS3F4	FEDERAL HOME LOAN BANKS	3.770	95.2580	05/26/2027	10,000,000.00	9,525,800.00	10,000,000.00	(474,200.00)
3130AS5B1	FEDERAL HOME LOAN BANKS	2.201	98.5661	06/09/2023	10,000,000.00	9,856,610.00	10,000,000.00	(143,390.00)
3130AS4G1	FEDERAL HOME LOAN BANKS	2.289	98.5726	06/09/2023	10,000,000.00	9,857,260.00	10,000,000.00	(142,740.00)
3130AS4T3	FEDERAL HOME LOAN BANKS	2.325	98.5751	06/12/2023	10,000,000.00	9,857,510.00	10,000,000.00	(142,490.00)
3134GXVS0	FEDERAL HOME LOAN MORTGAGE CORP	2.900	97.1273	06/21/2024	10,000,000.00	9,712,730.00	10,000,000.00	(287,270.00)
3130ASDV8	FEDERAL HOME LOAN BANKS	3.300	94.0408	06/28/2027	10,000,000.00	9,404,080.00	10,000,000.00	(595,920.00)
3134GXZW7	FEDERAL HOME LOAN MORTGAGE CORP	4.250	96.8191	06/30/2027	10,000,000.00	9,681,910.00	10,000,000.00	(318,090.00)
3134GXRY9	FEDERAL HOME LOAN MORTGAGE CORP	3.560	96.6149	06/27/2025	10,000,000.00	9,661,490.00	10,000,000.00	(338,510.00)
3133END80	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.873	94.9399	08/03/2026	10,000,000.00	9,493,990.00	10,044,667.76	(550,677.76)
3135G0X24	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1.098	93.9149	01/07/2025	10,000,000.00	9,391,490.00	10,112,599.19	(721,109.19)
3130ASGU7	FEDERAL HOME LOAN BANKS	3.095	96.2469	06/11/2027	10,000,000.00	9,624,690.00	10,171,864.88	(547,174.88)
3133ENUS7	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.721	96.9889	04/18/2024	10,520,000.00	10,203,232.28	10,498,992.06	(295,759.78)
3134GXCA0	FEDERAL HOME LOAN MORTGAGE CORP	0.328	95.4739	11/24/2023	10,710,000.00	10,225,254.69	10,709,042.31	(483,787.62)
3130AQKM4	FEDERAL HOME LOAN BANKS	1.750	89.1599	01/28/2027	11,250,000.00	10,030,488.75	11,250,000.00	(1,219,511.25)
313382AX1	FEDERAL HOME LOAN BANKS	2.691	99.2188	03/10/2023	11,750,000.00	11,658,209.00	11,727,125.29	(68,916.29)
3133EMLR1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.506	87.7906	12/23/2025	12,430,000.00	10,912,371.58	12,427,652.26	(1,515,280.68)
3130ATFA0	FEDERAL HOME LOAN BANKS	5.125	98.5212	09/30/2027	13,000,000.00	12,807,756.00	13,000,000.00	(192,244.00)
3134GW6C5	FEDERAL HOME LOAN MORTGAGE CORP	3.122	86.3149	10/28/2026	15,000,000.00	12,947,235.00	13,712,669.13	(765,434.13)
3130ANMH0	FEDERAL HOME LOAN BANKS	3.132	87.9166	08/20/2026	15,000,000.00	13,187,490.00	13,919,504.07	(732,014.07)
3135G06G3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.573	88.7615	11/07/2025	14,000,000.00	12,426,610.00	13,969,650.19	(1,543,040.19)
3130ALED2	FEDERAL HOME LOAN BANKS	2.050	86.3925	02/24/2027	15,000,000.00	12,958,875.00	14,369,860.93	(1,410,985.93)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	88.6490	03/23/2026	14,625,000.00	12,964,916.25	14,625,000.00	(1,660,083.75)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	88.6490	03/23/2026	14,625,000.00	12,964,916.25	14,625,000.00	(1,660,083.75)
3134GWZV1	FEDERAL HOME LOAN MORTGAGE CORP	1.238	88.9095	10/22/2025	15,000,000.00	13,336,425.00	14,744,569.35	(1,408,144.35)
3130ALDX9	FEDERAL HOME LOAN BANKS	0.500	89.8213	05/23/2025	14,750,000.00	13,248,641.75	14,750,000.00	(1,501,358.25)
3136G4XR9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.740	90.1101	07/07/2025	14,900,000.00	13,426,404.90	14,900,000.00	(1,473,595.10)
3133ENQ29	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.122	98.4164	09/29/2027	15,000,000.00	14,762,460.00	14,919,801.05	(157,341.05)
3130ALEY6	FEDERAL HOME LOAN BANKS	3.157	88.1946	03/04/2026	16,160,000.00	14,252,247.36	14,966,150.76	(713,903.40)
3130ALLP7	FEDERAL HOME LOAN BANKS	0.688	90.8695	03/17/2025	15,000,000.00	13,630,425.00	14,986,564.41	(1,356,139.41)
3130AKK70	FEDERAL HOME LOAN BANKS	0.235	94.9882	12/22/2023	15,000,000.00	14,248,230.00	14,992,341.39	(744,111.39)
3133EMLT7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.235	94.9415	12/28/2023	15,000,000.00	14,241,225.00	14,995,651.67	(754,426.67)
3134GXBL7	FEDERAL HOME LOAN MORTGAGE CORP	0.325	95.5430	11/16/2023	15,000,000.00	14,331,450.00	14,996,091.39	(664,641.39)
3134GVB31	FEDERAL HOME LOAN MORTGAGE CORP	0.760	90.4371	05/28/2025	15,000,000.00	13,565,565.00	14,996,127.78	(1,430,562.78)
3130AKKF2	FEDERAL HOME LOAN BANKS	0.279	94.0452	03/28/2024	15,000,000.00	14,106,780.00	14,998,048.30	(891,268.30)
3134GVE95	FEDERAL HOME LOAN MORTGAGE CORP	0.650	90.4617	06/09/2025	15,000,000.00	13,569,255.00	15,000,000.00	(1,430,745.00)
3136G4YU1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.730	90.0116	07/15/2025	15,000,000.00	13,501,740.00	15,000,000.00	(1,498,260.00)
3134GWET9	FEDERAL HOME LOAN MORTGAGE CORP	0.510	91.4019	01/29/2025	15,000,000.00	13,710,285.00	15,000,000.00	(1,289,715.00)
3136G4C27	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	89.8072	07/29/2025	15,000,000.00	13,471,080.00	15,000,000.00	(1,528,920.00)
3136G4B77	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	89.7495	08/04/2025	15,000,000.00	13,462,425.00	15,000,000.00	(1,537,575.00)
3136G4H63	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.550	89.1492	08/19/2025	15,000,000.00	13,372,380.00	15,000,000.00	(1,627,620.00)
3136G4J38	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.410	92.8038	08/12/2024	15,000,000.00	13,920,570.00	15,000,000.00	(1,079,430.00)
3136G4K51	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.310	96.5867	08/17/2023	15,000,000.00	14,488,005.00	15,000,000.00	(511,995.00)
3134GWL38	FEDERAL HOME LOAN MORTGAGE CORP	0.540	88.8856	09/15/2025	15,000,000.00	13,332,840.00	15,000,000.00	(1,667,160.00)
3133EMKG6	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.200	97.3095	06/15/2023	15,000,000.00	14,596,425.00	15,000,000.00	(403,575.00)
3130AKKF2	FEDERAL HOME LOAN BANKS	0.270	94.0452	03/28/2024	15,000,000.00	14,106,780.00	15,000,000.00	(893,220.00)
3133EMLP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.320	91.2868	12/23/2024	15,000,000.00	13,693,020.00	15,000,000.00	(1,306,980.00)
3130ALEM2	FEDERAL HOME LOAN BANKS	0.790	88.2189	02/25/2026	15,000,000.00	13,232,835.00	15,000,000.00	(1,767,165.00)
3130AMKB7	FEDERAL HOME LOAN BANKS	1.050	88.3739	05/26/2026	15,000,000.00	13,256,085.00	15,000,000.00	(1,743,915.00)
3130AMWT5	FEDERAL HOME LOAN BANKS	1.050	88.1817	06/26/2026	15,000,000.00	13,227,255.00	15,000,000.00	(1,772,745.00)
3130ANAJ9	FEDERAL HOME LOAN BANKS	1.000	87.7021	07/27/2026	15,000,000.00	13,155,315.00	15,000,000.00	(1,844,685.00)
3134GWC66	FEDERAL HOME LOAN MORTGAGE CORP	0.420	94.9294	01/24/2024	15,000,000.00	14,239,410.00	15,000,000.00	(760,590.00)
3130ALFW9	FEDERAL HOME LOAN BANKS	0.790	88.0475	03/18/2026	15,000,000.00	13,207,125.00	15,000,000.00	(1,792,875.00)
3130AMS52	FEDERAL HOME LOAN BANKS	1.000	88.0894	06/08/2026	15,000,000.00	13,213,410.00	15,000,000.00	(1,786,590.00)
3130AKLB0	FEDERAL HOME LOAN BANKS	0.260	93.0626	06/28/2024	15,000,000.00	13,959,390.00	15,000,000.00	(1,040,610.00)
3134GVAL0	FEDERAL HOME LOAN MORTGAGE CORP	0.500	94.0298	04/29/2024	15,000,000.00	14,104,470.00	15,000,000.00	(895,530.00)
3130ANBX7	FEDERAL HOME LOAN BANKS	1.000	87.7383	07/22/2026	15,000,000.00	13,160,745.00	15,000,000.00	(1,839,255.00)
3130AN3B4	FEDERAL HOME LOAN BANKS	1.020	88.0104	07/06/2026	15,000,000.00	13,201,560.00	15,000,000.00	(1,798,440.00)
3135G43Z2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	88.3315	11/25/2025	15,000,000.00	13,249,725.00	15,000,000.00	(1,750,275.00)
3135G44R9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.420	92.7129	08/23/2024	15,000,000.00	13,906,935.00	15,000,000.00	(1,093,065.00)
3134GW222	FEDERAL HOME LOAN MORTGAGE CORP	0.475	90.3471	03/24/2025	15,000,000.00	13,552,065.00	15,000,000.00	(1,447,935.00)
3130ALWL4	FEDERAL HOME LOAN BANKS	0.720	90.8357	04/08/2025	15,000,000.00	13,625,355.00	15,000,000.00	(1,374,645.00)
3130ANSC5	FEDERAL HOME LOAN BANKS	1.000	87.4768	08/26/2026	15,000,000.00	13,121,520.00	15,000,000.00	(1,878,480.00)
3130ANTS9	FEDERAL HOME LOAN BANKS	1.000	87.4768	08/26/2026	15,000,000.00	13,121,520.00	15,000,000.00	(1,878,480.00)
3130AP5M3	FEDERAL HOME LOAN BANKS	1.040	87.4360	09/28/2026	15,000,000.00	13,115,400.00	15,000,000.00	(1,884,600.00)
3130APAD7	FEDERAL HOME LOAN BANKS	1.035	87.4719	09/28/2026	15,000,000.00	13,120,785.00	15,000,000.00	(1,879,215.00)
3130ASH44	FEDERAL HOME LOAN BANKS	4.700	97.6758	06/30/2027	15,000,000.00	14,651,370.00	15,000,000.00	(348,630.00)
3134GXVM3	FEDERAL HOME LOAN MORTGAGE CORP	3.001	96.8111	09/23/2024	15,000,000.00	14,521,665.00	15,000,000.00	(478,335.00)
3130ATEZ6	FEDERAL HOME LOAN BANKS	4.200	99.4910	09/20/2023	15,000,000.00	14,923,650.00	15,000,000.00	(76,350.00)
3130ATEF0	FEDERAL HOME LOAN BANKS	4.250	96.6964	09/30/2027	15,000,000.00	14,504,460.00	15,000,000.00	(495,540.00)
3133EL3E2	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.320	96.6742	08/10/2023	15,945,000.00	15,414,701.19	15,945,000.00	(530,298.81)
3130ALGJ7	FEDERAL HOME LOAN BANKS	3.010	88.6490	03/23/2026	19,500,000.00	17,286,555.00	18,253,751.09	(967,196.09)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.092	86.3224	10/27/2026	20,000,000.00	17,264,480.00	18,299,007.25	(1,034,527.25)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.046	86.3224	10/27/2026	20,000,000.00	17,264,480.00	18,338,530.41	(1,074,050.41)
3130ALED2	FEDERAL HOME LOAN BANKS	3.001	86.3925	02/24/2027	20,000,000.00	17,278,500.00	18,415,511.67	(1,137,011.67)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	88.6490	03/23/2026	19,500,000.00	17,286,555.00	19,500,000.00	(2,213,445.00)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	88.6490	03/23/2026	19,500,000.00	17,286,555.00	19,500,000.00	(2,213,445.00)
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3130ATET0	FEDERAL HOME LOAN BANKS	3.702	97.1060	09/27/2027	20,000,000.00	19,421,200.00	19,998,038.34	(576,838.34)
3135GA4P3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.650	88.6135	11/18/2025	20,000,000.00	17,722,700.00	20,000,000.00	(2,277,300.00)
3135GA5A5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.350	94.5108	02/23/2024	20,000,000.00	18,902,160.00	20,000,000.00	(1,097,840.00)
3130ATBH9	FEDERAL HOME LOAN BANKS	3.700	99.0770	09/27/2023	20,000,000.00	19,815,400.00	20,000,000.00	(184,600.00)
3133ENC99	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.629	96.0476	07/27/2026	20,000,000.00	19,209,520.00	20,044,297.52	(834,777.52)
3133ENS50	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.231	99.0009	10/14/2027	23,775,000.00	23,537,463.98	23,663,817.58	(126,353.61)
3130ALCV4	FEDERAL HOME LOAN BANKS	2.112	88.1065	02/24/2026	25,000,000.00	22,026,625.00	23,924,044.09	(1,897,419.09)
3130AQF57	FEDERAL HOME LOAN BANKS	0.736	95.4792	12/22/2023	25,000,000.00	23,869,800.00	24,968,657.53	(1,098,857.53)
3130ALLP7	FEDERAL HOME LOAN BANKS	0.701	90.8695	03/17/2025	25,000,000.00	22,717,375.00	24,969,852.66	(2,252,477.66)
3130ATRJ8	FEDERAL HOME LOAN BANKS	4.680	99.9913	08/15/2023	25,000,000.00	24,997,825.00	24,995,865.25	1,959.75
3133EMTW2	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.307	94.2107	03/18/2024	25,000,000.00	23,552,675.00	24,997,537.94	(1,444,862.94)
3133EMML3	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.125	99.1986	01/12/2023	25,000,000.00	24,799,650.00	24,999,747.45	(200,097.45)
3130ALTH7	FEDERAL HOME LOAN BANKS	0.510	92.5032	09/30/2024	25,000,000.00	23,125,800.00	25,000,000.00	(1,874,200.00)
3130ALEH3	FEDERAL HOME LOAN BANKS	0.700	87.7875	03/16/2026	25,000,000.00	21,946,875.00	25,000,000.00	(3,053,125.00)
3130AQ6U2	FEDERAL HOME LOAN BANKS	1.000	94.2293	06/28/2024	25,000,000.00	23,557,325.00	25,000,000.00	(1,442,675.00)
3130AQAY9	FEDERAL HOME LOAN BANKS	1.500	88.4726	12/30/2026	25,000,000.00	22,118,150.00	25,000,000.00	(2,881,850.00)
3130ASKB4	FEDERAL HOME LOAN BANKS	3.350	98.4461	12/29/2023	25,000,000.00	24,611,525.00	25,000,000.00	(388,475.00)
3130ASLE7	FEDERAL HOME LOAN BANKS	3.203	98.6383	09/29/2023	25,000,000.00	24,659,575.00	25,000,000.00	(340,425.00)
3130ATEU7	FEDERAL HOME LOAN BANKS	4.017	99.5934	06/29/2023	25,000,000.00	24,898,350.00	25,000,000.00	(101,650.00)
3130ATLN5	FEDERAL HOME LOAN BANKS	4.308	99.7523	07/27/2023	25,000,000.00	24,938,075.00	25,000,000.00	(61,925.00)
3135G0U43	FEDERAL NATIONAL MORTGAGE ASSOCIATION	2.345	98.4789	09/12/2023	30,000,000.00	29,543,670.00	30,132,500.53	(588,862.53)
3133ENEF6	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.457	97.6758	05/23/2023	50,000,000.00	48,837,900.00	49,977,256.48	(1,139,356.48)
3130AQ6Q6	FEDERAL HOME LOAN BANKS	0.500	97.3187	06/30/2023	50,000,000.00	48,659,350.00	50,000,000.00	(1,340,650.00)
3130AQ7C1	FEDERAL HOME LOAN BANKS	0.500	97.3187	06/30/2023	50,000,000.00	48,659,350.00	50,000,000.00	(1,340,650.00)
3130ATES2	FEDERAL HOME LOAN BANKS	4.200	99.4802	09/29/2023	50,000,000.00	49,740,100.00	50,000,000.00	(259,900.00)
---	---	1.517	92.8440	05/05/2025	3,557,420,250.00	3,302,009,058.52	3,540,413,877.18	(238,404,818.66)

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	99.7344	11/28/2022	15,000,000.00	14,960,160.00	14,982,675.00	(22,515.00)
313384FY0	FEDERAL HOME LOAN BANKS	2.035	97.5031	05/23/2023	17,189,000.00	16,759,807.86	16,994,661.65	(234,853.79)
313384BG3	FEDERAL HOME LOAN BANKS	2.484	98.9788	01/31/2023	20,000,000.00	19,795,760.00	19,876,138.89	(80,378.89)
313384BB4	FEDERAL HOME LOAN BANKS	2.484	99.0398	01/26/2023	20,000,000.00	19,807,960.00	19,882,944.45	(74,984.45)
313313M70	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.401	99.9915	11/01/2022	20,000,000.00	19,998,300.00	20,000,000.00	(1,700.00)
313384KL2	FEDERAL HOME LOAN BANKS	4.644	96.3966	08/15/2023	25,000,000.00	24,099,150.00	24,102,128.47	(2,978.47)
313384LC1	FEDERAL HOME LOAN BANKS	4.121	96.1785	08/31/2023	25,000,000.00	24,044,625.00	24,158,333.34	(113,708.34)
313384GM5	FEDERAL HOME LOAN BANKS	4.429	97.3371	06/05/2023	25,000,000.00	24,334,275.00	24,352,000.00	(17,725.00)
313384FQ7	FEDERAL HOME LOAN BANKS	3.969	97.6071	05/15/2023	25,000,000.00	24,401,775.00	24,474,583.34	(72,808.34)
313384FM6	FEDERAL HOME LOAN BANKS	3.938	97.6439	05/12/2023	25,000,000.00	24,410,975.00	24,486,666.66	(75,691.66)
313384DJ5	FEDERAL HOME LOAN BANKS	3.102	98.3377	03/22/2023	25,000,000.00	24,584,425.00	24,701,354.17	(116,929.17)
313384EG0	FEDERAL HOME LOAN BANKS	1.722	98.0368	04/13/2023	25,000,000.00	24,509,200.00	24,807,569.44	(298,369.44)
313384AC3	FEDERAL HOME LOAN BANKS	1.433	99.3108	01/03/2023	25,000,000.00	24,827,700.00	24,937,875.00	(110,175.00)
313385P67	FEDERAL HOME LOAN BANKS	1.511	99.8618	11/16/2022	25,000,000.00	24,965,450.00	24,984,375.00	(18,925.00)
313384GW3	FEDERAL HOME LOAN BANKS	4.244	97.2198	06/14/2023	30,000,000.00	29,165,940.00	29,223,750.00	(57,810.00)
313384NE5	FEDERAL HOME LOAN BANKS	4.539	95.4978	10/20/2023	50,000,000.00	47,748,900.00	47,847,680.56	(98,780.56)
313384FE4	FEDERAL HOME LOAN BANKS	4.115	97.7350	05/05/2023	50,000,000.00	48,867,500.00	48,965,798.61	(98,298.61)
313384FM6	FEDERAL HOME LOAN BANKS	3.938	97.6439	05/12/2023	50,000,000.00	48,821,950.00	48,973,333.33	(151,383.33)
313384FT1	FEDERAL HOME LOAN BANKS	2.061	97.5702	05/18/2023	50,000,000.00	48,785,100.00	49,441,750.00	(656,650.00)
313384BA6	FEDERAL HOME LOAN BANKS	1.474	99.0533	01/25/2023	50,000,000.00	49,526,650.00	49,827,638.95	(300,988.95)
313384AS8	FEDERAL HOME LOAN BANKS	1.464	99.1468	01/17/2023	50,000,000.00	49,573,400.00	49,844,930.56	(271,530.56)
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Agency CMO
FHLMC CMO

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3137B3NA2	FHMS K-030 A2	4.517	99.4103	04/25/2023	17,966,973.20	17,861,016.75	17,863,087.67	(2,071.12)
3137B1UG5	FHMS K-027 A2	3.419	99.6016	01/25/2023	38,094,608.22	37,942,840.82	38,019,699.23	(76,858.41)
---	---	3.770	99.5404	02/23/2023	56,061,581.42	55,803,857.57	55,882,787.11	(78,929.54)

Agency CMO
FNMA CMO

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3136AW7J0	FNA 2017-M8 A2	3.406	93.3488	05/25/2027	13,628,537.40	12,722,077.62	13,483,836.30	(761,758.68)
3136AW7J0	FNA 2017-M8 A2	3.406	93.3488	05/25/2027	13,628,537.40	12,722,077.62	13,483,836.30	(761,758.68)

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	93.7573	03/25/2027	1,000,000.00	937,572.58	1,001,596.42	(64,023.84)
3137BY9Y9	FHMS K-037 A2	4.889	98.1991	01/25/2024	9,500,000.00	9,328,917.45	9,347,837.66	(18,920.21)
3137FNWX4	FHMS K-736 A2	3.655	91.3303	07/25/2026	10,000,000.00	9,133,034.10	9,548,146.06	(415,111.96)
3137F2LJ3	FHMS K-066 A2	3.111	93.1011	06/25/2027	11,095,000.00	10,329,568.71	11,085,129.43	(755,560.72)
3137B7MZ9	FHMS K-036 A2	4.912	98.5365	10/25/2023	14,250,000.00	14,041,456.10	14,055,903.82	(14,447.73)
3137FMU67	FHMS K-735 A2	3.518	93.4385	05/25/2026	14,949,942.45	13,969,005.71	14,630,033.20	(661,027.49)
3137B36J2	FHMS K-029 A2	3.287	99.5248	02/25/2023	15,915,763.40	15,840,128.99	15,901,319.69	(61,190.71)
3137B4WB8	FHMS K-033 A2	3.422	98.6794	07/25/2023	19,620,000.00	19,360,900.24	19,551,781.03	(190,880.79)
3137B36J2	FHMS K-029 A2	3.660	99.5248	02/25/2023	23,066,135.01	22,956,520.81	23,014,171.74	(57,650.93)
3137B3NX2	FHMS K-031 A2	3.494	99.1975	04/25/2023	24,023,748.50	23,830,958.88	23,969,703.80	(138,744.92)
3137B5KW2	FHMS K-035 A2	3.667	98.8033	08/25/2023	24,734,264.50	24,438,277.72	24,655,869.33	(217,591.61)
3137B5JM6	FHMS K-034 A2	3.499	98.8716	07/25/2023	24,990,241.25	24,708,248.12	24,954,487.92	(246,239.80)
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Agency MBS
FNMA

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
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3138LEGR6	FN AN2007	3.059	97.5718	07/01/2023	5,009,513.10	4,887,874.55	4,974,472.53	(86,597.97)
3136AHAG5	FNA 2013-M14 A2	5.541	98.4699	10/25/2023	5,175,670.82	5,096,477.68	5,100,484.80	(4,007.12)
3138LHZL1	FN AN5246	3.365	93.4490	05/01/2027	7,100,000.00	6,634,878.08	7,069,376.11	(434,498.03)
3138LCH81	FN AN0254	3.738	94.3299	12/01/2025	7,478,480.97	7,054,445.57	7,351,826.10	(297,380.53)
3136AKQM8	FNA 2014-M8 A2	5.910	97.1202	06/25/2024	8,125,128.00	7,891,143.98	7,906,508.68	(15,364.71)
3138LENE7	FN AN2188	3.543	91.9077	07/01/2026	10,000,000.00	9,190,770.90	9,827,302.30	(636,531.40)
3138L36P5	FN AM3577	5.568	98.0127	06/01/2023	13,189,814.60	12,927,699.35	12,972,383.92	(44,684.56)
3138LCHR9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	2.939	94.3299	12/01/2025	14,299,198.65	13,488,423.51	14,287,461.02	(799,037.51)
3138LDSW9	FN AN1760	4.176	92.3598	06/01/2026	15,000,000.00	13,853,965.20	14,623,408.39	(769,443.19)
3138LJ5T3	FN AN6257	4.582	92.8437	08/01/2027	15,506,946.46	14,397,223.01	14,715,902.83	(318,679.83)
3138LHUZ5	FN AN5099	3.076	93.0360	04/01/2027	24,407,490.50	22,707,751.15	24,385,818.44	(1,678,067.29)
---	---	4.009	94.2878	01/10/2026	125,292,243.11	118,130,652.97	123,214,945.11	(5,084,292.14)

CD

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
	78012UT1	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
	86959RJ92	Svenska Handels AB Publ - New York Branch	3.620	100.0000	01/04/2023	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
	78012USF8	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
	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
	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
	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
	06367CXZ5	Bank of Montreal - Chicago Branch	4.520	100.0000	06/07/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
	06417MJ22	Bank of Nova Scotia - Houston Branch	3.490	100.0000	02/22/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
	06367CY77	Bank of Montreal - Chicago Branch	5.180	100.0000	05/30/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
	89115B6P0	Toronto-Dominion Bank - New York Branch	5.260	100.0000	06/27/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
	86959RF88	Svenska Handels AB Publ - New York Branch	3.515	100.0032	02/27/2023	50,000,000.00	50,001,610.58	50,001,610.58	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
	78015JK66	Royal Bank of Canada New York Branch	5.390	100.0000	08/21/2023	75,000,000.00	75,000,000.00	75,000,000.00	0.00
	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

CP	Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
	6698M5LE7	Novartis Finance Corporation	3.423	99.8718	11/14/2022	5,275,000.00	5,268,237.74	5,268,542.52	(304.78)
	46640QN64	J.P. Morgan Securities LLC	4.056	99.2667	01/06/2023	15,000,000.00	14,890,000.00	14,890,000.00	0.00
	6698M5LM9	Novartis Finance Corporation	3.506	99.8072	11/21/2022	17,000,000.00	16,967,227.78	16,967,227.78	0.00
	6698M5LE7	Novartis Finance Corporation	3.585	99.8718	11/14/2022	18,000,000.00	17,976,925.00	17,976,925.00	0.00
	6698M5LE7	Novartis Finance Corporation	3.585	99.8718	11/14/2022	18,000,000.00	17,976,925.00	17,976,925.00	0.00
	6698M5LE7	Novartis Finance Corporation	3.585	99.8718	11/14/2022	18,000,000.00	17,976,925.00	17,976,925.00	0.00
	7426M5SX3	Private Export Funding Corporation	4.583	97.3801	05/31/2023	25,000,000.00	24,345,020.83	24,345,020.83	0.00
	7426M3SK6	Private Export Funding Corporation	4.424	97.6120	05/19/2023	25,000,000.00	24,403,000.00	24,403,000.00	0.00
	7426M5S39	Private Export Funding Corporation	4.420	97.8040	05/03/2023	25,000,000.00	24,451,000.00	24,451,000.00	0.00
	7426M5Q31	Private Export Funding Corporation	3.274	98.9088	03/03/2023	25,000,000.00	24,727,194.44	24,727,194.44	0.00
	7426M5NH3	Private Export Funding Corporation	4.030	99.1509	01/17/2023	25,000,000.00	24,787,715.28	24,787,715.28	0.00
	02314QP78	Amazon.com, Inc.	2.792	99.2514	02/07/2023	25,000,000.00	24,812,847.22	24,812,847.22	0.00
	02314QP78	Amazon.com, Inc.	2.791	99.2514	02/07/2023	25,000,000.00	24,812,847.22	24,812,847.22	0.00
	7426M5NP5	Private Export Funding Corporation	1.454	99.6680	01/23/2023	25,000,000.00	24,917,000.00	24,917,000.00	0.00
	63763QLP0	National Securities Clearing Corporation	3.184	99.8075	11/23/2022	25,000,000.00	24,951,875.00	24,951,875.00	0.00
	63763QLE5	National Securities Clearing Corporation	3.263	99.8834	11/14/2022	25,000,000.00	24,970,840.28	24,970,840.28	0.00
	7426M3L23	Private Export Funding Corporation	1.551	99.9957	11/02/2022	25,000,000.00	24,998,930.56	24,998,930.56	0.00
	46640QP88	J.P. Morgan Securities LLC	3.563	98.9500	02/17/2023	27,000,000.00	26,716,500.00	26,716,500.00	0.00
	46640QPM7	J.P. Morgan Securities LLC	4.679	98.5720	02/21/2023	30,000,000.00	29,571,600.00	29,571,600.00	0.00
	63763QNB9	National Securities Clearing Corporation	3.702	99.2801	01/11/2023	30,000,000.00	29,784,041.66	29,784,041.66	0.00
	46640QNL1	J.P. Morgan Securities LLC	2.200	99.5178	01/20/2023	30,000,000.00	29,855,333.33	29,855,333.33	0.00
	63763QP84	National Securities Clearing Corporation	3.964	98.9275	02/08/2023	32,000,000.00	31,656,800.00	31,656,800.00	0.00
	63763QLJ4	National Securities Clearing Corporation	3.283	99.8465	11/18/2022	33,150,000.00	33,099,123.96	33,099,123.96	0.00
	74271UNB2	The Procter & Gamble Company	3.752	99.2703	01/11/2023	40,000,000.00	39,708,111.11	39,708,111.11	0.00
	6698M5LF4	Novartis Finance Corporation	3.433	99.8678	11/15/2022	40,000,000.00	39,947,111.11	39,947,111.11	0.00
	46640QSA0	J.P. Morgan Securities LLC	4.377	97.7464	05/10/2023	50,000,000.00	48,873,194.45	48,873,194.45	0.00
	46640QSW2	J.P. Morgan Securities LLC	3.956	97.7483	05/30/2023	50,000,000.00	48,874,166.67	48,874,166.67	0.00
	63763QN94	National Securities Clearing Corporation	3.590	99.3215	01/09/2023	50,000,000.00	49,660,750.00	49,660,750.00	0.00
	63763QN37	National Securities Clearing Corporation	3.649	99.3700	01/03/2023	50,000,000.00	49,685,000.00	49,685,000.00	0.00
	63763QL96	National Securities Clearing Corporation	3.131	99.9311	11/09/2022	50,000,000.00	49,965,555.56	49,965,555.56	0.00

93114FLE2	Walmart Inc.	3.534	99.8736	11/14/2022	60,000,000.00	59,924,166.67	59,924,166.67	0.00
03785ELE2	Apple Inc.	3.180	99.8863	11/14/2022	60,000,000.00	59,931,750.00	59,931,750.00	0.00
93114FL77	Walmart Inc.	3.249	99.9463	11/07/2022	100,000,000.00	99,946,333.33	99,946,333.33	0.00
---	---	3.480	99.2786	01/09/2023	1,098,425,000.00	1,090,434,049.21	1,090,434,353.99	(304.77)

**MM Fund
MMFUND**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
09248U700	BLKRK LQ:FEDFUND INSTL	2.890	1.0000	10/31/2022	1,000,000.00	1,000,000.00	1,000,000.00	0.00
949921126	ALLSPRING:GOVT MM SEL	2.950	1.0000	10/31/2022	1,000,000.00	1,000,000.00	1,000,000.00	0.00
608919718	FEDERATED HRMS GV O PRMR	2.950	1.0000	10/31/2022	1,000,000.00	1,000,000.00	1,000,000.00	0.00
31607A703	FIDELITY IMM:GOVT INSTL	2.910	1.0000	10/31/2022	1,000,000.00	1,000,000.00	1,000,000.00	0.00
4812CA538	JPMORGAN:US GVT MM EMPWR	2.820	1.0000	10/31/2022	1,000,000.00	1,000,000.00	1,000,000.00	0.00
85749T517	SS INST INV:US GV MM OPP	2.970	1.0000	10/31/2022	1,000,000.00	1,000,000.00	1,000,000.00	0.00
38141W273	GOLDMAN:FS GOVT INST	3.070	1.0000	10/31/2022	68,000,000.00	68,000,000.00	68,000,000.00	0.00
38141W273	GOLDMAN:FS GOVT INST	3.070	1.0000	10/31/2022	90,000,000.00	90,000,000.00	90,000,000.00	0.00
38141W273	GOLDMAN:FS GOVT INST	3.070	1.0000	10/31/2022	140,000,000.00	140,000,000.00	140,000,000.00	0.00
---	---	3.067	1.0000	10/31/2022	304,000,000.00	304,000,000.00	304,000,000.00	0.00

**Muni
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	96.4420	08/01/2023	260,000.00	250,749.20	260,000.00	(9,250.80)
757710UR7	REDONDO BEACH CALIF UNI SCH DIST	1.222	97.3650	08/01/2023	260,000.00	253,149.00	260,000.00	(6,851.00)
074437HA5	BEAUMONT CALIF UNI SCH DIST	0.690	91.9820	08/01/2024	275,000.00	252,950.50	275,000.00	(22,049.50)
797508JT6	SAN DIEGUITO CALIF UN HIGH SCH DIST	0.275	96.5130	08/01/2023	425,000.00	410,180.25	425,000.00	(14,819.75)
826239FY6	SIERRA CALIF JT CMNTY COLLEGE DIST	0.344	92.0300	08/01/2024	500,000.00	460,150.00	500,000.00	(39,850.00)
799017XT0	SAN MATEO CALIF UN HIGH SCH DIST	0.256	96.0100	09/01/2023	500,000.00	480,050.00	500,000.00	(19,950.00)
074437HB3	BEAUMONT CALIF UNI SCH DIST	1.109	89.0570	08/01/2025	500,000.00	445,285.00	500,000.00	(54,715.00)
757710US5	REDONDO BEACH CALIF UNI SCH DIST	1.571	94.6140	08/01/2024	500,000.00	473,070.00	500,000.00	(26,930.00)
987388GU3	YOSEMITE CALIF CMNTY COLLEGE DIST	1.440	94.0610	08/01/2024	700,000.00	658,427.00	700,000.00	(41,573.00)
826239GH2	SIERRA CALIF JT CMNTY COLLEGE DIST	0.354	92.3620	08/01/2024	720,000.00	665,006.40	720,000.00	(54,993.60)
987388GT6	YOSEMITE CALIF CMNTY COLLEGE DIST	1.140	97.1390	08/01/2023	750,000.00	728,542.50	750,000.00	(21,457.50)
797508HV3	SAN DIEGUITO CALIF UN HIGH SCH DIST	0.275	96.5130	08/01/2023	1,000,000.00	965,130.00	1,000,000.00	(34,870.00)
802498YY5	SANTA MONICA-MALIBU UNI SCH DIST CALIF	0.396	92.6220	08/01/2024	1,000,000.00	926,220.00	1,000,000.00	(73,780.00)
802498YZ2	SANTA MONICA-MALIBU UNI SCH DIST CALIF	0.669	88.6950	08/01/2025	1,000,000.00	886,950.00	1,000,000.00	(113,050.00)
56781RKT3	MARIN CALIF CMNTY COLLEGE DIST	0.763	90.0630	08/01/2025	1,065,000.00	959,170.95	1,065,000.00	(105,829.05)
419792D37	HAWAII ST	0.713	91.9090	10/01/2024	2,500,000.00	2,297,725.00	2,500,000.00	(202,275.00)
8014952P6	SANTA CLARA CALIF UNI SCH DIST	0.210	97.0360	07/01/2023	2,870,000.00	2,784,933.20	2,870,000.00	(85,066.80)
419792D29	HAWAII ST	0.422	95.6960	10/01/2023	3,260,000.00	3,119,689.60	3,260,000.00	(140,310.40)
419792D45	HAWAII ST	1.033	88.9750	10/01/2025	3,660,000.00	3,256,485.00	3,660,000.00	(403,515.00)
7994082E8	SAN RAMON VALLEY CALIF UNI SCH DIST	0.967	89.6530	08/01/2025	4,505,000.00	4,038,867.65	4,505,000.00	(466,132.35)
882724XJ1	TEXAS ST	0.508	96.0310	10/01/2023	4,745,000.00	4,556,670.95	4,745,000.00	(188,329.05)
882724XK8	TEXAS ST	0.794	92.6890	10/01/2024	5,810,000.00	5,385,230.90	5,810,000.00	(424,769.10)
419792F92	HAWAII ST	1.033	89.7110	08/01/2025	6,250,000.00	5,606,937.50	6,250,000.00	(643,062.50)
419792F84	HAWAII ST	0.713	93.0970	08/01/2024	9,000,000.00	8,378,730.00	9,000,000.00	(621,270.00)
419792A71	HAWAII ST	0.713	91.9090	10/01/2024	10,000,000.00	9,190,900.00	10,000,000.00	(809,100.00)
419792A63	HAWAII ST	0.422	95.6960	10/01/2023	10,000,000.00	9,569,600.00	10,000,000.00	(430,400.00)
93974EYB6	WASHINGTON ST	3.350	95.9420	08/01/2025	10,065,000.00	9,656,562.30	10,065,000.00	(408,437.70)
419792A89	HAWAII ST	1.033	93.5640	10/01/2025	12,775,000.00	11,952,801.00	13,399,908.95	(1,447,107.95)
93974EYA8	WASHINGTON ST	3.350	97.4030	08/01/2024	13,475,000.00	13,125,054.25	13,475,000.00	(349,945.75)
93974ETF3	WASHINGTON ST	0.470	92.4540	08/01/2024	14,995,000.00	13,863,477.30	14,995,000.00	(1,131,522.70)
419792F76	HAWAII ST	0.422	96.7170	08/01/2023	15,000,000.00	14,507,550.00	15,000,000.00	(492,450.00)
93974EXZ4	WASHINGTON ST	3.250	98.7510	08/01/2023	18,840,000.00	18,604,688.40	18,840,000.00	(235,311.60)
93974EYC4	WASHINGTON ST	3.370	94.4320	08/01/2026	20,825,000.00	19,665,464.00	20,825,000.00	(1,159,536.00)
---	---	1.608	94.5740	10/07/2024	178,030,000.00	168,376,397.85	178,654,908.95	(10,278,511.10)

**Mutual Fund
Open-End 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
SUPRANATIONAL**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
45906M3C3	INTERNATIONAL BANK FOR RECONSTRUCTION AND DI	2.540	96.7570	03/28/2024	3,895,000.00	3,768,685.15	3,879,590.51	(110,905.36)
45950VRA6	INTERNATIONAL FINANCE CORP	1.099	92.3620	01/21/2025	25,000,000.00	23,090,500.00	24,967,957.12	(1,877,457.12)
45950VQG4	INTERNATIONAL FINANCE CORP	0.484	91.8504	09/23/2024	25,000,000.00	22,962,600.00	24,979,322.08	(2,016,722.08)
45950VQL3	INTERNATIONAL FINANCE CORPORATION	0.719	92.2940	10/29/2024	25,000,000.00	23,073,500.00	24,980,853.47	(1,907,353.47)
45950VQZ2	INTERNATIONAL FINANCE CORP	0.829	95.7260	01/19/2024	25,000,000.00	23,931,500.00	24,988,337.40	(1,056,837.40)
45950VPQ3	INTERNATIONAL FINANCE CORP	0.273	92.2210	08/22/2024	25,000,000.00	23,055,250.00	24,989,783.59	(1,934,533.59)
---	---	0.737	93.0073	08/25/2024	128,895,000.00	119,882,035.15	128,785,844.16	(8,903,809.01)

**Repo
REPO**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
RP11012022301	RP11012022301	3.010	100.0000	11/01/2022	240,000,000.00	240,000,000.00	240,000,000.00	0.00
RP11012022301	RP11012022301	3.010	100.0000	11/01/2022	240,000,000.00	240,000,000.00	240,000,000.00	0.00

**US Gov
T-BILL**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
912796X53	UNITED STATES TREASURY	2.850	97.3006	06/15/2023	10,000,000.00	9,730,055.60	9,827,204.19	(97,148.59)

912810EY0	UNITED STATES TREASURY	4.205	107.6250	11/15/2026	25,000,000.00	26,906,250.00	27,106,724.70	(200,474.70)
912828W71	UNITED STATES TREASURY	2.395	96.5781	03/31/2024	30,000,000.00	28,973,437.50	29,889,154.41	(915,716.91)
91282CCJ8	UNITED STATES TREASURY	0.906	88.1563	06/30/2026	35,000,000.00	30,854,687.50	34,960,937.38	(4,106,249.88)
91282CDA6	UNITED STATES TREASURY	2.157	96.0313	09/30/2023	50,000,000.00	48,015,625.00	49,149,398.05	(1,133,773.05)
91282VB3	UNITED STATES TREASURY	2.080	98.4844	05/15/2023	50,000,000.00	49,242,187.50	49,913,155.69	(670,968.19)
912828ZU7	UNITED STATES TREASURY	0.469	97.3594	06/15/2023	50,000,000.00	48,679,687.50	49,932,390.24	(1,252,702.74)
91282CBG5	UNITED STATES TREASURY	0.506	98.9844	01/31/2023	50,000,000.00	49,492,187.50	49,952,666.04	(460,478.54)
912828ZP8	UNITED STATES TREASURY	0.293	97.6563	05/15/2023	50,000,000.00	48,828,125.00	49,955,115.36	(1,126,990.36)
91282CBG5	UNITED STATES TREASURY	0.475	98.9844	01/31/2023	50,000,000.00	49,492,187.50	49,956,594.43	(464,406.93)
91282CBN0	UNITED STATES TREASURY	0.301	98.6250	02/28/2023	50,000,000.00	49,312,500.00	49,971,364.86	(658,864.86)
91282CBR1	UNITED STATES TREASURY	0.287	94.1563	03/15/2024	50,000,000.00	47,078,125.00	49,974,796.08	(2,896,671.08)
91282CBG5	UNITED STATES TREASURY	0.259	98.9844	01/31/2023	50,000,000.00	49,492,187.50	49,983,385.70	(491,198.20)
91282CAX9	UNITED STATES TREASURY	0.318	99.6875	11/30/2022	50,000,000.00	49,843,750.00	49,992,363.06	(148,613.06)
91282CBU4	UNITED STATES TREASURY	0.159	98.2656	03/31/2023	50,000,000.00	49,132,812.50	49,993,100.57	(860,288.07)
91282CBU4	UNITED STATES TREASURY	0.147	98.2656	03/31/2023	50,000,000.00	49,132,812.50	49,995,529.48	(862,716.98)
912828TY6	UNITED STATES TREASURY	1.482	99.8906	11/15/2022	50,000,000.00	49,945,312.50	50,002,704.33	(57,391.83)
912828S92	UNITED STATES TREASURY	0.334	97.5000	07/31/2023	50,000,000.00	48,750,000.00	50,340,357.42	(1,590,357.42)
912828Z29	UNITED STATES TREASURY	0.581	99.4844	01/15/2023	100,000,000.00	99,484,375.00	100,187,988.28	(703,613.28)
---	UNITED STATES TREASURY	1.263	96.0838	06/20/2024	2,185,000,000.00	2,097,855,468.75	2,184,626,980.30	(86,771,511.55)

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