



INVESTMENT OVERSIGHT COMMITTEE

Thursday, January 25, 2024

10:00 a.m.

County Executive Office

4080 Lemon Street, 4th Floor, Riverside, CA

Raincross Conference Room C

AGENDA

1. Call to Order.....Executive Office
2. Approval of Meeting Minutes from October 26, 2023..... Executive Office
3. Monthly Disclosure Reports of the Treasurer’s Pooled Investment Fund.....Steve Faeth
4. Investment Reports of Funds Outside of the County Treasury
 - a) CORAL.....Jarvyk Punzalan
 - b) Land Secured DistrictsJarvyk Punzalan
 - c) Successor Agency to the Redevelopment Agency.....Imelda Delos Santos
 - d) Pension Obligation Bonds.....Imelda Delos Santos
 - e) Infrastructure Financing Authority.....Imelda Delos Santos
5. Public Comment
6. Other Business
7. Meeting Adjourned to April 25, 2024

In compliance with the Americans with Disabilities Act, if you need special assistance to participate in this meeting, please contact Katie Ponce at kmponce@rivco.org or (951) 955-1142. Notification 48 hours prior to the meeting will enable us to make reasonable arrangements to ensure accessibility to the meeting [28 CFR 35 .102.35.104 ADA Title II].



COUNTY OF RIVERSIDE
INVESTMENT OVERSIGHT COMMITTEE (IOC)

Minutes of Meeting
October 26, 2023
10:00 a.m.

Members Present:

Frankie Ezzat (alternate)	Executive Office
Sergio Vidal	RCTC
Matt Jennings	Treasurer-Tax Collector
Dr. Ruth Perez	Riverside County Office of Education
Mays Kakish	Beaumont Unified School District

Members Not Present:

Don Kent	Executive Office
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Staff and Guests Present:

Kristine Valdez	County Counsel
Imelda Delos Santos	Executive Office
Ivanka Aghbashian	Executive Office
Jarvyk Punzalan	Executive Office
Jonathan Gutierrez	Executive Office
Giovane Pizano	Treasurer-Tax Collector
John Byerly	Treasurer-Tax Collector

1. CALL TO ORDER

Frankie Ezzat noted the established quorum and called the meeting to order at 10:00 a.m.

2. APPROVAL OF MINUTES

The July 27, 2023 meeting minutes were reviewed and approved.

**MOTION: Matt Jennings moved to approve.
Sergio Vidal seconded.
All were in favor. The motion was approved unanimously.**

3. MONTHLY DISCLOSURE REPORT ON INVESTMENT PORTIFOLIO

John Byerly reported the TPIF market value balance as of September 30, 2023 was \$13.43 billion, down from \$13.78 billion on June 30, 2023. The portfolio yield as of September 30, 2023 was 4.05%, up from 3.86% on June 30, 2023. The Federal Reserve paused on rate hikes at their July 26th meeting but raised the Fed Funds rate by 25 basis points (one quarter of a percent) at their meeting on September 20th. This brings the Fed Funds rate range to 5.25% - 5.50%.

We are seeing one month and shorter rates on our permissible investments yielding in the 5.28% – 5.32% area. Intermediate yields rose fairly dramatically during the quarter, caused by the belief that inflation may be beginning to heat up again and the Fed may have to continue raising rates into 2024. 2-year Treasury yields, for example, began the quarter at a yield of 4.35% and ended at 5.04%. As always, we continue to keep the majority of our positions in the very liquid ‘under 1 year’ maturity range and methodically ladder out the remainder of reserves into the 1 year to 5-year space.

4. INVESTMENT REPORTS OF FUNDS OUTSIDE THE COUNTY TREASURY

CORAL: Jarvyk Punzalan reported that portfolio more than tripled from the prior quarter and was attributable to the 1993 A&B Hospital Project. There was a significant increase due to an advance to pay the fiscal years’ debt service. There was no significant change for remaining bonds (1997, 2009 and 2019A).

LAND SECURED DISTRICTS: Jarvyk Punzalan reported the portfolio decreased approximately 20% due to debt service payments in September. For CFD 07-2, a couple of invoices were submitted from TLMA for continued construction on Clinton Keith project.

SUCCESSOR AGENCY TO THE REDEVELOPMENT AGENCY: Imelda Delos Santos reported an increase of \$14.5 million this quarter from last quarter. This is due largely to the County sending the debt service amounts to the trustee in September for the October 1 debt service. This quarter, we’re no longer reporting on the 2011 Housing Taxable Bonds that matured last October 2021. All the balances of the matured bonds of over \$1 million were transferred to its parity debt, the 2017 Housing Taxable Bonds Series B. As you can see on page 20 of the report, the \$2.6 million balance reported now for 2017 Housing Taxable Bonds Series B includes the balance transferred from the matured 2011 bonds.

PENSION OBLIGATION BONDS: Imelda Delos Santos an increase from \$6.5 million in June to \$96.2 million at the end of this quarter. This increase is due to the County’s payment of the full year’s debt service that was sent to the trustee last July. Per the requirements of the indenture, the full amount of debt service (due in August and February) are transferred to the trustee in July. 43% of the balance is invested in the GIC (Mass Mutual) and 57% in Goldman Sachs MMF. The GIC is earning 4.83% while the MMF is earning 5.24%.

INFRASTRUCTURE FINANCING AUTHORITY: Imelda Delos Santos reported no significant change for the IFA. The receipt and payment of debt service happens in the same quarter (2nd and 4th quarter).

5. TREASURER-TAX COLLECTOR’S STATEMENT OF INVESTMENT POLICY UPDATE

John Byerly reviewed changes to the Investment Policy Statement. Changes were made for continuity and consistency with state code and other references.

6. AGREED UPON PROCEDURES (AUP AUDIT REPORT)

Imelda Delos Santos reported that in compliance with Board Policy B-21, the County of Riverside Investment Oversight Committee (IOC) engaged external auditors Van Lant & Fankhanel, LLP, to perform an Agreed Upon Procedures (AUP) engagement in accordance with attestation standards established by the American Institute of Certified Public Accountants.

The engagement is intended to assist in understanding the County's compliance with the Treasurer's investment policy and the California Government Code. The various entities subject to this engagement includes: the Treasurer's investment portfolio and the investment portfolios of other entities such as the County of Riverside Asset Leasing Corporation (CORAL), the County Successor Agency, the Community Facilities Districts and Assessment District, the Riverside County Infrastructure Financing Authority and the County of Riverside Pension Obligation Bonds.

Pursuant to the Policy, this Board must review the Independent Accountant's Report. I am happy to report that no exceptions were noted by the accountants as a result of the procedures on all areas of the Agreed Upon Procedures audit.

7. PUBLIC COMMENT

None.

8. OTHER BUSINESS

None.

9. ADJOURNMENT

The next IOC meeting is scheduled for Thursday, January 25, 2024, at 10:00 a.m. Frankie Ezzat adjourned the meeting at 10:25 a.m.

COUNTY OF RIVERSIDE TREASURER-TAX COLLECTOR'S

MANAGED BY

Matt Jennings
Treasurer-Tax Collector

Giovane Pizano
Assistant Treasurer

John Byerly
Chief Investment Officer

Steve Faeth
Senior Investment Officer

Isela Licea
Investment Officer

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

WWW.COUNTYTREASURER.ORG



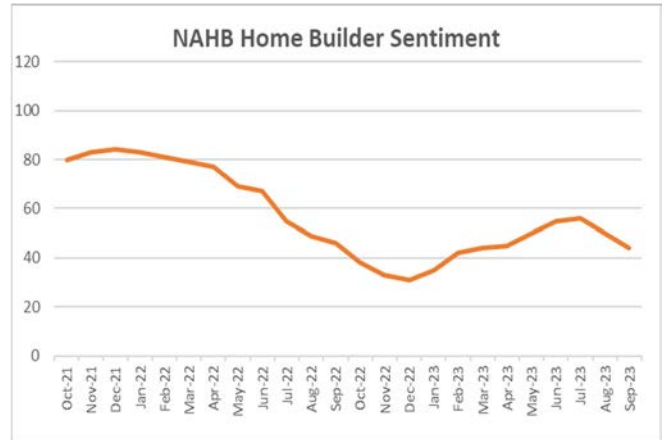
**TREASURER-TAX COLLECTOR'S
POOLED INVESTMENT FUND**

October 2023 REPORT

Economic Stability Threatened by War in Israel

While the Federal Reserve waits for its rate hike activity to work on the economy and stifle inflation, October began with strong U.S. economic releases. Nonfarm payrolls exceeded expectations, rising 336,000 along with a net 119,000 upward revision to the past two months of data. Payroll gains were broad based across industries. In addition to the payroll numbers, job openings also saw an unexpected increase.

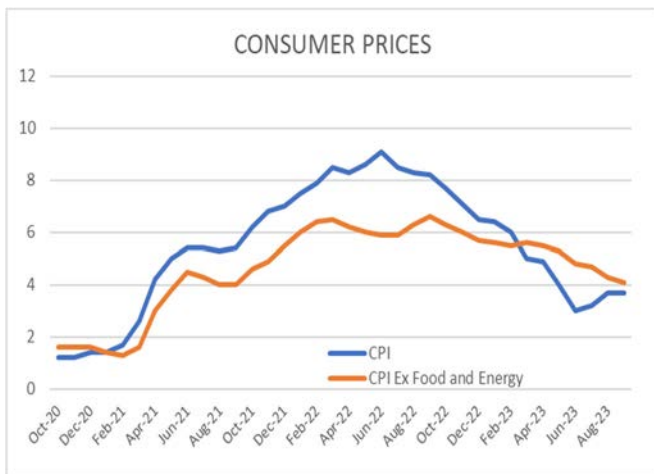
On the inflation front, the Consumer Price Index (CPI) rose sharply at 0.4% month over month, following August's 0.6% increase. CPI rose 3.7% on a year over year basis, well above the Fed's target of 2.0%. Interest rates remained elevated buoyed by inflation's persistence, sending mortgage rates above 8.0%. In response, home sales activity is slowing, although home prices, known to be sticky as the economy begins to turn, are remaining stable. The NAHB Housing Market Index gauging builder sentiment fell to a nine-month low in October.



Sadly, the world was hit with news that Hamas, the Palestinian terrorist group that governs the Gaza Strip, had attacked Israel, killing over 1,000 civilians. Financial markets are now faced with the uncertainty of war in the Middle East and whether surrounding countries will become involved. Market participants consider the impact on oil prices and try to gauge the likelihood of war spreading to major population centers.

Geopolitical instability produces a “flight to quality” which pushes US Treasury interest rates lower. This force will work against the Federal Reserve as it tries to keep interest rates higher, until either inflation is tamed, or peace agreements calm the violence.

In Treasury market trading, the 2-year note began the month at a yield of 5.11% and ended the month at 5.08%. 5-year notes began the month yielding 4.71% and ended the month at 4.85%. Stocks fell slightly during October, with the Dow Jones Industrial Average starting the month at 33,400 and ending at 33,100.



Matt Jennings

Treasurer-Tax Collector

Treasurer Tax-Collector Statement



PORTFOLIO SUMMARY

Month End Values \$
are Expressed in

000,000	Oct-23	Apr-23	Oct-22
Principal Value	13,310.26	15,023.34	11,223.66
Market Value*	13,049.91	14,849.44	10,880.32
Book Value*	13,354.19	15,080.01	11,239.22
Unrealized Gain/Loss*	-304.28	-230.57	-358.90
Paper Gain or Loss %	-2.279%	-1.529%	-3.193%
Yield	4.07	3.66	2.08
WAM (Yrs)	1.44	1.15	1.35

* Market values do not include accrued interest.

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

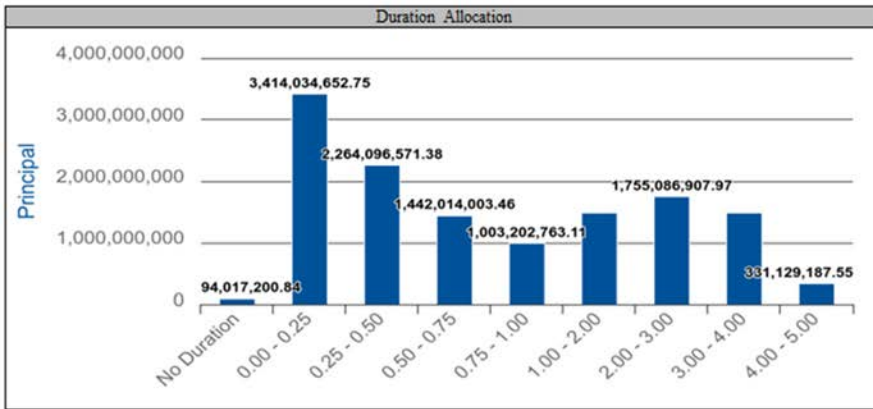
* Unrealized Gain/Loss is Market Value - Book Value

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

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

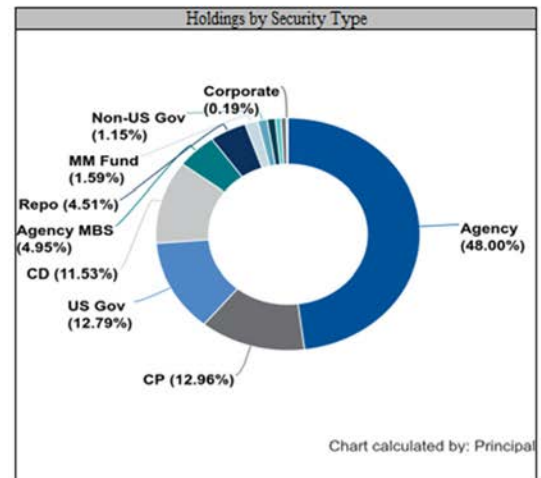
Since its inception, the Treasurer's Pooled Investment Fund has been in **full compliance** with the Treasurer's Statement of Investment Policy, which is more restrictive than California Government Code 53646.

TPIF STATS



Rating	Moody's Rating	Market Value	S&P Rating
AAA	Aaa	755,422,557.31	AAA
AA+	Aaa	6,877,483,766.19	AA+
AA	Aa2	43,970,246.85	AA+
AA-	Aa2	9,239,643.00	AA-
NA	NA	766,015,625.84	NA
A-1+	P-1	3,433,846,536.07	AAA
A-1	P-1	1,188,935,795.23	A-1

Security Type Category	Days to Final Maturity	Par Value	Market Price	Yield	Principal
Corporate	76	25,000,000.00	99.5577	4.967	24,674,750.00
Agency CMO	527	87,935,410.03	96.9878	5.024	85,749,711.37
Mutual Fund	---	93,213,169.12	1.0086	4.800	94,017,200.84
Muni	589	129,420,000.00	95.9177	1.961	130,270,815.00
Non-US Gov	443	153,895,000.00	96.0068	1.279	153,660,513.14
MM Fund	0	212,000,000.00	1.0000	5.261	212,000,000.00
Repo	1	600,000,000.00	100.0000	5.340	600,000,000.00
Agency MBS	1380	672,351,396.85	94.6437	4.418	658,836,615.83
CD	160	1,535,000,000.00	100.0000	5.713	1,535,000,000.00
US Gov	549	1,720,000,000.00	96.0321	3.185	1,702,899,835.56
CP	76	1,756,531,000.00	98.9519	5.500	1,724,431,522.59
Agency	712	6,435,981,250.00	96.3431	3.422	6,388,721,366.76
Total	527	13,421,327,226.00	94.9754	4.074	13,310,262,331.09



PORTFOLIO CASHFLOWS

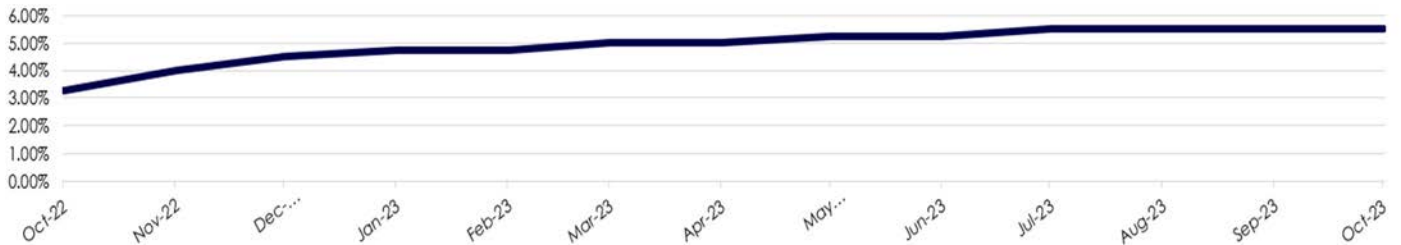
Month	Monthly Receipts	Monthly Disbursements	Difference	Required Matured Investments	Balance	Actual Investments Maturing	Available to Invest > 1 Year
11/2023					65.01		
11/2023	1,670.00	1,800.00	-130.00		70.00	1,915.10	
12/2023	3,900.00	1,800.00	2100.00		2,170.00	337.07	
01/2024	1,800.00	2,800.00	-1000.00		1,170.00	1,443.86	
02/2024	1,600.00	2,200.00	-600.00		570.00	912.33	
03/2024	2,600.00	1,900.00	700.00		1,270.00	813.61	
04/2024	3,131.00	2,100.00	1031.00		2,301.00	208.86	
05/2024	2,300.00	3,075.25	-775.25		1,525.75	1,022.98	
06/2024	2,100.00	2,300.00	-200.00		1,325.75	531.57	
07/2024	1,200.00	2,300.00	-1100.00		225.75	236.66	
08/2024	1,700.00	2,000.00	-300.00	74.25	0.00	444.62	
09/2024	2,300.00	1,900.00	400.00		400.00	535.05	
10/2024	2,691.73	3,100.00	-408.27	8.27	0.00	234.27	
TOTALS	26,992.73	27,275.25	(282.52)	82.52	11,093.26	8,635.98	13,338.80
				0.61%		64.35%	99.39%

FIXED INCOME MARKETS

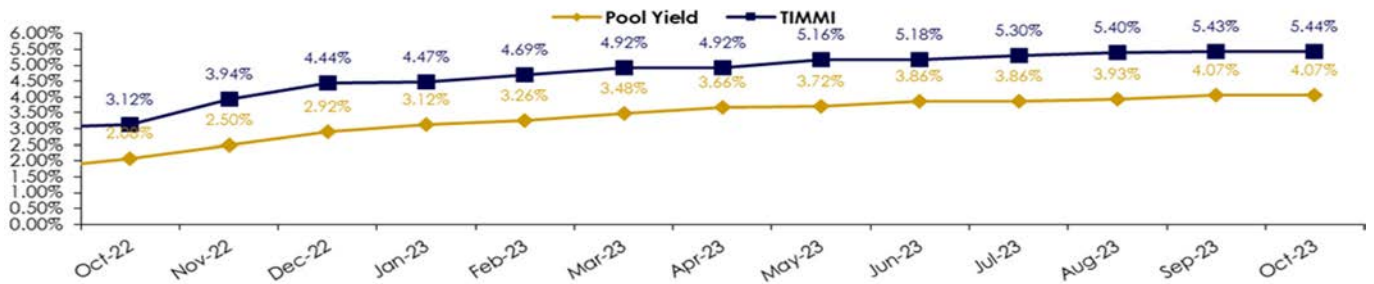
FED FUNDS UPPER LIMIT RATE

Fed Fund Rate: 5.25% to 5.50%

Next FOMC Scheduled Meeting: 11/1/2023



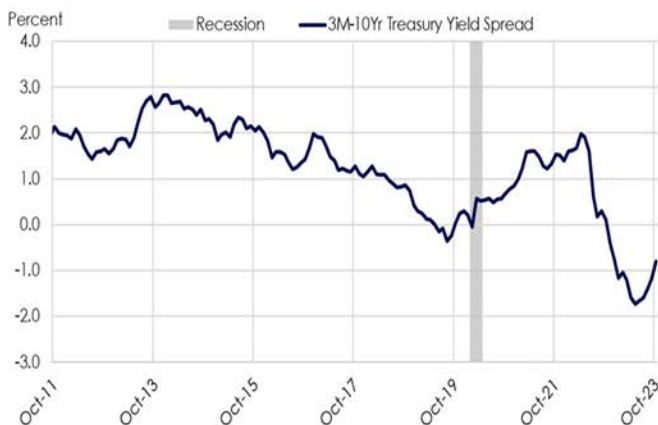
TIMMI



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

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

US Treasury Market



US Treasury Yield Curve	3 Mo	6 Mo	1 Yr	2 Yr	3 Yr	5 Yr	10 Yr	30 Yr
10/31/2023 - 10/02/2023	-0.03	-0.04	-0.05	-0.05	0.02	0.10	0.19	0.23
10/31/2023	5.59	5.54	5.44	5.07	4.90	4.82	4.88	5.04
10/02/2023	5.62	5.58	5.49	5.12	4.88	4.72	4.69	4.81

Compliance Status: Full Compliance

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

Investment Category	GOVERNMENT CODE			COUNTY INVESTMENT POLICY			Actual % of Boon Value
	Maximum Maturity	Author-ized % Limit	S&P/ Moody's	Maximum Maturity	Authorized % Limit	S&P/ Moody's	
MUNICIPAL BONDS (MUNI)	5 YEARS	NO LIMIT	NA	5 YEARS	15%	AA-/Aa3/AA-	0.97%
U.S. TREASURIES	5 YEARS	NO LIMIT	NA	5 YEARS	100%	NA	12.80%
LOCAL AGENCY OBLIGATIONS (LAO)	5 YEARS	NO LIMIT	NA	3 YEARS	2.50%	INVESTMENT GRADE	0.00%
FEDERAL AGENCIES	5 YEARS	NO LIMIT	AAA	5 YEARS	100%	NA	53.59%
COMMERCIAL PAPER (CP)	270 DAYS	40%	A1/P1	270 DAYS	40%	A1/P1/F1	13.02%
NEGOTIABLE CERTIFICATE OF DEPOSITS & COLLATERALIZED TIME DEPOSITS (NCD & TCD)	5 YEARS	30%	NA	2 YEAR	20%	A1/P1/F1	11.49%
INT'L BANK FOR RECON-STRUCTION AND DEVELOPMENT, INT'L FINANCE CORPORATION, AND INTER-AMERICAN DEVELOPMENT BANK	NA	NA	NA	5 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	NA	4.49%
REVERSE REPOS	92 DAYS	20%	NA	60 DAYS	10%	NA	0.00%
MEDIUM TERM NOTES (MTNO) CORPORATE NOTES	5 YEARS	30%	A	4 YEARS	20%	A/A2/A	0.19%
CALTRUST SHORT TERM FUND	NA	NA	NA	DAILY LIQUIDITY	1.00%	NA	0.67%
MONEY MARKET MUTUAL FUNDS (MMF)	60 DAYS ^(a)	20%	AAA/Aaa ^(a)	DAILY LIQUIDITY	20%	AAA by 2 Of 3 RATINGS AGC.	1.60%
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
3130AUYY0	FEDERAL HOME LOAN BANKS	5.047	99.9847	11/01/2023	25,000,000.00	24,996,175.00	25,000,000.00	(3,825.00)
3137EAZ8	FEDERAL HOME LOAN MORTGAGE CORP	0.280	99.9292	11/06/2023	10,000,000.00	9,999,920.00	9,999,958.89	(7,038.89)
313588NY7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.111	99.9110	11/07/2023	15,000,000.00	14,986,650.00	14,987,662.50	(1,012.50)
3130AUUB8	FEDERAL HOME LOAN BANKS	5.010	99.9917	11/08/2023	50,000,000.00	49,995,850.00	50,000,000.00	(4,150.00)
3135G06F5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.310	99.7891	11/16/2023	5,000,000.00	4,989,455.00	5,000,000.00	(10,545.00)
3134GXBL7	FEDERAL HOME LOAN MORTGAGE CORP	0.325	99.7887	11/16/2023	15,000,000.00	14,968,305.00	14,999,845.71	(31,540.71)
3135GA3N9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.300	99.7887	11/16/2023	10,000,000.00	9,978,870.00	10,000,000.00	(21,130.00)
3133EN2T6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.800	99.8956	11/21/2023	15,000,000.00	14,984,340.00	14,999,603.38	(15,263.38)
3134GXCA0	FEDERAL HOME LOAN MORTGAGE CORP	0.328	99.6776	11/24/2023	10,710,000.00	10,675,470.96	10,709,943.23	(34,472.27)
3134GXCA0	FEDERAL HOME LOAN MORTGAGE CORP	0.328	99.6776	11/24/2023	10,000,000.00	9,967,760.00	9,999,947.43	(32,187.43)
3130APXH3	FEDERAL HOME LOAN BANKS	2.589	99.6702	11/27/2023	20,000,000.00	19,934,040.00	19,975,231.33	(41,191.33)
3133EMHL9	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.310	99.5933	11/30/2023	10,000,000.00	9,959,330.00	10,000,000.00	(40,670.00)
3133EMJQ6	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.253	99.4716	12/08/2023	9,931,000.00	9,878,524.60	9,931,007.27	(52,482.68)
3133EMKW1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.235	99.2772	12/21/2023	20,000,000.00	19,855,440.00	19,999,312.43	(143,872.43)
3133EMKW1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.235	99.2772	12/21/2023	10,000,000.00	9,927,720.00	9,999,657.15	(71,937.15)
3130AKP0	FEDERAL HOME LOAN BANKS	0.235	99.2601	12/22/2023	15,000,000.00	14,889,015.00	14,999,061.08	(110,046.08)
3130AQF57	FEDERAL HOME LOAN BANKS	0.736	99.3337	12/22/2023	25,000,000.00	24,833,425.00	24,996,157.53	(162,732.53)
3130AUE67	FEDERAL HOME LOAN BANKS	4.838	99.8967	12/27/2023	25,000,000.00	24,974,175.00	24,996,721.76	(22,546.76)
3130AKL79	FEDERAL HOME LOAN BANKS	0.250	99.2013	12/28/2023	10,000,000.00	9,920,130.00	10,000,000.00	(79,870.00)
3133EMLT7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.244	99.1765	12/28/2023	10,000,000.00	9,917,650.00	9,999,472.13	(81,822.13)
3133EMLT7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.235	99.1765	12/28/2023	15,000,000.00	14,876,475.00	14,999,412.67	(122,937.67)
3130ASKB4	FEDERAL HOME LOAN BANKS	3.350	99.6737	12/29/2023	25,000,000.00	24,918,425.00	25,000,000.00	(81,575.00)
3133EN5M8	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.875	99.8923	01/10/2024	25,000,000.00	24,973,075.00	25,000,000.00	(26,925.00)
3130AUM92	FEDERAL HOME LOAN BANKS	4.847	99.8556	01/19/2024	25,000,000.00	24,963,900.00	24,994,919.11	(31,019.11)
3134GWCm6	FEDERAL HOME LOAN MORTGAGE CORP	0.420	98.8753	01/24/2024	15,000,000.00	14,831,295.00	15,000,000.00	(168,705.00)
3130AUPW8	FEDERAL HOME LOAN BANKS	4.870	99.8800	01/26/2024	25,000,000.00	24,970,000.00	24,993,167.12	(23,167.12)
3130AUPW8	FEDERAL HOME LOAN BANKS	4.850	99.8800	01/26/2024	35,000,000.00	34,958,000.00	34,992,042.05	(34,042.05)
3130AUCQ1	FEDERAL HOME LOAN BANKS	4.875	99.8675	01/30/2024	25,000,000.00	24,966,875.00	25,000,000.00	(33,125.00)
3130AUCQ1	FEDERAL HOME LOAN BANKS	4.875	99.8675	01/30/2024	25,000,000.00	24,966,875.00	25,000,000.00	(33,125.00)
3130AURR7	FEDERAL HOME LOAN BANKS	5.101	98.8266	02/02/2024	25,755,000.00	25,710,340.83	25,732,680.95	(22,340.12)
3130AUM92	FEDERAL HOME LOAN BANKS	5.100	99.9021	02/21/2024	50,000,000.00	49,951,050.00	50,000,000.00	(48,950.00)
3135GA5A5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.350	98.4081	02/23/2024	20,000,000.00	19,681,620.00	20,000,000.00	(318,380.00)
3130AUM92	FEDERAL HOME LOAN BANKS	5.058	99.8404	02/27/2024	50,000,000.00	49,920,200.00	50,000,000.00	(79,800.00)
3133ELM2	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.542	98.7186	02/28/2024	5,000,000.00	4,935,930.00	5,000,000.00	(64,070.00)
3136G4Z97	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.375	98.3471	02/28/2024	10,000,000.00	9,834,710.00	10,000,000.00	(165,290.00)
3130AUG09	FEDERAL HOME LOAN BANKS	2.180	98.9627	02/28/2024	7,000,000.00	6,927,389.00	6,998,653.02	(71,264.02)
3133EPCB9	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.116	99.9056	02/28/2024	25,000,000.00	24,976,400.00	24,998,451.37	(22,051.37)
3130AVJ1	FEDERAL HOME LOAN BANKS	5.337	99.8976	03/06/2024	50,000,000.00	49,948,800.00	49,985,540.98	(36,740.98)
3130AVEH9	FEDERAL HOME LOAN BANKS	5.312	99.9172	03/08/2024	10,000,000.00	9,991,720.00	10,000,000.00	(8,280.00)
3133ENR3	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.764	98.5939	03/14/2024	20,000,000.00	19,718,780.00	19,990,027.91	(271,247.91)
3133EMTW2	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.307	98.0622	03/18/2024	25,000,000.00	24,515,550.00	24,999,324.52	(483,774.52)
3130AKF2	FEDERAL HOME LOAN BANKS	0.279	97.8851	03/28/2024	15,000,000.00	14,682,765.00	14,999,436.94	(316,671.94)
3130AKF2	FEDERAL HOME LOAN BANKS	0.270	97.8851	03/28/2024	10,000,000.00	9,788,510.00	10,000,000.00	(211,490.00)
3130AKF2	FEDERAL HOME LOAN BANKS	0.270	97.8851	03/28/2024	15,000,000.00	14,682,765.00	15,000,000.00	(317,235.00)
3136G43W1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.320	97.9398	03/28/2024	10,000,000.00	9,793,980.00	10,000,000.00	(206,020.00)
3130ARF55	FEDERAL HOME LOAN BANKS	2.000	98.5723	03/28/2024	10,000,000.00	9,857,230.00	10,000,000.00	(142,770.00)
3130AVFY3	FEDERAL HOME LOAN BANKS	5.150	99.8191	03/28/2024	50,000,000.00	49,909,550.00	50,000,000.00	(90,450.00)
3130AVBR2	FEDERAL HOME LOAN BANKS	5.514	99.9414	04/01/2024	20,000,000.00	19,988,280.00	20,000,000.00	(11,720.00)
3133EMVD1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.330	97.8011	04/05/2024	10,000,000.00	9,780,110.00	10,000,000.00	(219,890.00)
3130ALJT3	FEDERAL HOME LOAN BANKS	0.375	97.772	04/08/2024	10,000,000.00	9,777,720.00	10,000,000.00	(222,280.00)
3130AVKY7	FEDERAL HOME LOAN BANKS	5.000	99.7876	04/10/2024	15,000,000.00	14,968,140.00	15,000,000.00	(31,860.00)
3135GAGD7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.100	99.7725	04/11/2024	15,000,000.00	14,965,875.00	15,000,000.00	(34,125.00)
3133ENU57	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.721	98.6391	04/18/2024	10,520,000.00	10,376,833.32	10,513,351.42	(136,518.10)
3133ENU57	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.580	98.6391	04/18/2024	10,000,000.00	9,863,910.00	10,000,000.00	(136,090.00)
3135GAG08	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.050	99.7482	04/19/2024	15,000,000.00	14,962,230.00	15,000,000.00	(37,770.00)
3130AVPN6	FEDERAL HOME LOAN BANKS	5.120	99.7722	04/26/2024	10,000,000.00	9,977,220.00	10,000,000.00	(22,780.00)
3134GVAL0	FEDERAL HOME LOAN MORTGAGE CORP	0.500	97.5536	04/29/2024	15,000,000.00	14,633,040.00	15,000,000.00	(366,960.00)
3130AUBC3	FEDERAL HOME LOAN BANKS	5.210	99.8677	05/01/2024	50,000,000.00	49,933,850.00	50,000,000.00	(66,150.00)
3135GA2P5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.356	97.4262	05/03/2024	3,500,000.00	3,409,917.00	3,499,898.56	(89,981.56)
3130AVKR2	FEDERAL HOME LOAN BANKS	5.174	99.7829	05/03/2024	15,000,000.00	14,967,435.00	15,000,000.00	(32,565.00)
3130AVMG4	FEDERAL HOME LOAN BANKS	5.284	99.8316	05/06/2024	50,000,000.00	49,915,800.00	50,000,000.00	(84,200.00)
3130AV3N8	FEDERAL HOME LOAN BANKS	4.751	99.6318	05/08/2024	15,000,000.00	14,944,770.00	15,000,000.00	(55,230.00)
3130AVM74	FEDERAL HOME LOAN BANKS	4.383	99.4233	05/15/2024	15,000,000.00	14,913,495.00	15,000,000.00	(86,505.00)
3130AVM90	FEDERAL HOME LOAN BANKS	4.388	99.3814	05/15/2024	15,000,000.00	14,907,210.00	14,993,401.50	(86,191.50)
3130AVZU9	FEDERAL HOME LOAN BANKS	4.750	99.6170	05/15/2024	8,000,000.00	7,969,360.00	8,000,000.00	(30,640.00)
3135GA3C3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.350	97.2309	05/17/2024	10,000,000.00	9,723,090.00	10,000,000.00	(276,910.00)
3135GA3C3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.350	97.2309	05/17/2024	10,000,000.00	9,723,090.00	10,000,000.00	(276,910.00)
3130AVK50	FEDERAL HOME LOAN BANKS	5.204	99.7780	05/17/2024	15,000,000.00	14,966,700.00	15,000,000.00	(33,300.00)
3130AVKU5	FEDERAL HOME LOAN BANKS	5.104	99.7371	05/17/2024	15,000,000.00	14,960,565.00	15,000,000.00	(39,435.00)
3130AVR46	FEDERAL HOME LOAN BANKS	5.304	99.8281	05/17/2024	25,000,000.00	24,957,025.00	25,000,000.00	(42,975.00)
3130AVLK6	FEDERAL HOME LOAN BANKS	5.054	99.7000	05/21/2024	50,000,000.00	49,850,000.00	50,000,000.00	(150,000.00)
3134GXCF9	FEDERAL HOME LOAN MORTGAGE CORP	0.400	97.1632	05/24/2024	10,000,000.00	9,716,320.00	10,000,000.00	(283,680.00)
3134GXCF9	FEDERAL HOME LOAN MORTGAGE CORP	0.400	97.1632	05/24/2024	10,000,000.00	9,716,320.00	10,000,000.00	(283,680.00)
3130AUV75	FEDERAL HOME LOAN BANKS	5.344	99.8365	05/24/2024	25,000,000.00	24,959,125.00	25,000,000.00	(40,875.00)
3130AV2G4	FEDERAL HOME LOAN BANKS	5.260	99.8031	05/24/2024	25,000,000.00	24,950,775.00	25,000,000.00	(49,225.00)
3134GYX0	FEDERAL HOME LOAN MORTGAGE CORP	0.500	97.1538	06/03/2024	10,000,000.00	9,715,380.00	10,000,000.00	(284,620.00)
3130AVYY2	FEDERAL HOME LOAN BANKS	5.414	99.8513	06/07/2024	25,000,000.00	24,962,825.00	25,000,000.00	(37,175.00)
3130AX3W6	FEDERAL HOME LOAN BANKS	5.462	99.9849	06/14/2024	15,000,000.00	14,997,735.00	15,000,000.00	(2,265.00)
3133ENYX2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.439	98.6400	06/17/2024	10,000,000.00	9,864,000.00	9,988,628.32	(124,628.32)
3134GXV50	FEDERAL HOME LOAN MORTGAGE CORP	2.900	98.3313	06/21/2024	10,000,000.00	9,833,130.00	10,000,000.00	(166,870.00)
3130AWDA5	FEDERAL HOME LOAN BANKS	5.450	99.8821	06/21/2024	10,000,000.00	9,988,210.00	10,000,000.00	(11,790.00)
3134GWR32	FEDERAL HOME LOAN MORTGAGE CORP	0.410	96.7473	06/24/2024	10,000,000.00	9,674,730.00	10,000,000.00	(325,270.00)
3130AVQY9	FEDERAL HOME LOAN BANKS	5.556	99.9204	06/27/2024	50,000,000.00	49,960,200.00	50,000,000.00	(39,800.00)
3130AKLB0	FEDERAL HOME LOAN BANKS	0.260	96.5976	06/28/2024	10,000,000.00	9,659,760.00	10,000,000.00	(340,240.00)
3130AKLB0	FEDERAL HOME LOAN BANKS	0.260	96.5976	06/28/2024	15,000,000.00	14,489,640.00	15,000,000.00	(510,360.00)
3130AQ6U2	FEDERAL HOME LOAN BANKS	1.000	97.0685	06/28/2024	25,000,000.00	24,267,125.00	25,000,000.00	(732,875.00)
3130ASD55	FEDERAL HOME LOAN BANKS	5.356	98.2626	06/28/2024	50,000,000.00	49,131,300.00	49,177,777.78	(46,477.78)
3130AWEX4	FEDERAL HOME LOAN BANKS	5.500	99.8924	06/28/2024	15,000,000.00	14,983,860.00	15,000,000.00	(16,140.00)
3130AWEX4	FEDERAL HOME LOAN BANKS	5.500	99.8924	06/28/2024	10,000,000.00	9,989,240.00	10,000,000.00	(10,760.00)
3130AWFN5	FEDERAL HOME LOAN BANKS	5.400	99.8305	06/28/2024	15,000,000.00	14,974,575		

3134GWN44	FEDERAL HOME LOAN MORTGAGE CORP	0.450	95.7383	09/11/2024	10,000,000.00	9,573,830.00	10,000,000.00	(426,170.00)
3130ATV06	FEDERAL HOME LOAN BANKS	5.479	99.4495	09/13/2024	46,405,000.00	46,149,540.48	46,168,907.40	(19,366.93)
3136G43H4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.400	95.6948	09/16/2024	10,000,000.00	9,569,480.00	10,000,000.00	(430,520.00)
3133EK7P5	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.671	96.6947	09/17/2024	6,128,000.00	5,925,451.22	6,124,305.12	(198,853.90)
3130AXE38	FEDERAL HOME LOAN BANKS	5.533	99.9737	09/20/2024	35,000,000.00	34,990,795.00	34,990,362.61	432.39
3134GXV03	FEDERAL HOME LOAN MORTGAGE CORP	3.001	97.7669	09/23/2024	15,000,000.00	14,665,035.00	15,000,000.00	(334,965.00)
3130ANX88	FEDERAL HOME LOAN BANKS	0.500	95.5702	09/27/2024	10,000,000.00	9,557,020.00	10,000,000.00	(442,980.00)
3130ALH77	FEDERAL HOME LOAN BANKS	0.510	95.5427	09/30/2024	25,000,000.00	23,885,675.00	25,000,000.00	(1,114,325.00)
3130APB7H	FEDERAL HOME LOAN BANKS	0.590	95.5954	09/30/2024	20,000,000.00	19,119,080.00	19,996,343.07	(877,263.07)
3130AXL71	FEDERAL HOME LOAN BANKS	5.451	100.0479	10/11/2024	55,000,000.00	55,026,345.00	55,024,796.88	1,548.13
3133EPZG3	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.620	99.8468	10/23/2024	10,000,000.00	9,984,680.00	10,000,000.00	(15,320.00)
3130ARMT5	FEDERAL HOME LOAN BANKS	2.838	97.4036	10/25/2024	10,000,000.00	9,740,360.00	9,996,457.24	(256,097.24)
3130AXG28	FEDERAL HOME LOAN BANKS	5.729	99.9171	11/01/2024	10,000,000.00	9,991,710.00	10,000,000.00	(8,290.00)
3135G06E8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.420	94.8700	11/18/2024	10,000,000.00	9,487,000.00	10,000,000.00	(513,000.00)
3130ALF25	FEDERAL HOME LOAN BANKS	0.400	94.7554	11/26/2024	5,000,000.00	4,737,770.00	5,000,000.00	(262,230.00)
3130AK3T1	FEDERAL HOME LOAN BANKS	0.500	94.6965	12/09/2024	10,000,000.00	9,469,650.00	10,000,000.00	(530,350.00)
3133ENGN4	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.970	95.1931	12/09/2024	10,000,000.00	9,519,310.00	10,000,000.00	(480,690.00)
3130ANR8B	FEDERAL HOME LOAN BANKS	0.553	94.6584	12/17/2024	10,000,000.00	9,465,840.00	9,999,652.91	(533,812.91)
3133EMLP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.320	94.3270	12/23/2024	5,000,000.00	4,716,350.00	5,000,000.00	(283,650.00)
3133EMLP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.320	94.3270	12/23/2024	15,000,000.00	14,149,050.00	15,000,000.00	(850,950.00)
3133EMLP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.339	94.3270	12/23/2024	10,000,000.00	9,432,700.00	9,997,845.15	(565,145.15)
3133ENK58	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.202	95.1973	01/06/2025	5,000,000.00	4,759,865.00	4,995,545.37	(235,680.37)
3135G0X24	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1.098	95.7515	01/07/2025	10,000,000.00	9,575,150.00	10,061,097.05	(485,947.05)
3134GWE79	FEDERAL HOME LOAN MORTGAGE CORP	0.510	94.1705	01/29/2025	15,000,000.00	14,125,575.00	15,000,000.00	(874,425.00)
3133ENPY0	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.764	95.4584	02/25/2025	5,000,000.00	4,772,920.00	4,999,120.44	(226,200.44)
3133EMSC7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.480	93.6587	03/03/2025	5,000,000.00	4,682,935.00	5,000,000.00	(317,065.00)
3133EMSC7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.512	93.6587	03/03/2025	10,000,000.00	9,365,870.00	9,995,821.66	(629,951.66)
3130AR4V0	FEDERAL HOME LOAN BANKS	2.150	95.6942	03/14/2025	5,000,000.00	4,784,710.00	5,000,000.00	(215,290.00)
3130AR4G3	FEDERAL HOME LOAN BANKS	4.264	95.9726	03/14/2025	3,500,000.00	3,359,041.00	3,408,276.02	(49,235.02)
3130ALLP7	FEDERAL HOME LOAN BANKS	0.688	93.7133	03/17/2025	15,000,000.00	14,056,995.00	14,992,220.69	(935,225.69)
3130ALLP7	FEDERAL HOME LOAN BANKS	0.701	93.7133	03/17/2025	25,000,000.00	23,428,325.00	24,982,544.45	(1,554,219.45)
3130ALN34	FEDERAL HOME LOAN BANKS	0.700	93.7049	03/24/2025	10,000,000.00	9,370,490.00	10,000,000.00	(629,510.00)
3134GW222	FEDERAL HOME LOAN MORTGAGE CORP	0.475	93.4067	03/24/2025	15,000,000.00	14,011,005.00	15,000,000.00	(988,995.00)
3130ALNK6	FEDERAL HOME LOAN BANKS	0.625	93.5949	03/25/2025	10,000,000.00	9,359,490.00	10,000,000.00	(640,510.00)
3130ALKF0	FEDERAL HOME LOAN BANKS	0.625	93.5949	03/25/2025	10,000,000.00	9,359,490.00	10,000,000.00	(640,510.00)
3130ALKF0	FEDERAL HOME LOAN BANKS	0.625	93.5949	03/25/2025	10,000,000.00	9,359,490.00	10,000,000.00	(640,510.00)
3130AR7D7	FEDERAL HOME LOAN BANKS	2.050	95.4872	03/25/2025	5,000,000.00	4,774,360.00	5,000,000.00	(225,640.00)
3134GWP26	FEDERAL HOME LOAN MORTGAGE CORP	0.500	93.3957	03/28/2025	10,000,000.00	9,339,570.00	10,000,000.00	(660,430.00)
3133EMUP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.710	93.6324	04/01/2025	10,000,000.00	9,363,240.00	10,000,000.00	(636,760.00)
3133EMUP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.710	93.6324	04/01/2025	10,000,000.00	9,363,240.00	10,000,000.00	(636,760.00)
3130ALW14	FEDERAL HOME LOAN BANKS	0.720	93.5727	04/08/2025	15,000,000.00	14,035,905.00	15,000,000.00	(964,095.00)
3130ALDX9	FEDERAL HOME LOAN BANKS	0.500	92.7877	05/23/2025	14,750,000.00	13,686,185.75	14,750,000.00	(1,063,814.25)
3134GVRV2	FEDERAL HOME LOAN MORTGAGE CORP	0.750	93.1167	05/27/2025	10,000,000.00	9,311,670.00	10,000,000.00	(688,330.00)
3134GVWM6	FEDERAL HOME LOAN MORTGAGE CORP	0.730	93.0770	05/28/2025	5,000,000.00	4,653,850.00	5,000,000.00	(346,150.00)
3134GVWM6	FEDERAL HOME LOAN MORTGAGE CORP	0.730	93.0770	05/28/2025	10,000,000.00	9,307,700.00	10,000,000.00	(692,300.00)
3134GVB31	FEDERAL HOME LOAN MORTGAGE CORP	0.760	93.1068	05/28/2025	15,000,000.00	13,966,020.00	14,997,632.96	(1,031,612.96)
3130AR5C6	FEDERAL HOME LOAN BANKS	2.900	96.3176	05/29/2025	10,000,000.00	9,631,760.00	10,000,000.00	(368,240.00)
3134GVE95	FEDERAL HOME LOAN MORTGAGE CORP	0.650	92.9657	06/09/2025	15,000,000.00	13,944,855.00	15,000,000.00	(1,055,145.00)
3133ELH80	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.680	92.8551	06/10/2025	5,025,000.00	4,665,968.78	5,025,000.00	(359,031.23)
3134GWP91	FEDERAL HOME LOAN MORTGAGE CORP	0.500	92.5192	06/16/2025	5,000,000.00	4,625,960.00	5,000,000.00	(374,040.00)
3130ALH20	FEDERAL HOME LOAN BANKS	0.530	92.5445	06/18/2025	10,000,000.00	9,254,450.00	10,000,000.00	(745,550.00)
3135GAZ24	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.500	92.4342	06/24/2025	10,000,000.00	9,243,420.00	10,000,000.00	(756,580.00)
3134GXRY9	FEDERAL HOME LOAN MORTGAGE CORP	3.560	97.1131	06/27/2025	10,000,000.00	9,711,310.00	10,000,000.00	(288,690.00)
3136G4XK4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.650	92.6062	06/30/2025	5,000,000.00	4,630,310.00	5,000,000.00	(369,690.00)
3130ALU93	FEDERAL HOME LOAN BANKS	0.750	92.7644	06/30/2025	10,000,000.00	9,276,440.00	10,000,000.00	(723,560.00)
3136G4XZ1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.740	92.7473	06/30/2025	5,000,000.00	4,637,365.00	5,000,000.00	(362,635.00)
3136G4XR9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.740	92.6778	07/07/2025	14,900,000.00	13,808,992.20	14,900,000.00	(1,091,007.80)
3136G4YU1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.730	92.5979	07/15/2025	15,000,000.00	13,889,685.00	15,000,000.00	(1,110,315.00)
3136G4C27	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	92.4258	07/29/2025	15,000,000.00	13,863,870.00	15,000,000.00	(1,136,130.00)
3136G4D75	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	92.2617	07/29/2025	10,000,000.00	9,226,170.00	10,000,000.00	(773,830.00)
3136G4F32	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	92.2617	07/29/2025	10,000,000.00	9,226,170.00	10,000,000.00	(773,830.00)
3136G4B77	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	92.3651	08/04/2025	15,000,000.00	13,854,765.00	15,000,000.00	(1,145,235.00)
3136G4B77	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	92.3651	08/04/2025	10,000,000.00	9,236,510.00	10,000,000.00	(763,490.00)
3133EPKA2	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.019	97.9324	08/18/2025	10,000,000.00	9,793,240.00	9,997,210.21	(203,970.21)
3136G4H63	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.550	91.9502	08/19/2025	15,000,000.00	13,792,530.00	15,000,000.00	(1,207,470.00)
3134GWLW4	FEDERAL HOME LOAN MORTGAGE CORP	0.625	92.0848	08/19/2025	10,000,000.00	9,208,480.00	10,000,000.00	(791,520.00)
3130ALFN9	FEDERAL HOME LOAN BANKS	0.550	91.8736	08/25/2025	5,000,000.00	4,593,680.00	5,000,000.00	(406,320.00)
3136G4X40	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	91.9490	08/26/2025	10,000,000.00	9,194,900.00	10,000,000.00	(805,100.00)
3136G4Zf9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.625	91.9818	08/27/2025	5,000,000.00	4,599,090.00	5,000,000.00	(400,910.00)
3136G4Q97	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.650	92.0246	08/27/2025	8,650,000.00	7,960,127.90	8,650,000.00	(689,872.10)
3134GX47	FEDERAL HOME LOAN MORTGAGE CORP	5.339	97.7927	08/28/2025	25,489,000.00	24,926,381.30	24,991,271.31	(64,890.01)
3134GWL38	FEDERAL HOME LOAN MORTGAGE CORP	0.540	91.6433	09/15/2025	10,000,000.00	9,164,330.00	10,000,000.00	(835,670.00)
3134GWL38	FEDERAL HOME LOAN MORTGAGE CORP	0.540	91.6433	09/15/2025	15,000,000.00	13,746,495.00	15,000,000.00	(1,253,505.00)
3137EAXE3	FEDERAL HOME LOAN MORTGAGE CORP	0.497	91.4402	09/23/2025	10,000,000.00	9,144,020.00	9,977,163.94	(833,143.94)
3134GWTG1	FEDERAL HOME LOAN MORTGAGE CORP	0.600	91.5829	09/30/2025	5,000,000.00	4,579,145.00	5,000,000.00	(420,855.00)
3135G06A6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.580	91.3127	10/20/2025	10,000,000.00	9,131,270.00	10,000,000.00	(868,730.00)
3135G06A6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.587	91.3127	10/20/2025	10,000,000.00	9,131,270.00	9,998,608.78	(687,338.78)
3134GZWV1	FEDERAL HOME LOAN MORTGAGE CORP	1.238	91.4223	10/22/2025	15,000,000.00	13,713,345.00	14,830,418.51	(1,117,073.51)
3136G45C3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.540	91.1684	10/27/2025	10,000,000.00	9,116,840.00	10,000,000.00	(883,160.00)
3134GW3X2	FEDERAL HOME LOAN MORTGAGE CORP	0.625	91.3266	10/27/2025	10,000,000.00	9,132,660.00	10,000,000.00	(867,340.00)
3134GW3Z7	FEDERAL HOME LOAN MORTGAGE CORP	0.600	91.2526	10/28/2025	10,000,000.00	9,125,260.00	10,000,000.00	(874,740.00)
3134GW3Y0	FEDERAL HOME LOAN MORTGAGE CORP	0.550	91.1595	10/28/2025	10,000,000.00	9,115,950.00	10,000,000.00	(884,050.00)
3136G46S7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	91.1781	10/28/2025	5,000,000.00	4,558,905.00	5,000,000.00	(441,095.00)
3135G06C2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	91.2427	10/29/2025	10,000,000.00	9,124,270.00	10,000,000.00	(875,730.00)
3135G06C2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.604	91.2427	10/29/2025	10,000,000.00	9,124,270.00	9,999,202.12	(874,932.12)
3136G46N8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	91.2427	10/29/2025	5,000,000.00	4,562,135.00	5,000,000.00	(437,865.00)
3135GA2N0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.550	91.0869	11/04/2025	10,000,000.00	9,108,690.00	10,000,000.00	(891,310.00)
3135G06G3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.573	91.2000	11/07/2025	14,000,000.00	12,768,000.00	13,979,702.53	(1,211,702.53)
3134GXBM5	FEDERAL HOME LOAN MORTGAGE CORP	0.600	91.1186	11/12/2025	5,000,000.00	4,555,930.00	5,000,000.00	(444,070.00)
3134GXBM5	FEDERAL HOME LOAN MORTGAGE CORP	0.600	91.1186	11/12/2025	5,000,000.00	4,		

3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	90.6007	03/23/2026	9,750,000.00	8,833,568.25	9,750,000.00	(916,431.75)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	90.6007	03/23/2026	19,500,000.00	17,667,136.50	19,500,000.00	(1,832,863.50)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.016	90.6007	03/23/2026	8,921,250.00	8,082,714.95	8,917,865.76	(835,150.82)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	90.6007	03/23/2026	14,625,000.00	13,250,352.38	14,625,000.00	(1,374,647.63)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	90.6007	03/23/2026	14,625,000.00	13,250,352.38	14,625,000.00	(1,374,647.63)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	90.6007	03/23/2026	19,500,000.00	17,667,136.50	19,500,000.00	(1,832,863.50)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	90.6007	03/23/2026	9,750,000.00	8,833,568.25	9,750,000.00	(916,431.75)
3130ALGJ7	FEDERAL HOME LOAN BANKS	3.010	90.6007	03/23/2026	19,500,000.00	17,667,136.50	18,621,183.12	(954,046.62)
3130ALKL7	FEDERAL HOME LOAN BANKS	0.850	90.2708	03/25/2026	10,000,000.00	9,027,080.00	10,000,000.00	(972,920.00)
3133ENUL2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.110	95.0596	04/13/2026	10,000,000.00	9,505,960.00	10,000,000.00	(494,040.00)
3133EMZ54	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.900	89.8592	05/18/2026	5,000,000.00	4,492,960.00	5,000,000.00	(507,040.00)
3130AVZ96	FEDERAL HOME LOAN BANKS	5.500	99.1649	05/18/2026	10,000,000.00	9,916,490.00	10,000,000.00	(83,510.00)
3134GYRX2	FEDERAL HOME LOAN MORTGAGE CORP	5.563	98.8833	05/18/2026	15,000,000.00	14,832,495.00	14,933,831.91	(101,336.91)
3134GYRX2	FEDERAL HOME LOAN MORTGAGE CORP	5.640	98.8833	05/18/2026	25,000,000.00	24,720,825.00	24,844,723.02	(123,898.02)
3130AMJN3	FEDERAL HOME LOAN BANKS	1.030	90.0926	05/26/2026	5,000,000.00	4,504,630.00	5,000,000.00	(495,370.00)
3130AMKB7	FEDERAL HOME LOAN BANKS	1.050	90.1399	05/26/2026	15,000,000.00	13,520,985.00	15,000,000.00	(1,479,015.00)
3130AMME9	FEDERAL HOME LOAN BANKS	1.000	90.0216	05/26/2026	10,000,000.00	9,002,160.00	10,000,000.00	(997,840.00)
3130AMSS2	FEDERAL HOME LOAN BANKS	1.000	89.9056	06/08/2026	15,000,000.00	13,485,840.00	15,000,000.00	(1,514,160.00)
3130AMMZ2	FEDERAL HOME LOAN BANKS	1.000	89.8607	06/10/2026	5,000,000.00	4,493,035.00	5,000,000.00	(506,965.00)
3130AMWTS	FEDERAL HOME LOAN BANKS	1.050	89.8668	06/26/2026	15,000,000.00	13,480,020.00	15,000,000.00	(1,519,980.00)
3130AMT69	FEDERAL HOME LOAN BANKS	1.070	89.9161	06/26/2026	10,000,000.00	8,991,610.00	10,000,000.00	(1,008,390.00)
3130ASDK2	FEDERAL HOME LOAN BANKS	3.250	95.5416	06/29/2026	5,250,000.00	5,015,934.00	5,250,000.00	(234,066.00)
3130AN3B4	FEDERAL HOME LOAN BANKS	1.020	89.7033	07/06/2026	15,000,000.00	13,455,495.00	15,000,000.00	(1,544,505.00)
3133EMQ62	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.990	89.5374	07/13/2026	10,000,000.00	8,953,740.00	10,000,000.00	(1,046,260.00)
3133EMQ62	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.990	89.5374	07/13/2026	10,000,000.00	8,953,740.00	10,000,000.00	(1,046,260.00)
3130AN5K2	FEDERAL HOME LOAN BANKS	4.366	91.0819	07/20/2026	2,375,000.00	2,163,195.13	2,205,960.03	(42,764.90)
3130AN3R9	FEDERAL HOME LOAN BANKS	1.130	89.8559	07/20/2026	10,000,000.00	8,985,590.00	10,000,000.00	(1,014,410.00)
3133ENB66	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.174	95.2233	07/20/2026	10,000,000.00	9,522,330.00	9,993,889.12	(471,559.12)
3130ANBX7	FEDERAL HOME LOAN BANKS	1.000	89.4820	07/22/2026	15,000,000.00	13,422,300.00	15,000,000.00	(1,577,700.00)
3130ANAJ9	FEDERAL HOME LOAN BANKS	1.000	89.4369	07/27/2026	10,000,000.00	8,943,690.00	10,000,000.00	(1,056,310.00)
3130ANAJ9	FEDERAL HOME LOAN BANKS	1.000	89.4369	07/27/2026	15,000,000.00	13,415,535.00	15,000,000.00	(1,584,465.00)
3133ENC99	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.629	96.1793	07/27/2026	20,000,000.00	19,235,860.00	20,000,000.00	(764,140.00)
3133ENV72	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.638	98.6025	07/27/2026	5,000,000.00	4,930,125.00	4,983,070.27	(52,945.27)
3133ENV72	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.590	98.6025	07/27/2026	5,000,000.00	4,930,125.00	4,989,035.81	(58,910.81)
3133ENV72	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.477	98.6025	07/27/2026	5,000,000.00	4,930,125.00	5,003,112.22	(72,987.22)
3133END80	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.873	94.7830	08/03/2026	10,000,000.00	9,478,300.00	10,032,775.91	(554,475.91)
3130ANFD7	FEDERAL HOME LOAN BANKS	1.000	89.3533	08/05/2026	10,000,000.00	8,935,330.00	10,000,000.00	(1,064,670.00)
3133EPSW6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.583	98.5803	08/14/2026	15,000,000.00	14,787,045.00	14,967,986.77	(180,941.77)
3130ANE48	FEDERAL HOME LOAN BANKS	1.000	89.2450	08/17/2026	10,000,000.00	8,924,500.00	10,000,000.00	(1,075,500.00)
3130ANMH0	FEDERAL HOME LOAN BANKS	1.100	89.4749	08/20/2026	10,000,000.00	8,947,490.00	10,000,000.00	(1,052,510.00)
3130ANMH0	FEDERAL HOME LOAN BANKS	1.668	89.4749	08/20/2026	10,000,000.00	8,947,490.00	9,847,298.54	(899,808.54)
3130ANMH0	FEDERAL HOME LOAN BANKS	3.132	89.4749	08/20/2026	15,000,000.00	13,421,235.00	14,203,640.24	(782,405.24)
3133ENH45	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.137	95.0044	08/24/2026	5,000,000.00	4,750,220.00	4,998,453.17	(248,233.17)
3133ENH45	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.294	95.0044	08/24/2026	5,000,000.00	4,750,220.00	4,977,897.33	(227,677.33)
3130ANPFI	FEDERAL HOME LOAN BANKS	1.000	89.1495	08/25/2026	10,000,000.00	8,914,950.00	10,000,000.00	(1,085,050.00)
3130ANSC5	FEDERAL HOME LOAN BANKS	1.000	89.1406	08/26/2026	15,000,000.00	13,371,090.00	15,000,000.00	(1,628,910.00)
3130ANT59	FEDERAL HOME LOAN BANKS	1.000	89.1406	08/26/2026	15,000,000.00	13,371,090.00	15,000,000.00	(1,628,910.00)
3130ATHF5	FEDERAL HOME LOAN BANKS	3.941	96.6012	09/11/2026	5,000,000.00	4,830,060.00	4,974,964.51	(144,904.51)
3130ATHV2	FEDERAL HOME LOAN BANKS	4.312	97.9174	09/11/2026	1,000,000.00	979,174.00	998,393.42	(19,219.42)
3133EPW50	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.200	99.1465	09/25/2026	25,000,000.00	24,786,625.00	25,000,000.00	(213,375.00)
3130APF53	FEDERAL HOME LOAN BANKS	1.040	88.9494	09/28/2026	15,000,000.00	13,342,410.00	15,000,000.00	(1,657,590.00)
3130APAD7	FEDERAL HOME LOAN BANKS	1.035	88.9802	09/28/2026	15,000,000.00	13,347,030.00	15,000,000.00	(1,652,970.00)
3130ANYN4	FEDERAL HOME LOAN BANKS	1.000	88.8257	09/30/2026	10,000,000.00	8,882,570.00	10,000,000.00	(1,117,430.00)
3133ENT67	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.318	97.5256	10/19/2026	5,000,000.00	4,876,280.00	4,990,808.21	(114,528.21)
3133ENT67	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.318	97.5256	10/19/2026	5,000,000.00	4,876,280.00	4,990,808.21	(114,528.21)
3133ENBK5	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.249	89.0263	10/20/2026	10,000,000.00	8,902,630.00	9,968,558.01	(1,065,928.01)
3133ENBK5	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.340	89.0263	10/20/2026	10,000,000.00	8,902,630.00	9,942,693.38	(1,040,063.38)
3133EN7A2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.827	95.9100	10/26/2026	4,300,000.00	4,124,130.00	4,276,205.52	(152,075.52)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.046	88.0410	10/27/2026	20,000,000.00	17,608,200.00	18,755,038.93	(1,146,838.93)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.092	88.0410	10/27/2026	20,000,000.00	17,608,200.00	18,725,423.70	(1,117,223.70)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.488	88.0410	10/27/2026	5,000,000.00	4,402,050.00	4,629,396.68	(227,346.68)
3134GW6C5	FEDERAL HOME LOAN MORTGAGE CORP	3.122	88.0318	10/28/2026	15,000,000.00	13,204,770.00	14,035,164.51	(830,394.51)
3130ARUF6	FEDERAL HOME LOAN BANKS	3.125	94.8546	10/29/2026	10,000,000.00	9,485,460.00	10,000,000.00	(514,540.00)
3133ENEM8	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.430	89.5293	11/23/2026	10,000,000.00	8,952,930.00	10,000,000.00	(1,047,070.00)
3130APFW1	FEDERAL HOME LOAN BANKS	1.503	89.7149	11/24/2026	20,000,000.00	17,942,980.00	19,998,154.48	(2,055,174.48)
3130ATV64	FEDERAL HOME LOAN BANKS	3.986	98.5181	12/11/2026	5,000,000.00	4,925,905.00	5,072,902.90	(146,997.90)
3133EN4G2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.923	96.9136	12/15/2026	25,000,000.00	24,228,400.00	25,011,899.38	(783,499.38)
3130AQF65	FEDERAL HOME LOAN BANKS	1.306	89.2858	12/21/2026	10,000,000.00	8,928,580.00	9,983,039.20	(1,054,459.20)
3130AQY99	FEDERAL HOME LOAN BANKS	1.500	89.4348	12/30/2026	25,000,000.00	22,358,700.00	25,000,000.00	(2,641,300.00)
3133ENKZ4	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.908	89.0671	01/11/2027	10,000,000.00	8,906,710.00	9,866,943.83	(960,233.83)
3133ENL61	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.860	89.8155	01/26/2027	10,000,000.00	8,981,550.00	9,975,352.24	(993,802.24)
3130AQHS5	FEDERAL HOME LOAN BANKS	1.984	89.5727	01/28/2027	10,000,000.00	8,957,270.00	9,912,623.55	(955,353.55)
3130AQHS5	FEDERAL HOME LOAN BANKS	2.086	89.5727	01/28/2027	20,000,000.00	17,914,540.00	19,763,068.37	(1,848,528.37)
3130AQKM4	FEDERAL HOME LOAN BANKS	1.750	89.7171	01/28/2027	11,250,000.00	10,093,173.75	11,250,000.00	(1,156,826.25)
3130AKYH3	FEDERAL HOME LOAN BANKS	1.746	86.8795	02/10/2027	10,000,000.00	8,687,950.00	9,713,713.39	(1,025,763.39)
3130AL2X1	FEDERAL HOME LOAN BANKS	3.001	86.8728	02/17/2027	10,000,000.00	8,687,280.00	9,344,442.52	(657,162.52)
3134GYZ29	FEDERAL HOME LOAN MORTGAGE CORP	4.750	98.3396	02/23/2027	10,000,000.00	8,833,960.00	10,000,000.00	(1,166,040.00)
3130ALED2	FEDERAL HOME LOAN BANKS	2.050	87.3161	02/24/2027	15,000,000.00	13,097,415.00	14,515,800.50	(1,418,385.50)
3130ALED2	FEDERAL HOME LOAN BANKS	3.001	87.3161	02/24/2027	20,000,000.00	17,463,220.00	18,782,477.56	(1,319,257.56)
3130AQRQ8	FEDERAL HOME LOAN BANKS	2.000	90.2059	02/25/2027	10,000,000.00	9,020,590.00	10,000,000.00	(979,410.00)
3130AQRH8	FEDERAL HOME LOAN BANKS	2.000	90.2059	02/25/2027	5,000,000.00	4,510,295.00	5,000,000.00	(489,705.00)
3130AQRH8	FEDERAL HOME LOAN BANKS	2.000	90.2059	02/25/2027	5,000,000.00	4,510,295.00	5,000,000.00	(489,705.00)
3134H1CD3	FEDERAL HOME LOAN MORTGAGE CORP	5.950	99.5521	03/15/2027	15,000,000.00	14,932,815.00	15,000,000.00	(67,185.00)
3130AR6U0	FEDERAL HOME LOAN BANKS	2.500	91.6381	03/22/2027	5,000,000.00	4,581,905.00	5,000,000.00	(418,095.00)
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	92.9747	03/25/2027	10,000,000.00	9,297,470.00	10,000,000.00	(702,530.00)
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	92.9747	03/25/2027	10,000,000.00	9,297,470.00	10,000,000.00	(702,530.00)
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	92.9747	03/25/2027	10,000,000.00	9,297,470.00	10,000,000.00	(702,530.00)
3133ENV99	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.913	93.2210	04/26/2027	10,000,000.00	9,322,100.00	9,987,739.76	(665,639.76)
3133ENV77	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.606	95.5924	04/26/2027	8,000,000.00	7,647,392.00	8,005,117.52	(357,725.52)
3133ENV67	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.623	95.5924	04/26/2027	2,000,000.00	1,911,848.00	2,000,224.71	(88,376.71)
3133ENV67	FEDERAL FARM CREDIT							

3133EPXB6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,730	98.7883	09/28/2027	20,000,000.00	19,757,660.00	19,926,354.69	(168,694.69)
3133EPXB6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,733	98.7883	09/28/2027	20,000,000.00	19,757,660.00	19,923,619.85	(165,959.85)
3130ATBV8	FEDERAL HOME LOAN BANKS	4,150	97.1183	09/29/2027	5,000,000.00	4,855,915.00	5,000,000.00	(144,085.00)
3130ATBV8	FEDERAL HOME LOAN BANKS	4,150	97.1183	09/29/2027	5,000,000.00	4,855,915.00	5,000,000.00	(144,085.00)
3130ATBV8	FEDERAL HOME LOAN BANKS	4,150	97.1183	09/29/2027	7,225,000.00	7,016,797.18	7,225,000.00	(208,202.83)
3133ENQ29	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,122	96.5912	09/29/2027	15,000,000.00	14,488,680.00	14,936,127.11	(447,447.11)
3130AXEN4	FEDERAL HOME LOAN BANKS	4,779	99.4026	09/29/2027	15,000,000.00	14,910,390.00	15,010,995.89	(100,605.89)
3130ATFA0	FEDERAL HOME LOAN BANKS	5,125	97.6034	09/30/2027	13,000,000.00	12,688,442.00	13,000,000.00	(311,558.00)
3130ATFE0	FEDERAL HOME LOAN BANKS	4,250	95.3730	09/30/2027	15,000,000.00	14,305,950.00	15,000,000.00	(694,050.00)
3133EPXD2	FEDERAL FARM CREDIT BANKS FUNDING CORP	5,825	98.9657	10/04/2027	10,000,000.00	9,896,570.00	9,970,574.95	(74,004.95)
3133EPLYM1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,804	99.3276	10/13/2027	10,000,000.00	9,932,760.00	9,980,950.99	(48,190.99)
3133EN5S0	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,231	97.0731	10/14/2027	23,775,000.00	23,079,129.53	23,686,263.15	(607,133.62)
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORP	4,320	97.5805	10/21/2027	5,000,000.00	4,879,025.00	5,000,000.00	(120,975.00)
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORP	4,320	97.5805	10/21/2027	5,000,000.00	4,879,025.00	5,000,000.00	(120,975.00)
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORP	4,320	97.5805	10/21/2027	5,000,000.00	4,879,025.00	5,000,000.00	(120,975.00)
3133ENV23	FEDERAL FARM CREDIT BANKS FUNDING CORP	5,503	98.1533	10/25/2027	5,000,000.00	4,907,665.00	4,996,014.25	(88,349.25)
3133ENV23	FEDERAL FARM CREDIT BANKS FUNDING CORP	5,503	98.1533	10/25/2027	5,000,000.00	4,907,665.00	4,996,011.10	(88,336.10)
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,284	97.5841	10/27/2027	5,000,000.00	4,879,205.00	5,016,146.77	(136,941.77)
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,195	97.5841	10/27/2027	3,715,000.00	3,625,249.32	3,738,829.41	(113,580.10)
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,252	97.5841	10/27/2027	15,000,000.00	14,637,615.00	15,065,795.85	(428,180.85)
31422XQ70	FEDERAL AGRICULTURAL MORTGAGE CORP	4,050	96.5513	11/22/2027	12,000,000.00	11,586,156.00	12,000,000.00	(413,844.00)
3130ATW45	FEDERAL HOME LOAN BANKS	4,851	97.9871	11/29/2027	4,895,000.00	4,796,468.55	4,904,893.79	(108,425.25)
3134GY4W9	FEDERAL HOME LOAN MORTGAGE CORP	5,040	99.9578	11/29/2027	10,000,000.00	9,995,780.00	10,000,000.00	(4,220.00)
3134GY4W9	FEDERAL HOME LOAN MORTGAGE CORP	5,040	99.9578	11/29/2027	5,000,000.00	4,997,890.00	5,000,000.00	(2,110.00)
3133EN3H1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,080	96.5320	11/29/2027	25,000,000.00	24,133,000.00	24,926,905.06	(793,905.06)
3133EN3H1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,077	96.5320	11/29/2027	25,000,000.00	24,133,000.00	24,929,851.47	(796,851.47)
3133EN3H1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,061	96.5320	11/29/2027	25,000,000.00	24,133,000.00	24,944,142.11	(811,142.11)
3130ATYK7	FEDERAL HOME LOAN BANKS	5,100	99.9665	11/30/2027	5,000,000.00	4,998,325.00	5,000,000.00	(1,675.00)
3130ATU54	FEDERAL HOME LOAN BANKS	3,796	97.4627	12/10/2027	25,000,000.00	24,365,675.00	25,419,613.49	(1,053,938.49)
3130ATU54	FEDERAL HOME LOAN BANKS	4,002	97.4627	12/10/2027	50,000,000.00	48,731,350.00	50,454,684.91	(1,723,334.91)
3130ATU54	FEDERAL HOME LOAN BANKS	4,036	97.4627	12/10/2027	15,000,000.00	14,619,405.00	15,117,452.99	(498,047.99)
3133EN4E6	FEDERAL FARM CREDIT BANKS FUNDING CORP	3,896	95.5289	12/22/2027	15,000,000.00	14,329,335.00	14,918,520.92	(589,185.92)
3134GYA11	FEDERAL HOME LOAN MORTGAGE CORP	4,800	96.4363	12/30/2027	25,000,000.00	24,109,075.00	25,000,000.00	(890,925.00)
3134GYCF7	FEDERAL HOME LOAN MORTGAGE CORP	4,510	95.8980	12/30/2027	25,000,000.00	23,974,500.00	25,000,000.00	(1,025,500.00)
3133ENS66	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,000	96.5606	01/06/2028	25,000,000.00	24,140,150.00	25,000,000.00	(859,850.00)
3133ENS66	FEDERAL FARM CREDIT BANKS FUNDING CORP	3,713	96.5606	01/06/2028	20,000,000.00	19,312,120.00	20,217,440.73	(905,320.73)
3133ENS66	FEDERAL FARM CREDIT BANKS FUNDING CORP	3,757	96.5606	01/06/2028	18,000,000.00	17,380,908.00	18,164,824.43	(783,916.43)
3133ENS66	FEDERAL FARM CREDIT BANKS FUNDING CORP	3,530	96.5606	01/06/2028	10,000,000.00	9,656,060.00	10,178,857.73	(522,797.73)
3134GYEF5	FEDERAL HOME LOAN MORTGAGE CORP	4,970	99.8623	01/26/2028	10,000,000.00	9,986,230.00	10,000,000.00	(13,770.00)
3134GYG71	FEDERAL HOME LOAN MORTGAGE CORP	5,050	97.2488	01/26/2028	10,000,000.00	9,724,880.00	10,000,000.00	(275,120.00)
3134GYG97	FEDERAL HOME LOAN MORTGAGE CORP	4,180	94.8222	02/07/2028	25,000,000.00	23,705,550.00	25,000,000.00	(1,294,450.00)
3134GYGR7	FEDERAL HOME LOAN MORTGAGE CORP	4,900	98.1390	02/09/2028	10,000,000.00	9,813,900.00	10,000,000.00	(186,100.00)
3134GYKJ0	FEDERAL HOME LOAN MORTGAGE CORP	5,276	99.2544	02/28/2028	10,000,000.00	9,925,440.00	10,000,000.00	(74,560.00)
3133EPK77	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,620	95.6216	04/03/2028	10,000,000.00	9,562,160.00	10,000,000.00	(437,840.00)
3133EPGW9	FEDERAL FARM CREDIT BANKS FUNDING CORP	3,784	95.8065	04/25/2028	10,000,000.00	9,580,650.00	10,036,915.38	(456,265.38)
3130AVS94	FEDERAL HOME LOAN BANKS	5,150	97.0655	04/26/2028	20,000,000.00	19,413,100.00	20,000,000.00	(586,900.00)
3134GYR38	FEDERAL HOME LOAN MORTGAGE CORP	5,700	98.5003	05/15/2028	10,000,000.00	9,850,030.00	10,000,000.00	(149,970.00)
3133EPJ55	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,290	94.5152	05/16/2028	25,000,000.00	23,628,800.00	25,000,000.00	(1,371,200.00)
3133EPJ55	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,290	94.5152	05/16/2028	25,000,000.00	23,628,800.00	25,000,000.00	(1,371,200.00)
3130AV2R0	FEDERAL HOME LOAN BANKS	4,950	96.7982	05/23/2028	10,000,000.00	9,679,820.00	10,000,000.00	(320,180.00)
3133EPL33	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,727	95.7758	05/30/2028	10,000,000.00	9,577,580.00	9,977,095.89	(399,515.89)
3133EPL33	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,775	95.7758	05/30/2028	9,276,000.00	8,884,163.21	9,236,496.36	(352,333.15)
3134GYTV4	FEDERAL HOME LOAN MORTGAGE CORP	5,410	97.6511	06/07/2028	25,000,000.00	24,412,775.00	25,000,000.00	(587,225.00)
3134GYTV4	FEDERAL HOME LOAN MORTGAGE CORP	5,410	97.6511	06/07/2028	10,000,000.00	9,765,110.00	10,000,000.00	(234,890.00)
3130AVVX7	FEDERAL HOME LOAN BANKS	3,892	95.1901	06/09/2028	10,000,000.00	9,519,010.00	9,940,526.98	(421,516.98)
3130AVWC24	FEDERAL HOME LOAN BANKS	3,987	96.2103	06/09/2028	10,000,000.00	9,621,030.00	10,005,057.11	(384,027.11)
3133EPNH4	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,171	95.6729	06/21/2028	15,000,000.00	14,350,935.00	14,815,606.38	(464,671.38)
3134GYUC4	FEDERAL HOME LOAN MORTGAGE CORP	5,200	98.5133	06/28/2028	10,000,000.00	9,851,330.00	10,000,000.00	(148,670.00)
3130AVW79	FEDERAL HOME LOAN BANKS	6,000	99.0851	06/28/2028	7,220,000.00	7,153,944.22	7,220,000.00	(66,055.78)
3130AVWHX1	FEDERAL HOME LOAN BANKS	5,950	99.0253	06/28/2028	25,000,000.00	24,756,325.00	25,000,000.00	(243,675.00)
3134GYVC3	FEDERAL HOME LOAN MORTGAGE CORP	6,000	99.1688	06/28/2028	25,000,000.00	24,792,200.00	25,000,000.00	(207,800.00)
3134GYXF4	FEDERAL HOME LOAN MORTGAGE CORP	6,000	99.0845	07/27/2028	10,000,000.00	9,908,450.00	10,000,000.00	(91,550.00)
3133EPJ66	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,357	93.9439	08/09/2028	10,000,000.00	9,394,390.00	9,636,040.23	(241,650.23)
3133EPTA3	FEDERAL FARM CREDIT BANKS FUNDING CORP	5,300	98.5913	08/14/2028	25,000,000.00	24,647,825.00	24,800,919.51	(153,094.51)
3130AVWK6	FEDERAL HOME LOAN BANKS	5,732	98.7556	08/22/2028	15,000,000.00	14,813,340.00	14,992,791.46	(179,451.46)
3133EPUN3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,529	98.1305	08/28/2028	10,000,000.00	9,813,050.00	9,981,386.64	(168,336.64)
3133EPUN3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,529	98.1305	08/28/2028	10,000,000.00	9,813,050.00	9,981,386.64	(168,336.64)
3133EPUN3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,496	98.1305	08/28/2028	25,000,000.00	24,532,625.00	24,988,426.93	(455,801.93)
3130AVWTR1	FEDERAL HOME LOAN BANKS	4,346	97.5811	09/08/2028	5,000,000.00	4,879,055.00	5,005,919.70	(126,864.70)
3133EPWK7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,525	98.1518	09/22/2028	10,000,000.00	9,815,180.00	9,989,240.83	(174,060.83)
3133EPWK7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,684	98.1518	09/22/2028	10,000,000.00	9,815,180.00	9,920,316.09	(105,136.09)
3133EPWK7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4,762	98.1518	09/22/2028	10,000,000.00	9,815,180.00	9,886,892.48	(71,712.48)
3133EPWM3	FEDERAL FARM CREDIT BANKS FUNDING CORP	5,040	98.8767	09/22/2028	25,000,000.00	24,719,175.00	25,000,000.00	(280,825.00)
3133EPXE0	FEDERAL FARM CREDIT BANKS FUNDING CORP	5,480	99.6984	10/02/2028	10,000,000.00	9,969,840.00	10,000,000.00	(30,160.00)
3133EPXE0	FEDERAL FARM CREDIT BANKS FUNDING CORP	5,539	99.6984	10/02/2028	25,000,000.00	24,924,600.00	24,937,262.46	(12,662.46)
3134H1FB4	FEDERAL HOME LOAN MORTGAGE CORP	5,875	99.6008	10/03/2028	15,000,000.00	14,940,120.00	15,000,000.00	(59,880.00)
3134H1FG3	FEDERAL HOME LOAN MORTGAGE CORP	5,750	99.5294	10/11/2028	10,500,000.00	10,450,587.00	10,500,000.00	(49,413.00)
3134H1GP2	FEDERAL HOME LOAN MORTGAGE CORP	6,000	99.8497	10/17/2028	25,000,000.00	24,962,425.00	25,000,000.00	(37,575.00)
3130AXG11	FEDERAL HOME LOAN BANKS	6,501	99.8330	10/20/2028	10,000,000.00	9,983,300.00	10,000,000.00	(16,700.00)
3130AXG11	FEDERAL HOME LOAN BANKS	6,501	99.8330	10/20/2028	3,080,000.00	3,074,856.40	3,080,000.00	(5,143.60)
3133EPTY6	FEDERAL FARM CREDIT BANKS FUNDING CORP	5,520	99.5995	10/20/2028	25,000,000.00	24,899,875.00	25,000,000.00	(100,125.00)
3130AXL48	FEDERAL HOME LOAN BANKS	5,300	99.6729	10/20/2028	40,000,000.00	39,869,160.00	40,000,000.00	(130,840.00)
3134H1GG2	FEDERAL HOME LOAN MORTGAGE CORP	6,250	99.9328	10/26/2028	10,000,000.00	9,993,280.00	10,000,000.00	(6,720.00)
3134H1GG2	FEDERAL HOME LOAN MORTGAGE CORP	6,250	99.9328	10/26/2028	15,000,000.00	14,989,920.00	15,000,000.00	(10,080.00)
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Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
313384NS4	FEDERAL HOME LOAN BANKS	5.147	99.9853	11/01/2023	15,000,000.00	14,997,795.00	15,000,000.00	(2,205.00)
313384NZ8	FEDERAL HOME LOAN BANKS	5.055	99.8962	11/08/2023	10,000,000.00	9,999,620.00	9,990,413.89	(793.89)
313384PG8	FEDERAL HOME LOAN BANKS	4.799	99.7920	11/15/2023	25,000,000.00	24,948,000.00	24,954,791	

313384TS8	FEDERAL HOME LOAN BANKS	5.360	98.2133	02/29/2024	15,000,000.00	14,731,995.00	14,739,750.00	(7,755.00)
313384WG0	FEDERAL HOME LOAN BANKS	5.477	97.2799	05/01/2024	10,000,000.00	9,727,990.00	9,730,791.67	(2,801.67)
313384WG0	FEDERAL HOME LOAN BANKS	5.477	97.2799	05/01/2024	15,000,000.00	14,591,985.00	14,596,187.50	(4,202.50)
313384WG0	FEDERAL HOME LOAN BANKS	5.477	97.2799	05/01/2024	10,000,000.00	9,727,990.00	9,730,791.67	(2,801.67)
313384WU9	FEDERAL HOME LOAN BANKS	5.438	97.0950	05/13/2024	10,000,000.00	9,709,500.00	9,715,736.11	(6,236.11)
313384WU9	FEDERAL HOME LOAN BANKS	5.438	97.0950	05/13/2024	10,000,000.00	9,709,500.00	9,715,736.11	(6,236.11)
313384WW5	FEDERAL HOME LOAN BANKS	5.434	97.0650	05/15/2024	15,000,000.00	14,559,750.00	14,569,616.67	(9,866.67)
313384WW5	FEDERAL HOME LOAN BANKS	5.434	97.0650	05/15/2024	15,000,000.00	14,559,750.00	14,569,616.67	(9,866.67)
313384XD6	FEDERAL HOME LOAN BANKS	5.457	96.9660	05/22/2024	10,000,000.00	9,696,600.00	9,701,420.84	(4,820.84)
313384XK0	FEDERAL HOME LOAN BANKS	5.451	96.8823	05/28/2024	15,000,000.00	14,532,345.00	14,541,070.83	(8,725.83)
313384XM6	FEDERAL HOME LOAN BANKS	5.197	96.8525	05/30/2024	6,900,000.00	6,682,822.50	6,697,791.67	(14,969.17)
313384XM6	FEDERAL HOME LOAN BANKS	5.429	96.8525	05/30/2024	10,000,000.00	9,685,250.00	9,691,705.56	(6,455.56)
313384XN4	FEDERAL HOME LOAN BANKS	5.430	96.8375	05/31/2024	15,000,000.00	14,525,625.00	14,535,366.66	(9,741.66)
313384XR5	FEDERAL HOME LOAN BANKS	5.115	96.7989	06/03/2024	10,000,000.00	9,679,890.00	9,705,868.06	(25,978.06)
313384XR5	FEDERAL HOME LOAN BANKS	5.372	96.7989	06/03/2024	15,000,000.00	14,519,835.00	14,534,614.58	(14,779.58)
313384XS3	FEDERAL HOME LOAN BANKS	5.373	96.7840	06/04/2024	15,000,000.00	14,517,600.00	14,532,450.00	(14,850.00)
313384XT1	FEDERAL HOME LOAN BANKS	5.084	96.7691	06/05/2024	10,000,000.00	9,676,910.00	9,704,940.28	(28,030.28)
313384YA1	FEDERAL HOME LOAN BANKS	5.457	96.6713	06/12/2024	15,000,000.00	14,500,695.00	14,508,133.33	(7,438.33)
313384YF0	FEDERAL HOME LOAN BANKS	5.281	96.6035	06/17/2024	15,000,000.00	14,490,525.00	14,514,329.16	(23,804.16)
313384YZ6	FEDERAL HOME LOAN BANKS	5.423	96.3577	07/05/2024	10,000,000.00	9,635,770.00	9,640,477.49	(4,707.49)
313384ZU6	FEDERAL HOME LOAN BANKS	5.358	96.0927	07/24/2024	10,000,000.00	9,609,270.00	9,618,363.89	(9,093.89)
313384C23	FEDERAL HOME LOAN BANKS	5.397	95.7941	08/15/2024	10,000,000.00	9,579,410.00	9,584,000.00	(4,590.00)
313384C23	FEDERAL HOME LOAN BANKS	5.397	95.7941	08/15/2024	10,000,000.00	9,579,410.00	9,584,000.00	(4,590.00)
---	---	5.206	98.0917	03/08/2024	642,776,000.00	630,421,863.91	630,923,282.85	(501,418.95)

Agency CMO
FHLMC CMO

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3137B7YY9	FHMS K-725 A2	4.878	99.2513	01/25/2024	9,656,342.17	9,584,042.72	9,625,157.87	(41,115.14)
3137BHCY1	FHMS K-044 A2	5.154	96.7067	01/25/2025	18,711,929.46	18,101,484.21	18,221,182.42	(119,698.21)
3137FEUA6	FHMS K-730 A2	5.396	97.6774	01/25/2025	47,664,064.50	46,557,017.51	46,687,858.92	(130,841.41)
---	---	5.270	97.6433	12/09/2024	76,038,336.13	74,242,544.45	74,534,199.21	(291,654.76)

Agency CMO
FNMA CMO

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3136AW7J0	FNA 2017-M8 A2	3.448	92.8300	05/25/2027	11,897,073.90	11,044,059.41	11,786,982.86	(742,923.44)
3136AW7J0	FNA 2017-M8 A2	3.448	92.8300	05/25/2027	11,897,073.90	11,044,059.41	11,786,982.86	(742,923.44)

Agency MBS
FHLMC

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3137B7YY9	FHMS K-037 A2	4.889	99.4336	01/25/2024	6,999,399.93	6,959,758.06	6,983,346.62	(23,588.56)
3137FAR02	FHMS K-727 A2	5.613	98.1126	07/25/2024	22,317,323.42	21,896,112.29	21,943,423.01	(47,310.72)
3137FMU67	FHMS K-735 A2	5.318	94.0734	05/25/2026	14,731,756.05	13,858,658.93	14,506,619.64	(647,960.71)
3137FNWX4	FHMS K-736 A2	3.655	92.4970	07/25/2026	10,000,000.00	9,249,698.80	9,671,409.65	(421,710.85)
3137BTUM1	FHMS K-061 A2	4.501	94.4861	11/25/2026	9,000,000.00	8,503,744.95	8,716,829.85	(213,084.90)
3137BTUM1	FHMS K-061 A2	4.561	94.4861	11/25/2026	8,500,000.00	8,031,314.68	8,215,664.76	(184,350.08)
3137BYLD0	FHMS K-L01 A2E	4.184	93.9534	02/25/2027	15,000,000.00	14,093,009.25	14,600,798.80	(507,789.55)
3137BXQY1	FHMS K-064 A2	3.154	93.5841	03/25/2027	1,000,000.00	935,841.33	1,001,227.86	(65,386.53)
3137F2J3	FHMS K-066 A2	3.111	92.7741	06/25/2027	11,095,000.00	10,293,283.62	11,087,282.90	(793,999.28)
3132XGRH1	FH WN2287	3.945	93.7000	11/01/2027	25,000,000.00	23,425,000.00	24,819,708.95	(1,394,708.95)
3132XGRH1	FH WN2287	4.073	93.7000	11/01/2027	25,000,000.00	23,425,000.00	24,751,602.95	(1,326,602.95)
3132XGQ74	FH WN2277	4.062	93.7400	11/01/2027	10,000,000.00	9,374,000.00	9,903,895.44	(529,895.44)
3132XFLR7	FH WN1235	4.690	94.0380	01/01/2028	20,000,000.00	18,807,600.00	19,787,344.75	(979,744.75)
3132XFLR7	FH WN1235	4.333	94.0380	01/01/2028	10,000,000.00	9,403,800.00	9,957,784.76	(553,984.76)
3137FGZH1	FHMS K-W06 A2	5.290	93.5705	06/25/2028	25,000,000.00	23,392,602.25	23,533,222.62	(140,620.37)
3137FJYH6	FHMS K-W07 A2	5.264	92.5301	09/25/2028	16,627,402.00	15,385,352.03	15,491,228.26	(105,876.23)
---	---	4.445	94.2625	04/08/2027	230,270,881.40	217,034,794.19	224,971,390.84	(7,936,596.65)

Agency MBS
FNMA

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3136AKQM8	FNA 2014-M8 A2	5.910	98.2862	06/25/2024	6,591,295.60	6,478,336.48	6,525,940.29	(47,603.81)
3140AJVC9	FN BM6010	4.860	96.2921	09/01/2025	17,053,768.49	16,421,434.20	16,673,464.41	(252,030.21)
3138LCH81	FN AN0254	3.738	94.9740	12/01/2025	7,337,432.42	6,968,653.07	7,253,447.97	(284,794.90)
3138LCHR9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	2.939	94.9740	12/01/2025	14,029,507.35	13,324,384.31	14,021,724.16	(697,339.85)
3138LDW99	FN AN1760	4.176	92.3260	06/01/2026	15,000,000.00	13,848,900.00	14,728,497.02	(879,597.02)
3138LENE7	FN AN2188	3.543	92.0590	07/01/2026	9,954,335.80	9,163,861.99	9,829,322.68	(665,460.69)
3138LHUZ5	FN AN5099	3.076	92.8250	04/01/2027	23,988,613.25	22,267,430.25	23,972,136.04	(1,704,705.79)
3138LHLZ1	FN AN5246	3.365	92.0690	05/01/2027	7,100,000.00	6,536,899.00	7,076,183.49	(539,284.49)
3138LJ5T3	FN AN6257	4.582	92.2590	08/01/2027	15,270,199.07	14,088,132.96	14,655,201.77	(567,068.82)
3136AY6X6	FNA 2017-M15 A2	4.609	92.5511	09/25/2027	14,562,970.06	13,478,195.10	14,037,946.52	(559,751.42)
3136BML55	FNA 2022-M11 A2	4.554	91.9723	10/25/2027	26,489,393.40	24,362,897.74	25,472,086.24	(1,109,188.50)
3140LHVX5	FN BS6929	4.280	95.3710	11/01/2027	31,100,000.00	29,660,381.00	31,016,139.31	(1,355,758.31)
3140LHA45	FN BS7116	4.363	97.3450	11/01/2027	20,210,000.00	19,673,424.50	20,210,000.00	(536,575.50)
3140LHSB7	FN BS6813	4.363	95.6770	02/01/2028	19,478,000.00	18,635,966.06	19,462,280.08	(826,314.02)
3140LJS23	FN BS7736	4.416	94.7300	02/01/2028	20,000,000.00	18,946,000.00	19,767,999.58	(821,999.58)
3140LJS23	FN BS7736	4.071	94.7300	02/01/2028	15,000,000.00	14,209,500.00	15,000,000.00	(790,500.00)
3140LJS23	FN BS7736	4.078	94.7300	02/01/2028	10,000,000.00	9,473,000.00	10,000,000.00	(527,000.00)
3140LKC8	FN BS8358	4.074	94.7270	04/01/2028	24,459,000.00	23,169,276.93	24,459,000.00	(1,289,723.07)
3140LKYQ0	FN BS8818	4.526	93.8330	06/01/2028	25,000,000.00	23,458,250.00	24,408,180.35	(949,930.35)
3140LKH84	FN BS8706	4.510	94.4290	06/01/2028	25,000,000.00	23,607,250.00	24,512,854.44	(905,604.44)
3140LLMH1	FN BS9359	5.051	97.4620	08/01/2028	15,874,000.00	15,471,117.88	15,703,203.51	(232,085.63)
3140LLFK2	FN BS9169	5.040	97.0760	08/01/2028	17,532,000.00	17,019,364.32	17,277,914.43	(258,550.11)
3140LLB83	FN BS9062	5.049	95.9460	09/01/2028	20,000,000.00	19,189,200.00	19,489,346.43	(300,146.43)
3140LLKK6	FN BS9297	5.110	95.7250	10/01/2028	21,050,000.00	20,150,112.50	20,407,066.42	(256,953.92)
3140LLZT1	FN BS9753	5.092	98.5060	10/01/2028	20,000,000.00	19,701,200.00	19,946,934.09	(245,734.09)
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Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
06367DAP0	Bank of Montreal - Chicago Branch	5.600	100.0000	11/20/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JQ19	Royal Bank of Canada New York Branch	5.410	100.0000	11/30/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JP68	Royal Bank of Canada New York Branch	4.945	100.0000	12/15/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367DDA0	Bank of Montreal - Chicago Branch	5.530	100.0000	12/27/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367DB88	Bank of Montreal - Chicago Branch	5.540	100.0000	01/02/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JQ48	Royal Bank of Canada New York Branch	5.420	100.0000	01/03/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BNB2	Toronto-Dominion Bank - New York Branch	5.390	100.0000	01/10/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BRT9	Toronto-Dominion Bank - New York Branch	5.220	100.0000	01/24/2024	40,000,000.00	40,000,000.00	40,000,000.00	0.00
78015JVE4	Royal Bank of Canada New York Branch	5.260	100.0000	01/31/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BMG2	Toronto-Dominion Bank - New York Branch	5.740	100.0000	02/20/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00

06367DC94	Bank of Montreal - Chicago Branch	5.760	100.0000	02/26/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BNC0	Toronto-Dominion Bank - New York Branch	5.750	100.0000	02/27/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JWS2	Royal Bank of Canada New York Branch	5.770	100.0000	03/15/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06417MB39	Bank of Nova Scotia - Houston Branch	5.790	100.0000	03/15/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06417MD35	Bank of Nova Scotia - Houston Branch	5.780	100.0000	03/18/2024	100,000,000.00	100,000,000.00	100,000,000.00	0.00
06367DAR6	Bank of Montreal - Chicago Branch	5.840	100.0000	03/22/2024	70,000,000.00	70,000,000.00	70,000,000.00	0.00
89115BPL8	Toronto-Dominion Bank - New York Branch	5.920	100.0000	03/25/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JYN1	Royal Bank of Canada New York Branch	5.900	100.0000	03/26/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JX2	Royal Bank of Canada New York Branch	5.810	100.0000	05/14/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367DD77	Bank of Montreal - Chicago Branch	5.820	100.0000	05/28/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BDM1	Toronto-Dominion Bank - New York Branch	5.860	100.0000	05/31/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BZ22	Toronto-Dominion Bank - New York Branch	5.870	100.0000	05/31/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015B71	Royal Bank of Canada New York Branch	5.850	100.0000	06/21/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
89115BZC1	Toronto-Dominion Bank - New York Branch	5.870	100.0000	06/24/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
06417M4J1	Bank of Nova Scotia - Houston Branch	5.900	100.0000	06/28/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015BP1	Royal Bank of Canada New York Branch	5.910	100.0000	08/12/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015BT3	Royal Bank of Canada New York Branch	5.910	100.0000	08/19/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BDD9	Toronto-Dominion Bank - New York Branch	5.940	100.0000	08/26/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BD98	Toronto-Dominion Bank - New York Branch	5.950	100.0000	09/09/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BD56	Toronto-Dominion Bank - New York Branch	5.970	100.0000	09/23/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015BDK0	Royal Bank of Canada New York Branch	5.880	100.0000	10/22/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
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Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
63763QY35	National Securities Clearing Corporation	5.451	99.9703	11/03/2023	10,200,000.00	10,196,968.33	10,196,968.33	0.00
74271UY61	The Procter & Gamble Company	5.179	99.9299	11/06/2023	25,000,000.00	24,982,465.28	24,982,465.28	0.00
23102VY79	Cummins Inc.	5.470	99.9103	11/07/2023	30,000,000.00	29,973,100.00	29,973,100.00	0.00
03785EY73	Apple Inc.	5.387	99.9117	11/07/2023	43,256,000.00	43,217,790.53	43,217,790.53	0.00
22533UY72	Credit Agricole Corporate And Investment Bank, New	5.365	99.9118	11/07/2023	60,000,000.00	59,947,100.00	59,947,100.00	0.00
02314QYA1	Amazon.com, Inc.	5.033	99.8780	11/10/2023	25,000,000.00	24,969,500.00	24,969,500.00	0.00
03948HYA3	Archer-Daniels-Midland Company	5.397	99.8670	11/10/2023	50,000,000.00	49,933,500.00	49,933,500.00	0.00
03948HYA3	Archer-Daniels-Midland Company	5.397	99.8670	11/10/2023	50,000,000.00	49,933,500.00	49,933,500.00	0.00
6698M5YE3	Novartis Finance Corporation	5.388	99.8083	11/14/2023	12,975,000.00	12,950,120.44	12,950,120.44	0.00
7426M3YF0	Private Export Funding Corporation	5.458	99.7931	11/15/2023	25,000,000.00	24,948,277.78	24,948,277.78	0.00
63763QYF8	National Securities Clearing Corporation	5.481	99.7912	11/15/2023	25,000,000.00	24,947,791.67	24,947,791.67	0.00
63763QYF8	National Securities Clearing Corporation	5.481	99.7912	11/15/2023	25,000,000.00	24,947,791.67	24,947,791.67	0.00
93114FYM0	Walmart Inc.	5.379	99.7056	11/21/2023	50,000,000.00	49,852,777.78	49,852,777.78	0.00
93114FYU2	Walmart Inc.	5.394	99.6018	11/28/2023	25,000,000.00	24,900,437.50	24,900,437.50	0.00
7426M3YV5	Private Export Funding Corporation	5.381	99.5917	11/29/2023	50,000,000.00	49,795,833.33	49,795,833.33	0.00
19121BZT9	The Coca-Cola Company	5.460	99.1678	12/27/2023	62,000,000.00	61,484,022.22	61,484,022.22	0.00
7426M2A27	Private Export Funding Corporation	5.450	99.0821	01/02/2024	25,000,000.00	24,770,513.89	24,770,513.89	0.00
63763PA58	National Securities Clearing Corporation	5.523	99.0232	01/05/2024	35,000,000.00	34,658,118.05	34,658,118.05	0.00
24422LA86	John Deere Capital Corporation	5.557	98.9706	01/08/2024	50,000,000.00	49,485,277.78	49,485,277.78	0.00
7426M4AA5	Private Export Funding Corporation	5.353	98.9889	01/10/2024	50,000,000.00	49,494,444.44	49,494,444.44	0.00
63763PAC3	National Securities Clearing Corporation	5.566	98.9120	01/12/2024	50,000,000.00	49,456,000.00	49,456,000.00	0.00
24422LAC7	John Deere Capital Corporation	5.582	98.9060	01/12/2024	50,000,000.00	49,453,000.00	49,453,000.00	0.00
7426M2AG6	Private Export Funding Corporation	5.501	98.8663	01/16/2024	25,000,000.00	24,716,583.33	24,716,583.33	0.00
63763PAG4	National Securities Clearing Corporation	5.552	98.8537	01/16/2024	50,000,000.00	49,426,833.33	49,426,833.33	0.00
24422LAG8	John Deere Capital Corporation	5.571	98.8473	01/16/2024	19,275,230.00	19,275,230.00	19,275,230.00	0.00
24422LAJ2	John Deere Capital Corporation	5.585	98.8148	01/18/2024	50,000,000.00	49,407,416.67	49,407,416.67	0.00
63763PAP4	National Securities Clearing Corporation	5.555	98.7481	01/23/2024	25,000,000.00	24,687,020.83	24,687,020.83	0.00
7426M2AQ4	Private Export Funding Corporation	5.357	98.7867	01/24/2024	25,000,000.00	24,696,666.67	24,696,666.67	0.00
24422LAQ6	John Deere Capital Corporation	5.595	98.7213	01/24/2024	28,600,000.00	28,234,301.33	28,234,301.33	0.00
63763PAR0	National Securities Clearing Corporation	5.556	98.7179	01/25/2024	50,000,000.00	49,358,958.33	49,358,958.33	0.00
59515MAS4	Microsoft Corporation	5.467	98.7243	01/26/2024	35,000,000.00	34,553,516.67	34,553,516.67	0.00
7426M4AW7	Private Export Funding Corporation	5.454	98.6750	01/30/2024	25,000,000.00	24,668,750.00	24,668,750.00	0.00
7426M2AX9	Private Export Funding Corporation	5.459	98.6603	01/31/2024	50,000,000.00	49,330,138.89	49,330,138.89	0.00
63763PB16	National Securities Clearing Corporation	5.596	98.6072	02/01/2024	20,000,000.00	19,721,444.44	19,721,444.44	0.00
7426M2B18	Private Export Funding Corporation	5.515	98.6251	02/01/2024	25,000,000.00	24,656,277.78	24,656,277.78	0.00
24422LB28	John Deere Capital Corporation	5.578	98.5895	02/02/2024	50,000,000.00	49,294,750.00	49,294,750.00	0.00
59515MB53	Microsoft Corporation	5.474	98.5680	02/05/2024	35,000,000.00	34,498,800.09	34,500,666.67	(1,866.58)
59515MB53	Microsoft Corporation	5.494	98.5680	02/05/2024	25,000,000.00	24,642,000.07	24,642,000.00	0.06
59515MBL8	Microsoft Corporation	5.493	98.3473	02/20/2024	50,000,000.00	49,173,666.67	49,173,666.67	0.00
63763PBL2	National Securities Clearing Corporation	5.576	98.3196	02/20/2024	25,000,000.00	24,579,895.84	24,579,895.84	0.00
59515MB53	Microsoft Corporation	5.513	98.2515	02/26/2024	25,000,000.00	24,562,874.91	24,562,875.00	(0.09)
78015CBV3	Royal Bank of Canada New York Branch	5.717	98.1567	02/29/2024	25,000,000.00	24,539,166.66	24,539,166.66	0.00
24422LBV4	John Deere Capital Corporation	5.600	98.1767	02/29/2024	25,000,000.00	24,544,166.67	24,544,166.67	0.00
46640PC19	J.P. Morgan Securities LLC	5.578	98.1884	03/01/2024	50,000,000.00	49,094,180.56	49,094,180.56	0.00
46640PCR2	J.P. Morgan Securities LLC	5.782	97.7525	03/25/2024	50,000,000.00	48,876,250.00	48,876,250.00	0.00
46651VDN3	J.P. Morgan Securities LLC	5.930	100.0000	05/10/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
7426M4EM5	Private Export Funding Corporation	5.534	96.9868	05/21/2024	10,000,000.00	9,698,683.33	9,698,683.33	0.00
7426M4EM5	Private Export Funding Corporation	5.534	96.9868	05/21/2024	10,000,000.00	9,698,683.33	9,698,683.33	0.00
7426M4EM5	Private Export Funding Corporation	5.534	96.9868	05/21/2024	10,000,000.00	9,698,683.33	9,698,683.33	0.00
7426M4EP8	Private Export Funding Corporation	5.523	96.9740	05/23/2024	25,000,000.00	24,243,500.00	24,243,500.00	0.00
7426M2EQ0	Private Export Funding Corporation	5.469	96.9819	05/24/2024	35,000,000.00	33,943,680.56	33,943,680.56	0.00
---	---	5.499	98.9576	01/15/2024	1,756,531,000.00	1,738,120,450.98	1,738,122,317.59	(1,866.60)

Corporate								
CORP								
Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
742651DT6	PRIVATE EXPORT FUNDING CORP	4.967	99.5577	01/15/2024	25,000,000.00	24,889,425.00	24,929,497.83	(40,072.83)
742651DT6	PRIVATE EXPORT FUNDING CORP	4.967	99.5577	01/15/2024	25,000,000.00	24,889,425.00	24,929,497.83	(40,072.83)

MM Fund								
MMFUND								
Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
949921126	ALLSPRING:GOVT MM SEL	5.290	1.0000	10/31/2023	24,000,000.00	24,000,000.00	24,000,000.00	0.00
608919718	FEDERATED HRMS GV O PRMR	5.270	1.0000	10/31/2023	1,000,000.00	1,000,000.00	1,000,000.00	0.00
31607A703	FIDELITY IMM:GOVT INSTL	5.290	1.0000	10/31/2023	34,000,000.00	34,000,000.00	34,000,000.00	0.00
61747C707	MORG STAN 1LQ:GV I	5.260	1.0000	10/31/2023	1,000,000.00	1,000,000.00	1,000,000.00	0.00
4812CA538	JPMORGAN:US GVT MM EMPWR	5.250	1.0000	10/31/2023	1,000,000.00	1,000,000.00	1,000,000.00	0.00
85749T517	SS INST INV:US GV MM OPP	5.280	1.0000	10/31/2023	1,000,000.00	1,000,000.00	1,000,000.00	0.00
4812CA538	JPMORGAN:US GVT MM EMPWR	5.250	1.0000	10/31/2023	100,000,000.00	100,000,000.00	100,000,000.00	0.00
4812CA538	JPMORGAN:US GVT MM EMPWR	5.250	1.0000	10/31/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
---	---	5.261	1.0000	10/31/2023	212,000,000.00	212,000,000.00	212,000,000.00	0.00

Muni								
MUNI								
Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
826239FY6	SIERRA CALIF JT CMNTY COLLEGE DIST	0.344	96.0070	08/01/2024	500,000.00	480,035.00	500,000.00	(19,965.00)
826239GH2	SIERRA CALIF JT CMNTY COLLEGE DIST	0.354	96.1700	08/01/2024	720,000.00	692,424.00	720,000.00	(27,576.00)
802498YY5	SANTA MONICA-MALIBU UNIFIED SCHOOL FACILITY IMPROV	0.396	96.1130	08/01/2024	1,000,000.00	961,130.00	1,000,000.00	(38,870.00)
93974ETF3	WASHINGTON ST	0.470	96.2020	08/01/2024	14,995,000.00	14,425,489.90	14,995,000.00	(569,510.10)

419792F84	HAWAII ST	0.713	96.5620	08/01/2024	9,000,000.00	8,690,580.00	9,000,000.00	(309,420.00)
074437HA5	BEAUMONT CALIF UNI SCH DIST	0.690	96.0250	08/01/2024	275,000.00	264,068.75	275,000.00	(10,931.25)
987388GU3	YOSEMITE CALIF CMNTY COLLEGE DIST	1.440	96.9320	08/01/2024	700,000.00	678,524.00	700,000.00	(21,476.00)
757710U5S	REDONDO BEACH CALIF UNI SCH DIST	1.571	96.8830	08/01/2024	500,000.00	484,415.00	500,000.00	(15,585.00)
93974EYA8	WASHINGTON ST	3.350	98.2740	08/01/2024	13,475,000.00	13,242,421.50	13,475,000.00	(232,578.50)
419792A71	HAWAII ST	0.713	95.8150	10/01/2024	10,000,000.00	9,581,500.00	10,000,000.00	(418,500.00)
419792D37	HAWAII ST	0.713	95.8150	10/01/2024	2,500,000.00	2,395,375.00	2,500,000.00	(104,625.00)
882724XK8	TEXAS ST	0.794	95.6870	10/01/2024	5,810,000.00	5,559,414.70	5,810,000.00	(250,585.30)
419792F92	HAWAII ST	1.033	93.0290	08/01/2025	6,250,000.00	5,814,312.50	6,250,000.00	(435,687.50)
802498YZ2	SANTA MONICA-MALIBU UNIFIED SCHOOL FACILITY IMPROV	0.669	92.9070	08/01/2025	1,000,000.00	920,970.00	1,000,000.00	(79,030.00)
56781RKT3	MARIN CALIF CMNTY COLLEGE DIST	0.763	92.5000	08/01/2025	1,065,000.00	985,125.00	1,065,000.00	(79,875.00)
074437HB3	BEAUMONT CALIF UNI SCH DIST	1.109	92.3950	08/01/2025	500,000.00	461,975.00	500,000.00	(38,025.00)
7994082E8	SAN RAMON VALLEY CALIF UNI SCH DIST	0.967	92.5820	08/01/2025	4,505,000.00	4,170,819.10	4,505,000.00	(334,180.90)
93974EYB6	WASHINGTON ST	3.350	96.4570	08/01/2025	10,065,000.00	9,708,397.05	10,065,000.00	(356,602.95)
419792A89	HAWAII ST	1.033	95.6040	10/01/2025	12,775,000.00	12,213,411.00	13,185,738.28	(972,327.28)
419792D45	HAWAII ST	1.033	92.5160	10/01/2025	3,660,000.00	3,386,085.60	3,660,000.00	(273,914.40)
93974EYC4	WASHINGTON ST	3.370	94.9850	08/01/2026	20,825,000.00	19,780,626.25	20,825,000.00	(1,044,373.75)
13063D3N6	CALIFORNIA ST	4.847	99.3510	03/01/2027	9,300,000.00	9,239,643.00	9,300,000.00	(60,357.00)
---	---	1.958	95.9167	06/11/2025	129,420,000.00	124,136,742.35	129,830,738.28	(5,693,995.93)

**Mutual Fund
Open-End Fund**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
CLTRSF	CALTRUST	4.800	1.0086	---	93,213,169.12	94,017,200.84	94,017,200.84	(0.00)
CLTRSF	CALTRUST	4.800	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
45950VQZ2	INTERNATIONAL FINANCE CORP	0.829	98.9610	01/19/2024	25,000,000.00	24,740,250.00	24,997,924.90	(257,674.90)
45906M3C3	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	2.540	98.6525	03/28/2024	3,895,000.00	3,842,514.88	3,890,554.38	(48,039.50)
45950VQ03	INTERNATIONAL FINANCE CORP	0.273	95.6650	08/22/2024	25,000,000.00	23,916,250.00	24,995,433.57	(1,079,183.57)
45950VQ04	INTERNATIONAL FINANCE CORP	0.484	95.2359	09/23/2024	25,000,000.00	23,808,975.00	24,990,228.79	(1,181,253.79)
45950VQ03	INTERNATIONAL FINANCE CORPORATION	0.719	94.8740	10/29/2024	25,000,000.00	23,718,500.00	24,990,453.03	(1,271,953.03)
45950VRA6	INTERNATIONAL FINANCE CORP	1.099	94.1587	01/21/2025	25,000,000.00	23,539,675.00	24,982,360.63	(1,442,685.63)
45950VRX6	INTERNATIONAL FINANCE CORP	4.077	96.7340	02/01/2027	25,000,000.00	24,183,500.00	24,942,939.88	(759,439.88)
---	---	1.279	96.0068	01/16/2025	153,895,000.00	147,749,664.88	153,789,895.17	(6,040,230.30)

**Repo
REPO**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
RP11012023534	JEF115	5.340	100.0000	11/01/2023	600,000,000.00	600,000,000.00	600,000,000.00	0.00
RP11012023534	JEF115	5.340	100.0000	11/01/2023	600,000,000.00	600,000,000.00	600,000,000.00	0.00

**US Gov
T-BILL**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
912797HJ9	UNITED STATES TREASURY	5.418	99.9118	11/07/2023	30,000,000.00	29,973,525.00	29,973,565.50	(40.50)
912797FJ1	UNITED STATES TREASURY	5.412	99.8822	11/09/2023	10,000,000.00	9,988,222.20	9,988,434.89	(212.69)
912797FJ1	UNITED STATES TREASURY	5.418	99.8822	11/09/2023	10,000,000.00	9,988,222.20	9,988,422.22	(200.02)
912797FW2	UNITED STATES TREASURY	5.502	99.0578	01/04/2024	25,000,000.00	24,764,444.50	24,765,880.00	(1,435.50)
912797HZ3	UNITED STATES TREASURY	5.501	98.8801	01/16/2024	10,000,000.00	9,888,005.60	9,887,636.11	369.49
912797HZ3	UNITED STATES TREASURY	5.498	98.8801	01/16/2024	10,000,000.00	9,888,005.60	9,887,688.89	316.71
912797JA6	UNITED STATES TREASURY	5.511	98.7734	01/23/2024	15,000,000.00	14,816,016.60	14,815,819.54	197.06
912797JA6	UNITED STATES TREASURY	5.520	98.7734	01/23/2024	50,000,000.00	49,386,722.00	49,384,993.06	1,728.94
912797GP6	UNITED STATES TREASURY	5.592	98.2300	02/29/2024	25,000,000.00	24,557,500.00	24,554,075.00	3,425.00
912797FH5	UNITED STATES TREASURY	5.466	97.1298	05/16/2024	50,000,000.00	48,564,909.50	48,570,176.74	(5,267.24)
912797GB7	UNITED STATES TREASURY	5.403	96.3772	07/11/2024	10,000,000.00	9,637,718.10	9,639,053.33	(1,335.23)
912797GK7	UNITED STATES TREASURY	5.463	95.9489	08/08/2024	30,000,000.00	28,784,675.10	28,782,918.89	1,756.21
---	UNITED STATES TREASURY	5.484	98.2844	02/27/2024	275,000,000.00	270,237,966.40	270,238,664.17	(697.77)

**US Gov
US GOV**

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
91282CDM0	UNITED STATES TREASURY	2.495	99.6094	11/30/2023	15,000,000.00	14,941,406.25	14,976,852.48	(35,446.23)
912828Z9	UNITED STATES TREASURY	5.025	99.2813	01/31/2024	25,000,000.00	24,820,312.50	24,848,164.06	(27,851.56)
91282CBM2	UNITED STATES TREASURY	0.219	98.5000	02/15/2024	25,000,000.00	24,625,000.00	24,993,225.34	(368,225.34)
91282CBR1	UNITED STATES TREASURY	0.287	98.1094	03/15/2024	50,000,000.00	49,054,687.50	49,993,194.94	(938,507.44)
912828W71	UNITED STATES TREASURY	2.395	98.6250	03/31/2024	30,000,000.00	29,857,500.00	29,967,562.63	(380,062.63)
91282CEG2	UNITED STATES TREASURY	2.358	98.6875	03/31/2024	10,000,000.00	9,868,750.00	9,995,666.64	(126,916.64)
9128286R6	UNITED STATES TREASURY	4.390	98.3906	04/30/2024	25,000,000.00	24,597,656.25	24,743,927.79	(146,271.54)
912828WJ5	UNITED STATES TREASURY	5.256	98.4063	05/15/2024	50,000,000.00	49,203,125.00	49,288,906.70	(85,781.70)
91282CCC3	UNITED STATES TREASURY	4.274	97.2344	05/15/2024	15,000,000.00	14,585,156.25	14,687,228.01	(102,071.76)
912828XT2	UNITED STATES TREASURY	2.567	98.0000	05/31/2024	10,000,000.00	9,800,000.00	9,968,140.79	(168,140.79)
91282CER8	UNITED STATES TREASURY	2.502	98.2969	05/31/2024	20,000,000.00	19,659,375.00	19,999,773.43	(340,398.43)
91282CER8	UNITED STATES TREASURY	2.563	98.2969	05/31/2024	20,000,000.00	19,659,375.00	19,992,966.61	(333,591.61)
91282CCG4	UNITED STATES TREASURY	5.185	96.8125	06/15/2024	10,000,000.00	9,681,250.00	9,705,533.51	(24,283.51)
912828XX3	UNITED STATES TREASURY	3.217	97.7188	06/30/2024	10,000,000.00	9,771,875.00	9,922,552.71	(150,677.71)
912828XX3	UNITED STATES TREASURY	2.558	97.7188	06/30/2024	25,000,000.00	24,429,687.50	24,910,444.08	(480,756.58)
91282CFA4	UNITED STATES TREASURY	5.386	98.1719	07/31/2024	100,000,000.00	98,171,875.00	98,282,958.98	(111,083.98)
912828D56	UNITED STATES TREASURY	5.503	97.5938	08/15/2024	50,000,000.00	48,796,875.00	48,812,306.50	(15,431.50)
912828D56	UNITED STATES TREASURY	5.508	97.5938	08/15/2024	5,000,000.00	4,879,687.50	4,881,056.50	(1,369.00)
91282CFG1	UNITED STATES TREASURY	5.441	98.1719	08/31/2024	25,000,000.00	24,542,968.75	24,562,001.81	(19,033.06)
91282CCX7	UNITED STATES TREASURY	0.439	95.6719	09/15/2024	25,000,000.00	23,917,968.75	24,986,072.00	(1,068,103.65)
91282CCX7	UNITED STATES TREASURY	0.438	95.6719	09/15/2024	25,000,000.00	23,917,968.75	24,986,344.18	(1,068,375.43)
91282CFN6	UNITED STATES TREASURY	4.215	98.9219	09/30/2024	25,000,000.00	24,730,468.75	25,007,585.39	(277,116.64)
91282CFN6	UNITED STATES TREASURY	5.439	98.9219	09/30/2024	70,000,000.00	69,245,312.50	69,266,113.28	(20,800.78)
91282CDB4	UNITED STATES TREASURY	0.754	95.5313	10/15/2024	25,000,000.00	23,882,812.50	24,969,670.12	(1,086,857.62)
912828YV6	UNITED STATES TREASURY	1.747	95.8750	11/30/2024	25,000,000.00	23,968,750.00	24,935,336.91	(966,586.91)
912828ZC7	UNITED STATES TREASURY	0.540	94.6563	02/28/2025	10,000,000.00	9,465,625.00	10,076,876.81	(611,251.81)
912828ZF0	UNITED STATES TREASURY	0.647	93.5625	03/31/2025	25,000,000.00	23,390,625.00	24,948,916.74	(1,558,291.74)
912828ZF0	UNITED STATES TREASURY	0.619	93.5625	03/31/2025	25,000,000.00	23,390,625.00	24,958,381.74	(1,567,756.74)
91282CEH0	UNITED STATES TREASURY	2.647	96.3438	04/15/2025	10,000,000.00	9,634,375.00	9,996,963.63	(362,588.63)
912828ZL7	UNITED STATES TREASURY	0.445	93.0625	04/30/2025	15,000,000.00	13,959,375.00	14,984,475.00	(1,025,100.00)
9128284R8	UNITED STATES TREASURY	2.799	96.5156	05/31/2025	15,000,000.00	14,477,343.75	15,017,084.13	(539,740.38)
91282CAB7	UNITED STATES TREASURY	0.675	91.8750	07/31/2025	25,000,000.00	22,968,750.00	24,817,127.22	(1,848,377.22)
91282CAM3	UNITED STATES TREASURY	0.815	91.2813	09/30/2025	25,000,000.00	22,820,312.50	24,734,615.63	(1,914,303.13)
91282CAM3	UNITED STATES TREASURY	0.950	91.2813	09/30/2025	25,000,000.00	22,820,312.50	24,671,946.11	(1,851,633.61)
91282CBC4	UNITED STATES TREASURY	0.700	90.6094	12/31/2025	25,000,000.00	22,652,343.75	24,826,937.64	(2,174,593.89)
91282CBH3	UNITED STATES TREASURY	2.447	90.2344	01/31/2026	15,000,000.00	13,535,156.25	14,336,633.98	(801,477.73)
91282CBH3	UNITED STATES TREASURY	0.586	90.2344	01/31/2026	10,000,000.00	9,023,437.50	9,953,264.33	(929,826.83)
91282CBH3	UNITED STATES TREASURY	0.593	90.2344	01/31/2026	10,000,000.00	9,023,437.50	9,951,709.16	(928,271.66)
912828P46	UNITED STATES TREASURY	0.799	92.7188	02/15/2026	10,000,000.00	9,271,875.00	10,185,291.85	(913,416.85)

912828P46	UNITED STATES TREASURY	0.670	92.7188	02/15/2026	10,000,000.00	9,271,875.00	10,215,033.62	(943,158.62)
91282CBQ3	UNITED STATES TREASURY	0.591	90.2031	02/28/2026	20,000,000.00	18,040,625.00	19,958,294.59	(1,917,669.59)
91282CBT7	UNITED STATES TREASURY	0.715	90.5781	03/31/2026	25,000,000.00	22,644,531.25	25,020,768.90	(2,376,237.65)
91282CJ8	UNITED STATES TREASURY	0.882	90.0781	06/30/2026	20,000,000.00	18,015,625.00	19,996,360.62	(1,980,735.62)
91282CCJ8	UNITED STATES TREASURY	0.906	90.0781	06/30/2026	35,000,000.00	31,527,343.75	34,971,601.45	(3,444,257.70)
91282CCW9	UNITED STATES TREASURY	0.832	89.0938	08/31/2026	25,000,000.00	22,273,437.50	24,943,609.20	(2,670,171.70)
91282CCW9	UNITED STATES TREASURY	0.902	89.0938	08/31/2026	25,000,000.00	22,273,437.50	24,895,213.00	(2,621,775.50)
91282CCZ2	UNITED STATES TREASURY	0.982	89.2813	09/30/2026	20,000,000.00	17,856,250.00	19,939,302.82	(2,083,052.82)
91282CCZ2	UNITED STATES TREASURY	2.540	89.2813	09/30/2026	15,000,000.00	13,392,187.50	14,316,682.18	(924,494.68)
91282CDG3	UNITED STATES TREASURY	2.884	89.6250	10/31/2026	10,000,000.00	8,962,500.00	9,509,203.88	(546,703.88)
912810EY0	UNITED STATES TREASURY	4.205	104.1250	11/15/2026	25,000,000.00	26,031,250.00	26,585,399.61	(554,149.61)
91282CDK4	UNITED STATES TREASURY	4.099	89.7031	11/30/2026	25,000,000.00	22,425,781.25	22,996,434.78	(570,653.53)
912810EZ7	UNITED STATES TREASURY	3.048	104.8906	02/15/2027	15,000,000.00	15,733,593.75	16,636,253.88	(902,660.13)
91282CEF4	UNITED STATES TREASURY	2.502	92.6250	03/31/2027	25,000,000.00	23,156,250.00	24,998,667.26	(1,842,417.26)
91282CEF4	UNITED STATES TREASURY	2.503	92.6250	03/31/2027	25,000,000.00	23,156,250.00	24,997,334.51	(1,841,084.51)
91282ZS2	UNITED STATES TREASURY	2.845	85.7500	05/31/2027	20,000,000.00	17,150,000.00	18,445,991.49	(1,295,991.49)
91282CEW7	UNITED STATES TREASURY	3.109	94.5938	06/30/2027	15,000,000.00	14,189,062.50	15,071,137.71	(882,075.21)
91282CEW7	UNITED STATES TREASURY	3.213	94.5938	06/30/2027	15,000,000.00	14,189,062.50	15,018,589.12	(829,526.62)
912810FA1	UNITED STATES TREASURY	3.247	104.7500	08/15/2027	15,000,000.00	15,712,500.00	16,628,752.98	(916,252.98)
912810FA1	UNITED STATES TREASURY	3.483	104.7500	08/15/2027	15,000,000.00	15,712,500.00	16,496,999.01	(784,499.01)
91282CFH9	UNITED STATES TREASURY	3.269	93.9219	08/31/2027	5,000,000.00	4,696,093.75	4,974,710.88	(278,617.13)
912810FB9	UNITED STATES TREASURY	4.003	104.4063	11/15/2027	15,000,000.00	15,660,937.50	16,154,876.37	(493,938.87)
91282CFZ9	UNITED STATES TREASURY	3.840	96.3438	11/30/2027	15,000,000.00	14,451,562.50	15,018,884.54	(567,322.04)
91282CFZ9	UNITED STATES TREASURY	4.048	96.3438	11/30/2027	25,000,000.00	24,085,937.50	24,839,618.85	(753,681.35)
91282CHK0	UNITED STATES TREASURY	4.125	96.5313	06/30/2028	25,000,000.00	24,132,812.50	24,869,829.62	(737,017.12)
---	UNITED STATES TREASURY	2.741	95.6727	07/26/2025	1,445,000,000.00	1,381,514,843.75	1,439,643,360.61	(58,128,516.86)

Summary

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
---	---	4.071	94.9743	04/11/2025	13,421,327,226.00	13,049,914,170.48	13,354,193,134.55	(304,278,964.06)



COUNTY OF RIVERSIDE
TREASURER-TAX COLLECTOR
CAPITAL MARKETS

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

COUNTY OF RIVERSIDE

TREASURER-TAX COLLECTOR'S

MANAGED BY

Matt Jennings
Treasurer-Tax Collector

Giovane Pizano
Assistant Treasurer

John Byerly
Chief Investment Officer

Steve Faeth
Senior Investment Officer

Isela Licea
Investment Officer

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

WWW.COUNTYTREASURER.ORG



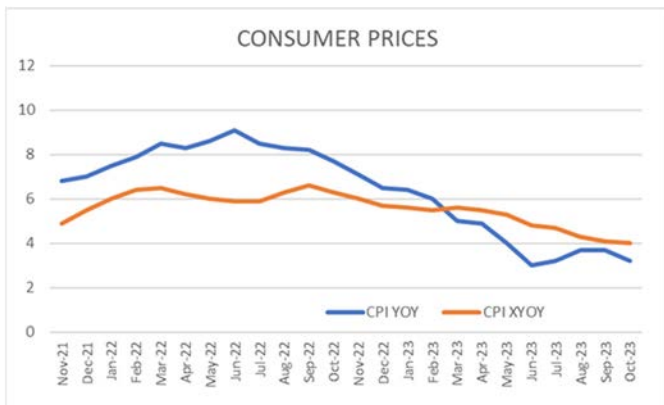
**TREASURER-TAX COLLECTOR'S
POOLED INVESTMENT FUND**

November 2023 REPORT

Inflation Finally Cooling

November began with a Federal Open Market Committee (FOMC) rate decision where Fed officials held their benchmark rate steady in the range of 5.25% to 5.50% and left the door open to more tightening as Powell said there's a long way to go to get inflation back down to target. Even so, many investors seemed focused on what they saw as dovish elements, including the missing update to their dot plot (graph that shows Fed's rate forecasts).

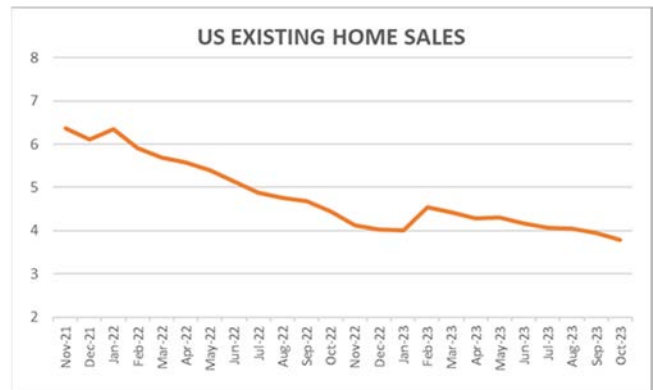
Several economic indicators suggest the United States' pace of economic growth is beginning to slow. The labor market drew the most attention. After September's surprising surge, nonfarm payrolls advanced at a more moderate 150,000 net new jobs. Strike activity, particularly the UAW strike, looks to have suppressed overall hiring during the month. Total payrolls rose 1.9% year-over-year, the slowest annual change since early 2021. The number of payrolls added over the prior two months was also revised down by a hefty 101,000.



While maximum employment is generally considered the Fed's number one mandate, the second most important component observed is inflation. November's inflation releases continued to decelerate. The Consumer Price Index (CPI) year-over-year rate slipped by a half a percentage point to 3.2% after the prior month's 3.7% year-over-year rate. The softer than expected CPI report is good news for the Fed and reinforces the market's belief that the FOMC has ended its hiking cycle.

Here in the Riverside metropolitan area, inflation has not changed over the last two months, but was up more than 4% in the last year, according to the U.S. Bureau of Labor Statistics. Their report showed energy costs dropped 6% driven primarily by a drop in prices at the gas pump. Food prices dropped slightly, "influenced by lower prices for meats, poultry, fish and eggs, and fruits and vegetables." Shelter rose 1.3% during the period.

With the rate of inflation still well above the Fed's target, some argue we may still have some time before we see the Fed cutting rates again. This view may help explain mortgage rates that continue to remain elevated, causing affordability issues in the housing market. Existing home sales dropped 4.1%, the fifth consecutive monthly decline. The 3.79-million-unit pace registered during the month was the slowest pace of home buying activity since 2010.



Fixed income markets reacted across the curve as the 2-year Treasury yield began November at 4.95% and ended the month at 4.68%. The 5-year Treasury yield began the month at 4.65% and dropped to 4.27% by month-end. Stock markets rose as the Dow Jones Industrial Average began the month at 33,275 and ended the month at 35,950.

Matt Jennings

Treasurer-Tax Collector

Treasurer Tax-Collector Statement



PORTFOLIO SUMMARY

Month End Values \$
are Expressed in
000,000

	Nov-23	May-23	Nov-22
Principal Value	13,569.88	13,892.33	11,799.50
Market Value*	13,381.95	13,681.46	11,506.68
Book Value*	13,616.98	13,946.20	11,820.02
Unrealized Gain/Loss*	-235.03	-264.74	-313.34
Paper Gain or Loss %	-1.726%	-1.898%	-2.651%
Yield	4.15	3.72	2.49
WAM (Yrs)	1.39	1.25	1.34

* Market values do not include accrued interest.

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

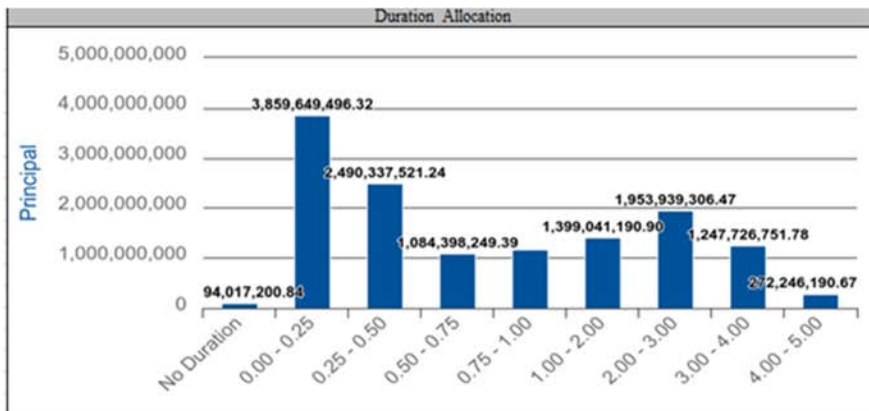
* Unrealized Gain/Loss is Market Value - Book Value

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

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

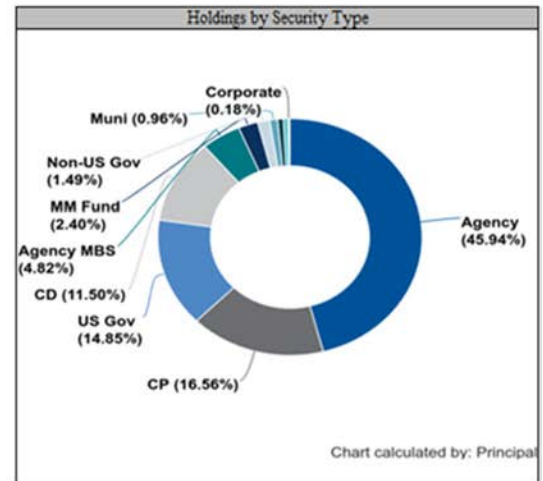
Since its inception, the Treasurer's Pooled Investment Fund has been in **full compliance** with the Treasurer's Statement of Investment Policy, which is more restrictive than California Government Code 53646.

TPIF STATS



Rating	Moody's Rating	Market Value	S&P Rating
AAA	Aaa	895,246,887.21	AAA
AA+	Aaa	7,005,275,260.99	AA+
AA	Aa2	44,234,231.55	AA+
AA-	Aa2	9,294,885.00	AA-
NA	NA	166,367,800.84	NA
A-1+	P-1	4,187,949,301.14	AAA
A-1	P-1	1,133,326,362.41	A-1

Security Type Category	Days to Final Maturity	Par Value	Market Price	Yield	Principal
Corporate	46	25,000,000.00	99.7901	4.967	24,674,750.00
Agency CMO	511	85,147,349.47	97.4683	5.028	83,024,742.28
Mutual Fund	---	93,213,169.12	1.0086	4.880	94,017,200.84
Muni	559	129,420,000.00	96.5904	1.961	130,270,815.00
Non-US Gov	395	203,895,000.00	96.7862	2.260	202,169,263.14
MM Fund	0	325,000,000.00	1.0000	5.290	325,000,000.00
Agency MBS	1360	666,954,580.37	96.4623	4.412	653,542,321.24
CD	143	1,560,000,000.00	100.0000	5.717	1,560,000,000.00
US Gov	461	2,035,000,000.00	97.1071	3.546	2,015,477,896.91
CP	79	2,289,940,000.00	98.8868	5.521	2,247,613,477.43
Agency	709	6,277,744,250.00	96.9888	3.449	6,234,096,940.10
Total	507	13,691,314,348.96	94.7106	4.150	13,569,887,406.94



PORTFOLIO CASHFLOWS

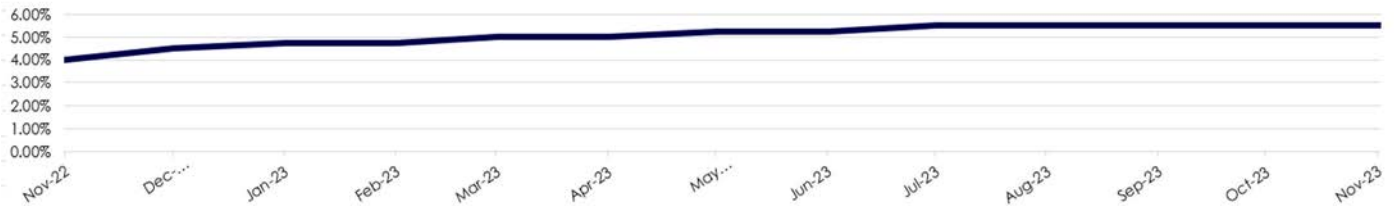
Month	Monthly Receipts	Monthly Disbursements	Difference	Required Matured Investments	Balance	Actual Investments Maturing	Available to Invest > 1 Year
12/2023					42.33		
12/2023	3,900.00	1,800.00	2100.00		2,142.33	1,181.12	
01/2024	1,800.00	2,800.00	-1000.00		1,142.33	1,647.92	
02/2024	1,600.00	2,200.00	-600.00		542.33	1,450.65	
03/2024	2,600.00	1,900.00	700.00		1,242.33	888.39	
04/2024	3,131.00	2,100.00	1031.00		2,273.33	228.79	
05/2024	2,300.00	3,075.25	-775.25		1,498.08	1,345.18	
06/2024	2,100.00	2,300.00	-200.00		1,298.08	731.30	
07/2024	1,200.00	2,300.00	-1100.00		198.08	284.49	
08/2024	1,700.00	2,000.00	-300.00	101.92	0.00	454.30	
09/2024	2,300.00	1,900.00	400.00		400.00	535.35	
10/2024	2,691.73	3,100.00	-408.27	8.27	0.00	409.90	
11/2024	2,200.00	2,050.00	150.00		150.00	270.99	
TOTALS	27,522.73	27,525.25	(2.52)	110.19	10,929.22	9,428.38	13,581.12
				0.80%		68.86%	99.20%

FIXED INCOME MARKETS

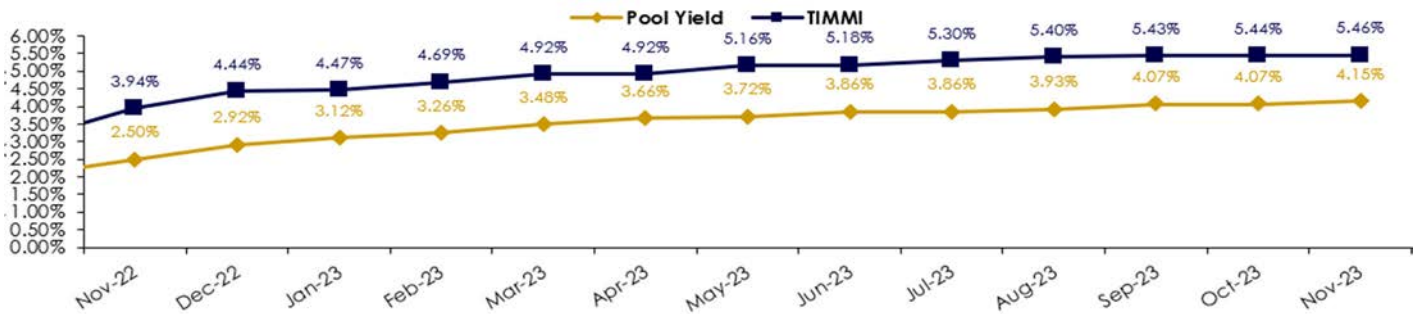
FED FUNDS UPPER LIMIT RATE

Fed Fund Rate: 5.25% to 5.50%

Next FOMC Scheduled Meeting: 12/13/2023



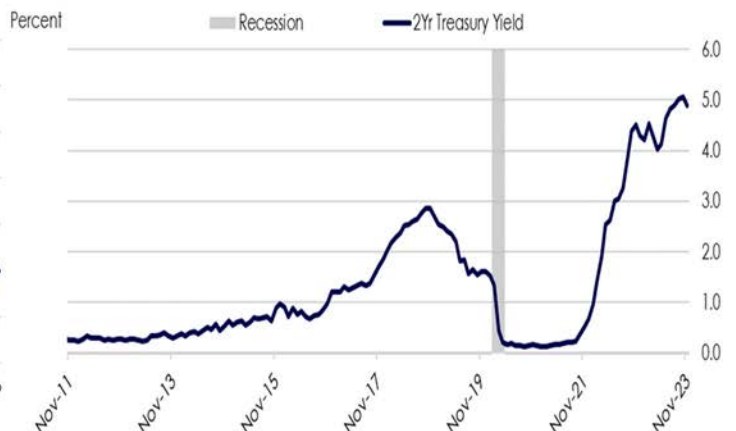
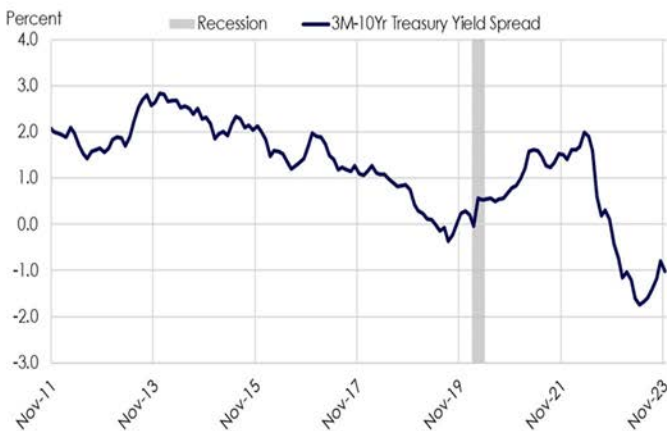
TIMMI



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

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

US Treasury Market



US Treasury Yield Curve	3 Mo	6 Mo	1 Yr	2 Yr	3 Yr	5 Yr	10 Yr	30 Yr
11/30/2023 - 11/01/2023	-0.12	-0.13	-0.21	-0.22	-0.28	-0.36	-0.40	-0.42
11/30/2023	5.45	5.38	5.16	4.73	4.48	4.31	4.37	4.54
11/01/2023	5.57	5.51	5.37	4.95	4.76	4.67	4.77	4.96

Compliance Status: Full Compliance

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

Investment Category	GOVERNMENT CODE			COUNTY INVESTMENT POLICY			Actual % of Boon Value
	Maximum Maturity	Authorized % Limit	S&P/ Moody's	Maximum Maturity	Authorized % Limit	S&P/ Moody's	
MUNICIPAL BONDS (MUNI)	5 YEARS	NO LIMIT	NA	5 YEARS	15%	AA-/Aa3/AA-	0.95%
U.S. TREASURIES	5 YEARS	NO LIMIT	NA	5 YEARS	100%	NA	14.86%
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	51.36%
COMMERCIAL PAPER (CP)	270 DAYS	40%	A1/P1	270 DAYS	40%	A1/P1/F1	16.63%
NEGOTIABLE CERTIFICATE OF DEPOSITS & COLLATERALIZED TIME DEPOSITS (NCD & TCD)	5 YEARS	30%	NA	2 YEAR	20%	A1/P1/F1	11.46%
INT'L BANK FOR RECONSTRUCTION AND DEVELOPMENT, INT'L FINANCE CORPORATION, AND INTER-AMERICAN DEVELOPMENT BANK	NA	NA	NA	5 YEARS	20%	AA/Aa/AA	1.49%
REPURCHASE AGREEMENTS (REPO)	1 YEARS	NO LIMIT	NA	45 DAYS	40% max, 25% in term repo over 7 days	NA	0.0%
REVERSE REPOS	92 DAYS	20%	NA	60 DAYS	10%	NA	0.00%
MEDIUM TERM NOTES (MTNO) CORPORATE NOTES	5 YEARS	30%	A	4 YEARS	20%	A/A2/A	0.18%
CALTRUST SHORT TERM FUND	NA	NA	NA	DAILY LIQUIDITY	1.00%	NA	0.67%
MONEY MARKET MUTUAL FUNDS (MMF)	60 DAYS ^(a)	20%	AAA/Aaa ^(a)	DAILY LIQUIDITY	20%	AAA by 2 Of 3 RATINGS AGC.	2.39%
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
3133EMJ06	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.253	99.9009	12/08/2023	9,931,000.00	9,921,158.38	9,931,007.27	(9,848.89)
3133EMKW1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.235	99.7135	12/21/2023	20,000,000.00	19,942,700.00	19,999,724.97	(57,024.97)
3133EMKW1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.235	99.7135	12/21/2023	10,000,000.00	9,971,350.00	9,999,862.86	(28,512.86)
3130AKKP0	FEDERAL HOME LOAN BANKS	0.235	99.6981	12/22/2023	15,000,000.00	14,954,715.00	14,999,613.39	(44,898.39)
3130AQF57	FEDERAL HOME LOAN BANKS	0.736	99.7184	12/22/2023	25,000,000.00	24,929,600.00	24,998,417.81	(68,817.81)
3130AUE67	FEDERAL HOME LOAN BANKS	4.838	99.9414	12/27/2023	25,000,000.00	24,985,350.00	24,998,477.96	(13,127.96)
3130AKL79	FEDERAL HOME LOAN BANKS	0.250	99.6109	12/28/2023	10,000,000.00	9,961,090.00	10,000,000.00	(38,910.00)
3133EMLT7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.244	99.6134	12/28/2023	10,000,000.00	9,961,340.00	9,999,749.96	(38,409.96)
3133EMLT7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.235	99.6134	12/28/2023	15,000,000.00	14,942,010.00	14,999,721.79	(57,711.79)
3130ASKB4	FEDERAL HOME LOAN BANKS	3.350	99.8311	12/29/2023	25,000,000.00	24,957,775.00	25,000,000.00	(42,225.00)
3133ENSM8	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.875	99.9243	01/10/2024	25,000,000.00	24,981,075.00	25,000,000.00	(18,925.00)
3130AUM92	FEDERAL HOME LOAN BANKS	4.847	99.8916	01/19/2024	25,000,000.00	24,972,900.00	24,996,848.56	(23,948.56)
3134GWCM6	FEDERAL HOME LOAN MORTGAGE CORP	0.420	99.2608	01/24/2024	15,000,000.00	14,889,120.00	15,000,000.00	(110,880.00)
3130AUPW8	FEDERAL HOME LOAN BANKS	4.870	99.8767	01/26/2024	25,000,000.00	24,969,175.00	24,995,550.68	(26,375.68)
3130AUPW8	FEDERAL HOME LOAN BANKS	4.850	99.8767	01/26/2024	35,000,000.00	34,956,845.00	34,994,818.08	(37,973.08)
3130AULQ1	FEDERAL HOME LOAN BANKS	4.875	99.8866	01/30/2024	25,000,000.00	24,971,650.00	25,000,000.00	(28,350.00)
3130AULQ1	FEDERAL HOME LOAN BANKS	4.875	99.8866	01/30/2024	25,000,000.00	24,971,650.00	25,000,000.00	(28,350.00)
3130AURR7	FEDERAL HOME LOAN BANKS	5.101	99.8616	02/02/2024	25,719,355.00	25,719,355.08	25,739,880.64	(20,525.56)
3130AUMZ9	FEDERAL HOME LOAN BANKS	5.100	99.8954	02/21/2024	50,000,000.00	49,947,700.00	50,000,000.00	(52,300.00)
3135GA5A5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.350	98.8406	02/23/2024	20,000,000.00	19,768,120.00	20,000,000.00	(231,880.00)
3130AULM2	FEDERAL HOME LOAN BANKS	5.058	99.8888	02/27/2024	50,000,000.00	49,944,400.00	50,000,000.00	(55,600.00)
3133ENLN9	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.542	99.0551	02/28/2024	5,000,000.00	4,952,755.00	5,000,000.00	(47,245.00)
3136G4Z97	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.375	98.7768	02/28/2024	10,000,000.00	9,877,680.00	10,000,000.00	(122,320.00)
3130ARHG9	FEDERAL HOME LOAN BANKS	2.180	99.1882	02/28/2024	7,000,000.00	6,943,174.00	6,998,992.60	(55,818.60)
3133EPCB9	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.116	99.8936	02/28/2024	25,000,000.00	24,973,400.00	24,998,841.78	(25,441.78)
3130AVAJ1	FEDERAL HOME LOAN BANKS	5.337	99.9176	03/06/2024	50,000,000.00	49,958,800.00	49,988,983.61	(30,183.61)
3130AVEH9	FEDERAL HOME LOAN BANKS	5.312	99.9295	03/08/2024	10,000,000.00	9,992,950.00	10,000,000.00	(7,050.00)
3133ENNR3	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.764	98.9007	03/14/2024	20,000,000.00	19,780,140.00	19,992,260.47	(212,120.47)
3133EMTW2	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.307	98.4759	03/18/2024	25,000,000.00	24,618,975.00	24,999,471.59	(380,496.37)
3130AKKF2	FEDERAL HOME LOAN BANKS	0.279	98.3259	03/28/2024	15,000,000.00	14,748,885.00	14,999,551.07	(250,666.07)
3130AKKF2	FEDERAL HOME LOAN BANKS	0.270	98.3259	03/28/2024	10,000,000.00	9,832,590.00	10,000,000.00	(167,410.00)
3130AKKF2	FEDERAL HOME LOAN BANKS	0.270	98.3259	03/28/2024	15,000,000.00	14,748,885.00	15,000,000.00	(251,115.00)
3136G43W1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.320	98.3393	03/28/2024	10,000,000.00	9,833,930.00	10,000,000.00	(166,070.00)
3130ARF55	FEDERAL HOME LOAN BANKS	2.000	98.8730	03/28/2024	10,000,000.00	9,887,300.00	10,000,000.00	(112,700.00)
3130AVFY3	FEDERAL HOME LOAN BANKS	5.150	99.8679	03/28/2024	50,000,000.00	49,933,950.00	50,000,000.00	(66,050.00)
3130AVBR2	FEDERAL HOME LOAN BANKS	5.514	99.9722	04/01/2024	20,000,000.00	19,994,440.00	20,000,000.00	(5,560.00)
3133EMVD1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.330	98.2449	04/05/2024	10,000,000.00	9,824,490.00	10,000,000.00	(175,510.00)
3130ALTJ3	FEDERAL HOME LOAN BANKS	0.375	98.2186	04/08/2024	10,000,000.00	9,821,860.00	10,000,000.00	(178,140.00)
3130AVKY7	FEDERAL HOME LOAN BANKS	5.000	99.8041	04/10/2024	15,000,000.00	14,970,615.00	15,000,000.00	(29,385.00)
3135GAGD7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.100	99.8354	04/11/2024	15,000,000.00	14,975,310.00	15,000,000.00	(24,690.00)
3133ENUS7	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.721	98.8972	04/18/2024	10,520,000.00	10,403,985.44	10,514,531.64	(110,546.20)
3133ENUS7	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.580	98.8972	04/18/2024	10,000,000.00	9,889,720.00	10,000,000.00	(110,280.00)
3135GAGQ8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.050	99.8079	04/19/2024	15,000,000.00	14,971,185.00	15,000,000.00	(28,815.00)
3130AVPN6	FEDERAL HOME LOAN BANKS	5.120	99.8256	04/26/2024	10,000,000.00	9,982,560.00	10,000,000.00	(17,440.00)
3134GVAL0	FEDERAL HOME LOAN MORTGAGE CORP	0.500	97.9795	04/29/2024	15,000,000.00	14,696,925.00	15,000,000.00	(303,075.00)
3130AWBC3	FEDERAL HOME LOAN BANKS	5.210	99.8826	05/01/2024	50,000,000.00	49,941,300.00	50,000,000.00	(58,700.00)
3135GA2P5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.356	97.8723	05/03/2024	3,500,000.00	3,425,530.50	3,499,915.10	(74,384.60)
3130AVKR2	FEDERAL HOME LOAN BANKS	5.174	99.8421	05/03/2024	15,000,000.00	14,976,315.00	15,000,000.00	(23,685.00)
3130AVMG4	FEDERAL HOME LOAN BANKS	5.284	99.8775	05/06/2024	50,000,000.00	49,938,750.00	50,000,000.00	(61,250.00)
3130AW3N8	FEDERAL HOME LOAN BANKS	4.751	99.6767	05/08/2024	15,000,000.00	14,951,505.00	15,000,000.00	(48,495.00)
3130AVMT4	FEDERAL HOME LOAN BANKS	4.383	99.5008	05/15/2024	15,000,000.00	14,925,120.00	15,000,000.00	(74,880.00)
3130AVM90	FEDERAL HOME LOAN BANKS	4.388	99.4653	05/15/2024	15,000,000.00	14,919,795.00	14,994,411.47	(74,616.47)
3130AVZU9	FEDERAL HOME LOAN BANKS	4.750	99.6648	05/15/2024	8,000,000.00	7,973,184.00	8,000,000.00	(26,816.00)
3135GA3C3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.350	97.6887	05/17/2024	10,000,000.00	9,768,870.00	10,000,000.00	(231,130.00)
3135GA3C3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.350	97.6887	05/17/2024	10,000,000.00	9,768,870.00	10,000,000.00	(231,130.00)
3130AVK50	FEDERAL HOME LOAN BANKS	5.204	99.8399	05/17/2024	15,000,000.00	14,975,985.00	15,000,000.00	(24,015.00)
3130AVK50	FEDERAL HOME LOAN BANKS	5.104	99.8065	05/17/2024	15,000,000.00	14,970,975.00	15,000,000.00	(29,025.00)
3130AVR46	FEDERAL HOME LOAN BANKS	5.304	99.8828	05/17/2024	25,000,000.00	24,970,700.00	25,000,000.00	(29,300.00)
3130AVLK6	FEDERAL HOME LOAN BANKS	5.054	99.7777	05/21/2024	50,000,000.00	49,888,850.00	50,000,000.00	(111,150.00)
3134GXCF9	FEDERAL HOME LOAN MORTGAGE CORP	0.400	97.6164	05/24/2024	10,000,000.00	9,761,640.00	10,000,000.00	(238,360.00)
3134GXCF9	FEDERAL HOME LOAN MORTGAGE CORP	0.400	97.6164	05/24/2024	10,000,000.00	9,761,640.00	10,000,000.00	(238,360.00)
3130AVU75	FEDERAL HOME LOAN BANKS	5.344	99.8911	05/24/2024	25,000,000.00	24,972,775.00	25,000,000.00	(27,225.00)
3130AW2G4	FEDERAL HOME LOAN BANKS	5.260	99.8652	05/24/2024	25,000,000.00	24,966,300.00	25,000,000.00	(33,700.00)
3134GYX0	FEDERAL HOME LOAN MORTGAGE CORP	0.500	97.5630	06/03/2024	10,000,000.00	9,756,300.00	10,000,000.00	(243,700.00)
3130AVYY2	FEDERAL HOME LOAN BANKS	5.414	99.9159	06/07/2024	25,000,000.00	24,978,975.00	25,000,000.00	(21,025.00)
3130AX3W6	FEDERAL HOME LOAN BANKS	5.462	99.9985	06/14/2024	15,000,000.00	14,999,775.00	15,000,000.00	(225.00)
3133ENYX2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.439	98.8323	06/17/2024	10,000,000.00	9,883,230.00	9,990,118.06	(106,888.06)
3134GXV50	FEDERAL HOME LOAN MORTGAGE CORP	2.900	98.6142	06/21/2024	10,000,000.00	9,861,420.00	10,000,000.00	(138,580.00)
3130AWDA5	FEDERAL HOME LOAN BANKS	5.450	99.9545	06/21/2024	10,000,000.00	9,995,450.00	10,000,000.00	(4,550.00)
3134GWR32	FEDERAL HOME LOAN MORTGAGE CORP	0.410	97.2286	06/24/2024	10,000,000.00	9,722,860.00	10,000,000.00	(277,140.00)
3130AWOY9	FEDERAL HOME LOAN BANKS	5.556	99.9758	06/27/2024	50,000,000.00	49,987,900.00	50,000,000.00	(12,100.00)
3130AKLB0	FEDERAL HOME LOAN BANKS	0.260	97.0944	06/28/2024	10,000,000.00	9,709,440.00	10,000,000.00	(290,560.00)
3130AKLB0	FEDERAL HOME LOAN BANKS	0.260	97.0944	06/28/2024	15,000,000.00	14,564,160.00	15,000,000.00	(435,840.00)
3130AQ6U2	FEDERAL HOME LOAN BANKS	1.000	97.5071	06/28/2024	25,000,000.00	24,376,775.00	25,000,000.00	(623,225.00)
3130ASD55	FEDERAL HOME LOAN BANKS	5.356	98.4990	06/28/2024	50,000,000.00	49,249,500.00	49,280,555.56	(31,055.56)
3130AWEX4	FEDERAL HOME LOAN BANKS	5.500	99.9583	06/28/2024	15,000,000.00	14,993,745.00	15,000,000.00	(6,255.00)
3130AWEX4	FEDERAL HOME LOAN BANKS	5.500	99.9583	06/28/2024	10,000,000.00	9,995,830.00	10,000,000.00	(4,170.00)
3130AWFN5	FEDERAL HOME LOAN BANKS	5.400	99.9114	06/28/2024	15,000,000.00	14,986,710.00	15,000,000.00	(13,290.00)
3134GV3A4	FEDERAL HOME LOAN MORTGAGE CORP	0.500	97.2101	07/01/2024	5,000,000.00	4,860,505.00	5,000,000.00	(139,495.00)
313384ZE2	FEDERAL HOME LOAN BANKS	5.464	96.8212	07/10/2024	10,000,000.00	9,682,120.00	9,682,108.33	11.67
313384ZE2	FEDERAL HOME LOAN BANKS	5.464	96.8212	07/10/2024	10,000,000.00	9,682,120.00	9,682,108.33	11.67
3134GV5R5	FEDERAL HOME LOAN MORTGAGE CORP	0.570	97.0610	07/15/2024	5,000,000.00	4,853,050.00	5,000,000.00	(146,950.00)
3135GAJQ5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.521	99.9475	07/16/2024	10,000,000.00	9,994,750.00	10,000,000.00	(5,250.00)
3130AWGZ7	FEDERAL HOME LOAN BANKS	5.464	99.9358	07/19/2024	10,000,000.00	9,993,580.00	10,000,000.00	(6,420.00)
3135GAJP7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.500	99.9374	07/24/2024	10,000,000.00	9,993,740.00	10,000,000.00	(6,260.00)
3134GYFM9	FEDERAL HOME LOAN MORTGAGE CORP	5.050	99.6688	08/01/2024	15,000,000.00	14,950,320.00	15,000,000.00	(49,680.00)
3136G4J38	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.410	96.6133	08/12/2024	15,000,000.00	14,491,995.00	15,000,000.00	(508,005.00)
3130AXCK2	FEDERAL HOME LOAN BANKS	5.507	100.0567	08/12/2024	50,000,000.00	50,028,350.00	50,000,000.00	28,350.00
3133ELJ40	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.882	96.5674	08/19/2024	10,000,000.00	9,656,740.00	9,833,922.82	(177,182.82)
3136G4P31	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.450	96.5536	08/19/2024	3,701,000.00			

3136G43H4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.400	96.2650	09/16/2024	10,000,000.00	9,626,500.00	10,000,000.00	(373,500.00)
3133EKPT5	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.671	97.1720	09/17/2024	6,128,000.00	5,954,700.16	6,124,650.43	(169,950.27)
3130AXE38	FEDERAL HOME LOAN BANKS	5.533	100.2571	09/20/2024	35,000,000.00	35,089,985.00	34,991,254.96	98,730.04
3134GXVM3	FEDERAL HOME LOAN MORTGAGE CORP	3.001	98.1492	09/23/2024	15,000,000.00	14,722,380.00	15,000,000.00	(277,620.00)
3130ANX88	FEDERAL HOME LOAN BANKS	0.500	96.1511	09/27/2024	10,000,000.00	9,615,110.00	10,000,000.00	(384,890.00)
3130ALTH7	FEDERAL HOME LOAN BANKS	0.510	96.1261	09/30/2024	25,000,000.00	24,031,525.00	25,000,000.00	(968,475.00)
3130APBH7	FEDERAL HOME LOAN BANKS	0.590	96.1741	09/30/2024	20,000,000.00	19,234,820.00	19,996,671.53	(761,851.53)
3133EPYB5	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.362	100.2014	10/10/2024	25,553,000.00	25,604,463.74	25,580,502.42	23,961.32
3130AXL71	FEDERAL HOME LOAN BANKS	5.451	100.2044	10/11/2024	55,000,000.00	55,112,420.00	55,022,640.63	89,779.38
3130AXL71	FEDERAL HOME LOAN BANKS	5.336	100.2044	10/11/2024	75,000,000.00	75,153,300.00	75,099,282.98	54,017.02
3133EPZG3	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.620	99.9806	10/23/2024	10,000,000.00	9,998,060.00	10,000,000.00	(1,940.00)
3130ARMT5	FEDERAL HOME LOAN BANKS	2.838	97.8448	10/25/2024	10,000,000.00	9,784,480.00	9,996,753.29	(212,273.29)
3130AXG28	FEDERAL HOME LOAN BANKS	5.729	99.9951	11/01/2024	10,000,000.00	9,999,510.00	10,000,000.00	(490.00)
3135G06E8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.420	95.5059	11/18/2024	10,000,000.00	9,550,590.00	10,000,000.00	(449,410.00)
3130AXV70	FEDERAL HOME LOAN BANKS	5.271	99.9996	11/20/2024	5,000,000.00	4,999,980.00	4,999,024.73	955.27
3130ALF25	FEDERAL HOME LOAN BANKS	0.400	95.3980	11/26/2024	5,000,000.00	4,769,900.00	5,000,000.00	(230,100.00)
3130AK371	FEDERAL HOME LOAN BANKS	0.500	95.3176	12/09/2024	10,000,000.00	9,531,760.00	10,000,000.00	(468,240.00)
3133ENGNA	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.970	95.7789	12/09/2024	10,000,000.00	9,577,890.00	10,000,000.00	(422,110.00)
3130ANR88	FEDERAL HOME LOAN BANKS	0.553	95.2837	12/17/2024	10,000,000.00	9,528,370.00	9,999,678.18	(471,308.18)
3133EMPL5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.320	94.9773	12/23/2024	5,000,000.00	4,748,865.00	5,000,000.00	(251,135.00)
3133EMPL5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.320	94.9773	12/23/2024	15,000,000.00	14,246,595.00	15,000,000.00	(753,405.00)
3133EMPL5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.339	94.9773	12/23/2024	10,000,000.00	9,497,730.00	9,997,999.80	(500,269.80)
3133ENK58	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.202	95.6678	01/06/2025	5,000,000.00	4,783,390.00	4,995,854.72	(212,464.72)
3135G0X24	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1.098	96.1843	01/07/2025	10,000,000.00	9,618,430.00	10,056,864.00	(438,434.00)
3134GWET9	FEDERAL HOME LOAN MORTGAGE CORP	0.510	94.7393	01/29/2025	15,000,000.00	14,210,895.00	15,000,000.00	(789,105.00)
3133ENPY0	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.764	95.9831	02/25/2025	5,000,000.00	4,799,155.00	4,999,175.18	(200,020.18)
3133EMSC7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.480	94.3578	03/03/2025	5,000,000.00	4,717,890.00	5,000,000.00	(282,110.00)
3133EMSC7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.512	94.3578	03/03/2025	10,000,000.00	9,435,780.00	9,996,078.53	(560,298.53)
3130AR4V0	FEDERAL HOME LOAN BANKS	2.150	96.2810	03/14/2025	5,000,000.00	4,814,050.00	5,000,000.00	(185,950.00)
3130AR4G3	FEDERAL HOME LOAN BANKS	4.264	96.5628	03/14/2025	3,500,000.00	3,379,698.00	3,413,790.49	(34,092.49)
3130ALLP7	FEDERAL HOME LOAN BANKS	0.688	94.4150	03/17/2025	15,000,000.00	14,162,250.00	14,992,685.59	(830,435.59)
3130ALLP7	FEDERAL HOME LOAN BANKS	0.701	94.4150	03/17/2025	25,000,000.00	23,603,750.00	24,983,587.61	(1,379,837.61)
3130ALN34	FEDERAL HOME LOAN BANKS	0.700	94.4102	03/24/2025	10,000,000.00	9,441,020.00	10,000,000.00	(558,980.00)
3134GW222	FEDERAL HOME LOAN MORTGAGE CORP	0.475	94.1286	03/24/2025	15,000,000.00	14,119,290.00	15,000,000.00	(880,710.00)
3130ALNK6	FEDERAL HOME LOAN BANKS	0.625	94.3067	03/25/2025	10,000,000.00	9,430,670.00	10,000,000.00	(569,330.00)
3130ALKF0	FEDERAL HOME LOAN BANKS	0.625	94.3067	03/25/2025	10,000,000.00	9,430,670.00	10,000,000.00	(569,330.00)
3130ALKF0	FEDERAL HOME LOAN BANKS	0.625	94.3067	03/25/2025	10,000,000.00	9,430,670.00	10,000,000.00	(569,330.00)
3130AR7D7	FEDERAL HOME LOAN BANKS	2.050	96.0933	03/25/2025	5,000,000.00	4,804,665.00	5,000,000.00	(195,335.00)
3134GWV26	FEDERAL HOME LOAN MORTGAGE CORP	0.500	94.1199	03/28/2025	10,000,000.00	9,411,990.00	10,000,000.00	(588,010.00)
3133EMUP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.710	94.3452	04/01/2025	10,000,000.00	9,434,520.00	10,000,000.00	(565,480.00)
3133EMUP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.710	94.3452	04/01/2025	10,000,000.00	9,434,520.00	10,000,000.00	(565,480.00)
3130ALWL4	FEDERAL HOME LOAN BANKS	0.720	94.2920	04/08/2025	15,000,000.00	14,143,800.00	15,000,000.00	(856,200.00)
3130ALDX9	FEDERAL HOME LOAN BANKS	0.500	93.5608	05/23/2025	14,750,000.00	13,800,218.00	14,750,000.00	(949,782.00)
3134GVRV2	FEDERAL HOME LOAN MORTGAGE CORP	0.750	93.8748	05/27/2025	10,000,000.00	9,387,480.00	10,000,000.00	(612,520.00)
3134GVVW6	FEDERAL HOME LOAN MORTGAGE CORP	0.730	93.8372	05/28/2025	5,000,000.00	4,691,860.00	5,000,000.00	(308,140.00)
3134GVVW6	FEDERAL HOME LOAN MORTGAGE CORP	0.730	93.8372	05/28/2025	10,000,000.00	9,383,720.00	10,000,000.00	(616,280.00)
3134GVB31	FEDERAL HOME LOAN MORTGAGE CORP	0.760	93.8656	05/28/2025	15,000,000.00	14,079,840.00	14,997,756.67	(917,916.67)
3130ARSC6	FEDERAL HOME LOAN BANKS	2.900	96.9113	05/29/2025	10,000,000.00	9,691,130.00	10,000,000.00	(308,870.00)
3134GEV95	FEDERAL HOME LOAN MORTGAGE CORP	0.650	93.7398	06/09/2025	15,000,000.00	14,060,970.00	15,000,000.00	(939,030.00)
3133ELH80	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.680	93.6316	06/10/2025	5,025,000.00	4,704,987.90	5,025,000.00	(320,012.10)
3134GWV91	FEDERAL HOME LOAN MORTGAGE CORP	0.500	93.3139	06/16/2025	5,000,000.00	4,665,695.00	5,000,000.00	(334,305.00)
3130ALHZ0	FEDERAL HOME LOAN BANKS	0.530	93.3389	06/18/2025	10,000,000.00	9,333,890.00	10,000,000.00	(666,110.00)
3135GAAZ2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.500	93.2375	06/24/2025	10,000,000.00	9,323,750.00	10,000,000.00	(676,250.00)
3134GXYR9	FEDERAL HOME LOAN MORTGAGE CORP	3.560	97.6680	06/27/2025	10,000,000.00	9,766,800.00	10,000,000.00	(233,200.00)
3136G4XK4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.650	93.4048	06/30/2025	5,000,000.00	4,670,240.00	5,000,000.00	(329,760.00)
3130ALU93	FEDERAL HOME LOAN BANKS	0.750	93.5551	06/30/2025	10,000,000.00	9,355,510.00	10,000,000.00	(644,490.00)
3136G4XZ1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.740	93.5395	06/30/2025	5,000,000.00	4,676,975.00	5,000,000.00	(323,025.00)
3136G4XR9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.740	93.4771	07/07/2025	14,900,000.00	13,928,087.90	14,900,000.00	(971,912.10)
3136G4YU1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.730	93.4052	07/15/2025	15,000,000.00	14,010,780.00	15,000,000.00	(989,220.00)
3136G4C27	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	93.2487	07/29/2025	15,000,000.00	13,987,305.00	15,000,000.00	(1,012,695.00)
3136G4D75	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	93.0916	07/29/2025	10,000,000.00	9,309,160.00	10,000,000.00	(690,840.00)
3136G4F32	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	93.0916	07/29/2025	10,000,000.00	9,309,160.00	10,000,000.00	(690,840.00)
3136G4B77	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	93.1930	08/04/2025	15,000,000.00	13,978,950.00	15,000,000.00	(1,021,050.00)
3136G4B77	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	93.1930	08/04/2025	10,000,000.00	9,319,300.00	10,000,000.00	(680,700.00)
3133EPKA2	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.019	98.5464	08/18/2025	10,000,000.00	9,854,640.00	9,997,337.79	(142,697.79)
3136G4H63	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.550	92.8005	08/19/2025	15,000,000.00	13,920,075.00	15,000,000.00	(1,079,925.00)
3134GLWL4	FEDERAL HOME LOAN MORTGAGE CORP	0.625	92.9293	08/19/2025	10,000,000.00	9,292,930.00	10,000,000.00	(707,070.00)
3130ALFN9	FEDERAL HOME LOAN BANKS	0.550	92.7290	08/25/2025	5,000,000.00	4,636,450.00	5,000,000.00	(363,550.00)
3136G4X40	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	92.8017	08/26/2025	10,000,000.00	9,280,170.00	10,000,000.00	(719,830.00)
3136G4ZP9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.625	92.8335	08/27/2025	5,000,000.00	4,641,675.00	5,000,000.00	(358,325.00)
3136G4Q97	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.650	92.8745	08/27/2025	8,650,000.00	8,033,644.25	8,650,000.00	(616,355.75)
3134GXS47	FEDERAL HOME LOAN MORTGAGE CORP	5.339	98.3079	08/28/2025	25,489,000.00	25,057,700.63	25,013,691.53	44,009.11
3134GWL38	FEDERAL HOME LOAN MORTGAGE CORP	0.540	92.5191	09/15/2025	10,000,000.00	9,251,910.00	10,000,000.00	(748,090.00)
3134GWL38	FEDERAL HOME LOAN MORTGAGE CORP	0.540	92.5191	09/15/2025	15,000,000.00	13,877,865.00	15,000,000.00	(1,122,135.00)
3137EAEX3	FEDERAL HOME LOAN MORTGAGE CORP	0.497	92.3440	09/23/2025	10,000,000.00	9,234,400.00	9,978,153.95	(743,753.95)
3134GWTG1	FEDERAL HOME LOAN MORTGAGE CORP	0.600	92.4701	09/30/2025	5,000,000.00	4,623,505.00	5,000,000.00	(376,495.00)
3135G06A6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.580	92.2223	10/20/2025	10,000,000.00	9,222,230.00	10,000,000.00	(777,770.00)
3135G06A6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.587	92.2223	10/20/2025	10,000,000.00	9,222,230.00	9,998,666.83	(776,436.83)
3134GWZV1	FEDERAL HOME LOAN MORTGAGE CORP	1.238	92.3290	10/22/2025	15,000,000.00	13,849,350.00	14,837,474.60	(988,124.60)
3136G45C3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.540	92.0877	10/27/2025	10,000,000.00	9,208,770.00	10,000,000.00	(791,230.00)
3134GW3X2	FEDERAL HOME LOAN MORTGAGE CORP	0.625	92.2400	10/27/2025	10,000,000.00	9,224,000.00	10,000,000.00	(776,000.00)
3134GW3Z7	FEDERAL HOME LOAN MORTGAGE CORP	0.600	92.1692	10/28/2025	10,000,000.00	9,216,920.00	10,000,000.00	(783,080.00)
3134GW3Y0	FEDERAL HOME LOAN MORTGAGE CORP	0.550	92.0795	10/28/2025	10,000,000.00	9,207,950.00	10,000,000.00	(792,050.00)
3136G46S7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	92.0975	10/28/2025	5,000,000.00	4,604,875.00	5,000,000.00	(395,125.00)
3135G06C2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	92.1603	10/29/2025	10,000,000.00	9,216,030.00	10,000,000.00	(783,970.00)
3135G06C2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.604	92.1603	10/29/2025	10,000,000.00	9,216,030.00	9,999,235.00	(783,205.00)
3136G46N8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	92.1603	10/29/2025	5,000,000.00	4,608,015.00	5,000,000.00	(391,985.00)
3135GA2N0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.550	92.0144	11/04/2025	10,000,000.00	9,201,440.00	10,000,000.00	(798,560.00)
3135G06G3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.573	92.1073	11/07/2025	14,000,000.00	12,895,022.00	13,980,528.75	(1,085,506.75)
3134GXBMS	FEDERAL HOME LOAN MORTGAGE CORP	0.600	92.0507	11/12/2025	5,000,000.00	4,602,535.00	5,000,000.00	

3130ALEM2	FEDERAL HOME LOAN BANKS	0.790	91.4033	02/25/2026	10,000,000.00	9,140,330.00	10,000,000.00	(859,670.00)
3130ALEM2	FEDERAL HOME LOAN BANKS	0.790	91.4033	02/25/2026	15,000,000.00	13,710,495.00	15,000,000.00	(1,289,505.00)
3130ALGR9	FEDERAL HOME LOAN BANKS	0.850	91.5202	02/26/2026	10,000,000.00	9,152,020.00	10,000,000.00	(847,980.00)
3130ALEY6	FEDERAL HOME LOAN BANKS	3.157	91.3702	03/04/2026	16,160,000.00	14,765,424.32	15,353,001.01	(587,576.69)
3130ALHH0	FEDERAL HOME LOAN BANKS	3.040	91.6991	03/05/2026	10,500,000.00	9,628,405.50	10,037,836.63	(409,431.13)
3130ALEH3	FEDERAL HOME LOAN BANKS	0.700	91.0773	03/16/2026	25,000,000.00	22,769,325.00	25,000,000.00	(2,230,675.00)
3130ALHS6	FEDERAL HOME LOAN BANKS	0.750	91.1675	03/18/2026	10,000,000.00	9,116,750.00	10,000,000.00	(883,250.00)
3130ALHS6	FEDERAL HOME LOAN BANKS	0.750	91.1675	03/18/2026	10,000,000.00	9,116,750.00	10,000,000.00	(883,250.00)
3130ALHG2	FEDERAL HOME LOAN BANKS	0.750	91.1675	03/18/2026	10,000,000.00	9,116,750.00	10,000,000.00	(883,250.00)
3130ALFW9	FEDERAL HOME LOAN BANKS	0.790	91.2531	03/18/2026	15,000,000.00	13,687,965.00	15,000,000.00	(1,312,035.00)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	91.6634	03/23/2026	9,750,000.00	8,937,181.50	9,750,000.00	(812,818.50)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	91.6634	03/23/2026	9,750,000.00	8,937,181.50	9,750,000.00	(812,818.50)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	91.6634	03/23/2026	19,500,000.00	17,874,363.00	19,500,000.00	(1,625,637.00)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.016	91.6634	03/23/2026	8,921,250.00	8,177,521.07	8,917,982.06	(740,460.99)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	91.6634	03/23/2026	14,625,000.00	13,405,772.25	14,625,000.00	(1,219,227.75)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	91.6634	03/23/2026	14,625,000.00	13,405,772.25	14,625,000.00	(1,219,227.75)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	91.6634	03/23/2026	19,500,000.00	17,874,363.00	19,500,000.00	(1,625,637.00)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	91.6634	03/23/2026	9,750,000.00	8,937,181.50	9,750,000.00	(812,818.50)
3130ALGJ7	FEDERAL HOME LOAN BANKS	3.010	91.6634	03/23/2026	17,874,363.00	17,874,363.00	18,651,383.02	(777,020.02)
3130ALKL7	FEDERAL HOME LOAN BANKS	0.850	91.3440	03/25/2026	10,000,000.00	9,134,400.00	10,000,000.00	(865,600.00)
3133ENUL2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.110	95.9343	04/13/2026	10,000,000.00	9,593,430.00	10,000,000.00	(406,570.00)
3133EMZS4	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.900	91.0006	05/18/2026	5,000,000.00	4,550,030.00	5,000,000.00	(449,970.00)
3130AVZ96	FEDERAL HOME LOAN BANKS	5.500	99.6372	05/18/2026	10,000,000.00	9,963,720.00	10,000,000.00	(36,280.00)
3134GYRX2	FEDERAL HOME LOAN MORTGAGE CORP	5.563	99.4458	05/18/2026	15,000,000.00	14,916,870.00	14,935,968.66	(19,098.66)
3134GYRX2	FEDERAL HOME LOAN MORTGAGE CORP	5.640	99.4458	05/18/2026	25,000,000.00	24,861,450.00	24,849,737.34	11,712.66
3130AMJN3	FEDERAL HOME LOAN BANKS	1.030	91.2375	05/26/2026	5,000,000.00	4,561,875.00	5,000,000.00	(438,125.00)
3130AMKB7	FEDERAL HOME LOAN BANKS	1.050	91.2836	05/26/2026	15,000,000.00	13,692,540.00	15,000,000.00	(1,307,460.00)
3130AMME9	FEDERAL HOME LOAN BANKS	1.000	91.1682	05/26/2026	10,000,000.00	9,116,820.00	10,000,000.00	(883,180.00)
3130AMSS2	FEDERAL HOME LOAN BANKS	1.000	91.0669	06/08/2026	15,000,000.00	13,660,035.00	15,000,000.00	(1,339,965.00)
3130AMM22	FEDERAL HOME LOAN BANKS	1.000	91.0282	06/10/2026	5,000,000.00	4,551,410.00	5,000,000.00	(448,590.00)
3130AMW75	FEDERAL HOME LOAN BANKS	1.050	91.0492	06/26/2026	15,000,000.00	13,657,380.00	15,000,000.00	(1,342,620.00)
3130AMT69	FEDERAL HOME LOAN BANKS	1.070	91.0972	06/26/2026	10,000,000.00	9,109,720.00	10,000,000.00	(890,280.00)
3130ASDK2	FEDERAL HOME LOAN BANKS	3.250	96.5753	06/29/2026	5,250,000.00	5,070,203.25	5,250,000.00	(179,796.75)
3130AN3B4	FEDERAL HOME LOAN BANKS	1.020	90.9011	07/06/2026	15,000,000.00	13,635,165.00	15,000,000.00	(1,364,835.00)
3133EMQ62	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.990	90.7496	07/13/2026	10,000,000.00	9,074,960.00	10,000,000.00	(925,040.00)
3133EMQ62	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.990	90.7496	07/13/2026	10,000,000.00	9,074,960.00	10,000,000.00	(925,040.00)
3130ANSK2	FEDERAL HOME LOAN BANKS	4.366	92.2800	07/20/2026	2,375,000.00	2,191,650.00	2,211,072.13	(19,422.13)
3130AN3R9	FEDERAL HOME LOAN BANKS	1.130	91.0653	07/20/2026	10,000,000.00	9,106,530.00	10,000,000.00	(893,470.00)
3133ENB66	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.174	96.3279	07/20/2026	10,000,000.00	9,632,790.00	9,994,073.92	(361,283.92)
3130ANB37	FEDERAL HOME LOAN BANKS	1.000	90.7056	07/22/2026	15,000,000.00	13,605,840.00	15,000,000.00	(1,394,160.00)
3130ANAJ9	FEDERAL HOME LOAN BANKS	1.000	90.6671	07/27/2026	10,000,000.00	9,066,710.00	10,000,000.00	(933,290.00)
3130ANAJ9	FEDERAL HOME LOAN BANKS	1.000	90.6671	07/27/2026	15,000,000.00	13,600,065.00	15,000,000.00	(1,399,935.00)
3133ENC99	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.629	97.0425	07/27/2026	20,000,000.00	19,408,500.00	20,000,000.00	(591,500.00)
3133ENV72	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.638	99.6370	07/27/2026	5,000,000.00	4,981,850.00	4,983,578.67	(1,728.67)
3133ENV72	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.590	99.6370	07/27/2026	5,000,000.00	4,981,850.00	4,989,365.07	(7,515.07)
3133ENV72	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.477	99.6370	07/27/2026	5,000,000.00	4,981,850.00	5,003,018.76	(21,168.76)
3133END80	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.873	95.9075	08/03/2026	10,000,000.00	9,590,750.00	10,031,798.49	(441,048.49)
3130ANF07	FEDERAL HOME LOAN BANKS	1.000	90.5956	08/05/2026	10,000,000.00	9,059,560.00	10,000,000.00	(940,440.00)
3133EP5W6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.583	99.6304	08/14/2026	15,000,000.00	14,944,560.00	14,968,931.11	(24,371.11)
3130ANE48	FEDERAL HOME LOAN BANKS	1.000	90.5038	08/17/2026	10,000,000.00	9,050,380.00	10,000,000.00	(949,620.00)
3130ANMH0	FEDERAL HOME LOAN BANKS	1.100	90.7316	08/20/2026	10,000,000.00	9,073,160.00	10,000,000.00	(926,840.00)
3130ANMH0	FEDERAL HOME LOAN BANKS	1.668	90.7316	08/20/2026	10,000,000.00	9,073,160.00	9,851,776.59	(778,616.59)
3130ANMH0	FEDERAL HOME LOAN BANKS	3.132	90.7316	08/20/2026	15,000,000.00	13,609,740.00	14,226,993.90	(617,253.90)
3133ENH45	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.137	96.1403	08/24/2026	5,000,000.00	4,807,015.00	4,998,498.36	(191,483.36)
3133ENH45	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.294	96.1403	08/24/2026	5,000,000.00	4,807,015.00	4,978,542.97	(171,527.97)
3130ANPF1	FEDERAL HOME LOAN BANKS	1.000	90.4198	08/25/2026	10,000,000.00	9,041,980.00	10,000,000.00	(958,020.00)
3130ANSC5	FEDERAL HOME LOAN BANKS	1.000	90.4121	08/26/2026	15,000,000.00	13,561,815.00	15,000,000.00	(1,438,185.00)
3130ANT89	FEDERAL HOME LOAN BANKS	1.000	90.4123	08/26/2026	15,000,000.00	13,561,845.00	15,000,000.00	(1,438,155.00)
3130ATHF5	FEDERAL HOME LOAN BANKS	3.941	97.7069	09/11/2026	5,000,000.00	4,885,345.00	4,975,683.23	(90,338.23)
3130ATHV2	FEDERAL HOME LOAN BANKS	4.312	98.9954	09/11/2026	1,000,000.00	989,954.00	998,439.54	(8,485.54)
3133EPW50	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.200	99.9808	09/25/2026	25,000,000.00	24,995,200.00	25,000,000.00	(4,800.00)
3130AP5M3	FEDERAL HOME LOAN BANKS	1.040	90.2620	09/28/2026	15,000,000.00	13,539,300.00	15,000,000.00	(1,460,700.00)
3130APAD7	FEDERAL HOME LOAN BANKS	1.035	90.2901	09/28/2026	15,000,000.00	13,543,515.00	15,000,000.00	(1,456,485.00)
3130ANYN4	FEDERAL HOME LOAN BANKS	1.000	90.1431	09/30/2026	10,000,000.00	9,014,310.00	10,000,000.00	(985,690.00)
3133ENT67	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.318	98.6313	10/19/2026	5,000,000.00	4,931,565.00	4,991,062.83	(59,497.83)
3133ENT67	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.318	98.6313	10/19/2026	5,000,000.00	4,931,565.00	4,991,062.83	(59,497.83)
3133ENB65	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.249	90.3611	10/20/2026	10,000,000.00	9,036,110.00	9,969,428.18	(933,318.18)
3133ENB65	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.340	90.3611	10/20/2026	10,000,000.00	9,036,110.00	9,944,279.35	(908,169.35)
3133EN7A2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.827	97.0576	10/26/2026	4,300,000.00	4,173,476.80	4,276,860.41	(103,383.61)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.046	89.4049	10/27/2026	20,000,000.00	17,880,980.00	18,789,272.51	(898,292.51)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.092	89.4049	10/27/2026	20,000,000.00	17,880,980.00	18,760,471.63	(879,491.63)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.488	89.4049	10/27/2026	5,000,000.00	4,470,245.00	4,639,587.43	(169,342.43)
3134GW6C5	FEDERAL HOME LOAN MORTGAGE CORP	3.122	89.3971	10/28/2026	15,000,000.00	13,409,565.00	14,061,670.98	(652,105.98)
3130ARUF6	FEDERAL HOME LOAN BANKS	3.125	95.9811	10/29/2026	10,000,000.00	9,598,110.00	10,000,000.00	(401,890.00)
3133ENEM8	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.430	90.8934	11/23/2026	10,000,000.00	9,089,340.00	10,000,000.00	(910,660.00)
3130APWW1	FEDERAL HOME LOAN BANKS	1.503	91.0802	11/24/2026	20,000,000.00	18,216,040.00	19,998,203.96	(1,782,163.96)
3130ATV84	FEDERAL HOME LOAN BANKS	3.986	99.7265	12/11/2026	5,000,000.00	4,986,325.00	5,070,977.64	(84,652.64)
3133EN462	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.923	98.1539	12/15/2026	25,000,000.00	24,538,475.00	25,011,586.24	(473,111.24)
3130AQF65	FEDERAL HOME LOAN BANKS	1.306	90.7178	12/21/2026	10,000,000.00	9,071,780.00	9,983,483.20	(911,703.20)
3130AQAY9	FEDERAL HOME LOAN BANKS	1.500	90.8454	12/30/2026	25,000,000.00	22,711,350.00	25,000,000.00	(2,288,650.00)
3133ENK64	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.908	90.5294	01/11/2027	10,000,000.00	9,052,940.00	9,870,364.29	(817,424.29)
3133ENL21	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.860	91.2754	01/26/2027	10,000,000.00	9,127,540.00	9,975,977.82	(848,437.82)
3130AQH55	FEDERAL HOME LOAN BANKS	1.984	91.0434	01/28/2027	10,000,000.00	9,104,340.00	9,914,837.48	(810,497.48)
3130AQH55	FEDERAL HOME LOAN BANKS	2.086	91.0434	01/28/2027	20,000,000.00	18,208,680.00	19,769,071.71	(1,560,391.71)
3130AQKM4	FEDERAL HOME LOAN BANKS	1.750	91.1833	01/28/2027	11,250,000.00	10,258,121.25	11,250,000.00	(991,878.75)
3130AKYH3	FEDERAL HOME LOAN BANKS	1.746	88.4216	02/10/2027	10,000,000.00	8,842,160.00	9,720,888.50	(878,728.50)
3130AL2X1	FEDERAL HOME LOAN BANKS	3.001	88.4241	02/17/2027	10,000,000.00	8,842,410.00	9,360,777.01	(518,367.01)
3134GYZ29	FEDERAL HOME LOAN MORTGAGE CORP	4.750	99.8096	02/23/2027	10,000,000.00	9,980,960.00	10,000,000.00	(19,040.00)
3130ALED2	FEDERAL HOME LOAN BANKS	2.050	88.8691	02/24/2027	15,000,000.00	13,330,365.00	14,527,795.53	(1,197,430.53)
3130ALED2	FEDERAL HOME LOAN BANKS	3.001	88.8691	02/24/2027	20,000,000.00	17,773,820.00	18,812,639.14	(1,038,819.14)
3130AQRQ8	FEDERAL HOME LOAN BANKS	2.000	91.6994	02/25/2027	10,000			

3130ARSF9	FEDERAL HOME LOAN BANKS	3.000	95.2248	04/29/2027	10,000,000.00	9,522,480.00	10,000,000.00	(477,520.00)
3130AS3F4	FEDERAL HOME LOAN BANKS	3.770	96.1667	05/26/2027	10,000,000.00	9,616,670.00	10,000,000.00	(383,330.00)
3134GYR53	FEDERAL HOME LOAN MORTGAGE CORP	5.025	98.5036	05/26/2027	15,000,000.00	14,775,540.00	15,000,000.00	(223,460.00)
3130ASGU7	FEDERAL HOME LOAN BANKS	3.095	96.7156	06/11/2027	10,000,000.00	9,671,560.00	10,131,528.21	(459,968.21)
3130AWBZ2	FEDERAL HOME LOAN BANKS	4.000	98.7325	06/11/2027	8,260,000.00	8,155,304.50	8,293,196.78	(137,892.28)
3130AWBZ2	FEDERAL HOME LOAN BANKS	4.055	98.7325	06/11/2027	10,000,000.00	9,873,250.00	10,022,537.80	(149,287.80)
3133PFMV4	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.133	98.7285	06/15/2027	7,225,000.00	7,133,134.13	7,223,076.84	(89,942.71)
3133PFMV4	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.133	98.7285	06/15/2027	15,000,000.00	14,809,275.00	14,996,020.53	(186,745.53)
3130ASD58	FEDERAL HOME LOAN BANKS	3.300	95.6515	06/28/2027	10,000,000.00	9,565,150.00	10,000,000.00	(434,850.00)
3130ASH44	FEDERAL HOME LOAN BANKS	4.700	97.7734	06/30/2027	15,000,000.00	14,666,010.00	15,000,000.00	(333,990.00)
3134GXZW7	FEDERAL HOME LOAN MORTGAGE CORP	4.250	96.9171	06/30/2027	10,000,000.00	9,691,710.00	10,000,000.00	(308,290.00)
3130AUA99	FEDERAL HOME LOAN BANKS	4.450	97.4390	06/30/2027	25,000,000.00	24,359,750.00	25,000,000.00	(640,250.00)
3133ENB33	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.075	95.1948	07/19/2027	10,000,000.00	9,519,480.00	9,991,648.96	(472,168.96)
3134GYDU3	FEDERAL HOME LOAN MORTGAGE CORP	4.720	97.7517	07/30/2027	25,000,000.00	24,437,925.00	25,000,000.00	(562,075.00)
3130ATHW0	FEDERAL HOME LOAN BANKS	4.239	98.7490	09/10/2027	2,000,000.00	1,974,980.00	1,992,291.74	(17,311.74)
3130ATHW0	FEDERAL HOME LOAN BANKS	4.241	98.7490	09/10/2027	3,000,000.00	2,962,470.00	2,988,308.48	(25,838.48)
3133ENL99	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.467	96.1592	09/15/2027	10,000,000.00	9,615,920.00	9,968,242.28	(352,322.28)
3133ENL99	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.830	96.1592	09/15/2027	10,000,000.00	9,615,920.00	9,844,487.70	(228,567.70)
3130ATET0	FEDERAL HOME LOAN BANKS	3.702	97.2580	09/27/2027	20,000,000.00	19,451,600.00	19,998,470.97	(546,870.97)
3133EPXB6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.754	100.4732	09/28/2027	10,000,000.00	10,047,320.00	9,955,632.58	91,687.42
3133EPXB6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.730	100.4732	09/28/2027	20,000,000.00	20,094,640.00	19,927,902.94	166,737.06
3133EPXB6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.733	100.4732	09/28/2027	20,000,000.00	20,094,640.00	19,925,225.60	169,414.40
3130ATBV8	FEDERAL HOME LOAN BANKS	4.150	98.8205	09/29/2027	5,000,000.00	4,941,025.00	5,000,000.00	(58,975.00)
3130ATBV8	FEDERAL HOME LOAN BANKS	4.150	98.8205	09/29/2027	5,000,000.00	4,941,025.00	5,000,000.00	(58,975.00)
3130ATBV8	FEDERAL HOME LOAN BANKS	4.150	98.8205	09/29/2027	7,225,000.00	7,139,781.13	7,225,000.00	(85,218.88)
3133ENQ29	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.122	98.2985	09/29/2027	15,000,000.00	14,744,775.00	14,937,468.98	(192,693.98)
3130AXEN4	FEDERAL HOME LOAN BANKS	4.779	101.0826	09/29/2027	15,000,000.00	15,162,390.00	15,010,764.89	151,625.11
3130ATFA0	FEDERAL HOME LOAN BANKS	5.125	98.4368	09/30/2027	13,000,000.00	12,796,784.00	13,000,000.00	(203,216.00)
3130ATEF0	FEDERAL HOME LOAN BANKS	4.250	96.5851	09/30/2027	15,000,000.00	14,487,765.00	15,000,000.00	(512,235.00)
3133EPXD2	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.825	99.6353	10/04/2027	10,000,000.00	9,963,530.00	9,971,190.97	(7,660.97)
3133EPYM1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.804	101.0240	10/13/2027	10,000,000.00	10,102,400.00	9,981,347.30	121,052.70
3133ENS50	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.231	98.7915	10/14/2027	23,775,000.00	23,487,679.13	23,688,107.97	(200,428.87)
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORP	4.320	99.2993	10/21/2027	5,000,000.00	4,964,965.00	5,000,000.00	(35,035.00)
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORP	4.320	99.2993	10/21/2027	5,000,000.00	4,964,965.00	5,000,000.00	(35,035.00)
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORP	4.320	99.2993	10/21/2027	5,000,000.00	4,964,965.00	5,000,000.00	(35,035.00)
3133ENV23	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.503	98.9548	10/25/2027	5,000,000.00	4,947,740.00	4,996,096.49	(48,356.49)
3133ENV23	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.503	98.9548	10/25/2027	5,000,000.00	4,947,740.00	4,996,096.61	(48,343.61)
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.284	99.2993	10/27/2027	5,000,000.00	4,964,965.00	5,015,814.07	(50,849.07)
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.195	99.2993	10/27/2027	3,715,000.00	3,688,969.00	3,738,338.42	(49,369.42)
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.252	99.2993	10/27/2027	15,000,000.00	14,894,895.00	15,064,440.16	(169,545.16)
31422XQ70	FEDERAL AGRICULTURAL MORTGAGE CORP	4.050	98.3516	11/22/2027	12,000,000.00	11,802,192.00	12,000,000.00	(197,808.00)
3130ATW45	FEDERAL HOME LOAN BANKS	4.851	99.1296	11/29/2027	4,895,000.00	4,852,393.92	4,904,140.46	(51,746.54)
3133EN3H1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.080	98.3433	11/29/2027	25,000,000.00	24,585,825.00	24,928,377.76	(342,552.76)
3133EN3H1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.077	98.3433	11/29/2027	25,000,000.00	24,585,825.00	24,931,264.80	(345,439.80)
3133EN3H1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.061	98.3433	11/29/2027	25,000,000.00	24,585,825.00	24,945,267.52	(359,442.52)
3130ATU54	FEDERAL HOME LOAN BANKS	3.796	99.2791	12/10/2027	25,000,000.00	24,819,775.00	25,411,221.22	(591,446.22)
3130ATU54	FEDERAL HOME LOAN BANKS	4.002	99.2791	12/10/2027	50,000,000.00	49,639,550.00	50,445,591.21	(806,041.21)
3130ATU54	FEDERAL HOME LOAN BANKS	4.036	99.2791	12/10/2027	15,000,000.00	14,891,865.00	15,115,103.93	(223,238.93)
3133EN456	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.896	97.3703	12/22/2027	15,000,000.00	14,605,545.00	14,920,137.57	(314,592.57)
3134GYAJ1	FEDERAL HOME LOAN MORTGAGE CORP	4.800	97.5834	12/30/2027	25,000,000.00	24,395,850.00	25,000,000.00	(604,150.00)
3134GYCF7	FEDERAL HOME LOAN MORTGAGE CORP	4.510	97.2303	12/30/2027	25,000,000.00	24,307,575.00	25,000,000.00	(692,425.00)
3133ENS56	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.000	98.5217	01/06/2028	25,000,000.00	24,630,425.00	25,000,000.00	(369,575.00)
3133ENS56	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.713	98.5217	01/06/2028	20,000,000.00	19,704,340.00	20,213,168.81	(508,828.81)
3133ENS56	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.757	98.5217	01/06/2028	18,000,000.00	17,733,906.00	18,161,586.23	(427,680.23)
3133ENS56	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.530	98.5217	01/06/2028	10,000,000.00	9,852,170.00	10,175,343.83	(323,173.83)
3134GYEF5	FEDERAL HOME LOAN MORTGAGE CORP	4.970	99.9129	01/26/2028	10,000,000.00	9,991,290.00	10,000,000.00	(8,710.00)
3134GYG71	FEDERAL HOME LOAN MORTGAGE CORP	5.050	98.3059	01/26/2028	10,000,000.00	9,830,590.00	10,000,000.00	(169,410.00)
3134GYG97	FEDERAL HOME LOAN MORTGAGE CORP	4.180	96.2118	02/07/2028	25,000,000.00	24,052,950.00	25,000,000.00	(947,050.00)
3134GYGR7	FEDERAL HOME LOAN MORTGAGE CORP	4.900	99.8690	02/09/2028	10,000,000.00	9,986,900.00	10,000,000.00	(13,100.00)
3134GYKJ0	FEDERAL HOME LOAN MORTGAGE CORP	5.276	99.9368	02/28/2028	10,000,000.00	9,993,680.00	10,000,000.00	(6,320.00)
3133EPFK7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.620	96.9802	04/03/2028	10,000,000.00	9,698,020.00	10,000,000.00	(301,980.00)
3133EPGW9	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.784	97.8886	04/25/2028	10,000,000.00	9,788,860.00	10,036,238.86	(247,378.86)
3130AV594	FEDERAL HOME LOAN BANKS	5.150	98.1130	04/26/2028	20,000,000.00	19,622,600.00	20,000,000.00	(377,400.00)
3134GYR38	FEDERAL HOME LOAN MORTGAGE CORP	5.700	99.4555	05/15/2028	10,000,000.00	9,945,550.00	10,000,000.00	(54,450.00)
3133EPJ53	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.290	96.0794	05/16/2028	25,000,000.00	24,019,850.00	25,000,000.00	(980,150.00)
3133EPJ53	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.290	96.0794	05/16/2028	25,000,000.00	24,019,850.00	25,000,000.00	(980,150.00)
3130AW2R0	FEDERAL HOME LOAN BANKS	4.950	98.2014	05/23/2028	10,000,000.00	9,820,140.00	10,000,000.00	(179,860.00)
3133EPLE3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.727	97.0480	05/30/2028	10,000,000.00	9,704,800.00	9,977,506.85	(272,706.85)
3133EPLE3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.775	97.0480	05/30/2028	9,276,000.00	9,002,172.48	9,237,205.16	(235,032.68)
3134GYTV4	FEDERAL HOME LOAN MORTGAGE CORP	5.410	98.4546	06/07/2028	25,000,000.00	24,613,650.00	25,000,000.00	(386,350.00)
3134GYTV4	FEDERAL HOME LOAN MORTGAGE CORP	5.410	98.4546	06/07/2028	10,000,000.00	9,845,460.00	10,000,000.00	(154,540.00)
3130AVVX7	FEDERAL HOME LOAN BANKS	3.892	97.3303	06/09/2028	10,000,000.00	9,733,030.00	9,941,587.74	(208,557.74)
3130AWC24	FEDERAL HOME LOAN BANKS	3.987	98.3454	06/09/2028	10,000,000.00	9,834,540.00	10,004,966.92	(170,426.92)
3133EPNH4	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.171	97.8225	06/21/2028	15,000,000.00	14,673,375.00	14,818,871.91	(145,496.91)
3134GYUC4	FEDERAL HOME LOAN MORTGAGE CORP	5.200	99.2257	06/28/2028	10,000,000.00	9,922,570.00	10,000,000.00	(77,430.00)
3130AWG79	FEDERAL HOME LOAN BANKS	6.000	99.6288	06/28/2028	7,220,000.00	7,193,199.36	7,220,000.00	(26,800.64)
3130AWHX1	FEDERAL HOME LOAN BANKS	5.950	99.5866	06/28/2028	25,000,000.00	24,896,650.00	25,000,000.00	(103,350.00)
3134GYVC3	FEDERAL HOME LOAN MORTGAGE CORP	6.000	99.6288	06/28/2028	25,000,000.00	24,907,200.00	25,000,000.00	(92,800.00)
3134GYXF4	FEDERAL HOME LOAN MORTGAGE CORP	6.000	99.5805	07/27/2028	10,000,000.00	9,958,050.00	10,000,000.00	(41,950.00)
3133EPJ66	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.357	96.1897	08/09/2028	10,000,000.00	9,618,970.00	9,642,304.60	(23,334.60)
3133EPTA3	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.300	98.3854	08/14/2028	25,000,000.00	24,596,350.00	24,804,336.22	(207,986.22)
3130AWTK6	FEDERAL HOME LOAN BANKS	5.732	99.1372	08/22/2028	15,000,000.00	14,870,580.00	14,992,914.61	(122,334.61)
3133EPUN3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.529	100.3867	08/28/2028	10,000,000.00	10,038,670.00	9,981,703.56	56,966.44
3133EPUN3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.529	100.3867	08/28/2028	10,000,000.00	10,038,670.00	9,981,703.56	56,966.44
3133EPUN3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.496	100.3867	08/28/2028	25,000,000.00	25,096,675.00	24,988,623.97	108,051.03
3130AWTR1	FEDERAL HOME LOAN BANKS	4.346	99.8517	09/08/2028	5,000,000.00	4,992,585.00	5,005,819.54	(13,234.54)
3133EPW77	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.525	100.4350	09/22/2028	10,000,000.00	10,043,500.00	9,989,421.46	54,078.54
3133EPW87	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.684	100.4350	09/22/2028	10,000,000.00	10,043,500.00	9,921,653.82	121,846.18
3133EPW87	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.762	100.4350	09/22/2028	10,000,000.00	10,043,500.00	9,888,791.32	154,708.68
3133EPWM3	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.040	99.5574	09/22/2028	25,000,			

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Agency
AGCY DISC

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
313384RQ4	FEDERAL HOME LOAN BANKS	5.184	99.4090	01/10/2024	25,000,000.00	24,852,250.00	24,860,972.22	(8,722.22)
313384RQ4	FEDERAL HOME LOAN BANKS	4.938	99.4090	01/10/2024	50,000,000.00	49,704,500.00	49,733,333.33	(28,833.33)
313384RS0	FEDERAL HOME LOAN BANKS	5.024	99.3795	01/12/2024	15,000,000.00	14,906,925.00	14,915,125.00	(8,200.00)
313384RS0	FEDERAL HOME LOAN BANKS	5.024	99.3795	01/12/2024	10,000,000.00	9,937,950.00	9,943,416.67	(5,466.67)
313384RS0	FEDERAL HOME LOAN BANKS	5.024	99.3795	01/12/2024	10,000,000.00	9,937,950.00	9,943,416.67	(5,466.67)
313384RS0	FEDERAL HOME LOAN BANKS	5.024	99.3795	01/12/2024	10,000,000.00	9,937,950.00	9,943,416.67	(5,466.67)
313384SL4	FEDERAL HOME LOAN BANKS	5.103	99.1118	01/30/2024	50,000,000.00	49,555,900.00	49,590,000.00	(34,100.00)
313384SM2	FEDERAL HOME LOAN BANKS	5.406	99.0970	01/31/2024	20,000,000.00	19,819,400.00	19,821,405.55	(2,005.55)
313384SN0	FEDERAL HOME LOAN BANKS	5.389	99.0822	02/01/2024	6,025,000.00	5,969,702.55	5,970,627.72	(925.17)
313384ST7	FEDERAL HOME LOAN BANKS	5.359	99.0082	02/06/2024	9,753,297.78	9,755,480.87	9,755,480.87	(2,183.09)
313384ST7	FEDERAL HOME LOAN BANKS	5.367	99.0082	02/06/2024	15,000,000.00	14,851,230.00	14,854,275.00	(3,045.00)
313312SW1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.800	98.9638	02/09/2024	10,000,000.00	9,896,380.00	9,909,583.33	(13,203.33)
313384TB5	FEDERAL HOME LOAN BANKS	5.476	98.8898	02/14/2024	15,000,000.00	14,833,470.00	14,832,656.25	813.75
313396TB7	FEDERAL HOME LOAN MORTGAGE CORP	4.981	98.8898	02/14/2024	10,000,000.00	9,888,980.00	9,900,000.00	(11,020.00)
313396TC7	FEDERAL HOME LOAN MORTGAGE CORP	4.982	98.8771	02/15/2024	10,000,000.00	9,887,710.00	9,898,666.67	(10,956.67)
313384TP4	FEDERAL HOME LOAN BANKS	5.359	98.7146	02/26/2024	10,000,000.00	9,871,460.00	9,874,212.50	(2,752.50)
313384TS8	FEDERAL HOME LOAN BANKS	5.360	98.6703	02/29/2024	15,000,000.00	14,800,545.00	14,804,812.50	(4,267.50)
313384WG0	FEDERAL HOME LOAN BANKS	5.477	97.7629	05/01/2024	10,000,000.00	9,776,290.00	9,775,166.67	1,123.33
313384WG0	FEDERAL HOME LOAN BANKS	5.477	97.7629	05/01/2024	15,000,000.00	14,664,435.00	14,662,750.00	1,685.00
313384WG0	FEDERAL HOME LOAN BANKS	5.477	97.7629	05/01/2024	10,000,000.00	9,776,290.00	9,775,166.67	1,123.33
313384WU9	FEDERAL HOME LOAN BANKS	5.438	97.6003	05/13/2024	10,000,000.00	9,760,030.00	9,759,694.45	335.55
313384WU9	FEDERAL HOME LOAN BANKS	5.438	97.6003	05/13/2024	10,000,000.00	9,760,030.00	9,759,694.45	335.55
313384WV5	FEDERAL HOME LOAN BANKS	5.434	97.5711	05/15/2024	15,000,000.00	14,635,665.00	14,635,491.67	173.33
313384WV5	FEDERAL HOME LOAN BANKS	5.434	97.5711	05/15/2024	15,000,000.00	14,635,665.00	14,635,491.67	173.33
313384XD6	FEDERAL HOME LOAN BANKS	5.457	97.4736	05/22/2024	10,000,000.00	9,747,360.00	9,745,545.84	1,814.16
313384XK0	FEDERAL HOME LOAN BANKS	5.451	97.3961	05/28/2024	15,000,000.00	14,609,415.00	14,606,945.83	2,469.17
313384XM6	FEDERAL HOME LOAN BANKS	5.197	97.3670	05/30/2024	6,900,000.00	6,718,323.00	6,726,541.67	(8,218.67)
313384XM6	FEDERAL HOME LOAN BANKS	5.429	97.3670	05/30/2024	10,000,000.00	9,736,700.00	9,735,538.89	1,161.11
313384XN4	FEDERAL HOME LOAN BANKS	5.430	97.3525	05/31/2024	15,000,000.00	14,602,875.00	14,601,116.66	1,758.34
313384XR5	FEDERAL HOME LOAN BANKS	5.115	97.3141	06/03/2024	10,000,000.00	9,731,410.00	9,746,909.72	(15,499.72)
313384XR5	FEDERAL HOME LOAN BANKS	5.372	97.3141	06/03/2024	15,000,000.00	14,597,115.00	14,599,552.08	(2,437.08)
313384XS3	FEDERAL HOME LOAN BANKS	5.373	97.2996	06/04/2024	15,000,000.00	14,594,940.00	14,597,387.50	(2,447.50)
313384XT1	FEDERAL HOME LOAN BANKS	5.084	97.2851	06/05/2024	10,000,000.00	9,728,510.00	9,745,731.94	(17,221.94)
313384YA1	FEDERAL HOME LOAN BANKS	5.457	97.1945	06/12/2024	15,000,000.00	14,579,175.00	14,574,008.33	5,166.67
313384YF0	FEDERAL HOME LOAN BANKS	5.281	97.1279	06/17/2024	15,000,000.00	14,569,185.00	14,577,954.16	(8,769.16)
313384YZ6	FEDERAL HOME LOAN BANKS	5.423	96.8866	07/05/2024	10,000,000.00	9,688,660.00	9,684,144.19	4,515.81
313384ZU6	FEDERAL HOME LOAN BANKS	5.358	96.6275	07/24/2024	10,000,000.00	9,662,750.00	9,661,405.56	1,344.44
313384C23	FEDERAL HOME LOAN BANKS	5.397	96.3351	08/15/2024	10,000,000.00	9,633,510.00	9,627,333.33	6,176.67
313384C23	FEDERAL HOME LOAN BANKS	5.397	96.3351	08/15/2024	10,000,000.00	9,633,510.00	9,627,333.33	6,176.67
313384G29	FEDERAL HOME LOAN BANKS	5.237	95.9219	09/16/2024	10,000,000.00	9,592,190.00	9,592,388.89	(198.89)
313384J75	FEDERAL HOME LOAN BANKS	5.208	95.6620	10/07/2024	10,000,000.00	9,566,200.00	9,565,896.32	303.68

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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
3137BWWD2	FHMS K-725 A2	4.878	99.4454	01/25/2024	6,975,262.91	6,936,578.38	6,963,815.27	(27,236.89)
3137BHCY1	FHMS K-044 A2	5.154	97.2086	01/25/2025	18,683,588.16	18,162,054.29	18,222,588.72	(60,534.43)
3137FEUA6	FHMS K-730 A2	5.396	98.0398	01/25/2025	47,608,781.00	46,675,552.72	46,702,214.00	(26,661.28)

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Agency CMO
FNMA CMO

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3136AW7J0	FNA 2017-M8 A2	3.448	94.4256	05/25/2027	11,879,717.40	11,217,496.81	11,772,369.51	(554,872.70)

3136AW7J0 FNA 2017-M8 A2 3.448 94.4256 05/25/2027 11,879,717.40 11,217,496.81 11,772,369.51 (554,872.70)

Agency MBS
FHLMC

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3137B7Y99	FHMS K-037 A2	4.889	99.4803	01/25/2024	3,861,249.92	3,841,184.09	3,856,749.39	(15,565.31)
3137FARF0	FHMS K-727 A2	5.613	98.4095	07/25/2024	20,256,443.31	19,934,271.06	19,958,968.39	(24,697.33)
3137FMU67	FHMS K-735 A2	3.518	95.2592	05/25/2026	14,713,740.30	14,016,185.12	14,496,275.96	(480,090.84)
3137FNWX4	FHMS K-736 A2	3.655	93.8073	07/25/2026	10,000,000.00	9,380,730.30	9,681,540.91	(300,810.61)
3137BTUM1	FHMS K-061 A2	4.501	95.7897	11/25/2026	9,000,000.00	8,621,076.42	8,724,580.86	(103,504.44)
3137BTUM1	FHMS K-061 A2	4.561	95.7897	11/25/2026	8,500,000.00	8,142,127.73	8,223,447.65	(81,319.92)
3137BYLD0	FHMS K-L01 A2E	4.184	95.3649	02/25/2027	15,000,000.00	14,304,731.10	14,610,879.64	(306,148.54)
3137BXYQ1	FHMS K-064 A2	3.154	95.1027	03/25/2027	1,000,000.00	951,026.89	1,001,197.57	(50,170.68)
3137FZLJ3	FHMS K-066 A2	3.111	94.4345	06/25/2027	11,095,000.00	10,477,512.99	11,087,459.90	(609,946.91)
3132XGRH1	FH WN2287	3.945	95.7828	11/01/2027	25,000,000.00	23,945,690.50	24,823,414.50	(877,724.52)
3132XGRH1	FH WN2287	4.073	95.7828	11/01/2027	25,000,000.00	23,945,690.50	24,756,703.50	(811,013.00)
3132XGQ74	FH WN2277	4.062	95.8176	11/01/2027	10,000,000.00	9,581,760.20	9,905,868.84	(324,108.64)
3132XFLR7	FH WN1235	4.690	96.0360	01/01/2028	20,000,000.00	19,207,200.00	19,791,536.38	(584,336.38)
3132XFLR7	FH WN1235	4.333	96.0360	01/01/2028	10,000,000.00	9,603,600.00	9,958,616.86	(355,016.86)
3137FGZH1	FHMS K-W06 A2	5.290	95.4913	06/25/2028	25,000,000.00	23,872,830.00	23,559,508.95	313,321.05
3137FJYH6	FHMS K-W07 A2	5.264	94.6570	09/25/2028	16,627,402.00	15,738,991.93	15,510,529.06	228,462.87

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Agency MBS
FNMA

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3136AKQM8	FNA 2014-M8 A2	5.910	98.6519	06/25/2024	6,576,417.60	6,487,763.54	6,520,394.01	(32,630.46)
3140JAVC9	FN BM6010	4.860	96.8456	09/01/2025	17,039,917.28	16,502,411.32	16,676,936.79	(174,525.47)
3138LCHR1	FN AN0254	3.738	95.9070	12/01/2025	7,325,914.71	7,026,065.02	7,245,367.71	(219,302.69)
3138LCHR9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	2.939	95.9070	12/01/2025	14,007,484.95	13,434,158.59	14,000,020.33	(565,861.74)
3138LD5W9	FN AN1760	4.176	93.5840	06/01/2026	15,000,000.00	14,037,600.00	14,737,134.45	(699,534.45)
3138LENE7	FN AN2188	3.543	93.3460	07/01/2026	9,939,342.70	9,277,978.84	9,818,366.54	(540,387.70)
3138LHUZ5	FN AN5099	3.076	94.5350	04/01/2027	23,954,577.25	22,645,459.60	23,938,519.26	(1,293,059.66)
3138LHZL1	FN AN5246	3.365	93.8860	05/01/2027	7,100,000.00	6,665,906.00	7,076,743.00	(410,837.00)

3138LJ5T3	FN AN6257	4.582	94.2060	08/01/2027	15,251,111.05	14,367,461.67	14,650,342.60	(282,880.93)
3136A76X6	FNA 2017-M15 A2	4.609	93.8249	09/25/2027	14,544,176.31	13,646,060.62	14,031,066.30	(385,005.68)
3136BML55	FNA 2022-M11 A2	4.554	93.5883	10/25/2027	26,458,803.00	24,762,342.61	25,463,988.11	(701,645.50)
3140LHVX5	FN BS6929	4.280	97.5060	11/01/2027	31,100,000.00	30,324,366.00	31,017,861.30	(693,495.30)
3140LH4A5	FN BS7116	4.363	98.6030	11/01/2027	20,210,000.00	19,927,666.30	20,210,000.00	(282,333.70)
3140LHSB7	FN BS6813	4.363	97.9630	02/01/2028	19,478,000.00	19,081,233.14	19,462,583.74	(381,350.60)
3140LJS23	FN BS7736	4.416	97.0190	02/01/2028	20,000,000.00	19,403,800.00	19,772,481.24	(368,681.24)
3140LJS23	FN BS7736	4.071	97.0190	02/01/2028	15,000,000.00	14,552,850.00	15,000,000.00	(447,150.00)
3140LJS23	FN BS7736	4.078	97.0190	02/01/2028	10,000,000.00	9,701,900.00	10,000,000.00	(298,100.00)
3140LJKC8	FN BS8358	4.074	97.1210	04/01/2028	24,459,000.00	23,754,825.39	24,459,000.00	(704,174.61)
3140LKYQ0	FN BS8818	4.526	95.9720	06/01/2028	25,000,000.00	23,993,000.00	24,418,786.44	(425,786.44)
3140LKU84	FN BS8706	4.510	96.8890	06/01/2028	25,000,000.00	24,222,250.00	24,521,584.65	(299,334.65)
3140LLMH1	FN BS9359	5.051	100.0460	08/01/2028	15,874,000.00	15,881,302.04	15,706,156.77	175,145.27
3140LLFK2	FN BS9169	5.040	99.6760	08/01/2028	17,532,000.00	17,475,196.32	17,282,307.84	192,888.48
3140LLB83	FN BS9062	5.049	98.6010	09/01/2028	20,000,000.00	19,720,200.00	19,498,021.18	222,178.82
3140LLKK6	FN BS9297	5.110	98.3940	10/01/2028	21,050,000.00	20,711,937.00	20,417,805.85	294,131.15
3140LLZT1	FN BS9753	5.092	100.9580	10/01/2028	20,000,000.00	20,191,600.00	19,947,820.50	243,779.51
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Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
78015JP68	Royal Bank of Canada New York Branch	4.945	100.0000	12/15/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367DDA0	Bank of Montreal - Chicago Branch	5.530	100.0000	12/27/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367DD88	Bank of Montreal - Chicago Branch	5.540	100.0000	01/02/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JQA8	Royal Bank of Canada New York Branch	5.420	100.0000	01/03/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BNB2	Toronto-Dominion Bank - New York Branch	5.390	100.0000	01/10/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BR79	Toronto-Dominion Bank - New York Branch	5.220	100.0000	01/24/2024	40,000,000.00	40,000,000.00	40,000,000.00	0.00
78015JVE4	Royal Bank of Canada New York Branch	5.260	100.0000	01/31/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
65558U4B5	Nordea ABP - New York Branch	5.490	100.0000	02/02/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BMG2	Toronto-Dominion Bank - New York Branch	5.740	100.0000	02/20/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367DC94	Bank of Montreal - Chicago Branch	5.760	100.0000	02/26/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BNC0	Toronto-Dominion Bank - New York Branch	5.750	100.0000	02/27/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JWS2	Royal Bank of Canada New York Branch	5.770	100.0000	03/15/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06417M3B9	Bank of Nova Scotia - Houston Branch	5.790	100.0000	03/15/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06417M3D5	Bank of Nova Scotia - Houston Branch	5.780	100.0000	03/18/2024	100,000,000.00	100,000,000.00	100,000,000.00	0.00
06367DAR6	Bank of Montreal - Chicago Branch	5.840	100.0000	03/22/2024	70,000,000.00	70,000,000.00	70,000,000.00	0.00
89115BPL8	Toronto-Dominion Bank - New York Branch	5.920	100.0000	03/25/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JYN1	Royal Bank of Canada New York Branch	5.900	100.0000	03/26/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JX2	Royal Bank of Canada New York Branch	5.810	100.0000	05/14/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367DD77	Bank of Montreal - Chicago Branch	5.820	100.0000	05/28/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BM21	Toronto-Dominion Bank - New York Branch	5.860	100.0000	05/31/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BZ22	Toronto-Dominion Bank - New York Branch	5.870	100.0000	05/31/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JB71	Royal Bank of Canada New York Branch	5.850	100.0000	06/21/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
89115BCZ1	Toronto-Dominion Bank - New York Branch	5.870	100.0000	06/24/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
86959R6X3	Svenska Handels AB Publ - New York Branch	5.670	100.0000	06/24/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06417M4J1	Bank of Nova Scotia - Houston Branch	5.900	100.0000	06/28/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JBP1	Royal Bank of Canada New York Branch	5.910	100.0000	08/12/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JB73	Royal Bank of Canada New York Branch	5.910	100.0000	08/19/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BD99	Toronto-Dominion Bank - New York Branch	5.940	100.0000	08/26/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BD98	Toronto-Dominion Bank - New York Branch	5.950	100.0000	09/09/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BD56	Toronto-Dominion Bank - New York Branch	5.970	100.0000	09/23/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JDK0	Royal Bank of Canada New York Branch	5.880	100.0000	10/22/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
89115BL99	Toronto-Dominion Bank - New York Branch	5.680	100.0000	11/21/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
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Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
93114FZB3	Walmart Inc.	5.399	99.8522	12/11/2023	50,000,000.00	49,926,111.11	49,926,111.11	0.00
03948HZC8	Archer-Daniels-Midland Company	5.410	99.8371	12/12/2023	50,000,000.00	49,918,569.45	49,918,569.45	0.00
03948HZK0	Archer-Daniels-Midland Company	5.409	99.7335	12/19/2023	41,640,000.00	41,529,029.40	41,529,029.40	0.00
19121BZT9	The Coca-Cola Company	5.460	99.6136	12/27/2023	62,000,000.00	61,760,438.89	61,760,438.89	0.00
7426M2A27	Private Export Funding Corporation	5.450	99.5262	01/02/2024	25,000,000.00	24,881,555.56	24,881,555.56	0.00
23102UA28	Cummins Inc.	5.514	99.5182	01/02/2024	65,000,000.00	64,686,844.45	64,686,844.45	0.00
23102UA36	Cummins Inc.	5.524	99.5032	01/03/2024	20,000,000.00	19,900,633.33	19,900,450.00	183.33
23102UA36	Cummins Inc.	5.514	99.5032	01/03/2024	20,000,000.00	19,900,633.33	19,900,633.33	0.00
63763PA58	National Securities Clearing Corporation	5.523	99.4740	01/05/2024	35,000,000.00	34,815,909.72	34,815,909.72	0.00
24422LA86	John Deere Capital Corporation	5.557	99.4247	01/08/2024	50,000,000.00	49,712,361.11	49,712,361.11	0.00
7426M4A45	Private Export Funding Corporation	5.353	99.4222	01/10/2024	50,000,000.00	49,711,111.11	49,711,111.11	0.00
59515MAC9	Microsoft Corporation	5.426	99.3782	01/12/2024	30,000,000.00	29,813,450.00	29,813,450.00	0.00
63763PAC3	National Securities Clearing Corporation	5.566	99.3653	01/12/2024	50,000,000.00	49,682,666.67	49,682,666.67	0.00
24422LAC7	John Deere Capital Corporation	5.582	99.3618	01/12/2024	50,000,000.00	49,680,916.67	49,680,916.67	0.00
7426M2AG6	Private Export Funding Corporation	5.501	99.3138	01/16/2024	25,000,000.00	24,828,458.33	24,828,458.33	0.00
63763PAG4	National Securities Clearing Corporation	5.552	99.3062	01/16/2024	50,000,000.00	49,653,083.33	49,653,083.33	0.00
24422LAG8	John Deere Capital Corporation	5.571	99.3023	01/16/2024	19,500,000.00	19,363,955.00	19,363,955.00	0.00
23102UAG7	Cummins Inc.	5.576	99.2998	01/16/2024	11,000,000.00	10,922,975.55	10,922,975.55	0.00
24422LAJ2	John Deere Capital Corporation	5.585	99.2707	01/18/2024	50,000,000.00	49,635,333.33	49,635,333.33	0.00
59515MAK1	Microsoft Corporation	5.439	99.2732	01/19/2024	32,500,000.00	32,263,779.16	32,263,779.16	0.00
63763PAP4	National Securities Clearing Corporation	5.555	99.2006	01/23/2024	25,000,000.00	24,800,145.83	24,800,145.83	0.00
7426M2AQ4	Private Export Funding Corporation	5.357	99.2200	01/24/2024	25,000,000.00	24,805,000.00	24,805,000.00	0.00
24422LAQ6	John Deere Capital Corporation	5.595	99.1780	01/24/2024	28,600,000.00	28,364,908.00	28,364,908.00	0.00
63763PAR0	National Securities Clearing Corporation	5.556	99.1704	01/25/2024	50,000,000.00	49,585,208.33	49,585,208.33	0.00
63763PAS8	National Securities Clearing Corporation	5.436	99.1693	01/26/2024	75,000,000.00	74,377,000.00	74,377,000.00	0.00
59515MA54	Microsoft Corporation	5.467	99.1693	01/26/2024	35,000,000.00	34,709,266.67	34,709,266.67	0.00
7426M4AW7	Private Export Funding Corporation	5.454	99.1167	01/30/2024	25,000,000.00	24,779,166.67	24,779,166.67	0.00
7426M2AX9	Private Export Funding Corporation	5.459	99.1019	01/31/2024	50,000,000.00	49,550,972.22	49,550,972.22	0.00
63763PB16	National Securities Clearing Corporation	5.596	99.0614	02/01/2024	20,000,000.00	19,812,277.78	19,812,277.78	0.00
7426M2B18	Private Export Funding Corporation	5.515	99.0734	02/01/2024	25,000,000.00	24,768,361.11	24,768,361.11	0.00
82619TB14	Siemens Capital Company LLC	5.438	99.0821	02/01/2024	4,400,000.00	4,359,610.44	4,359,610.44	0.00
24422LB28	John Deere Capital Corporation	5.578	99.0445	02/02/2024	50,000,000.00	49,522,250.00	49,522,250.00	0.00
59515MB53	Microsoft Corporation	5.474	99.0155	02/05/2024	35,000,000.00	34,655,425.00	34,656,708.33	(1,283.33)
59515MB53	Microsoft Corporation	5.494	99.0155	02/05/2024	25,000,000.00	24,753,875.00	24,753,875.00	0.00
63763PB57	National Securities Clearing Corporation	5.534	99.0063	02/05/2024	50,000,000.00	49,503,166.67	49,503,166.67	0.00
63763PB73	National Securities Clearing Corporation	5.533	98.9762	02/07/2024	30,000,000.00	29,692,866.67	29,692,866.67	0.00
59515MB79	Microsoft Corporation	5.434	98.9932	02/07/2024	25,000,000.00	24,748,305.56	24,748,305.56	0.00
89233GB96	Toyota Motor Credit Corporation	5.563	98.9403	02/09/2024	50,000,000.00	49,470,139.69	49,470,139.69	0.00
89233GBC9	Toyota Motor Credit Corporation	5.563	98.8949	02/12/2024	20,000,000.00	19,778,972.22	19,778,972.22	0.00
59515MBL8	Microsoft Corporation	5.493	98.7940	02/20/2024	50,000,000.00	49,397,000.00	49,397,000.00	0.00

63763PBL2	National Securities Clearing Corporation	5.576	98.7738	02/20/2024	25,000,000.00	24,693,437.50	24,693,437.50	0.00
6698M4BL5	Novartis Finance Corporation	5.456	98.7963	02/20/2024	50,000,000.00	49,398,125.01	49,398,125.00	0.00
6698M4BL5	Novartis Finance Corporation	5.456	98.7963	02/20/2024	38,000,000.00	37,542,575.00	37,542,575.00	0.00
59515MBS3	Microsoft Corporation	5.513	98.6998	02/26/2024	25,000,000.00	24,674,958.33	24,674,958.33	0.00
82619TBS5	Siemens Capital Company LLC	5.449	98.7095	02/26/2024	30,500,000.00	30,106,397.50	30,106,397.50	0.00
7426M2BT7	Private Export Funding Corporation	5.438	98.6971	02/27/2024	50,000,000.00	49,348,555.56	49,348,555.56	0.00
78015CBV3	Royal Bank of Canada New York Branch	5.717	98.6175	02/29/2024	25,000,000.00	24,654,375.00	24,654,375.00	0.00
46640PC19	J.P. Morgan Securities LLC	5.578	98.6375	03/01/2024	50,000,000.00	49,318,763.89	49,318,763.89	0.00
63763PCF4	National Securities Clearing Corporation	5.583	98.4104	03/15/2024	50,000,000.00	49,205,208.33	49,205,208.33	0.00
46640PCR2	J.P. Morgan Securities LLC	5.782	98.2175	03/25/2024	50,000,000.00	49,108,750.00	49,108,750.00	0.00
59515ME19	Microsoft Corporation	5.503	97.7369	05/01/2024	25,000,000.00	24,434,222.23	24,434,222.23	0.00
59515ME68	Microsoft Corporation	5.515	97.6581	05/06/2024	36,800,000.00	35,938,174.66	35,938,174.66	0.00
46651VDN3	J.P. Morgan Securities LLC	5.930	100.0000	05/10/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
59515MED3	Microsoft Corporation	5.508	97.5582	05/13/2024	50,000,000.00	48,779,111.12	48,779,111.12	0.00
59515MEF8	Microsoft Corporation	5.508	97.5284	05/15/2024	25,000,000.00	24,382,111.12	24,382,111.12	0.00
7426M4EM5	Private Export Funding Corporation	5.534	97.4343	05/21/2024	10,000,000.00	9,743,433.33	9,743,433.33	0.00
7426M4EM5	Private Export Funding Corporation	5.534	97.4343	05/21/2024	10,000,000.00	9,743,433.33	9,743,433.33	0.00
7426M4EM5	Private Export Funding Corporation	5.534	97.4343	05/21/2024	10,000,000.00	9,743,433.33	9,743,433.33	0.00
59515MEN1	Microsoft Corporation	5.509	97.4290	05/22/2024	25,000,000.00	24,357,256.93	24,356,055.55	1,201.38
59515MEN1	Microsoft Corporation	5.495	97.4290	05/22/2024	10,000,000.00	9,742,902.77	9,742,902.77	0.00
7426M4EP8	Private Export Funding Corporation	5.523	97.4190	05/23/2024	25,000,000.00	24,354,750.00	24,354,750.00	0.00
7426M2EQ0	Private Export Funding Corporation	5.469	97.4236	05/24/2024	35,000,000.00	34,098,263.89	34,098,263.89	0.00
59515MEX9	Microsoft Corporation	5.499	97.2953	05/31/2024	50,000,000.00	48,647,638.89	48,647,638.89	0.00
63763PFU8	National Securities Clearing Corporation	5.629	96.8208	06/28/2024	50,000,000.00	48,410,416.67	48,410,416.67	0.00
---	---	5.521	98.8924	02/17/2024	2,289,940,000.00	2,264,448,027.76	2,264,447,926.38	101.39

Corporate

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
742651DT6	PRIVATE EXPORT FUNDING CORP	4.967	99.7901	01/15/2024	25,000,000.00	24,947,525.00	24,957,698.70	(10,173.70)
742651DT6	PRIVATE EXPORT FUNDING CORP	4.967	99.7901	01/15/2024	25,000,000.00	24,947,525.00	24,957,698.70	(10,173.70)

MM Fund

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
949921126	ALLSPRING:GOVT MM SEL	5.290	1.0000	11/30/2023	8,000,000.00	8,000,000.00	8,000,000.00	0.00
949921126	ALLSPRING:GOVT MM SEL	5.290	1.0000	11/30/2023	125,000,000.00	125,000,000.00	125,000,000.00	0.00
949921126	ALLSPRING:GOVT MM SEL	5.290	1.0000	11/30/2023	20,000,000.00	20,000,000.00	20,000,000.00	0.00
608919718	FEDERATED HRMS GV 0 PRMR	5.290	1.0000	11/30/2023	1,000,000.00	1,000,000.00	1,000,000.00	0.00
31607A703	FIDELITY IMM:GOVT INSTL	5.290	1.0000	11/30/2023	24,000,000.00	24,000,000.00	24,000,000.00	0.00
31607A703	FIDELITY IMM:GOVT INSTL	5.290	1.0000	11/30/2023	23,000,000.00	23,000,000.00	23,000,000.00	0.00
61747C707	MORG STAN 1 LQ:GV 1	5.250	1.0000	11/30/2023	1,000,000.00	1,000,000.00	1,000,000.00	0.00
4812CA538	JPMORGAN:US GVT MM EMPWR	5.240	1.0000	11/30/2023	1,000,000.00	1,000,000.00	1,000,000.00	0.00
85749T517	SS INST INV:US GV MM OPP	5.290	1.0000	11/30/2023	71,000,000.00	71,000,000.00	71,000,000.00	0.00
85749T517	SS INST INV:US GV MM OPP	5.290	1.0000	11/30/2023	50,000,000.00	50,000,000.00	50,000,000.00	0.00
4812CA538	JPMORGAN:US GVT MM EMPWR	5.240	1.0000	11/30/2023	1,000,000.00	1,000,000.00	1,000,000.00	0.00
---	---	5.290	1.0000	11/30/2023	325,000,000.00	325,000,000.00	325,000,000.00	0.00

Muni

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
826239FY6	SIERRA CALIF JT CMNTY COLLEGE DIST	0.344	96.5730	08/01/2024	500,000.00	482,865.00	500,000.00	(17,135.00)
826239GH2	SIERRA CALIF JT CMNTY COLLEGE DIST	0.354	96.7000	08/01/2024	720,000.00	696,240.00	720,000.00	(23,760.00)
802498YY5	SANTA MONICA-MALIBU UNIFIED SCHOOL FACILITY IMPROV	0.396	96.6490	08/01/2024	1,000,000.00	966,490.00	1,000,000.00	(33,510.00)
93974ETF3	WASHINGTON ST	0.470	96.8670	08/01/2024	14,995,000.00	14,525,206.65	14,995,000.00	(469,793.35)
41979ZF84	HAWAII ST	0.713	97.0340	08/01/2024	9,000,000.00	8,733,060.00	9,000,000.00	(266,940.00)
074437HA5	BEAUMONT CALIF UNI SCH DIST	0.690	96.5580	08/01/2024	275,000.00	265,534.50	275,000.00	(9,465.50)
987388GU3	YOSEMITE CALIF CMNTY COLLEGE DIST	1.440	97.4360	08/01/2024	700,000.00	682,052.00	700,000.00	(17,948.00)
757710U55	REDONDO BEACH CALIF UNI SCH DIST	1.571	97.4380	08/01/2024	500,000.00	487,190.00	500,000.00	(12,810.00)
93974EY A8	WASHINGTON ST	3.350	98.7400	08/01/2024	13,475,000.00	13,305,215.00	13,475,000.00	(169,785.00)
41979ZA71	HAWAII ST	0.713	96.3360	10/01/2024	10,000,000.00	9,633,600.00	10,000,000.00	(366,400.00)
41979ZD37	HAWAII ST	0.713	96.3360	10/01/2024	2,500,000.00	2,408,400.00	2,500,000.00	(91,600.00)
882724XK8	TEXAS ST	0.794	96.2580	10/01/2024	5,810,000.00	5,592,589.80	5,810,000.00	(217,410.20)
41979ZF92	HAWAII ST	1.033	93.7150	08/01/2025	6,250,000.00	5,857,187.50	6,250,000.00	(392,812.50)
802498YZ2	SANTA MONICA-MALIBU UNIFIED SCHOOL FACILITY IMPROV	0.669	92.8660	08/01/2025	1,000,000.00	928,660.00	1,000,000.00	(71,340.00)
56781RKT3	MARIN CALIF CMNTY COLLEGE DIST	0.763	93.2840	08/01/2025	1,065,000.00	993,474.60	1,065,000.00	(71,525.40)
074437HB3	BEAUMONT CALIF UNI SCH DIST	1.109	93.1060	08/01/2025	500,000.00	465,530.00	500,000.00	(34,470.00)
799408ZE8	SAN RAMON VALLEY CALIF UNI SCH DIST	0.967	93.3280	08/01/2025	4,505,000.00	4,204,426.40	4,505,000.00	(300,573.60)
93974EYB6	WASHINGTON ST	3.350	97.1910	08/01/2025	10,065,000.00	9,782,274.15	10,065,000.00	(282,725.85)
41979ZA89	HAWAII ST	1.033	96.1970	10/01/2025	12,775,000.00	12,289,166.75	13,168,135.21	(878,968.46)
41979ZD45	HAWAII ST	1.033	93.2380	10/01/2025	3,660,000.00	3,412,510.80	3,660,000.00	(247,489.20)
93974EYC4	WASHINGTON ST	3.370	96.0420	08/01/2026	20,825,000.00	20,000,746.50	20,825,000.00	(824,253.50)
13063D3N6	CALIFORNIA ST	4.847	99.9450	03/01/2027	9,300,000.00	9,294,885.00	9,300,000.00	(5,115.00)
---	---	1.958	96.5892	06/11/2025	129,420,000.00	125,007,304.65	129,813,135.21	(4,805,830.56)

Mutual Fund

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

Non-US Gov

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
45950VQZ2	INTERNATIONAL FINANCE CORP	0.829	99.3830	01/19/2024	25,000,000.00	24,845,750.00	24,998,712.91	(152,962.91)
45906M3C3	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	2.540	98.9842	03/28/2024	3,895,000.00	3,855,434.59	3,891,455.52	(36,020.93)
45950VQ03	INTERNATIONAL FINANCE CORP	0.273	96.2590	08/22/2024	25,000,000.00	24,064,750.00	24,995,897.95	(931,147.95)
45950VQ04	INTERNATIONAL FINANCE CORP	0.484	95.8976	09/23/2024	25,000,000.00	23,974,400.00	24,991,125.23	(1,016,725.23)
45950KCR9	INTERNATIONAL FINANCE CORP	5.358	96.6825	10/16/2024	25,000,000.00	24,170,625.00	24,159,506.17	11,118.83
45950VQL3	INTERNATIONAL FINANCE CORPORATION	0.719	95.5330	10/29/2024	25,000,000.00	23,883,250.00	24,991,242.04	(1,107,992.04)
459058DX8	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	5.197	97.4267	11/25/2024	25,000,000.00	24,356,675.00	24,361,523.55	(4,848.55)
45950VRA6	INTERNATIONAL FINANCE CORP	1.099	94.4864	01/21/2025	25,000,000.00	23,621,600.00	24,983,544.48	(1,361,944.48)
45950VRX6	INTERNATIONAL FINANCE CORP	4.077	98.2790	02/01/2027	25,000,000.00	24,569,750.00	24,944,380.79	(374,630.79)



COUNTY OF RIVERSIDE
TREASURER-TAX COLLECTOR
CAPITAL MARKETS

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

COUNTY OF RIVERSIDE

TREASURER-TAX COLLECTOR'S

MANAGED BY

Matt Jennings
Treasurer-Tax Collector

Giovane Pizano
Assistant Treasurer

John Byerly
Chief Investment Officer

Steve Faeth
Senior Investment Officer

Isela Licea
Investment Officer

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

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

DECEMBER 2023 REPORT

2023 Ended with Growth and Inflation Slowing

In March 2020, the Federal Open Market Committee (FOMC) implemented its Zero Interest Rate Policy to support markets and bolster the availability of credit to households and businesses in the Covid era. Investment returns for conservative investors like the Riverside County Treasurer's Pooled Investment Fund, were constrained from such historically low interest rates.

The FOMC finally relinquished their zero percent interest floor two years later on March 16, 2022, and by July 2023 and 11 hikes later, the Fed Funds Rate had climbed to a range of 5.25-5.50%. For a third consecutive time, the FOMC left this rate unchanged at its December meeting. While these normalized rates are producing income for bond investors, these money managers now speculate how much longer they can continue to benefit from today's more attractive interest rate environment. Fed Funds Futures trading now suggests that there may be a 25-basis point cut as early as March 20, followed by continued cuts, implying a Fed Funds target of 3.75% by December of 2024.

While the FOMC balances its fight against inflation with the promotion of full employment, market participants see the scales tipping toward an easing cycle. Some interest rates are already moving lower. December month-end mortgage rates, for instance, slipped to just under 7% from a recent high of 8.09% in October, giving a boost to the housing market. Existing home sales ended a five-month streak of declines and rose 0.8%. Home builders are giving mortgage rate buy-downs as they expect lower rates soon making new home sales more attractive. Another sign of new life in the housing market is here in Riverside County where a new home's median price rose 1.6% to \$550,000 and sales volume increased 1.9% to 2,499 transactions.

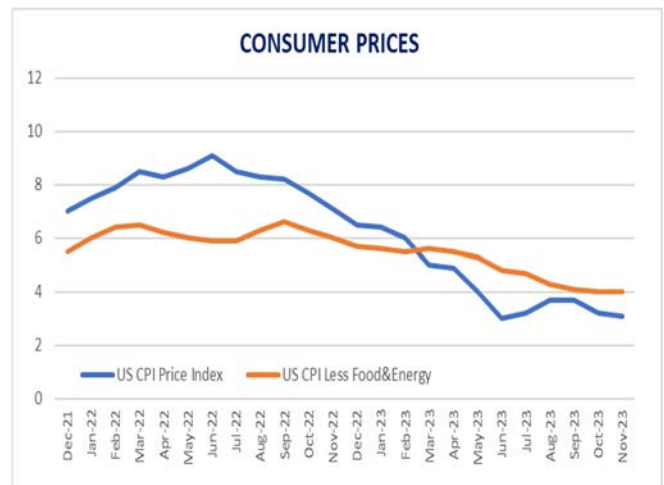
A key United States employment indicator showed stability in the labor market. Non-farm payrolls continued at roughly 200k monthly job growth pace, about where it had been for all of 2023.

Another measure however, Job Openings and Labor Turnover Survey (JOLTS) reported total job openings tumbled to 8.7 million, the lowest level since March 2021. As demand for new workers falls, businesses have an easier time holding onto their existing workers. The normalization in labor supply and demand has taken some heat out of wage growth. On a year-ago basis, the Average Hourly Earnings Index showed

growth held steady at 4.0%, the lowest since June 2021.



The Consumer Price Index showed inflation rose just 0.1% month over month and 3.1% on an annual basis. Declining gasoline prices and moderating food costs have been the main drivers of slowing inflation of late. Inflation, while still higher than the FOMC's target, seems to be approaching a more reasonable pace and is significantly improved from a recent high of 9.1% in June 2022.



In Treasury market trading, the 2-year note began the month at a yield of 4.54% and ended at 4.25%. 5-year notes began the month at a yield of 4.12% and ended at 3.85%. Stocks rose sharply in December with the Dow Jones Industrial Average starting the month at 36,150 and ending at 37,690.

Matt Jennings

Treasurer-Tax Collector

Treasurer Tax-Collector Statement



PORTFOLIO SUMMARY

Month End Values \$ are

Expressed in 000,000	Dec-23	Jun-23	Dec-22
Principal Value	15,693.43	14,029.81	13,980.27
Market Value*	15,589.97	13,787.80	13,694.33
Book Value*	15,752.75	14,085.78	14,008.04
Unrealized Gain/Loss*	-162.78	-297.98	-313.71
Paper Gain or Loss %	-1.033%	-2.115%	-2.239%
Yield	4.33	3.86	2.92
WAM (Yrs)	1.23	1.30	1.22

* Market values do not include accrued interest.

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

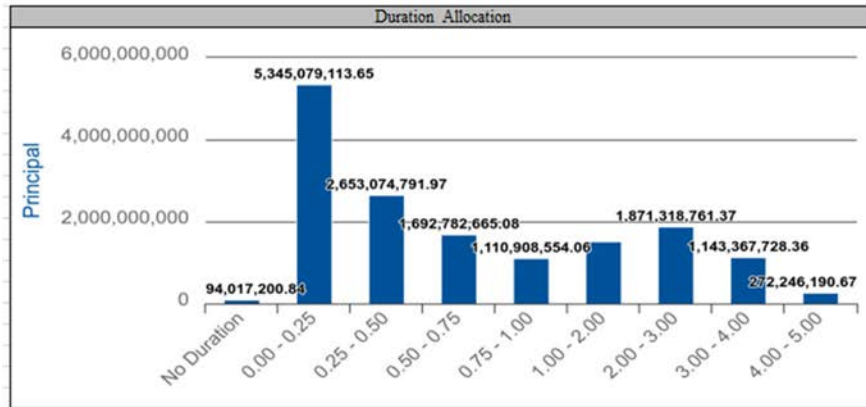
* Unrealized Gain/Loss is Market Value - Book Value

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

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

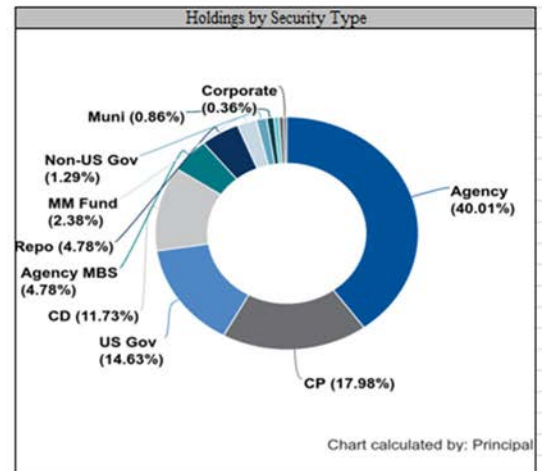
Since its inception, the Treasurer's Pooled Investment Fund has been in **full compliance** with the Treasurer's Statement of Investment Policy, which is more restrictive than California Government Code 53646.

TPIF STATS



Rating	Moody's Rating	Market Value	S&P Rating
AAA	Aaa	928,096,770.64	AAA
AA+	Aaa	7,092,491,822.55	AA+
AA	Aa2	49,702,805.05	AA+
AA-	Aa2	13,481,534.51	AA-
NA	NA	916,789,350.84	NA
A-1+	P-1	5,206,427,684.66	AAA
A-1	P-1	1,383,082,725.39	A-1

Security Type Category	Days to Final Maturity	Par Value	Market Price	Yield	Principal
Corporate	479	58,314,000.00	98.7325	4.785	57,134,967.52
Mutual Fund	---	93,213,169.12	1.0086	4.880	94,017,200.84
Agency CMO	472	98,743,801.84	97.9529	5.053	96,282,906.42
Muni	559	134,420,000.00	97.5794	2.056	133,354,965.00
Non-US Gov	364	203,895,000.00	97.4243	2.260	202,169,263.14
MM Fund	0	373,000,000.00	1.0000	5.294	373,000,000.00
Repo	2	750,000,000.00	100.0000	5.330	750,000,000.00
Agency MBS	1329	765,317,845.66	98.0640	4.481	750,374,695.64
CD	197	1,840,000,000.00	100.0007	5.596	1,840,013,791.91
US Gov	396	2,320,000,000.00	97.8183	3.757	2,295,503,340.90
CP	76	2,872,800,000.00	99.0035	5.513	2,820,988,166.68
Agency	683	6,323,554,916.67	97.8054	3.551	6,278,598,757.77
Total	449	15,833,258,733.29	95.5434	4.338	15,693,438,055.82



PORTFOLIO CASHFLOWS

Month	Monthly Receipts	Monthly Disbursements	Difference	Required Matured Investments	Balance	Actual Investments Maturing	Available to Invest > 1 Year
01/2024					279.33		
01/2024	1,800.00	2,800.00	(1,000.00)	720.67	0.00	1,732.17	
02/2024	1,600.00	2,200.00	(600.00)	600.00	0.00	1,691.38	
03/2024	2,600.00	1,900.00	700.00		700.00	619.29	
04/2024	3,131.00	2,100.00	1,031.00		1,731.00	249.13	
05/2024	2,300.00	3,075.25	(775.25)		955.75	1,700.83	
06/2024	2,100.00	2,300.00	(200.00)		755.75	992.35	
07/2024	1,200.00	2,300.00	(1,100.00)	344.25	0.00	482.07	
08/2024	1,700.00	2,000.00	(300.00)	300	0.00	495.06	
09/2024	2,300.00	1,900.00	400.00		400.00	856.26	
10/2024	2,691.73	3,100.00	(408.27)	8.27	0.00	537.52	
11/2024	2,200.00	2,050.00	150.00		150.00	413.81	
12/2024	3,082.00	1,933.00	1,149.00		1,299.00	295.37	
TOTALS	26,704.73	27,658.25	(953.52)	1,973.19	6,270.83	10,065.24	13,860.06
				12.46%		63.57%	87.54%

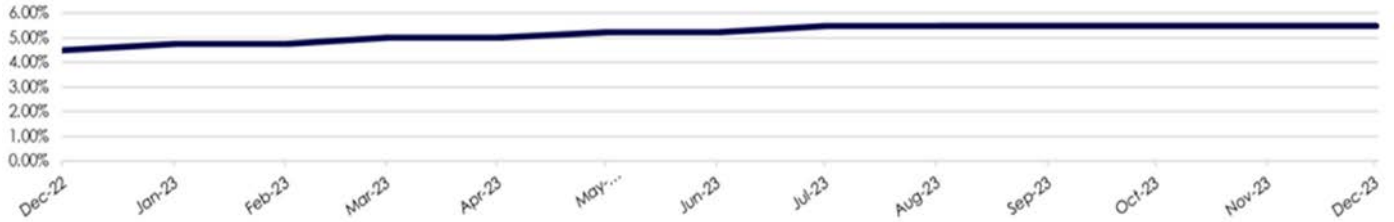
*Values listed in Cash Flow table are in millions

FIXED INCOME MARKETS

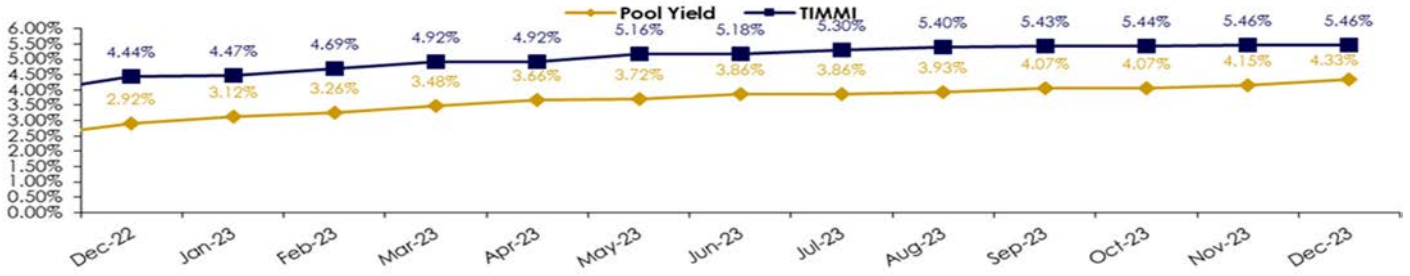
FED FUNDS UPPER LIMIT RATE

Fed Fund Rate: 5.25% to 5.50%

Next FOMC Scheduled Meeting: 01/31/2024



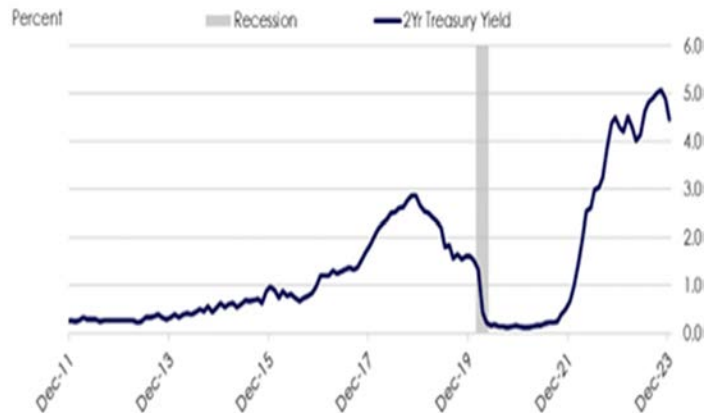
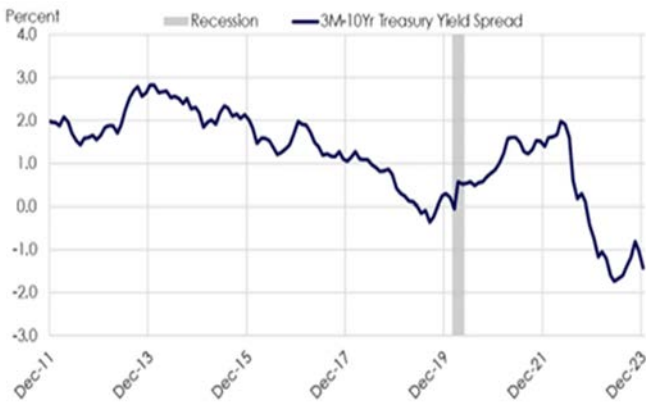
TIMMI



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

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

US Treasury Market



US Treasury Yield Curve	3 Mo	6 Mo	1 Yr	2 Yr	3 Yr	5 Yr	10 Yr	30 Yr
12/29/2023 - 12/01/2023	-0.03	-0.07	-0.26	-0.33	-0.30	-0.30	-0.34	-0.37
12/29/2023	5.40	5.26	4.79	4.23	4.01	3.84	3.88	4.03
12/01/2023	5.43	5.33	5.05	4.56	4.31	4.14	4.22	4.40

Compliance Status: Full Compliance

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

Investment Category	GOVERNMENT CODE			COUNTY INVESTMENT POLICY			Actual % of Boon Value
	Maximum Maturity	Author-ized % Limit	S&P/ Moody's	Maximum Maturity	Authorized % Limit	S&P/ Moody's	
MUNICIPAL BONDS (MUNI)	5 YEARS	NO LIMIT	NA	5 YEARS	15%	AA-/Aa3/AA-	0.86%
U.S. TREASURIES	5 YEARS	NO LIMIT	NA	5 YEARS	100%	NA	14.64%
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	45.40%
COMMERCIAL PAPER (CP)	270 DAYS	40%	A1/P1	270 DAYS	40%	A1/P1/F1	18.06%
NEGOTIABLE CERTIFICATE OF DEPOSITS & COLLATERALIZED TIME DEPOSITS (NCD & TCD)	5 YEARS	30%	NA	2 YEAR	20%	A1/P1/F1	11.68%
INT'L BANK FOR RECON-STRUCTION AND DEVELOPMENT, INT'L FINANCE CORPORATION, AND INTER-AMERICAN DEVELOPMENT BANK	NA	NA	NA	5 YEARS	20%	AA/Aa/AA	1.29%
REPURCHASE AGREEMENTS (REPO)	1 YEARS	NO LIMIT	NA	45 DAYS	40% max, 25% in term repo over 7 days	NA	0.0%
REVERSE REPOS	92 DAYS	20%	NA	60 DAYS	10%	NA	0.00%
MEDIUM TERM NOTES (MTNO) CORPORATE NOTES	5 YEARS	30%	A	4 YEARS	20%	A/A2/A	0.36%
CALTRUST SHORT TERM FUND	NA	NA	NA	DAILY LIQUIDITY	1.00%	NA	0.59%
MONEY MARKET MUTUAL FUNDS (MMF)	60 DAYS ^(a)	20%	AAA/Aaa ^(a)	DAILY LIQUIDITY	20%	AAA by 2 Of 3 RATINGS AGC.	2.36%
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
3133EN5M8	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.875	99.9838	01/10/2024	25,000,000.00	24,995,950.00	25,000,000.00	(4,050.00)
3130AUM92	FEDERAL HOME LOAN BANKS	4.847	99.9603	01/19/2024	25,000,000.00	24,990,075.00	24,998,812.33	(8,767.33)
3134GWCN6	FEDERAL HOME LOAN MORTGAGE CORP	4.820	99.6915	01/24/2024	15,000,000.00	14,983,722.00	15,000,000.00	(46,278.00)
3130AUPW8	FEDERAL HOME LOAN BANKS	4.870	99.9443	01/26/2024	25,000,000.00	24,986,075.00	24,998,013.70	(11,938.70)
3130AUPW8	FEDERAL HOME LOAN BANKS	4.850	99.9443	01/26/2024	35,000,000.00	34,980,505.00	34,997,686.64	(17,181.64)
3130AUCQ1	FEDERAL HOME LOAN BANKS	4.875	99.9440	01/30/2024	25,000,000.00	24,986,000.00	25,000,000.00	(14,000.00)
3130AUCQ1	FEDERAL HOME LOAN BANKS	4.875	99.9440	01/30/2024	25,000,000.00	24,986,000.00	25,000,000.00	(14,000.00)
3130AURR7	FEDERAL HOME LOAN BANKS	5.101	99.9300	02/02/2024	25,755,000.00	25,736,971.50	25,747,320.33	(10,348.83)
3130AUMZ9	FEDERAL HOME LOAN BANKS	5.100	99.9328	02/21/2024	50,000,000.00	49,966,400.00	50,000,000.00	(33,600.00)
3135GASAS	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.350	99.2757	02/23/2024	20,000,000.00	19,855,140.00	20,000,000.00	(144,860.00)
3130AVLM2	FEDERAL HOME LOAN BANKS	5.058	99.9402	02/27/2024	50,000,000.00	49,970,100.00	50,000,000.00	(29,900.00)
3133ELN9	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.542	99.4039	02/28/2024	5,000,000.00	4,970,195.00	5,000,000.00	(29,805.00)
3136GZ97	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.375	99.2091	02/28/2024	10,000,000.00	9,920,910.00	10,000,000.00	(79,090.00)
3130ARHG9	FEDERAL HOME LOAN BANKS	2.180	99.4739	02/28/2024	7,000,000.00	6,963,173.00	6,999,343.49	(36,170.49)
3133EPC9	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.116	99.9279	02/28/2024	25,000,000.00	24,981,975.00	24,999,245.21	(17,270.21)
3130AVAJ1	FEDERAL HOME LOAN BANKS	5.337	99.9458	03/06/2024	50,000,000.00	49,972,900.00	49,992,540.98	(19,640.98)
3130AWEH9	FEDERAL HOME LOAN BANKS	5.312	99.9533	03/08/2024	10,000,000.00	9,995,330.00	10,000,000.00	(4,670.00)
3133ENRR3	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.764	99.2330	03/14/2024	20,000,000.00	19,846,600.00	19,994,567.44	(147,967.44)
3133EMTW2	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.307	98.9189	03/18/2024	25,000,000.00	24,729,725.00	24,999,623.10	(269,898.10)
3130AKKF2	FEDERAL HOME LOAN BANKS	0.279	98.7961	03/28/2024	15,000,000.00	14,819,415.00	14,999,669.01	(180,254.01)
3130AKKF2	FEDERAL HOME LOAN BANKS	0.270	98.7961	03/28/2024	10,000,000.00	9,879,610.00	10,000,000.00	(120,390.00)
3130AKKF2	FEDERAL HOME LOAN BANKS	0.270	98.7961	03/28/2024	15,000,000.00	14,819,415.00	15,000,000.00	(180,585.00)
3136G43W1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.320	98.7809	03/28/2024	10,000,000.00	9,878,090.00	10,000,000.00	(121,910.00)
3130ARFS5	FEDERAL HOME LOAN BANKS	2.000	99.1714	03/28/2024	10,000,000.00	9,917,140.00	10,000,000.00	(82,860.00)
3130AVFY3	FEDERAL HOME LOAN BANKS	5.150	99.9035	03/28/2024	50,000,000.00	49,951,750.00	50,000,000.00	(48,250.00)
3130AVBR2	FEDERAL HOME LOAN BANKS	5.514	100.0053	04/01/2024	20,000,000.00	20,001,060.00	20,000,000.00	1,060.00
3133EMVD1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.330	98.7118	04/05/2024	10,000,000.00	9,871,180.00	10,000,000.00	(128,820.00)
3130ALTJ3	FEDERAL HOME LOAN BANKS	0.375	98.6839	04/08/2024	10,000,000.00	9,868,390.00	10,000,000.00	(131,610.00)
3130AVKY7	FEDERAL HOME LOAN BANKS	5.000	99.8753	04/10/2024	15,000,000.00	14,981,295.00	15,000,000.00	(18,705.00)
3135GAGD7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.100	99.9096	04/11/2024	15,000,000.00	14,986,440.00	15,000,000.00	(13,560.00)
3133ENUS7	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.721	99.1851	04/18/2024	10,520,000.00	10,434,272.52	10,515,751.20	(81,478.68)
3133ENUS7	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.580	99.1851	04/18/2024	10,000,000.00	9,918,510.00	10,000,000.00	(81,490.00)
3135GAGQ8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.050	99.8928	04/19/2024	15,000,000.00	14,983,920.00	15,000,000.00	(16,080.00)
3130AVPN6	FEDERAL HOME LOAN BANKS	5.120	99.9037	04/26/2024	10,000,000.00	9,990,370.00	10,000,000.00	(9,630.00)
3134GVAL0	FEDERAL HOME LOAN MORTGAGE CORP	0.500	98.4488	04/29/2024	15,000,000.00	14,767,320.00	15,000,000.00	(232,680.00)
3130AWBC3	FEDERAL HOME LOAN BANKS	5.210	99.9601	05/01/2024	50,000,000.00	49,980,950.00	50,000,000.00	(19,050.00)
3135GAP25	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.356	98.3553	05/03/2024	3,500,000.00	3,442,435.50	3,499,932.19	(57,496.69)
3130AVKR2	FEDERAL HOME LOAN BANKS	5.174	99.9134	05/03/2024	15,000,000.00	14,987,010.00	15,000,000.00	(12,990.00)
3130AVMG4	FEDERAL HOME LOAN BANKS	5.284	99.9329	05/06/2024	50,000,000.00	49,966,450.00	50,000,000.00	(33,550.00)
3130AW3N8	FEDERAL HOME LOAN BANKS	4.751	99.7969	05/08/2024	15,000,000.00	14,969,535.00	15,000,000.00	(30,465.00)
3130AVM74	FEDERAL HOME LOAN BANKS	4.383	99.6545	05/15/2024	15,000,000.00	14,948,175.00	15,000,000.00	(51,825.00)
3130AVM90	FEDERAL HOME LOAN BANKS	4.388	99.6257	05/15/2024	15,000,000.00	14,943,855.00	14,995,455.11	(51,600.11)
3130AVZU9	FEDERAL HOME LOAN BANKS	4.750	99.7876	05/15/2024	8,000,000.00	7,983,008.00	8,000,000.00	(16,992.00)
3135GAC3C	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.350	98.1797	05/17/2024	10,000,000.00	9,817,970.00	10,000,000.00	(182,030.00)
3135GAC3C	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.350	98.1797	05/17/2024	10,000,000.00	9,817,970.00	10,000,000.00	(182,030.00)
3130AVRS0	FEDERAL HOME LOAN BANKS	5.204	99.9086	05/17/2024	15,000,000.00	14,986,290.00	15,000,000.00	(13,710.00)
3130AVR45	FEDERAL HOME LOAN BANKS	5.195	99.8946	05/17/2024	15,000,000.00	14,984,190.00	15,000,000.00	(15,810.00)
3130AVR46	FEDERAL HOME LOAN BANKS	5.304	99.9342	05/17/2024	25,000,000.00	24,983,550.00	25,000,000.00	(16,450.00)
3130AVLK6	FEDERAL HOME LOAN BANKS	5.054	99.8610	05/21/2024	50,000,000.00	49,930,500.00	50,000,000.00	(69,500.00)
3134GXC9F	FEDERAL HOME LOAN MORTGAGE CORP	0.400	98.1081	05/24/2024	10,000,000.00	9,810,810.00	10,000,000.00	(189,190.00)
3134GXC9F	FEDERAL HOME LOAN MORTGAGE CORP	0.400	98.1081	05/24/2024	10,000,000.00	9,810,810.00	10,000,000.00	(189,190.00)
3130AVU75	FEDERAL HOME LOAN BANKS	5.344	99.9704	05/24/2024	25,000,000.00	24,992,600.00	25,000,000.00	(7,400.00)
3130AW2G4	FEDERAL HOME LOAN BANKS	5.260	99.9232	05/24/2024	25,000,000.00	24,980,800.00	25,000,000.00	(19,200.00)
3134GVYX0	FEDERAL HOME LOAN MORTGAGE CORP	0.500	98.0444	06/03/2024	10,000,000.00	9,804,440.00	10,000,000.00	(195,560.00)
3130AVYY2	FEDERAL HOME LOAN BANKS	5.414	99.9572	06/07/2024	25,000,000.00	24,989,300.00	25,000,000.00	(10,700.00)
3130AX3W6	FEDERAL HOME LOAN BANKS	5.462	100.0802	06/14/2024	15,000,000.00	15,021,030.00	15,000,000.00	12,030.00
3133ENYX2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.439	99.1003	06/17/2024	10,000,000.00	9,910,030.00	9,991,657.46	(81,627.46)
3134GXS0	FEDERAL HOME LOAN MORTGAGE CORP	0.800	98.9066	06/20/2024	10,000,000.00	9,890,060.00	10,000,000.00	(90,940.00)
3130AWDA5	FEDERAL HOME LOAN BANKS	5.450	99.9941	06/21/2024	1,666,666.67	1,666,666.34	1,666,666.67	(98.33)
3134GWR32	FEDERAL HOME LOAN MORTGAGE CORP	0.410	97.7193	06/24/2024	10,000,000.00	9,771,930.00	10,000,000.00	(228,070.00)
3130AWQY9	FEDERAL HOME LOAN BANKS	5.556	99.9881	06/27/2024	50,000,000.00	49,994,050.00	50,000,000.00	(5,950.00)
3130AKLB0	FEDERAL HOME LOAN BANKS	0.260	97.5970	06/28/2024	10,000,000.00	9,759,700.00	10,000,000.00	(240,300.00)
3130AKLB0	FEDERAL HOME LOAN BANKS	0.260	97.5970	06/28/2024	15,000,000.00	14,639,550.00	15,000,000.00	(360,450.00)
3130AQ6U2	FEDERAL HOME LOAN BANKS	1.000	97.9494	06/28/2024	25,000,000.00	24,487,350.00	25,000,000.00	(512,650.00)
3130ASD55	FEDERAL HOME LOAN BANKS	5.356	98.8155	06/28/2024	50,000,000.00	49,407,750.00	49,386,759.26	(20,990.74)
3130AWEX4	FEDERAL HOME LOAN BANKS	5.500	99.9791	06/28/2024	15,000,000.00	14,996,865.00	15,000,000.00	(3,135.00)
3130AWEX4	FEDERAL HOME LOAN BANKS	5.500	99.9791	06/28/2024	10,000,000.00	9,997,910.00	10,000,000.00	(2,090.00)
3130AWFN5	FEDERAL HOME LOAN BANKS	5.400	99.9459	06/28/2024	15,000,000.00	14,991,885.00	15,000,000.00	(8,115.00)
3134GVSA4	FEDERAL HOME LOAN MORTGAGE CORP	0.500	97.7221	07/01/2024	5,000,000.00	4,886,105.00	5,000,000.00	(113,895.00)
31338AZE2	FEDERAL HOME LOAN BANKS	5.464	97.3335	07/10/2024	10,000,000.00	9,733,350.00	9,726,498.61	(6,851.39)
31338AZE2	FEDERAL HOME LOAN BANKS	5.464	97.3335	07/10/2024	10,000,000.00	9,733,350.00	9,726,498.61	(6,851.39)
3134GVSR5	FEDERAL HOME LOAN MORTGAGE CORP	0.570	97.5640	07/15/2024	5,000,000.00	4,878,200.00	5,000,000.00	(121,800.00)
3135GAJQ5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.521	100.0052	07/16/2024	10,000,000.00	10,000,520.00	10,000,000.00	520.00
3130AWGZ7	FEDERAL HOME LOAN BANKS	5.464	99.9761	07/19/2024	10,000,000.00	9,997,610.00	10,000,000.00	(2,390.00)
3135GAPJ7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.500	100.0058	07/24/2024	10,000,000.00	10,000,580.00	10,000,000.00	580.00
3134GYFM9	FEDERAL HOME LOAN MORTGAGE CORP	0.500	99.8079	08/01/2024	15,000,000.00	14,971,185.00	15,000,000.00	(28,815.00)
3136G4J38	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.410	97.1728	08/12/2024	15,000,000.00	14,575,920.00	15,000,000.00	(424,080.00)
3130AXCK2	FEDERAL HOME LOAN BANKS	5.507	100.1937	08/12/2024	50,000,000.00	50,096,850.00	50,000,000.00	96,850.00
3133ELD00	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.882	97.1330	08/19/2024	10,000,000.00	9,713,300.00	9,855,573.18	(140,273.18)
3136G4P31	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.420	97.1208	08/24/2024	3,701,000.00	3,704,450.00	3,700,000.00	(106,550.00)
3135G4R9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.420	97.0454	08/23/2024	15,000,000.00	14,556,810.00	15,000,000.00	(445,190.00)
3130AWYM6	FEDERAL HOME LOAN BANKS	5.550	99.9899	08/28/2024	10,000,000.00	9,998,990.00	10,000,000.00	(1,010.00)
3133EL59	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.905	96.9834	09/03/2024	10,000,000.00	9,698,340.00	9,843,526.94	(145,186.94)
3130AWUB4	FEDERAL HOME LOAN BANKS	5.58						

3133EMSC7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.512	95.1680	03/03/2025	10,000,000.00	9,516,800.00	9,996,343.95	(479,543.95)
3130AR4V0	FEDERAL HOME LOAN BANKS	2.150	96.9713	03/14/2025	5,000,000.00	4,848,565.00	5,000,000.00	(151,435.00)
3130AR4G5	FEDERAL HOME LOAN BANKS	4.264	97.2677	03/14/2025	3,500,000.00	3,404,369.50	3,419,488.77	(15,119.27)
3130ALLP7	FEDERAL HOME LOAN BANKS	0.688	95.2269	03/17/2025	15,000,000.00	14,284,035.00	14,993,165.98	(709,130.98)
3130ALLP7	FEDERAL HOME LOAN BANKS	0.701	95.2269	03/17/2025	25,000,000.00	23,806,725.00	24,964,464.51	(1,177,940.54)
3130ALN34	FEDERAL HOME LOAN BANKS	0.700	95.2253	03/23/2025	10,000,000.00	9,522,530.00	10,000,000.00	(477,470.00)
3134GW7T2	FEDERAL HOME LOAN MORTGAGE CORP	0.475	94.9608	03/24/2025	15,000,000.00	14,244,120.00	15,000,000.00	(755,880.00)
3130ALNK6	FEDERAL HOME LOAN BANKS	0.625	95.1285	03/25/2025	10,000,000.00	9,512,850.00	10,000,000.00	(487,150.00)
3130ALKF0	FEDERAL HOME LOAN BANKS	0.625	95.1285	03/25/2025	10,000,000.00	9,512,850.00	10,000,000.00	(487,150.00)
3130ALKF0	FEDERAL HOME LOAN BANKS	0.625	95.1285	03/25/2025	10,000,000.00	9,512,850.00	10,000,000.00	(487,150.00)
3130AR7D7	FEDERAL HOME LOAN BANKS	2.050	96.8044	03/25/2025	5,000,000.00	4,840,220.00	5,000,000.00	(159,780.00)
3134GW2P6	FEDERAL HOME LOAN MORTGAGE CORP	0.500	94.9542	03/28/2025	10,000,000.00	9,495,420.00	10,000,000.00	(504,580.00)
3133EMUP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.710	95.1683	04/01/2025	10,000,000.00	9,516,830.00	10,000,000.00	(483,170.00)
3133EMUP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.710	95.1683	04/01/2025	10,000,000.00	9,516,830.00	10,000,000.00	(483,170.00)
3130ALWL4	FEDERAL HOME LOAN BANKS	0.720	95.1236	04/08/2025	15,000,000.00	14,268,540.00	15,000,000.00	(731,460.00)
3130ALLX9	FEDERAL HOME LOAN BANKS	0.500	94.4688	05/23/2025	14,750,000.00	13,934,148.00	14,750,000.00	(815,852.00)
3134GVRV2	FEDERAL HOME LOAN MORTGAGE CORP	0.750	94.7688	05/27/2025	10,000,000.00	9,476,880.00	10,000,000.00	(523,120.00)
3134GVWM6	FEDERAL HOME LOAN MORTGAGE CORP	0.730	94.7340	05/28/2025	5,000,000.00	4,736,700.00	5,000,000.00	(263,300.00)
3134GVWM6	FEDERAL HOME LOAN MORTGAGE CORP	0.730	94.7340	05/28/2025	10,000,000.00	9,473,400.00	10,000,000.00	(526,600.00)
3134GVWB3	FEDERAL HOME LOAN MORTGAGE CORP	0.760	94.7608	05/28/2025	15,000,000.00	14,214,120.00	14,997,884.51	(783,764.51)
3130ARSC6	FEDERAL HOME LOAN BANKS	2.900	97.6016	05/29/2025	10,000,000.00	9,760,160.00	10,000,000.00	(239,840.00)
3134GEV95	FEDERAL HOME LOAN MORTGAGE CORP	0.650	94.6766	06/09/2025	15,000,000.00	14,201,490.00	15,000,000.00	(798,510.00)
3133ELH80	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.680	94.5462	06/10/2025	5,025,000.00	4,750,945.55	5,025,000.00	(274,054.45)
3134GW9P1	FEDERAL HOME LOAN MORTGAGE CORP	0.500	94.2474	06/16/2025	5,000,000.00	4,712,370.00	5,000,000.00	(287,630.00)
3130ALHZ0	FEDERAL HOME LOAN BANKS	0.530	94.2721	06/18/2025	10,000,000.00	9,427,210.00	10,000,000.00	(572,790.00)
3135GAAZ4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.500	94.1786	06/24/2025	10,000,000.00	9,417,860.00	10,000,000.00	(582,140.00)
3134GXVY9	FEDERAL HOME LOAN MORTGAGE CORP	3.560	98.2697	06/27/2025	10,000,000.00	9,826,970.00	10,000,000.00	(173,030.00)
3136G4K44	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.550	94.3409	06/30/2025	5,000,000.00	4,717,045.00	5,000,000.00	(282,955.00)
3130ALU93	FEDERAL HOME LOAN BANKS	0.750	94.4830	06/30/2025	10,000,000.00	9,448,300.00	10,000,000.00	(551,700.00)
3136G4XZ1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.740	94.4691	06/30/2025	5,000,000.00	4,723,455.00	5,000,000.00	(276,545.00)
3136G4XR9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.740	94.4143	07/07/2025	14,900,000.00	14,067,730.70	14,900,000.00	(832,269.30)
3136G4YU1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.730	94.3511	07/15/2025	15,000,000.00	14,152,665.00	15,000,000.00	(847,335.00)
3136G4C27	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	94.2112	07/29/2025	15,000,000.00	14,131,680.00	15,000,000.00	(868,320.00)
3136G4D75	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	94.0613	07/29/2025	10,000,000.00	9,406,130.00	10,000,000.00	(593,870.00)
3136G4F32	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	94.0613	07/29/2025	10,000,000.00	9,406,130.00	10,000,000.00	(593,870.00)
3136G4B77	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	94.1620	08/04/2025	15,000,000.00	14,124,300.00	15,000,000.00	(875,700.00)
3136G4B77	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	94.1620	08/04/2025	10,000,000.00	9,416,200.00	10,000,000.00	(583,800.00)
3133EPK22	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.019	99.3278	08/18/2025	10,000,000.00	9,932,780.00	9,997,469.62	(64,689.62)
3136G4H63	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.650	93.7969	08/19/2025	15,000,000.00	14,069,550.00	15,000,000.00	(930,465.00)
3134GWLW4	FEDERAL HOME LOAN MORTGAGE CORP	0.625	93.9190	08/19/2025	10,000,000.00	9,391,900.00	10,000,000.00	(608,100.00)
3130ALFN9	FEDERAL HOME LOAN BANKS	0.550	93.7324	08/25/2025	5,000,000.00	4,686,620.00	5,000,000.00	(313,380.00)
3136G4X40	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	93.8025	08/26/2025	10,000,000.00	9,380,250.00	10,000,000.00	(619,750.00)
3136G4ZP9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.625	93.8336	08/27/2025	5,000,000.00	4,691,680.00	5,000,000.00	(308,320.00)
3136G4Q97	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.650	93.8729	08/27/2025	8,650,000.00	8,120,005.85	8,650,000.00	(529,994.15)
3134GX547	FEDERAL HOME LOAN MORTGAGE CORP	5.339	98.8081	08/28/2025	25,489,000.00	25,185,196.61	25,036,859.08	(148,337.53)
3134GWL38	FEDERAL HOME LOAN MORTGAGE CORP	0.540	93.5414	09/15/2025	10,000,000.00	9,354,140.00	10,000,000.00	(645,860.00)
3134GWL38	FEDERAL HOME LOAN MORTGAGE CORP	0.540	93.5414	09/15/2025	15,000,000.00	14,031,210.00	15,000,000.00	(968,790.00)
3137EAEX3	FEDERAL HOME LOAN MORTGAGE CORP	0.497	93.4148	09/23/2025	10,000,000.00	9,341,480.00	9,979,176.95	(637,696.95)
3134GWTG1	FEDERAL HOME LOAN MORTGAGE CORP	0.600	93.5010	09/30/2025	5,000,000.00	4,675,050.00	5,000,000.00	(324,950.00)
3135G06A6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.580	93.2366	10/20/2025	10,000,000.00	9,237,360.00	10,000,000.00	(762,640.00)
3135G06A6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.587	93.2736	10/20/2025	10,000,000.00	9,237,360.00	9,998,726.81	(671,366.81)
3134GZWV1	FEDERAL HOME LOAN MORTGAGE CORP	1.238	93.3771	10/22/2025	15,000,000.00	14,006,565.00	14,844,765.90	(838,200.90)
3136G45C3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.540	93.1480	10/27/2025	10,000,000.00	9,314,800.00	10,000,000.00	(685,200.00)
3134GW3X2	FEDERAL HOME LOAN MORTGAGE CORP	0.625	93.2943	10/27/2025	10,000,000.00	9,329,430.00	10,000,000.00	(670,570.00)
3134GW3Z7	FEDERAL HOME LOAN MORTGAGE CORP	0.600	93.2268	10/28/2025	10,000,000.00	9,322,680.00	10,000,000.00	(677,320.00)
3134GW3Y0	FEDERAL HOME LOAN MORTGAGE CORP	0.550	93.1406	10/28/2025	10,000,000.00	9,314,060.00	10,000,000.00	(685,940.00)
3136G4687	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	93.1578	10/28/2025	5,000,000.00	4,657,890.00	5,000,000.00	(342,110.00)
3135G06C2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	93.2188	10/29/2025	10,000,000.00	9,321,880.00	10,000,000.00	(678,120.00)
3135G06C2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.604	93.2188	10/29/2025	10,000,000.00	9,321,880.00	9,999,268.98	(677,388.98)
3136G46N8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	93.2188	10/29/2025	5,000,000.00	4,660,940.00	5,000,000.00	(339,060.00)
3135G42N0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.550	93.0866	11/08/2025	10,000,000.00	9,308,160.00	10,000,000.00	(691,840.00)
3135G06G3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.573	93.2365	11/07/2025	14,000,000.00	13,053,110.00	13,981,382.51	(928,272.51)
3134GXBM5	FEDERAL HOME LOAN MORTGAGE CORP	0.600	93.1210	11/12/2025	5,000,000.00	4,656,050.00	5,000,000.00	(343,950.00)
3134GXBM5	FEDERAL HOME LOAN MORTGAGE CORP	0.600	93.1210	11/12/2025	5,000,000.00	4,656,050.00	5,000,000.00	(343,950.00)
3133EPC37	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.764	100.8362	11/13/2025	8,000,000.00	8,066,896.00	8,015,426.78	(51,469.22)
3133EPC37	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.764	100.8362	11/13/2025	16,710,000.00	16,849,729.02	16,742,126.79	(107,602.23)
3135GAZ23	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	93.0099	11/17/2025	10,000,000.00	9,300,990.00	10,000,000.00	(699,010.00)
3135GAZ23	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	93.0099	11/17/2025	5,000,000.00	4,650,495.00	5,000,000.00	(349,505.00)
3135GAZ23	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	93.0099	11/17/2025	5,000,000.00	4,650,495.00	5,000,000.00	(349,505.00)
3130AVZF2	FEDERAL HOME LOAN BANKS	5.450	99.7594	11/17/2025	25,000,000.00	24,939,850.00	25,000,000.00	(60,150.00)
3135GA4P5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.650	93.1615	11/18/2025	20,000,000.00	18,632,300.00	20,000,000.00	(1,367,700.00)
3135GA3Z2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	93.0165	11/25/2025	14,625,000.00	13,952,475.00	15,000,000.00	(1,047,525.00)
3133EMLR1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.506	92.6593	12/23/2025	12,430,000.00	11,927,550.99	12,428,522.70	(910,971.71)
3134GXHL1	FEDERAL HOME LOAN MORTGAGE CORP	0.700	92.9792	12/30/2025	10,000,000.00	9,297,920.00	10,000,000.00	(702,080.00)
3130ALZG8	FEDERAL HOME LOAN BANKS	0.615	92.2554	02/18/2026	5,000,000.00	4,612,770.00	4,998,399.25	(385,629.25)
3130ALBX1	FEDERAL HOME LOAN BANKS	0.580	92.1765	02/23/2026	10,000,000.00	9,217,650.00	10,000,000.00	(782,350.00)
3130ALCV4	FEDERAL HOME LOAN BANKS	2.112	92.5112	02/24/2026	25,000,000.00	23,127,800.00	24,302,538.90	(1,174,738.90)
3130AL6K5	FEDERAL HOME LOAN BANKS	0.580	92.1609	02/25/2026	6,000,000.00	5,529,654.00	6,000,000.00	(470,346.00)
3130ALEM2	FEDERAL HOME LOAN BANKS	0.790	92.5847	02/25/2026	10,000,000.00	9,258,470.00	10,000,000.00	(741,530.00)
3130ALEM2	FEDERAL HOME LOAN BANKS	0.790	92.5847	02/25/2026	15,000,000.00	13,887,705.00	15,000,000.00	(1,112,295.00)
3130ALGR9	FEDERAL HOME LOAN BANKS	0.850	92.6988	02/26/2026	10,000,000.00	9,269,880.00	10,000,000.00	(730,120.00)
3130ALLEY6	FEDERAL HOME LOAN BANKS	3.157	92.5886	03/04/2026	16,160,000.00	14,957,469.76	15,383,361.40	(425,891.64)
3130ALH90	FEDERAL HOME LOAN BANKS	1.000	92.8782	03/05/2026	10,500,000.00	9,752,211.00	10,500,000.00	(747,789.00)
3130ALEH5	FEDERAL HOME LOAN BANKS	0.700	92.3846	03/16/2026	25,000,000.00	23,071,150.00	25,000,000.00	(1,928,850.00)
3130ALH56	FEDERAL HOME LOAN BANKS	0.750	92.3736	03/18/2026	10,000,000.00	9,237,360.00	10,000,000.00	(762,640.00)
3130ALH56	FEDERAL HOME LOAN BANKS	0.750	92.3736	03/18/2026	10,000,000.00	9,237,360.00	10,000,000.00	(762,640.00)
3130ALHG2	FEDERAL HOME LOAN BANKS	0.750	92.3736	03/18/2026	10,000,000.00	9,237,360.00	10,000,000.00	(762,640.00)
3130ALFW9	FEDERAL HOME LOAN BANKS	0.790	92.4567	03/18/2026	15,000,000.00	13,868,505.00	15,000,000.00	(1,131,495.00)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	92.8588	03/23/2026	9,750,000.00	9,053,733.00	9,750,000.00	(696,267.00)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	92.8588	03/23/2026	9,750,000.00	9,053,733.00	9,750,000.00	(696,267.00)

3130ANFD7	FEDERAL HOME LOAN BANKS	1.000	91.9390	08/05/2026	10,000,000.00	9,193,900.00	10,000,000.00	(806,100.00)
3133EPSW6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.583	100.8792	08/14/2026	15,000,000.00	15,131,880.00	14,969,960.93	161,973.07
3130ANE48	FEDERAL HOME LOAN BANKS	1.000	91.8596	08/17/2026	10,000,000.00	9,185,960.00	10,000,000.00	(814,040.00)
3130ANMH0	FEDERAL HOME LOAN BANKS	1.100	92.0843	08/20/2026	10,000,000.00	9,208,430.00	10,000,000.00	(791,570.00)
3130ANMH0	FEDERAL HOME LOAN BANKS	1.668	92.0843	08/20/2026	15,000,000.00	9,208,430.00	9,856,403.90	(647,976.90)
3130ANMH0	FEDERAL HOME LOAN BANKS	3.132	92.0843	08/20/2026	15,000,000.00	13,821,645.00	14,251,132.02	(428,487.02)
3133ENH45	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.137	97.5025	08/24/2026	5,000,000.00	4,875,125.00	4,998,545.05	(123,420.05)
3133ENH45	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.294	97.5025	08/24/2026	5,000,000.00	4,875,125.00	4,979,210.14	(104,085.14)
3130ANPF1	FEDERAL HOME LOAN BANKS	1.000	91.7844	08/25/2026	10,000,000.00	9,178,440.00	10,000,000.00	(821,560.00)
3130ANSC5	FEDERAL HOME LOAN BANKS	1.000	91.7776	08/26/2026	15,000,000.00	13,766,640.00	15,000,000.00	(1,233,360.00)
3130ANT59	FEDERAL HOME LOAN BANKS	1.000	91.7779	08/26/2026	15,000,000.00	13,766,685.00	15,000,000.00	(1,233,315.00)
3130ATHF5	FEDERAL HOME LOAN BANKS	3.941	99.0611	09/11/2026	5,000,000.00	4,953,005.00	4,976,425.91	(23,370.91)
3130ATHV2	FEDERAL HOME LOAN BANKS	4.312	100.3221	09/11/2026	1,000,000.00	1,003,221.00	998,487.20	4,733.80
3133EPWS0	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.200	100.8578	09/25/2026	25,000,000.00	25,214,450.00	25,000,000.00	214,450.00
3130APSM5	FEDERAL HOME LOAN BANKS	1.040	91.6603	09/28/2026	15,000,000.00	13,749,045.00	15,000,000.00	(1,250,955.00)
3130APAD7	FEDERAL HOME LOAN BANKS	1.035	91.6856	09/28/2026	15,000,000.00	13,752,840.00	15,000,000.00	(1,247,160.00)
3130AANY4	FEDERAL HOME LOAN BANKS	1.000	91.5459	09/30/2026	10,000,000.00	9,154,590.00	10,000,000.00	(845,410.00)
3133ENT67	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.318	99.9971	10/19/2026	5,000,000.00	4,999,855.00	4,991,325.94	8,529.06
3133ENT67	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.318	99.9971	10/19/2026	5,000,000.00	4,999,855.00	4,991,325.94	8,529.06
3133ENBK5	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.249	91.7755	10/20/2026	10,000,000.00	9,177,550.00	9,970,327.35	(792,777.35)
3133ENBK5	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.340	91.7755	10/20/2026	10,000,000.00	9,177,550.00	9,945,918.20	(768,368.20)
3133EN7A2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.827	98.4671	10/26/2026	4,300,000.00	4,234,085.30	4,277,537.13	(43,451.83)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.046	90.8473	10/27/2026	20,000,000.00	18,169,460.00	18,824,647.20	(655,187.20)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.092	90.8473	10/27/2026	20,000,000.00	18,169,460.00	18,796,687.82	(627,222.82)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.488	90.8473	10/27/2026	5,000,000.00	4,542,365.00	4,650,117.86	(107,752.86)
3134GW6C5	FEDERAL HOME LOAN MORTGAGE CORP	3.122	90.8404	10/28/2026	15,000,000.00	13,626,060.00	14,089,061.00	(463,001.00)
3130ARUF6	FEDERAL HOME LOAN BANKS	3.125	97.3761	10/29/2026	10,000,000.00	9,737,610.00	10,000,000.00	(262,390.00)
3133ENEM8	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.430	92.3210	11/23/2026	10,000,000.00	9,232,100.00	10,000,000.00	(767,900.00)
3130APWV1	FEDERAL HOME LOAN BANKS	1.503	92.5014	11/24/2026	20,000,000.00	18,500,280.00	19,998,255.09	(1,497,975.09)
3130ATVE4	FEDERAL HOME LOAN BANKS	3.986	101.0947	12/11/2026	5,000,000.00	5,054,735.00	5,068,988.22	(14,253.22)
3133EN4G2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.923	99.5567	12/15/2026	25,000,000.00	24,889,175.00	25,011,262.66	(122,087.66)
3130AQF65	FEDERAL HOME LOAN BANKS	1.306	92.1066	12/21/2026	10,000,000.00	9,210,660.00	9,983,942.00	(773,282.00)
3130AAQY9	FEDERAL HOME LOAN BANKS	1.908	92.3058	12/30/2026	25,000,000.00	23,076,450.00	25,000,000.00	(1,923,550.00)
3133ENKG4	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.500	92.1150	01/11/2027	10,000,000.00	9,211,500.00	9,873,898.78	(662,398.78)
3133ENLZ1	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.860	92.8468	01/26/2027	10,000,000.00	9,284,680.00	9,976,624.25	(691,944.25)
3130AQHS5	FEDERAL HOME LOAN BANKS	1.984	92.6274	01/28/2027	10,000,000.00	9,262,740.00	9,917,125.21	(654,385.21)
3130AQHS5	FEDERAL HOME LOAN BANKS	2.086	92.6274	01/28/2027	20,000,000.00	18,525,480.00	19,775,275.15	(1,249,795.15)
3130AQKM4	FEDERAL HOME LOAN BANKS	1.750	92.7622	01/28/2027	11,250,000.00	10,435,747.50	11,250,000.00	(814,252.50)
3130AAKH3	FEDERAL HOME LOAN BANKS	1.746	90.9070	02/10/2027	10,000,000.00	9,007,700.00	9,728,302.77	(720,602.77)
3130AL2X1	FEDERAL HOME LOAN BANKS	3.001	90.0853	02/17/2027	10,000,000.00	9,008,530.00	9,377,655.98	(369,125.98)
3134GYGZ9	FEDERAL HOME LOAN MORTGAGE CORP	4.750	99.8939	02/23/2027	10,000,000.00	9,989,390.00	10,000,000.00	(10,610.00)
3130ALED2	FEDERAL HOME LOAN BANKS	2.050	90.5284	02/24/2027	15,000,000.00	13,579,260.00	14,540,190.40	(960,930.40)
3130ALED2	FEDERAL HOME LOAN BANKS	3.001	90.5284	02/24/2027	20,000,000.00	18,105,680.00	18,843,806.10	(738,126.10)
3130AQRQ8	FEDERAL HOME LOAN BANKS	2.000	93.3245	02/25/2027	10,000,000.00	9,332,450.00	10,000,000.00	(667,550.00)
3130AQRH8	FEDERAL HOME LOAN BANKS	2.000	93.3245	02/25/2027	5,000,000.00	4,666,225.00	5,000,000.00	(333,775.00)
3130AQRH8	FEDERAL HOME LOAN BANKS	2.000	93.3245	02/25/2027	5,000,000.00	4,666,225.00	5,000,000.00	(333,775.00)
3130AR6U0	FEDERAL HOME LOAN BANKS	2.500	94.5482	03/22/2027	5,000,000.00	4,727,410.00	5,000,000.00	(272,590.00)
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	95.7030	03/25/2027	10,000,000.00	9,570,300.00	10,000,000.00	(429,700.00)
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	95.7030	03/25/2027	10,000,000.00	9,570,300.00	10,000,000.00	(429,700.00)
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	95.7030	03/25/2027	10,000,000.00	9,570,300.00	10,000,000.00	(429,700.00)
3133ENV99	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.913	96.3229	04/26/2027	10,000,000.00	9,632,290.00	9,988,327.71	(356,037.71)
3133ENV77	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.606	98.6271	04/26/2027	8,000,000.00	7,890,168.00	8,004,872.11	(114,704.11)
3133ENV77	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.623	98.6271	04/26/2027	2,000,000.00	1,972,542.00	2,000,213.94	(27,671.94)
3133ENV77	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.744	98.6271	04/26/2027	4,820,000.00	4,753,826.22	4,802,726.03	(48,899.81)
3130ARPV7	FEDERAL HOME LOAN BANKS	3.500	96.5777	04/28/2027	10,000,000.00	9,675,770.00	10,000,000.00	(324,230.00)
3130ARSF9	FEDERAL HOME LOAN BANKS	3.000	96.7645	04/29/2027	10,000,000.00	9,676,450.00	10,000,000.00	(323,550.00)
3130AS3F4	FEDERAL HOME LOAN BANKS	3.770	97.2705	05/26/2027	10,000,000.00	9,727,050.00	10,000,000.00	(272,950.00)
3134GYSR3	FEDERAL HOME LOAN MORTGAGE CORP	5.025	99.1412	05/26/2027	15,000,000.00	14,871,180.00	15,820,000.00	(128,820.00)
3130ASGU7	FEDERAL HOME LOAN BANKS	3.095	98.3098	06/11/2027	10,000,000.00	9,830,980.00	10,128,354.54	(297,374.54)
3130AWBZ2	FEDERAL HOME LOAN BANKS	4.000	100.2993	06/11/2027	8,260,000.00	8,284,722.18	8,292,397.79	(7,675.61)
3133EPVZ2	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.133	100.3006	06/15/2027	7,225,000.00	7,246,718.35	7,223,122.98	23,595.37
3133EPV44	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.133	100.3006	06/15/2027	15,000,000.00	15,046,090.00	14,996,116.02	49,973.98
3130ASDV8	FEDERAL HOME LOAN BANKS	3.300	97.2076	06/28/2027	10,000,000.00	9,720,760.00	10,000,000.00	(279,240.00)
3130ASH44	FEDERAL HOME LOAN BANKS	4.700	98.5758	06/30/2027	15,000,000.00	14,786,370.00	15,000,000.00	(213,630.00)
3134GXZV7	FEDERAL HOME LOAN MORTGAGE CORP	4.250	97.9113	06/30/2027	10,000,000.00	9,791,130.00	10,000,000.00	(208,870.00)
3130AUA9P	FEDERAL HOME LOAN BANKS	4.450	98.5652	06/30/2027	25,000,000.00	24,641,300.00	25,000,000.00	(358,700.00)
3133ENB33	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.075	96.8206	07/19/2027	10,000,000.00	9,682,060.00	9,991,844.20	(309,784.20)
3134GYDU3	FEDERAL HOME LOAN MORTGAGE CORP	4.720	98.7475	07/30/2027	25,000,000.00	24,686,875.00	25,000,000.00	(313,125.00)
3130ATHW0	FEDERAL HOME LOAN BANKS	4.239	100.4530	09/10/2027	2,000,000.00	2,009,060.00	1,992,465.03	16,594.97
3130ATHW0	FEDERAL HOME LOAN BANKS	4.241	100.4530	09/10/2027	3,000,000.00	3,013,590.00	2,988,571.30	25,018.70
3133EN199	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.267	97.8973	09/15/2027	10,000,000.00	9,798,730.00	9,968,425.61	(179,225.61)
3133EN199	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.830	97.8973	09/15/2027	10,000,000.00	9,789,730.00	9,847,917.00	(58,184.00)
3130ATET0	FEDERAL HOME LOAN BANKS	3.702	98.9970	09/27/2027	20,000,000.00	19,799,400.00	19,998,504.93	(199,104.93)
3133EPXB6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.754	102.1786	09/28/2027	10,000,000.00	10,217,860.00	9,956,617.11	261,242.89
3133EPXB6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.730	102.1786	09/28/2027	20,000,000.00	20,435,720.00	19,929,502.81	506,217.19
3133EPXB6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.733	102.1786	09/28/2027	20,000,000.00	20,435,720.00	19,926,884.87	508,835.13
3130ATBV8	FEDERAL HOME LOAN BANKS	4.150	100.5448	09/29/2027	5,000,000.00	5,027,240.00	5,000,000.00	27,240.00
3130ATBV8	FEDERAL HOME LOAN BANKS	4.150	100.5448	09/29/2027	5,000,000.00	5,027,240.00	5,000,000.00	27,240.00
3130ATBV8	FEDERAL HOME LOAN BANKS	4.150	100.5448	09/29/2027	7,225,000.00	7,264,361.80	7,225,000.00	39,361.80
3133ENQ29	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.122	100.0284	09/29/2027	15,000,000.00	15,004,260.00	14,938,855.57	65,404.43
3130AXEN4	FEDERAL HOME LOAN BANKS	4.779	102.7826	09/29/2027	15,000,000.00	15,417,390.00	15,016,526.18	406,863.82
3130ATFAD	FEDERAL HOME LOAN BANKS	5.025	99.0738	09/30/2027	13,000,000.00	12,879,590.00	13,000,000.00	(120,409.00)
3130ATEF0	FEDERAL HOME LOAN BANKS	4.250	99.6616	09/30/2027	15,000,000.00	14,640,240.00	15,000,000.00	(359,760.00)
3133EPXD2	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.825	100.2183	10/04/2027	10,000,000.00	10,021,830.00	9,971,827.52	50,002.48
3133EPH81	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.500	101.7640	10/04/2027	25,000,000.00	25,441,000.00	25,001,470.00	439,530.00
3133EPMY1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.804	102.6365	10/13/2027	10,000,000.00	10,263,650.00	9,881,756.81	281,893.19
3133ENS50	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.231	100.4643	10/14/2027	23,775,000.00	23,885,387.33	23,690,014.33	195,373.00
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORP	4.320	100.9723	10/21/2027	5,000,000.00	5,048,615.00	5,000,000.00	48,615.00
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORP	4.320	100.9723	10/21/2027	5,000,000.00	5,048,615.00	5,000,000.00	48,615.00
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORP	4.320	100.9723	10/21/2027	5,000,000.00	5,048,615.00	5,000,000.00	48,615.00
3133ENV23	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.503	9					

3134GYTV4	FEDERAL HOME LOAN MORTGAGE CORP	5.410	99.7256	06/07/2028	25,000,000.00	24,931,400.00	25,000,000.00	(68,600.00)
3134GYTV4	FEDERAL HOME LOAN MORTGAGE CORP	5.410	99.7256	06/07/2028	10,000,000.00	9,972,560.00	10,000,000.00	(27,440.00)
3130AVVX7	FEDERAL HOME LOAN BANKS	3.892	99.2712	06/09/2028	10,000,000.00	9,927,120.00	10,000,000.00	(72,880.00)
3130AWC24	FEDERAL HOME LOAN BANKS	3.987	100.2798	06/09/2028	10,000,000.00	10,027,980.00	10,000,000.00	27,980.00
3133EPH4	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.171	99.7750	06/21/2028	15,000,000.00	14,966,250.00	14,822,246.29	144,003.71
3134GYUC4	FEDERAL HOME LOAN MORTGAGE CORP	5.200	99.9496	06/28/2028	10,000,000.00	9,994,960.00	10,000,000.00	(5,040.00)
3130AWG79	FEDERAL HOME LOAN BANKS	6.000	100.0475	06/28/2028	7,220,000.00	7,223,429.50	7,220,000.00	3,429.50
3134GYVC3	FEDERAL HOME LOAN MORTGAGE CORP	6.000	100.0475	06/28/2028	25,000,000.00	25,011,875.00	25,000,000.00	11,875.00
3134GYXF4	FEDERAL HOME LOAN MORTGAGE CORP	6.000	100.0366	07/27/2028	10,000,000.00	10,003,660.00	10,000,000.00	3,660.00
3133EPJ6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.357	98.2022	08/09/2028	10,000,000.00	9,820,220.00	9,648,777.78	171,442.22
3133EPTA3	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.300	100.0867	08/14/2028	25,000,000.00	25,021,675.00	24,807,866.83	213,808.18
3130AWTK6	FEDERAL HOME LOAN BANKS	5.732	100.0419	08/22/2028	15,000,000.00	15,006,285.00	14,993,041.87	13,243.13
3133EPUN3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.529	102.3984	08/28/2028	10,000,000.00	10,239,840.00	9,982,031.03	257,808.97
3133EPUN3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.529	102.3984	08/28/2028	10,000,000.00	10,239,840.00	9,982,031.03	257,808.97
3133EPUN3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.496	102.3984	08/28/2028	25,000,000.00	25,599,600.00	24,988,827.59	610,772.41
3130AWTR1	FEDERAL HOME LOAN BANKS	4.246	101.8783	09/08/2028	5,000,000.00	5,095,915.00	5,005,716.04	88,198.96
3133EPWK7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.525	102.4724	09/22/2028	10,000,000.00	10,247,240.00	9,989,608.10	257,631.90
3133EPWK7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.684	102.4724	09/22/2028	10,000,000.00	10,247,240.00	9,923,036.13	324,203.87
3133EPWK7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.762	102.4724	09/22/2028	10,000,000.00	10,247,240.00	9,890,753.45	356,486.55
3133EPW3	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.040	101.4273	09/22/2028	25,000,000.00	25,356,825.00	25,000,000.00	356,825.00
3133EPXE0	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.480	101.1127	10/02/2028	10,000,000.00	10,111,270.00	10,000,000.00	111,270.00
3133EPXE0	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.539	101.1127	10/02/2028	25,000,000.00	25,278,175.00	24,939,392.11	338,782.89
3134H1FB4	FEDERAL HOME LOAN MORTGAGE CORP	5.875	100.0961	10/03/2028	15,000,000.00	15,014,415.00	15,000,000.00	14,415.00
3134H1FG3	FEDERAL HOME LOAN MORTGAGE CORP	6.700	100.5246	10/11/2028	10,500,000.00	10,555,083.00	10,500,000.00	55,083.00
3134H1GP2	FEDERAL HOME LOAN MORTGAGE CORP	5.500	100.2427	10/17/2028	25,000,000.00	25,060,675.00	25,000,000.00	60,675.00
3133EPT6	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.520	101.2735	10/20/2028	25,000,000.00	25,318,375.00	25,000,000.00	318,375.00
3130AXL48	FEDERAL HOME LOAN BANKS	5.300	102.5684	10/20/2028	40,000,000.00	40,947,360.00	40,000,000.00	947,360.00
3134H1GG2	FEDERAL HOME LOAN MORTGAGE CORP	6.250	100.0559	10/26/2028	10,000,000.00	10,005,590.00	10,000,000.00	5,590.00
3134H1GG2	FEDERAL HOME LOAN MORTGAGE CORP	6.250	100.0559	10/26/2028	15,000,000.00	15,008,385.00	15,000,000.00	8,385.00
3130AXQC5	FEDERAL HOME LOAN BANKS	5.210	102.1519	11/03/2028	25,000,000.00	25,537,975.00	25,000,000.00	537,975.00
3134H1KZ5	FEDERAL HOME LOAN MORTGAGE CORP	5.500	100.1034	11/27/2028	10,000,000.00	10,010,340.00	10,000,000.00	10,340.00
3134H1KZ5	FEDERAL HOME LOAN MORTGAGE CORP	5.500	100.1034	11/27/2028	10,000,000.00	10,010,340.00	10,000,000.00	10,340.00
3130AXXU7	FEDERAL HOME LOAN BANKS	5.650	99.8666	12/06/2028	10,000,000.00	9,986,660.00	10,000,000.00	(13,340.00)
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Agency
AGCY DISC

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
313384RQ4	FEDERAL HOME LOAN BANKS	5.184	99.8820	01/10/2024	25,000,000.00	24,970,500.00	24,968,718.75	1,781.25
313384RQ4	FEDERAL HOME LOAN BANKS	4.938	99.8820	01/10/2024	50,000,000.00	49,941,000.00	49,940,000.00	1,000.00
313384R80	FEDERAL HOME LOAN BANKS	5.024	99.8528	01/12/2024	15,000,000.00	14,977,920.00	14,977,770.83	149.17
313384R80	FEDERAL HOME LOAN BANKS	5.024	99.8528	01/12/2024	10,000,000.00	9,985,280.00	9,985,180.56	99.44
313384R80	FEDERAL HOME LOAN BANKS	5.024	99.8528	01/12/2024	10,000,000.00	9,985,280.00	9,985,180.56	99.44
313384R80	FEDERAL HOME LOAN BANKS	5.024	99.8528	01/12/2024	10,000,000.00	9,985,280.00	9,985,180.56	99.44
313384SL4	FEDERAL HOME LOAN BANKS	5.103	99.5895	01/30/2024	50,000,000.00	49,794,750.00	49,801,833.33	(7,083.33)
313384SM2	FEDERAL HOME LOAN BANKS	5.406	99.5748	01/31/2024	20,000,000.00	19,914,960.00	19,912,166.67	2,793.33
313384SN0	FEDERAL HOME LOAN BANKS	5.389	99.5602	02/01/2024	6,025,000.00	5,998,502.05	5,997,813.86	688.19
313384ST7	FEDERAL HOME LOAN BANKS	5.359	99.4869	02/06/2024	9,851,000.00	9,800,454.52	9,795,676.29	5,778.23
313384S77	FEDERAL HOME LOAN BANKS	5.367	99.4869	02/06/2024	15,000,000.00	14,923,035.00	14,921,700.00	1,335.00
313312SW1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.800	99.4429	02/09/2024	10,000,000.00	9,944,290.00	9,949,625.00	(5,335.00)
313384TB5	FEDERAL HOME LOAN BANKS	5.476	99.3708	02/14/2024	15,000,000.00	14,905,620.00	14,901,825.00	3,795.00
313396TB9	FEDERAL HOME LOAN MORTGAGE CORP	4.981	99.3708	02/14/2024	10,000,000.00	9,937,080.00	9,941,333.33	(4,253.33)
313396TC7	FEDERAL HOME LOAN MORTGAGE CORP	4.982	99.3562	02/15/2024	10,000,000.00	9,935,620.00	9,940,000.00	(4,380.00)
313384TJ8	FEDERAL HOME LOAN BANKS	5.352	99.2684	02/21/2024	50,000,000.00	49,634,200.00	49,627,416.67	6,783.33
313384TP4	FEDERAL HOME LOAN BANKS	5.359	99.1952	02/26/2024	10,000,000.00	9,919,520.00	9,919,033.33	486.67
313384TS8	FEDERAL HOME LOAN BANKS	5.360	99.1513	02/29/2024	15,000,000.00	14,872,695.00	14,872,043.75	651.25
313384WG0	FEDERAL HOME LOAN BANKS	5.477	98.2510	05/01/2024	10,000,000.00	9,825,100.00	9,821,020.83	4,079.17
313384WG0	FEDERAL HOME LOAN BANKS	5.477	98.2510	05/01/2024	15,000,000.00	14,737,650.00	14,731,531.25	6,118.75
313384WU9	FEDERAL HOME LOAN BANKS	5.438	98.0911	05/13/2024	10,000,000.00	9,809,110.00	9,805,118.06	3,991.94
313384WU9	FEDERAL HOME LOAN BANKS	5.438	98.0911	05/13/2024	10,000,000.00	9,809,110.00	9,805,118.06	3,991.94
313384WW5	FEDERAL HOME LOAN BANKS	5.434	98.0660	05/15/2024	15,000,000.00	14,709,900.00	14,703,562.50	6,337.50
313384WW5	FEDERAL HOME LOAN BANKS	5.434	98.0660	05/15/2024	15,000,000.00	14,709,900.00	14,703,562.50	6,337.50
313384XD6	FEDERAL HOME LOAN BANKS	5.457	97.9730	05/22/2024	10,000,000.00	9,797,300.00	9,791,141.67	6,158.33
313384XK0	FEDERAL HOME LOAN BANKS	5.451	97.8909	05/28/2024	15,000,000.00	14,683,635.00	14,675,016.67	8,618.33
313384XM6	FEDERAL HOME LOAN BANKS	5.197	97.8665	05/30/2024	6,900,000.00	6,752,788.50	6,756,250.00	(3,461.50)
313384XM6	FEDERAL HOME LOAN BANKS	5.429	97.8665	05/30/2024	10,000,000.00	9,786,650.00	9,780,833.34	5,816.66
313384XN4	FEDERAL HOME LOAN BANKS	5.430	97.8522	05/31/2024	15,000,000.00	14,677,830.00	14,669,058.33	8,771.67
313384XR5	FEDERAL HOME LOAN BANKS	5.115	97.8136	06/03/2024	10,000,000.00	9,781,360.00	9,789,319.44	(7,959.44)
313384XR5	FEDERAL HOME LOAN BANKS	5.372	97.8136	06/03/2024	15,000,000.00	14,672,040.00	14,666,654.17	5,385.83
313384XS3	FEDERAL HOME LOAN BANKS	5.375	97.7993	06/04/2024	15,000,000.00	14,669,895.00	14,664,489.59	5,405.41
313384XT1	FEDERAL HOME LOAN BANKS	5.084	97.7850	06/05/2024	10,000,000.00	9,778,500.00	9,787,883.33	(9,383.33)
313384YA1	FEDERAL HOME LOAN BANKS	5.457	97.6942	06/12/2024	15,000,000.00	14,654,130.00	14,642,079.17	12,050.83
313384YF0	FEDERAL HOME LOAN BANKS	5.281	97.6278	06/17/2024	15,000,000.00	14,644,170.00	14,643,700.00	470.00
313384YZ6	FEDERAL HOME LOAN BANKS	5.423	97.3932	07/05/2024	10,000,000.00	9,739,320.00	9,729,266.45	1,053.55
313384ZU6	FEDERAL HOME LOAN BANKS	5.358	97.1545	07/24/2024	10,000,000.00	9,715,450.00	9,705,881.95	9,568.05
313384C23	FEDERAL HOME LOAN BANKS	5.397	96.8926	08/15/2024	10,000,000.00	9,689,260.00	9,672,111.11	17,148.89
313384C23	FEDERAL HOME LOAN BANKS	5.397	96.8926	08/15/2024	10,000,000.00	9,689,260.00	9,672,111.11	17,148.89
313384G29	FEDERAL HOME LOAN BANKS	5.237	96.5040	09/16/2024	10,000,000.00	9,650,400.00	9,635,961.11	14,438.89
313384J75	FEDERAL HOME LOAN BANKS	5.208	96.2592	10/07/2024	10,000,000.00	9,625,920.00	9,609,167.10	16,752.90
313384N70	FEDERAL HOME LOAN BANKS	4.921	95.8920	11/08/2024	25,000,000.00	23,973,000.00	23,969,750.00	3,250.00
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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
3137BWWD2	FHMS K-725 A2	4.878	99.6171	01/25/2024	5,715,691.46	5,693,803.22	5,715,691.46	(21,888.24)
3137BHCY1	FHMS K-044 A2	5.154	97.7007	01/25/2025	18,647,135.92	18,218,387.73	18,222,963.11	(4,575.38)
3137BHCY1	FHMS K-044 A2	5.179	97.7007	01/25/2025	14,970,407.16	14,626,196.93	14,612,558.00	13,638.93
3137FEUA6	FHMS K-730 A2	5.396	98.4312	01/25/2025	47,549,623.00	46,803,676.88	46,714,884.39	88,792.49
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Agency CMO
FNMA CMO

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3136AWJ70	FNA 2017-M8 A2	3.448	95.9481	05/25/2027	11,860,944.30	11,380,346.55	11,756,430.47	(376,083.92)
3136AWJ70	FNA 2017-M8 A2	3.448	95.9481	05/25/2027	11,860,944.30	11,380,346.55	11,756,430.47	(376,083.92)

Agency MBS
FHLMC

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3137B7YY9	FHMS K-037 A2	4.889	99.6196	01/25/2024	190,253.27	189,529.54	190,253.27	(723.73)
3137FARE0	FHMS K-727 A2	5.613	98.6545	07/25/2024	19,786,313.13	19,520,086.31	19,538,031	

3137FYH6	FHMS K-W07 A2	5.264	96.4721	09/25/2028	16,627,402.00	16,640,803.55	15,530,473.22	510,330.33
3132XGX35	FH WN2497	4.611	100.7810	10/01/2028	28,340,000.00	28,561,335.40	28,189,314.11	372,021.29
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Agency MBS
FNMA

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3136AKQM8	FNA 2014-M8 A2	5.910	98.8812	06/25/2024	6,094,634.00	6,026,447.48	6,051,509.74	(25,062.26)
3136AMST7	FNA 2015-M03 A2	6.104	97.8711	10/25/2024	12,481,577.71	12,215,858.03	12,203,488.46	12,369.57
3138LAF46	FN AM9186	5.429	96.6870	06/01/2025	5,462,377.24	5,281,408.68	5,311,276.06	(29,867.38)
3140JAVC9	FN BM6010	4.860	97.0296	09/01/2025	17,024,643.42	16,518,948.01	16,679,554.40	(160,606.39)
3138LCH81	FN AN0254	3.788	96.9610	12/01/2025	7,313,462.26	7,091,206.14	7,236,462.18	(145,256.04)
3138LCHR9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	2.939	96.7460	12/01/2025	13,983,675.15	13,528,646.36	13,976,539.23	(447,892.87)
3138LDSW9	FN AN1760	4.176	94.5430	06/01/2026	15,000,000.00	14,181,450.00	14,746,059.78	(564,609.78)
3138LENE7	FN AN2188	3.543	94.3050	07/01/2026	9,923,346.80	9,338,212.20	9,806,535.87	(448,323.68)
3138LHUZ5	FN AN5099	3.076	95.8910	04/01/2027	23,917,453.25	22,934,685.10	23,901,828.55	(967,143.46)
3138LHZL1	FN AN5246	3.365	95.1860	05/01/2027	7,100,000.00	6,758,206.00	7,077,321.16	(319,115.16)
3138LJST3	FN AN6257	4.582	95.7310	08/01/2027	15,229,985.39	14,579,817.32	14,643,938.61	(64,121.29)
3136AY6X6	FNA 2017-M15 A2	4.609	95.2376	09/25/2027	14,523,957.40	13,832,265.26	14,023,155.08	(190,889.83)
3136BML55	FNA 2022-M11 A2	4.554	95.0742	10/25/2027	26,425,770.90	25,124,086.05	25,454,198.51	(330,112.46)
3140LHVX5	FN BS6929	4.280	99.2300	11/01/2027	31,100,000.00	30,860,530.00	31,019,640.68	(159,110.68)
3140LH4A5	FN BS7116	4.363	99.3270	11/01/2027	20,210,000.00	20,073,986.70	20,210,000.00	(136,013.30)
3140LHSB7	FN BS6813	4.363	99.7760	02/01/2028	19,478,000.00	19,434,369.28	19,462,897.54	(28,528.26)
3140LJS23	FN BS7736	4.416	98.8370	02/01/2028	20,000,000.00	19,767,400.00	19,777,112.28	(9,712.28)
3140LJS23	FN BS7736	4.071	98.8370	02/01/2028	15,000,000.00	14,825,550.00	15,000,000.00	(174,450.00)
3140LJS23	FN BS7736	4.078	98.8370	02/01/2028	10,000,000.00	9,883,700.00	10,000,000.00	(116,300.00)
3140LKCS	FN BS8358	4.074	98.9630	04/01/2028	24,459,000.00	24,205,360.17	24,459,000.00	(253,639.83)
3140LKPJ9	FN BS8369	4.049	98.5220	05/01/2028	16,850,000.00	16,600,957.00	16,659,251.58	(58,294.58)
3140LKYQ0	FN BS8818	4.526	98.1440	06/01/2028	25,000,000.00	24,536,000.00	24,429,746.06	106,253.94
3140LKU84	FN BS8706	4.510	98.8310	06/01/2028	25,000,000.00	24,707,750.00	24,530,605.87	177,144.13
3136BQDE6	FNA 2023-M6	4.724	98.8367	07/25/2028	25,000,000.00	24,709,182.75	24,489,917.62	219,265.13
3140LLMH1	FN BS9359	4.051	101.9860	08/01/2028	15,874,000.00	16,189,257.64	15,709,208.46	480,049.18
3140LLFK2	FN BS9169	5.040	101.6260	08/01/2028	17,532,000.00	17,817,070.32	17,286,847.69	530,222.63
3140LLB83	FN BS9062	5.049	100.6280	09/01/2028	20,000,000.00	20,125,600.00	19,506,985.09	618,614.91
3140LLKK6	FN BS9297	5.110	100.4080	10/01/2028	21,050,000.00	21,135,884.00	20,428,903.25	706,980.75
3140LLZT1	FN BS9753	5.092	103.1780	10/01/2028	20,000,000.00	20,635,600.00	19,948,736.44	686,863.56
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Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
22536DND6	Credit Agricole Corporate And Investment Bank, New	5.320	100.0000	01/09/2024	150,000,000.00	150,000,000.00	150,000,000.00	0.00
89115BRT9	Toronto-Dominion Bank - New York Branch	5.220	100.0000	01/24/2024	40,000,000.00	40,000,000.00	40,000,000.00	0.00
78015VE4	Royal Bank of Canada New York Branch	5.260	100.0000	01/31/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
65558U4B5	Nordea ABP - New York Branch	5.490	100.0000	02/02/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015S22	Royal Bank of Canada New York Branch	5.770	100.0000	01/15/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BPL8	Toronto-Dominion Bank - New York Branch	5.920	100.0000	03/25/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015YX1	Royal Bank of Canada New York Branch	5.900	100.0000	03/26/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
780154X2	Royal Bank of Canada New York Branch	5.810	100.0000	05/14/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367DG74	Bank of Montreal - Chicago Branch	5.420	100.0000	05/22/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367DD77	Bank of Montreal - Chicago Branch	5.820	100.0000	05/28/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115B2M1	Toronto-Dominion Bank - New York Branch	5.860	100.0000	05/31/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115B222	Toronto-Dominion Bank - New York Branch	5.870	100.0000	05/31/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
21684XM86	Rabobank Nederland - New York Branch	5.530	100.0000	06/07/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015B71	Royal Bank of Canada New York Branch	5.850	100.0000	06/21/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
89115BZC1	Toronto-Dominion Bank - New York Branch	5.870	100.0000	06/24/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
86959R8X3	Svenska Handels AB Publ - New York Branch	5.670	100.0000	06/24/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06417M4J1	Bank of Nova Scotia - Houston Branch	5.900	100.0000	06/28/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
21684XN28	Rabobank Nederland - New York Branch	5.490	100.0000	07/10/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015BP1	Royal Bank of Canada New York Branch	5.910	100.0000	08/12/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015BT3	Royal Bank of Canada New York Branch	5.910	100.0000	08/19/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BD99	Toronto-Dominion Bank - New York Branch	5.940	100.0000	08/26/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
06367DFY6	Bank of Montreal - Chicago Branch	5.550	100.0000	09/06/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BD98	Toronto-Dominion Bank - New York Branch	5.950	100.0000	09/09/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
21684XN36	Rabobank Nederland - New York Branch	5.540	100.0000	09/09/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
21684XN44	Rabobank Nederland - New York Branch	5.520	100.0129	09/09/2024	100,000,000.00	100,012,872.45	100,012,872.45	0.00
89115BD56	Toronto-Dominion Bank - New York Branch	5.970	100.0000	09/23/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015DK0	Royal Bank of Canada New York Branch	5.880	100.0000	10/22/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
89115BPR5	Toronto-Dominion Bank - New York Branch	5.250	100.0000	10/28/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BMM8	Toronto-Dominion Bank - New York Branch	5.460	100.0000	11/08/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
78015HX8	Royal Bank of Canada New York Branch	5.470	100.0000	11/12/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BL99	Toronto-Dominion Bank - New York Branch	5.680	100.0000	11/21/2024	25,000,000.00	25,000,000.00	25,000,000.00	0.00
78015HP5	Royal Bank of Canada New York Branch	5.460	100.0000	11/27/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BPV6	Toronto-Dominion Bank - New York Branch	5.210	100.0000	11/27/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BPD6	Toronto-Dominion Bank - New York Branch	5.490	100.0000	12/09/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015J32	Royal Bank of Canada New York Branch	5.460	100.0000	12/11/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JP3	Royal Bank of Canada New York Branch	5.230	100.0000	12/18/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
89115BPZ7	Toronto-Dominion Bank - New York Branch	5.120	100.0000	01/24/2025	50,000,000.00	50,000,000.00	50,000,000.00	0.00
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Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
7426M2A27	Private Export Funding Corporation	5.450	99.9852	01/02/2024	25,000,000.00	24,996,298.61	24,996,298.61	0.00
23102UA28	Cummins Inc.	5.514	99.9849	01/02/2024	65,000,000.00	64,990,213.89	64,990,213.89	0.00
23102UA36	Cummins Inc.	5.524	99.9699	01/03/2024	20,000,000.00	19,993,977.78	19,993,966.67	11.11
23102UA36	Cummins Inc.	5.514	99.9699	01/03/2024	20,000,000.00	19,993,977.78	19,993,977.78	0.00
63763PA58	National Securities Clearing Corporation	5.523	99.9399	01/05/2024	35,000,000.00	34,978,961.11	34,978,961.11	0.00
2442LAA86	John Deere Capital Corporation	5.557	99.8940	01/08/2024	50,000,000.00	49,947,013.89	49,947,013.89	0.00
59515MAC9	Microsoft Corporation	5.426	99.8371	01/12/2024	30,000,000.00	29,951,141.67	29,951,141.67	0.00
63763PA32	National Securities Clearing Corporation	5.566	99.8338	01/12/2024	50,000,000.00	49,916,888.89	49,916,888.89	0.00
2442LAC7	John Deere Capital Corporation	5.582	99.8329	01/12/2024	50,000,000.00	49,916,430.56	49,916,430.56	0.00
7426M2AG6	Private Export Funding Corporation	5.501	99.7762	01/16/2024	25,000,000.00	24,944,062.50	24,944,062.50	0.00
63763PAG4	National Securities Clearing Corporation	5.552	99.7738	01/16/2024	50,000,000.00	49,886,875.00	49	

89233GB96	Toyota Motor Credit Corporation	5.563	99.4096	02/09/2024	50,000,000.00	49,704,792.11	49,704,792.11	0.00
89233GB9C	Toyota Motor Credit Corporation	5.563	99.3642	02/12/2024	20,000,000.00	19,872,833.33	19,872,833.33	0.00
06054NBD2	BoFA Securities, Inc.	5.523	99.3526	02/13/2024	100,000,000.00	99,352,611.11	99,352,611.11	0.00
59515MBL8	Microsoft Corporation	5.495	99.2556	02/20/2024	50,000,000.00	49,627,777.78	49,627,777.78	0.00
63763PBL2	National Securities Clearing Corporation	5.576	99.2451	02/20/2024	25,000,000.00	24,810,763.89	24,810,763.89	0.00
6698M4BL5	Novartis Finance Corporation	5.456	99.2569	02/20/2024	50,000,000.00	49,628,472.22	49,628,472.22	0.00
6698M4BL5	Novartis Finance Corporation	5.456	99.2569	02/20/2024	38,000,000.00	37,717,638.89	37,717,638.89	0.00
59515MBS3	Microsoft Corporation	5.513	99.1631	02/26/2024	25,000,000.00	24,790,777.78	24,790,777.78	0.00
82619TBS5	Siemens Capital Company LLC	5.449	99.1693	02/26/2024	30,500,000.00	30,246,646.67	30,246,646.67	0.00
7426M2BT7	Private Export Funding Corporation	5.438	99.1561	02/27/2024	50,000,000.00	49,578,041.67	49,578,041.67	0.00
89233GC53	Toyota Motor Credit Corporation	5.522	99.0382	03/05/2024	50,000,000.00	49,519,111.11	49,519,111.11	0.00
06054NCS8	BoFA Securities, Inc.	5.563	99.0311	03/05/2024	25,000,000.00	24,757,777.78	24,757,777.78	0.00
63763PCF4	National Securities Clearing Corporation	5.583	98.8797	03/15/2024	50,000,000.00	49,439,861.11	49,439,861.11	0.00
46640PCR2	J.P. Morgan Securities LLC	5.782	98.6980	03/25/2024	50,000,000.00	49,349,000.00	49,349,000.00	0.00
59515ME19	Microsoft Corporation	5.503	98.1984	05/01/2024	25,000,000.00	24,549,611.11	24,549,611.11	0.00
59515ME68	Microsoft Corporation	5.515	98.1205	05/06/2024	36,800,000.00	36,108,344.00	36,108,344.00	0.00
46651VDN3	J.P. Morgan Securities LLC	5.930	100.0000	05/10/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
59515MEA9	Microsoft Corporation	5.476	98.0717	05/10/2024	50,000,000.00	49,035,833.34	49,035,833.34	0.00
59515MED3	Microsoft Corporation	5.508	98.0198	05/13/2024	50,000,000.00	49,009,888.89	49,009,888.89	0.00
59515MEF8	Microsoft Corporation	5.508	97.9975	05/15/2024	25,000,000.00	24,499,375.00	24,497,500.00	1,875.00
59515MEF8	Microsoft Corporation	5.476	97.9975	05/15/2024	50,000,000.00	48,998,750.00	48,998,750.00	0.00
7426M2EF4	Private Export Funding Corporation	5.349	98.0425	05/15/2024	25,000,000.00	24,510,625.00	24,510,625.00	0.00
59515MEH4	Microsoft Corporation	5.455	97.9754	05/17/2024	50,000,000.00	48,987,722.22	48,987,722.22	0.00
7426M4EM5	Private Export Funding Corporation	5.534	97.8968	05/21/2024	10,000,000.00	9,789,675.00	9,789,675.00	0.00
7426M4EM5	Private Export Funding Corporation	5.534	97.8968	05/21/2024	10,000,000.00	9,789,675.00	9,789,675.00	0.00
7426M4EM5	Private Export Funding Corporation	5.534	97.8968	05/21/2024	10,000,000.00	9,789,675.00	9,789,675.00	0.00
59515MEN1	Microsoft Corporation	5.509	97.8897	05/22/2024	25,000,000.00	24,471,444.44	24,471,444.44	986.10
59515MEN1	Microsoft Corporation	5.495	97.8897	05/22/2024	10,000,000.00	9,788,972.22	9,788,972.22	0.00
7426M4EP8	Private Export Funding Corporation	5.523	97.8788	05/23/2024	25,000,000.00	24,469,708.33	24,469,708.33	0.00
7426M2EQ0	Private Export Funding Corporation	5.469	97.8800	05/24/2024	35,000,000.00	34,258,000.00	34,258,000.00	0.00
7426M2EV9	Private Export Funding Corporation	5.410	97.8188	05/29/2024	50,000,000.00	48,909,402.78	48,909,402.78	0.00
59515MEX9	Microsoft Corporation	5.499	97.7560	05/31/2024	50,000,000.00	48,877,986.11	48,877,986.11	0.00
59515MF75	Microsoft Corporation	5.498	97.6519	06/07/2024	50,000,000.00	48,825,972.22	48,825,972.22	0.00
46651VET9	J.P. Morgan Securities LLC	5.600	100.0000	06/10/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
46651VEV4	J.P. Morgan Securities LLC	5.530	100.0000	06/20/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
63763PFU8	National Securities Clearing Corporation	5.629	97.2901	06/28/2024	50,000,000.00	48,645,069.45	48,645,069.45	0.00
7426M4GB7	Private Export Funding Corporation	5.372	97.2160	07/11/2024	50,000,000.00	48,608,000.00	48,608,000.00	0.00
21687AJ38	Rabobank Nederland - New York Branch	5.470	96.3852	09/03/2024	25,000,000.00	24,096,291.66	24,096,291.66	0.00
89116E161	Toronto Dominion Holdings (U.S.A.), Inc.	5.481	96.3342	09/06/2024	50,000,000.00	48,167,083.33	48,167,083.33	0.00
89116E1D6	Toronto Dominion Holdings (U.S.A.), Inc.	5.321	96.3578	09/13/2024	50,000,000.00	48,168,888.89	48,168,888.89	0.00
---	---	5.513	99.0131	03/16/2024	2,872,800,000.00	2,844,173,807.33	2,844,173,432.34	2,374.99

Corporate CORP

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
742651DT6	PRIVATE EXPORT FUNDING CORP	4.967	99.9527	01/15/2024	25,000,000.00	24,986,175.00	24,986,839.60	1,335.40
641602AQ7	NESTLE HOLDINGS INC	5.704	99.8293	01/15/2024	4,070,000.00	4,063,052.51	4,061,818.26	1,234.25
03783BYE5	APPLE INC	4.412	97.5097	02/23/2026	10,000,000.00	9,750,709.28	9,764,709.28	(13,730.88)
03783BY5	APPLE INC	4.411	97.5097	02/23/2026	436,000.00	425,142.29	425,745.28	(602.99)
594918CG7	MICROSOFT CORP	4.560	97.5981	09/15/2026	14,108,000.00	13,769,139.95	13,696,030.80	73,109.15
037833CJ7	APPLE INC	4.528	97.4126	02/09/2027	4,700,000.00	4,578,392.20	4,541,390.60	37,001.60
---	---	4.789	98.7491	04/16/2025	58,314,000.00	57,574,871.95	57,476,524.91	98,347.04

MM Fund MMFUND

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
949921126	ALLSPRING-GOVT MM SEL	5.280	1.0000	12/31/2023	102,000,000.00	102,000,000.00	102,000,000.00	0.00
608919718	FEDERATED IRMS GV O PRMR	5.290	1.0000	12/31/2023	1,000,000.00	1,000,000.00	1,000,000.00	0.00
31607A703	FIDELITY IMM-GOVT INSTL	5.300	1.0000	12/31/2023	1,000,000.00	1,000,000.00	1,000,000.00	0.00
31607A703	FIDELITY IMM-GOVT INSTL	5.300	1.0000	12/31/2023	260,000,000.00	260,000,000.00	260,000,000.00	0.00
61747C707	MORG STAN ILO-GV I	5.270	1.0000	12/31/2023	1,000,000.00	1,000,000.00	1,000,000.00	0.00
4812CA538	JPMORGAN-US GVT MM EMPWR	5.250	1.0000	12/31/2023	1,000,000.00	1,000,000.00	1,000,000.00	0.00
85749T517	SS INST INV-US GV MM OPP	5.290	1.0000	12/31/2023	6,000,000.00	6,000,000.00	6,000,000.00	0.00
4812CA538	JPMORGAN-US GVT MM EMPWR	5.250	1.0000	12/31/2023	1,000,000.00	1,000,000.00	1,000,000.00	0.00
---	---	5.294	1.0000	12/31/2023	373,000,000.00	373,000,000.00	373,000,000.00	0.00

Muni MUNI

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
826239FY6	SIERRA CALIF JT CMNTY COLLEGE DIST	0.344	97.0910	08/01/2024	500,000.00	485,455.00	500,000.00	(14,545.00)
826239GH2	SIERRA CALIF JT CMNTY COLLEGE DIST	0.354	97.1970	08/01/2024	720,000.00	699,818.40	720,000.00	(20,181.60)
802498Y5	SANTA MONICA-MALIBU UNIFIED SCHOOL FACILITY IMPROV	0.396	97.4730	10/01/2024	1,000,000.00	974,730.00	1,000,000.00	(25,270.00)
93974ETF3	WASHINGTON ST	0.470	97.3490	08/01/2024	14,995,000.00	14,597,482.55	14,995,000.00	(397,517.45)
419792F84	HAWAII ST	0.713	97.4500	08/01/2024	9,000,000.00	8,770,500.00	9,000,000.00	(229,500.00)
074437HA5	BEAUMONT CALIF UNI SCH DIST	0.690	97.0660	08/01/2024	275,000.00	266,931.50	275,000.00	(8,068.50)
9397388U3	YOSEMITE CALIF CMNTY COLLEGE DIST	1.440	97.8750	08/01/2024	700,000.00	685,125.00	700,000.00	(14,875.00)
757110U55	REDONDO BEACH CALIF UNI SCH DIST	1.571	97.8420	08/01/2024	500,000.00	489,210.00	500,000.00	(10,790.00)
93974EYAS	WASHINGTON ST	3.350	99.0000	08/01/2024	13,475,000.00	13,340,250.00	13,475,000.00	(134,750.00)
419792A71	HAWAII ST	0.713	96.7900	10/01/2024	10,000,000.00	9,679,000.00	10,000,000.00	(321,000.00)
419792D37	HAWAII ST	0.713	96.7900	10/01/2024	2,500,000.00	2,419,750.00	2,500,000.00	(80,250.00)
882724XK8	TEXAS ST	0.794	96.9550	10/01/2024	5,810,000.00	5,633,085.50	5,810,000.00	(176,914.50)
419792F92	HAWAII ST	1.033	94.7240	08/01/2025	6,250,000.00	5,920,250.00	6,250,000.00	(329,750.00)
802498Y22	SANTA MONICA-MALIBU UNIFIED SCHOOL FACILITY IMPROV	0.669	94.0230	08/01/2025	1,000,000.00	940,230.00	1,000,000.00	(59,770.00)
56781RKT3	MARIN CALIF CMNTY COLLEGE DIST	0.763	94.2210	08/01/2025	1,065,000.00	1,003,453.65	1,065,000.00	(61,546.35)
074437HB3	BEAUMONT CALIF UNI SCH DIST	1.109	94.0170	08/01/2025	500,000.00	470,085.00	500,000.00	(29,915.00)
7994082E8	SAN RAMON VALLEY CALIF UNI SCH DIST	0.967	94.5250	08/01/2025	4,505,000.00	4,258,351.25	4,505,000.00	(246,648.75)
93974EYB6	WASHINGTON ST	3.350	97.9610	08/01/2025	10,065,000.00	9,859,774.65	10,065,000.00	(205,225.35)
419792A89	HAWAII ST	1.033	97.1970	10/01/2025	12,775,000.00	12,416,916.75	13,149,945.37	(733,028.62)
419792D45	HAWAII ST	1.033	94.3480	08/01/2025	3,660,000.00	3,453,136.80	3,660,000.00	(206,863.20)
93974EYC4	WASHINGTON ST	3.370	97.2500	08/01/2026	20,825,000.00	20,252,312.50	20,825,000.00	(572,687.50)
13063D3N6	CALIFORNIA ST	4.847	101.2740	03/01/2027	9,300,000.00	9,418,482.00	9,300,000.00	118,482.00
419792M29	HAWAII ST	4.513	102.6380	10/01/2027	5,000,000.00	5,131,900.00	5,083,358.43	48,541.57
---	---	2.054	97.5815	07/13/2025	134,420,000.00	131,166,230.55	134,878,303.80	(3,712,073.25)

Mutual Fund Open-End Fund

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

Non-US Gov SUPRANATIONAL

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
45950VQ22	INTERNATIONAL FINANCE CORP	0.829	99.7860	01/19/2024	25,000,000.00	24,946,500.00	24,999,527.19	(53,027.19)
45950M3C3	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	2.540	99.2489	03/28/2024	3,895,000.00	3,865,744.66	3,892,386.69	(26,642.04)
45950VQ33	INTERNATIONAL FINANCE CORP	0.273	96.8300	08/23/2024	25,000,000.00	24,207,500.00	24,807,377.82	(788,877.82)
45950VQ64	INTERNATIONAL FINANCE CORP	0.484	96.5047	09/23/2024	25,000,000.00	24,126,175.00	24,992,051.55	(865,876.55)
45950KCR9	INTERNATIONAL FINANCE CORP	5.358	97.2076	10/16/2024	25,000,000.00	24,301,900.00	24,240,929.01	60,970.99
45950VQ33	INTERNATIONAL FINANCE CORPORATION	0.719	96.1790	10/29/2024	25,000,000.00	24,044,750.00	24,092,057.34	

Repo
REPO

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
RP01022024533	Repurchase agreement	5.330	100.0000	01/02/2024	750,000,000.00	750,000,000.00	750,000,000.00	0.00
RP01022024533	Repurchase agreement	5.330	100.0000	01/02/2024	750,000,000.00	750,000,000.00	750,000,000.00	0.00

US Gov
T-BILL

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
912797HX8	UNITED STATES TREASURY	5.364	99.9853	01/02/2024	85,000,000.00	84,987,533.05	84,987,580.56	(47.51)
912797HY6	UNITED STATES TREASURY	5.378	99.8979	01/09/2024	50,000,000.00	49,948,958.50	49,941,477.78	7,480.72
912797HZ3	UNITED STATES TREASURY	5.501	99.7958	01/16/2024	10,000,000.00	9,979,583.30	9,977,822.92	1,760.38
912797HZ3	UNITED STATES TREASURY	5.498	99.7958	01/16/2024	10,000,000.00	9,979,583.30	9,977,833.33	1,749.97
912797HZ3	UNITED STATES TREASURY	5.392	99.7958	01/16/2024	50,000,000.00	49,897,916.50	49,890,291.67	7,624.83
912797GD3	UNITED STATES TREASURY	5.376	99.7958	01/16/2024	40,000,000.00	39,918,333.20	39,912,233.29	6,099.91
912797JD0	UNITED STATES TREASURY	5.378	99.7649	01/18/2024	100,000,000.00	99,764,889.00	99,751,563.89	13,325.11
912797GP6	UNITED STATES TREASURY	5.388	99.3799	02/13/2024	50,000,000.00	49,689,958.50	49,686,995.83	2,962.67
912797HP3	UNITED STATES TREASURY	5.592	99.1518	02/29/2024	25,000,000.00	24,787,937.50	24,780,753.54	7,183.96
912797HH3	UNITED STATES TREASURY	5.314	98.2640	05/02/2024	65,000,000.00	63,871,590.90	63,871,538.97	51.93
912797HH3	UNITED STATES TREASURY	5.322	98.2640	05/02/2024	50,000,000.00	49,131,993.00	49,130,140.00	1,853.00
912797FH5	UNITED STATES TREASURY	5.466	98.0800	05/16/2024	50,000,000.00	49,040,000.00	49,012,913.89	27,086.11
912797HR1	UNITED STATES TREASURY	5.285	97.9864	05/23/2024	35,000,000.00	34,295,226.35	34,293,738.89	1,487.46
912797HR1	UNITED STATES TREASURY	5.275	97.9864	05/23/2024	30,000,000.00	29,395,908.30	29,395,705.83	202.47
912797FS1	UNITED STATES TREASURY	5.334	97.7044	06/13/2024	50,000,000.00	48,852,208.50	48,835,258.18	16,950.32
912796ZW2	UNITED STATES TREASURY	5.303	97.6106	06/20/2024	50,000,000.00	48,805,278.00	48,792,930.00	12,348.00
912797GB7	UNITED STATES TREASURY	5.403	97.4905	07/11/2024	10,000,000.00	9,749,047.20	9,726,080.00	22,967.20
912797GK7	UNITED STATES TREASURY	5.463	97.1104	08/08/2024	30,000,000.00	29,133,125.10	29,047,125.00	86,000.10
---	UNITED STATES TREASURY	5.373	98.8994	03/20/2024	790,000,000.00	781,229,070.20	781,011,983.55	217,086.65

US Gov
US GOV

Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
912828SZ9	UNITED STATES TREASURY	5.025	99.7500	01/31/2024	25,000,000.00	24,937,500.00	24,949,944.20	(12,444.20)
912828BM2	UNITED STATES TREASURY	0.219	99.3750	02/15/2024	25,000,000.00	24,781,750.00	24,997,123.97	(153,373.97)
912828BR1	UNITED STATES TREASURY	0.287	99.0000	03/15/2024	50,000,000.00	49,500,000.00	49,996,269.82	(496,269.82)
912828W71	UNITED STATES TREASURY	2.395	99.2188	03/31/2024	30,000,000.00	29,765,625.00	29,980,666.47	(215,041.47)
912828EG2	UNITED STATES TREASURY	2.358	99.2500	03/31/2024	10,000,000.00	9,925,000.00	9,997,417.20	(72,417.20)
912828GR6	UNITED STATES TREASURY	4.390	99.0000	04/30/2024	25,000,000.00	24,750,000.00	24,830,228.37	(80,228.37)
912828WJ5	UNITED STATES TREASURY	5.256	98.9844	05/15/2024	50,000,000.00	49,492,187.50	49,510,216.35	(18,028.85)
912828CC3	UNITED STATES TREASURY	4.274	98.1875	05/15/2024	15,000,000.00	14,728,125.00	14,784,570.31	(56,445.31)
912828XT2	UNITED STATES TREASURY	2.567	98.6563	05/31/2024	10,000,000.00	9,865,625.00	9,977,307.83	(111,682.83)
912828ER8	UNITED STATES TREASURY	2.502	98.8594	05/31/2024	20,000,000.00	19,771,875.00	19,999,838.62	(227,963.62)
912828ER8	UNITED STATES TREASURY	2.563	98.8594	05/31/2024	20,000,000.00	19,771,875.00	19,994,990.37	(223,115.37)
912828CG4	UNITED STATES TREASURY	5.185	97.7813	06/15/2024	10,000,000.00	9,778,125.00	9,784,663.27	(6,538.27)
912828X3	UNITED STATES TREASURY	3.217	98.4219	06/30/2024	10,000,000.00	9,842,187.50	9,995,851.50	(99,851.50)
912828X3	UNITED STATES TREASURY	2.558	98.4219	06/30/2024	25,000,000.00	24,605,468.75	24,933,018.09	(327,549.34)
912828FA4	UNITED STATES TREASURY	5.386	98.7969	07/31/2024	100,000,000.00	98,796,875.00	98,666,620.16	130,254.84
912828D56	UNITED STATES TREASURY	5.503	98.3438	08/15/2024	50,000,000.00	49,171,875.00	49,063,866.58	108,008.42
912828D56	UNITED STATES TREASURY	5.508	98.3438	08/15/2024	5,000,000.00	4,917,187.50	4,906,249.39	10,938.11
912828FG1	UNITED STATES TREASURY	5.441	98.7969	08/31/2024	25,000,000.00	24,699,218.75	24,649,889.61	49,329.14
912828CX7	UNITED STATES TREASURY	0.439	96.8125	09/15/2024	25,000,000.00	24,203,125.00	24,988,735.67	(785,610.67)
912828CX7	UNITED STATES TREASURY	0.438	96.8125	09/15/2024	25,000,000.00	24,203,125.00	24,988,958.48	(785,830.48)
912828FN6	UNITED STATES TREASURY	4.215	99.4844	09/30/2024	25,000,000.00	24,871,093.75	25,006,200.04	(135,106.29)
912828FN6	UNITED STATES TREASURY	5.439	99.4844	09/30/2024	70,000,000.00	69,639,062.50	69,400,146.49	238,916.01
912828DB4	UNITED STATES TREASURY	0.754	96.6875	10/15/2024	25,000,000.00	24,171,875.00	24,974,971.33	(803,096.33)
912828DB4	UNITED STATES TREASURY	0.619	96.6875	10/15/2024	25,000,000.00	24,171,875.00	24,101,222.83	70,652.17
912828Y46	UNITED STATES TREASURY	5.331	97.2656	10/31/2024	10,000,000.00	9,726,562.50	9,695,434.72	31,127.78
912828FQ9	UNITED STATES TREASURY	5.443	99.5625	10/31/2024	50,000,000.00	49,781,250.00	49,573,801.37	207,448.63
912828FQ9	UNITED STATES TREASURY	5.313	99.5625	10/31/2024	15,000,000.00	14,934,375.00	14,886,887.99	47,487.01
912828YV6	UNITED STATES TREASURY	1.747	97.0000	11/30/2024	25,000,000.00	24,250,000.00	24,945,322.85	(695,322.85)
912828ZC7	UNITED STATES TREASURY	0.540	96.0313	02/28/2025	10,000,000.00	9,603,125.00	10,067,207.76	(464,082.76)
912828ZF0	UNITED STATES TREASURY	0.647	95.0625	03/31/2025	25,000,000.00	23,765,625.00	24,954,955.65	(1,189,330.65)
912828ZF0	UNITED STATES TREASURY	0.619	95.0625	03/31/2025	25,000,000.00	23,765,625.00	24,963,301.73	(1,197,676.73)
912828EH0	UNITED STATES TREASURY	2.647	97.5313	04/15/2025	10,000,000.00	9,753,125.00	9,997,312.44	(244,187.44)
912828ZL7	UNITED STATES TREASURY	0.445	94.6406	04/30/2025	15,000,000.00	14,196,093.75	14,896,209.48	(790,115.73)
9128284R8	UNITED STATES TREASURY	2.799	97.7188	05/31/2025	15,000,000.00	14,657,812.50	15,015,278.01	(357,465.51)
9128284B7	UNITED STATES TREASURY	5.362	93.6406	07/15/2024	25,000,000.00	23,410,156.25	24,834,611.92	(1,424,455.67)
912828CAM3	UNITED STATES TREASURY	0.815	93.1250	09/30/2025	25,000,000.00	23,281,250.00	24,757,775.07	(1,476,525.07)
912828CAM3	UNITED STATES TREASURY	0.950	93.1250	09/30/2025	25,000,000.00	23,281,250.00	24,700,574.56	(1,419,324.56)
912828BC4	UNITED STATES TREASURY	0.700	92.6875	12/31/2025	25,000,000.00	23,171,875.00	24,840,283.79	(1,668,408.79)
912828BH3	UNITED STATES TREASURY	2.447	92.3750	01/31/2026	15,000,000.00	13,856,250.00	14,385,861.87	(529,611.87)
912828BH3	UNITED STATES TREASURY	0.586	92.3750	01/31/2026	10,000,000.00	9,237,500.00	9,956,732.54	(719,232.54)
912828BH3	UNITED STATES TREASURY	0.593	92.3750	01/31/2026	10,000,000.00	9,237,500.00	9,955,292.79	(717,792.79)
912828P46	UNITED STATES TREASURY	0.799	94.7813	02/15/2026	10,000,000.00	9,478,125.00	10,171,787.91	(693,662.91)
912828P46	UNITED STATES TREASURY	0.670	94.7813	02/15/2026	10,000,000.00	9,478,125.00	10,199,362.11	(721,237.11)
912828BQ3	UNITED STATES TREASURY	0.591	92.4063	02/28/2026	20,000,000.00	18,481,250.00	19,961,287.56	(1,480,037.56)
912828CF7	UNITED STATES TREASURY	0.715	92.8125	03/31/2026	25,000,000.00	23,203,125.00	25,019,330.87	(1,816,205.87)
912828CF8	UNITED STATES TREASURY	0.882	92.4844	06/30/2026	20,000,000.00	18,496,875.00	19,996,589.01	(1,499,714.01)
912828CJ8	UNITED STATES TREASURY	0.906	92.4844	06/30/2026	35,000,000.00	32,369,531.25	34,973,383.66	(2,603,852.41)
912828CW9	UNITED STATES TREASURY	0.832	91.7031	08/31/2026	25,000,000.00	22,925,781.25	24,946,935.93	(2,021,154.68)
912828CW9	UNITED STATES TREASURY	0.902	91.7031	08/31/2026	25,000,000.00	22,925,781.25	24,901,394.82	(1,975,613.57)
912828CZ2	UNITED STATES TREASURY	0.982	91.8750	09/30/2026	20,000,000.00	18,375,000.00	19,942,782.64	(1,567,782.64)
912828CZ2	UNITED STATES TREASURY	2.540	91.8750	09/30/2026	15,000,000.00	13,781,250.00	14,355,857.36	(574,607.36)
912828DG3	UNITED STATES TREASURY	2.884	92.2813	10/31/2026	10,000,000.00	9,228,125.00	9,536,545.04	(308,420.04)
912810EY0	UNITED STATES TREASURY	4.205	106.2500	11/15/2026	25,000,000.00	26,562,500.00	26,498,274.04	64,225.96
912828DK4	UNITED STATES TREASURY	4.099	92.4688	11/30/2026	25,000,000.00	23,117,187.50	23,105,072.54	12,114.96
912810EZ7	UNITED STATES TREASURY	3.048	107.2656	02/15/2027	15,000,000.00	16,089,843.75	16,553,216.04	(463,372.29)
912828EF4	UNITED STATES TREASURY	2.502	95.5938	03/31/2027	25,000,000.00	23,898,437.50	24,998,732.50	(1,100,295.00)
912828EF4	UNITED STATES TREASURY	2.503	95.5938	03/31/2027	25,000,000.00	23,898,437.50	24,997,465.00	(1,099,027.50)
912828S2	UNITED STATES TREASURY	2.845	89.0625	05/31/2027	20,000,000.00	17,812,500.00	18,518,519.82	(706,019.82)
912828EW7	UNITED STATES TREASURY	3.109	97.7500	06/30/2027	15,000,000.00	14,662,500.00	15,067,892.08	(405,392.08)
912828EW7	UNITED STATES TREASURY	3.213	97.7500	06/30/2027	15,000,000.00	14,662,500.00	15,017,741.00	(355,241.00)
912810FA1	UNITED STATES TREASURY	3.247	107.7188	08/15/2027	15,000,000.00	16,157,812.50	16,556,913.55	(399,101.05)
912810FA1	UNITED STATES TREASURY	3.483	107.7188	08/15/2027	15,000,000.00	16,157,812.50	16,430,970.86	(273,158.36)
912828FH9	UNITED STATES TREASURY	3.269	97.2188	08/31/2027	5,000,000.00	4,860,937.50	4,975,813.55	(114,876.05)
912810FB9	UNITED STATES TREASURY	4.003	107.5938	11/15/2027	15,000,000.00	16,139,062.50	16,107,113.38	31,947.12
912828FZ9	UNITED STATES TREASURY	3.840	99.8281	11/30/2027	15,000,000.00	14,974,218.75	15,018,111.41	(43,892.66)
912828FZ9	UNITED STATES TREASURY	4.048	99.8281	11/30/2027	25,000,000.00	24,957,031.25	24,846,184.79	110,846.46
912828HK0	UNITED STATES TREASURY	4.125	100.5					



COUNTY OF RIVERSIDE
TREASURER-TAX COLLECTOR
CAPITAL MARKETS

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

January 18, 2024

Mr. Don Kent
Director of Finance
County of Riverside
4080 Lemon Street, 4th Floor
Riverside, CA 92501

Dear Mr. Kent:

Enclosed is the Investment Holdings Report for the Asset Leasing Corporation for the County of Riverside for the period ending December 31, 2023 (the "Report Date"). This report contains various summaries and underlying details of the issues and accounts, as well as a detailed listing of investment holdings for each individual series of bonds outstanding as of the Report Date.

Please let me know if you have any questions and thank you for the opportunity serve the County.

Sincerely,



Jeff White
Managing Member



COUNTY OF RIVERSIDE

CALIFORNIA

December 31, 2023
Quarterly Investment Report
County of Riverside, California
Asset Leasing Corporation



Asset Leasing Corporation Summary by Asset:

Security	Quantity	Total Cost	Market Value	Percentage of Portfolio
Cash		\$8,286.33	\$8,286.33	0%
FIRST AMERICAN TREASURY Total	25,614,729.81	25,614,729.81	25,614,729.81	90%
GOLDMAN SACHS GOV INST FUND Total	2,680,688.10	2,680,688.10	2,680,688.10	10%
ALLSPRING Govt Money Market #743	1,619.72	1,619.72	1,619.72	0%
Grand Total	28,297,037.63	\$28,305,323.96	\$28,305,323.96	100%

Asset Leasing Corporation Summary by Series:

Issue	Market Value
1993 A&B Hospital Project Total	\$25,568,077.66
1997 Series A Hospital Bonds Total	46,652.15
2009 Public Safety Communication and Woodcrest Library Projects Total	2,688,974.43
2019 A Lease Revenue Refunding Bonds - Tech Refunding Project	1,619.72
Grand Total	\$28,305,323.96

Asset Leasing Corporation Market Value by Account:

1993 A&B Hospital Project	Market Value
94605802 - Earnings	\$1,330,936.92
94605804 - Interest	18,719,125.61
94605805 - Reserve	4,117,007.43
94605807 - Construction	1,400,973.22
94605814 - Reimbursement	34.48
Total:	\$25,568,077.66
1997 Series A Hospital Bonds	
95435464 - Debt Service Fund	\$46,652.15
Total:	\$46,652.15
2009 Public Safety Communication and Woodcrest Library Projects	
23817502 - Base Rental Account	\$551,906.29
23817503 - Adj Rate Sec Deposit Acc	465,611.52
23817504 - Interest Account	16.83
23817505 – Letter of Credit	8,286.33
23817506 - Admin Expense Account	1,544,000.27
23817508 - Investment Earnings Acco	117,744.39
23817513 - Principal Account	1,408.80
Total:	\$2,688,974.43
2019 A Lease Revenue Refunding Bonds - Tech Refunding Project	
83918300 – Bond Fund	\$1,619.72
Total:	\$1,619.72
Grand Total:	\$28,305,323.96

Asset Leasing Corporation

ISSUES

1. 1993 A&B HOSPITAL PROJECT
2. 1997 SERIES A HOSPITAL BONDS
3. 2009 PUBLIC SAFETY COMMUNICATION & WOODCREST LIBRARY
4. 2019A LEASE REVENUE REFUNDING – TECH REFUNDING PROJECT

ASSET LEASING CORPORATION

1993 A&B Hospital Project \$149,060,000

Dated Date: 1/1/1993	S&P: NR	Arbitrage Yield:
Due:	Moody's: WR	Arbitrage Position:
Call Date:	Fitch:	Arbitrage Last Calc:
Trustee: US Bank		
Base CUSIP: 768903		

FIXED INCOME PORTFOLIO								
December 31, 2023								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
1993 A&B Hospital Project								
94605802 - Earnings	FIRST AMERICAN TREASURY	5.29%			Aaa	1,330,936.92	\$ 1,330,936.92	\$ 1,330,936.92
94605804 - Interest	FIRST AMERICAN TREASURY	5.29%			Aaa	18,719,125.61	18,719,125.61	18,719,125.61
94605805 - Reserve	FIRST AMERICAN TREASURY	5.29%			Aaa	4,117,007.43	4,117,007.43	4,117,007.43
94605807 - Construction	FIRST AMERICAN TREASURY	5.29%			Aaa	1,400,973.22	1,400,973.22	1,400,973.22
94605814 - Reimbursement	FIRST AMERICAN TREASURY	5.29%			Aaa	34.48	34.48	34.48
						25,568,077.66	\$ 25,568,077.66	\$ 25,568,077.66

ASSET LEASING CORPORATION

1997 Series A Hospital Bonds \$41,170,072.65

Dated Date: 2/20/1997	S&P:	Arbitrage Yield: 6.032960%
Due: 6/1/2026	Moody's: Aa3	Arbitrage Position: \$0.00
Call Date:	Fitch: A+	Arbitrage Last Calc: 6/1/2013
Trustee: US Bank		
Base CUSIP: 768903		

FIXED INCOME PORTFOLIO

December 31, 2023

Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
1997 Series A Hospital Bonds								
95435464 - Debt Service Fund	FIRST AMERICAN TREASURY	5.29%			Aaa	46,652.15	\$ 46,652.15	\$ 46,652.15
						46,652.15	\$ 46,652.15	\$ 46,652.15

ASSET LEASING CORPORATION

2009 Public Safety Communication & Woodcrest Library

\$45,685,000

Dated Date: 12/10/2009	S&P: A+/A-1	Arbitrage Yield: 1.802087%
Due: 11/1/2039	Moody's: Aa2/VMIG	Arbitrage Position: (\$1,765,446.88)
Call Date:	Fitch:	Arbitrage Last Calc: 12/10/2023
Trustee: Wells Fargo		
Base CUSIP: 768901		

FIXED INCOME PORTFOLIO								
December 31, 2023								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
2009 Public Safety Communication and Woodcrest Library Projects								
23817502 - Base Rental Account	GOLDMAN SACHS GOVT INST FUND	5.25%			Aaa	551,906.29	\$ 551,906.29	\$ 551,906.29
23817503 - Adj Rate Sec Deposit Acc	GOLDMAN SACHS GOVT INST FUND	5.25%			Aaa	465,611.52	465,611.52	465,611.52
23817504 - Interest Account	GOLDMAN SACHS GOVT INST FUND	5.25%			Aaa	16.83	16.83	16.83
23817505 - Letter of Credit	Cash						8,286.33	8,286.33
23817506 - Admin Expense Account	GOLDMAN SACHS GOVT INST FUND	5.25%			Aaa	1,544,000.27	1,544,000.27	1,544,000.27
23817508 - Investment Earnings Acco	GOLDMAN SACHS GOVT INST FUND	5.25%			Aaa	117,744.39	117,744.39	117,744.39
23817513 - Principal Account	GOLDMAN SACHS GOVT INST FUND	5.25%			Aaa	1,408.80	1,408.80	1,408.80
						2,680,688.10	\$ 2,688,974.43	\$ 2,688,974.43

ASSET LEASING CORPORATION

2019A Lease Revenue Refunding Bonds – Tech Refunding Project \$12,875,000

Dated Date: 09/26/2019	S&P: AA-	Arbitrage Yield: Taxable
Due: 11/01/2043	Moody's:	Arbitrage Position: Taxable
Call Date:	Fitch:	Arbitrage Last Calc: Taxable
Trustee: Wells Fargo		
Base CUSIP: 76911A		

FIXED INCOME PORTFOLIO									
December 31, 2023									
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value	
2019 A Lease Revenue Refunding Bonds - Tech Refunding Project									
83918300 - Bond Fund	ALLSPRING Govt Money Market	4.92%				1,619.72	\$ 1,619.72	\$ 1,619.72	
						1,619.72	\$ 1,619.72	\$ 1,619.72	



6700 Antioch, Suite 250
Merriam, Kansas 66204

January 18, 2024

Mr. Don Kent
Director of Finance
County of Riverside
4080 Lemon Street, 4th Floor
Riverside, CA 92501

Dear Mr. Kent:

Enclosed is the Investment Holdings Report for the Land Secured Districts of the County of Riverside for the period ending December 31, 2023 (the "Report Date"). This report contains various summaries and underlying details of the issues and accounts, as well as a detailed listing of investment holdings for each individual series of bonds outstanding as of the Report Date.

Please let me know if you have any questions and thank you for the opportunity serve the County.

Sincerely,

A handwritten signature in black ink, appearing to read 'Jeff White', is written over a circular stamp or seal.

Jeff White
Managing Member



COUNTY OF RIVERSIDE

CALIFORNIA

December 31, 2023
Quarterly Investment Report
County of Riverside, California
Land Secured Districts



Land Secured Districts Summary by Asset:

Security	Quantity	Total Cost	Market Value	Percentage of Portfolio
FIDELITY INVST MM GOVT CLASS	122,720.92	\$122,720.92	\$122,720.92	.50%
FIRST AMERICAN TREASURY	21,190,437.60	21,190,437.60	21,190,437.60	86%
GOLDMAN SACHS GOVT INST FUND	1,615,649.52	1,615,649.52	1,615,649.52	6.5%
MORGAN STANLEY INSTL L GOVT PTF INSTL	1,828,451.26	1,828,451.26	1,828,451.26	7%
Grand Total:	24,757,259.30	\$24,757,259.30	\$24,757,259.30	100%

Land Secured Districts Summary by Series:

Issue	Market Value
CFD 03-1 Newport Road 2014	\$1,615,649.52
CFD 04-2 Lakehills Crest	1,828,451.26
CFD 05-8 Scott Road 2013	7,803,162.84
CFD 05-8 Scott Road 2018	131.20
CFD 07-2 Series 2015 Clinton Keith	5,219,413.07
CFD 07-2 Series 2017 Clinton Keith	7,817,114.15
CFD 07-2 Series 2020 Clinton Keith	977.55
District 168 - Rivercrest	196,400.41
CFD 89-1 Special Tax Refunding, 2018	122,720.92
CFD 89-4 Special Tax Refunding, 2018	153,238.38
Grand Total:	\$24,757,259.30

Land Secured Districts Market Value by Account:

CFD 03-1 Newport Road 2014	
83525701 - Special Tax	\$246,817.69
83525702 - Bond	248.33
83525706 - Reserve	1,278,318.76
83525707 - Earnings	84,942.10
83525709 - Admin Expense	5,322.64
Total:	\$1,615,649.52
CFD 04-2 Lakehills Crest	
547271 - Redemption	\$0.04
547272 - Earnings	1,701.61
547273 - Reserve	1,483,106.82
547274 - Admin Expense	3,785.92
547275 - Special Tax	339,795.25
547276 - Bond	61.62
Total:	\$1,828,451.26
CFD 05-8 Scott Road 2013	
202358000 - Special Tax	\$1,436,398.22
202358001 - Bond	51,961.22
202358002 - Reserve	1,784,309.24
202358003 - Admin Expense	17,586.90
202358006 - Improvement/Non-proc	4,512,907.26
Total:	\$7,803,162.84
CFD 05-8 Scott Road 2018	
244793000 – Bond Fund	\$131.20
Total:	\$131.20
CFD 07-2 Series 2015 Clinton Keith	
216817000 - Special Tax	\$470,769.22
216817001 - Bond	112,427.56
216817002 - Reserve	4,629,785.45
216817003 - Admin Expense	6,419.00
216817004 - Proceeds	0.08

216817005 - Improvement/Non-proceed	11.76
Total:	\$5,219,413.07
CFD 07-2 Series 2017 Clinton Keith	
216850000 - Bond Fund	\$275.57
216850003 – Proceeds	7,816,838.58
Total:	\$7,817,114.15
CFD 07-2 Series 2020 Clinton Keith	
228620000 - Bond Fund	\$977.55
Total:	\$977.55
District 168 - Rivercrest	
164844000 - Redemption Account	\$8,911.53
164844001 - Admin Expense Account	2,719.29
164844006 - Reserve Account	171,806.27
164844007 - Earnings Account	12,963.32
Total:	\$196,400.41
CFD 89-1 Special Tax Refunding, 2018	
213890 - Special Tax	\$49,540.61
213893 - Reserve	64,540.31
213902 - Admin Exp	4,493.64
213903 - Earnings	4,146.36
Total:	\$122,720.92
CFD 89-4 Special Tax Refunding, 2018	
229583000 – Special Tax	\$32,388.56
229583001 – Admin Expense Fund	4,358.84
229583002 – Bond Fund	214.00
229583003 - Reserve	116,276.98
Total:	\$153,238.38
Grand Total:	\$24,757,259.30

Land Secured Districts

ISSUES

1. 2014 CFD 03-1 Newport Road
2. 2012 CFD 04-2 Lakehills Crest
3. 2013 CFD 05-8 Scott Road
4. 2018 CFD 05-8 Scott Road
5. 2015 CFD 07-2 Clinton Keith
6. 2017 CFD 07-2 Clinton Keith
7. 2020 CFD 07-2 Clinton Keith
8. 2012 District 168 - Rivercrest
9. 2018 CFD 89-1 Special Tax Refunding
10. 2018 CFD 89-4 Special Tax Refunding

LAND SECURED DISTRICTS

2014 CFD 03-1 Newport Road
\$14,390,000

Dated Date: 12/16/2014	S&P: NR	Arbitrage Yield: 4.502487%
Due: 9/1/2030	Moody's: NR	Arbitrage Position: (\$657,227.51)
Call Date: 9/1/2024	Fitch: NR	Arbitrage Last Calc: 9/1/2023
Trustee: Wells Fargo		
Base CUSIP: 76911F		

FIXED INCOME PORTFOLIO								
December 31, 2023								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
CFD 03-1 Newport Road 2014								
83525701 - Special Tax	GOLDMAN SACHS GOVT INST FUND	5.25%			Aaa	246,817.69	\$ 246,817.69	\$ 246,817.69
83525702 - Bond	GOLDMAN SACHS GOVT INST FUND	5.25%			Aaa	248.33	248.33	248.33
83525706 - Reserve	GOLDMAN SACHS GOVT INST FUND	5.25%			Aaa	1,278,318.76	1,278,318.76	1,278,318.76
83525707 - Earnings	GOLDMAN SACHS GOVT INST FUND	5.25%			Aaa	84,942.10	84,942.10	84,942.10
83525709 - Admin Expense	GOLDMAN SACHS GOVT INST FUND	5.25%			Aaa	5,322.64	5,322.64	5,322.64
						1,615,649.52	\$ 1,615,649.52	\$ 1,615,649.52

LAND SECURED DISTRICTS

2012 CFD 04-2 Lakehills Crest \$19,665,000

Dated Date: 8/23/2012	S&P: NR	Arbitrage Yield: 4.418333%
Due: 9/1/2035	Moody's: NR	Arbitrage Position: (\$740,195.78)
Call Date: 9/1/2022	Fitch: NR	Arbitrage Last Calc: 9/1/2023
Trustee: BNY		
Base CUSIP: 76911F		

FIXED INCOME PORTFOLIO								
December 31, 2023								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
CFD 04-2 Lakehills Crest								
547271 - Redemption	MORGAN STANLEY INSTL L GOVT PT	5.27%			Aaa	0.04	\$ 0.04	\$ 0.04
547272 - Earnings	MORGAN STANLEY INSTL L GOVT PT	5.27%			Aaa	1,701.61	1,701.61	1,701.61
547273 - Reserve	MORGAN STANLEY INSTL L GOVT PT	5.27%			Aaa	1,483,106.82	1,483,106.82	1,483,106.82
547274 - Admin Expense	MORGAN STANLEY INSTL L GOVT PT	5.27%			Aaa	3,785.92	3,785.92	3,785.92
547275 - Special Tax	MORGAN STANLEY INSTL L GOVT PT	5.27%			Aaa	339,795.25	339,795.25	339,795.25
547276 - Bond	MORGAN STANLEY INSTL L GOVT PT	5.27%			Aaa	61.62	61.62	61.62
						1,828,451.26	\$ 1,828,451.26	\$ 1,828,451.26

LAND SECURED DISTRICTS

2013 CFD 05-8 Scott Road
\$16,875,000

Dated Date: 2/28/2013	S&P: NR	Arbitrage Yield: 4.877880%
Due: 9/1/2042	Moody's: NR	Arbitrage Position: (\$1,507,182.30)
Call Date: 9/1/2022	Fitch: NR	Arbitrage Last Calc: 9/2/2023
Trustee: US Bank		
Base CUSIP: 76911F		

FIXED INCOME PORTFOLIO								
December 31, 2023								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
CFD 05-8 Scott Road 2013								
202358000 - Special Tax	FIRST AMERICAN TREASURY	5.29%			Aaa	1,436,398.22	\$ 1,436,398.22	\$ 1,436,398.22
202358001 - Bond	FIRST AMERICAN TREASURY	5.29%			Aaa	51,961.22	51,961.22	51,961.22
202358002 - Reserve	FIRST AMERICAN TREASURY	5.29%			Aaa	1,784,309.24	1,784,309.24	1,784,309.24
202358003 - Admin Expense	FIRST AMERICAN TREASURY	5.29%			Aaa	17,586.90	17,586.90	17,586.90
202358006 - Improvement/Non-Proceed	FIRST AMERICAN TREASURY	5.29%			Aaa	4,512,907.26	4,512,907.26	4,512,907.26
						7,803,162.84	\$ 7,803,162.84	\$ 7,803,162.84

LAND SECURED DISTRICTS

2018 CFD 05-8 Scott Road
\$5,120,000

Dated Date: 12/13/2018	S&P: NR	Arbitrage Yield: 4.173250%
Due: 09/01/2048	Moody's: NR	Arbitrage Position: (\$69,825.40)
Call Date: 09/01/2025	Fitch: NR	Arbitrage Last Calc: 12/12/2023
Trustee: US Bank		
Base CUSIP: 76911F		

FIXED INCOME PORTFOLIO								
December 31, 2023								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
CFD 05-8 Scott Road 2018								
244793000 - Bond Fund	FIRST AMERICAN TREASURY	5.29%			Aaa	131.20	\$ 131.20	\$ 131.20
						131.20	\$ 131.20	\$ 131.20

LAND SECURED DISTRICTS

2015 CFD 07-2 Clinton Keith
\$25,170,000

Dated Date: 8/6/2015	S&P: NR	Arbitrage Yield: 4.394464%
Due: 9/1/2044	Moody's: NR	Arbitrage Position: (\$3,173,011.82)
Call Date: 9/1/2025	Fitch: NR	Arbitrage Last Calc: 9/1/2023
Trustee: US Bank		
Base CUSIP: 76911F		

FIXED INCOME PORTFOLIO

December 31, 2023

Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
CFD 07-2 Series 2015 Clinton Keith								
216817000 - Special Tax	FIRST AMERICAN TREASURY	5.29%			Aaa	470,769.22	\$ 470,769.22	\$ 470,769.22
216817001 - Bond	FIRST AMERICAN TREASURY	5.29%			Aaa	112,427.56	112,427.56	112,427.56
216817002 - Reserve	FIRST AMERICAN TREASURY	5.29%			Aaa	4,629,785.45	4,629,785.45	4,629,785.45
216817003 - Admin Expense	FIRST AMERICAN TREASURY	5.29%			Aaa	6,419.00	6,419.00	6,419.00
216817004 - Proceeds	FIRST AMERICAN TREASURY	5.29%			Aaa	0.08	0.08	0.08
216817005 - Improvement/Non-proceed	FIRST AMERICAN TREASURY	5.29%			Aaa	11.76	11.76	11.76
						5,219,413.07	\$ 5,219,413.07	\$ 5,219,413.07

LAND SECURED DISTRICTS

2017 CFD 07-2 Clinton Keith

\$7,610,000

Dated Date: 6/1/2017	S&P: NR	Arbitrage Yield: 3.890497%
Due: 9/1/2045	Moody's: NR	Arbitrage Position: (\$510,733.64)
Call Date: 9/1/2027	Fitch: NR	Arbitrage Last Calc: 9/1/2023
Trustee: US Bank		
Base CUSIP: 76911F		

FIXED INCOME PORTFOLIO								
December 31, 2023								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
CFD 07-2 Series 2017 Clinton Keith								
216850000 - Bond Fund	FIRST AMERICAN TREASURY	5.29%			Aaa	275.57	\$ 275.57	\$ 275.57
216850003 - Proceeds	FIRST AMERICAN TREASURY	5.29%			Aaa	7,816,838.58	7,816,838.58	7,816,838.58
						7,817,114.15	\$ 7,817,114.15	\$ 7,817,114.15

LAND SECURED DISTRICTS

2020 CFD 07-2 Clinton Keith

\$27,220,000

Dated Date: 11/17/2020	S&P: AA	Arbitrage Yield: 2.286851%
Due: 9/1/2045	Moody's: NR	Arbitrage Position: (\$717,646.24)
Call Date: 9/1/2030	Fitch: NR	Arbitrage Last Calc: 11/17/2023
Trustee: US Bank		
Base CUSIP: 76911F		

FIXED INCOME PORTFOLIO									
December 31, 2023									
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value	
CFD 07-2 Series 2020 Clinton Keith									
228620000 - Bond Fund	FIRST AMERICAN TREASURY	5.29%			Aaa	977.55	\$ 977.55	\$	977.55
						977.55	\$ 977.55	\$	977.55

LAND SECURED DISTRICTS

2012 District 168 - Rivercrest \$1,780,000

Dated Date: 8/23/2012	S&P: NR	Arbitrage Yield: 3.840998%
Due: 9/2/2026	Moody's: NR	Arbitrage Position: (\$96,850.50)
Call Date: 9/2/2022	Fitch: NR	Arbitrage Last Calc: 9/3/2023
Trustee: US Bank		
Base CUSIP: 76911P		

FIXED INCOME PORTFOLIO								
December 31, 2023								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
District 168 - Rivercrest								
164844000 - Redemption Account	FIRST AMERICAN TREASURY	5.29%			Aaa	8,911.53	\$ 8,911.53	\$ 8,911.53
164844001 - Admin Expense Account	FIRST AMERICAN TREASURY	5.29%			Aaa	2,719.29	2,719.29	2,719.29
164844006 - Reserve Account	FIRST AMERICAN TREASURY	5.29%			Aaa	171,806.27	171,806.27	171,806.27
164844007 - Earnings Account	FIRST AMERICAN TREASURY	5.29%			Aaa	12,963.32	12,963.32	12,963.32
						196,400.41	\$ 196,400.41	\$ 196,400.41

LAND SECURED DISTRICTS

2018 CFD 89-1 Special Tax Refunding Bonds, Series 2018 \$4,185,000

Dated Date: 2/1/2018	S&P: NR	Arbitrage Yield: 2.779844%
Due: 9/1/2025	Moody's: NR	Arbitrage Position: (\$16,060.89)
Call Date: 9/1/2023	Fitch: NR	Arbitrage Last Calc: 9/1/2023
Trustee: BNY		
Base CUSIP: 76911F		

FIXED INCOME PORTFOLIO								
December 31, 2023								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
CFD 89-1 Special Tax Refunding Bonds, Series 2018								
213890 - Special Tax	FIDELITY INVST MM GOVT CLASS I	5.26%			Aaa	49,540.61	\$ 49,540.61	\$ 49,540.61
213893 - Reserve	FIDELITY INVST MM GOVT CLASS I	5.26%			Aaa	64,540.31	64,540.31	64,540.31
213902 - Admin Exp	FIDELITY INVST MM GOVT CLASS I	5.26%			Aaa	4,493.64	4,493.64	4,493.64
213903 - Earnings	FIDELITY INVST MM GOVT CLASS I	5.26%			Aaa	4,146.36	4,146.36	4,146.36
						122,720.92	\$ 122,720.92	\$ 122,720.92

LAND SECURED DISTRICTS

2018 CFD 89-4 Special Tax Refunding Bonds, Series 2018 \$2,305,000

Dated Date: 2/1/2018	S&P: NR	Arbitrage Yield: 3.089877%
Due: 9/1/2030	Moody's: NR	Arbitrage Position: (\$22,101.54)
Call Date: 9/1/2026	Fitch: NR	Arbitrage Last Calc: 9/1/2023
Trustee: US Bank		
Base CUSIP: 76911F		

FIXED INCOME PORTFOLIO								
December 31, 2023								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
CFD 89-4 Special Tax Refunding Bonds, Series 2018								
229583000 - Special Tax	FIRST AMERICAN TREASURY	5.29%			Aaa	32,388.56	\$ 32,388.56	\$ 32,388.56
229583001 - Admin Expense Fund	FIRST AMERICAN TREASURY	5.29%			Aaa	4,358.84	4,358.84	4,358.84
229583002 - Bond Fund	FIRST AMERICAN TREASURY	5.29%			Aaa	214.00	214.00	214.00
229583003 - Reserve	FIRST AMERICAN TREASURY	5.29%			Aaa	116,276.98	116,276.98	116,276.98
						153,238.38	\$ 153,238.38	\$ 153,238.38



6700 Antioch, Suite 250
Merriam, Kansas 66204

January 16, 2024

Mr. Don Kent
Director of Finance
Riverside County Executive Office
4080 Lemon Street, 4th Floor
Riverside, CA 92501

Dear Mr. Kent:

Enclosed is the Investment Holdings Report for the Successor Agency to the Redevelopment Agency for the County of Riverside for the period ending December 31, 2023 (the "Report Date"). This report contains various summaries and underlying details of the issues and accounts, as well as a detailed listing of investment holdings for each individual series of bonds outstanding as of the Report Date.

Please let me know if you have any questions and thank you for the opportunity serve the County.

Sincerely,

A handwritten signature in black ink, appearing to read 'Jeff White', is written over a circular stamp or seal.

Jeff White
Managing Member



COUNTY OF RIVERSIDE CALIFORNIA

December 31, 2023
Quarterly Investment Report
County of Riverside, California
Successor Agency to the Redevelopment Agency for the
County of Riverside



COLUMBIA CAPITAL
MUNICIPAL ADVISORS

Successor Agency to the Redevelopment Agency by Asset:

Security	Quantity	Total Cost	Market Value	Percentage of Portfolio
DREYFUS TAX EXEMP CASH MGMT INSTL #264	6,268,678.51	\$6,268,051.82	\$6,268,051.65	19%
DREYFUS GOVT CASH MGMT SH BEN	7,149,848.73	7,149,848.73	7,149,848.73	22%
DREYFUS TREAS CASH MGM TREASURY INS	3,316,819.91	3,316,819.91	3,316,819.91	10%
FIDELITY INVST MM GOVT CLASS	7,626,717.84	7,626,717.84	7,626,717.84	23%
GOLDMAN SACHS TR GOVT INST FUND	8,662,891.63	8,662,891.63	8,662,891.63	26%
Grand Total:	33,024,956.62	\$33,024,329.93	\$33,024,329.76	100%

Successor Agency to the Redevelopment Agency by Series:

Issue	Market Value
2004 Tax Allocation Housing Bonds Series A-T	\$17,358.55
2011 Tax Allocation Bonds B, D, E	10,001,397.38
2014 Tax Allocation Bonds A, D, E	3,116,686.88
2015 Tax Allocation Bonds A, D, E	2,707,622.11
2015 Tax Allocation Bonds B & C	1,125,834.84
2016 Tax Allocation Bonds A, D, E	17,401.63
2016 Tax Allocation Bonds B & C	11,458.40
2017 TA Housing Refunding Bonds Series A	1,062,055.86
2017 Tax Allocation Bonds D & E	7,041,192.71
2017 Tax Allocation Bonds Series C	559,643.06
2017 Tax Allocation Ref Bonds Series B	13,696.58
2017 Tax Allocation Housing Bonds Series A-T	4,460,142.57
2017 Tax Allocation Housing Refunding Series B	2,689,706.16
Combined Housing 14 15 17	2,904.24
2020 Series A Second Lien TARB Series D & E	197,228.79
Grand Total:	\$33,024,329.76

Successor Agency to the Redevelopment Agency by Account:

2004 Tax Allocation Housing Bonds Series A-T	
363831 - Debt Service	\$16,183.98
363832 - PRN	1,166.20
363833 - Interest	8.37
Total:	\$17,358.55
2011 Tax Allocation Bonds B, D, E	
872152 - B Reserve	\$2,452,910.20
872153 - B Redevelopment	0.12
872154 - B Interest	829.63
872232 - E Reserve	1,213,021.09
872234 - E Interest	66,584.81
278486 - Sub B Debt Service	6,268,051.53
Total:	\$10,001,397.38
2014 Tax Allocation Bonds A, D, E	
668371 - A Debt Service	\$6,747.22
668372 - A Interest	575.22
668373 - A Principal	0.40
668374 - A Reserve	1,542,250.03
668452 - E Debt Service	9,303.20
668453 - E Interest	500.81
668454 - E Principal	0.28
668455 - E Reserve	1,551,915.86
668462 - D Debt Service	4,684.23
668463 - D Interest	709.11
668464 - D Principal	0.52
Total:	\$3,116,686.88
2015 Tax Allocation Bonds A, D, E	
639365 - A Revenue	\$0.18
713679 - A Reserve	1,596,861.11
713683 - A Debt Service	4,247.45
713684 - A Interest	3.10
713685 - A Principal	0.84
713692 - D Debt Service	2,198.77

713693 - D Interest	191.74
713695 - D Principal	0.48
713702 - E Reserve	1,100,177.37
713744 - E Debt Service	3,937.79
713747 - E Interest	2.48
713748 - E Principal	0.80
Total:	\$2,707,622.11
2015 Tax Allocation Bonds B & C	
822326 - B Debt Service	\$9,653.43
822327 - B Interest	14.88
822911 - C Debt Service	15,864.96
822912 - C Interest	2.17
822914 - C Reserve	1,100,299.40
Total:	\$1,125,834.84
2016 Tax Allocation Bonds A, D, E	
741102 - A Revenue	\$0.05
741197 - A Debt Service	3,113.61
741198 - A Interest	2.17
741199 - A Principal	1.12
741210 - D Debt Service	10,164.05
741211 - D Interest	6.82
741212 - D Principal	3.64
741220 - E Debt Service	4,105.67
741223 - E Interest	3.10
741224 - E Principal	1.40
Total:	\$17,401.63
2016 Tax Allocation Bonds B & C	
741108 - C Debt Service	\$1,687.39
741109 - C Interest	1.24
741118 - C Principal	0.56
741188 - B Debt Service	9,758.96
741189 - B Interest	6.82
741190 - B Principal	3.43

Total:	\$11,458.40
2017 TA Housing Refunding Bonds Series A	
982727 - A Reserve	\$1,062,055.86
Total:	\$1,062,055.86
2017 Tax Allocation Bonds D & E	
982683 - E Debt Service	\$6,433.35
982684 - E Interest	7.75
982686 - E Reserve	4,744,858.72
982687 - E Redemption	3.20
982700 - A Interest	1,311.18
982706 - D Debt Service	5,751.69
982707 - D Interest	4.65
982709 - D Reserve	2,282,822.17
Total:	\$7,041,192.71
2017 Tax Allocation Bonds Series C	
982691 - C Debt Service	\$178.86
982692 - C Interest	0.93
982693 - C Principal	0.24
982694 - C Reserve	559,463.03
Total:	\$559,643.06
2017 Tax Allocation Ref Bonds Series B	
982718 - B Debt Service	\$13,682.76
982719 - B Interest	8.99
982720 - B Principal	4.83
Total:	\$13,696.58
2017 Tax Allocation Housing Bonds Series A-T	
208954 – Reserve	\$4,460,142.57
Total:	\$4,460,142.57

2017 Tax Allocation Housing Refunding Series B	
208967 – Reserve	\$2,689,706.16
Total:	\$2,689,706.16
Combined Housing 14 15 17	
668323 – Debt Service	\$2,755.37
668324 - Interest	27.41
668325 - Principal	121.46
Total:	\$2,904.24
2020 Series A Second Lien TARB Series D&E	
280121 - E Debt Service	\$882.27
280122 - E Interest	109,456.77
165542 - PFA Revenue	22,791.99
275927 - D Debt Service	1,023.09
275931 - D Interest	63,074.67
Total:	\$197,228.79
Grand Total:	\$33,024,329.76

Redevelopment Agency for the County of Riverside

ISSUES

1. 2004 TAX ALLOCATION HOUSING BONDS SERIES A-T
2. 2011 TAX ALLOCATION BONDS B, D, E
3. 2014 TAX ALLOCATION REF BONDS SERIES A, D, E
4. 2015 TAX ALLOCATION HOUSING REF BONDS SERIES A, D, E
5. 2015 TAX ALLOCATION HOUSING REF BONDS SERIES B & C
6. 2016 SERIES A TAX ALLOCATION REV BONDS SERIES A, D, E
7. 2016 TAX ALLOCATION REF BONDS SERIES B & C
8. 2017 TAX ALLOCATION HOUSING REFUNDING BONDS SERIES A
9. 2017 TAX ALLOCATION HOUSING REFUNDING BONDS SERIES D & E
10. 2017 TAX ALLOCATION HOUSING REFUNDING BONDS SERIES C
11. 2017 TAX ALLOCATION HOUSING REFUNDING BONDS SERIES B

Redevelopment Agency for the County of Riverside

ISSUES

12. 2017 TAXABLE HOUSING BONDS SERIES A-T
13. 2017 TAX ALLOCATION REF BONDS SERIES B
14. COMBINED HOUSING 14 15 17
15. SERIES 2020 A SECOND LIEN TAR B SERIES D & E

REDEVELOPMENT AGENCY FOR THE COUNTY OF RIVERSIDE

2004 Tax Allocation Housing Bonds Series A-T \$37,000,000

Dated Date: 12/29/2004	S&P:	Arbitrage Yield: Taxable
Due: 10/01/2028	Moody's:	Arbitrage Position: Taxable
Call Date:	Fitch:	Arbitrage Last Calc: Taxable
Trustee: BNY		
Base CUSIP: 769123		

FIXED INCOME PORTFOLIO									
December 31, 2023									
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value	
2004 Tax Allocation Housing Bonds Series A-T									
363831 - Debt Service	FIDELITY INVST MM GOVT CLASS	5.26%			Aaa	16,183.98	\$ 16,183.98	\$ 16,183.98	
363832 - PRN	FIDELITY INVST MM GOVT CLASS	5.26%			Aaa	1,166.20	1,166.20	1,166.20	
363833 - Interest	FIDELITY INVST MM GOVT CLASS	5.26%			Aaa	8.37	8.37	8.37	
						17,358.55	\$ 17,358.55	\$ 17,358.55	

REDEVELOPMENT AGENCY FOR THE COUNTY OF RIVERSIDE

2011 Tax Allocation Bonds B

\$23,133,000.50

Dated Date: 3/17/2011	S&P: A+	Arbitrage Yield: 8.18546300%
Due: 10/1/2042	Moody's:	Arbitrage Position: (\$2,466,128.52)
Call Date: 10/1/2021	Fitch:	Arbitrage Last Calc: 10/1/2020
Trustee: BNY		
Base CUSIP: 769123		

2011 Tax Allocation Bonds D

\$6,475,000

Dated Date: 3/17/2011	S&P: A	Arbitrage Yield: 7.22844900%
Due: 12/1/2037	Moody's:	Arbitrage Position: (\$524,855.37)
Call Date: 12/1/2021	Fitch:	Arbitrage Last Calc: 12/1/2021
Trustee: BNY		
Base CUSIP: 769123		

2011 Tax Allocation Bonds E

\$12,579,720

Dated Date: 3/17/2011	S&P: A-	Arbitrage Yield: 8.39140400%
Due: 12/1/2044	Moody's:	Arbitrage Position: (\$1,481,414.44)
Call Date: 12/1/2021	Fitch:	Arbitrage Last Calc: 10/1/2020
Trustee: BNY		
Base CUSIP: 769123		

FIXED INCOME PORTFOLIO

December 31, 2023

Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
2011 Tax Allocation Bonds B, D, E								
872152 - B Reserve	FIDELITY INVST MM GOVT CLASS I	5.26%			Aaa	2,452,910.20	\$ 2,452,910.20	\$ 2,452,910.20
872153 - B Redevelopment	DREYFUS TAX EXEMP CASH MGMT IN	3.70%			Aaa	0.12	0.12	0.12
872154 - B Interest	FIDELITY INVST MM GOVT CLASS I	5.26%			Aaa	829.63	829.63	829.63
872232 - E Reserve	FIDELITY INVST MM GOVT CLASS I	5.26%			Aaa	1,213,021.09	1,213,021.09	1,213,021.09
872234 - E Interest	FIDELITY INVST MM GOVT CLASS I	5.26%			Aaa	66,584.81	66,584.81	66,584.81
278486 - Sub B Debt Service	DREYFUS TAX EXEMP CASH MGMT IN	3.70%			Aaa	6,268,678.39	6,268,051.70	6,268,051.53
						10,002,024.24	\$ 10,001,397.55	\$ 10,001,397.38

REDEVELOPMENT AGENCY FOR THE COUNTY OF RIVERSIDE

2014 Tax Allocation Bonds A

\$19,620,000

Dated Date: 10/1/2014	S&P: AA	Arbitrage Yield: 3.54841048%
Due: 10/1/2037	Moody's:	Arbitrage Position: (\$239,579.52)
Call Date: 10/1/2024	Fitch:	Arbitrage Last Calc: 9/30/2019
Trustee: BNY		
Base CUSIP: 76913A		

2014 Tax Allocation Bonds D

\$28,130,000

Dated Date: 10/1/2014	S&P: AA	Arbitrage Yield: 3.61822750%
Due: 10/1/2037	Moody's:	Arbitrage Position: (\$1,650.00)
Call Date: 10/1/2024	Fitch:	Arbitrage Last Calc: 9/30/2019
Trustee: BNY		
Base CUSIP: 76913A		

2014 Tax Allocation Bonds E

\$16,545,000

Dated Date: 10/1/2014	S&P: AA	Arbitrage Yield: 3.66330637%
Due: 10/1/2037	Moody's:	Arbitrage Position: (\$250,916.20)
Call Date: 10/1/2024	Fitch:	Arbitrage Last Calc: 9/30/2019
Trustee: BNY		
Base CUSIP: 76913A		

FIXED INCOME PORTFOLIO

December 31, 2023

Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
2014 Tax Allocation Bonds A, D, E								
668371 - A Debt Service	DREYFUS TREAS CASH MGM TREASUR	5.25%			Aaa	6,747.22	\$ 6,747.22	\$ 6,747.22
668372 - A Interest	DREYFUS TREAS CASH MGM TREASUR	5.25%			Aaa	575.22	575.22	575.22
668373 - A Principal	DREYFUS TREAS CASH MGM TREASUR	5.25%			Aaa	0.40	0.40	0.40
668374 - A Reserve	DREYFUS TREAS CASH MGM TREASUR	5.25%			Aaa	1,542,250.03	1,542,250.03	1,542,250.03
668452 - E Debt Service	DREYFUS TREAS CASH MGM TREASUR	5.25%			Aaa	9,303.20	9,303.20	9,303.20
668453 - E Interest	DREYFUS TREAS CASH MGM TREASUR	5.25%			Aaa	500.81	500.81	500.81
668454 - E Principal	DREYFUS TREAS CASH MGM TREASUR	5.25%			Aaa	0.28	0.28	0.28
668455 - E Reserve	DREYFUS TREAS CASH MGM TREASUR	5.25%			Aaa	1,551,915.86	1,551,915.86	1,551,915.86
668462 - D Debt Service	DREYFUS TREAS CASH MGM TREASUR	5.25%			Aaa	4,684.23	4,684.23	4,684.23
668463 - D Interest	DREYFUS TREAS CASH MGM TREASUR	5.25%			Aaa	709.11	709.11	709.11
668464 - D Principal	DREYFUS TREAS CASH MGM TREASUR	5.25%			Aaa	0.52	0.52	0.52
						3,116,686.88	\$ 3,116,686.88	\$ 3,116,686.88

REDEVELOPMENT AGENCY FOR THE COUNTY OF RIVERSIDE

2015 Tax Allocation Rev Bonds Series A, D, E \$54,955,000

Dated Date: 10/1/2015	S&P: AA	Arbitrage Yield: 3.61538331%
Due: 10/1/2037	Moody's:	Arbitrage Position: (\$366,519.01)
Call Date: 10/1/2025	Fitch:	Arbitrage Last Calc: 10/1/2020
Trustee: BNY		
Base CUSIP: 76912T		

FIXED INCOME PORTFOLIO								
December 31, 2023								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
2015 Tax Allocation Bonds A, D, E								
639365 - A Revenue	FIDELITY INVST MM GOVT CLASS	5.26%			Aaa	0.18	\$ 0.18	\$ 0.18
713679 - A Reserve	FIDELITY INVST MM GOVT CLASS	5.26%			Aaa	1,596,861.11	1,596,861.11	1,596,861.11
713683 - A Debt Service	FIDELITY INVST MM GOVT CLASS	5.26%			Aaa	4,247.45	4,247.45	4,247.45
713684 - A Interest	FIDELITY INVST MM GOVT CLASS	5.26%			Aaa	3.10	3.10	3.10
713685 - A Principal	FIDELITY INVST MM GOVT CLASS	5.26%			Aaa	0.84	0.84	0.84
713692 - D Debt Service	FIDELITY INVST MM GOVT CLASS	5.26%			Aaa	2,198.77	2,198.77	2,198.77
713693 - D Interest	FIDELITY INVST MM GOVT CLASS	5.26%			Aaa	191.74	191.74	191.74
713695 - D Principal	FIDELITY INVST MM GOVT CLASS	5.26%			Aaa	0.48	0.48	0.48
713702 - E Reserve	FIDELITY INVST MM GOVT CLASS	5.26%			Aaa	1,100,177.37	1,100,177.37	1,100,177.37
713744 - E Debt Service	FIDELITY INVST MM GOVT CLASS	5.26%			Aaa	3,937.79	3,937.79	3,937.79
713747 - E Interest	FIDELITY INVST MM GOVT CLASS	5.26%			Aaa	2.48	2.48	2.48
713748 - E Principal	FIDELITY INVST MM GOVT CLASS	5.26%			Aaa	0.80	0.80	0.80
						2,707,622.11	\$ 2,707,622.11	\$ 2,707,622.11

REDEVELOPMENT AGENCY FOR THE COUNTY OF RIVERSIDE

2015 Tax Allocation Bonds B

\$64,365,000

Dated Date: 7/8/2015	S&P: AA	Arbitrage Yield: 3.8025968%
Due: 10/1/2037	Moody's:	Arbitrage Position: (\$3,910.34)
Call Date: 10/1/2025	Fitch:	Arbitrage Last Calc: 9/30/2019
Trustee: BNY		
Base CUSIP: 76913A		

2015 Tax Allocation Bonds C

\$15,025,000

Dated Date: 7/8/2015	S&P: AA	Arbitrage Yield: 3.69953513%
Due: 10/1/2037	Moody's:	Arbitrage Position: (\$135,227.36)
Call Date: 10/1/2025	Fitch:	Arbitrage Last Calc: 9/30/2019
Trustee: BNY		
Base CUSIP: 76913A		

FIXED INCOME PORTFOLIO								
December 31, 2023								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
2015 Tax Allocation Bonds B & C								
822326 - B Debt Service	FIDELITY INVST MM GOVT CLASS	5.26%			Aaa	9,653.43	\$ 9,653.43	\$ 9,653.43
822327 - B Interest	FIDELITY INVST MM GOVT CLASS	5.26%			Aaa	14.88	14.88	14.88
822911 - C Debt Service	FIDELITY INVST MM GOVT CLASS	5.26%			Aaa	15,864.96	15,864.96	15,864.96
822912 - C Interest	FIDELITY INVST MM GOVT CLASS	5.26%			Aaa	2.17	2.17	2.17
822914 - C Reserve	FIDELITY INVST MM GOVT CLASS	5.26%			Aaa	1,100,299.40	1,100,299.40	1,100,299.40
						1,125,834.84	\$ 1,125,834.84	\$ 1,125,834.84

REDEVELOPMENT AGENCY FOR THE COUNTY OF RIVERSIDE

2016 Tax Allocation Rev Bonds Series A, D, E \$88,895,000

Dated Date: 5/4/2016	S&P: AA	Arbitrage Yield: 2.59%
Due: 10/1/2037	Moody's:	Arbitrage Position:
Call Date: 10/1/2025	Fitch:	Arbitrage Last Calc: 10/1/2020
Trustee: BNY		
Base CUSIP: 76912T		

FIXED INCOME PORTFOLIO								
December 31, 2023								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
2016 Tax Allocation Bonds A, D, E								
741102 - A Revenue	FIDELITY INVST MM GOVT CLASS	5.26%			Aaa	0.05	\$ 0.05	\$ 0.05
741197 - A Debt Service	FIDELITY INVST MM GOVT CLASS	5.26%			Aaa	3,113.61	3,113.61	3,113.61
741198 - A Interest	FIDELITY INVST MM GOVT CLASS	5.26%			Aaa	2.17	2.17	2.17
741199 - A Principal	FIDELITY INVST MM GOVT CLASS	5.26%			Aaa	1.12	1.12	1.12
741210 - D Debt Service	FIDELITY INVST MM GOVT CLASS	5.26%			Aaa	10,164.05	10,164.05	10,164.05
741211 - D Interest	FIDELITY INVST MM GOVT CLASS	5.26%			Aaa	6.82	6.82	6.82
741212 - D Principal	FIDELITY INVST MM GOVT CLASS	5.26%			Aaa	3.64	3.64	3.64
741220 - E Debt Service	FIDELITY INVST MM GOVT CLASS	5.26%			Aaa	4,105.67	4,105.67	4,105.67
741223 - E Interest	FIDELITY INVST MM GOVT CLASS	5.26%			Aaa	3.10	3.10	3.10
741224 - E Principal	FIDELITY INVST MM GOVT CLASS	5.26%			Aaa	1.40	1.40	1.40
						17,401.63	\$ 17,401.63	\$ 17,401.63

REDEVELOPMENT AGENCY FOR THE COUNTY OF RIVERSIDE

2016 Tax Allocation Bonds B

\$50,670,000

Dated Date: 5/4/2016	S&P: AA	Arbitrage Yield: 2.60627964%
Due: 10/1/2037	Moody's:	Arbitrage Position: (\$534,659.23)
Call Date: 10/1/2025	Fitch:	Arbitrage Last Calc: 10/1/2020
Trustee: BNY		
Base CUSIP: 76913A		

2016 Tax Allocation Bonds C

\$8,950,000

Dated Date: 5/4/2016	S&P: AA	Arbitrage Yield: 2.62%
Due: 10/1/2037	Moody's:	Arbitrage Position:
Call Date: 10/1/2025	Fitch:	Arbitrage Last Calc: 10/1/2020
Trustee: BNY		
Base CUSIP: 76913A		

FIXED INCOME PORTFOLIO								
December 31, 2023								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
2016 Tax Allocation Bonds B & C								
741108 - C Debt Service	FIDELITY INVST MM GOVT CLASS	5.26%			Aaa	1,687.39	\$ 1,687.39	\$ 1,687.39
741109 - C Interest	FIDELITY INVST MM GOVT CLASS	5.26%			Aaa	1.24	1.24	1.24
741118 - C Principal	FIDELITY INVST MM GOVT CLASS	5.26%			Aaa	0.56	0.56	0.56
741188 - B Debt Service	FIDELITY INVST MM GOVT CLASS	5.26%			Aaa	9,758.96	9,758.96	9,758.96
741189 - B Interest	FIDELITY INVST MM GOVT CLASS	5.26%			Aaa	6.82	6.82	6.82
741190 - B Principal	FIDELITY INVST MM GOVT CLASS	5.26%			Aaa	3.43	3.43	3.43
						11,458.40	\$ 11,458.40	\$ 11,458.40

REDEVELOPMENT AGENCY FOR THE COUNTY OF RIVERSIDE

2017 Tax Allocation Housing Refunding Bonds Series A \$18,135,000

Dated Date: 5/10/2017	S&P: AA	Arbitrage Yield: 3.87408994%
Due: 10/1/2039	Moody's:	Arbitrage Position: (\$155,837.15)
Call Date: 10/1/2027	Fitch:	Arbitrage Last Calc: 10/1/2021
Trustee: BNY		
Base CUSIP: 76913A		

FIXED INCOME PORTFOLIO									
December 31, 2023									
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value	
2017 TA Housing Refunding Bonds Series A									
982727 - A Reserve	GOLDMAN SACHS GOVT INST FUND	5.25%			Aaa	1,062,055.86	\$ 1,062,055.86	\$ 1,062,055.86	
						1,062,055.86	\$ 1,062,055.86	\$ 1,062,055.86	

REDEVELOPMENT AGENCY FOR THE COUNTY OF RIVERSIDE

2017 Tax Allocation Rev Bonds Series D

\$30,385,000

Dated Date: 5/10/2017	S&P: AA	Arbitrage Yield: 3.38679735%
Due: 10/1/2037	Moody's:	Arbitrage Position: (\$712,780.76)
Call Date: 10/1/2027	Fitch:	Arbitrage Last Calc: 10/1/2021
Trustee: BNY		
Base CUSIP: 76912T		

2017 Tax Allocation Rev Bonds Series E

\$50,255,000

Dated Date: 5/10/2017	S&P: AA	Arbitrage Yield: 3.38679735%
Due: 10/1/2040	Moody's:	Arbitrage Position: (\$712,780.76)
Call Date: 10/1/2027	Fitch:	Arbitrage Last Calc: 10/1/2021
Trustee: BNY		
Base CUSIP: 76912T		

FIXED INCOME PORTFOLIO								
December 31, 2023								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
2017 Tax Allocation Bonds D & E								
982683 - E Debt Service	GOLDMAN SACHS GOVT INST FUND	5.25%			Aaa	6,433.35	\$ 6,433.35	\$ 6,433.35
982684 - E Interest	GOLDMAN SACHS GOVT INST FUND	5.25%			Aaa	7.75	7.75	7.75
982686 - E Reserve	GOLDMAN SACHS GOVT INST FUND	5.25%			Aaa	4,744,858.72	4,744,858.72	4,744,858.72
982687 - E Redemption	GOLDMAN SACHS GOVT INST FUND	5.25%			Aaa	3.20	3.20	3.20
982700 - A Interest	GOLDMAN SACHS GOVT INST FUND	5.25%			Aaa	1,311.18	1,311.18	1,311.18
982706 - D Debt Service	GOLDMAN SACHS GOVT INST FUND	5.25%			Aaa	5,751.69	5,751.69	5,751.69
982707 - D Interest	GOLDMAN SACHS GOVT INST FUND	5.25%			Aaa	4.65	4.65	4.65
982709 - D Reserve	GOLDMAN SACHS GOVT INST FUND	5.25%			Aaa	2,282,822.17	2,282,822.17	2,282,822.17
						7,041,192.71	\$ 7,041,192.71	\$ 7,041,192.71

REDEVELOPMENT AGENCY FOR THE COUNTY OF RIVERSIDE

2017 Tax Allocation Rev Bonds Series C \$5,725,000

Dated Date: 5/10/2017	S&P: AA	Arbitrage Yield: 3.69975361%
Due: 10/1/2040	Moody's:	Arbitrage Position: (\$74,349.08)
Call Date: 10/1/2027	Fitch:	Arbitrage Last Calc: 10/1/2021
Trustee: BNY		
Base CUSIP: 76913A		

FIXED INCOME PORTFOLIO								
December 31, 2023								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
2017 Tax Allocation Bonds Series C								
982691 - C Debt Service	GOLDMAN SACHS GOVT INST FUND	5.25%			Aaa	178.86	\$ 178.86	\$ 178.86
982692 - C Interest	GOLDMAN SACHS GOVT INST FUND	5.25%			Aaa	0.93	0.93	0.93
982693 - C Principal	GOLDMAN SACHS GOVT INST FUND	5.25%			Aaa	0.24	0.24	0.24
982694 - C Reserve	GOLDMAN SACHS GOVT INST FUND	5.25%			Aaa	559,463.03	559,463.03	559,463.03
						559,643.06	\$ 559,643.06	\$ 559,643.06

REDEVELOPMENT AGENCY FOR THE COUNTY OF RIVERSIDE

2017 Tax Allocation Rev Bonds Series B \$63,005,000

Dated Date: 6/12/2017	S&P: AA	Arbitrage Yield: 2.80%
Due: 10/1/2035	Moody's:	Arbitrage Position:
Call Date:	Fitch:	Arbitrage Last Calc: 10/01/2021
Trustee: BNY		
Base CUSIP: 76913A		

FIXED INCOME PORTFOLIO								
December 31, 2023								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
2017 Tax Allocation Ref Bonds Series B								
982718 - B Debt Service	FIDELITY INVST MM GOVT CLASS	5.26%			Aaa	13,682.76	\$ 13,682.76	\$ 13,682.76
982719 - B Interest	FIDELITY INVST MM GOVT CLASS	5.26%			Aaa	8.99	8.99	8.99
982720 - B Principal	FIDELITY INVST MM GOVT CLASS	5.26%			Aaa	4.83	4.83	4.83
						13,696.58	\$ 13,696.58	\$ 13,696.58

REDEVELOPMENT AGENCY FOR THE COUNTY OF RIVERSIDE

2017 Tax Allocation Housing Bonds Series A-T \$53,360,000

Dated Date: 12/28/2017	S&P: AA	Arbitrage Yield: Taxable
Due: 10/01/2037	Moody's:	Arbitrage Position: Taxable
Call Date:	Fitch:	Arbitrage Last Calc: Taxable
Trustee: BNY		
Base CUSIP: 76913A		

FIXED INCOME PORTFOLIO

December 31, 2023

Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
2017 Taxable Housing Series A-T								
208954 - Reserve	DREYFUS GOVT CASH MGMT SH BEN	5.26%			Aaa	4,460,142.57	\$ 4,460,142.57	\$ 4,460,142.57
						4,460,142.57	\$ 4,460,142.57	\$ 4,460,142.57

REDEVELOPMENT AGENCY FOR THE COUNTY OF RIVERSIDE

2017 Tax Allocation Housing Refunding Bonds Series B \$26,546,807

Dated Date: 12/28/2017	S&P: AA	Arbitrage Yield: 3.48768525%
Due: 10/01/2041	Moody's:	Arbitrage Position: (\$209,745.24)
Call Date:	Fitch:	Arbitrage Last Calc: 10/1/2022
Trustee: BNY		
Base CUSIP: 76913A		

FIXED INCOME PORTFOLIO									
December 31, 2023									
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value	
2017 Tax Allocation Housing Series B									
208967 - Reserve	DREYFUS GOVT CASH MGMT SH BEN	5.26%			Aaa	2,689,706.16	\$ 2,689,706.16	\$ 2,689,706.16	
						2,689,706.16	\$ 2,689,706.16	\$ 2,689,706.16	

REDEVELOPMENT AGENCY FOR THE COUNTY OF RIVERSIDE

Combined Housing 14 15 17

Dated Date:	S&P:	Arbitrage Yield:
Due: 10/01/2042	Moody's:	Arbitrage Position:
Call Date:	Fitch:	Arbitrage Last Calc:
Trustee: BNY		
Base CUSIP: 76913A		

FIXED INCOME PORTFOLIO

December 31, 2023

Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
Combined Housing 14 15 17								
668323 - Debt Service	DREYFUS TREAS CASH MGM TREASUR	5.25%			Aaa	2,755.37	\$ 2,755.37	\$ 2,755.37
668324 - Interest	DREYFUS TREAS CASH MGM TREASUR	5.25%			Aaa	27.41	27.41	27.41
668325 - Principal	DREYFUS TREAS CASH MGM TREASUR	5.25%			Aaa	121.46	121.46	121.46
						2,904.24	\$ 2,904.24	\$ 2,904.24

REDEVELOPMENT AGENCY FOR THE COUNTY OF RIVERSIDE

2020 Series A Second Lien TARB Series D&E \$13,705,000

Dated Date: 3/12/2020	S&P: AA	Arbitrage Yield: Taxable
Due: 7/1/2041	Moody's:	Arbitrage Position: Taxable
Call Date:	Fitch:	Arbitrage Last Calc: Taxable
Trustee: BNY Mellon		
Base CUSIP: 76912T		

FIXED INCOME PORTFOLIO									
December 31, 2023									
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value	
2020 Series A Second Lien Series D & E									
280121 - E Debt Service	DREYFUS TREAS CASH MGM TREASUR	5.25%			Aaa	882.27	\$ 882.27	\$ 882.27	
280122 - E Interest	DREYFUS TREAS CASH MGM TREASUR	5.25%			Aaa	109,456.77	109,456.77	109,456.77	
165542 - PFA Revenue	DREYFUS TREAS CASH MGM TREASUR	5.25%			Aaa	22,791.99	22,791.99	22,791.99	
275927 - D Debt Service	DREYFUS TREAS CASH MGM TREASUR	5.25%			Aaa	1,023.09	1,023.09	1,023.09	
275931 - D Interest	DREYFUS TREAS CASH MGM TREASUR	5.25%			Aaa	63,074.67	63,074.67	63,074.67	
						197,228.79	\$ 197,228.79	\$ 197,228.79	



6700 Antioch, Suite 250
Merriam, Kansas 66204

January 16, 2024

Mr. Don Kent
Director of Finance
County of Riverside
4080 Lemon Street, 4th Floor
Riverside, CA 92501

Dear Mr. Kent:

Enclosed is the Investment Holdings Report for the Pension Obligation Bonds of the County of Riverside for the period ending December 31, 2023 (the "Report Date"). This report contains various summaries and underlying details of the issues and accounts, as well as a detailed listing of investment holdings for each individual series of bonds outstanding as of the Report Date.

Please let me know if you have any questions and thank you for the opportunity serve the County.

Sincerely,

A handwritten signature in black ink, appearing to read 'Jeff White', is written over a circular stamp or seal.

Jeff White
Managing Member



COUNTY OF RIVERSIDE CALIFORNIA

December 31, 2023
Quarterly Investment Report
County of Riverside, California
Pension Obligation Bonds



Pension Obligation Bonds Summary by Asset:

Security	Quantity	Total Cost	Market Value	Percentage of Portfolio
MASS MUTUAL	41,974,421.25	\$41,974,421.25	\$41,974,421.25	43%
GOLDMAN SACHS GOVT INST FUND	54,959,281.36	54,959,281.36	54,959,281.36	57%
Grand Total	96,933,702.61	\$96,933,702.61	\$96,933,702.61	100%

Pension Obligation Bonds Summary by Series:

Issue	Market Value
Taxable Pension Obligation Bonds Series 2005A and 2020A	\$96,933,702.61
Grand Total:	\$96,933,702.61

Pension Obligation Bonds Market Value by Account:

Taxable Pension Obligation Bonds Series 2005A and 2020A	
17295800 - Bond Account	\$92,398,326.50
17295804 - Pension Liability Account	4,535,376.05
17295807 - Redemption Account	0.06
Total:	\$96,933,702.61
Grand Total:	\$96,933,702.61

Pension Obligation Bonds

ISSUES

1. 2005A Pension Obligation Bonds
2. 2020 Pension Obligation Bonds

PENSION OBLIGATION BONDS

2005A Pension Obligation Bonds

\$400,000,000

Dated Date: 2/17/2005	S&P: AA	Arbitrage Yield: Taxable
Due: 2/15/2035	Moody's: Aa2	Arbitrage Position: Taxable
Call Date:	Fitch: A+	Arbitrage Last Calc: Taxable
Trustee: Wells Fargo		
Base CUSIP: 76913C		

PENSION OBLIGATION BONDS

2020 Pension Obligation Bonds

\$719,995,000

Dated Date: 5/6/2020	S&P: AA	Arbitrage Yield: Taxable
Due: 2/15/2038	Moody's: Aa2	Arbitrage Position: Taxable
Call Date:	Fitch:	Arbitrage Last Calc: Taxable
Trustee: Wells Fargo		
Base CUSIP: 76913C		

FIXED INCOME PORTFOLIO

December 31, 2023

Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
Taxable Pension Obligation Bonds Series 2005A and 2020A								
17295800 - Bond Account	MASS MUTUAL	4.83%	2/12/35			40,121,801.25	\$ 40,121,801.25	\$ 40,121,801.25
17295800 - Bond Account	GOLDMAN SACHS GOVT INST FUND	5.25%			Aaa	52,276,525.25	52,276,525.25	52,276,525.25
17295804 - Pension Liability Account	MASS MUTUAL	4.83%	2/12/35			1,852,620.00	1,852,620.00	1,852,620.00
17295804 - Pension Liability Account	GOLDMAN SACHS GOVT INST FUND	5.25%			Aaa	2,682,756.05	2,682,756.05	2,682,756.05
17295807 - Redemption Account	GOLDMAN SACHS GOVT INST FUND	5.25%			Aaa	0.06	0.06	0.06
						96,933,702.61	\$ 96,933,702.61	\$ 96,933,702.61



6700 Antioch, Suite 250
Merriam, Kansas 66204

January 16, 2024

Mr. Don Kent
Director of Finance
County of Riverside
4080 Lemon Street, 4th Floor
Riverside, CA 92501

Dear Mr. Kent:

Enclosed is the Investment Holdings Report for the Infrastructure Financing Authority of the County of Riverside for the period ending December 31, 2023 (the "Report Date"). This report contains various summaries and underlying details of the issues and accounts, as well as a detailed listing of investment holdings for each individual series of bonds outstanding as of the Report Date.

Please let me know if you have any questions and thank you for the opportunity serve the County.

Sincerely,

A handwritten signature in black ink, appearing to read 'Jeff White', is written over a circular stamp or seal.

Jeff White
Managing Member



COUNTY OF RIVERSIDE CALIFORNIA

December 31, 2023
Quarterly Investment Report
County of Riverside, California
Infrastructure Financing Authority



Infrastructure Financing Authority Summary by Asset:

Security	Quantity	Total Cost	Market Value	Percentage of Portfolio
FIRST AMERICAN TREASURY	793,391.13	\$793,391.13	\$793,391.13	98%
GOLDMAN SACHS GOVT INST FUND	12,249.56	12,249.56	12,249.56	2%
Grand Total:	805,640.69	\$805,640.69	\$805,640.69	100%

Infrastructure Financing Authority Summary by Series:

Issue	Market Value
Lease Revenue Refunding Bonds Series 2015 A	\$12,249.56
2016 Series A & A-T IFA Lease Revenue Refunding Bonds	362,615.47
2017 Lease Revenue Bonds, Series A	170,357.92
2017 Lease Revenue Bonds, Series B & C	1,073.28
2021 Lease Revenue Refunding Bonds, Series A & B	259,344.46
Grand Total:	\$805,640.69

Infrastructure Financing Authority Market Value by Account:

Lease Revenue Refunding Bonds Series 2015 A	
84401900 - Revenue Account	\$12,238.98
84401901 - Interest Account	10.55
84401902 - Principal Account	0.03
Total:	\$12,249.56
2016 Series A & A-T IFA Lease Revenue Refunding Bonds	
222483000 – Bond Fund	\$8,782.78
222483001 - Interest	3.60
222483002 - Principal	0.08
222483003 - Construction	353,829.01
Total:	\$362,615.47

2017 Lease Revenue Bonds, Series A	
256547000 - Revenue	\$5,513.02
256547001 - Interest	12.98
256547002 - Principal	0.04
256547004 - Capital Repair Fund	164,831.88
Total:	\$170,357.92
2017 Lease Revenue Bonds, Series B & C	
240490000 - B Bond Fund	\$1,056.34
240490001 – Interest	6.27
240490002 - Principal	10.67
Total:	\$1,073.28
2021 Lease Revenue Refunding Bonds, Series A & B	
264786000 – Payment Fund	\$80,679.32
264786001 – Interest Account	72,808.17
264786002 – Principal	0.60
264786004 – Property Conveyance Cost Fund	105,856.37
Total:	\$259,344.46
Grand Total:	\$805,640.69

Infrastructure Financing Authority

ISSUES

1. 2015A Capital Improvement Project Ref
2. 2016 Series A & A-T Infrastructure Financing Auth
3. 2017 Lease Revenue Bonds, Series A
4. 2017 Lease Revenue Bonds, Series B & C
5. 2021 Lease Revenue Refunding Bonds, Series A & B

INFRASTRUCTURE FINANCING AUTHORITY

2015A Capital Improvement Project Ref
\$72,825,000

Dated Date: 11/4/2015	S&P: AA-	Arbitrage Yield: 3.135634%
Due: 11/1/2037	Moody's:	Arbitrage Position: (\$983,648.12)
Call Date: 11/1/2025	Fitch:	Arbitrage Last Calc: 11/4/2023
Trustee: Wells Fargo		
Base CUSIP: 76913D		

FIXED INCOME PORTFOLIO								
December 31, 2023								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
Lease Revenue Refunding Bonds Series 2015 A								
84401900 - Revenue Account	GOLDMAN SACHS GOVT INST FUND	5.25%			Aaa	12,238.98	\$ 12,238.98	\$ 12,238.98
84401901 - Interest Account	GOLDMAN SACHS GOVT INST FUND	5.25%			Aaa	10.55	10.55	10.55
84401902 - Principal Account	GOLDMAN SACHS GOVT INST FUND	5.25%			Aaa	0.03	0.03	0.03
						12,249.56	\$ 12,249.56	\$ 12,249.56

INFRASTRUCTURE FINANCING AUTHORITY

2016 Series A & A-T Infrastructure Financing Auth \$36,740,000 & \$3,245,000

Dated Date: 10/4/2016	S&P: AA-	Arbitrage Yield: 1.930650%
Due: 11/1/2031	Moody's:	Arbitrage Position: (\$845,623.74)
Call Date:	Fitch:	Arbitrage Last Calc: 10/4/2023
Trustee: US Bank		
Base CUSIP: 76913D		

December 31, 2023								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
2016 Series A & A-T IFA Lease Revenue Refunding Bonds								
222483000 - Bond	FIRST AMERICAN TREASURY	5.29%			Aaa	8,782.78	\$ 8,782.78	\$ 8,782.78
222483001 - Interest	FIRST AMERICAN TREASURY	5.29%			Aaa	3.60	3.60	3.60
222483002 - Principal	FIRST AMERICAN TREASURY	5.29%			Aaa	0.08	0.08	0.08
222483003 - Construction	FIRST AMERICAN TREASURY	5.29%			Aaa	353,829.01	353,829.01	353,829.01
						362,615.47	\$ 362,615.47	\$ 362,615.47

INFRASTRUCTURE FINANCING AUTHORITY

2017 Lease Revenue Bonds, Series A \$46,970,000

Dated Date: 12/14/2017	S&P: AA-	Arbitrage Yield: 3.058773%
Due: 11/1/2044	Moody's:	Arbitrage Position: (\$2,066,537.10)
Call Date:	Fitch:	Arbitrage Last Calc: 6/30/2023
Trustee: US Bank		
Base CUSIP: 76913D		

FIXED INCOME PORTFOLIO								
December 31, 2023								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
2017 Lease Revenue Bonds, Series A								
256547000 - Revenue	FIRST AMERICAN TREASURY	5.29%			Aaa	5,513.02	\$ 5,513.02	\$ 5,513.02
256547001 - Interest	FIRST AMERICAN TREASURY	5.29%			Aaa	12.98	12.98	12.98
256547002 - Principal Account	FIRST AMERICAN TREASURY	5.29%			Aaa	0.04	0.04	0.04
256547004 - Capital Repair Fund	FIRST AMERICAN TREASURY	5.29%			Aaa	164,831.88	164,831.88	164,831.88
						170,357.92	\$ 170,357.92	\$ 170,357.92

INFRASTRUCTURE FINANCING AUTHORITY

2017 Lease Revenue Bonds, Series B & C \$11,595,000 & \$10,610,000

Dated Date: 12/28/2017	S&P: AA-	Arbitrage Yield: 3.112117%
Due: B - 5/1/2038 C - 5/1/2047	Moody's:	Arbitrage Position: (\$625,816.89)
Call Date:	Fitch:	Arbitrage Last Calc: 5/1/2023
Trustee: US Bank		
Base CUSIP: 76913D		

FIXED INCOME PORTFOLIO									
December 31, 2023									
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value	
2017 Lease Revenue Bonds, Series B & C									
240490000 - B Bond Fund	FIRST AMERICAN TREASURY	5.29%			Aaa	1,056.34	\$ 1,056.34	\$ 1,056.34	
240490001 - Interest	FIRST AMERICAN TREASURY	5.29%			Aaa	6.27	6.27	6.27	
240490002 - Principal	FIRST AMERICAN TREASURY	5.29%			Aaa	10.67	10.67	10.67	
						1,073.28	\$ 1,073.28	\$ 1,073.28	

INFRASTRUCTURE FINANCING AUTHORITY

2021 Lease Revenue Refunding Bonds, Series A

\$59,090,000

Dated Date: 10/19/2021	S&P: AA-	Arbitrage Yield: 1.009175%
Due: 11/1/2032	Moody's:	Arbitrage Position: (\$3,570.29)
Call Date:	Fitch:	Arbitrage Last Calc: 10/19/2023
Trustee: US Bank		
Base CUSIP: 76913D		

2021 Lease Revenue Refunding Bonds, Series B

\$440,710,000

Dated Date: 10/19/2021	S&P: AA-	Arbitrage Yield: Taxable
Due: 11/1/2045	Moody's:	Arbitrage Position: Taxable
Call Date:	Fitch:	Arbitrage Last Calc: Taxable
Trustee: US Bank		
Base CUSIP: 76913D		

FIXED INCOME PORTFOLIO								
December 31, 2023								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
2021 Lease Revenue Refunding Bonds, Series A & B								
264786000 - Payment Fund	FIRST AMERICAN TREASURY	5.29%			Aaa	80,679.32	\$ 80,679.32	\$ 80,679.32
264786001 - Interest Account	FIRST AMERICAN TREASURY	5.29%			Aaa	72,808.17	72,808.17	72,808.17
264786002 - Principal Account	FIRST AMERICAN TREASURY	5.29%			Aaa	0.60	0.60	0.60
264786004 - Property Conveyance	FIRST AMERICAN TREASURY	5.29%			Aaa	105,856.37	105,856.37	105,856.37
						259,344.46	\$ 259,344.46	\$ 259,344.46