

## **INVESTMENT OVERSIGHT COMMITTEE**

Thursday, October 26, 2023
10:00 a.m.
County Executive Office
4080 Lemon Street, 4<sup>th</sup> Floor, Riverside, CA
Raincross Conference Room C

## **AGENDA**

1.	Call	to OrderExecutive Office
2.	App	proval of Meeting Minutes from July 27, 2023Executive Office
3.	Мо	nthly Disclosure Reports of the Treasurer's Pooled Investment FundSteve Faeth
4.	Inve a)	estment Reports of Funds Outside of the County Treasury  CORALJarvyk Punzalan
	b)	Land Secured DistrictsJarvyk Punzalan
	c)	Successor Agency to the Redevelopment AgencyImelda Delos Santos
	d)	Pension Obligation BondsImelda Delos Santos
	e)	Infrastructure Financing AuthorityImelda Delos Santos
5.	Tre	asurer-Tax Collector's Statement of Investment Policy Update – ReviewJohn Byerly
6.	Agr	eed Upon Procedures (AUP Audit ReportImelda Delos Santos
7.	Pub	lic Comment
8.	Oth	er Business
9.	Me	eting Adjourned to January 25, 2024

In compliance with the Americans with Disabilities Act, if you need special assistance to participate in this meeting, please contact Ivanka Aghbashian at iaghbashian@rivco.org or (951) 955-1102. 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

July 27, 2023 10:00 a.m.

### **Members Present:**

Don Kent Executive Office

Sergio Vidal RCTC

Giovane Pizano (alternate) Treasurer-Tax Collector

Scott Price (alternate) Riverside County Office of Education

**Members Not Present:** 

Mays Kakish Beaumont Unified School District Dr. Ruth Perez Riverside County Office of Education

Matt Jennings Treasurer-Tax Collector

**Staff and Guests Present:** 

Michael ThomasCounty CounselImelda Delos SantosExecutive OfficeIvanka AghbashianExecutive OfficeJarvyk PunzalanExecutive Office

Isela Licea Treasurer- Tax Collector
Steve Faeth Treasurer- Tax Collector

#### 1. CALL TO ORDER

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

#### 2. APPROVAL OF MINUTES

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

**MOTION:** Giovane Pizano moved to approve.

Sergio Vidal seconded.

All were in favor. The motion was approved unanimously.

## 3. MONTHLY DISCLOSURE REPORT ON INVESTMENT PORTIFOLIO

Steve Faeth reported the TPIF market value balance ending June 30, 2023 was \$13.78 billion, up from \$13.33 billion on March 31,2023. The portfolio yield on June 30, 2023 was 3.86%, up from 3.48% on March 31, 2023. The Federal Reserve raised the Fed Funds rate by 25 basis points at May 3rd meeting, but paused at June 14th meeting, leaving the rate range at 5.00% - 5.25%. Money market

fund investments normally trade very close to the lower number in the range. Intermediate yields traded in a wide range during the quarter, with the 2 -year U.S. Treasury yield starting at 4.90%, dropping to 3.80% mid quarter, then rising back up to 4.90% in late June. This was due to investors' belief early in the quarter that the Fed might be done with rate hikes then as the quarter progressed that belief faded as economic reports came in stronger than expected.

With our portfolio always heavily concentrated in the 'under 1 year maturity range' we are benefiting from the higher short rates, while still locking in a portion of new investments in intermediate maturities to protect us in case of a future downward reversal of rates.

### 4. INVESTMENT REPORTS OF FUNDS OUTSIDE THE COUNTY TREASURY

**CORAL:** Jarvyk Punzalan reported a significant decrease in CORAL balance due to a hospital bond debt service payment that occurred in June.

**LAND SECURED DISTRICTS:** Jarvyk Punzalan reported a significant increase in balances due two secured settlement tax deposits that will be due next quarter in September.

**SUCCESSOR AGENCY TO THE REDEVELOPMENT AGENGY:** Imelda Delos Santos reported a decrease in balances due to \$10 million in debt service being paid in April. Interest rates continue to climb. Fidelity has 46% of the money market fund investments 5.02% followed by Goldman, with 21% of the portfolio, also earning 5.02%. They are our highest yielding money market fund investments.

**PENSION OBLIGATION BONDS:** Imelda Delos Santos reported no significant change.

**INFRASTRUCTURE FINANCING AUTHORITY:** Imelda Delos Santos reported no significant change.

#### **5. PUBLIC COMMENT**

None.

### 6. OTHER BUSINESS

None.

### 7. ADJOURNMENT

The next IOC meeting is scheduled for Thursday, October 27, 2023, at 10:00 a.m. Don Kent adjourned the meeting at 10:26 a.m.

## COUNTY OF RIVERSIDE TREASURER-TAX COLLECTOR'S

**MANAGED BY** 

Matt Jennings

Treasurer-Tax Collector

Giovane Pizano Assistant Treasurer

John Byerly

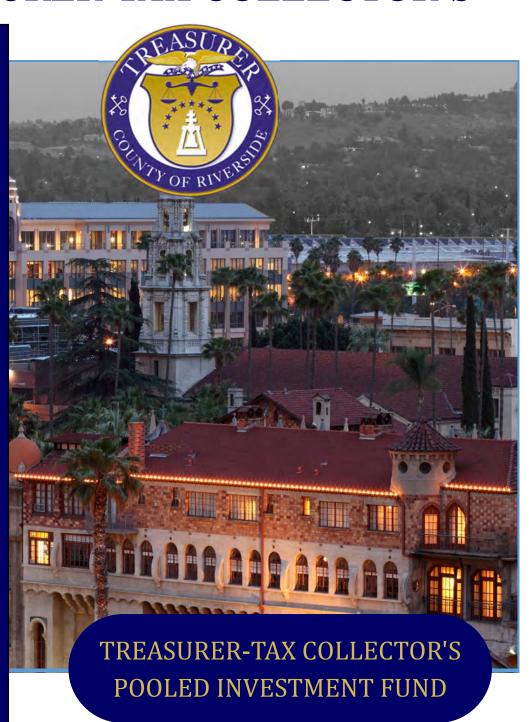
Chief Investment Officer

Steve Faeth
Senior Investment Officer

Isela Licea
Investment Officer

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

WWW.COUNTYTREASURER.ORG

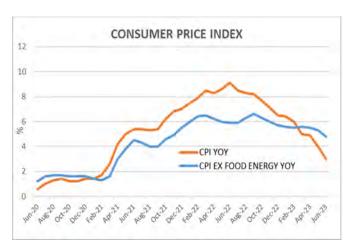


July 2023 REPORT

## **Inflation Finally Cooling**

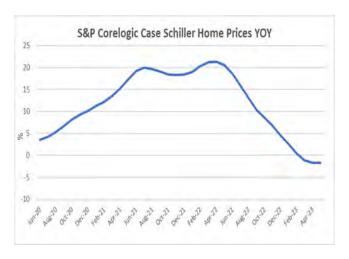
The economy of the United States is developing signs of slowing, driving the inflation rate lower. Job growth indicators weakened in July, with the monthly Nonfarm Payroll Index showing only 209,000 jobs were added. In addition, the Bureau of Labor Statistics revised their previous two month's values down. While this new trend in hiring is now clearly weaker, a 200k+ monthly job gain is still healthy.

Central to the interest rate story, and driving Federal Reserve action, is inflation. One measure of inflation, the Consumer Price Index (CPI), was reported up 3.00% on an annual basis, a significant deceleration from previous months. This is much improved from June 2022's 9.1% inflation rate and closing in on the Fed's desired 2.00% target level.



Housing, a major component of consumer costs, played a part in the CPI cooling. Higher mortgage costs are taking their toll on home sales, with many buyers unable to qualify for substantially higher monthly mortgage payments caused by higher rates. As home

buying activity slows, home prices are stabilizing. According to CoreLogic data, over the last 12 months, Inland Empire homes sold slipped 27%, while prices are finally capitulating, falling between 3-5%.



Seeing the FED's apparent success at reigning in inflation, investors are expecting the FED to pause their increases to short-term interest rates. This view encourages investors to lock-in interest rates by selecting securities with longer maturities. Intermediate yields dropped slightly in July. The 2-year Treasury Note yield began the month at a 4.94% yield and ended the month at 4.88%. The 5-year Treasury Note began the month at a 4.19% yield and ended the month at 4.18%. Stocks rose in July, with the Dow Jones Industrial Average beginning the month at 34,400 and ending the month at 35,600.

Matt Jennings
Treasurer-Tax Collector



## PORTFOLIO SUMMARY

## Month End Values \$ are Expressed in

Jul-22
11,179.87
10,985.70
11,189.74
(204.04)
-1.823%
1.25
1.23

<sup>\*</sup> Market values do not include accrued interest.

## Treasurer Tax-Collector Statement

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.

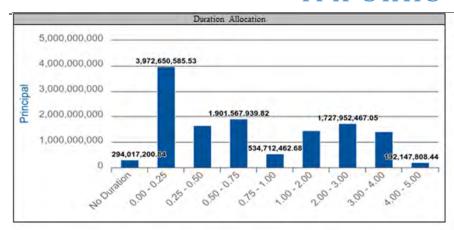
The Treasurer-Tax Collector and the Capital Markets team are committed to maintaining the highest credit ratings. The Treasurer's Pooled Investment Fund is currently rated Aaa-bf by Moody's Investor Service and AAAf/S1 by Fitch Ratings, two of the nation's most trusted bond credit rating services.

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.

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

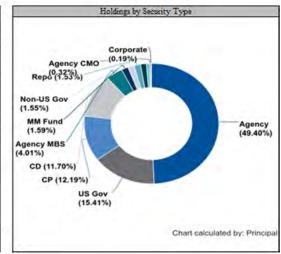
<sup>\*</sup> Unrealized Gain/Loss is Market Value - Book Value

## **TPIF STATS**



Composite Credit Ratings									
Rating	Moody's Rating	Market Value	Fitch Rating						
AAA	Aaa	575,241,989.77							
AA+	Azz	6,191,756,865.10							
AA	Aa2	74,303,369.60	***						
AA-	Aa2	9,325,389.00	***						
NA	NA	615,007,875.84							
A-1+	P-1	4,445,101,933.93							
A-1	P-1	977,159,254.04							

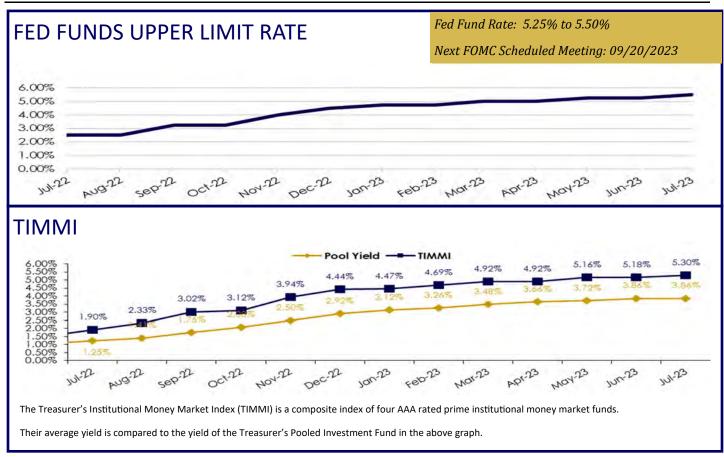
Holdings by Security Type									
Security Type Category	Days to Final Maturity	Par Value	Market Price	Yield	Principal				
Corporate	168	25,000,000.00	99.1537	4.967	24,674,750.00				
Agency CMO	689	42,745,801.29	96,4371	4.588	41,675,380.26				
Mutual Fund		93,213,169.12	1.0086	4.730	94,017,200.84				
Muni	484	184,460,000.00	97.0310	1.795	185,310,815.00				
Repo	1	200,000,000.00	100,0000	5,320	200,000,000.00				
Non-US Gov	415	203,895,000.00	96.4264	2.221	202,808,207.58				
MM Fund	0	208,000,000.00	1.0000	5,298	208,000,000.00				
Agency MBS	1372	534,680,524.53	95.9185	4.196	525,680,751.18				
CD	132	1,535,000,000.00	100.0000	5.484	1,535,000,000.00				
CP	75	1,631,990,000.00	98.9971	5.276	1,598,282,121.84				
US Gov	485	2,040,000,000.00	96,8202	3.221	2,021,473,230.55				
Agency	646	6,537,952,250.00	96.4471	3.301	6,480,233,974.78				
Total	493	13,236,936,744.95	95.1043	3.863	13,117,156,432.03				



## PORTFOLIO CASHFLOWS

Month	Monthly Receipts	Monthly Disbursements	Difference	Required Matured Investments	Balance	Actual Investments Maturing	Available to Invest
08/2023				100	62.09		
08/2023	1,800.00	1,600.00	200.00		200.00	1,541.39	
09/2023	2,100.00	1,750.00	350.00		550.00	1,334.37	
10/2023	1,750.00	2,100.00	-350.00		200.00	1,042,08	
11/2023	1,670.00	1,800.00	-130.00		70,00	705.25	
12/2023	3,900.00	1,800.00	2100.00		2,170.00	224.98	
01/2024	1,800.00	2,800.00	-1000.00		1,170.00	846.26	
02/2024	1,600.00	2,200.00	-600.00		570.00	432.57	
03/2024	2,600.00	1,900.00	700.00		1,270.00	743.22	
04/2024	3,131.00	2,100.00	1031.00		2,301.00	203.17	
05/2024	2,300.00	3,075,25	-775.25		1,525,75	497.08	
06/2024	2,100.00	2,300.00	-200.00		1,325.75	346.22	
07/2024	1,200.00	2,300.00	-1100.00		225.75	87.81	
TOTALS	25,951.00	25,725.25	225.75	-	11,640.34	8,004.39	13,236.93
				0.00%		60.47%	100.009

## FIXED INCOME MARKETS





## 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
MUNICIPAL BONDS (MUNI)
U.S. TREASURIES
LOCAL AGENCY OBLIGATIONS (LAO)
FEDERAL AGENCIES
COMMERCIAL PAPER (CP)
NEGOTIABLE CERTIFICATE OF DEPOSITS & COLLAT-
ERALIZED TIME DEPOSITS (NCD & TCD)
INT'L BANK FOR RECON-
STRUCTION AND DEVEL- OPMENT AND INT'L FI-
NANCE CORPORATION
REPURCHASE
AGREEMENTS (REPO)
REVERSE REPOS
MEDIUM TERM NOTES (MTNO)
CALTRUST SHORT TERM FUND
MONEY MARKET MUTUAL FUNDS (MMF)
LOCAL AGENCY INVESTMENT FUND (LAIF)
CASH/DEPOSIT AC-

COUNT

GOVERNMENT CODE								
Maxi- mum Maturity	Authorized % Limit							
5 YEARS	NO LIMIT	NA						
5 YEARS	NO LIMIT	NA						
5 YEARS	NO LIMIT	NA						
5 YEARS	NO LIMIT	AAA						
270 DAYS	40%	A1/P1						
5 YEARS	30%	NA						
NA	NA	NA						
1 YEARS	NO LIMIT	NA						
92 DAYS	20%	NA						
5 YEARS	30%	А						
NA	NA	NA						
60 DAYS	20%	AAA/ Aaa②						
NA	NA	NA						
NA	NA	NA						

COUNTY	INVESTMENT P	OLICY	
Maximum Ma- turity	Authorized % Limit	S&P/ Moody's	Actual % of Book Value
4 YEARS	15%	AA-/Aa3/AA-	1.34%
5 YEARS	100%	NA	15.43%
3 YEARS	2.50%	INVESTMENT GRADE	0.00%
5 YEARS	100%	NA	53.72%
270 DAYS	40%	A1/P1/F1	12.26%
1 YEAR	25% Combined	A1/P1/F1	11.65%
4 YEARS	20%	AA/Aa/AA	1.54%
45 DAYS	40% max, 25% in term repo over 7 days	A1/P1/F1	1.52%
60 DAYS	10%	NA	0.00%
3 YEARS	20%	A/A2/A	0.19%
DAILY LIQUIDITY	1.00%	NA	0.71%
DAILY LIQUIDITY	20%	AAA by 2 Of 3 RATINGS AGC.	0.05%
DAILY LIQUIDITY	Max \$50 million	NA	0.00%
NA	NA	NA	1.52%

Agency
AGCY BOND

AGCY BOND	Description	37:-13	Mondoot Daine	First Materia	Deer Velee	Manhat Value	Darle Wales	Net Verselier d Coin II ees
Cusip 3133EL3E2	Description FEDERAL FARM CREDIT BANKS FUNDING CORP	Vield 0.320	Market Price 99.8748	Final Maturity 08/10/2023	Par Value 15,945,000.00	Market Value 15,925,036.86	Book Value 15,945,000.00	Net Unrealized Gain/Loss (19,963.14)
3130ATRJ8	FEDERAL HOME LOAN BANKS	4.680	99.9689	08/15/2023	25,000,000.00	24,992,225.00	24,999,798.31	(7,573.31)
3130ATYZ4 3136G4K51	FEDERAL HOME LOAN BANKS FEDERAL NATIONAL MORTGAGE ASSOCIATION	4.840 0.310	99.9757 99.7767	08/15/2023 08/17/2023	50,000,000.00 15,000,000.00	49,987,850.00 14,966,505.00	50,000,000.00 15,000,000.00	(12,150.00) (33,495.00)
3135G0U43	FEDERAL NATIONAL MORTGAGE ASSOCIATION	2.345	99.6999	09/12/2023	30,000,000.00	29,909,970.00	30,017,666.74	(107,696.74)
3130ATEZ6 3133EMLE0	FEDERAL HOME LOAN BANKS FEDERAL FARM CREDIT BANKS FUNDING CORP	4.200	99.8177	09/20/2023	15,000,000.00	14,972,655.00	15,000,000.00	(27,345.00)
3133EMLE0 3130ATBH9	FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL HOME LOAN BANKS	0.190 3.700	99.2630 99.7154	09/22/2023 09/27/2023	10,000,000.00 20,000,000.00	9,926,300.00 19,943,080.00	10,000,000.00 20,000,000.00	(73,700.00) (56,920.00)
3130ASLE7	FEDERAL HOME LOAN BANKS	3.203	99.6271	09/29/2023	25,000,000.00	24,906,775.00	25,000,000.00	(93,225.00)
3130ATES2	FEDERAL HOME LOAN BANKS	4.200	99.7839	09/29/2023	50,000,000.00	49,891,950.00	50,000,000.00	(108,050.00)
3133EJD48 3133EMDM1	FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL FARM CREDIT BANKS FUNDING CORP	3.092 0.270	99.5903 98.8797	10/02/2023 10/20/2023	10,000,000.00	9,959,030.00 9,887,970.00	9,999,296.30 10,000,000.00	(40,266.30) (112,030.00)
3130AUH23	FEDERAL HOME LOAN BANKS	5.011	99.8806	10/27/2023	25,000,000.00	24,970,150.00	25,000,000.00	(29,850.00)
3130AUYV0 3137EAEZ8	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN MORTGAGE CORP	5.047 0.280	99.8758 98.6501	11/01/2023 11/06/2023	25,000,000.00 10,000,000.00	24,968,950.00 9,865,010.00	24,997,771.32 9,999,202.54	(28,821.32) (134,192.54)
313588NY7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.111	98.5632	11/00/2023	15,000,000.00	14,784,480.00	14,798,487.50	(14,007.50)
3130AUUB8	FEDERAL HOME LOAN BANKS	5.010	99.8921	11/08/2023	50,000,000.00	49,946,050.00	50,000,000.00	(53,950.00)
3135G06F5 3135GA3N9	FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.310 0.300	98.5068 98.5039	11/16/2023 11/16/2023	5,000,000.00 10,000,000.00	4,925,340.00 9,850,390.00	5,000,000.00 10,000,000.00	(74,660.00) (149,610.00)
3134GXBL7	FEDERAL HOME LOAN MORTGAGE CORP	0.325	98.5217	11/16/2023	15,000,000.00	14,778,255.00	14,998,899.42	(220,644.42)
3133EN2T6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.800	99.7132	11/21/2023	15,000,000.00	14,956,980.00	14,997,778.90	(40,798.90)
3134GXCA0 3134GXCA0	FEDERAL HOME LOAN MORTGAGE CORP FEDERAL HOME LOAN MORTGAGE CORP	0.328 0.328	98.3958 98.3958	11/24/2023 11/24/2023	10,710,000.00 10,000,000.00	10,538,190.18 9,839,580.00	10,709,716.15 9,999,737.14	(171,525.97) (160,157.14)
3130APXH3	FEDERAL HOME LOAN BANKS	2.589	98.5036	11/27/2023	20,000,000.00	19,700,720.00	19,887,588.34	(186,868.34)
3133EMHL9	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.310	98.3073	11/30/2023	10,000,000.00	9,830,730.00	10,000,000.00	(169,270.00)
3133EMJQ6 3133EMKW1	FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL FARM CREDIT BANKS FUNDING CORP	0.253 0.235	98.1832 97.9710	12/08/2023 12/21/2023	9,931,000.00 20,000,000.00	9,750,573.59 19,594,200.00	9,931,007.27 19,998,047.29	(180,433.68) (403,847.29)
3133EMKW1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.235	97.9710	12/21/2023	10,000,000.00	9,797,100.00	9,999,026.32	(201,926.32)
3130AQF57 3130AKKP0	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS	0.736 0.235	98.1474 97.9489	12/22/2023 12/22/2023	25,000,000.00 15,000,000.00	24,536,850.00 14,692,335.00	24,989,226.03 14,997,367.35	(452,376.03) (305,032.35)
3130AKKP0 3130AUE67	FEDERAL HOME LOAN BANKS	4.838	99.7116	12/22/2023	25,000,000.00	24,927,900.00	24,991,336.09	(63,436.09)
3133EMLT7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.235	97.8699	12/28/2023	15,000,000.00	14,680,485.00	14,998,464.69	(317,979.69)
3133EMLT7 3130AKL79	FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL HOME LOAN BANKS	0.244 0.250	97.8699 97.8858	12/28/2023 12/28/2023	10,000,000.00	9,786,990.00 9,788,580.00	9,998,620.13 10,000,000.00	(211,630.13) (211,420.00)
3130ASKB4	FEDERAL HOME LOAN BANKS	3.350	99.1114	12/29/2023	25,000,000.00	24,777,850.00	25,000,000.00	(222,150.00)
3133EN5M8	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.875	99.7530	01/10/2024	25,000,000.00	24,938,250.00	25,000,000.00	(61,750.00)
3130AUM92 3134GWCM6	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN MORTGAGE CORP	4.847 0.420	99.6901 97.6570	01/19/2024 01/24/2024	25,000,000.00 15,000,000.00	24,922,525.00 14,648,550.00	24,989,002.12 15,000,000.00	(66,477.12) (351,450.00)
3130AUPW8	FEDERAL HOME LOAN BANKS	4.870	99.8600	01/26/2024	25,000,000.00	24,965,000.00	24,985,857.53	(20,857.53)
3130AUPW8	FEDERAL HOME LOAN BANKS	4.850	99.8600	01/26/2024	35,000,000.00	34,951,000.00	34,983,528.90	(32,528.90)
3130AUQC1 3130AUQC1	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS	4.875 4.875	99.7347 99.7347	01/30/2024 01/30/2024	25,000,000.00 25,000,000.00	24,933,675.00 24,933,675.00	25,000,000.00 25,000,000.00	(66,325.00) (66,325.00)
3130AURR7	FEDERAL HOME LOAN BANKS	5.101	99.6708	02/02/2024	25,755,000.00	25,670,214.54	25,710,601.89	(40,387.35)
3130AUZM9	FEDERAL HOME LOAN BANKS	5.100	99.8280	02/21/2024	50,000,000.00	49,914,000.00	50,000,000.00	(86,000.00)
3135GA5A5 3130AVLM2	FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL HOME LOAN BANKS	0.350 5.058	97.0531 99.6980	02/23/2024 02/27/2024	20,000,000.00 50,000,000.00	19,410,620.00 49,849,000.00	20,000,000.00 50,000,000.00	(589,380.00) (151,000.00)
3130ARHG9	FEDERAL HOME LOAN BANKS	2.180	98.1733	02/28/2024	7,000,000.00	6,872,131.00	6,997,611.66	(125,480.66)
3136G4Z97	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.375	97.0089	02/28/2024	10,000,000.00	9,700,890.00	10,000,000.00	(299,110.00)
3133ELNJ9 3133EPCB9	FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL FARM CREDIT BANKS FUNDING CORP	1.542 5.116	97.6993 99.8636	02/28/2024 02/28/2024	5,000,000.00 25,000,000.00	4,884,965.00 24,965,900.00	5,000,000.00 24,997,254.11	(115,035.00) (31,354.11)
3130AVAJ1	FEDERAL HOME LOAN BANKS	5.337	99.8923	03/06/2024	50,000,000.00	49,946,150.00	49,974,983.61	(28,833.61)
3130AWEH9	FEDERAL HOME LOAN BANKS	5.312	99.9277	03/08/2024	10,000,000.00	9,992,770.00	10,000,000.00	(7,230.00)
3133ENRR3 3133EMTW2	FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL FARM CREDIT BANKS FUNDING CORP	1.764 0.307	97.7129 96.8636	03/14/2024 03/18/2024	20,000,000.00 25,000,000.00	19,542,580.00 24,215,900.00	19,983,181.40 24,998,874.21	(440,601.40) (782,974.21)
3130ARFS5	FEDERAL HOME LOAN BANKS	2.000	97.6967	03/28/2024	10,000,000.00	9,769,670.00	10,000,000.00	(230,330.00)
3130AKKF2 3130AKKF2	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS	0.279 0.270	96.5284 96.5284	03/28/2024 03/28/2024	15,000,000.00 10,000,000.00	14,479,260.00 9,652,840.00	14,999,086.92 10,000,000.00	(519,826.92) (347,160.00)
3130AKKF2 3130AKKF2	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS	0.270	96.5284 96.5284	03/28/2024	15,000,000.00	9,652,840.00 14,479,260.00	15,000,000.00	(520,740.00)
3136G43W1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.320	96.5601	03/28/2024	10,000,000.00	9,656,010.00	10,000,000.00	(343,990.00)
3130AVFY3 3130AVBR2	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS	5.150 5.514	99.7373 99.8609	03/28/2024 04/01/2024	50,000,000.00 20,000,000.00	49,868,650.00 19,972,180.00	50,000,000.00 20,000,000.00	(131,350.00) (27,820.00)
3133EMVD1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.330	96.4551	04/05/2024	10,000,000.00	9,645,510.00	10,000,000.00	(354,490.00)
3130ALTJ3	FEDERAL HOME LOAN BANKS	0.375	96.4434	04/08/2024	10,000,000.00	9,644,340.00	10,000,000.00	(355,660.00)
3130AVKY7 3135GAGD7	FEDERAL HOME LOAN BANKS FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.000 5.100	99.7133 99.6507	04/10/2024 04/11/2024	15,000,000.00 15,000,000.00	14,956,995.00 14,947,605.00	15,000,000.00 15,000,000.00	(43,005.00) (52,395.00)
3133ENUS7	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.580	97.8980	04/18/2024	10,000,000.00	9,789,800.00	10,000,000.00	(210,200.00)
3133ENUS7	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.721	97.8980	04/18/2024	10,520,000.00	10,298,869.60	10,509,732.07	(210,862.47)
3135GAGQ8 3130AVPN6	FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL HOME LOAN BANKS	5.050 5.120	99.5948 99.6514	04/19/2024 04/26/2024	15,000,000.00 10,000,000.00	14,939,220.00 9.965.140.00	15,000,000.00 10,000,000.00	(60,780.00)
3134GWAL0	FEDERAL HOME LOAN MORTGAGE CORP	0.500	96.2463	04/29/2024	15,000,000.00	14,436,945.00	15,000,000.00	(563,055.00)
3130AWBC3	FEDERAL HOME LOAN BANKS	5.210	99.8436	05/01/2024	50,000,000.00	49,921,800.00	50,000,000.00	(78,200.00)
3135GA2P5 3130AVKR2	FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL HOME LOAN BANKS	0.356 5.174	96.0865 99.6512	05/03/2024 05/03/2024	3,500,000.00 15,000,000.00	3,363,027.50 14.947.680.00	3,499,847.85 15,000,000.00	(136,820.35)
3130AVMG4	FEDERAL HOME LOAN BANKS	5.284	99.6975	05/06/2024	50,000,000.00	49,848,750.00	50,000,000.00	(151,250.00)
3130AW3N8	FEDERAL HOME LOAN BANKS	4.751	99.4983	05/08/2024	15,000,000.00	14,924,745.00	15,000,000.00	(75,255.00)
3130AVM74 3130AVM90	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS	4.383 4.388	99.2031 99.1422	05/15/2024 05/15/2024	15,000,000.00 15,000,000.00	14,880,465.00 14,871.330.00	15,000,000.00 14,990,304.24	(119,535.00) (118,974.24)
3130AVZU9	FEDERAL HOME LOAN BANKS	4.750	99.4845	05/15/2024	8,000,000.00	7,958,760.00	8,000,000.00	(41,240.00)
3135GA3C3 3135GA3C3	FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.350 0.350	95.9069 95.9069	05/17/2024 05/17/2024	10,000,000.00	9,590,690.00 9,590,690.00	10,000,000.00 10,000,000.00	(409,310.00) (409,310.00)
3130AVKU5	FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL HOME LOAN BANKS	5.104	95.9069	05/17/2024	15,000,000.00	14,941,395.00	15,000,000.00	(58,605.00)
3130AVKS0	FEDERAL HOME LOAN BANKS	5.204	99.6530	05/17/2024	15,000,000.00	14,947,950.00	15,000,000.00	(52,050.00)
3130AVR46 3130AVLK6	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS	5.304 5.054	99.6952 99.5277	05/17/2024 05/21/2024	25,000,000.00 50,000,000.00	24,923,800.00 49,763,850.00	25,000,000.00 50,000,000.00	(76,200.00) (236,150.00)
3134GXCF9	FEDERAL HOME LOAN MORTGAGE CORP	0.400	95.8564	05/24/2024	10,000,000.00	9,585,640.00	10,000,000.00	(414,360.00)
3134GXCF9	FEDERAL HOME LOAN MORTGAGE CORP	0.400	95.8564	05/24/2024	10,000,000.00	9,585,640.00	10,000,000.00	(414,360.00)
3130AVU75 3130AW2G4	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS	5.344 5.260	99.7168 99.6804	05/24/2024 05/24/2024	25,000,000.00 25,000,000.00	24,929,200.00 24,920,100.00	25,000,000.00 25,000,000.00	(70,800.00) (79,900.00)
3134GVYX0	FEDERAL HOME LOAN MORTGAGE CORP	0.500	96.0042	06/03/2024	10,000,000.00	9,600,420.00	10,000,000.00	(399,580.00)
3130AVYY2	FEDERAL HOME LOAN BANKS	5.414	99.7086	06/07/2024	25,000,000.00	24,927,150.00	25,000,000.00	(72,850.00)
3133ENYX2 3134GXVS0	FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL HOME LOAN MORTGAGE CORP	3.439 2.900	98.1465 97.7310	06/17/2024 06/21/2024	10,000,000.00	9,814,650.00 9,773,100.00	9,984,059.78 10,000,000.00	(169,409.78) (226,900.00)
3130AWDA5	FEDERAL HOME LOAN BANKS	5.450	99.7401	06/21/2024	10,000,000.00	9,974,010.00	10,000,000.00	(25,990.00)
3134GWR32	FEDERAL HOME LOAN MORTGAGE CORP	0.410	95.4394	06/24/2024	10,000,000.00	9,543,940.00	10,000,000.00	(456,060.00)
3130AWKK5 3130AWQY9	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS	5.601 5.556	99.8329 99.8106	06/27/2024 06/27/2024	25,000,000.00 50,000,000.00	24,958,225.00 49,905,300.00	25,000,000.00 50,000,000.00	(41,775.00) (94,700.00)
3130AQ6U2	FEDERAL HOME LOAN BANKS	1.000	95.9450	06/28/2024	25,000,000.00	23,986,250.00	25,000,000.00	(1,013,750.00)
3130AKLB0	FEDERAL HOME LOAN BANKS	0.260	95.2574	06/28/2024	15,000,000.00	14,288,610.00	15,000,000.00	(711,390.00)
3130AKLB0 3130AWEX4	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS	0.260 5.500	95.2574 99.7419	06/28/2024 06/28/2024	10,000,000.00 15,000,000.00	9,525,740.00 14,961,285.00	10,000,000.00 15,000,000.00	(474,260.00) (38,715.00)
3130AWFN5	FEDERAL HOME LOAN BANKS	5.400	99.7234	06/28/2024	15,000,000.00	14,958,510.00	15,000,000.00	(41,490.00)
3130AWEX4	FEDERAL HOME LOAN BANKS	5.500	99.7419	06/28/2024	10,000,000.00	9,974,190.00	10,000,000.00	(25,810.00)
3130ASDS5 3134GV3A4	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN MORTGAGE CORP	5.356 0.500	97.6562 95.6346	06/28/2024 07/01/2024	50,000,000.00 5,000,000.00	48,828,100.00 4,781,730.00	48,862,592.59 5,000,000.00	(34,492.59) (218,270.00)
3134GV5R5	FEDERAL HOME LOAN MORTGAGE CORP	0.570	95.3639	07/15/2024	5,000,000.00	4,768,195.00	5,000,000.00	(231,805.00)
3135GAJQ5 3130AWGZ7	FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL HOME LOAN BANKS	5.521 5.464	99.8576 99.7410	07/16/2024 07/19/2024	10,000,000.00	9,985,760.00 9,974,100.00	10,000,000.00	(14,240.00) (25,900.00)
3130AWGZ/ 3135GAJP7	FEDERAL HOME LOAN BANKS FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.464	99.7410 99.8222	07/19/2024	10,000,000.00	9,974,100.00	10,000,000.00	(25,900.00) (17,780.00)
3134GYFM9	FEDERAL HOME LOAN MORTGAGE CORP	5.050	99.3633	08/01/2024	15,000,000.00	14,904,495.00	15,000,000.00	(95,505.00)
3136G4J38	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.410	94.7986	08/12/2024	15,000,000.00	14,219,790.00	15,000,000.00	(780,210.00)

3136G4P31	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.450	94.7547	08/19/2024	3,701,000.00	3,506,871.45	3,701,000.00	(194,128.55)
3133EL4J0	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.882	94.7748	08/19/2024	10,000,000.00	9,477,480.00	9,756,589.18	(279,109.18)
3135GA4R9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.420	94.6768	08/23/2024	15,000,000.00	14,201,520.00	15,000,000.00	(798,480.00)
3133EL5S9	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.905	94.5964	09/03/2024	10,000,000.00	9,459,640.00	9,746,208.32	(286,568.32)
3133EKQA7	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.693	96.4448	09/10/2024	2,064,000.00	1,990,620.67	2,072,594.70	(81,974.02)
3134GWN85	FEDERAL HOME LOAN MORTGAGE CORP	0.450	94.4820	09/10/2024	10,000,000.00	9,448,200.00	10,000,000.00	(551,800.00)
3134GWL79	FEDERAL HOME LOAN MORTGAGE CORP	0.400	94.4291	09/10/2024	10,000,000.00	9,442,910.00	10,000,000.00	(557,090.00)
3134GWL79	FEDERAL HOME LOAN MORTGAGE CORP	0.400	94.4291	09/10/2024	10,000,000.00	9,442,910.00	10,000,000.00	(557,090.00)
3134GWN44	FEDERAL HOME LOAN MORTGAGE CORP	0.450	94.4702	09/11/2024	10,000,000.00	9,447,020.00	10,000,000.00	(552,980.00)
3136G43H4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.400	94.3571	09/16/2024	10,000,000.00	9,435,710.00	10,000,000.00	(564,290.00)
			95.8873	09/17/2024	6,128,000.00		6,123,246.15	
3133EKP75	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.671				5,875,973.74		(247,272.41)
3134GXVM3	FEDERAL HOME LOAN MORTGAGE CORP	3.001	97.2488	09/23/2024	15,000,000.00	14,587,320.00	15,000,000.00	(412,680.00)
3130ANX88	FEDERAL HOME LOAN BANKS	0.500	94.3355	09/27/2024	10,000,000.00	9,433,550.00	10,000,000.00	(566,450.00)
3130APBH7	FEDERAL HOME LOAN BANKS	0.590	94.4099	09/30/2024	20,000,000.00	18,881,980.00	19,995,335.77	(1,113,355.77)
3130ALTH7	FEDERAL HOME LOAN BANKS	0.510	94.3434	09/30/2024	25,000,000.00	23,585,850.00	25,000,000.00	(1,414,150.00)
3130ARMT5	FEDERAL HOME LOAN BANKS	2.838	96.7874	10/25/2024	10,000,000.00	9,678,740.00	9,995,549.34	(316,809.34)
3135G06E8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.420	93.5851	11/18/2024	10,000,000.00	9,358,510.00	10,000,000.00	(641,490.00)
3130ALF25	FEDERAL HOME LOAN BANKS	0.400	93.4719	11/26/2024	5,000,000.00	4,673,595.00	5,000,000.00	(326,405.00)
3133ENGN4	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.970	94.1080	12/09/2024	10,000,000.00	9,410,800.00	10,000,000.00	(589,200.00)
3130AK3T1	FEDERAL HOME LOAN BANKS	0.500	93.5037	12/09/2024	10,000,000.00	9,350,370.00	10,000,000.00	(649,630.00)
3130ANRB8	FEDERAL HOME LOAN BANKS	0.553	93.4834	12/17/2024	10,000,000.00	9,348,340.00	9,999,575.40	(651,235.40)
3133EMLP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.320	93.0641	12/23/2024	5,000,000.00	4,653,205.00	5,000,000.00	(346,795.00)
3133EMLP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.320	93.0641	12/23/2024	15,000,000.00	13,959,615.00	15,000,000.00	(1,040,385.00)
3133EMLP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.320	93.0641	12/23/2024	10,000,000.00			
						9,306,410.00	9,997,370.87	(690,960.87)
3133ENKS8	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.202	94.3637	01/06/2025	5,000,000.00	4,718,185.00	4,994,596.70	(276,411.70)
3135G0X24	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1.098	95.0213	01/07/2025	10,000,000.00	9,502,130.00	10,074,078.42	(571,948.42)
3134GWET9	FEDERAL HOME LOAN MORTGAGE CORP	0.510	93.2091	01/29/2025	15,000,000.00	13,981,365.00	15,000,000.00	(1,018,635.00)
3133ENPY0	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.764	94.8341	02/25/2025	5,000,000.00	4,741,705.00	4,998,952.55	(257,247.55)
3133EMSC7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.512	92.6098	03/03/2025	10,000,000.00	9,260,980.00	9,995,033.94	(734,053.94)
3133EMSC7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.480	92.6098	03/03/2025	5,000,000.00	4,630,490.00	5,000,000.00	(369,510.00)
3130AR4V0	FEDERAL HOME LOAN BANKS	2.150	95.1422	03/14/2025	5,000,000.00	4,757,110.00	5,000,000.00	(242,890.00)
3130AR4G3	FEDERAL HOME LOAN BANKS	4.264	95.5221	03/14/2025	3,500,000.00	3,343,273.50	3,391,364.99	(48,091.49)
3130ALLP7	FEDERAL HOME LOAN BANKS	0.688	92.7603	03/17/2025	15,000,000.00	13,914,045.00	14,990,795.00	(1,076,750.00)
3130ALLP7	FEDERAL HOME LOAN BANKS	0.701	92.7603	03/17/2025	25,000,000.00	23,190,075.00	24,979,345.42	(1,789,270.42)
3130ALN34	FEDERAL HOME LOAN BANKS	0.700	92.7716	03/24/2025	10,000,000.00	9,277,160.00	10,000,000.00	(722,840.00)
3134GWT22	FEDERAL HOME LOAN MORTGAGE CORP	0.475	92.4223	03/24/2025	15,000,000.00	13,863,345.00	15,000,000.00	(1,136,655.00)
3130AR7D7	FEDERAL HOME LOAN BANKS	2.050	94.9289	03/25/2025	5,000,000.00	4,746,445.00	5,000,000.00	(253,555.00)
3130ALNK6	FEDERAL HOME LOAN BANKS	0.625	92.6457	03/25/2025	10,000,000.00	9,264,570.00	10,000,000.00	(735,430.00)
3130ALKF0	FEDERAL HOME LOAN BANKS	0.625	92.6457	03/25/2025	10,000,000.00	9,264,570.00	10,000,000.00	(735,430.00)
3130ALKF0	FEDERAL HOME LOAN BANKS	0.625	92.6457	03/25/2025	10,000,000.00	9,264,570.00	10,000,000.00	(735,430.00)
3134GWP26	FEDERAL HOME LOAN MORTGAGE CORP	0.500	92.4217	03/28/2025	10,000,000.00	9,242,170.00	10,000,000.00	(757,830.00)
3133EMUP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.710	92.7107	04/01/2025	10,000,000.00	9,271,070.00	10,000,000.00	(728,930.00)
3133EMUP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.710	92.7107	04/01/2025	10,000,000.00	9,271,070.00	10,000,000.00	(728,930.00)
3130ALWL4	FEDERAL HOME LOAN BANKS	0.720	92.6613	04/08/2025	15,000,000.00	13,899,195.00	15,000,000.00	(1,100,805.00)
3130ALDX9	FEDERAL HOME LOAN BANKS	0.500	91.9340	05/23/2025	14,750,000.00	13,560,265.00	14,750,000.00	(1,189,735.00)
3134GVRV2	FEDERAL HOME LOAN MORTGAGE CORP	0.750	92.3244	05/27/2025	10,000,000.00	9,232,440.00	10,000,000.00	(767,560.00)
3134GVB31	FEDERAL HOME LOAN MORTGAGE CORP	0.760	92.3159	05/28/2025	15,000,000.00	13,847,385.00	14,997,253.57	(1,149,868.57)
3134GVWM6	FEDERAL HOME LOAN MORTGAGE CORP	0.730	92.2817	05/28/2025	5,000,000.00	4,614,085.00	5,000,000.00	(385,915.00)
3134GVWM6	FEDERAL HOME LOAN MORTGAGE CORP	0.730	92.2817	05/28/2025	10,000,000.00	9,228,170.00	10,000,000.00	(771,830.00)
3130ARSC6	FEDERAL HOME LOAN BANKS	2.900	95.9734	05/29/2025	10,000,000.00	9,597,340.00	10,000,000.00	(402,660.00)
3134GVE95	FEDERAL HOME LOAN MORTGAGE CORP	0.650	92.3043	06/09/2025	15,000,000.00		15,000,000.00	
						13,845,645.00		(1,154,355.00)
3133ELH80	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.680	92.0321	06/10/2025	5,025,000.00	4,624,613.03	5,025,000.00	(400,386.98)
3134GWP91	FEDERAL HOME LOAN MORTGAGE CORP	0.500	91.6639	06/16/2025	5,000,000.00	4,583,195.00	5,000,000.00	(416,805.00)
3130ALHZ0	FEDERAL HOME LOAN BANKS	0.530	91.6987	06/18/2025	10,000,000.00	9,169,870.00	10,000,000.00	(830,130.00)
3135GAAZ4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.500	91.5903	06/24/2025	10,000,000.00	9,159,030.00	10,000,000.00	(840,970.00)
3134GXYR9	FEDERAL HOME LOAN MORTGAGE CORP	3.560	96.9238	06/27/2025	10,000,000.00	9,692,380.00	10,000,000.00	(307,620.00)
3130ALU93	FEDERAL HOME LOAN BANKS	0.750	91.9501	06/30/2025	10,000,000.00	9,195,010.00	10,000,000.00	(804,990.00)
3136G4XZ1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.740	91.9317	06/30/2025	5,000,000.00	4,596,585.00	5,000,000.00	(403,415.00)
3136G4XK4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.650	91.7704	06/30/2025	5,000,000.00	4,588,520.00	5,000,000.00	(411,480.00)
3136G4XR9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.740	91.8718	07/07/2025	14,900,000.00	13,688,898.20	14,900,000.00	(1,211,101.80)
3136G4YU1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.730	91.7851	07/15/2025	15,000,000.00	13,767,765.00	15,000,000.00	(1,232,235.00)
3136G4C27	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	91.6093	07/29/2025	15,000,000.00	13,741,395.00	15,000,000.00	(1,258,605.00)
3136G4D75	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	91.4227	07/29/2025	10,000,000.00	9,142,270.00	10,000,000.00	(857,730.00)
3136G4F32	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	91.4227	07/29/2025	10,000,000.00	9,142,270.00	10,000,000.00	
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700		08/04/2025				(857,730.00)
3136G4B77			91.5918		10,000,000.00	9,159,180.00	10,000,000.00	(840,820.00)
3136G4B77	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	91.5918	08/04/2025	15,000,000.00	13,738,770.00	15,000,000.00	(1,261,230.00)
3133EPKA2	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.019	98.1983	08/18/2025	10,000,000.00	9,819,830.00	9,996,818.96	(176,988.96)
3136G4H63	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.550	91.1776	08/19/2025	15,000,000.00	13,676,640.00	15,000,000.00	(1,323,360.00)
3134GWLW4	FEDERAL HOME LOAN MORTGAGE CORP	0.625	91.3291	08/19/2025	10,000,000.00	9,132,910.00	10,000,000.00	(867,090.00)
3130ALFN9	FEDERAL HOME LOAN BANKS	0.550	91.1431	08/25/2025	5,000,000.00	4,557,155.00	5,000,000.00	(442,845.00)
3136G4X40	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	91.2310	08/26/2025	10,000,000.00	9,123,100.00	10,000,000.00	(876,900.00)
3136G42F9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.625	91.2707	08/27/2025	5,000,000.00	4,563,535.00	5,000,000.00	(436,465.00)
3136G4Q97	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.650	91.3191	08/27/2025	8,650,000.00	7,899,102.15	8,650,000.00	(750,897.85)
3134GWL38	FEDERAL HOME LOAN MORTGAGE CORP	0.540	90.9379	09/15/2025	10,000,000.00	9,093,790.00	10,000,000.00	(906,210.00)
3134GWL38	FEDERAL HOME LOAN MORTGAGE CORP	0.540	90,9379	09/15/2025	15,000,000.00	13,640,685.00	15,000,000.00	(1,359,315.00)
3137EAEX3	FEDERAL HOME LOAN MORTGAGE CORP	0.497	90.8820	09/23/2025	10,000,000.00	9,088,200.00	9,974,127.94	(885,927.94)
3134GWTG1	FEDERAL HOME LOAN MORTGAGE CORP	0.600	90,9083	09/30/2025	5,000,000.00	4,545,415.00	5,000,000.00	(454,585.00)
3135G06A6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.580	90.6949	10/20/2025	10,000,000.00			
	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.587	90.6949	10/20/2025		9,069,490.00	10,000,000.00	(930,510.00)
3135G06A6					10,000,000.00	9,069,490.00	9,998,430.77	(928,940.77)
3134GWZV1	FEDERAL HOME LOAN MORTGAGE CORP	1.238	90.8227	10/22/2025	15,000,000.00	13,623,405.00	14,808,779.81	(1,185,374.81)
3134GW3X2	FEDERAL HOME LOAN MORTGAGE CORP	0.625	90.7282	10/27/2025	10,000,000.00	9,072,820.00	10,000,000.00	(927,180.00)
3136G45C3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.540	90.5512	10/27/2025	10,000,000.00	9,055,120.00	10,000,000.00	(944,880.00)
3134GW3Z7	FEDERAL HOME LOAN MORTGAGE CORP	0.600	90.6676	10/28/2025	10,000,000.00	9,066,760.00	10,000,000.00	(933,240.00)
3134GW3Y0	FEDERAL HOME LOAN MORTGAGE CORP	0.550	90.5634	10/28/2025	10,000,000.00	9,056,340.00	10,000,000.00	(943,660.00)
3136G46S7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	90.5842	10/28/2025	5,000,000.00	4,529,210.00	5,000,000.00	(470,790.00)
3136G46N8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	90.6591	10/29/2025	5,000,000.00	4,532,955.00	5,000,000.00	(467,045.00)
3135G06C2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	90.6591	10/29/2025	10,000,000.00	9,065,910.00	10,000,000.00	(934,090.00)
3135G06C2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.604	90.6591	10/29/2025	10,000,000.00	9,065,910.00	9,999,101.29	(933,191.29)
3135GA2N0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.550	90.4822	11/04/2025	10,000,000.00	9,048,220.00	10,000,000.00	(951,780.00)
3135G06G3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.573	90.6262	11/07/2025	14,000,000.00	12,687,668.00	13,977,168.79	(1,289,500.79)
3134GXBM5	FEDERAL HOME LOAN MORTGAGE CORP	0.600	90.5204	11/12/2025	5,000,000.00	4,526,020.00	5,000,000.00	(473,980.00)
3134GXBM5 3134GXBM5	FEDERAL HOME LOAN MORTGAGE CORP	0.600	90.5204	11/12/2025	5,000,000.00	4,526,020.00	5,000,000.00	
			90.5204					(473,980.00)
3135GA2Z3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560		11/17/2025	5,000,000.00	4,519,670.00	5,000,000.00	(480,330.00)
3135GA2Z3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	90.3934	11/17/2025	5,000,000.00	4,519,670.00	5,000,000.00	(480,330.00)
3135GA2Z3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	90.3934	11/17/2025	10,000,000.00	9,039,340.00	10,000,000.00	(960,660.00)
3130AVZF2	FEDERAL HOME LOAN BANKS	5.450	99.3192	11/17/2025	25,000,000.00	24,829,800.00	25,000,000.00	(170,200.00)
3135GA4P3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.650	90.5768	11/18/2025	20,000,000.00	18,115,360.00	20,000,000.00	(1,884,640.00)
3135GA3Z2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	90.3710	11/25/2025	15,000,000.00	13,555,650.00	15,000,000.00	(1,444,350.00)
3133EMLR1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.506	89.9152	12/23/2025	12,430,000.00	11,176,459.36	12,428,210.08	(1,251,750.72)
3134GXHL1	FEDERAL HOME LOAN MORTGAGE CORP	0.700	90.3447	12/30/2025	10,000,000.00	9,034,470.00	10,000,000.00	(965,530.00)
3130AL2G8	FEDERAL HOME LOAN BANKS	0.615	89.7093	02/18/2026	5,000,000.00	4,485,465.00	4,998,084.85	(512,619.85)
3130AL2G6 3130ALBX1	FEDERAL HOME LOAN BANKS	0.580	89.6219	02/23/2026	10,000,000.00	8,962,190.00	10,000,000.00	(1,037,810.00)
	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS	2.112			25,000,000.00			
3130ALCV4			90.0163	02/24/2026		22,504,075.00	24,166,600.62	(1,662,525.62)
3130ALEM2	FEDERAL HOME LOAN BANKS	0.790	90.1036	02/25/2026	10,000,000.00	9,010,360.00	10,000,000.00	(989,640.00)
3130ALEM2	FEDERAL HOME LOAN BANKS	0.790	90.1036	02/25/2026	15,000,000.00	13,515,540.00	15,000,000.00	(1,484,460.00)
3130AL6K5	FEDERAL HOME LOAN BANKS	0.580	89.6056	02/25/2026	6,000,000.00	5,376,336.00	6,000,000.00	(623,664.00)
3130ALGR9	FEDERAL HOME LOAN BANKS	0.850	90.2384	02/26/2026	10,000,000.00	9,023,840.00	10,000,000.00	(976,160.00)
3130ALEY6	FEDERAL HOME LOAN BANKS	3.157	90.0786	03/04/2026	16,160,000.00	14,556,701.76	15,233,518.14	(676,816.38)
3130ALHH0	FEDERAL HOME LOAN BANKS	3.040	90.4541	03/05/2026	10,500,000.00	9,497,680.50	9,969,492.48	(471,811.98)
3130ALEH3	FEDERAL HOME LOAN BANKS	0.700	89.7459	03/16/2026	25,000,000.00	22,436,475.00	25,000,000.00	(2,563,525.00)
3130ALH56	FEDERAL HOME LOAN BANKS	0.750	89.8519	03/18/2026	10,000,000.00	8,985,190.00	10,000,000.00	(1,014,810.00)
3130ALFW9	FEDERAL HOME LOAN BANKS	0.790	89.9491	03/18/2026	15,000,000.00	13,492,365.00	15,000,000.00	(1,507,635.00)
3130ALFW9 3130ALHG2	FEDERAL HOME LOAN BANKS	0.750	89.8519	03/18/2026	10,000,000.00	8,985,190.00	10,000,000.00	
3130ALITU2	I EDEKAL HOWE LOAN DANAS	0.730	07.8319	03/16/2020	10,000,000.00	0,703,190.00	10,000,000.00	(1,014,810.00)

212017 1155	FEDERAL HOME LOAN BANKS	0.750	00.0510	02/10/2025	10,000,000,00	0.005.100.00	10 000 000 00	(1.014.010.00)
3130ALH56 3130ALGJ7	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS	0.750 1.000	89.8519 90.3997	03/18/2026 03/23/2026	10,000,000.00 14,625,000.00	8,985,190.00 13,220,956.13	10,000,000.00 14,625,000.00	(1,014,810.00) (1,404,043.88)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	90.3997	03/23/2026	14,625,000.00	13,220,956.13	14,625,000.00	(1,404,043.88)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	90.3997	03/23/2026	9,750,000.00	8,813,970.75	9,750,000.00	(936,029.25)
3130ALGJ7 3130ALGJ7	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS	1.000 1.016	90.3997 90.3997	03/23/2026 03/23/2026	9,750,000.00 8,921,250.00	8,813,970.75 8,064,783.24	9,750,000.00 8,917,509.12	(936,029.25) (852,725.88)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	90.3997	03/23/2026	19,500,000.00	17,627,941.50	19,500,000.00	(1,872,058.50)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	90.3997	03/23/2026	9,750,000.00	8,813,970.75	9,750,000.00	(936,029.25)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	90.3997	03/23/2026	19,500,000.00	17,627,941.50	19,500,000.00 18,528,570.12	(1,872,058.50)
3130ALGJ7 3130ALKL7	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS	3.010 0.850	90.3997 90.0418	03/23/2026 03/25/2026	19,500,000.00 10,000,000.00	17,627,941.50 9,004,180.00	10,000,000.00	(900,628.62) (995,820.00)
3133ENUL2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.110	95.1983	04/13/2026	10,000,000.00	9,519,830.00	10,000,000.00	(480,170.00)
3133EMZS4	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.900	89.7715	05/18/2026	5,000,000.00	4,488,575.00	5,000,000.00	(511,425.00)
3130AVZ96 3134GYRX2	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN MORTGAGE CORP	5.500 5.563	99.4209 99.2173	05/18/2026 05/18/2026	10,000,000.00 15,000,000.00	9,942,090.00 14,882,595.00	10,000,000.00 14,927,279.20	(57,910.00) (44,684.20)
3134GYRX2	FEDERAL HOME LOAN MORTGAGE CORP	5.640	99.2173	05/18/2026	25,000,000.00	24,804,325.00	24,829,345.75	(25,020.75)
3130AMME9	FEDERAL HOME LOAN BANKS	1.000	89.9727	05/26/2026	10,000,000.00	8,997,270.00	10,000,000.00	(1,002,730.00)
3130AMJN3 3130AMKB7	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS	1.030 1.050	90.0502 90.1018	05/26/2026 05/26/2026	5,000,000.00 15,000,000.00	4,502,510.00 13,515,270.00	5,000,000.00 15,000,000.00	(497,490.00)
3130AMS52	FEDERAL HOME LOAN BANKS	1.000	89.8333	06/08/2026	15,000,000.00	13,474,995.00	15,000,000.00	(1,484,730.00) (1,525,005.00)
3130AMMZ2	FEDERAL HOME LOAN BANKS	1.000	89.7919	06/10/2026	5,000,000.00	4,489,595.00	5,000,000.00	(510,405.00)
3130AMWT5	FEDERAL HOME LOAN BANKS	1.050	89.8417	06/26/2026	15,000,000.00	13,476,255.00	15,000,000.00	(1,523,745.00)
3130AMT69 3130ASDK2	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS	1.070 3.250	89.8953 96.1720	06/26/2026 06/29/2026	10,000,000.00 5,250,000.00	8,989,530.00 5,049,030.00	10,000,000.00 5,250,000.00	(1,010,470.00) (200,970.00)
3130AN3B4	FEDERAL HOME LOAN BANKS	1.020	89.6664	07/06/2026	15,000,000.00	13,449,960.00	15,000,000.00	(1,550,040.00)
3133EMQ62	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.990	89.5085	07/13/2026	10,000,000.00	8,950,850.00	10,000,000.00	(1,049,150.00)
3133EMQ62 3130AN3R9	FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL HOME LOAN BANKS	0.990 1.130	89.5085 89.8701	07/13/2026 07/20/2026	10,000,000.00 10,000,000.00	8,950,850.00 8,987,010.00	10,000,000.00 10,000,000.00	(1,049,150.00) (1,012,990.00)
3133ENB66	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.174	95.8546	07/20/2020	10,000,000.00	9,585,460.00	9,993,322.38	(407,862.38)
3130AN5K2	FEDERAL HOME LOAN BANKS	4.366	91.3285	07/20/2026	2,375,000.00	2,169,051.88	2,190,282.94	(21,231.06)
3130ANBX7	FEDERAL HOME LOAN BANKS	1.000	89.4736	07/22/2026	15,000,000.00	13,421,040.00	15,000,000.00	(1,578,960.00)
3130ANAJ9 3130ANAJ9	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS	1.000 1.000	89.4128 89.4128	07/27/2026 07/27/2026	10,000,000.00 15,000,000.00	8,941,280.00 13,411,920.00	10,000,000.00 15,000,000.00	(1,058,720.00) (1,588,080.00)
3133ENC99	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.629	96.4513	07/27/2026	20,000,000.00	19,290,260.00	20,000,000.00	(709,740.00)
3133ENV72	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.590	99.5560	07/27/2026	5,000,000.00	4,977,800.00	4,988,026.10	(10,226.10)
3133ENV72 3133ENV72	FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL FARM CREDIT BANKS FUNDING CORP	4.638 4.477	99.5560 99.5560	07/27/2026 07/27/2026	5,000,000.00 5,000,000.00	4,977,800.00 4,977,800.00	4,981,511.18 5,003,398.84	(3,711.18) (25,598.84)
3133ENV72 3133END80	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.873	95.3923	08/03/2026	10,000,000.00	9,539,230.00	10,035,773.31	(496,543.31)
3130ANFD7	FEDERAL HOME LOAN BANKS	1.000	89.3472	08/05/2026	10,000,000.00	8,934,720.00	10,000,000.00	(1,065,280.00)
3134GX4V3	FEDERAL HOME LOAN MORTGAGE CORP	5.002	99.9867	08/10/2026	4,500,000.00	4,499,401.50	4,500,000.00	(598.50)
3130ANE48 3130ANMH0	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS	1.000 1.100	89.2637 89.5211	08/17/2026 08/20/2026	10,000,000.00 10,000,000.00	8,926,370.00 8,952,110.00	10,000,000.00 10,000,000.00	(1,073,630.00) (1,047,890.00)
3130ANMH0	FEDERAL HOME LOAN BANKS	1.668	89.5211	08/20/2026	10,000,000.00	8,952,110.00	9,833,565.85	(881,455.85)
3130ANMH0	FEDERAL HOME LOAN BANKS	3.132	89.5211	08/20/2026	15,000,000.00	13,428,165.00	14,132,022.36	(703,857.36)
3133ENH45 3133ENH45	FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL FARM CREDIT BANKS FUNDING CORP	3.137 3.294	95.6603	08/24/2026 08/24/2026	5,000,000.00	4,783,015.00	4,998,314.61	(215,299.61)
3130ANPF1	FEDERAL HOME LOAN BANKS	1.000	95.6603 89.1299	08/25/2026	5,000,000.00 10,000,000.00	4,783,015.00 8,912,990.00	4,975,917.34 10,000,000.00	(192,902.34) (1,087,010.00)
3130ANTS9	FEDERAL HOME LOAN BANKS	1.000	89.1229	08/26/2026	15,000,000.00	13,368,435.00	15,000,000.00	(1,631,565.00)
3130ANSC5	FEDERAL HOME LOAN BANKS	1.000	89.1229	08/26/2026	15,000,000.00	13,368,435.00	15,000,000.00	(1,631,565.00)
3130ATFH5 3130ATHV2	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS	3.941 4.312	97.5204 98.9537	09/11/2026 09/11/2026	5,000,000.00 1,000,000.00	4,876,020.00 989,537.00	4,972,760.43 998,251.98	(96,740.43) (8,714.98)
3130APAD7	FEDERAL HOME LOAN BANKS	1.035	89.1716	09/28/2026	15,000,000.00	13,375,740.00	15,000,000.00	(1,624,260.00)
3130AP5M3	FEDERAL HOME LOAN BANKS	1.040	89.1404	09/28/2026	15,000,000.00	13,371,060.00	15,000,000.00	(1,628,940.00)
3130ANYN4	FEDERAL HOME LOAN BANKS FEDERAL FARM CREDIT BANKS FUNDING CORP	1.000	89.0118	09/30/2026	10,000,000.00	8,901,180.00	10,000,000.00	(1,098,820.00)
3133ENT67 3133ENT67	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.318 4.318	98.6848 98.6848	10/19/2026 10/19/2026	5,000,000.00 5,000,000.00	4,934,240.00 4,934,240.00	4,990,027.38 4,990,027.38	(55,787.38) (55,787.38)
3133ENBK5	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.249	89.2831	10/20/2026	10,000,000.00	8,928,310.00	9,965,889.50	(1,037,579.50)
3133ENBK5	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.340	89.2831	10/20/2026	10,000,000.00	8,928,310.00	9,937,829.72	(1,009,519.72)
3133EN7A2 3134GW4C7	FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL HOME LOAN MORTGAGE CORP	3.827 3.046	96.9295 88.2401	10/26/2026 10/27/2026	4,300,000.00 20,000,000.00	4,167,968.50 17,648,020.00	4,274,197.17 18,650,055.96	(106,228.67) (1,002,035.96)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.092	88.2401	10/27/2026	20,000,000.00	17,648,020.00	18,617,943.39	(969,923.39)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.488	88.2401	10/27/2026	5,000,000.00	4,412,005.00	4,598,145.08	(186,140.08)
3134GW6C5	FEDERAL HOME LOAN BANKS	3.122	88.2329	10/28/2026	15,000,000.00	13,234,935.00	13,953,878.00	(718,943.00)
3130ARUF6 3133ENEM8	FEDERAL HOME LOAN BANKS FEDERAL FARM CREDIT BANKS FUNDING CORP	3.125 1.430	95.3262 89.9703	10/29/2026 11/23/2026	10,000,000.00 10,000,000.00	9,532,620.00 8,997,030.00	10,000,000.00 10,000,000.00	(467,380.00) (1,002,970.00)
3130APWW1	FEDERAL HOME LOAN BANKS	1.503	90.1715	11/24/2026	20,000,000.00	18,034,300.00	19,998,002.75	(1,963,702.75)
3130ATVE4	FEDERAL HOME LOAN BANKS	3.986	99.8610	12/11/2026	5,000,000.00	4,993,050.00	5,078,807.00	(85,757.00)
3133EN4G2 3130AQF65	FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL HOME LOAN BANKS	3.923 1.306	98.1287 89.7617	12/15/2026 12/21/2026	25,000,000.00 10,000,000.00	24,532,175.00 8,976,170.00	25,012,859.69 9,981,677.60	(480,684.69)
3130AQAY9	FEDERAL HOME LOAN BANKS	1.500	90.0227	12/30/2026	25,000,000.00	22,505,675.00	25,000,000.00	(1,005,507.60) (2,494,325.00)
3133ENKG4	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.908	89.5863	01/11/2027	10,000,000.00	8,958,630.00	9,856,454.39	(897,824.39)
3133ENLZ1	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.860	90.4394	01/26/2027	10,000,000.00	9,043,940.00	9,973,433.81	(929,493.81)
3130AQKM4 3130AQHS5	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS	1.750 1.984	90.3476 90.1990	01/28/2027 01/28/2027	11,250,000.00 10,000,000.00	10,164,105.00 9,019,900.00	11,250,000.00 9,905,834.16	(1,085,895.00) (885,934.16)
3130AQHS5	FEDERAL HOME LOAN BANKS	2.086	90.1990	01/28/2027	20,000,000.00	18,039,800.00	19,744,658.14	(1,704,858.14)
3130AKYH3	FEDERAL HOME LOAN BANKS	1.746	87.4155	02/10/2027	10,000,000.00	8,741,550.00	9,691,709.74	(950,159.74)
3130AL2X1 3134GYGZ9	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN MORTGAGE CORP	3.001 4.750	87.4287 98.3850	02/17/2027 02/23/2027	10,000,000.00 10,000,000.00	8,742,870.00 9,838,500.00	9,294,350.09 10,000,000.00	(551,480.09) (161,500.00)
3130ALED2	FEDERAL HOME LOAN BANKS	2.050	87.9235	02/24/2027	15,000,000.00	13,188,525.00	14,479,015.73	(1,290,490.73)
3130ALED2	FEDERAL HOME LOAN BANKS	3.001	87.9235	02/24/2027	20,000,000.00	17,584,700.00	18,689,982.05	(1,105,282.05)
3130AQRQ8 3130AQRH8	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS	2.000 2.000	90.9343 90.9343	02/25/2027 02/25/2027	10,000,000.00 5,000,000.00	9,093,430.00 4,546,715.00	10,000,000.00 5,000,000.00	(906,570.00) (453,285.00)
3130AQRH8	FEDERAL HOME LOAN BANKS	2.000	90.9343	02/25/2027	5,000,000.00	4,546,715.00	5,000,000.00	(453,285.00)
3130AR6U0	FEDERAL HOME LOAN BANKS	2.500	92.4957	03/22/2027	5,000,000.00	4,624,785.00	5,000,000.00	(375,215.00)
3130ARHX2 3130ARHX2	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS	3.000 3.000	93.7889 93.7889	03/25/2027 03/25/2027	10,000,000.00 10,000,000.00	9,378,890.00 9,378,890.00	10,000,000.00 10,000,000.00	(621,110.00) (621,110.00)
3130ARHX2 3130ARHX2	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS	3.000	93.7889	03/25/2027	10,000,000.00	9,378,890.00	10,000,000.00	(621,110.00)
3133ENVD9	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.913	94.7172	04/26/2027	10,000,000.00	9,471,720.00	9,986,853.01	(515,133.01)
3133EN6V7	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.606	97.2731	04/26/2027	8,000,000.00	7,781,848.00	8,005,487.66	(223,639.66)
3133EN6V7 3133EN6V7	FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL FARM CREDIT BANKS FUNDING CORP	3.623 3.744	97.2731 97.2731	04/26/2027 04/26/2027	2,000,000.00 4,820,000.00	1,945,462.00 4,688,563.42	2,000,240.96 4,800,543.61	(54,778.96) (111,980.19)
3130ARPV7	FEDERAL HOME LOAN BANKS	3.500	95.0784	04/28/2027	10,000,000.00	9,507,840.00	10,000,000.00	(492,160.00)
3130ARSF9	FEDERAL HOME LOAN BANKS	3.000	94.6635	04/29/2027	10,000,000.00	9,466,350.00	10,000,000.00	(533,650.00)
3134GYRW4 3130AS3F4	FEDERAL HOME LOAN MORTGAGE CORP FEDERAL HOME LOAN BANKS	5.000 3.770	99.3524 95.5807	05/10/2027 05/26/2027	10,000,000.00 10,000,000.00	9,935,240.00 9,558,070.00	10,000,000.00 10,000,000.00	(64,760.00) (441,930.00)
3134GYRS3	FEDERAL HOME LOAN MORTGAGE CORP	5.025	97.9787	05/26/2027	15,000,000.00	14,696,805.00	15,000,000.00	(303,195.00)
3130ASGU7	FEDERAL HOME LOAN BANKS	3.095	96.8894	06/11/2027	10,000,000.00	9,688,940.00	10,143,986.62	(455,046.62)
3130AWBZ2	FEDERAL HOME LOAN BANKS	4.000	99.0849 99.0849	06/11/2027	8,260,000.00	8,184,412.74	8,296,341.19	(111,928.45)
3130AWBZ2 3133EPMV4	FEDERAL HOME LOAN BANKS FEDERAL FARM CREDIT BANKS FUNDING CORP	4.055 4.133	99.0849 99.0845	06/11/2027 06/15/2027	10,000,000.00 15,000,000.00	9,908,490.00 14,862,675.00	10,024,672.59 14,995,644.76	(116,182.59) (132,969.76)
3133EPMV4	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.133	99.0845	06/15/2027	7,225,000.00	7,158,855.13	7,222,895.24	(64,040.12)
3130ASDV8	FEDERAL HOME LOAN BANKS	3.300	95.1245	06/28/2027	10,000,000.00	9,512,450.00	10,000,000.00	(487,550.00)
3130ASH44 3134GXZW7	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN MORTGAGE CORP	4.700 4.250	97.4709 96.5051	06/30/2027 06/30/2027	15,000,000.00 10,000,000.00	14,620,635.00 9,650,510.00	15,000,000.00 10,000,000.00	(379,365.00) (349,490.00)
3130AUAP9	FEDERAL HOME LOAN BANKS	4.450	97.3773	06/30/2027	25,000,000.00	24,344,325.00	25,000,000.00	(655,675.00)
3133ENB33	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.075	95.2622	07/19/2027	10,000,000.00	9,526,220.00	9,990,880.61	(464,660.61)
3134GYDU3 3130ATHW0	FEDERAL HOME LOAN MORTGAGE CORP FEDERAL HOME LOAN BANKS	4.720 4.239	97.7560 99.1453	07/30/2027 09/10/2027	25,000,000.00 2,000,000.00	24,439,000.00 1,982,906.00	25,000,000.00 1,991,609.79	(561,000.00) (8,703.79)
3130ATHW0 3130ATHW0	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS	4.241	99.1453	09/10/2027	3,000,000.00	2,974,359.00	2,987,274.13	(12,915.13)
3133ENL99	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.467	96.3407	09/15/2027	10,000,000.00	9,634,070.00	9,965,442.83	(331,372.83)
3133ENL99	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.830	96.3407	09/15/2027	10,000,000.00	9,634,070.00	9,830,779.25	(196,709.25)
3130ATET0 3130ATBV8	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS	3.702 4.150	97.5362 99.2915	09/27/2027 09/29/2027	20,000,000.00 5,000,000.00	19,507,240.00 4,964,575.00	19,998,337.35 5,000,000.00	(491,097.35) (35,425.00)
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3130ATBV8	FEDERAL HOME LOAN BANKS	4.150	99.2915	09/29/2027	5,000,000.00	4,964,575.00	5,000,000.00	(35,425.00)
3130ATBV8	FEDERAL HOME LOAN BANKS	4.150	99.2915	09/29/2027	7,225,000.00	7,173,810.88	7,225,000.00	(51,189.13)
3130ATH42	FEDERAL HOME LOAN BANKS	4.700	99.8667	09/29/2027	7,000,000.00	6,990,669.00	7,000,000.00	(9,331.00)
3133ENQ29	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.122	98.6633	09/29/2027	15,000,000.00	14,799,495.00	14,932,012.05	(132,517.05)
3130ATFA0	FEDERAL HOME LOAN BANKS	5.125	98.2404	09/30/2027	13,000,000.00	12,771,252.00	13,000,000.00	(228,748.00)
3130ATEF0	FEDERAL HOME LOAN BANKS	4.250	96.1962	09/30/2027	15,000,000.00	14,429,430.00	15,000,000.00	(570,570.00)
3133ENS50	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.231	99.2016	10/14/2027	23,775,000.00	23,585,180.40	23,680,605.64	(95,425.24)
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORF	4.320	99.7521	10/21/2027	5,000,000.00	4,987,605.00	5,000,000.00	(12,395.00)
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORF	4.320	99.7521	10/21/2027	5,000,000.00	4,987,605.00	5,000,000.00	(12,395.00)
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORF	4.320	99.7521	10/21/2027	5,000,000.00	4,987,605.00	5,000,000.00	(12,395.00)
3133ENV23	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.503	98.9200	10/25/2027	5,000,000.00	4,946,000.00	4,995,762.06	(49,762.06)
3133ENV23	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.503	98.9200	10/25/2027	5,000,000.00	4,946,000.00	4,995,748.07	(49,748.07)
3130ATNG8	FEDERAL HOME LOAN BANKS	5.000	99.8797	10/27/2027	5,000,000.00	4,993,985.00	5,000,000.00	(6,015.00)
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.284	99.7874	10/27/2027	5,000,000.00	4,989,370.00	5,017,167.03	(27,797.03)
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.195	99.7874	10/27/2027	3,715,000.00	3,707,101.91	3,740,335.12	(33,233.21)
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.252	99.7874	10/27/2027	15,000,000.00	14,968,110.00	15,069,953.28	(101,843.28)
31422XQ70	FEDERAL AGRICULTURAL MORTGAGE CORF	4.050	98.6987	11/22/2027	12,000,000.00	11,843,844.00	12,000,000.00	(156,156.00)
3130ATW45	FEDERAL HOME LOAN BANKS	4.851	98.7180	11/29/2027	4,895,000.00	4,832,246.10	4,907,204.02	(74,957.92)
3134GY4W9	FEDERAL HOME LOAN MORTGAGE CORP	5.040	99.8037	11/29/2027	5,000,000.00	4,990,185.00	5,000,000.00	(9,815.00)
3134GY4W9	FEDERAL HOME LOAN MORTGAGE CORP	5.040	99.8037	11/29/2027	10,000,000.00	9,980,370.00	10,000,000.00	(19,630.00)
3133EN3H1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.080	98.6922	11/29/2027	25,000,000.00	24,673,050.00	24,922,388.79	(249,338.79)
3133EN3H1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.077	98.6922	11/29/2027	25,000,000.00	24,673,050.00	24,925,517.24	(252,467.24)
3133EN3H1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.061	98.6922	11/29/2027	25,000,000.00	24,673,050.00	24,940,690.85	(267,640.85)
3130ATYK7	FEDERAL HOME LOAN BANKS	5.100	99.8411	11/30/2027	5,000,000.00	4,992,055.00	5,000,000.00	(7,945.00)
3130ATUS4	FEDERAL HOME LOAN BANKS	3.796	99.6673	12/10/2027	25,000,000.00	24,916,825.00	25,445,349.78	(528,524.78)
3130ATUS4	FEDERAL HOME LOAN BANKS	4.036	99.6673	12/10/2027	15,000,000.00	14,950,095.00	15,124,656.77	(174,561.77)
3130ATUS4	FEDERAL HOME LOAN BANKS	4.002	99.6673	12/10/2027	50,000,000.00	49,833,650.00	50,482,572.25	(648,922.25)
3133EN4S6	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.896	97.6224	12/22/2027	15,000,000.00	14,643,360.00	14,913,563.20	(270,203.20)
3134GYAJ1	FEDERAL HOME LOAN MORTGAGE CORP	4.800	97.6103	12/30/2027	25,000,000.00	24,402,575.00	25,000,000.00	(597,425.00)
3134GYCF7	FEDERAL HOME LOAN MORTGAGE CORP	4.510	97.1612	12/30/2027	25,000,000.00	24,290,300.00	25,000,000.00	(709,700.00)
3133EN5N6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.000	98.7060	01/06/2028	25,000,000.00	24,676,500.00	25,000,000.00	(323,500.00)
3133EN5N6	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.713	98.7060	01/06/2028	20,000,000.00	19,741,200.00	20,230,541.29	(489,341.29)
3133EN5N6	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.757	98.7060	01/06/2028	18,000,000.00	17,767,080.00	18,174,754.91	(407,674.91)
3133EN5N6	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.530	98.7060	01/06/2028	10,000,000.00	9,870,600.00	10,189,633.70	(319,033.70)
3134GYEF5	FEDERAL HOME LOAN MORTGAGE CORP	4.970	99.6757	01/26/2028	10,000,000.00	9,967,570.00	10,000,000.00	(32,430.00)
3134GYG71	FEDERAL HOME LOAN MORTGAGE CORP	5.050	98.0424	01/26/2028	10,000,000.00	9,804,240.00	10,000,000.00	(195,760.00)
3134GYG97	FEDERAL HOME LOAN MORTGAGE CORP	4.180	96.1871	02/07/2028	25,000,000.00	24,046,775.00	25,000,000.00	(953,225.00)
3134GYGR7	FEDERAL HOME LOAN MORTGAGE CORP	4.900	98.6474	02/09/2028	10,000,000.00	9,864,740.00	10,000,000.00	(135,260.00)
3134GYKJ0	FEDERAL HOME LOAN MORTGAGE CORP	5.276	99.6070	02/28/2028	10,000,000.00	9,960,700.00	10,000,000.00	(39,300.00)
3133EPEK7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.620	96.9296	04/03/2028	10,000,000.00	9,692,960.00	10,000,000.00	(307,040.00)
3133EPGW9	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.784	98.0519	04/25/2028	10,000,000.00	9,805,190.00	10,038,990.04	(233,800.04)
3130AVS94	FEDERAL HOME LOAN BANKS	5.150	97.9961	04/26/2028	20,000,000.00	19,599,220.00	20,000,000.00	(400,780.00)
3134GYR38	FEDERAL HOME LOAN MORTGAGE CORP	5.700	99.1001	05/15/2028	10,000,000.00	9,910,010.00	10,000,000.00	(89,990.00)
3133EPJS5	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.290	95.9520	05/16/2028	25,000,000.00	23,988,000.00	25,000,000.00	(1,012,000.00)
3133EPJS5	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.290	95.9520	05/16/2028	25,000,000.00	23,988,000.00	25,000,000.00	(1,012,000.00)
3130AW2R0	FEDERAL HOME LOAN BANKS	4.950	97.7698	05/23/2028	10,000,000.00	9,776,980.00	10,000,000.00	(223,020.00)
3133EPLE3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.727	97.1986	05/30/2028	10,000,000.00	9,719,860.00	9,975,835.62	(255,975.62)
3133EPLE3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.775	97.1986	05/30/2028	9,276,000.00	9,016,142.14	9,234,322.72	(218,180.58)
3134GYTV4	FEDERAL HOME LOAN MORTGAGE CORP	5.410	98.5539	06/07/2028	10,000,000.00	9,855,390.00	10,000,000.00	(144,610.00)
3134GYTV4	FEDERAL HOME LOAN MORTGAGE CORP	5.410	98.5539	06/07/2028	25,000,000.00	24,638,475.00	25,000,000.00	(361,525.00)
3130AVVX7	FEDERAL HOME LOAN BANKS	3.892	97.4601	06/09/2028	10,000,000.00	9,746,010.00	9,937,274.00	(191,264.00)
3130AWC24	FEDERAL HOME LOAN BANKS	3.987	98.5483	06/09/2028	10,000,000.00	9,854,830.00	10,005,333.72	(150,503.72)
3133EPNH4	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.171	97.9961	06/21/2028	15,000,000.00	14,699,415.00	14,805,592.08	(106,177.08)
3134GYUC4	FEDERAL HOME LOAN MORTGAGE CORP	5.200	99.2268	06/28/2028	10,000,000.00	9,922,680.00	10,000,000.00	(77,320.00)
3130AWG79	FEDERAL HOME LOAN BANKS	6.000	99.5384	06/28/2028	7,220,000.00	7,186,672.48	7,220,000.00	(33,327.52)
3130AWHX1	FEDERAL HOME LOAN BANKS	5.950	99.4896	06/28/2028	25,000,000.00	24,872,400.00	25,000,000.00	(127,600.00)
3134GYVC3	FEDERAL HOME LOAN MORTGAGE CORP	6.000	99.6002	06/28/2028	25,000,000.00	24,900,050.00	25,000,000.00	(99,950.00)
3134GYXF4	FEDERAL HOME LOAN MORTGAGE CORP	6.000	99.5809	07/27/2028	10,000,000.00	9,958,090.00	10,000,000.00	(41,910.00)
	***	2.946	95.9791	09/04/2025	5,365,176,250.00	5,148,563,732.93	5,351,267,204.82	(202,703,471.89)

Agency AGCY DISC								
Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
313384JW0	FEDERAL HOME LOAN BANKS	4.797	99.9853	08/01/2023	25,000,000.00	24,996,325.00	25,000,000.00	(3,675.00)
313384JW0	FEDERAL HOME LOAN BANKS	5.003	99.9853	08/01/2023	10,000,000.00	9,998,530.00	10,000,000.00	(1,470.00)
313384JZ3	FEDERAL HOME LOAN BANKS	4.806	99,9560	08/04/2023	12,500,000.00	12,494,500.00	12,495,114.58	(614.58)
313384KD0	FEDERAL HOME LOAN BANKS	4.775	99.8968	08/08/2023	25,000,000.00	24,974,200.00	24,977,444.44	(3,244.44)
313384KL2	FEDERAL HOME LOAN BANKS	4.644	99.7932	08/15/2023	25,000,000.00	24,948,300.00	24,956,201.39	(7,901.39)
313384KL2	FEDERAL HOME LOAN BANKS	4.802	99.7932	08/15/2023	10,000,000.00	9,979,320.00	9,981,800.00	(2,480.00)
313384KL2	FEDERAL HOME LOAN BANKS	4.785	99,7932	08/15/2023	15,000,000.00	14,968,980.00	14,972,787.50	(3,807.50)
313384LB3	FEDERAL HOME LOAN BANKS	5.082	99.5715	08/30/2023	10,000,000.00	9,957,150.00	9,960,084.72	(2,934.72)
313384LC1	FEDERAL HOME LOAN BANKS	4.121	99.5576	08/31/2023	25,000,000.00	24,889,400.00	24,916,666.67	(27,266.67)
313384LD9	FEDERAL HOME LOAN BANKS	4.786	99,5429	09/01/2023	15,000,000.00	14,931,435.00	14,939,808.33	(8,373.33)
313384LD9	FEDERAL HOME LOAN BANKS	4.786	99,5429	09/01/2023	25,000,000.00	24,885,725.00	24,899,680.56	(13,955.56)
313384LD9	FEDERAL HOME LOAN BANKS	5.067	99,5429	09/01/2023	15,000,000.00	14,931,435.00	14,936,191.67	(4,756.67)
313384LD9	FEDERAL HOME LOAN BANKS	5.067	99.5429	09/01/2023	10,000,000.00	9,954,290.00	9,957,461.11	(3,171.11)
313384LK3	FEDERAL HOME LOAN BANKS	4.773	99.4544	09/07/2023	25,000,000.00	24,863,600.00	24,880,777.78	(17,177.78)
313384LQ0	FEDERAL HOME LOAN BANKS	4.829	99.3819	09/12/2023	12,500,000.00	12,422,737.50	12,431,458.33	(8,720.83)
313384LT4	FEDERAL HOME LOAN BANKS	4.776	99.3377	09/15/2023	25,000,000.00	24,834,425.00	24,855,000.00	(20,575.00)
313384LT4	FEDERAL HOME LOAN BANKS	4.801	99.3377	09/15/2023	10,000,000.00	9,933,770.00	9,941,625.06	(7,855.06)
313384LW7	FEDERAL HOME LOAN BANKS	4.777	99,2949	09/18/2023	70,000,000.00	69,506,430,00	69,566,933,33	(60,503.33)
313384LZ0	FEDERAL HOME LOAN BANKS	4.778	99.2508	09/21/2023	25,000,000.00	24,812,700.00	24,835,666.83	(22,966.83)
313312MA5	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.881	99.2362	09/22/2023	50,000,000.00	49,618,100.00	49,655,500.00	(37,400.00)
313384MH9	FEDERAL HOME LOAN BANKS	4.780	99.1350	09/29/2023	25,000,000.00	24,783,750.00	24,809,888.89	(26,138.89)
313384MH9	FEDERAL HOME LOAN BANKS	4.780	99.1350	09/29/2023	25,000,000.00	24,783,750.00	24,809,888.89	(26,138.89)
313384MM8	FEDERAL HOME LOAN BANKS	4.708	99.0764	10/03/2023	10,000,000.00	9,907,640.00	9,919,500.00	(11,860.00)
313384MN6	FEDERAL HOME LOAN BANKS	4.853	99.0617	10/04/2023	50,000,000.00	49,530,850.00	49,578,666.06	(47,816.06)
313384MQ9	FEDERAL HOME LOAN BANKS	4.854	99.0324	10/06/2023	50,000,000.00	49,516,200.00	49,565,500.00	(49,300.00)
313384MQ9	FEDERAL HOME LOAN BANKS	5.341	99,0324	10/06/2023	25,000,000,00	24,758,100.00	24,760,520.84	(2,420.84)
313384MV8	FEDERAL HOME LOAN BANKS	5.315	98,9591	10/11/2023	25,000,000.00	24,739,775.00	24,743,611.11	(3,836.11)
313384MX4	FEDERAL HOME LOAN BANKS	4.960	98.9298	10/13/2023	10,000,000.00	9,892,980.00	9,902,261.11	(9,281.11)
313384MX4	FEDERAL HOME LOAN BANKS	4.960	98.9298	10/13/2023	10,000,000.00	9,892,980.00	9,902,261.11	(9,281.11)
313384NE5	FEDERAL HOME LOAN BANKS	4.539	98.8271	10/20/2023	50,000,000.00	49,413,550.00	49,512,222.22	(98,672.22)
313384NM7	FEDERAL HOME LOAN BANKS	4.821	98.7245	10/27/2023	15,000,000.00	14,808,675.00	14,830,350.00	(21,675.00)
313384NM7	FEDERAL HOME LOAN BANKS	5.387	98.7245	10/27/2023	50,000,000.00	49,362,250.00	49,364,416.67	(2,166.67)
313384NS4	FEDERAL HOME LOAN BANKS	5.147	98.6512	11/01/2023	15,000,000.00	14,797,680.00	14,808,525.00	(10,845.00)
313384NZ8	FEDERAL HOME LOAN BANKS	5.055	98.5486	11/08/2023	10,000,000.00	9,854,860.00	9,864,425.00	(9,565.00)
313384PG8	FEDERAL HOME LOAN BANKS	4.799	98.4460	11/15/2023	25,000,000.00	24,611,500.00	24,657,708.33	(46,208.33)
313384PG8	FEDERAL HOME LOAN BANKS	4.828	98.4460	11/15/2023	10,000,000.00	9,844,600.00	9,862,200.00	(17,600.00)
313384PG8	FEDERAL HOME LOAN BANKS	4.992	98.4460	11/15/2023	5,000,000.00	4,922,300.00	4,928,744.44	(6,444.44)
313384PM5	FEDERAL HOME LOAN BANKS	4.796	98.3727	11/20/2023	25,000,000.00	24,593,175.00	24,641,947.92	(48,772.92)
313384RQ4	FEDERAL HOME LOAN BANKS	5.184	97.6203	01/10/2024	25,000,000.00	24,405,075.00	24,436,937.50	(31,862.50)
313384RQ4	FEDERAL HOME LOAN BANKS	4.938	97.6203	01/10/2024	50,000,000.00	48,810,150.00	48,920,000.00	(109,850.00)
313384RS0	FEDERAL HOME LOAN BANKS	5.024	97.5863	01/12/2024	10,000,000.00	9,758,630.00	9,779,055.55	(20,425.55)
313384RS0	FEDERAL HOME LOAN BANKS	5.024	97.5863	01/12/2024	10,000,000.00	9,758,630.00	9,779,055.55	(20,425.55)
313384RS0	FEDERAL HOME LOAN BANKS	5.024	97.5863	01/12/2024	10,000,000.00	9,758,630.00	9,779,055.55	(20,425.55)
313384RS0	FEDERAL HOME LOAN BANKS	5.024	97.5863	01/12/2024	15,000,000.00	14,637,945.00	14,668,583.34	(30,638.34)
313384SL4	FEDERAL HOME LOAN BANKS	5.103	97.3214	01/30/2024	50,000,000.00	48,660,700.00	48,756,333.34	(95,633.34)
313384SN0	FEDERAL HOME LOAN BANKS	5.389	97.2919	02/01/2024	6,025,000.00	5,861,836.98	5,863,637.11	(1,800.14)
313384ST7	FEDERAL HOME LOAN BANKS	5.359	97.2237	02/06/2024	9,851,000.00	9,577,506.69	9,581,550.52	(4,043.83)
313384ST7	FEDERAL HOME LOAN BANKS	5.367	97.2237	02/06/2024	15,000,000.00	14,583,555.00	14,588,925.00	(5,370.00)

313312SW1								
	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.800	97.1797	02/09/2024	10,000,000.00	9,717,970.00	9,752,000.00	(34,030.00
3396TB9 3396TC7	FEDERAL HOME LOAN MORTGAGE CORP FEDERAL HOME LOAN MORTGAGE CORP	4.981 4.982	97.1118 97.0972	02/14/2024 02/15/2024	10,000,000.00	9,711,180.00 9,709,720.00	9,737,333.34 9,736,000.00	(26,153.34 (26,280.00
3384TP4	FEDERAL HOME LOAN BANKS	5.359	96.9419	02/26/2024	10,000,000.00	9,694,190.00	9,697,820.84	(3,630.84
3384TS8	FEDERAL HOME LOAN BANKS	5.360	96.8980	02/29/2024	15,000,000.00	14,534,700.00	14,540,225.00	(5,525.00
13384XM6	FEDERAL HOME LOAN BANKS	5.197	95.5923	05/30/2024	6,900,000.00	6,595,868.70	6,609,625.00	(13,756.30
13384XR5 13384XT1	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS	5.115 5.084	95.5429 95.5139	06/03/2024 06/05/2024	10,000,000.00	9,554,290.00 9,551,390.00	9,580,006.94 9,579,845.83	(25,716.94 (28,455.83
13384YF0	FEDERAL HOME LOAN BANKS	5.281	95.3488	06/17/2024	15,000,000.00	14,302,320.00	14,319,212.50	(16,892.50
-		4.919	98.6737	10/30/2023	1,172,776,000.00	1,157,100,254.86	1,158,328,042.81	(1,227,787.95
ency CMO								
FHLMC CMO Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
37BWWD2	FHMS K-725 A2	4.878	98.7286	01/25/2024	11,627,481.33	11,479,647.79	11,533,298.74	(53,650.95
37BHCY1	FHMS K-044 A2	5.154	96.3570	01/25/2025	18,822,226.41	18,136,540.42	18,215,087.66	(78,547.24
		5.047	97.2765	09/05/2024	30,449,707.74	29,616,188.21	29,748,386.40	(132,198.19
ency CMO								
FNMA CMO Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
36AW7J0	FNA 2017-M8 A2	3.448	94.3927	05/25/2027	12,296,093.55	11,606,611.38	12,174,112.73	(567,501.36
136AW7J0	FNA 2017-M8 A2	3.448	94.3927	05/25/2027	12,296,093.55	11,606,611.38	12,174,112.73	(567,501.36
ency MBS FHLMC								
Cusip	Description Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
137B5KW2 137B7MZ9	FHMS K-035 A2 FHMS K-036 A2	3.667 4.912	99.6188 99.4423	08/25/2023 10/25/2023	4,153,771.50 11,473,393.63	4,137,937.49 11,409,404.33	4,153,771.50 11,444,852.09	(15,834.01 (35,447.76
137B7YY9	FHMS K-037 A2	4.889	99.0265	01/25/2024	8,028,271.31	7,950,119.86	7,982,087.74	(31,967.88
37FMU67	FHMS K-735 A2	3.518	94.5784	05/25/2026	14,786,926.05	13,985,241.62	14,538,150.33	(552,908.72
37FNWX4 37BTUM1	FHMS K-736 A2 FHMS K-061 A2	3.655 4.501	92.9525 95.2990	07/25/2026 11/25/2026	10,000,000.00	9,295,251.60 8,576,906.13	9,640,340.47 8,693,060.10	(345,088.87 (116,153.97
37BTUM1	FHMS K-061 A2	4.561	95.2990	11/25/2026	8,500,000.00	8,100,411.35	8,191,797.20	(91,385.85
37BYLD0	FHMS K-L01 A2E	4.184	94.9876	02/25/2027	15,000,000.00	14,248,139.40	14,569,884.23	(321,744.83
37BXQY1	FHMS K-064 A2	3.154	94.5444	03/25/2027	1,000,000.00	945,443.66	1,001,320.76	(55,877.10
7F2LJ3 2XGRH1	FHMS K-066 A2 FH WN2287	3.111 3.945	93.9195 95.9500	06/25/2027 11/01/2027	11,095,000.00 25,000,000.00	10,420,363.53 23,987,500.00	11,086,740.11 24,808,355.92	(666,376.58 (820,855.92
32XGQ74	FH WN2277	4.062	95.8400	11/01/2027	10,000,000.00	9,584,000.00	9,897,843.68	(313,843.68
32XGRH1	FH WN2287	4.073	95.9500	11/01/2027	25,000,000.00	23,987,500.00	24,735,961.25	(748,461.25
2XFLR7 2XFLR7	FH WN1235 FH WN1235	4.690 4.333	96.2040 96.2040	01/01/2028 01/01/2028	20,000,000.00 10,000,000.00	19,240,800.00 9,620,400.00	19,774,490.43 9,955,232.99	(533,690.43 (334,832.99
ZAPEK/		4.137	95.8860	12/29/2026	183,037,362.48	175,489,418.96	180,473,888.79	(4,984,469.83
		4127	728000	12/25/2020	100,007,002110	175,105,11050	100,175,00077	(4,04,10,10)
ency MBS FNMA								
Cusip 36AHAG5	Description FNA 2013-M14 A2	Yield 5.541	Market Price 99.2905	Final Maturity 10/25/2023	Par Value 1,948,303.38	Market Value 1.934.480.09	Book Value 1,943,134.33	Net Unrealized Gain/Loss (8,654.24
6AKQM8	FNA 2014-M8 A2	5.910	97.7152	06/25/2024	7,084,967.00	6,923,091.87	6,984,373.91	(61,282.04
0JAVC9	FN BM6010	4.860	96.1766	09/01/2025	17,096,300.18	16,442,640.76	16,662,696.53	(220,055.78
8LCHR9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	2.939	95.1650	12/01/2025	14,096,769.90	13,415,191.08	14,088,003.95	(672,812.87
BLCH81 BLD5W9	FN AN0254 FN AN1760	3.738 4.176	95.1650 92.8570	12/01/2025 06/01/2026	7,372,610.74 15,000,000.00	7,016,145.01 13,928,550.00	7,278,021.77 14,702,008.93	(261,876.77 (773,458.93
8LENE7	FN AN2188	3.543	92.6290	07/01/2026	10,000,000.00	9,262,900.00	9,862,538.82	(599,638.82
38LHUZ5	FN AN5099	3.076	94.1230	04/01/2027	24,092,876.75	22,676,938.38	24,075,107.00	(1,398,168.62
38LHZL1 38LJ5T3	FN AN5246 FN AN6257	3.365 4.582	93.5470 93.9730	05/01/2027 08/01/2027	7,100,000.00 15,328,953.10	6,641,837.00 14,405,077.10	7,074,467.66 14,670,101.26	(432,630.66 (265,024.16
36AY6X6	FNA 2017-M15 A2	4.609	93.9364	09/25/2027	14,946,184.10	14,039,910.57	14,371,935.51	(332,024.10
6BML55	FNA 2022-M11 A2	4.554	93.0087	10/25/2027	27,329,196.90	25,418,535.68	26,212,113.57	(793,577.89
0LHVX5	FN BS6929	4.280	97.7700	11/01/2027	31,100,000.00	30,406,470.00	31,010,858.56	(604,388.56
40LH4A5 40LHSB7	FN BS7116 FN BS6813	4.363 4.363	97.4890 98.3340	11/01/2027 02/01/2028	20,210,000.00 19,478,000.00	19,702,526.90 19,153,496.52	20,210,000.00 19,461,348.82	(507,473.10 (307,852.30
	FN BS7736	4.416	97.0810	02/01/2028	20,000,000.00	19,155,496.52	19,461,348.82	(338,055.84
DLJS23				02/01/2028	15,000,000.00	14,562,150.00	15.000.000.00	
0LJS23	FN BS7736	4.071	97.0810				,,	(437,850.00
0LJS23 0LJS23	FN BS7736	4.071 4.078	97.0810	02/01/2028	10,000,000.00	9,708,100.00	10,000,000.00	(291,900.00
0LJS23 0LJS23 0LKJC8	FN BS7736 FN BS8358	4.071 4.078 4.074	97.0810 97.4670	02/01/2028 04/01/2028	10,000,000.00 24,459,000.00	9,708,100.00 23,839,453.53	10,000,000.00 24,459,000.00	(291,900.00 (619,546.47
0LJS23 0LJS23 0LKJC8 0LKYQ0	FN BS7736	4.071 4.078	97.0810	02/01/2028	10,000,000.00	9,708,100.00	10,000,000.00	(291,900.00 (619,546.47 (246,905.02
40LJS23 40LJS23 40LKJC8 40LKYQ0	FN BS7736 FN BS8358 FN BS8818	4.071 4.078 4.074 4.526	97.0810 97.4670 96.5150	02/01/2028 04/01/2028 06/01/2028	10,000,000.00 24,459,000.00 25,000,000.00	9,708,100.00 23,839,453.53 24,128,750.00	10,000,000.00 24,459,000.00 24,375,655.02	(437,850.00 (291,900.00 (619,546.47 (246,905.02 (140,581.81
0LJS23 0LJS23 0LKJC8 0LKYQ0	FN BS7736 FN BS8358 FN BS8818 FN BS8706	4.071 4.078 4.074 4.526 4.510	97.0810 97.4670 96.5150 97.3820	02/01/2028 04/01/2028 06/01/2028 06/01/2028	10,000,000.00 24,459,000.00 25,000,000.00 25,000,000.00	9,708,100.00 23,839,453.53 24,128,750.00 24,345,500.00	10,000,000.00 24,459,000.00 24,375,655.02 24,486,081.81	(291,900.00 (619,546.47 (246,905.02 (140,581.81
OLJS23 OLJS23 OLKJC8 OLKYQ0 OLKYQ0 OLKU84	FN BS3736 FN BS8358 FN BS8818 FN BS8706	4.071 4.078 4.074 4.526 4.510	97.0810 97.4670 96.5150 97.3820 95.9560	02/01/2028 04/01/2028 06/01/2028 06/01/2028 06/01/2028	10,000,000.00 24,459,000.00 25,000,000.00 25,000,000.00 351,643,162.05	9,708,100.00 23,839,453,53 24,128,750.00 24,345,500.00 337,367,944.47	10,000,000.00 24,459,000.00 24,375,655.02 24,486,081.81 346,681,703.29	(291,900.00 (619,546.47 (246,905.02 (140,581.81
0LJS23 0LJS23 0LS23 0LKYC8 0LKYQ0 0LKYQ0 0LKU84   D Cusip 15BF70	FN BS7736 FN BS8358 FN BS8818 FN BS8706 Description Toronto-Dominion Bank - New York Branch	4.071 4.078 4.074 4.526 4.510 4.223	97.0810 97.4670 96.5150 97.3820 95.9560 Market Price 100.0000	02/01/2028 04/01/2028 06/01/2028 06/01/2028 07/07/2027 Final Maturity 08/15/2023	10,000,000.00 24,459,000.00 25,000,000.00 25,000,000.00 25,000,000.00  351,643,162.05  Par Value 50,000,000.00	9,708,100,00 23,839,453,53 24,128,750,00 24,345,500,00 337,367,944,47  Market Value 50,000,000,00	10.000.000.00 24.459.000.00 24.375.655.02 24.486,081.81 346,681,703.29 Book Value 50.000.000.00	(291,900.00 (619,546.47 (246,905.02 (140,581.81 (9,313,758.82 Net Unrealized Gain/Loss 0.00
0LJS23 0LJS23 0LJS23 0LSC28 0LKYQ0 0LKUC8 0LKYQ0 0LKU84	FN BS7736 FN BS8358 FN BS818 FN BS8706  Description  Toronto-Dominion Bank - New York Branch Royal Bank of Canada New York Branch	4.071 4.078 4.074 4.526 4.510 4.223 Vield 5.400 5.390	97.0810 97.4670 96.5150 97.3820 95.9560 Market Price 100.0000 100.0000	02/01/2028 04/01/2028 06/01/2028 06/01/2028 07/07/2027 Final Maturity 08/15/2023 08/21/2023	10,000,000.00 24,459,000.00 25,000,000.00 25,000,000.00 351,643,162.05  Par Value 50,000,000.00 75,000,000.00	9,708,100.00 23,839,453,53 24,128,750.00 24,345,500.00 337,367,944.47  Market Value 50,000,000.00 75,000,000.00	10,000,000.00 24,459,000.00 24,459,000.00 24,475,655.02 24,486,081.81 346,681,703.29  Book Value 50,000,000.00 75,000,000.00	(291,900.00 (619,546.47 (246,905.02 (140,581.81 (9,313,758.82 Net Unrealized Gain/Loss 0.00
OLJS23 OLJS23 OLJS23 OLKJC8 OLKYQ0 OLKU84  D Cusip 15BE70 15JKE6 15JKW6	FN BS7736 FN BS8358 FN BS8818 FN BS8706   Description  Toronto-Dominion Bank - New York Branch Royal Bank of Canada New York Branch Toronto-Dominion Bank - New York Branch	4.071 4.078 4.074 4.526 4.510 4.223 Vield 5.400 5.390 4.760	97.0810 97.4670 96.5150 97.3820 95.9560 Market Price 100.0000 100.0000 100.0000	0201/2028 04/01/2028 06/01/2028 06/01/2028 07/07/2027 Final Maturity 08/15/2023 08/21/2023 08/31/2023	10,000,000.00 24,459,000.00 25,000,000.00 25,000,000.00 351,643,162.05  Par Value 50,000,000.00 75,000,000.00 50,000,000.00	9,708,100.00 23,839,453.53 24,128,750.00 24,345,500.00 337,367,944.47  Market Value 50,000,000.00 75,000,000.00 50,000,000.00	10,000,000.00 24,459,000.00 24,475,655.02 24,486,081.81 346,681,703.29 Book Value 50,000,000.00 75,000,000.00	(291,900.00 (619,546.47 (246,905.02 (140,581.81 (9,313,758.82 Net Unrealized Gain/Loss 0.00 0.000
DLJS23 DLJS23 DLJS23 DLJS23 DLJS25 DLKYQ0 DLKYQ0 DLKU84  D Cusip 15BF70 15JKE6 15JSWW6 67D2F1	FN BS7736 FN BS8358 FN BS818 FN BS8706  Description  Toronto-Dominion Bank - New York Branch Royal Bank of Canada New York Branch	4.071 4.078 4.074 4.526 4.510 4.223 Vield 5.400 5.390	97.0810 97.4670 96.5150 97.3820 95.9560 Market Price 100.0000 100.0000	02/01/2028 04/01/2028 06/01/2028 06/01/2028 07/07/2027 Final Maturity 08/15/2023 08/21/2023	10,000,000.00 24,459,000.00 25,000,000.00 25,000,000.00 351,643,162.05  Par Value 50,000,000.00 75,000,000.00	9,708,100.00 23,839,453,53 24,128,750.00 24,345,500.00 337,367,944.47  Market Value 50,000,000.00 75,000,000.00	10,000,000.00 24,459,000.00 24,459,000.00 24,475,655.02 24,486,081.81 346,681,703.29  Book Value 50,000,000.00 75,000,000.00	(291,900.0) (619,546.47 (246,905.02 (140,581.81 (9,313,758.82  Net Unrealized Gain/Loss 0.00 0.00 0.00 0.00 0.00
DLS23 0LIS23 0LIS23 0LKIC8 0LKYQ0 0LKU84  D Cusip 15BF70 15JKE6 15JSWW6 67D2F1 15BCB4 17MR23	FN BS8736 FN BS8358 FN BS8818 FN BS8818 FN BS8706   Description  Toronto-Dominion Bank - New York Branch Royal Bank of Canada New York Branch Toronto-Dominion Bank - New York Branch Bank of Montreal - Chicago Branch Toronto-Dominion Bank - New York Branch Bank of Now Scotia - Houston Branch Bank of Now Scotia - Houston Branch Bank of Now Scotia - Houston Branch	4.071 4.078 4.074 4.526 4.510 4.223 Vield 5.400 5.390 4.760 5.430 5.570 4.771	97.0810 97.4670 96.5150 97.3820 95.9560 Market Price 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000	02/01/2028 04/01/2028 06/01/2028 06/01/2028 07/07/2027 Final Maturity 08/15/2023 08/21/2023 09/01/2023 09/05/2023	10,000,000.00 24,459,000.00 25,000,000.00 25,000,000.00 351,643,162.05  Par Value 50,000,000.00 75,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00	9,708,100.00 23,839,453.53 24,128,750.00 24,345,500.00 337,367,944.47  Market Value 50,000,000.00 75,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00	10,000,000.00 24,459,000.00 24,459,000.00 24,459,050.00 24,486,081.81  346,681,703.29  Book Value 50,000,000.00 75,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00	(291,900.0) (619,546.47) (246,905.02) (140,581.81) (9,313,758.82)  Net Unrealized Gain/Loss 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0
OLJS23 OLJS23 OLJS23 OLKJC8 OLKYQ0 OLKU84   Cusip 15B6F70 15JKE6 15BWW6 67D2F1 15BCB4 17MR23 67D4D4	FN BS3736 FN BS818 FN BS818 FN BS8706   Description  Toronto-Dominion Bank - New York Branch Royal Bank of Canada New York Branch Toronto-Dominion Bank - New York Branch Toronto-Dominion Bank - New York Branch Bank of Montreal - Chicago Branch Toronto-Dominion Bank - New York Branch Bank of Nova Scotia - Houston Branch Bank of Nova Scotia - Houston Branch Bank of Montreal - Chicago Branch	4.071 4.078 4.074 4.526 4.510 4.223 Yield 5.400 5.390 4.760 5.430 5.570 4.771 5.550	97.0810 97.4670 96.5150 97.3820 95.9560 Market Price 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000	02/01/2028 04/01/2028 06/01/2028 06/01/2028 07/07/2027 Final Maturity 08/15/2023 08/21/2023 08/31/2023 09/01/2023 09/05/2023 09/29/2023	10,000,000.00 24,459,000.00 25,000,000.00 25,000,000.00 351,643,162.05  Par Value 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00	9,708,100.00 23,839,453,53 24,128,750.00 24,345,500.00 337,367,944.47  Market Value 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00	10,000,000.00 24,459,000.00 24,459,000.00 24,456,550.02 24,486,081.81  346,681,703.29  Book Value 50,000,000.00 75,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00	(291,900.00 (619,546.47 (246,905.02 (140,581.81 (9,313,758.82 Net Unrealized Gain/Loss 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0
DLS23 DLS23 DLS23 DLS25 DLS26	FN BS8736 FN BS8358 FN BS8818 FN BS8818 FN BS8706   Description  Toronto-Dominion Bank - New York Branch Royal Bank of Canada New York Branch Toronto-Dominion Bank - New York Branch Toronto-Dominion Bank - New York Branch Toronto-Dominion Bank - New York Branch Bank of Montreal - Chicago Branch	4.071 4.078 4.074 4.526 4.510 4.223 Vield 5.400 5.390 4.760 5.430 5.570 4.771 5.550 5.530	97.0810 97.4670 96.5150 97.3820 95.9560  Market Price 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000	0201/2028 04/01/2028 06/01/2028 06/01/2028 07/07/2027 Final Maturity 08/15/2023 08/21/2023 09/01/2023 09/05/2023 09/29/2023 10/05/2023	10,000,000.00 24,459,000.00 25,000,000.00 25,000,000.00 351,643,162.05  Par Value 50,000,000.00 75,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00	9,708,100.00 23,839,453.53 24,128,750.00 24,345,500.00 337,367,944.47  Market Value 50,000,000.00 75,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00	Book Value  S0,000,000,000  Book Value  S0,000,000,000  S0,000,000,000  S0,000,00	(291,900 M) (619,546.47 (246,905.02 (140,581.81 (9,313,758.82  Net Unrealized Gain/Loss 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0
DLIS23 DLIS23 DLIS23 DLIKIC8 DLKYQ0 DLKU84  Cusip 15BF70 15JKE6 15JKW6 57D2F1 15BCB4 17MR23 57D4D4 57DBE4 15BKK5	FN BS3736 FN BS818 FN BS818 FN BS8706   Description  Toronto-Dominion Bank - New York Branch Royal Bank of Canada New York Branch Toronto-Dominion Bank - New York Branch Toronto-Dominion Bank - New York Branch Bank of Montreal - Chicago Branch Toronto-Dominion Bank - New York Branch Bank of Nova Scotia - Houston Branch Bank of Nova Scotia - Houston Branch Bank of Montreal - Chicago Branch	4.071 4.078 4.074 4.526 4.510 4.223 Yield 5.400 5.390 4.760 5.430 5.570 4.771 5.550	97.0810 97.4670 96.5150 97.3820 95.9560 Market Price 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000	02/01/2028 04/01/2028 06/01/2028 06/01/2028 07/07/2027 Final Maturity 08/15/2023 08/21/2023 08/31/2023 09/01/2023 09/05/2023 09/29/2023	10,000,000.00 24,459,000.00 25,000,000.00 25,000,000.00 351,643,162.05  Par Value 50,000,000.00 75,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00	9,708,100.00 23,839,453,53 24,128,750.00 24,345,500.00 337,367,944.47  Market Value 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00	10,000,000.00 24,459,000.00 24,459,000.00 24,456,550.02 24,486,081.81  346,681,703.29  Book Value 50,000,000.00 75,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00	(291,900.00 (619,546.47 (246,905.02 (140,581.81 (9,313,758.82 Net Unrealized Gain/Loss 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0
DLIS23 DLIS23 DLIS23 DLIS26 DL	FN BS8736 FN BS8358 FN BS8818 FN BS8818 FN BS8816   Description  Toronto-Dominion Bank - New York Branch Royal Bank of Canada New York Branch Toronto-Dominion Bank - New York Branch Toronto-Dominion Bank - New York Branch Bank of Montreal - Chicago Branch Toronto-Dominion Bank - New York Branch Bank of Montreal - Chicago Branch Royal Bank of Canada New York Branch Royal Bank of Canada New York Branch Royal Bank of Canada New York Branch	4.071 4.078 4.074 4.526 4.510 4.223 Vield 5.400 5.390 4.760 5.430 5.570 4.771 5.380 5.530 5.540 5.550	97.0810 97.4670 96.5150 97.3820  95.9560  Market Price 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000	02/01/2028 04/01/2028 06/01/2028 06/01/2028 07/07/2027 Final Maturity 08/15/2023 08/21/2023 09/01/2023 09/05/2023 09/29/2023 10/10/2023 10/10/2023 10/11/2023	10,000,000.00 24,459,000.00 25,000,000.00 25,000,000.00 351,643,162.05  Par Value 50,000,000.00	9,708,100.00 23,839,453.53 24,128,750.00 24,345,500.00 337,367,944.47  Market Value 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00	Book Value  Book Value  50,000,000.00	(291,900.0) (619,546.47) (246,905.02) (140,581.81) (9,313,758.82)  Net Unrealized Gain/Loss  0.00 0.00 0.00 0.00 0.00 0.00 0.00
DULS23 00LS23 10LKJC8 11SBF70 11SBF70 11SBF70 11SBCB4 117MR23 167D2F1 11SBCB4 117MR23 167D4B4 167D4B5 101SJMA2 11SBKK5 11SJMA2 11SBKK5 167D4H5	FN BS3736 FN BS818 FN BS818 FN BS8706    Description  Toronto-Dominion Bank - New York Branch Royal Bank of Canada New York Branch Toronto-Dominion Bank - New York Branch Toronto-Dominion Bank - New York Branch Bank of Montreal - Chicago Branch Toronto-Dominion Bank - New York Branch Bank of Montreal - Chicago Branch Bank of Canada New York Branch Royal Bank of Canada New York Branch Bank of Montreal - Chicago Branch Bank of Canada New York Branch Bank of Montreal - Chicago Branch Bank of Canada New York Branch Bank of Canada New York Branch Bank of Canada New Pork Branch Bank of Canada New Bank Description	4.071 4.078 4.074 4.526 4.510 4.223 Yield 5.400 5.390 4.760 5.430 5.570 4.771 5.530 5.530 5.530 5.530 5.530 5.590 5.280 5.280	97.0810 97.4670 96.5150 97.3820 95.9560 Market Price 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000	02/01/2028 04/01/2028 06/01/2028 06/01/2028 07/07/2027 Final Maturity 08/15/2023 08/21/2023 08/31/2023 09/01/2023 09/05/2023 10/05/2023 10/10/2023 10/11/2023 10/23/2023 10/30/2023	Par Value 50,000,000.00	9,708,100.00 23,839,453,53 24,128,750.00 24,345,500.00 337,367,944.47  Market Value 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00	Book Value  50,000,000.00	(291,900.00 (619,546.4* (246,905.0* (140,581.8) (9,313,758.8) Net Unrealized Gain/Loss 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0
IOLIS23 IOLIS23 IOLIS23 IOLICIS8 IOLICIS8 IOLICIS8 IOLICIS8 IOLICIS8 IOLICIS8 IOLICIS8 IOLICIS8 IOLICIS8 IOLICIS9 IISBF70 IISBF70 IISBK66 ISF702F1 IISBC84 IIF3BC84 IIF3BC84 IIF3BC84 IISBKK5 IISBKK5 IISBKK5 IISBK65 IISBK65	FN BS8736 FN BS8358 FN BS8818 FN BS8818 FN BS8818 FN BS8706   Description  Toronto-Dominion Bank - New York Branch Royal Bank of Canada New York Branch Toronto-Dominion Bank - New York Branch Bank of Montreal - Chicago Branch Toronto-Dominion Bank - New York Branch Bank of Montreal - Chicago Branch Toronto-Dominion Bank - New York Branch Bank of Montreal - Chicago Branch Toronto-Dominion Bank - New York Branch Royal Bank of Canada New York Branch Royal Bank of Montreal - Chicago Branch Toronto-Dominion Bank - New York Branch	4.071 4.078 4.074 4.526 4.510 4.223 Vield 5.400 5.390 4.760 5.430 5.570 4.771 5.350 5.470 5.280 5.280 5.280 5.380 5.390 5.390 5.390 5.390 5.410 5.390 5.390 5.390 5.390 5.390 5.410	97.0810 97.4670 96.5150 97.3820  95.9560  Market Price 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000	02/01/2028 04/01/2028 06/01/2028 06/01/2028 07/07/2027 Final Maturity 08/15/2023 08/21/2023 09/21/2023 09/05/2023 09/29/2023 10/05/2023 10/10/2023 10/11/2023 10/23/2023 10/23/2023 11/01/2023	10,000,000.00 24,459,000.00 25,000,000.00 25,000,000.00 25,000,000.00 351,643,162.05  Par Value 50,000,000.00 75,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00	9,708,100.00 23,839,453.53 24,128,750.00 24,345,500.00 337,367,944.47  Market Value 50,000,000.00 75,000,000.00 50,000,000.00	10,000,000.00 24,459,000.00 24,459,000.00 24,459,000.00 24,486,081.81  346,681,703.29  Book Value 50,000,000.00 75,000,000.00 50,000,000.00	(291,900,00 (619,546.4* (246,905.0* (140,581.8* (9,313,758.8*) Net Unrealized Gain/Loss  Not Unrealized Gain/Loss  0.00 0.00 0.00 0.00 0.00 0.00 0.00
40L1823 40LK1C8 40LK2C8 40LKVQ0 40LKU84 40LKVQ0 115BF70 1015JKE6 115BWW6 367D2F1 115BCB4 417MR23 367DBE4 115BKK5 015JMA2 015JQ26 367D4H5 115BKK7 367DAP0	FN BS3736 FN BS818 FN BS818 FN BS8706    Description  Toronto-Dominion Bank - New York Branch Royal Bank of Canada New York Branch Toronto-Dominion Bank - New York Branch Toronto-Dominion Bank - New York Branch Bank of Montreal - Chicago Branch Toronto-Dominion Bank - New York Branch Bank of Montreal - Chicago Branch Bank of Canada New York Branch Royal Bank of Canada New York Branch Bank of Montreal - Chicago Branch Bank of Canada New York Branch Bank of Montreal - Chicago Branch Bank of Canada New York Branch Bank of Canada New York Branch Bank of Canada New Pork Branch Bank of Canada New Bank Description	4.071 4.078 4.074 4.526 4.510 4.223 Yield 5.400 5.390 4.760 5.430 5.570 4.771 5.530 5.530 5.530 5.530 5.530 5.590 5.280 5.280	97.0810 97.4670 96.5150 97.3820 95.9560 Market Price 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000	02/01/2028 04/01/2028 06/01/2028 06/01/2028 07/07/2027 Final Maturity 08/15/2023 08/21/2023 08/31/2023 09/01/2023 09/05/2023 10/05/2023 10/10/2023 10/11/2023 10/23/2023 10/30/2023	Par Value 50,000,000.00	9,708,100.00 23,839,453,53 24,128,750.00 24,345,500.00 337,367,944.47  Market Value 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00	Book Value  50,000,000.00	(291,900.00 (619,546.4* (246,905.0* (140,581.8) (9,313,758.8) Net Unrealized Gain/Loss 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0
40LIS23 40LIXCS 40LIXCS 40LIXCYQ0 40LIXCYQ0 40LIXCHS 40LIXCYQ0 40LIXCHS 40LIXCYQ0 115BF70 015IXE6 115BW76 367D2F1 115BKX6 1015IMA2 015JQ26 367D4H5 115BKX5 0015JMA2 0015JMA2 0015JMA2	FN BS3736 FN BS8358 FN BS8818 FN BS8818 FN BS8818 FN BS8706   Description  Toronto-Dominion Bank - New York Branch Royal Bank of Camada New York Branch Toronto-Dominion Bank - New York Branch Bank of Montreal - Chicago Branch Toronto-Dominion Bank - New York Branch Bank of Montreal - Chicago Branch Bank of Montreal - Chicago Branch Bank of Montreal - Chicago Branch Royal Bank of Camada New York Branch Royal Bank of Camada New York Branch Bank of Montreal - Chicago Branch Toronto-Dominion Bank - New York Branch Bank of Montreal - Chicago Branch Toronto-Dominion Bank - New York Branch Bank of Montreal - Chicago Branch Toronto-Dominion Bank - New York Branch Bank of Montreal - Chicago Branch	4.071 4.078 4.074 4.526 4.510 4.223 Vield 5.400 5.390 4.760 5.430 5.570 4.771 5.350 5.530 5.550	97.0810 97.4670 96.5150 97.3820  95.9560  Market Price 100.0000	0201/2028 04/01/2028 06/01/2028 06/01/2028 07/07/2027 08/15/2023 08/21/2023 08/31/2023 09/05/2023 09/05/2023 10/10/2023 10/10/2023 10/2023 10/2023 10/2023 10/2023 11/2023	10,000,000.00 24,459,000.00 25,000,000.00 25,000,000.00 351,643,162.05  Par Value 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00	9,708,100.00 23,839,453,53 24,128,750.00 24,345,500.00 337,367,944.47  Market Value 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00	Book Value  50,000,000.00	(291,900,00 (619,546.4: (246,905.0: (140,581.8: (9,313,758.8: Net Unrealized Gain/Loss 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0
140LIS23 140LKJC8 140LKJC8 140LKVQ0 140LKU84 140LKU84 150LT 1115BF76 1115BF76 1115BWW6 1367D2F1 1115BC94 1115BC84 1115BC87 1115BC	FN BS3736 FN BS3818 FN BS8818 FN BS8706   Description  Toronto-Dominion Bank - New York Branch Royal Bank of Canada New York Branch Toronto-Dominion Bank - New York Branch Toronto-Dominion Bank - New York Branch Bank of Montreal - Chicago Branch Toronto-Dominion Bank - New York Branch Bank of Nora Scotia - Houston Branch Bank of Montreal - Chicago Branch Royal Bank of Canada New York Branch Royal Bank of Canada New York Branch Bank of Montreal - Chicago Branch Toronto-Dominion Bank - New York Branch Bank of Montreal - Chicago Branch Royal Bank of Canada New York Branch	4.071 4.078 4.074 4.526 4.510 5.400 5.390 4.760 5.430 5.570 4.771 5.550 5.530 5.410 5.410 5.410	97.0810 97.4670 96.5150 97.3820  95.9560  Market Price 100.0000	0201/2028 04/01/2028 06/01/2028 06/01/2028 07/07/2027 Final Maturity 08/15/2023 08/21/2023 08/31/2023 09/01/2023 09/05/2023 10/05/2023 10/10/2023 10/11/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023	Par Value 50,000,000.00	9,708,100.00 23,839,453,53 24,128,750.00 24,345,500.00 337,367,944.47  Market Value 50,000,000.00	Book Value  50,000,000.00	(291,900.0) (619,546.4) (246,905.0) (140,581.8) (9,313,758.8)  Net Unrealized Gain/Loss 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0
40LIS23 40LIXCS 40LIXC	FN BS8736 FN BS8358 FN BS8818 FN BS8818 FN BS8818 FN BS8818 FN BS8706    Description  Toronto-Dominion Bank - New York Branch Royal Bank of Canada New York Branch Toronto-Dominion Bank - New York Branch Bank of Montreal - Chicago Branch Toronto-Dominion Bank - New York Branch Bank of Montreal - Chicago Branch Royal Bank of Canada New York Branch Royal Bank of Canada New York Branch Bank of Montreal - Chicago Branch Bank of Montreal - Chicago Branch Royal Bank of Canada New York Branch Bank of Montreal - Chicago Branch Royal Bank of Canada New York Branch Toronto-Dominion Bank - New York Branch Toronto-Dominion Bank - New York Branch Toronto-Dominion Bank - New York Branch Royal Bank of Canada New York Branch Royal Bank of Canada New York Branch Royal Bank of Canada New York Branch	4.071 4.078 4.074 4.526 4.510 5.400 5.390 4.760 5.430 5.570 4.771 5.350	97.0810 97.4670 96.5150 97.3820  95.9560  Market Price 100.0000	0201/2028 04/01/2028 06/01/2028 06/01/2028 07/07/2027 Final Maturity 08/15/2023 08/21/2023 08/21/2023 09/05/2023 09/05/2023 10/10/2023 10/10/2023 10/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023	10,000,000.00 24,459,000.00 25,000,000.00 25,000,000.00 351,643,162.05  Par Value 50,000,000.00 75,000,000.00 50,000,000.00	9,708,100.00 23,839,453.53 24,128,750.00 24,345,500.00 337,367,944.47   Market Value 50,000,000.00 75,000,000.00 50,000,000.00	Book Value  Book Value  50,000,000.00	(291,900.0) (619,546.4* (246,905.0) (140,581.8*  (9,313,758.8*  Net Unrealized Gain/Loss  0.00 0.00 0.00 0.00 0.00 0.00 0.00
140LIS23 140LKICS 140LKICS 140LKVQ0 140LKUS4 140LKUS4 140LKUS4 140LKUS4 140LKUS4 150LSS 115BF70 150LSS 150L	FN BS8736 FN BS8318 FN BS8818 FN BS8818 FN BS8818 FN BS8706     Description  Toronto-Dominion Bank - New York Branch Royal Bank of Canada New York Branch Toronto-Dominion Bank - New York Branch Bank of Montreal - Chicago Branch Toronto-Dominion Bank - New York Branch Bank of Montreal - Chicago Branch Royal Bank of Canada New York Branch Bank of Montreal - Chicago Branch Toronto-Dominion Bank - New York Branch Bank of Montreal - Chicago Branch Toronto-Dominion Bank - New York Branch Royal Bank of Canada New York Branch	4.071 4.078 4.074 4.526 4.510 4.223 Yield 5.400 5.390 4.760 5.430 5.570 4.771 5.350 5.570 4.771 5.350 5.570 5.470 5.590 5.280 5.390 5.300	97.0810 97.4670 96.5150 97.3820  95.9560  Market Price 100.0000	0201/2028 04/01/2028 06/01/2028 06/01/2028 07/07/2027 Final Maturity 08/15/2023 08/21/2023 08/31/2023 09/05/2023 10/10/2023 10/10/2023 10/10/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023	10,000,000.00 24,459,000.00 25,000,000.00 25,000,000.00 25,000,000.00 351,643,162.05  Par Value 50,000,000.00	9,708,100.00 23,839,453,53 24,128,750.00 24,345,500.00 337,367,944.47  Market Value 50,000,000.00	Book Value  50,000,000.00	(291,900.0) (619,546.4) (246,905.0) (140,581.8)  (9,313,758.8)  Net Unrealized Gain/Loss  0.00 0.00 0.00 0.00 0.00 0.00 0.00
140LIS23 140LIS23 140LIS23 140LIS28 140LIXV0 140LKU84	FN BS8736 FN BS8818 FN BS8818 FN BS8818 FN BS8818 FN BS8706  Toronto-Dominion Bank - New York Branch Royal Bank of Canada New York Branch Toronto-Dominion Bank - New York Branch Bank of Montreal - Chicago Branch Toronto-Dominion Bank - New York Branch Bank of Montreal - Chicago Branch Toronto-Dominion Bank - New York Branch Bank of Montreal - Chicago Branch Toronto-Dominion Bank - New York Branch Bank of Montreal - Chicago Branch Toronto-Dominion Bank - New York Branch Royal Bank of Canada New York Branch Bank of Montreal - Chicago Branch Toronto-Dominion Bank - New York Branch Bank of Montreal - Chicago Branch Toronto-Dominion Bank - New York Branch Bank of Montreal - Chicago Branch Royal Bank of Canada New York Branch	4.071 4.078 4.074 4.526 4.510 5.400 5.300 4.760 5.430 5.570 4.771 5.350 5.530 5.540	97.0810 97.4670 96.5150 97.3820  95.9560  Market Price 100.0000	0201/2028 0401/2028 0601/2028 0601/2028 07/07/2027  Final Maturity 08/15/2023 08/21/2023 08/21/2023 09/29/2023 09/29/2023 09/29/2023 10/10/2023 10/10/2023 11/20/2023	10,000,000.00 24,459,000.00 25,000,000.00 25,000,000.00 351,643,162.05  Par Value 50,000,000.00 75,000,000.00 50,000,000.00	9,708,100.00 23,839,453.53 24,128,750.00 24,345,500.00 337,367,944.47   Market Value 50,000,000.00 75,000,000.00 50,000,000.00	10,000,000.00 24,459,000.00 24,459,000.00 24,459,000.00 24,459,55.02 24,486,081.81  346,681,703.29  Book Value 50,000,000.00 75,000,000.00 50,000,000.00	(291,900,00 (619,546.4* (246,905.0* (140,581.8* (9,313,758.8*) Net Unrealized Gain/Loss  Net Unrealized Gain/Loss  0.00 0.00 0.00 0.00 0.00 0.00 0.00
140LIS23 140LRJC8 140LRV20 140LRV30 140LRV40 140LRV84	FN BS8736 FN BS8318 FN BS8818 FN BS8818 FN BS8818 FN BS8706     Description  Toronto-Dominion Bank - New York Branch Royal Bank of Canada New York Branch Toronto-Dominion Bank - New York Branch Bank of Montreal - Chicago Branch Toronto-Dominion Bank - New York Branch Bank of Montreal - Chicago Branch Royal Bank of Canada New York Branch Bank of Montreal - Chicago Branch Toronto-Dominion Bank - New York Branch Bank of Montreal - Chicago Branch Toronto-Dominion Bank - New York Branch Royal Bank of Canada New York Branch	4.071 4.078 4.074 4.526 4.510 5.400 5.390 4.760 5.430 5.570 4.771 5.350 5.570 5.470 5.590 5.280 5.590 5.280 5.590 5.420	97.0810 97.4670 96.5150 97.3820  95.9560  Market Price 100.0000	0201/2028 04/01/2028 06/01/2028 06/01/2028 07/07/2027 Final Maturity 08/15/2023 08/21/2023 08/31/2023 09/05/2023 10/10/2023 10/10/2023 10/10/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023	10,000,000.00 24,459,000.00 25,000,000.00 25,000,000.00 25,000,000.00 351,643,162.05  Par Value 50,000,000.00 75,000,000.00 50,000,000.00	9,708,100.00 23,839,453,53 24,128,750.00 24,345,500.00 337,367,944.47  Market Value 50,000,000.00	Book Value  50,000,000.00	(291,900,00 (619,546.4* (246,905.0* (140,581.8*) (9,313,758.8*) Net Unrealized Gain/Loss  0.00 0.00 0.00 0.00 0.00 0.00 0.00
140LIS23 140LIS23 140LIS23 140LIS23 140LIS28 140LIXVQ0 140LICU84  -  CD  CD  Cusip 9115BF70 8015JISE6 6367DZF1 9115BWW6 6367DZF1 9115BKK5 8015JQ26 6367DH24 6367DB24 9115BKK5 8015JQ26 8015JQ26 8015JQ26 8015JQ26 8015JQ26 8015JQ26 8015JQ26 9115BKT9 8015JQ98 8015JQA8 9115BK7 8015JQA8 9115BK7 8015JQA8 9115BK79 8015JP68	FN BS8736 FN BS8358 FN BS8818 FN BS8818 FN BS8818 FN BS8818 FN BS8706   Toronto-Dominion Bank - New York Branch Royal Bank of Canada New York Branch Toronto-Dominion Bank - New York Branch Bank of Montreal - Chicago Branch Toronto-Dominion Bank - New York Branch Bank of Montreal - Chicago Branch Royal Bank of Canada New York Branch Royal Bank of Canada New York Branch Royal Bank of Canada New York Branch Bank of Montreal - Chicago Branch Toronto-Dominion Bank - New York Branch Bank of Montreal - Chicago Branch Royal Bank of Canada New York Branch Toronto-Dominion Bank - New York Branch	4.071 4.078 4.074 4.526 4.510 5.400 5.390 4.760 5.430 5.570 5.570 5.530 5.410 5.586 5.386	97.0810 97.4670 96.5150 97.3820  95.9560  Market Price 100.0000	02-01/2028 04-01/2028 06-01/2028 06-01/2028 06-01/2028 07/07/2027  Final Maturity 08-15/2023 08-21/2023 08-21/2023 09-05/2023 09/05/2023 10/05/2023 10/05/2023 10/05/2023 11/05/2023 11/05/2023 11/05/2023 11/05/2023 11/05/2023 11/05/2023 11/05/2023 11/05/2023 11/05/2023 11/05/2023 11/05/2023 11/05/2023 11/05/2023 11/05/2023 11/05/2023 01/05/2024 01/05/2024 01/05/2024	10,000,000.00 24,459,000.00 25,000,000.00 25,000,000.00 25,000,000.00 351,643,162.05  Par Value 50,000,000.00	9,708,100.00 23,839,453.53 24,128,750.00 24,345,500.00 337,367,944.47   Market Value 50,000,000.00 5	Book Value  Stood, 000, 000, 000  Stood,	(291,900,00 (619,546.4* (246,905.0* (140,581.8*) (9,313,758.8*) Net Unrealized Gain/Loss 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0
9115BF70 80151KE6 9115BWW6 6367D2F1 9115BCW6 6367D2F1 9115BCB4 6417MR23 6367DBE4 9115BK5 80151MA2 80151Q26 6367D4H5 9115B1K7 6367D4H5 9115B1K7 80151NS2 9115B1K7 80151NS2 9115B1K7 80151NS2 9115BNR7 80151VS4 80151Q48 80151Q48	FN BS8358 FN BS8818 FN BS8818 FN BS8818 FN BS8818 FN BS8706   Toronto-Dominion Bank - New York Branch Royal Bank of Canada New York Branch Toronto-Dominion Bank - New York Branch Toronto-Dominion Bank - New York Branch Bank of Montreal - Chicago Branch Toronto-Dominion Bank - New York Branch Bank of Now Scotia - Houston Branch Bank of Montreal - Chicago Branch Royal Bank of Canada New York Branch Royal Bank of Canada New York Branch Bank of Montreal - Chicago Branch Toronto-Dominion Bank - New York Branch Royal Bank of Canada New York Branch Toronto-Dominion Bank - New York Branch	4.071 4.078 4.074 4.526 4.510 5.400 5.390 4.760 5.430 5.570 4.771 5.350 5.530 5.5410 5.590 5.280 5.410 5.420 5.390 5.390 5.390 5.390 5.390 5.390 5.390 5.390 5.390 5.390	97.0810 97.4670 96.5150 97.3820  95.9560  Market Price 100.0000	0201/2028 04/01/2028 06/01/2028 06/01/2028 06/01/2028 07/07/2027  Final Maturity 08/15/2023 08/21/2023 08/21/2023 09/05/2023 10/05/2023 10/05/2023 10/05/2023 10/11/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 01/34/2024 01/31/2024 01/31/2024 01/31/2024	10,000,000.00 24,459,000.00 25,000,000.00 25,000,000.00 25,000,000.00 351,643,162.05  Par Value 50,000,000.00	9,708,100.00 23,839,453,53 24,128,750.00 24,345,500.00 337,367,944.47  Market Value 50,000,000.00	Book Value  50,000,000.00	(291,900.0) (619,546.47) (246,905.02) (140,581.81) (9,313,758.82)  Net Unrealized Gain/Loss  0.00 0.00 0.00 0.00 0.00 0.00 0.00
40LIS23 40LIXCS 40LIXC	FN BS8736 FN BS8818 FN BS8818 FN BS8818 FN BS8818 FN BS8818 FN BS8706   Toronto-Dominion Bank - New York Branch Toronto-Dominion Bank - New York Branch Toronto-Dominion Bank - New York Branch Bank of Montreal - Chicago Branch Toronto-Dominion Bank - New York Branch Bank of Montreal - Chicago Branch Toronto-Dominion Bank - New York Branch Royal Bank of Canada New York Branch Bank of Montreal - Chicago Branch Toronto-Dominion Bank - New York Branch Bank of Montreal - Chicago Branch Royal Bank of Canada New York Branch Toronto-Dominion Bank - New York Branch Toronto-Dominion Bank - New York Branch Toronto-Dominion Bank - New York Branch Royal Bank of Canada New York Branch Toronto-Dominion Bank - New York Branch	4.071 4.078 4.074 4.526 4.510 5.400 5.300 5.300 4.760 5.430 5.570 4.771 5.350 5.410 5.530 5.410 5.530 5.420 5.470 5.470 5.470 5.470 5.570 5.470 5.770	97.0810 97.4670 96.5150 97.3820  95.9560  Market Price 100.0000	0201/2028 04/01/2028 06/01/2028 06/01/2028 06/01/2028 06/01/2028 07/07/2027  Final Maturity 08/15/2023 08/21/2023 08/21/2023 09/29/2023 09/29/2023 09/29/2023 10/10/2023 10/10/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 01/03/2024 01/10/2024 01/20/2024 01/20/2024 01/20/2024 01/20/2024 02/27/2024	10,000,000.00 24,459,000.00 25,000,000.00 25,000,000.00 25,000,000.00 351,643,162.05  Par Value 50,000,000.00	9,708,100.00 23,839,453.53 24,128,750.00 24,345,500.00 337,367,944.47   Market Value 50,000,000.00 75,000,000.00 50,000,000.00	Book Value  Book Value  50,000,000.00	(291,900,00 (619,546.4* (246,905.0* (140,581.8*) (9,313,758.8*) Net Unrealized Gain/Loss 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0
140LIS23 140LKICS 140LKVQ0 140LKVQ0 140LKVQ0 140LKVQ0 140LKVQ4 140LKVQ4 140LKVQ4 140LKVQ4 140LKVQ4 150LSQ4 1115BF70 1015BF80 115BFW46 5367DBE4 1115BCB4 5417MR23 5367DBE4 19115BCB4 5367DBE4 5367DBE4 5115BIST 5367DAP5 1015BIST 5367DAP5 1015BIST 5367DAP0 1015BIST 5367DAP0 1015DQ6	FN BS8358 FN BS8818 FN BS8818 FN BS8818 FN BS8818 FN BS8706   Toronto-Dominion Bank - New York Branch Royal Bank of Canada New York Branch Toronto-Dominion Bank - New York Branch Toronto-Dominion Bank - New York Branch Bank of Montreal - Chicago Branch Toronto-Dominion Bank - New York Branch Bank of Now Scotia - Houston Branch Bank of Montreal - Chicago Branch Royal Bank of Canada New York Branch Royal Bank of Canada New York Branch Bank of Montreal - Chicago Branch Toronto-Dominion Bank - New York Branch Royal Bank of Canada New York Branch Toronto-Dominion Bank - New York Branch	4.071 4.078 4.074 4.526 4.510  5.400 5.390 4.760 5.430 5.570 4.771 5.550 5.530 5.410 5.590 5.280 5.470 5.600 5.470 5.590 5.290 5.740 5.750 5.770 5.770 5.770	97.0810 97.4670 96.5150 97.3820  95.9560  Market Price 100.0000	0201/2028 04/01/2028 06/01/2028 06/01/2028 06/01/2028 06/01/2028 07/07/2027  Final Maturity 08/15/2023 08/21/2023 08/21/2023 09/29/2023 09/29/2023 09/29/2023 10/10/2023 10/10/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 01/03/2024 01/24/2024 01/24/2024 01/24/2024 01/24/2024 02/27/2024 03/15/2024 03/15/2024 03/15/2024 03/15/2024	10,000,000.00 24,459,000.00 25,000,000.00 25,000,000.00 25,000,000.00 351,643,162.05  Par Value 50,000,000.00 75,000,000.00 50,000,000.00	9,708,100.00 23,839,453,53 24,128,750.00 24,345,500.00 337,367,944.47  Market Value 50,000,000.00	Book Value  50,000,000.00	(291,900.0) (619,546.4* (246,905.0) (140,581.8*  (9,313,758.8*  Net Unrealized Gain/Loss  0.00 0.00 0.00 0.00 0.00 0.00 0.00
140LIS23 140LIS23 140LIS23 140LIS23 140LIS28 140LIXVQ0 140LICU84  -  CD  CD  Cusip 9115BF70 8015JISE6 6367DZF1 9115BWW6 6367DZF1 9115BKK5 8015JQ26 6367DH24 6367DB24 9115BKK5 8015JQ26 8015JQ26 8015JQ26 8015JQ26 8015JQ26 8015JQ26 8015JQ26 9115BKT9 8015JQ98 8015JQA8 9115BK7 8015JQA8 9115BK7 8015JQA8 9115BK79 8015JP68	FN BS8358 FN BS8818 FN BS8818 FN BS8818 FN BS8818 FN BS8818 FN BS8706  Toronto-Dominion Bank - New York Branch Royal Bank of Canada New York Branch Toronto-Dominion Bank - New York Branch Toronto-Dominion Bank - New York Branch Bank of Montreal - Chicago Branch Royal Bank of Canada New York Branch Royal Bank of Canada New York Branch Bank of Montreal - Chicago Branch Toronto-Dominion Bank - New York Branch Bank of Montreal - Chicago Branch Toronto-Dominion Bank - New York Branch Royal Bank of Canada New York Branch Toronto-Dominion Bank - New York Branch	4.071 4.078 4.074 4.526 4.510 4.223   **Yield 5.400 5.390 4.760 5.430 5.570 4.771 5.350 5.530 5.540 5.590 5.280 5.470 5.590 5.280 5.470 5.590 5.280 5.570 5.570 5.570 5.570 5.570 5.570 5.570 5.570 5.570 5.570 5.570 5.570 5.570 5.570	97.0810 97.4670 96.5150 97.3820  95.9560  Market Price  100.0000	0201/2028 04/01/2028 06/01/2028 06/01/2028 06/01/2028 06/01/2028 07/07/2027  Final Maturity 08/15/2023 08/21/2023 08/21/2023 09/05/2023 10/05/2023 10/05/2023 10/05/2023 11/01/2023 11/01/2023 11/01/2023 11/01/2023 11/01/2023 11/01/2023 11/01/2023 11/01/2023 11/01/2023 11/01/2024 01/01/01/01/01/01/01/01/01/01/01/01/01/0	10,000,000.00 24,459,000.00 25,000,000.00 25,000,000.00 25,000,000.00 351,643,162.05  Par Value  \$0,000,000.00 \$0,	9,708,100.00 23,839,453.53 24,128,750.00 24,345,500.00 337,367,944.47   Market Value  50,000,000.00	Book Value  50,000,000.00	(291,900.0) (619,546.4) (246,905.0) (140,581.8)  (9,313,758.8)  Net Unrealized Gain/Loss  0.00 0.00 0.00 0.00 0.00 0.00 0.00

•		5.484	100.0000	12/10/2023	1,535,000,000.00	1,535,000,000.00	1,535,000,000.00	•
CP Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
26M3V14	Private Export Funding Corporation	4.956	100.0000	08/01/2023	25,000,000.00	25,000,000.00	25,000,000.00	(
14QV30 63OV46	Amazon.com, Inc. National Securities Clearing Corporation	4.971 5.273	99.9729 99.9568	08/03/2023 08/04/2023	50,000,000.00 35,000,000.00	49,986,472.22 34,984,891.67	49,986,472.22 34,984,891.67	(
16GV97	Johnson & Johnson	4.942	99.8924	08/09/2023	50,000,000.00	49,946,222.22	49,946,222.22	
22MVA6	John Deere Capital Corporation	5.287	99.8703	08/10/2023	16,950,000.00	16,928,007.38	16,928,007.38	
48HVE8	Archer-Daniels-Midland Company	5.328	99.8104	08/14/2023	55,000,000.00	54,895,729.17	54,895,729.17	
6M3VF3 6M3VF3	Private Export Funding Corporation Private Export Funding Corporation	4.850 4.850	99.8161 99.8161	08/15/2023 08/15/2023	21,000,000.00 4,000,000.00	20,961,371.67 3,992,642.22	20,961,371.67 3,992,642.22	
02VVF4	Cummins Inc.	5.335	99.7958	08/15/2023	25,000,000.00	24,948,958.33	24,948,958.33	
22MVG3	John Deere Capital Corporation	5.300	99.7833	08/16/2023	15,040,000.00	15,007,413.33	15,007,413.33	
48HVH1	Archer-Daniels-Midland Company	5.409	99.7631	08/17/2023	50,000,000.00	49,881,555.56	49,881,555.56	
48HVJ7	Archer-Daniels-Midland Company	5.409	99.7483	08/18/2023	50,000,000.00	49,874,152.78	49,874,152.78	
26M5VP6 316GVX4	Private Export Funding Corporation Johnson & Johnson	5.009 5.182	99.7006 99.5792	08/23/2023 08/31/2023	50,000,000.00 50,000,000.00	49,850,277.78 49,789,583.33	49,850,277.78 49,789,583.33	
26M3VX4	Private Export Funding Corporation	5.012	99.5917	08/31/2023	50,000,000.00	49,795,833.33	49,795,833.33	
33HW59	Toyota Motor Credit Corporation	5.366	99.4886	09/05/2023	50,000,000.00	49,744,305.56	49,744,305.56	
316GW62	Johnson & Johnson	4.867	99.5240	09/06/2023	20,000,000.00	19,904,800.00	19,904,800.00	
22MWD9	John Deere Capital Corporation	5.352	99.3729	09/13/2023	25,000,000.00	24,843,229.16	24,843,229.16	
71UWJ5 233HWK6	The Procter & Gamble Company Toyota Motor Credit Corporation	5.075 5.353	99.3400 99.2854	09/18/2023 09/19/2023	10,000,000.00 40,000,000.00	9,934,000.00 39,714,166.67	9,934,000.00 39,714,166.67	
6M5WN0	Private Export Funding Corporation	4.830	99.3182	09/22/2023	50,000,000.00	49,659,111.11	49,659,111.11	
33HWR1	Toyota Motor Credit Corporation	5.376	99.1949	09/25/2023	40,000,000.00	39,677,944.44	39,677,944.44	
540QWT4	J.P. Morgan Securities LLC	5.139	99.2115	09/27/2023	100,000,000.00	99,211,500.00	99,211,500.00	
6M3WV7	Private Export Funding Corporation	5.079	99.1888	09/29/2023	100,000,000.00	99,188,750.00	99,188,750.00	
63QWV5	National Securities Clearing Corporation	5.384	99.1347	09/29/2023	25,000,000.00	24,783,666.66	24,783,666.66	
63QX36 63QX36	National Securities Clearing Corporation National Securities Clearing Corporation	5.377 5.376	99.0777 99.0777	10/03/2023 10/03/2023	50,000,000.00 25,000,000.00	49,538,875.00 24,769,437.50	49,538,875.00 24,769,437.50	
63QXC6	National Securities Clearing Corporation	5.458	98.9300	10/12/2023	25,000,000.00	24,732,500.00	24,732,500.00	
63QXJ1	National Securities Clearing Corporation	5.461	98.8408	10/18/2023	25,000,000.00	24,710,208.34	24,710,208.34	
14QXP9	Amazon.com, Inc.	4.995	98.8818	10/23/2023	25,000,000.00	24,720,451.39	24,720,451.39	
6M5XX7	Private Export Funding Corporation	5.454	98.6552	10/31/2023	25,000,000.00	24,663,805.55	24,663,805.55	
71UY61 314QYA1	The Procter & Gamble Company Amazon.com, Inc.	5.179 5.033	98.6393 98.6309	11/06/2023 11/10/2023	25,000,000.00 25,000,000.00	24,659,826.39 24,657,722.22	24,659,826.39 24,657,722.22	
26M3YF0	Private Export Funding Corporation	5.458	98.4336	11/15/2023	25,000,000.00	24,608,388.89	24,608,388.89	
6M3YV5	Private Export Funding Corporation	5.381	98.2500	11/29/2023	50,000,000.00	49,125,000.00	49,125,000.00	
26M4AA5	Private Export Funding Corporation	5.353	97.6600	01/10/2024	50,000,000.00	48,830,000.00	48,830,000.00	
6M2AQ4	Private Export Funding Corporation	5.357	97.4578	01/24/2024	25,000,000.00	24,364,444.45	24,364,444.45	
551VDF0	J.P. Morgan Securities LLC	5.810	100.0000	01/26/2024	50,000,000.00	50,000,000.00	50,000,000.00	
26M4AW7 26M2AX9	Private Export Funding Corporation Private Export Funding Corporation	5.454 5.459	97.3206 97.3058	01/30/2024 01/31/2024	25,000,000.00 50,000,000.00	24,330,138.89 48.652.916.67	24,330,138.89 48,652,916,67	
015CBV3	Royal Bank of Canada New York Branch	5.717	96.7434	02/29/2024	25.000,000.00	24.185.861.11	24,185,861.11	
540PC19	J.P. Morgan Securities LLC	5.578	96.8109	03/01/2024	50,000,000.00	48,405,458.33	48,405,458.33	
640PCR2	J.P. Morgan Securities LLC	5.782	96.3265	03/25/2024	50,000,000.00	48,163,250.00	48,163,250.00	
		5.274	99.0069	10/14/2023	1,631,990,000.00	1,615,622,869.31	1,615,622,869.32	1
porate								
	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
Cusip Cusip 2651DT6	PRIVATE EXPORT FUNDING CORP	4.967	99.1537	01/15/2024	25,000,000.00	24,788,425.00	24,843,015.17	(54,59)
rporate CORP Cusip 12651DT6								Net Unrealized Gain/Loss (54,596
ORP Cusip 2651DT6	PRIVATE EXPORT FUNDING CORP	4.967	99.1537	01/15/2024	25,000,000.00	24,788,425.00	24,843,015.17	(54,59
Cusip Cusip 651DT6 651DT6 Fund MFUND Cusip	PRIVATE EXPORT FUNDING CORP	4.967	99.1537	01/15/2024	25,000,000.00	24,788,425.00	24,843,015.17	(54,5) (54,5) Net Unrealized Gain/Lo
Cusip 651DT6 651DT6 651DT6 651DT6 651DT6 Cusip 921126 07A703	PRIVATE EXPORT FUNDING CORP  PRIVATE EXPORT FUNDING CORP  Description  ALLSPRING:GOVT MM SEL FIDELITY IMM:GOVT INSTL	4.967  4.967  Yield  5.250  5.260	99.1537 99.1537 Market Price 1.0000 1.0000	01/15/2024 01/15/2024 Final Maturity 07/31/2023 07/31/2023	25,000,000.00 25,000,000.00 Par Value 1,000,000.00 5,000,000.00	24,788,425.00  24,788,425.00  Market Value  1,000,000.00 5,000,000.00	24,843,015.17  24,843,015.17  Book Value  1,000,000.00 5,000,000.00	(54,5) (54,5) Net Unrealized Gain/Log
Cusip 2651DT6 2651DT6 2651DT6 2651DT6 2651DT6 2651DT6 2651DT6 2651DT6 2751DT6	PRIVATE EXPORT FUNDING CORP  PRIVATE EXPORT FUNDING CORP  Description  ALLSPRING-GOVT MM SEL FIDELITY IMM-GOVT INSTL MORG STAN 1LQ-GV I	4,967 4,967 Yield 5,250 5,260 5,250	99.1537 99.1537 Market Price 1.0000 1.0000 1.0000	01/15/2024 01/15/2024 Final Maturity 07/31/2023 07/31/2023 07/31/2023	25,000,000.00 25,000,000.00 Par Value 1,000,000.00 5,000,000.00 1,000,000.00	24,788,425.00 24,788,425.00 Market Value 1,000,000.00 5,000,000.00 1,000,000.00	24,843,015.17  24,843,015.17  Book Value 1,000,000.00 5,000,000.00 1,000,000.00	(54,5) (54,5) Net Unrealized Gain/Lo:
Cusip 651DT6 651DT6 651DT6 651DT6 Fund MFUND Cusip 921126 047C707 2CA538	PRIVATE EXPORT FUNDING CORP  PRIVATE EXPORT FUNDING CORP  Description  ALLSPRING:GOVT MM SEL FIDELITY IMM:GOVT INSTL MORG STAN 1 LQ:GV 1 JPMORGAN:US GVT MM EMPWR	4,967  4,967  Yield 5,250 5,260 5,250 5,220	99.1537  99.1537  Market Price 1.0000 1.0000 1.0000 1.0000	01/15/2024 01/15/2024 Final Maturity 07/31/2023 07/31/2023 07/31/2023	25,000,000.00 25,000,000.00 Par Value 1,000,000.00 5,000,000.00 1,000,000.00 1,000,000.00	24,788,425.00  24,788,425.00  Market Value 1,000,000.00 5,000,000.00 1,000,000.00 1,000,000.00	24,843,015.17  24,843,015.17  Book Value 1,000,000.00 5,000,000.00 1,000,000.00 1,000,000.00	(54,5)
Cusip 651DT6 651DT6 651DT6 Fund MFUND Cusip 921126 077A703 47C707 2CA538	PRIVATE EXPORT FUNDING CORP  PRIVATE EXPORT FUNDING CORP  Description  ALLSPRING:GOVT MM SEL FIDELITY IMM-GOVT INSTI. MORG STAN ILQ:GVI JPMORGAN-US GVT MM EMPWR US BANK DEPOSIT ACCOUNT	4,967  Vield 5,250 5,260 5,250 5,250 5,250 5,250 5,250 5,250 5,250 5,200 5,300	99.1537  99.1537  Market Price 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000	01/15/2024 01/15/2024 Pinal Maturity 07/31/2023 07/31/2023 07/31/2023 07/31/2023 07/31/2023	25,000,000.00  25,000,000.00  Par Value  1,000,000.00  5,000,000.00  1,000,000.00  200,000,000.00	24,788,425.00  24,788,425.00  Market Value  1,000,000.00 5,000,000.00 1,000,000.00 200,000,000.00	24,843,015.17  24,843,015.17  Book Value  1,000,000.00 5,000,000.00 1,000,000.00 200,000.00 200,000.000 00	(54,5) (54,5) Net Unrealized Gain/Lo
Cusip CostDT6  1651DT6  1651DT6  1651DT6  1651DT6  1651DT6  175und  1MFUND  Cusip 1921126 1607A703	PRIVATE EXPORT FUNDING CORP  PRIVATE EXPORT FUNDING CORP  Description  ALLSPRING:GOVT MM SEL FIDELITY IMM:GOVT INSTL MORG STAN 1 LQ:GV 1 JPMORGAN:US GVT MM EMPWR	4,967  4,967  Yield 5,250 5,260 5,250 5,220	99.1537  99.1537  Market Price 1.0000 1.0000 1.0000 1.0000	01/15/2024 01/15/2024 Final Maturity 07/31/2023 07/31/2023 07/31/2023	25,000,000.00 25,000,000.00 Par Value 1,000,000.00 5,000,000.00 1,000,000.00 1,000,000.00	24,788,425.00  24,788,425.00  Market Value 1,000,000.00 5,000,000.00 1,000,000.00 1,000,000.00	24,843,015.17  24,843,015.17  Book Value 1,000,000.00 5,000,000.00 1,000,000.00 1,000,000.00	(54,59
ORP Cusip Cusip 651DT6  Fund MFUND Cusip 921126 07A703 47C707 22CA538 334MT93	PRIVATE EXPORT FUNDING CORP  PRIVATE EXPORT FUNDING CORP  Description  ALLSPRING:GOVT MM SEL FIDELITY IMM-GOVT INSTI. MORG STAN ILQ:GVI JPMORGAN-US GVT MM EMPWR US BANK DEPOSIT ACCOUNT	4,967  Vield 5,250 5,260 5,250 5,250 5,250 5,250 5,250 5,250 5,250 5,200 5,300	99.1537  99.1537  Market Price 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000	01/15/2024  01/15/2024  Final Maturity	25,000,000.00  25,000,000.00  Par Value  1,000,000.00  5,000,000.00  1,000,000.00  200,000,000.00	24,788,425.00  24,788,425.00  Market Value  1,000,000.00 5,000,000.00 1,000,000.00 200,000,000.00	24,843,015.17  24,843,015.17  Book Value  1,000,000.00 5,000,000.00 1,000,000.00 200,000.00 200,000.000 00	(54,5)
DRP Cusip 551DT6 551DT6 551DT6 Fund MFUND Cusip 221126 707A703 47C707 22CA538 334MT93	PRIVATE EXPORT FUNDING CORP  PRIVATE EXPORT FUNDING CORP  Description  ALLSPRING:GOVT MM SEL FIDELITY IMM-GOVT INSTI. MORG STAN ILQ:GVI JPMORGAN-US GVT MM EMPWR US BANK DEPOSIT ACCOUNT	4,967  Vield 5,250 5,260 5,250 5,250 5,250 5,250 5,250 5,250 5,250 5,200 5,300	99.1537  99.1537  Market Price 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000	01/15/2024 01/15/2024 Pinal Maturity 07/31/2023 07/31/2023 07/31/2023 07/31/2023 07/31/2023	25,000,000.00  25,000,000.00  Par Value  1,000,000.00  5,000,000.00  1,000,000.00  200,000,000.00	24,788,425.00  24,788,425.00  Market Value  1,000,000.00 5,000,000.00 1,000,000.00 200,000,000.00	24,843,015.17  24,843,015.17  Book Value  1,000,000.00 5,000,000.00 1,000,000.00 200,000.00 200,000.000 00	(54,5 (54,5 Net Unrealized Gain/Lo
ORP Cusip Cusip 651DT6 651DT6 651DT6 Fund MFUND Cusip 921126 070A703 47C707 2CA538 334MT93 ii UUNI Cusip 792F76 338GT6	PRIVATE EXPORT FUNDING CORP  PRIVATE EXPORT FUNDING CORP  Description  ALLSPRING:GOVT MM SEL FIDELITY IMM:GOVT INSTL MORG STAN I LQ:GVI JPMORGAN:US GVT MM EMPWR US BANK DEPOSIT ACCOUNT   Description  HAWAII ST YOSEMITE CALIF CMNTY COLLEGE DIST	4.967  Yield 5.250 5.260 5.250 5.220 5.300  5.298  Yield 0.422 1.140	99.1537  99.1537  Market Price 1.0000 1.0000 1.0000 1.0000 1.0000  1.0000  Market Price 100.0000 100.0000	01/15/2024  01/15/2024  Pinal Maturity 07/31/2023 07/31/2023 07/31/2023 07/31/2023  07/31/2023  Pinal Maturity 08/01/2023 08/01/2023	25,000,000.00  25,000,000.00  25,000,000.00  1,000,000.00  1,000,000.00  200,000,000.00  208,000,000.00  Par Value  15,000,000.00  750,000.00	24,788,425.00  24,788,425.00  Market Value 1,000,000.00 1,000,000.00 1,000,000.00 200,000,000.00 208,600,000.00  Market Value 15,000,000.00 750,000.00	24,843,015.17  24,843,015.17  Book Value 1,000,000.00 1,000,000.00 1,000,000.00 200,000,000.00 200,000,000.00  Book Value 15,000,000.00 750,000.00	(54,5 (54,5 Net Unrealized Gain/Lo
DRP Cusip 651DT6 651DT6 651DT6 651DT6 651DT6 Fund MFUND Cusip 921126 707A703 47C707 2CA538 334MT93 i UNI Cusip 792176 388GT6 710UR7	PRIVATE EXPORT FUNDING CORP  PRIVATE EXPORT FUNDING CORP  Description  ALLSPRING:GOVT MM SEL FIDELITY IMM:GOVT INSTL MORG STAN ILQ:GV I JPMORGAN:US GVT MM EMPWR US BANK DEPOSIT ACCOUNT   Description  HAWAII ST YOSEMITE CALIF CMNTY COLLEGE DIST REDONDO BEACH CALIF UNI SCH DIST	4.967  Vield 5.250 5.260 5.250 5.220 5.300  5.298  Vield 0.422 1.140 1.222	99.1537  99.1537  Market Price 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.00000 1.00000 1.00000 1.00000 1.00000 1.0000000 1.000000 1.00000000	01/15/2024  01/15/2024  Final Maturity  07/31/2023  07/31/2023  07/31/2023  07/31/2023  07/31/2023  Final Maturity  08/01/2023  08/01/2023  08/01/2023	25,000,000.00  25,000,000.00  Par Value  1,000,000.00  1,000,000.00  200,000,000.00  200,000,000.00  Par Value  15,000,000.00  750,000.00  260,000.00  260,000.00  260,000.00  260,000.00	24,788,425.00  24,788,425.00  Market Value 1,000,000.00 1,000,000.00 1,000,000.00 200,000,000.00 200,000,000.00  Market Value 15,000,000.00 750,000.00 260,000.00 260,000.00	24,843,015.17  24,843,015.17  24,843,015.17  Book Value 1,000,000.00 5,000,000.00 1,000,000.00 200,000,000.00 200,000,000.00 200,000,000.00  Book Value 15,000,000.00 750,000.00 260,000.00	(54,5 (54,5 Net Unrealized Gain/Lo
DRP Cusip Cusip 551DT6 651DT6 651DT6 Fund MFUND Cusip 221126 707A703 47C707 2CA538 334MT93 i UNI Cusip 92176 388GT6 710UR7 2399FX8	PRIVATE EXPORT FUNDING CORP  PRIVATE EXPORT FUNDING CORP  Description  ALLSPRING-GOVT MM SEL FIDELITY IMM-GOVT INSTI. MORG STAN 1 LQ-GV I JPMORGAN-US GVT MM EMPWR US BANK DEPOSIT ACCOUNT  Description  HAWAII ST YOSEMITE CALIF CMNTY COLLEGE DIST REDONDO BEACH CALIF UNI SCH DIST SIERRA CALIF IT CMNTY COLLEGE DIST SIERRA CALIF IT CMNTY COLLEGE DIST	4.967  4.967  Yield 5.250 5.260 5.250 5.220 5.300  5.298  Yield 0.422 1.140 1.222 0.229	99.1537  99.1537  Market Price 1.0000 1.0000 1.0000 1.00000 1.00000 1.00000 1.00000 1.00000 1.00000 1.00000 1.00000 1.00000 1.00000 1.00000 1.00000 1.00000	01/15/2024  01/15/2024  Pinal Maturity	25,000,000.00  25,000,000.00  25,000,000.00  1,000,000.00  1,000,000.00  200,000,000.00  208,000,000.00  Par Value  15,000,000.00  750,000.00  260,000.00  260,000.00	24,788,425.00  24,788,425.00  24,788,425.00  Market Value 1,000,000.00 1,000,000.00 1,000,000.00 200,000,000.00 208,000,000.00  Market Value 15,000,000.00 750,000.00 260,000.00 260,000.00	24,843,015.17  24,843,015.17  24,843,015.17  Book Value 1,000,000.00 1,000,000.00 1,000,000.00 200,000,000.00 208,000,000.00  Book Value 15,000,000.00 250,000.00 260,000.00 260,000.00 260,000.00	(54,5 (54,5 Net Unrealized Gain/Lo
DRP Cusip Cusip 551DT6	PRIVATE EXPORT FUNDING CORP  PRIVATE EXPORT FUNDING CORP  Description  ALLSPRING:GOVT MM SEL FIDELITY IMM:GOVT INSTL MORG STAN ILQ:GVI JPMORGAN:US GVT MM EMPWR US BANK DEPOSIT ACCOUNT   Description  HAWAII ST YOSEMITE CALIF CMNTY COLLEGE DIST REDONDO BEACH CALIF UNI SCH DIST SIERRA CALIF IT CMNTY COLLEGE DIST SAN DIEGUITO CALIF UN HIGH SCH DIST SAN DIEGUITO CALIF UN HIGH SCH DIST	4.967  4.967  Vield 5.250 5.260 5.250 5.220 5.300  5.298  Vield 0.422 1.140 1.222 0.229 0.275	99.1537  99.1537  Market Price 1.0000 1.0000 1.0000 1.0000 1.00000 1.00000 1.00000 1.00000 100.0000 100.0000 100.0000 100.0000	01/15/2024  01/15/2024  01/15/2024  Final Maturity  07/31/2023  07/31/2023  07/31/2023  07/31/2023  Final Maturity  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023	25,000,000.00  25,000,000.00  25,000,000.00  1,000,000.00  1,000,000.00  200,000,000.00  208,000,000.00  Par Value  15,000,000.00  260,000.00  260,000.00  260,000.00  260,000.00  260,000.00	24,788,425.00  24,788,425.00  Market Value  1,000,000.00  1,000,000.00  200,000,000.00  208,000,000.00  Market Value  15,000,000.00  250,000.00  260,000.00  260,000.00  260,000.00  260,000.00  260,000.00  260,000.00  260,000.00	24,843,015.17  24,843,015.17  24,843,015.17  Book Value  1,000,000.00  1,000,000.00  200,000,000  200,000,000  208,000,000  200,000,000  200,000,000  200,000,0	(54,5 (54,5 Net Unrealized Gain/Lo
ORP Cusip Cusip 651DT6  Fund MFUND Cusip 921126 47C707 2CA538 334MT93  i UNI Cusip 792F76 388GT6 710UR7 2239FX8 508HV3 508HV3	PRIVATE EXPORT FUNDING CORP  PRIVATE EXPORT FUNDING CORP  Description  ALLSPRING-GOVT MM SEL FIDELITY IMM-GOVT INSTI. MORG STAN 1 LQ-GV I JPMORGAN-US GVT MM EMPWR US BANK DEPOSIT ACCOUNT  Description  HAWAII ST YOSEMITE CALIF CMNTY COLLEGE DIST REDONDO BEACH CALIF UNI SCH DIST SIERRA CALIF IT CMNTY COLLEGE DIST SIERRA CALIF IT CMNTY COLLEGE DIST	4.967  4.967  Yield 5.250 5.260 5.250 5.220 5.300  5.298  Yield 0.422 1.140 1.222 0.229	99.1537  99.1537  Market Price 1.0000 1.0000 1.0000 1.00000 1.00000 1.00000 1.00000 1.00000 1.00000 1.00000 1.00000 1.00000 1.00000 1.00000 1.00000 1.00000	01/15/2024  01/15/2024  Pinal Maturity	25,000,000.00  25,000,000.00  25,000,000.00  1,000,000.00  1,000,000.00  200,000,000.00  208,000,000.00  Par Value  15,000,000.00  750,000.00  260,000.00  260,000.00	24,788,425.00  24,788,425.00  24,788,425.00  Market Value 1,000,000.00 1,000,000.00 1,000,000.00 200,000,000.00 208,000,000.00  Market Value 15,000,000.00 750,000.00 260,000.00 260,000.00	24,843,015.17  24,843,015.17  24,843,015.17  Book Value 1,000,000.00 1,000,000.00 1,000,000.00 200,000,000.00 208,000,000.00  Book Value 15,000,000.00 250,000.00 260,000.00 260,000.00 260,000.00	(54,5 (54,5 Net Unrealized Gain/Lo
ORP Cusip Cusip 651DT6  Fund MFUND Cusip 921126 07A703 47C707 2CA538 334MT93  ii UNI Cusip 792F76 388GT6 710UR7 239FX8 508HV3 508HV3 508HT6 74EXZ4	PRIVATE EXPORT FUNDING CORP  PRIVATE EXPORT FUNDING CORP  Description  ALLSPRING:GOVT MM SEL FIDELITY IMM:GOVT INSTI. MORG STAN 1LQ:GV I JPMORGAN:US GVT MM EMPWR US BANK DEPOSIT ACCOUNT   Description  HAWAII ST YOSEMITE CALIF CMNTY COLLEGE DIST REDONDO BEACH CALIF UNI SCH DIST SIERRA CALIF IT CMNTY COLLEGE DIST SAN DIEGUITO CALIF UN HIGH SCH DIST SAN DIEGUITO CALIF UN HIGH SCH DIST SAN DIEGUITO CALIF UN HIGH SCH DIST WASHINGTON ST  SAN MATEO CALIF UN HIGH SCH DIST	4.967  Vield 5.250 5.260 5.250 5.220 5.300  5.298  Vield 0.422 1.140 1.222 0.229 0.275 0.275 3.250 0.256	99.1537  Market Price 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000	01/15/2024  01/15/2024  01/15/2024  Final Maturity  07/31/2023  07/31/2023  07/31/2023  07/31/2023  07/31/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023	25,000,000.00  25,000,000.00  25,000,000.00  1,000,000.00  1,000,000.00  200,000,000.00  200,000,000.00  750,000.00  260,000.00  260,000.00  1,000,000.00  260,000.00  260,000.00  18,840,000.00  500,000.00  500,000.00	24,788,425.00  24,788,425.00  24,788,425.00  Market Value  1,000,000.00  1,000,000.00  200,000,000.00  200,000,000.00  750,000.00  750,000.00  260,000.00  260,000.00  1,000,000.00  425,000.00  48,840,000.00  488,000.00	24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  Book Value  1,000,000.00 1,000,000.00 200,000,000 200,000,000 200,000,000 750,000.00 750,000.00 260,000.00 260,000.00 1,000,000.00 425,000.00 18,840,000.00 5500,000.00	(54,5 Net Unrealized Gain/Lo Net Unrealized Gain/Lo (2,0
ORP Cusip 651DT6 651DT6 651DT6 651DT6 651DT6 Fund MIFUND Cusip 921126 07A703 447C707 2CA538 334MT93  ii i	PRIVATE EXPORT FUNDING CORP  PRIVATE EXPORT FUNDING CORP  Description  ALLSPRING-GOVT MM SEL FIDELITY IMM-GOVT INSTI. MORG STAN I LQ-GV I JPMORGAN-US GVT MM EMPWR US BANK DEPOSIT ACCOUNT   Description  HAWAII ST YOSEMITE CALIF CMNTY COLLEGE DIST REDONDO BEACH CALIF UN ISCH DIST SIERA CALIF IT CMNTY COLLEGE DIST SAN DIEGUITO CALIF UN HIGH SCH DIST SAN DIEGUITO CALIF UN HIGH SCH DIST WASHINGTON ST SAN MATEO CALIF UN HIGH SCH DIST HAWAII ST	4.967  4.967  4.967  Vield 5.250 5.260 5.250 5.220 5.300  5.298  Vield 0.422 1.140 1.222 0.275 0.275 0.275 3.250 0.256 0.422	99.1537  99.1537  Market Price  1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.00000 100.0000 100.0000 100.0000 100.0000 100.0000 99.6000 99.2160	01/15/2024  01/15/2024  01/15/2024  Pinal Maturity	25,000,000.00  25,000,000.00  25,000,000.00  1,000,000.00  1,000,000.00  200,000,000.00  208,000,000.00  208,000,000.00  208,000,000.00  200,000,000.00  1,000,000.00  260,000.00  260,000.00  1,000,000.00  18,840,000.00  500,000.00  32,600,000.00  32,600,000.00	24,788,425.00  24,788,425.00  24,788,425.00  Market Value 1,000,000.00 1,000,000.00 1,000,000.00 200,000,000.00 208,000,000.00  208,000,000.00  Market Value 15,000,000.00 260,000.00 260,000.00 1,000,000.00 1,000,000.00 498,000.00 498,000.00 3,234,441.60	24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  Book Value  1,000,000.00  1,000,000.00  200,000,000.00  200,000,000.00  200,000,000.00  200,000,000.00  200,000.00  1,000,000.00  260,000.00  1,000,000.00  425,000.00  1,000,000.00  500,000.00  3,260,000.00  3,260,000.00  3,260,000.00  3,260,000.00  3,260,000.00	(54,5  Net Unrealized Gain/Lo  Net Unrealized Gain/Lo  (2.0 (2.5,5
ORP Cusip 651DT6	PRIVATE EXPORT FUNDING CORP  PRIVATE EXPORT FUNDING CORP  Description  ALLSPRING:GOVT MM SEL FIDELITY IMM:GOVT INSTL MORG STAN ILQ:GVI JPMORGAN:US GVT MM EMPWR US BANK DEPOSIT ACCOUNT  Description  HAWAII ST YOSEMITE CALIF CMNTY COLLEGE DIST REDONDO BEACH CALIF UNI SCH DIST SAN DIEGUITO CALIF UN HIGH SCH DIST SAN DIEGUITO CALIF UN HIGH SCH DIST SAN DIEGUITO CALIF UN HIGH SCH DIST SAN MATEO CALIF UN HIGH SCH DIST MASHINGTON ST SAN MATEO CALIF UN HIGH SCH DIST HAWAII ST HAWAII ST HAWAII ST	4.967  Vield 5.250 5.260 5.250 5.298  Vield 0.422 1.140 1.222 0.229 0.275 0.275 0.275 3.250 0.256 0.422 0.422	99.1537  Market Price 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 100.0000 100.0000 100.0000 100.0000 100.0000 99.6000 99.2160	01/15/2024  01/15/2024  01/15/2024  Final Maturity  07/31/2023  07/31/2023  07/31/2023  07/31/2023  07/31/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023	25,000,000.00  25,000,000.00  25,000,000.00  1,000,000.00  1,000,000.00  200,000,000.00  208,000,000.00  208,000,000.00  200,000,000.00  200,000.00  15,000,000.00  260,000.00  1,000,000.00  18,840,000.00  18,840,000.00  18,840,000.00  18,840,000.00  18,840,000.00  18,840,000.00  10,000,000.00  10,000,000.00  10,000,000.00	24,788,425.00  24,788,425.00  24,788,425.00  Market Value  1,000,000.00  1,000,000.00  200,000,000.00  200,000,000.00  200,000,000.00  200,000,000.00  200,000,000.00  260,000.00  260,000.00  260,000.00  1,000,000.00  425,000.00  1,840,000.00  498,000.00  3,234,441.60  9,921,600.00	24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  20,000.00  200,000.00  200,000.00  200,000.00  200,000.00  200,000.00  200,000.00  200,000.00  200,000.00  200,000.00  200,000.00  1,844,000.00  500,000.00  3,260,000.00  3,260,000.00  1,000,000.00  1,000,000.00  1,000,000.00  1,000,000.00  1,000,000.00  1,000,000.00  1,000,000.00  1,000,000.00  1,000,000.00  1,000,000.00  1,000,000.00  1,000,000.00	(54,5 Net Unrealized Gain/Lo Net Unrealized Gain/Lo (2.0 (25,5 (78,4
ORP Cusip 651DT6 651DT6 651DT6 651DT6 651DT6 Fund MFUND Cusip 921126 07A703 47C707 2CA538 334MT93  ii UNI Cusip 792F76 388GT6 710UR7 2399FX8 508HT07 74EXZ4 0117XT0 792D29 792A63	PRIVATE EXPORT FUNDING CORP  PRIVATE EXPORT FUNDING CORP  Description  ALLSPRING-GOVT MM SEL FIDELITY IMM-GOVT INSTL MORG STAN 1 LQ-GV I JPMORGAN-US GVT MM EMPWR US BANK DEPOSIT ACCOUNT  Description  HAWAII ST YOSEMITE CALIF CMNTY COLLEGE DIST REDONDO BEACH CALIF UNISCH DIST SIERRA CALIF JT CMNTY COLLEGE DIST SAN DIEGUITO CALIF UN HIGH SCH DIST SAN DIEGUITO CALIF UN HIGH SCH DIST WASHINGTON ST SAN MATEO CALIF UN HIGH SCH DIST HAWAII ST HAWAII ST HAWAII ST TEXAS ST	4.967  4.967  Vield 5.250 5.260 5.250 5.200 5.300  5.298  Vield 0.422 1.140 1.222 0.275 0.275 3.250 0.256 0.422 0.422 0.422 0.508	99.1537  99.1537  Market Price  1.0000 1.0000 1.0000 1.00000 1.00000 1.00000 100.0000 100.0000 100.0000 100.0000 100.0000 99.0000 99.2160 99.2160 99.2150	01/15/2024  01/15/2024  01/15/2024  Pinal Maturity	25,000,000.00  25,000,000.00  25,000,000.00  1,000,000.00  1,000,000.00  200,000,000.00  208,000.00  208,000.00  208,000.00  208,000.00  208,0	24,788,425.00  24,788,425.00  24,788,425.00  24,788,425.00  1,000,000.00  1,000,000.00  1,000,000.00  200,000,000.00  200,000,000.00  200,000,000.00  200,000,000.00  200,000,000.00  200,000.00  200,000.00  200,000.00  1,000,000.00  425,000.00  1,000,000.00  425,000.00  1,000,000.00  425,000.00	24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  20,000,000  200,000,000  200,000,000  200,000,0	(54,5 Net Unrealized Gain/Lo Net Unrealized Gain/Lo (2,0 (25,5 (78,4 (36,2
ORP Cusip 651DT6	PRIVATE EXPORT FUNDING CORP  PRIVATE EXPORT FUNDING CORP  Description  ALLSPRING:GOVT MM SEL FIDELITY IMM:GOVT INSTL MORG STAN I LQ:GV I JPMORGAN:US GVT MM EMPWR US BANK DEPOSIT ACCOUNT   Description  HAWAII ST YOSEMITE CALIF CMNTY COLLEGE DIST REDONDO BEACH CALIF UN ISCH DIST SAN DIEGUITO CALIF UN HIGH SCH DIST SAN DIEGUITO CALIF UN HIGH SCH DIST WASHINGTON ST SAN MATEO CALIF UN HIGH SCH DIST HAWAII ST HAWAII ST HAWAII ST HAWAII ST WASHINGTON ST WASHINGTON ST WASHINGTON ST	4.967  Vield 5.250 5.260 5.250 5.298  Vield 0.422 1.140 1.222 0.229 0.275 0.275 0.275 3.250 0.256 0.422 0.422	99.1537  Market Price 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 100.0000 100.0000 100.0000 100.0000 100.0000 99.6000 99.2160	01/15/2024  01/15/2024  01/15/2024  Final Maturity  07/31/2023  07/31/2023  07/31/2023  07/31/2023  07/31/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023	25,000,000.00  25,000,000.00  25,000,000.00  1,000,000.00  1,000,000.00  200,000,000.00  208,000,000.00  208,000,000.00  200,000,000.00  200,000.00  15,000,000.00  260,000.00  1,000,000.00  18,840,000.00  18,840,000.00  18,840,000.00  18,840,000.00  18,840,000.00  18,840,000.00  10,000,000.00  10,000,000.00  10,000,000.00	24,788,425.00  24,788,425.00  24,788,425.00  Market Value  1,000,000.00  1,000,000.00  200,000,000.00  200,000,000.00  200,000,000.00  200,000,000.00  200,000,000.00  260,000.00  260,000.00  260,000.00  1,000,000.00  425,000.00  1,840,000.00  498,000.00  3,234,441.60  9,921,600.00	24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  20,000.00  200,000.00  200,000.00  200,000.00  200,000.00  200,000.00  200,000.00  200,000.00  200,000.00  200,000.00  200,000.00  1,844,000.00  500,000.00  3,260,000.00  3,260,000.00  1,000,000.00  1,000,000.00  1,000,000.00  1,000,000.00  1,000,000.00  1,000,000.00  1,000,000.00  1,000,000.00  1,000,000.00  1,000,000.00  1,000,000.00  1,000,000.00	(54,5 Net Unrealized Gain/Lo Net Unrealized Gain/Lo (2,0 (25,5 (78.4 (36,2 (70.67)
DRP Cusip 551DT6 551DT6 551DT6 551DT6 551DT6 551DT6 Fund MFUND Cusip 221126 707A703 47C707 2CA538 334MT93  i UNI Cusip 792P76 388GT6 710UR7 2399FX8 508HV3 508HV3 508HV3 508HV3 508HV3 17XT0 792L029 792L029 792L03 74ETF3 74ETF3 74ETF3 74ETF3 74ETF3	PRIVATE EXPORT FUNDING CORP  PRIVATE EXPORT FUNDING CORP  Description  ALLSPRING:GOVT MM SEL FIDELITY IMM:GOVT INSTL MORG STAN I LQ:GVI JPMORGAN:US GVT MM EMPWR US BANK DEPOSIT ACCOUNT   Description  HAWAII ST YOSEMITE CALIF CMNTY COLLEGE DIST REDONDO BEACH CALIF UN ISCH DIST SIERA CALIF IT CMNTY COLLEGE DIST SAN DIEGUITO CALIF UN HIGH SCH DIST SAN DIEGUITO CALIF UN HIGH SCH DIST WASHINGTON ST SAN MATEO CALIF UN HIGH SCH DIST HAWAII ST HAWAII ST HEXAS ST WASHINGTON ST SANTA MONICA-MALIBU UNI SCH DIST CALIF HAWAII ST	4.967  4.967  4.967  4.967  4.967  4.967  4.967  5.250 5.250 5.250 5.220 5.300  5.298  Yield 0.422 1.140 1.222 0.229 0.275 0.255 0.255 0.422 0.422 0.422 0.422 0.422 0.422 0.508 0.470 0.396 0.713	99.1537  99.1537  Market Price  1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 100.0000 100.0000 100.0000 100.0000 100.0000 99.2160 99.2160 99.2150 99.2350 95.2870 95.2870 95.2870	01/15/2024  01/15/2024  01/15/2024  01/15/2024  07/31/2023  07/31/2023  07/31/2023  07/31/2023  07/31/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2024  08/01/2024  08/01/2024	25,000,000.00  25,000,000.00  25,000,000.00  1,000,000.00  1,000,000.00  200,000,000.00  208,000,000.00  208,000,000.00  208,000,000.00  260,000.00  260,000.00  1,000,000.00  250,000.00  1,000,000.00  425,000.00  1,000,000.00	24,788,425.00  24,788,425.00  24,788,425.00  Market Value 1,000,000.00 1,000,000.00 1,000,000.00 200,000,000.00 200,000,000.00 200,000,000.00 200,000,000.00 200,000,000 250,000.00 260,000.00 1,000,000.00 425,000.00 425,000.00 1,000,000.00 425,000.00 425,000.00 425,000.00 4708,700.75 14,288,285.65 950,250.00 8,857,620.00	24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  20,000,000  200,000,000  200,000,000  200,000,0	(54,5 Net Unrealized Gain/Lo  Net Unrealized Gain/Lo  (2.0 (2.5,5) (78.4 (36.2 (706.7 (49,7)
DRP Cusip 551DT6  551D	PRIVATE EXPORT FUNDING CORP  PRIVATE EXPORT FUNDING CORP  Description  ALLSPRING-GOVT MM SEL FIDELITY IMM-GOVT INSTL MORG STAN ILQ-GV I JPMORGAN-US GVT MM EMPWR US BANK DEPOSIT ACCOUNT  Description  HAWAII ST YOSEMITE CALIF CMNTY COLLEGE DIST REDONDO BEACH CALIF UNI SCH DIST SAN DIEGUITO CALIF UN HIGH SCH DIST SAN DIEGUITO CALIF UN HIGH SCH DIST SAN DIEGUITO CALIF UN HIGH SCH DIST SAN MATEO CALIF UN HIGH SCH DIST HAWAII ST HAWAII ST TEXAS ST WASHINGTON ST WASHINGTON ST SANTA MONICA-MALIBU UNI SCH DIST CALIF HAWAII ST TEXAS ST SANTA MONICA-MALIBU UNI SCH DIST CALIF HAWAII ST SANTA MONICA-MALIBU UNI SCH DIST CALIF HAWAII ST SEAUMONT CALIF UNI SCH DIST BEAUMONT CALIF UNI SCH DIST	4,967  4,967  4,967  4,967  4,967  4,967  4,967  4,967  5,250 5,250 5,250 5,298  Vield 0,422 1,140 1,222 0,229 0,275 0,2	99.1537  99.1537  Market Price 1.0000 1.0000 1.0000 1.0000 1.0000 100.0000 100.0000 100.0000 100.0000 100.0000 99.2160 99.2160 99.2350 95.2870 95.2870 95.4180 94.8660	01/15/2024  01/15/2024  01/15/2024  01/15/2024  Final Maturity  07/31/2023  07/31/2023  07/31/2023  07/31/2023  07/31/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2024  08/01/2024  08/01/2024	25,000,000.00  25,000,000.00  25,000,000.00  1,000,000.00  1,000,000.00  200,000,000.00  208,000,000.00  200,000,000.00  200,000,000.00  200,000.00  260,000.00  260,000.00  1,000,000.00  250,000.00  18,840,000.00  18,840,000.00  10,000,000.00  4,745,000.00  14,795,000.00  14,995,000.00  14,995,000.00  14,995,000.00  14,995,000.00  14,995,000.00  275,000.00  275,000.00	24,788,425.00  24,788,425.00  24,788,425.00  Market Value  1,000,000.00  1,000,000.00  200,000,000.00  208,000,000.00  208,000,000.00  208,000,000.00  260,000.00  260,000.00  1,000,000.00  425,000.00  1,000,000.00  425,000.00  1,840,000.00  425,000.00  1,840,000.00  4708,700.75  14,288,285.65  950,250.00  8,587,620.00  8,587,620.00  260,881.50	24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  20,000.00  1,000,000.00  200,000,000  200,000,000  200,000,00	(54,5 Net Unrealized Gain/Lo  Net Unrealized Gain/Lo  (2.0 (2.5,5) (78,4) (36,2) (706,7) (412,3) (14,1)
DRP Cusip Cusip 551DT6  551DT6  551DT6  Fund MFUND Cusip 121126 170.707 120.738 1834MT93  i UNI Cusip 192176 1888GT6 110UR7 129876 1888GT6 110UR7 129976 1888GT6 117XT10 1972129 19721	PRIVATE EXPORT FUNDING CORP  PRIVATE EXPORT FUNDING CORP  Description  ALLSPRING-GOVT MM SEL FIDELITY IMM-GOVT INSTI. MORG STAN I LQ-GV I JPMORGAN-US GVT MM EMPWR US BANK DEPOSIT ACCOUNT  Description  HAWAII ST YOSEMITE CALIF CMNTY COLLEGE DIST REDONDO BEACH CALIF UN ISCH DIST SIERRA CALIF IT CMNTY COLLEGE DIST SAN DIEGUITO CALIF UN HIGH SCH DIST SAN DIEGUITO CALIF UN HIGH SCH DIST SAN MATEO CALIF UN HIGH SCH DIST HAWAII ST HAWAII ST HEXAS ST WASHINGTON ST SANT MONICA-MALIBU UNI SCH DIST CALIF HAWAII ST HEXANT MONICA-MALIBU UNI SCH DIST CALIF HAWAII ST HAWAII ST BEAUMONT CALIF UNI SCH DIST SANT CALIF CALIF CANTY COLLEGE DIST  WOSEMITE CALIF UNI SCH DIST YOSEMITE CALIF CANTY COLLEGE DIST	4.967  4.967  4.967  4.967  4.967  4.967  4.967  5.250 5.250 5.250 5.220 5.300  5.298  Vield  0.422 1.140 1.222 0.275 0.275 0.275 0.275 0.256 0.422 0.422 0.422 0.422 0.422 0.423 0.420 0.420 0.420 0.421 0.422 0.422 0.422 0.422 0.422 0.422 0.423 0.421 0.421 0.421 0.421 0.421 0.421 0.421 0.421 0.421 0.421 0.421 0.421 0.421 0.421 0.422 0.422 0.422 0.422 0.422 0.422 0.423 0.421 0.421 0.421 0.421 0.422 0.422 0.422 0.422 0.423 0.421 0.422 0.	99.1537  99.1537  Market Price  1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 100.0000 100.0000 100.0000 100.0000 100.0000 99.2160 99.2160 99.2350 95.2870 95.2870 95.480 94.8660 96.0780	01/15/2024  01/15/2024  01/15/2024  Pinal Maturity 07/31/2023 07/31/2023 07/31/2023 07/31/2023  07/31/2023  08/01/2023 08/01/2023 08/01/2023 08/01/2023 08/01/2023 08/01/2023 08/01/2023 08/01/2023 08/01/2023 08/01/2023 08/01/2023 08/01/2023 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024	25,000,000.00  25,000,000.00  25,000,000.00  1,000,000.00  1,000,000.00  200,000,000.00  200,000,000.00  200,000,000.00  200,000,000.00  200,000,000.00  260,000.00  260,000.00  1,000,000.00  250,000.00  1,000,000.00  1,000,000.00  1,000,000.00  14,995,000.00  1,000,000.00  275,000.00  275,000.00  275,000.00  275,000.00  275,000.00  275,000.00  275,000.00	24,788,425.00  24,788,425.00  24,788,425.00  24,788,425.00  1,000,000.00  1,000,000.00  1,000,000.00  200,000,000.00  200,000,000.00  200,000,000.00  200,000,000  200,000.00  200,000.00  1,000,000.00  425,000.00  425,000.00  425,000.00  425,000.00  425,000.00  425,000.00  5,234,441.60  9,921,600.00  4,708,700.75  14,288,285.65  950,250.00  8,587,620.00  200,881.50	24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  20,000,000  200,000,000  200,000,000  200,000,0	(54,5  Net Unrealized Gain/Lo  (2.0  (2.5.5 (78.4 (36.2 (706.7 (49.7) (412.3 (14.1) (27.4
DRP Cusip 551DT6	PRIVATE EXPORT FUNDING CORP  PRIVATE EXPORT FUNDING CORP  Description  ALLSPRING:GOVT MM SEL FIDELITY IMM:GOVT INSTL MORG STAN I LQ:GVI JPMORGAN:US GVT MM EMPWR US BANK DEPOSIT ACCOUNT   Description  HAWAII ST YOSEMITE CALIF CMNTY COLLEGE DIST REDONDO BEACH CALIF UN SCH DIST SAN DIEGUITO CALIF UN HIGH SCH DIST SAN DIEGUITO CALIF UN HIGH SCH DIST WASHINGTON ST SAN MATEO CALIF UN HIGH SCH DIST HAWAII ST TEXAS ST WASHINGTON ST SANTA MONICA-MALIBU UNI SCH DIST CALIF HAWAII ST TEXAS ST BEAUMONT CALIF UN SCH DIST SANTA MONICA-MALIBU UNI SCH DIST CALIF HAWAII ST BEAUMONT CALIF UNI SCH DIST SOEMITE CALIF CMNTY COLLEGE DIST REDONDO BEACH CALIF UNI SCH DIST	4.967  4.967  4.967  4.967  4.967  4.967  4.967  4.967  5.250 5.250 5.250 5.298  5.298  Yield 0.422 1.140 1.222 0.229 0.275 0.275 0.275 0.275 0.275 0.256 0.422 0.508 0.470 0.396 0.713 0.690 1.440 1.571	99.1537  99.1537  Market Price 1.0000 1.0000 1.0000 1.00000 1.00000 1.00000 100.0000 100.0000 100.0000 100.0000 99.2160 99.2350 99.2350 95.2870 95.2870 95.2880 94.8660 96.0780	01/15/2024  01/15/2024  01/15/2024  01/15/2024  07/31/2023  07/31/2023  07/31/2023  07/31/2023  07/31/2023  07/31/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2024  08/01/2024  08/01/2024  08/01/2024  08/01/2024  08/01/2024	25,000,000.00  25,000,000.00  25,000,000.00  1,000,000.00  1,000,000.00  200,000,000.00  200,000,000.00  200,000,000.00  200,000,000.00  260,000.00  260,000.00  260,000.00  1,000,000.00  280,000.00  1,000,000.00  425,000.00  10,000,000.00  4,745,000.00  14,795,000.00  14,995,000.00  10,000,000.00  275,000.00  700,000.00  700,000.00  500,000.00  700,000.00  700,000.00  500,000.00	24,788,425.00  24,788,425.00  24,788,425.00  Market Value  1,000,000.00  1,000,000.00  1,000,000.00  200,000,000.00  200,000,000.00  200,000,000.00  260,000.00  260,000.00  260,000.00  425,000.00  4	24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  20,000.00  200,000.00  200,000.00  200,000.00  200,000.00  200,000.00  3,260,000.00  4,745,000.00  1,000,000.00  275,000.00  275,000.00  275,000.00  275,000.00  275,000.00  275,000.00  275,000.00  275,000.00  275,000.00  275,000.00  275,000.00  275,000.00  275,000.00  200,000.00  275,000.00  200,000.00  275,000.00	(54,5  Net Unrealized Gain/Lo  2.0, (25,5) (78,4) (36,2) (706,7) (412,3) (14,1) (27,4) (19,9)
DRP Cusip Cusip 551DT6  551DT6  551DT6  Fund MFUND Cusip 212126 77A703 77A703 77C707 2CAS38 334MT93  i UNI Cusip 929276 8388GT6 710UR7 3299E78 8388GT6 710UR7 171XT0 171XT0 192D29 792A63 724X11 74ETF3 792F84 7337HA5 838RGU3 710USS 838RGU3 710USS	PRIVATE EXPORT FUNDING CORP  PRIVATE EXPORT FUNDING CORP  Description  ALLSPRING-GOVT MM SEL FIDELITY IMM-GOVT INSTI. MORG STAN I LQ-GV I JPMORGAN-US GVT MM EMPWR US BANK DEPOSIT ACCOUNT  Description  HAWAII ST YOSEMITE CALIF CMNTY COLLEGE DIST REDONDO BEACH CALIF UN ISCH DIST SIERRA CALIF IT CMNTY COLLEGE DIST SAN DIEGUITO CALIF UN HIGH SCH DIST SAN DIEGUITO CALIF UN HIGH SCH DIST SAN MATEO CALIF UN HIGH SCH DIST HAWAII ST HAWAII ST HEXAS ST WASHINGTON ST SANT MONICA-MALIBU UNI SCH DIST CALIF HAWAII ST HEXANT MONICA-MALIBU UNI SCH DIST CALIF HAWAII ST HAWAII ST BEAUMONT CALIF UNI SCH DIST SANT CALIF CALIF CANTY COLLEGE DIST  WOSEMITE CALIF UNI SCH DIST YOSEMITE CALIF CANTY COLLEGE DIST	4.967  4.967  4.967  4.967  4.967  4.967  4.967  5.250 5.250 5.250 5.220 5.300  5.298  Vield  0.422 1.140 1.222 0.275 0.275 0.275 0.275 0.256 0.422 0.422 0.422 0.422 0.422 0.423 0.420 0.420 0.420 0.421 0.422 0.422 0.422 0.422 0.422 0.422 0.423 0.421 0.421 0.421 0.421 0.421 0.421 0.421 0.421 0.421 0.421 0.421 0.421 0.421 0.421 0.422 0.422 0.422 0.422 0.422 0.422 0.423 0.421 0.421 0.421 0.421 0.422 0.422 0.422 0.422 0.423 0.421 0.422 0.	99.1537  99.1537  Market Price  1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 100.0000 100.0000 100.0000 100.0000 100.0000 99.2160 99.2160 99.2350 95.2870 95.2870 95.480 94.8660 96.0780	01/15/2024  01/15/2024  01/15/2024  Pinal Maturity 07/31/2023 07/31/2023 07/31/2023 07/31/2023  07/31/2023  08/01/2023 08/01/2023 08/01/2023 08/01/2023 08/01/2023 08/01/2023 08/01/2023 08/01/2023 08/01/2023 08/01/2023 08/01/2023 08/01/2023 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024	25,000,000.00  25,000,000.00  25,000,000.00  1,000,000.00  1,000,000.00  200,000,000.00  200,000,000.00  200,000,000.00  200,000,000.00  200,000,000.00  260,000.00  260,000.00  1,000,000.00  250,000.00  1,000,000.00  1,000,000.00  1,000,000.00  14,995,000.00  1,000,000.00  275,000.00  275,000.00  275,000.00  275,000.00  275,000.00  275,000.00  275,000.00	24,788,425.00  24,788,425.00  24,788,425.00  24,788,425.00  1,000,000.00  1,000,000.00  1,000,000.00  200,000,000.00  200,000,000.00  200,000,000.00  200,000,000  200,000.00  200,000.00  1,000,000.00  425,000.00  425,000.00  425,000.00  425,000.00  425,000.00  425,000.00  5,234,441.60  9,921,600.00  4,708,700.75  14,288,285.65  950,250.00  8,587,620.00  200,881.50	24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  20,000,000  200,000,000  200,000,000  200,000,0	(54,5 (54,5 Net Unrealized Gain/Lo (2,0 (25,5 (78,4 (36,2 (706,7 (49,7) (412,3 (14,1 (27,4 (19,9) (35,2)
Cusip 51DT6 51DT6 51DT6 51DT6 51DT6 51DT6 610 610 610 610 610 610 610 610 610 61	PRIVATE EXPORT FUNDING CORP  PRIVATE EXPORT FUNDING CORP  Description  ALLSPRING-GOVT MM SEL FIDELITY IMM-GOVT INSTL MORG STAN 1 LQ-GV 1 JPMORGAN-US GVT MM EMPWR US BANK DEPOSIT ACCOUNT  Description  HAWAII ST YOSEMITE CALIF CMNTY COLLEGE DIST REDONDO BEACH CALIF UNISCH DIST SIERRA CALIF JT CMNTY COLLEGE DIST SAN DIEGUITO CALIF UN HIGH SCH DIST SAN DIEGUITO CALIF UN HIGH SCH DIST WASHINGTON ST SAN MATEGO CALIF UN HIGH SCH DIST HAWAII ST HAWAII ST TEXAS ST WASHINGTON ST SANTH ONNICA-MALIBU UNI SCH DIST CALIF HAWAII ST HAWAII ST HEAR ALLIF UN SCH DIST YOSEMITE CALIF UNI SCH DIST YOSEMITE CALIF UNI SCH DIST REDONDO BEACH CALIF UNI SCH DIST SIERRA CALIF IT CMNTY COLLEGE DIST REDONDO BEACH CALIF UNI SCH DIST SIERRA CALIF IT CMNTY COLLEGE DIST	4.967  4.967  Vield 5.250 5.260 5.250 5.298  Vield 0.422 1.140 1.222 0.275 3.250 0.256 0.422 0.422 0.422 0.422 0.423 0.490 0.490 0.490 0.490 0.490 0.490 0.490 0.490 0.490 0.396 0.713 0.690 0.490 0.354	99.1537  99.1537  99.1537  Market Price  1.0000 1.0000 1.0000 1.0000 1.0000 100.0000 100.0000 100.0000 100.0000 100.0000 99.2160	01/15/2024  01/15/2024  01/15/2024  01/15/2024  Pinal Maturity 07/31/2023 07/31/2023 07/31/2023 07/31/2023  07/31/2023  07/31/2023  08/01/2023 08/01/2023 08/01/2023 08/01/2023 08/01/2023 08/01/2023 08/01/2023 08/01/2023 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024	25,000,000.00  25,000,000.00  25,000,000.00  1,000,000.00  1,000,000.00  200,000,000.00  200,000,000.00  200,000,000.00  200,000,000.00  200,000,000  200,000,000  200,000.00  200,000.00  200,000.00  200,000.00  1,000,000.00  1,000,000.00  3,260,000.00  1,000,000.00  4,745,000.00  1,745,000.00  1,750,000.00  275,000.00  275,000.00  275,000.00  275,000.00  270,000.00  270,000.00  270,000.00  270,000.00  270,000.00	24,788,425.00  24,788,425.00  24,788,425.00  24,788,425.00  1,000,000.00  1,000,000.00  1,000,000.00  200,000,000.00  200,000,000.00  200,000,000.00  200,000,000  200,000,000  200,000,00	24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  20,000,000  1,000,000,000  200,000,000  200,000,000  200,000,0	(54,5  Net Unrealized Gain/Lo  (2.0  (2.5,5 (78,4 (36.2 (706,7 (41,3) (14,1 (27,4 (19,9 (35,2 (25,3)
DRP Cusip Cusip 551DT6  551DT6  551DT6  Fund MFUND Cusip 221126 707A703 47C707 2CA538 334MT93  i UNI Cusip 792P76 388GT6 710UR7 2329FX8 508HV3	PRIVATE EXPORT FUNDING CORP  PRIVATE EXPORT FUNDING CORP  Description  ALLSPRING-GOVT MM SEL FIDELITY IMM-GOVT INSTI. MORG STAN I LQ-GV I JPMORGAN-US GVT MM EMPWR US BANK DEPOSIT ACCOUNT   Description  HAWAII ST YOSEMITE CALIF CMNTY COLLEGE DIST REDONDO BEACH CALIF UN ISCH DIST SIERA CALIF IT CMNTY COLLEGE DIST SAN DIEGUITO CALIF UN HIGH SCH DIST SAN DIEGUITO CALIF UN HIGH SCH DIST WASHINGTON ST SAN MATEO CALIF UN HIGH SCH DIST HAWAII ST TEXAS ST WASHINGTON ST SANTA MONICA-MALIBU UNI SCH DIST CALIF HAWAII ST BEAUMONI CALIF UN ISCH DIST YOSEMITE CALIF CMNTY COLLEGE DIST REDONDO BEACH CALIF UN ISCH DIST SIERA CALIF IT CMNTY COLLEGE DIST	4,967  4,967  4,967  4,967  4,967  4,967  4,967  4,967  5,250 5,250 5,250 5,220 5,300  5,298  Vield 0,422 1,140 1,222 0,275 0,	99.1537  99.1537  Market Price  1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 100.0000 100.0000 100.0000 100.0000 100.0000 99.2160 99.2150 99.2150 95.2870 95.2870 95.2480 94.8660 96.0780 96.0030 94.9300 94.9300 98.0470 94.7900	01/15/2024  01/15/2024  01/15/2024  01/15/2024  07/31/2023  07/31/2023  07/31/2023  07/31/2023  07/31/2023  07/31/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2024  08/01/2024  08/01/2024  08/01/2024  08/01/2024  08/01/2024  08/01/2024  08/01/2024  08/01/2024  08/01/2024  08/01/2024  08/01/2024  08/01/2024  08/01/2024  08/01/2024  08/01/2024  08/01/2024  08/01/2024  08/01/2024	25,000,000.00  25,000,000.00  25,000,000.00  1,000,000.00  1,000,000.00  200,000,000.00  200,000,000.00  200,000,000.00  200,000,000.00  200,000,000  200,000,000  200,000,00	24,788,425.00  24,788,425.00  24,788,425.00  24,788,425.00  1,000,000.00  1,000,000.00  1,000,000.00  200,000,000.00  200,000,000.00  200,000,000  200,000,000  260,000.00  260,000.00  1,000,000.00  498,000.00  498,000.00  498,000.00  498,000.00  498,000.00  498,000.00  500,234,4441.60  9,921,600.00  4,708,700.75  14,288,285.65  950,250.00  8,887,620.00  260,881,50  672,546.00  480,015.00  684,720.00  474,650.00  13,211,833.25  9,479,900.00  13,211,833.25	24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  20,000,000  1,000,000.00  200,000,000  200,000,000  260,000,000  260,000,000  260,000,000  260,000,000  1,000,000,000  260,000,000  14,995,000,000  14,995,000,000  275,000,000  275,000,000  270,000,000  270,000,000  200,000,000  200,000,000  200,000,0	(54,5 (54,5 Net Unrealized Gain/Lo (2.0 (2.5,5 (78,4 (36,2 (706,7 (49,7 (41,2) (14,1 (27,4 (19,9 (35,2 (25,3) (263,1 (520,1
DRP Cusip Cusip 551DT6	PRIVATE EXPORT FUNDING CORP  PRIVATE EXPORT FUNDING CORP  Description  ALLSPRING:GOVT MM SEL FIDELITY IMM:GOVT INSTL MORG STAN I LQ:GVI JPMORGAN:US GVT MM EMPWR US BANK DEPOSIT ACCOUNT   Description  HAWAII ST YOSEMITE CALIF CMNTY COLLEGE DIST REDONDO BEACH CALIF UN ISCH DIST SIERRA CALIF JT CMNTY COLLEGE DIST SAN DIEGUITO CALIF UN HIGH SCH DIST SAN DIEGUITO CALIF UN HIGH SCH DIST WASHINGTON ST SAN MATEO CALIF UN HIGH SCH DIST HAWAII ST TEXAS ST WASHINGTON ST SANTA MONICA-MALIBU UNI SCH DIST CALIF HAWAII ST BEAUMONT CALIF UN ISCH DIST YOSEMITE CALIF CMNTY COLLEGE DIST REDONDO BEACH CALIF UN ISCH DIST SIERRA CALIF IT CMNTY COLLEGE DIST WASHINGTON ST HAWAII ST HAWAII ST	4.967  4.967  4.967  4.967  4.967  4.967  4.967  4.967  5.250 5.260 5.250 5.298  5.298  Vield 0.422 1.140 1.222 0.229 0.275 0.275 0.275 0.275 0.275 0.275 0.275 0.275 0.256 0.422 0.422 0.508 0.470 0.396 0.713 0.690 1.440 1.571 0.354 0.344 3.350 0.713	99.1537  99.1537  Market Price 1.0000 1.0000 1.0000 1.00000 1.00000 1.00000 100.0000 100.0000 100.0000 99.2160 99.2160 99.2150 95.250 95.480 94.8660 96.0780 96.0780 96.0780 96.0790 98.0470 94.7990	01/15/2024  01/15/2024  01/15/2024  01/15/2024  07/31/2023  07/31/2023  07/31/2023  07/31/2023  07/31/2023  07/31/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2024	25,000,000.00  25,000,000.00  25,000,000.00  1,000,000.00  1,000,000.00  200,000,000.00  200,000,000.00  200,000,000.00  260,000.00  260,000.00  260,000.00  260,000.00  1,000,000.00  425,000.00  3,260,000.00  4,745,000.00  14,995,000.00  14,995,000.00  275,000.00  700,000.00  275,000.00  700,000.00  200,000.00  213,475,000.00  10,000,000.00  200,000.00	24,788,425.00  24,788,425.00  24,788,425.00  24,788,425.00  1,000,000.00  1,000,000.00  1,000,000.00  200,000,000.00  200,000,000.00  200,000,000.00  260,000.00  260,000.00  260,000.00  425,000.00  426,000.00  427,000.00  426,000.00  427,000.00  427,000.00  480,015.00  684,720.00  684,720.00  684,720.00  13,211,833.25  9,479,900.01  2,369,9975.00	24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  20,000.00  1,000,000.00  200,000,000.00  200,000,000  260,000.00  260,000.00  260,000.00  260,000.00  260,000.00  1,000,000.00  4,745,000.00  14,995,000.00  14,995,000.00  14,995,000.00  275,000.00  200,000.00  275,000.00  700,000.00  700,000.00  200,0	(54,5  Net Unrealized Gain/Lo  (2,0 (25,5) (78,4) (36,2 (706,7) (412,3) (14,1) (27,4) (19,9) (35,2 (25,3) (26,3) (20,1) (30,0)
DRP Cusip Cusip 651DT6 651DT6 651DT6 651DT6 651DT6 651DT6 Fund MFUND Cusip 921126 0707A703 47C707 2CA538 334MT93  i UNI Cusip 792A33 334MT93  i UNI Cusip 792A63 74EXZ4 017XT0 792D29 792A63 774EXZ4 1774ETF3 498YY5 792P84 4377HA5 8386CU3 710US5 792P84 737HA5 73886CU3 710US5 792P84 737HA5 73886CU3 710US5 73239FX8 73247H4FT78 744EYA8 7744EYA8 7744EYA8 7744EYA8 7744EYA8	PRIVATE EXPORT FUNDING CORP  PRIVATE EXPORT FUNDING CORP  Description  ALLSPRING-GOVT MM SEL FIDELITY IMM-GOVT INSTI. MORG STAN I LQ-GV I JPMORGAN-US GVT MM EMPWR US BANK DEPOSIT ACCOUNT   Description  HAWAII ST YOSEMITE CALIF CMNTY COLLEGE DIST REDONDO BEACH CALIF UN ISCH DIST SIERRA CALIF IT CMNTY COLLEGE DIST SAN DIEGUITO CALIF UN HIGH SCH DIST SAN DIEGUITO CALIF UN HIGH SCH DIST SAN MATEO CALIF UN HIGH SCH DIST HAWAII ST HAWAII ST HAWAII ST TEXAS ST WASHINGTON ST SANT MONICA-MALIBU UNI SCH DIST CALIF HAWAII ST BEAUMONT CALIF UN ISCH DIST YOSEMITE CALIF CMNTY COLLEGE DIST REDONDO BEACH CALIF UNI SCH DIST SIERRA CALIF IT CMNTY COLLEGE DIST	4.967  4.967  4.967  Vield 5.250 5.260 5.250 5.220 5.300  5.298  Vield 0.422 1.140 1.222 0.275 3.250 0.256 0.422 0.422 0.422 0.422 0.422 0.423 0.420 0.430 0.470 0.396 0.713 0.690 1.440 1.571 0.354 0.344 3.350 0.713 0.713	99.1537  99.1537  1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 100.0000 100.0000 100.0000 100.0000 100.0000 99.2160 99.2160 99.2350 95.2870 95.2870 95.2870 96.0030 95.1000 99.49300 98.047990 94.7990 94.7990	01/15/2024  01/15/2024  01/15/2024  01/15/2024  01/15/2024  07/31/2023  07/31/2023  07/31/2023  07/31/2023  07/31/2023  07/31/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2024	25,000,000.00  25,000,000.00  25,000,000.00  1,000,000.00  1,000,000.00  200,000,000.00  200,000,000.00  200,000,000.00  200,000,000  200,000,000  200,000,00	24,788,425.00  24,788,425.00  24,788,425.00  24,788,425.00  1,000,000.00  1,000,000.00  1,000,000.00  200,000,000.00  200,000,000.00  200,000,000.00  200,000,000  200,000.00  200,000.00  1,000,000.00  425,000.0	24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  20,000,000  1,000,000,000  200,000,000  200,000,000  200,000,0	(54,5 (54,5 Net Unrealized Gain/Lo (2.0 (2.5,5 (78,4 (30,2 (706,7 (49,7) (412,3 (14,1 (27,4,4 (19,9) (35,2 (25,3 (263,1 (30,0) (204,5)
DRP Cusip 651DT6	PRIVATE EXPORT FUNDING CORP  PRIVATE EXPORT FUNDING CORP  Description  ALLSPRING:GOVT MM SEL FIDELITY IMM:GOVT INSTL MORG STAN I LQ:GV I JPMORGAN:US GVT MM EMPWR US BANK DEPOSIT ACCOUNT   Description  HAWAII ST YOSEMITE CALIF CMNTY COLLEGE DIST REDONDO BEACH CALIF UN ISCH DIST SIERAR CALIF IT CMNTY COLLEGE DIST SAN DIEGUITO CALIF UN HIGH SCH DIST WASHINGTON ST SAN MATEO CALIF UN HIGH SCH DIST WASHINGTON ST HAWAII ST HAWAII ST TEXAS ST WASHINGTON ST SANTA MONICA-MALIBU UNI SCH DIST CALIF HAWAII ST BEAUMONT CALIF UNI SCH DIST YOSEMITE CALIF CMNTY COLLEGE DIST REDONDO BEACH CALIF UNI SCH DIST SIERAR CALIF IT CMNTY COLLEGE DIST SIERAR CALIF IT CMNTY COLLEGE DIST SIERAR CALIF IT CMNTY COLLEGE DIST WASHINGTON ST HAWAII ST HAWAII ST HAWAII ST HAWAII ST HAWAII ST HAWAII ST SANTA MONICA-MALIBU UNI SCH DIST CALIF	4,967  4,967  4,967  4,967  4,967  4,967  4,967  4,967  4,967  5,250 5,250 5,220 5,300  5,298  Vield  0,422 1,140 1,222 0,229 0,275	99.1537  99.1537  1.0000 1.0000 1.0000 1.0000 1.00000 1.00000 1.00000 100.0000 100.0000 100.0000 100.0000 99.2160 99.2160 99.2350 99.2350 95.2870 95.2870 95.2870 95.250 96.0780 96.0780 96.0030 94.9300 94.9300 94.9300 94.7990	01/15/2024  01/15/2024  01/15/2024  01/15/2024  07/31/2023  07/31/2023  07/31/2023  07/31/2023  07/31/2023  07/31/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2024	25,000,000.00  25,000,000.00  25,000,000.00  1,000,000.00  1,000,000.00  200,000,000.00  200,000,000.00  200,000,000.00  200,000,000.00  200,000,000.00  260,000.00  260,000.00  260,000.00  260,000.00  1,000,000.00  250,000.00  1,000,000.00  1,000,000.00  275,000.00  1,000,000.00  275,000.00  10,000,000.00  275,000.00  275,000.00  10,000,000.00  275,000.00  10,000,000.00  20,000,000.00  20,000.00  10,000,000.00  20,000.00  10,000,000.00	24,788,425.00  24,788,425.00  24,788,425.00  Market Value 1,000,000.00 1,000,000.00 1,000,000.00 200,000,000.00 200,000,000.00 200,000,000.00 200,000,000 200,000,000 260,000.00 260,000.00 425,000.00	24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  20,000.00  1,000,000.00  200,000,000.00  200,000,000.00  260,000.00  260,000.00  260,000.00  260,000.00  1,000,000.00  4,745,000.00  14,795,000.00  14,795,000.00  275,000.00	(54,5  Net Unrealized Gain/Lo  (2.0  (2.5,5 (78.4 (36.2 (706.7 (49.7 (412.3 (14.1 (27.4 (19.9 (35.2 (25.3) (263.1 (520.1) (130.0 (294.5 (83.3
ORP Cusip 651DT6	PRIVATE EXPORT FUNDING CORP  PRIVATE EXPORT FUNDING CORP  Description  ALLSPRING-GOVT MM SEL FIDELITY IMM-GOVT INSTL MORG STAN 1 LQ-GV 1 JPMORGAN-US GVT MM EMPWR US BANK DEPOSIT ACCOUNT   Description  HAWAII ST YOSEMITE CALIF CMNTY COLLEGE DIST REDONDO BEACH CALIF UN ISCH DIST SIERRA CALIF JT CMNTY COLLEGE DIST SAN DIEGUITO CALIF UN HIGH SCH DIST SAN DIEGUITO CALIF UN HIGH SCH DIST WASHINGTON ST SAN MATEO CALIF UN HIGH SCH DIST HAWAII ST HAWAII ST HEXAS ST WASHINGTON ST SANTA MONICA-MALIBU UNI SCH DIST CALIF HAWAII ST BEAUMONICA-MALIBU UNI SCH DIST SIERRA CALIF JT CMNTY COLLEGE DIST REDONDO BEACH CALIF UNI SCH DIST SIERRA CALIF IT CMNTY COLLEGE DIST HAWAII ST HAWAII ST HAWAII ST HAWAII ST HAWAII ST TEXAS ST SANTA MONICA-MALIBU UNI SCH DIST CALIF MARIN CALIF CMNTY COLLEGE DIST MARIN CALIF TIT CMNTY COLLEGE DIST SIERRA CALIF IT CMNTY COLLEGE DIST SIERRA CALIF TIT CMNTY COLLEGE DIST MARIN ST HAWAII ST	4.967  4.967  Vield 5.250 5.260 5.250 5.298  Vield 0.422 1.140 1.222 0.275 3.250 0.256 0.422 0.422 0.422 0.422 0.422 0.421 0.508 0.470 0.396 0.713 0.699 1.440 1.571 0.354 0.344 3.350 0.713 0.713 0.794 0.669 0.763	99.1537  99.1537  99.1537  Market Price  1.0000 1.0000 1.0000 1.0000 1.0000 100.0000 100.0000 100.0000 100.0000 99.2160	01/15/2024  01/15/2024  01/15/2024  01/15/2024  01/15/2024  07/31/2023  07/31/2023  07/31/2023  07/31/2023  07/31/2023  07/31/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2024  08/01/2025	25,000,000.00  25,000,000.00  25,000,000.00  1,000,000.00  1,000,000.00  200,000,000.00  200,000,000.00  200,000,000  200,000,000  200,000,00	24,788,425.00  24,788,425.00  24,788,425.00  1,000,000.00  1,000,000.00  1,000,000.00  200,000,000.00  200,000,000.00  200,000,000.00  200,000,000.00  200,000,000  260,000.00  260,000.00  260,000.00  1,000,000.00  245,000.00  1,000,000.00  425,000.00  1,000,000.00  25,000.00  1,000,000.00  25,000.00  1,000,000.00  25,000.00  1,000,000.00  25,000.00  1,000,000.00  25,000.00  1,000,000.00  25,000.00  1,000,000.00  25,000.00  1,000,000	24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  20,000,000  1,000,000,000  200,000,000  200,000,000  200,000,0	(54,5 (54,5 Net Unrealized Gain/Lo (2,0 (25,5) (78,4 (36,2) (706,7 (412,3) (14,1) (27,4 (19,9) (35,2) (26,3) (26,3) (26,3) (20,1) (30,0) (20,4) (30,0) (20,4) (30,0) (30
DRP Cusip 651DT6	PRIVATE EXPORT FUNDING CORP  PRIVATE EXPORT FUNDING CORP  Description  ALLSPRING:GOVT MM SEL FIDELITY IMM:GOVT INSTL MORG STAN I LQ:GV I JPMORGAN:US GVT MM EMPWR US BANK DEPOSIT ACCOUNT   Description  HAWAII ST YOSEMITE CALIF CMNTY COLLEGE DIST REDONDO BEACH CALIF UN ISCH DIST SIERAR CALIF IT CMNTY COLLEGE DIST SAN DIEGUITO CALIF UN HIGH SCH DIST WASHINGTON ST SAN MATEO CALIF UN HIGH SCH DIST WASHINGTON ST HAWAII ST HAWAII ST TEXAS ST WASHINGTON ST SANTA MONICA-MALIBU UNI SCH DIST CALIF HAWAII ST BEAUMONT CALIF UNI SCH DIST YOSEMITE CALIF CMNTY COLLEGE DIST REDONDO BEACH CALIF UNI SCH DIST SIERAR CALIF IT CMNTY COLLEGE DIST SIERAR CALIF IT CMNTY COLLEGE DIST SIERAR CALIF IT CMNTY COLLEGE DIST WASHINGTON ST HAWAII ST HAWAII ST HAWAII ST HAWAII ST HAWAII ST HAWAII ST SANTA MONICA-MALIBU UNI SCH DIST CALIF	4,967  4,967  4,967  4,967  4,967  4,967  4,967  4,967  4,967  5,250 5,250 5,220 5,300  5,298  Vield  0,422 1,140 1,222 0,229 0,275	99.1537  99.1537  1.0000 1.0000 1.0000 1.0000 1.00000 1.00000 1.00000 100.0000 100.0000 100.0000 100.0000 99.2160 99.2160 99.2350 99.2350 95.2870 95.2870 95.2870 95.250 96.0780 96.0780 96.0030 94.9300 94.9300 94.9300 94.7990	01/15/2024  01/15/2024  01/15/2024  01/15/2024  07/31/2023  07/31/2023  07/31/2023  07/31/2023  07/31/2023  07/31/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2024	25,000,000.00  25,000,000.00  25,000,000.00  1,000,000.00  1,000,000.00  200,000,000.00  200,000,000.00  200,000,000.00  200,000,000.00  200,000,000.00  260,000.00  260,000.00  260,000.00  260,000.00  1,000,000.00  250,000.00  1,000,000.00  1,000,000.00  275,000.00  1,000,000.00  275,000.00  10,000,000.00  275,000.00  275,000.00  10,000,000.00  275,000.00  10,000,000.00  20,000,000.00  20,000.00  10,000,000.00  20,000.00  10,000,000.00	24,788,425.00  24,788,425.00  24,788,425.00  Market Value 1,000,000.00 1,000,000.00 1,000,000.00 200,000,000.00 200,000,000.00 200,000,000.00 200,000,000 200,000,000 260,000.00 260,000.00 425,000.00	24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  20,000.00  1,000,000.00  200,000,000.00  200,000,000.00  260,000.00  260,000.00  260,000.00  260,000.00  1,000,000.00  4,745,000.00  14,795,000.00  14,795,000.00  275,000.00	(54,5  Net Unrealized Gain/Lo  (2.0, (25,5) (78,4) (36,2, (706,7) (412,3, (14,1) (27,4, (19,9) (35,2, (25,3, (263,1) (30,0) (294,5, (83,3, (82,1) (467,4)
ORP Cusip 651DT6  Fund MFUND Cusip 9211126 070A703 47C707 2CA538 334MT93  i UNI Cusip 792E76 3388GT6 710UR7 239FX8 508RT6 74EXZ4 017XT0 792D29 792A63 386U3 710UR7 732FX8 388GU3 710UR7 732FX8 388GU3 710UR7 732FX8 738RU3 744XII 74EXZ4 74EXZ4 74EXZ4 772EX3 74EXZ4 772EX3 772EXX8 77	PRIVATE EXPORT FUNDING CORP  PRIVATE EXPORT FUNDING CORP  Description  ALLSPRING-GOVT MM SEL FIDELITY IMM-GOVT INSTL MORG STAN I LQ-GV I JPMORGAN-US GVT MM EMPWR US BANK DEPOSIT ACCOUNT   Description  HAWAII ST YOSEMITE CALIF CMNTY COLLEGE DIST REDONDO BEACH CALIF UN ISCH DIST SIERA CALIF IT CMNTY COLLEGE DIST SAN DIEGUITO CALIF UN HIGH SCH DIST SAN DIEGUITO CALIF UN HIGH SCH DIST WASHINGTON ST SAN MATEO CALIF UN HIGH SCH DIST HAWAII ST TEXAS ST WASHINGTON ST SANTA MONICA-MALIBU UNI SCH DIST CALIF HAWAII ST BEAUMONT CALIF UNI SCH DIST YOSEMITE CALIF CANITY COLLEGE DIST REDONDO BEACH CALIF UNI SCH DIST SIERRA CALIF IT CMNTY COLLEGE DIST SIERRA CALIF IT CMNTY COLLEGE DIST WASHINGTON ST HAWAII ST HAWAII ST HAWAII ST TEXAS ST SANTA MONICA-MALIBU UNI SCH DIST CALIF MAWAII ST TEXAS ST SANTA MONICA-MALIBU UNI SCH DIST CALIF MAWAII ST TEXAS ST SANTA MONICA-MALIBU UNI SCH DIST CALIF MARIN CALIF CMNTY COLLEGE DIST SIERRA CALIF THE ST SANTA MONICA-MALIBU UNI SCH DIST CALIF MARIN CALIF CMNTY COLLEGE DIST HAWAII ST TEXAS ST SANTA MONICA-MALIBU UNI SCH DIST CALIF MARIN CALIF CMNTY COLLEGE DIST HAWAII ST	4.967  4.967  4.967  4.967  4.967  4.967  4.967  4.967  5.250 5.250 5.250 5.298  5.298  Yield 0.422 1.140 1.222 0.275 0.256 0.422 0.422 0.508 0.470 0.396 0.713 0.690 1.440 1.571 0.354 0.344 0.354 0.344 0.354 0.713 0.713 0.713 0.713 0.713 0.713 0.713 0.713 0.714	99.1537  99.1537  1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 100.00000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.00000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000	01/15/2024  01/15/2024  01/15/2024  01/15/2024  07/31/2023  07/31/2023  07/31/2023  07/31/2023  07/31/2023  07/31/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2024  08/01/2025  08/01/2025	25,000,000.00  25,000,000.00  25,000,000.00  1,000,000.00  1,000,000.00  200,000,000.00  200,000,000.00  200,000,000.00  200,000,000.00  260,000.00  260,000.00  260,000.00  260,000.00  260,000.00  260,000.00  1,000,000.00  275,000.00  14,995,000.00  14,995,000.00  275,000.00  275,000.00  275,000.00  275,000.00  275,000.00  200,000.00  200,000.00  200,000.00  200,000.00  200,000.00  200,000.00  200,000.00  200,000.00  200,000.00  2500,000.00  2500,000.00  2,500,000.00  2,500,000.00  2,500,000.00  2,500,000.00  2,500,000.00  1,000,000.00  2,000	24,788,425.00  24,788,425.00  24,788,425.00  24,788,425.00  1,000,000.00  1,000,000.00  1,000,000.00  200,000,000.00  200,000,000.00  200,000,000.00  200,000,000.00  260,000.00  260,000.00  425,000.00  425,000.00  425,000.00  425,000.00  425,000.00  480,000.00  498,000.00  498,000.00  498,000.00  47,08,700.75  14,288,285.65  950,250.00  260,881.50  672,546.00  480,015.00  684,720.00  474,650.00  13,211,833.25  9,479,900.00  2,369,975.00  5,515,491.10  916,630.00  982,803.30  982,803.30  5,782,562.50	24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  20,000,000  1,000,000.00  200,000,000.00  200,000,000  260,000.00  260,000.00  260,000.00  260,000.00  1,000,000.00  250,000.00  14,945,000.00  14,995,000.00  275,000.00  275,000.00  275,000.00  275,000.00  200,000.00	(54,5 (54,5 Net Unrealized Gain/Lo  (2.0 (2.5,5 (78.4 (36.2 (706.7 (412,3 (14,1 (27,4 (19,9 (35.2 (25.3 (263.1 (520.1 (130.0 (294.5 (83.3 (82.1 (467.4
ORP Cusip 651DT6	PRIVATE EXPORT FUNDING CORP  PRIVATE EXPORT FUNDING CORP  Description  ALLSPRING:GOVT MM SEL FIDELITY IMM:GOVT INSTL MORG STAN ILQ:GVI JPMORGAN:US GVT MM EMPWR US BANK DEPOSIT ACCOUNT   Description  HAWAII ST YOSEMITE CALIF CMNTY COLLEGE DIST REDONDO BEACH CALIF UN ISCH DIST SIERRA CALIF IT CMNTY COLLEGE DIST SAN DIEGUITO CALIF UN HIGH SCH DIST SAN DIEGUITO CALIF UN HIGH SCH DIST WASHINGTON ST SAN MATEO CALIF UN HIGH SCH DIST HAWAII ST HAWAII ST HAWAII ST BEAUMONT CALIF UNI SCH DIST YOSEMITE CALIF CMNTY COLLEGE DIST SIERRA CALIF IT CMNTY COLLEGE DIST HAWAII ST HAWAII ST HAWAII ST HAWAII ST TEXAS ST SANTA MONICA-MALIBU UNI SCH DIST CALIF MARIN CALIF CMNTY COLLEGE DIST HAWAII ST TEXAS ST SANTA MONICA-MALIBU UNI SCH DIST CALIF MARIN CALIF CMNTY COLLEGE DIST HAWAII ST BEAUMONT CALIF UNI SCH DIST SANTA MONICA-MALIBU UNI SCH DIST CALIF MARIN CALIF CMNTY COLLEGE DIST HAWAII ST BEAUMONT CALIF UNI SCH DIST SANTA MONICA-MALIBU UNI SCH DIST	4,967  4,967  4,967  4,967  4,967  4,967  4,967  4,967  4,967  5,250 5,250 5,250 5,220 5,300  5,298  Vield  0,422 1,140 1,222 0,229 0,275	99.1537  99.1537  1.0000 1.0000 1.0000 1.0000 1.00000 1.00000 1.00000 100.0000 100.0000 100.0000 100.0000 99.2160 99.2160 99.2150 99.2550 95.2870 95.2870 95.2800 96.0780 96.0780 96.0780 97.1500 98.0470 94.7990	01/15/2024  01/15/2024  01/15/2024  01/15/2024  07/31/2023  07/31/2023  07/31/2023  07/31/2023  07/31/2023  07/31/2023  07/31/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2024  08/01/2025  08/01/2025  08/01/2025  08/01/2025	25,000,000.00  25,000,000.00  25,000,000.00  1,000,000.00  1,000,000.00  200,000,000.00  200,000,000.00  200,000,000.00  260,000.00  260,000.00  260,000.00  260,000.00  260,000.00  1,000,000.00  425,000.00  1,000,000.00  4,745,000.00  14,795,000.00  14,995,000.00  14,995,000.00  250,000.00  250,000.00  250,000.00  250,000.00  10,000,000.00  250,000.00  10,000,000.00  250,000.00  10,000,000.00  250,000.00  1,000,000.00  250,000.00  1,000,000.00  250,000.00  1,005,000.00  1,005,000.00  1,005,000.00  1,005,000.00  1,005,000.00	24,788,425.00  24,788,425.00  24,788,425.00  24,788,425.00  1,000,000.00 1,000,000.00 1,000,000.00 200,000,000.00 200,000,000.00 200,000,000.00  208,000,000.00 260,000.00 260,000.00 260,000.00 425,000.00 425,000.00 470,000.00 470,700.75 41,288,285.65 950,250.00 8,587,562.00 8,587,562.00 684,720.00 684,720.00 684,720.00 684,720.00 684,720.00 684,720.00 13,211,833.25 9,479,900.00 2,369,975.00 5,515,491.10 916,630.00 982,803.30 5,782,562.50 459,595.00 4,154,375.85	24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  20,000.00  1,000,000.00  200,000,000.00  200,000,000.00  260,000.00  260,000.00  260,000.00  260,000.00  260,000.00  260,000.00  260,000.00  275,000.00  3,260,000.00  4,745,000.00  10,000,000.00  275,000.00  275,000.00  200,000.00  200,000.00  250,000.00	(54,5  Net Unrealized Gain/Lo  (2.0  (2.5,5 (78.4 (36.2 (706.7 (49.7 (412.3 (14.1 (27.4 (19.9 (35.2 (25.3) (263.1 (520.1 (130.0 (294.5 (83.3 (82.1 (467.4 (40.4 (350.6 (298.4
ORP Cusip 651DT6	PRIVATE EXPORT FUNDING CORP  PRIVATE EXPORT FUNDING CORP  Description  ALLSPRING-GOVT MM SEL FIDELITY IMM-GOVT INSTI. MORG STAN I LQ-GV I JPMORGAN-US GVT MM EMPWR US BANK DEPOSIT ACCOUNT  HAWAII ST YOSEMITE CALIF CMNTY COLLEGE DIST REDONDO BEACH CALIF UN ISCH DIST SAN DIEGUITO CALIF UN HIGH SCH DIST SAN DIEGUITO CALIF UN HIGH SCH DIST SAN DIEGUITO CALIF UN HIGH SCH DIST WASHINGTON ST SAN MATEO CALIF UN HIGH SCH DIST HAWAII ST HEXAS ST WASHINGTON ST SANTA MONICA-MALIBU UNI SCH DIST CALIF HAWAII ST BEAUMONT CALIF UNI SCH DIST SIERRA CALIF IT CMNTY COLLEGE DIST REDONDO BEACH CALIF UNI SCH DIST SIERRA CALIF IT CMNTY COLLEGE DIST SIERRA CALIF IT CMNTY COLLEGE DIST HAWAII ST BEAUMONT CALIF UNI SCH DIST CALIF HAWAII ST HAWAII ST BEAUMONT CALIF UNI SCH DIST SAN RAMON VALLEY CALIF UNI SCH DIST SAN RAMON CALIF UNI SCH DIST SAN RAMON VALLEY CALIF UNI SCH DIST	4.967  4.967  4.967  4.967  4.967  Vield 5.250 5.260 5.250 5.220 5.300  5.298  Vield 0.422 1.140 1.222 0.275 3.250 0.256 0.422 0.422 0.422 0.422 0.422 0.423 0.420 0.430 0.713 0.690 1.440 1.571 0.354 0.344 3.350 0.713 0.713 0.713 0.714 0.669 0.763 1.033 1.109 0.967 3.350 1.033	99.1537  99.1537  99.1537  1.0000 1.0000 1.0000 1.00000 1.00000 1.00000 100.00000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.00000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.00000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.00000 100.0000	01/15/2024  01/15/2024  01/15/2024  01/15/2024  01/15/2024  07/31/2023  07/31/2023  07/31/2023  07/31/2023  07/31/2023  07/31/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2024  08/01/2024  08/01/2024  08/01/2024  08/01/2024  08/01/2024  08/01/2024  08/01/2024  08/01/2024  08/01/2024  08/01/2024  08/01/2024  08/01/2024  08/01/2024  08/01/2024  08/01/2024  08/01/2024  08/01/2024  08/01/2024  08/01/2025  08/01/2025  08/01/2025  08/01/2025	25,000,000.00  25,000,000.00  25,000,000.00  1,000,000.00  1,000,000.00  200,000,000.00  200,000,000.00  200,000,000.00  200,000,000.00  200,000,000  200,000,000  200,000,00	24,788,425.00  24,788,425.00  24,788,425.00  24,788,425.00  1,000,000.00  1,000,000.00  1,000,000.00  200,000,000.00  200,000,000.00  200,000,000.00  200,000,000  200,000,000  260,000.00  260,000.00  260,000.00  498,000.00  498,000.00  498,000.00  498,000.00  498,000.00  498,000.00  3,234,441.60  9,921,600.00  260,881.50  672,546.00  480,015.00  684,720.00  474,650.00  13,211,833.25  9,479,900.00  2,369,975.00  2,369,975.00  2,369,975.00  2,515,491.10  916,630.00  982,803.30  5,782,562.50  459,995.00  4154,375.85  9,766,572.75	24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  20,000,000  1,000,000,000  200,000,000  200,000,000  200,000,0	(54,5  Net Unrealized Gain/Lo  (2.0 (25.5 (78.4 (36.2 (706.7 (44).7 (412.3 (14.1 (27.4 (19.9 (25.3 (26.1,1 (30.0 (294.5 (83.3 (82,1) (467.4 (40.4 (350.6 (298.4 (98).5
ORP Cusip 651DT6	PRIVATE EXPORT FUNDING CORP  PRIVATE EXPORT FUNDING CORP  Description  ALLSPRING:GOVT MM SEL FIDELITY IMM:GOVT INSTL MORG STAN I LQ:GVI JPMORGAN:US GVT MM EMPWR US BANK DEPOSIT ACCOUNT   Description  HAWAII ST YOSEMITE CALIF CMNTY COLLEGE DIST REDONDO BEACH CALIF UN ISCH DIST SIERRA CALIF IT CMNTY COLLEGE DIST SAN DIEGUITO CALIF UN HIGH SCH DIST SAN MATEO CALIF UN HIGH SCH DIST WASHINGTON ST SAN MATEO CALIF UN HIGH SCH DIST HAWAII ST TEXAS ST WASHINGTON ST SANTA MONICA-MALIBU UNI SCH DIST CALIF HAWAII ST BEAUMONT CALIF UNI SCH DIST YOSEMITE CALIF CANTY COLLEGE DIST SIERRA CALIF IT CMNTY COLLEGE DIST SIERRA CALIF IT CMNTY COLLEGE DIST SIERRA CALIF IT CMNTY COLLEGE DIST WASHINGTON ST HAWAII ST HAWAII ST TEXAS ST SANTA MONICA-MALIBU UNI SCH DIST CALIF MARIN CALIF CRMTY COLLEGE DIST WASHINGTON ST HAWAII ST BEAUMONT CALIF UNI SCH DIST CALIF MARIN CALIF CRMTY COLLEGE DIST HAWAII ST BEAUMONT CALIF UNI SCH DIST SANTAMONICA-MALIBU UNI SCH DIST CALIF MARIN CALIF CRMTY COLLEGE DIST HAWAII ST BEAUMONT CALIF UNI SCH DIST SAN RAMON VALLEY CALIF UNI SCH DIST WASHINGTON ST HAWAII ST BEAUMONT CALIF UNI SCH DIST SAN RAMON VALLEY CALIF UNI SCH DIST WASHINGTON ST HAWAII ST HAWAII ST HAWAII ST HAWAII ST	4,967  4,967  4,967  4,967  4,967  4,967  4,967  4,967  5,250 5,250 5,250 5,220 5,300  5,298  Yield  0,422 1,140 1,222 0,229 0,275 0	99.1537  99.1537  1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 100.00000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.00000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000	01/15/2024  01/15/2024  01/15/2024  01/15/2024  07/31/2023  07/31/2023  07/31/2023  07/31/2023  07/31/2023  07/31/2023  07/31/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2024  08/01/2025  08/01/2025  08/01/2025  08/01/2025  08/01/2025  08/01/2025  08/01/2025	25,000,000.00  25,000,000.00  25,000,000.00  1,000,000.00  1,000,000.00  200,000,000.00  200,000,000.00  200,000,000.00  200,000,000.00  200,000,000.00  200,000,000  200,000.00  200,000.00  200,000.00  200,000.00  1,000,000.00  1,000,000.00  1,000,000.00  275,000.00  1,000,000.00  275,000.00  275,000.00  1,000,000.00  275,000.00  1,000,000.00  200,000.00  1,005,000.00  1,005,000.00	24,788,425.00  24,788,425.00  24,788,425.00  24,788,425.00  1.000,000.00  1.000,000.00  1.000,000.00  200,000,000.00  200,000,000.00  200,000,000.00  200,000,000.00  250,000.00  260,000.00  260,000.00  475,000.00  425,000.00  425,000.00  425,000.00  425,000.00  474,600.00  470,870.75  41,288,285.65  950,250.00  260,881.50  672,546.00  480,015.00  684,720.00  684,720.00  684,720.00  684,720.00  13,211,833,25  9,479,900.00  2,369,975.00  5,151,491.10  916,630.00  982,803.30  5,782,562.50  459,595.00  41,54,375.85  9,766,572.75  12,250,203.00  3,369,955.00  4,154,375.85  9,766,572.75  12,250,203.00  3,369,930.00	24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  20,000.00  1,000,000.00  200,000,000.00  200,000,000.00  200,000,000.00  260,000.00  260,000.00  425,000.00  1,000,000.00  425,000.00  1,000,000.00  275,000.00  275,000.00  275,000.00  275,000.00  270,000.00  275,000.00  270,000.00  270,000.00  28,000.00  1,000,000.00  25,000.00  1,000.000.00  2,500,000.00  1,000,000.00  2,500,000.00  1,000,000.00  2,500,000.00  1,005,000.00  1,005,000.00  4,505,000.00  1,005,000.00	(24,5 Net Unrealized Gain/Lo  (20,0 (25,5,18,4) (36,2,7) (40,7,14) (412,3,3) (14,1,12) (25,3,3,12) (26,3,1,13) (20,1,13) (20,1,14) (30,0,6) (294,5,14) (40,4) (30,6,6) (298,4,16) (298,4,16) (298,4,16) (298,4,16) (298,4,16)
DRP Cusip Cusip 651DT6 651DT7 651DT6	PRIVATE EXPORT FUNDING CORP  PRIVATE EXPORT FUNDING CORP  Description  ALLSPRING-GOVT MM SEL FIDELITY IMM-GOVT INSTI. MORG STAN I LQ-GV I JPMORGAN-US GVT MM EMPWR US BANK DEPOSIT ACCOUNT  HAWAII ST YOSEMITE CALIF CMNTY COLLEGE DIST REDONDO BEACH CALIF UN ISCH DIST SAN DIEGUITO CALIF UN HIGH SCH DIST SAN DIEGUITO CALIF UN HIGH SCH DIST SAN DIEGUITO CALIF UN HIGH SCH DIST WASHINGTON ST SAN MATEO CALIF UN HIGH SCH DIST HAWAII ST HEXAS ST WASHINGTON ST SANTA MONICA-MALIBU UNI SCH DIST CALIF HAWAII ST BEAUMONT CALIF UNI SCH DIST SIERRA CALIF IT CMNTY COLLEGE DIST REDONDO BEACH CALIF UNI SCH DIST SIERRA CALIF IT CMNTY COLLEGE DIST SIERRA CALIF IT CMNTY COLLEGE DIST HAWAII ST BEAUMONT CALIF UNI SCH DIST CALIF HAWAII ST HAWAII ST BEAUMONT CALIF UNI SCH DIST SAN RAMON VALLEY CALIF UNI SCH DIST SAN RAMON CALIF UNI SCH DIST SAN RAMON VALLEY CALIF UNI SCH DIST	4.967  4.967  4.967  4.967  4.967  Vield 5.250 5.260 5.250 5.220 5.300  5.298  Vield 0.422 1.140 1.222 0.275 3.250 0.256 0.422 0.422 0.422 0.422 0.422 0.423 0.420 0.430 0.713 0.690 1.440 1.571 0.354 0.344 3.350 0.713 0.713 0.713 0.714 0.669 0.763 1.033 1.109 0.967 3.350 1.033	99.1537  99.1537  99.1537  1.0000 1.0000 1.0000 1.00000 1.00000 1.00000 100.00000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.00000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.00000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.00000 100.0000	01/15/2024  01/15/2024  01/15/2024  01/15/2024  01/15/2024  07/31/2023  07/31/2023  07/31/2023  07/31/2023  07/31/2023  07/31/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2023  08/01/2024  08/01/2024  08/01/2024  08/01/2024  08/01/2024  08/01/2024  08/01/2024  08/01/2024  08/01/2024  08/01/2024  08/01/2024  08/01/2024  08/01/2024  08/01/2024  08/01/2024  08/01/2024  08/01/2024  08/01/2024  08/01/2024  08/01/2025  08/01/2025  08/01/2025  08/01/2025	25,000,000.00  25,000,000.00  25,000,000.00  1,000,000.00  1,000,000.00  200,000,000.00  200,000,000.00  200,000,000.00  200,000,000.00  200,000,000  200,000,000  200,000,00	24,788,425.00  24,788,425.00  24,788,425.00  24,788,425.00  1,000,000.00  1,000,000.00  1,000,000.00  200,000,000.00  200,000,000.00  200,000,000.00  200,000,000  200,000,000  260,000.00  260,000.00  260,000.00  498,000.00  498,000.00  498,000.00  498,000.00  498,000.00  498,000.00  3,234,441.60  9,921,600.00  260,881.50  672,546.00  480,015.00  684,720.00  474,650.00  13,211,833.25  9,479,900.00  2,369,975.00  2,369,975.00  2,369,975.00  2,515,491.10  916,630.00  982,803.30  5,782,562.50  459,995.00  4154,375.85  9,766,572.75	24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  24,843,015.17  20,000,000  1,000,000,000  200,000,000  200,000,000  200,000,0	(54,5)

Mutual Fund								
Open-End Fund Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
CLTRSF	CALTRUST	4.730	1.0086		93,213,169.12	94,017,200.84	94,017,200.84	(0.00)
CLTRSF	CALTRUST	4.730	1.0086		93,213,169.12	94,017,200.84	94,017,200.84	(0.00)
Non-US Gov SUPRANATIONAL								
Cusip 459516LT5	Description INTERNATIONAL FINANCE CORP	Yield 5.117	Market Price 99.3010	Final Maturity 09/15/2023	Par Value 50,000,000.00	Market Value 49,650,500.00	Book Value 49,685,625.00	Net Unrealized Gain/Loss (35,125.00)
45950VQZ2 45906M3C3	INTERNATIONAL FINANCE CORP INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	0.829 2.540	97.8080 97.8345	01/19/2024 03/28/2024	25,000,000.00 3,895,000.00	24,452,000.00 3,810,653.78	24,995,508.32 3,887,790.88	(543,508.32) (77,137.11)
45950VPQ3	INTERNATIONAL FINANCE CORP	0.273	94.3830	08/22/2024	25,000,000.00	23,595,750.00	24,994,009.47	(1,398,259.47)
45950VQG4	INTERNATIONAL FINANCE CORP	0.484	94.1950	09/23/2024	25,000,000.00	23,548,750.00	24,987,479.70	(1,438,729.70)
45950VQL3 45950VRA6	INTERNATIONAL FINANCE CORPORATION INTERNATIONAL FINANCE CORP	0.719 1.099	93.9970 93.5557	10/29/2024 01/21/2025	25,000,000.00 25,000,000.00	23,499,250.00 23,388,925.00	24,988,033.42 24,978,730.16	(1,488,783.42) (1,589,805.16)
45950VRX6	INTERNATIONAL FINANCE CORP	4.077	98.6510	02/01/2027	25,000,000.00	24,662,750.00	24,938,521.08	(275,771.08)
***		2.216	96.4218	09/19/2024	203,895,000.00	196,608,578.78	203,455,698.02	(6,847,119.24)
Repo								
REPO Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
RP08012023532	JEFF Repo	5.320	100.0000	08/01/2023	200,000,000.00	200,000,000.00	200,000,000.00	0.00
RP08012023532	JEFF Repo	5.320	100.0000	08/01/2023	200,000,000.00	200,000,000.00	200,000,000.00	0.00
US Gov T-BILL								
Cusip 912797GA9	Description UNITED STATES TREASURY	Yield 5.340	Market Price 99.9854	Final Maturity 08/01/2023	Par Value 20,000,000.00	Market Value 19,997,083.40	Book Value 20,000,000.00	Net Unrealized Gain/Loss (2,916.60)
912796Y37	UNITED STATES TREASURY	5.218	99.9706	08/03/2023	10,000,000.00	9,997,061.10	9,997,177.78	(116.68)
912797GF8	UNITED STATES TREASURY	4.917	99.8980	08/08/2023	25,000,000.00	24,974,503.50	24,976,861.12	(2,357.62)
912797GF8 912797GF8	UNITED STATES TREASURY UNITED STATES TREASURY	4.906 4.908	99.8980 99.8980	08/08/2023 08/08/2023	25,000,000.00 50,000,000.00	24,974,503.50 49,949,007.00	24,976,909.72 49,953,800.00	(2,406.22) (4,793.00)
912797GF8	UNITED STATES TREASURY	5.113	99.8980	08/08/2023	5,000,000.00	4,994,900.70	4,995,186.92	(286.22)
912797GF8 912796XY0	UNITED STATES TREASURY UNITED STATES TREASURY	5.168 5.222	99.8980 99.8675	08/08/2023 08/10/2023	10,000,000.00 25,000,000.00	9,989,801.40 24,966,875.00	9,990,247.25 24,968,000.00	(445.85) (1,125.00)
912797GH4	UNITED STATES TREASURY	5.267	99.6929	08/22/2023	25,000,000.00	24,923,218.75	24,925,019.79	(1,801.04)
912796Z44	UNITED STATES TREASURY	5.263	99.6627	08/24/2023	25,000,000.00	24,915,666.75	24,917,743.06	(2,076.31)
912796Z44 912796Z44	UNITED STATES TREASURY UNITED STATES TREASURY	5.270 5.245	99.6627 99.6627	08/24/2023 08/24/2023	50,000,000.00 50,000,000.00	49,831,333.50 49,831,333.50	49,835,278.47 49,836,033.96	(3,944.97) (4,700.46)
912796Z51	UNITED STATES TREASURY	5.411	99.5608	08/31/2023	50,000,000.00	49,780,416.50	49,781,166.67	(750.17)
912796CR8	UNITED STATES TREASURY	5.309	99.2534	09/21/2023	50,000,000.00	49,626,708.50	49,634,500.00	(7,791.50)
912796CS6 912796CS6	UNITED STATES TREASURY UNITED STATES TREASURY	4.918 4.919	99.1437 99.1437	09/28/2023 09/28/2023	15,000,000.00 15,000,000.00	14,871,554.10 14,871,554.10	14,885,824.58 14,885,812.50	(14,270.48) (14,258.40)
912796CS6	UNITED STATES TREASURY	4.884	99.1437	09/28/2023	25,000,000.00	24,785,923.50	24,810,948.20	(25,024.70)
912796CS6	UNITED STATES TREASURY	4.917	99.1437	09/28/2023	25,000,000.00	24,785,923.50	24,809,586.81	(23,663.31)
912796CS6 912797HA8	UNITED STATES TREASURY UNITED STATES TREASURY	4.917 5.282	99.1437 98.9753	09/28/2023 10/10/2023	25,000,000.00 10,000,000.00	24,785,923.50 9,897,527.80	24,809,586.81 9,900,551.39	(23,663.31)
912797HA8	UNITED STATES TREASURY	5.282	98.9753	10/10/2023	10,000,000.00	9,897,527.80	9,900,551.39	(3,023.59)
912797FA0	UNITED STATES TREASURY	4.929 5.222	98.9430 98.9430	10/12/2023	50,000,000.00	49,471,500.00	49,526,750.00	(55,250.00)
912797FA0 912797FA0	UNITED STATES TREASURY UNITED STATES TREASURY	5.222	98.9430	10/12/2023 10/12/2023	15,000,000.00 10,000,000.00	14,841,450.00 9,894,300.00	14,849,134.50 9,896,570.00	(7,684.50) (2,270.00)
912797HB6	UNITED STATES TREASURY	5.320	98.8707	10/17/2023	10,000,000.00	9,887,066.70	9,889,954.14	(2,887.44)
912797HB6 912797HB6	UNITED STATES TREASURY UNITED STATES TREASURY	5.320 5.320	98.8707 98.8707	10/17/2023 10/17/2023	10,000,000.00 10,000,000.00	9,887,066.70 9,887,066.70	9,889,954.16 9,889,954.14	(2,887.46)
912797HB6	UNITED STATES TREASURY	5.320	98.8707	10/17/2023	10,000,000.00	9,887,066.70	9,889,954.16	(2,887.46)
912797FC6	UNITED STATES TREASURY	5.170	98.7411	10/26/2023	15,000,000.00	14,811,158.40	14,821,908.33	(10,749.93)
912797FJ1 912797FJ1	UNITED STATES TREASURY UNITED STATES TREASURY	5.412 5.418	98.5306 98.5306	11/09/2023 11/09/2023	10,000,000.00 10,000,000.00	9,853,055.60 9,853,055.60	9,855,436.11 9,855,277.78	(2,380.51) (2,222.18)
912797FW2	UNITED STATES TREASURY	5.502	97.7185	01/04/2024	25,000,000.00	24,429,625.00	24,429,332.50	292.50
	UNITED STATES TREASURY	5.164	99.3568	09/14/2023	720,000,000.00	715,350,758.80	715,585,012.24	(234,253.44)
US Gov								
US GOV Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
91282CDA6 91282CDA6	UNITED STATES TREASURY UNITED STATES TREASURY	2.157 2.185	99.1563 99.1563	09/30/2023 09/30/2023	50,000,000.00 25,000,000.00	49,578,125.00 24,789,062.50	49,846,738.39 24,922,267.05	(268,613.39) (133,204.55)
91282CAP6	UNITED STATES TREASURY	2.274	98.9375	10/15/2023	10,000,000.00	9,893,750.00	9,956,862.51	(63,112.51)
912828T91	UNITED STATES TREASURY	0.319	99.0938	10/31/2023	20,000,000.00	19,818,750.00	20,064,862.43	(246,112.43)
9128285K2 912828T91	UNITED STATES TREASURY UNITED STATES TREASURY	2.300 2.617	99.3750 99.0938	10/31/2023 10/31/2023	10,000,000.00 10,000,000.00	9,937,500.00 9,909,375.00	10,013,964.84 9,975,953.58	(76,464.84) (66,578.58)
91282CDM0	UNITED STATES TREASURY	2.495	98.4063	11/30/2023	15,000,000.00	14,760,937.50	14,903,418.96	(142,481.46)
9128285Z9	UNITED STATES TREASURY	5.025 0.219	98.5625	01/31/2024	25,000,000.00 25,000,000.00	24,640,625.00	24,694,659.60	(54,034.60)
91282CBM2 91282CBR1	UNITED STATES TREASURY UNITED STATES TREASURY	0.219	97.1875 96.8906	02/15/2024 03/15/2024	50,000,000.00	24,296,875.00 48,445,312.50	24,987,345.45 49,988,557.42	(690,470.45) (1,543,244.92)
912828W71	UNITED STATES TREASURY	2.395	97.8750	03/31/2024	30,000,000.00	29,362,500.00	29,947,799.46	(585,299.46)
91282CEG2 9128286R6	UNITED STATES TREASURY UNITED STATES TREASURY	2.358 4.390	97.9531 97.6875	03/31/2024 04/30/2024	10,000,000.00 25,000,000.00	9,795,312.50 24,421,875.00	9,993,026.45 24,613,769.53	(197,713.95) (191,894.53)
91282CCC3	UNITED STATES TREASURY	4.274	96.0156	05/15/2024	15,000,000.00	14,402,343.75	14,540,416.67	(138,072.92
912828WJ5	UNITED STATES TREASURY	5.256	97.7500	05/15/2024	50,000,000.00	48,875,000.00	48,955,128.21	(80,128.21
912828XT2 91282CER8	UNITED STATES TREASURY UNITED STATES TREASURY	2.567 2.502	97.2344 97.6250	05/31/2024 05/31/2024	10,000,000.00 20,000,000.00	9,723,437.50 19,525,000.00	9,954,315.09 19,999,675.10	(230,877.59) (474,675.10)
91282CER8	UNITED STATES TREASURY	2.563	97.6250	05/31/2024	20,000,000.00	19,525,000.00	19,989,914.38	(464,914.38
91282CCG4	UNITED STATES TREASURY	5.185	95.6563	06/15/2024	10,000,000.00	9,565,625.00	9,586,190.26	(20,565.26
912828XX3 912828XX3	UNITED STATES TREASURY UNITED STATES TREASURY	2.558 3.217	96.9844 96.9844	06/30/2024 06/30/2024	25,000,000.00 10,000,000.00	24,246,093.75 9,698,437.50	24,876,398.03 9,893,109.94	(630,304.28 (194,672.44
91282CCX7	UNITED STATES TREASURY	0.439	94.6250	09/15/2024	25,000,000.00	23,656,250.00	24,982,055.67	(1,325,805.67
91282CCX7	UNITED STATES TREASURY	0.438	94.6250	09/15/2024	25,000,000.00	23,656,250.00	24,982,405.82	(1,326,155.82
91282CFN6 91282CDB4	UNITED STATES TREASURY UNITED STATES TREASURY	4.215 0.754	98.7656 94.5313	09/30/2024 10/15/2024	25,000,000.00 25,000,000.00	24,691,406.25 23,632,812.50	25,009,674.78 24,961,674.85	(318,268.53
912828YV6	UNITED STATES TREASURY	1.747	95.1875	11/30/2024	25,000,000.00	23,796,875.00	24,920,276.14	(1,328,862.35) (1,123,401.14)
912828ZC7	UNITED STATES TREASURY	0.540	93.9531	02/28/2025	10,000,000.00	9,395,312.50	10,091,459.62	(696,147.12)
912828ZF0 912828ZF0	UNITED STATES TREASURY UNITED STATES TREASURY	0.647 0.619	92.7656 92.7656	03/31/2025 03/31/2025	25,000,000.00 25,000,000.00	23,191,406.25 23,191,406.25	24,939,808.87 24,950,961.43	(1,748,402.62 (1,759,555.18
91282CEH0	UNITED STATES TREASURY	2.647	96.0313	04/15/2025	10,000,000.00	9,603,125.00	9,996,437.56	(393,312.56)
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04/30/2025 05/31/2025

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9,996,437.56 14,981,859.07 15,019,808.12 24,790,756.85

24,699,686.64 24,628,768.77 24,806,809.02 14,262,388.63

9,948,033.57 9,946,304.35

(393,312.56) (1,139,671.57) (572,933.12) (1,982,163.10)

(2,004,374.14) (1,933,456.27) (2,228,684.02) (764,732.38)

(949,596.07) (947,866.85)

		3.860	95.1060	12/05/2024	13,236,936,744.95	12,887,896,677.29	13,177,600,774.60	(289,704,097.31)
Summary Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
	UNITED STATES TREASURY	2.160	95.5354	07/27/2025	1,320,000,000.00	1,259,781,250.00	1,317,478,919.16	(57,697,669.16)
91282CHK0	UNITED STATES TREASURY	4.125	99.2031	06/30/2028	25,000,000.00	24,800,781.25	24,862,797.51	(62,016.26)
91282CFZ9	UNITED STATES TREASURY	4.048	98.4688	11/30/2027	25,000,000.00	24,617,187.50	24,829,716.12	(212,528.62)
91282CFZ9	UNITED STATES TREASURY	3.840	98.4688	11/30/2027	15,000,000.00	14,770,312.50	15,020,050.56	(249,738.06)
912810FB9	UNITED STATES TREASURY	4.003	107.0156	11/15/2027	15,000,000.00	16,052,343.75	16,226,909.34	(174,565.59)
91282CFH9	UNITED STATES TREASURY	3.269	95.6094	08/31/2027	5,000,000.00	4,780,468.75	4,973,047.84	(192,579.09)
912810FA1	UNITED STATES TREASURY	3.483	107.2813	08/15/2027	15,000,000.00	16,092,187.50	16,596,582.46	(504,394.96)
912810FA1	UNITED STATES TREASURY	3.247	107.2813	08/15/2027	15,000,000.00	16,092,187.50	16,737,100.97	(644,913.47)
91282CEW7	UNITED STATES TREASURY	3.213	96.1719	06/30/2027	15,000,000.00	14,425,781.25	15,019,868.25	(594,087.00)
91282CEW7	UNITED STATES TREASURY	3.109	96.1719	06/30/2027	15,000,000.00	14,425,781.25	15,076,032.75	(650,251.50)
912828ZS2	UNITED STATES TREASURY	2.845	86.5938	05/31/2027	20,000,000.00	17,318,750.00	18,336,604.51	(1,017,854.51)
91282CEF4	UNITED STATES TREASURY	2.503	93.7500	03/31/2027	25,000,000.00	23,437,500.00	24,997,137.70	(1,559,637.70)
91282CEF4	UNITED STATES TREASURY	2.502	93.7500	03/31/2027	25,000,000.00	23,437,500.00	24,998,568.85	(1,561,068.85)
912810EZ7	UNITED STATES TREASURY	3.048	106.9375	02/15/2027	15,000,000.00	16,040,625.00	16,761,491.28	(720,866.28)
91282CDK4	UNITED STATES TREASURY	4.099	90.2500	11/30/2026	25,000,000.00	22,562,500.00	22,832,587.67	(270,087.67)
912810EY0	UNITED STATES TREASURY	4.205	105.9375	11/15/2026	25,000,000.00	26,484,375.00	26,716,802.10	(232,427.10)
91282CDG3	UNITED STATES TREASURY	2.884	90.0625	10/31/2026	10.000.000.00	9,006,250.00	9,467,968.05	(461,718.05)
91282CCZ2	UNITED STATES TREASURY	2.540	89,5938	09/30/2026	15,000,000.00	13,439,062,50	14,257,598.31	(818,535.81)
91282CCZ2	UNITED STATES TREASURY	0.982	89.5938	09/30/2026	20,000,000.00	17,918,750.00	19,934,054.57	(2,015,304.57)
91282CCW9	UNITED STATES TREASURY	0.902	89.3594	08/31/2026	25,000,000.00	22,339,843.75	24,885,889,59	(2,546,045.84)
91282CCW9	UNITED STATES TREASURY	0.832	89.3594	08/31/2026	25,000,000.00	22,339,843.75	24,938,591.84	(2,598,748.09)
91282CCJ8	UNITED STATES TREASURY	0.906	90.2188	06/30/2026	35,000,000.00	31.576.562.50	34,968,913.52	(3,392,351.02)
91282CCJ8	UNITED STATES TREASURY	0.713	90.2188	06/30/2026	20,000,000.00	18,043,750.00	19,996,016.15	(1,952,266.15)
91282CBQ3 91282CBT7	UNITED STATES TREASURY	0.715	90.5313	03/31/2026	25,000,000.00	22,632,812,50	25,022,937.73	(2,390,125.23)
91282CBQ3	UNITED STATES TREASURY	0.591	92.7636	02/28/2026	20,000,000.00	18.006.250.00	19,953,780.59	(1,947,530.59)
912828P46 912828P46	UNITED STATES TREASURY UNITED STATES TREASURY	0.799	92.7656	02/15/2026	10,000,000.00	9,276,562.50 9,276,562.50	10,205,658.46	(929,095.96) (962,106.84)
912828P46	UNITED STATES TREASURY	0.799	92,7656	02/15/2026	10.000.000.00	0.276.562.50	10,205,658,46	(020,005,05)



# 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

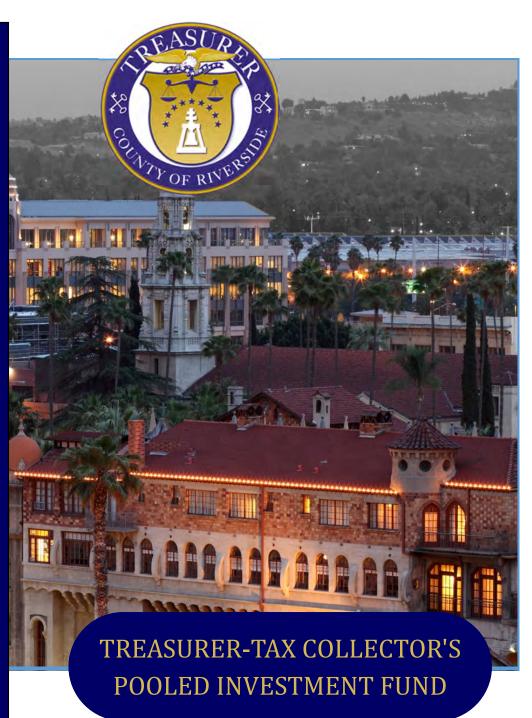
COUNTY ADMINISTRATIVE CENTER

4080 LEMON STREET,

4TH FLOOR,

RIVERSIDE, CA 92502-2205

WWW.COUNTYTREASURER.ORG



August 2023 REPORT

## Job Creation Still Strong, Inflation Cooling

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



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

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



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

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

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

## Matt Jennings Treasurer-Tax Collector



## PORTFOLIO SUMMARY

## Month End Values \$ are Expressed in

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

<sup>\*</sup>Market values do not include accrued interest.

## Treasurer Tax-Collector Statement

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.

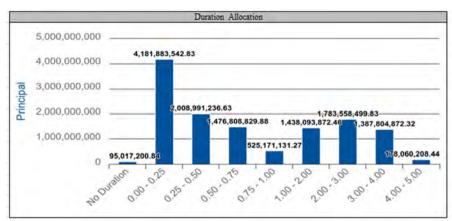
The Treasurer-Tax Collector and the Capital Markets team are committed to maintaining the highest credit ratings. The Treasurer's Pooled Investment Fund is currently rated Aaa-bf by Moody's Investor Service and AAAf/S1 by Fitch Ratings, two of the nation's most trusted bond credit rating services.

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.

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

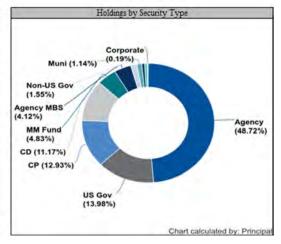
<sup>\*</sup> Unrealized Gain/Loss is Market Value - Book Value

## **TPIF STATS**



Composite Credit Ratings							
Rating	Moody's Rating	Market Value	S&P Rating				
AAA	Aaa	1,267,401,800.26	AAA				
AA+	Aaa	6,344,086,807.48	AA+				
AA	Aa2	57,058,752.65	AA+				
AA-	Aa2	9,329,202.00	AA-				
NA	NA	216,508,800.84	NA				
A-1+	P-1	3,762,440,546,72	AAA				
A-1	P-1	1,271,544,555.56					

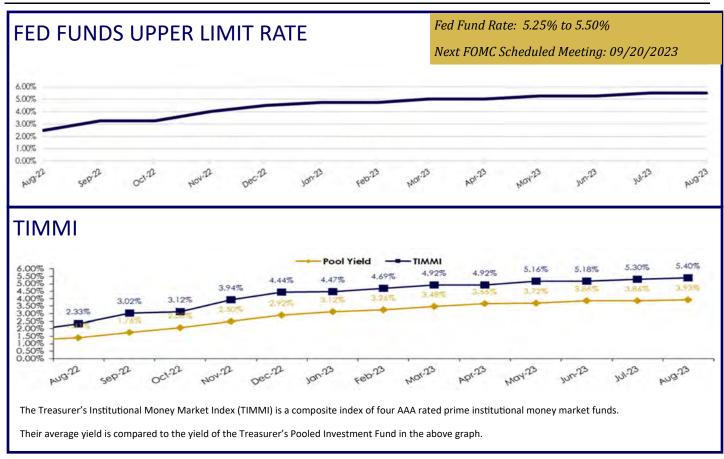
		Holdings by Securi	ty Type		
ecurity Type Categor Days	to Final Maturity	Par Value	Market Price	Yield	Principal
Corporate	137	25,000,000.00	99,3139	4.967	24,674,750.00
Agency CMO	579	90,199,658.87	97.0359	5.019	87,963,172.20
Mutual Fund		93,213,169.12	1.0086	4.730	94,017,200.84
Muni	572	147,925,000.00	96.5230	1.770	148,775,815.00
Non-US Gov	384	203,895,000.00	96.7602	2.221	202,808,207.58
Agency MBS	1320	547,730,645.64	95.7136	4.253	538,321,916.51
MM Fund	0	631,000,000.00	1,0000	5.263	631,000,000.00
CD	123	1,460,000,000.00	100,0000	5.539	1,460,000,000.00
CP	67	1,720,200,000.00	99.2050	5.371	1,690,311,859.71
US Gov	526	1,845,000,000.00	96,5818	3.036	1,827,599,227.05
Agency	651	6,425,007,250.00	96,5753	3.305	6,369,917,245.61
Total	488	13,189,170,723.64	92.0252	3.908	13,075,389,394.50

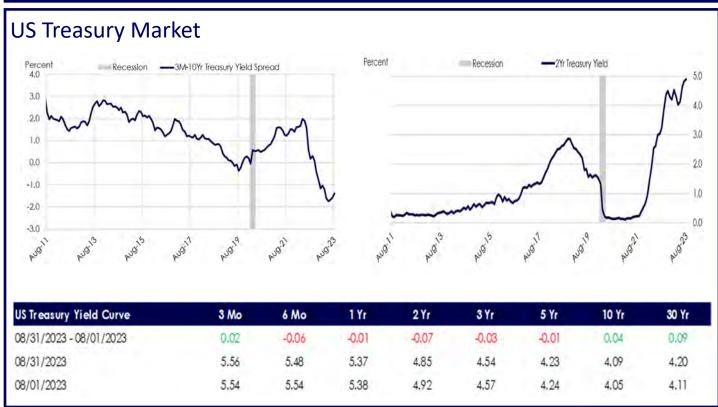


## PORTFOLIO CASHFLOWS

Month	Monthly Receipts	Monthly Disbursements	Difference	Required Matured Investments	Balance	Actual Investments Maturing	Available to Invest >
09/2023					23.68		
09/2023	2,100.00	1,750.00	350.00		550.00	2,284.70	
10/2023	1,750.00	2,100.00	-350.00		200.00	1,092.27	
11/2023	1,670.00	1,800.00	-130.00		70.00	765.71	
12/2023	3,900.00	1,800.00	2100.00		2,170.00	225.24	
01/2024	1,800.00	2,800,00	-1000.00		1,170.00	916.43	
02/2024	1,600.00	2,200.00	-600.00		570.00	552.74	
03/2024	2,600.00	1,900.00	700.00		1,270.00	743.40	
04/2024	3,131.00	2,100.00	1031.00		2,301.00	203.55	
05/2024	2,300.00	3,075.25	-775.25		1,525.75	737.44	
06/2024	2,100.00	2,300.00	-200.00		1,325.75	406.38	
07/2024	1,200.00	2,300.00	-1100.00		225.75	227.75	
08/2024	1,700.00	2,000.00	-300.00	74.25	0.00	139.41	
TOTALS	25,851.00	26,125.25	(274.25)	74.25	11,401,93	8,295.04	13,396.01
				0.55%		61.58%	99.45%

## FIXED INCOME MARKETS





## 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
MUNICIPAL BONDS (MUNI)
U.S. TREASURIES
LOCAL AGENCY OBLIGATIONS (LAO)
FEDERAL AGENCIES COMMERCIAL PAPER
(CP)
NEGOTIABLE CERTIFICATE OF DEPOSITS & COLLAT- ERALIZED TIME DEPOSITS (NCD & TCD)
INT'L BANK FOR RECON- STRUCTION AND DEVEL- OPMENT AND INT'L FI- NANCE CORPORATION
REPURCHASE AGREEMENTS (REPO)
REVERSE REPOS
MEDIUM TERM NOTES (MTNO)
CALTRUST SHORT TERM FUND
MONEY MARKET MUTUAL FUNDS (MMF)
LOCAL AGENCY INVESTMENT FUND (LAIF)
CASH/DEPOSIT AC-

COUNT

GOVERNMENT CODE							
Maxi- mum Maturity	Authorized % Limit	S&P/ Moody's					
5 YEARS	NO LIMIT	NA					
5 YEARS	NO LIMIT	NA					
5 YEARS	NO LIMIT	NA					
5 YEARS	NO LIMIT	AAA					
270 DAYS	40%	A1/P1					
5 YEARS	30%	NA					
NA	NA	NA					
1 YEARS	NO LIMIT	NA					
92 DAYS	20%	NA					
5 YEARS	30%	Α					
NA	NA	NA					
60 DAYS	20%	AAA/ Aaa②					
NA	NA	NA					
NA	NA	NA					

COUNTY INVESTMENT POLICY										
Maximum Ma- turity	Authorized % Limit	S&P/ Moody's								
4 YEARS	15%	AA-/Aa3/AA-								
5 YEARS	100%	NA								
3 YEARS	2.50%	INVESTMENT GRADE								
5 YEARS	100%	NA								
270 DAYS	40%	A1/P1/F1								
1 YEAR	25% Combined	A1/P1/F1								
4 YEARS	20%	AA/Aa/AA								
45 DAYS	40% max, 25% in term repo over 7 days	A1/P1/F1								
60 DAYS	10%	NA								
3 YEARS	20%	A/A2/A								
DAILY LIQUIDITY	1.00%	NA								
DAILY LIQUIDITY	20%	AAA by 2 Of 3 RATINGS AGC.								
DAILY LIQUIDITY	Max \$50 million	NA								
NA	NA	NA								

Actual % of Book Value

1.13%

13.99%

0.00% 53.51% 12.99%

11.12%

1.55%

0.00%

0.00%

0.19%

0.71%

0.05%

0.00%

0.01%

A	GCY	BO	ND

AGCY BONI		377-1-1	Markethia	F. 135.	D. W.L.	Mr. d. A.W. L.	D I. W. I	Not The second of the first
3135G0U43	Description FEDERAL NATIONAL MORTGAGE ASSOCIATION	2,345	Market Price 99.9209	Final Maturity 09/12/2023	30,000,000.00	29,976,270.00	30,004,627.00	Net Unrealized Gain/Loss (28,357.00)
3130ATEZ6	FEDERAL HOME LOAN BANKS	4.200	99.9296	09/20/2023	15,000,000.00	14,989,440.00	15,000,000.00	(10,560.00)
3133EMLE0	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.190	99.6998	09/22/2023	10,000,000.00	9,969,980.00	10,000,000.00	(30,020.00)
3130ATBH9	FEDERAL HOME LOAN BANKS	3.700	99.8682	09/27/2023	20,000,000.00	19,973,640.00	20,000,000.00	(26,360.00)
3130ASLE7	FEDERAL HOME LOAN BANKS	3.203	99.8204	09/29/2023	25,000,000.00	24,955,100.00	25,000,000.00	(44,900.00)
3130ATES2	FEDERAL HOME LOAN BANKS	4.200	99.8961	09/29/2023	50,000,000.00	49,948,050.00	50,000,000.00	(51,950.00)
3133EJD48	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.092 0.270	99.7923 99.3077	10/02/2023 10/20/2023	10,000,000.00	9,979,230.00	9,999,648.15	(20,418.15)
3133EMDM1 3130AUH23	FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL HOME LOAN BANKS	5.011	99.9231	10/20/2023	10,000,000.00 25,000,000.00	9,930,770.00 24,980,775.00	10,000,000.00 25,000,000.00	(69,230.00) (19,225.00)
3130AUYV0	FEDERAL HOME LOAN BANKS	5.047	99.9198	11/01/2023	25,000,000.00	24,979,950.00	24,998,522.29	(18,572.29)
3137EAEZ8	FEDERAL HOME LOAN MORTGAGE CORP	0.280	99.0827	11/06/2023	10,000,000.00	9,908,270.00	9,999,457.40	(91,187.40)
313588NY7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.111	99.0139	11/07/2023	15,000,000.00	14,852,085.00	14,862,231.25	(10,146.25)
3130AUUB8	FEDERAL HOME LOAN BANKS	5.010	99.9240	11/08/2023	50,000,000.00	49,962,000.00	50,000,000.00	(38,000.00)
3135G06F5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.310	98.9493	11/16/2023	5,000,000.00	4,947,465.00	5,000,000.00	(52,535.00)
3135GA3N9 3134GXBL7	FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL HOME LOAN MORTGAGE CORP	0.300	98.9472 98.9472	11/16/2023 11/16/2023	10,000,000.00 15,000,000.00	9,894,720.00 14,842,080.00	10,000,000.00	(105,280.00) (157,138.28)
3133EN2T6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.800	99.7775	11/21/2023	15,000,000.00	14,966,625.00	14,999,218.28 14,998,393.67	(31,768.67)
3134GXCA0	FEDERAL HOME LOAN MORTGAGE CORP	0.328	98.8409	11/24/2023	10,710,000.00	10,585,860.39	10,709,792.66	(123,932.27)
3134GXCA0	FEDERAL HOME LOAN MORTGAGE CORP	0.328	98.8409	11/24/2023	10,000,000.00	9,884,090.00	9,999,808.00	(115,718.00)
3130APXH3	FEDERAL HOME LOAN BANKS	2.589	98.8969	11/27/2023	20,000,000.00	19,779,380.00	19,917,120.22	(137,740.22)
3133EMHL9	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.310	98.7414	11/30/2023	10,000,000.00	9,874,140.00	10,000,000.00	(125,860.00)
3133EMJQ6	FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL FARM CREDIT BANKS FUNDING CORP	0.253 0.235	98.6197 98.4129	12/08/2023 12/21/2023	9,931,000.00	9,793,922.41	9,931,007.27	(137,084.87)
3133EMKW1 3133EMKW1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.235	98.4129	12/21/2023	20,000,000.00 10,000,000.00	19,682,580.00 9,841,290.00	19,998,473.58 9,999,238.88	(315,893.58) (157,948.88)
3130AQF57	FEDERAL HOME LOAN BANKS	0.736	98.5462	12/22/2023	25,000,000.00	24,636,550.00	24,991,561.64	(355,011.64)
3130AKKP0	FEDERAL HOME LOAN BANKS	0.235	98.3924	12/22/2023	15,000,000.00	14,758,860.00	14,997,938.07	(239,078.07)
3130AUE67	FEDERAL HOME LOAN BANKS	4.838	99.7822	12/27/2023	25,000,000.00	24,945,550.00	24,993,150.83	(47,600.83)
3133EMLT7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.235	98.3116	12/28/2023	15,000,000.00	14,746,740.00	14,998,784.12	(252,044.12)
3133EMLT7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.244	98.3116	12/28/2023	10,000,000.00	9,831,160.00	9,998,907.22	(167,747.22)
3130AKL79 3130ASKB4	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS	0.250 3.350	98.3243 99.2986	12/28/2023 12/29/2023	10,000,000.00 25,000,000.00	9,832,430.00 24,824,650.00	10,000,000.00 25,000,000.00	(167,570.00) (175,350.00)
3133EN5M8	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.875	99.8086	01/10/2024	25,000,000.00	24,952,150.00	25,000,000.00	(47,850.00)
3130AUM92	FEDERAL HOME LOAN BANKS	4.847	99.7551	01/19/2024	25,000,000.00	24,938,775.00	24,990,995.89	(52,220.89)
3134GWCM6	FEDERAL HOME LOAN MORTGAGE CORP	0.420	98.0730	01/24/2024	15,000,000.00	14,710,950.00	15,000,000.00	(289,050.00)
3130AUPW8	FEDERAL HOME LOAN BANKS	4.870	99.8600	01/26/2024	25,000,000.00	24,965,000.00	24,988,320.55	(23,320.55)
3130AUPW8	FEDERAL HOME LOAN BANKS	4.850	99.8600	01/26/2024	35,000,000.00	34,951,000.00	34,986,397.47	(35,397.47)
3130AUQC1 3130AUQC1	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS	4.875 4.875	99.7895 99.7895	01/30/2024 01/30/2024	25,000,000.00 25,000,000.00	24,947,375.00 24,947,375.00	25,000,000.00 25,000,000.00	(52,625.00) (52,625.00)
3130AUQC1 3130AURR7	FEDERAL HOME LOAN BANKS	5.101	99.7322	02/02/2024	25,755,000.00	25,686,028.11	25,718,041.58	(32,013.47)
3130AUZM9	FEDERAL HOME LOAN BANKS	5.100	99.8711	02/21/2024	50,000,000.00	49,935,550.00	50,000,000.00	(64,450.00)
3135GA5A5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.350	97.5686	02/23/2024	20,000,000.00	19,513,720.00	20,000,000.00	(486,280.00)
3130AVLM2	FEDERAL HOME LOAN BANKS	5.058	99.7433	02/27/2024	50,000,000.00	49,871,650.00	50,000,000.00	(128,350.00)
3130ARHG9	FEDERAL HOME LOAN BANKS	2.180	98.4535	02/28/2024	7,000,000.00	6,891,745.00	6,997,962.55	(106,217.55)
3136G4Z97	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.375	97.5159	02/28/2024	10,000,000.00	9,751,590.00	10,000,000.00	(248,410.00)
3133ELNJ9 3133EPCB9	FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL FARM CREDIT BANKS FUNDING CORP	1.542 5.116	98.0780 99.8804	02/28/2024 02/28/2024	5,000,000.00 25,000,000.00	4,903,900.00 24,970,100.00	5,000,000.00 24,997,657.53	(96,100.00) (27,557.53)
3130AVAJ1	FEDERAL HOME LOAN BANKS	5.337	99.9338	03/06/2024	50,000,000.00	49,966,900.00	49,978,540.98	(11,640.98)
3130AWEH9	FEDERAL HOME LOAN BANKS	5.312	99.9644	03/08/2024	10,000,000.00	9,996,440.00	10,000,000.00	(3,560.00)
3133ENRR3	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.764	98.0457	03/14/2024	20,000,000.00	19,609,140.00	19,985,488.37	(376,348.37)
3133EMTW2	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.307	97.3011	03/18/2024	25,000,000.00	24,325,275.00	24,999,025.95	(673,750.95)
3130ARFS5	FEDERAL HOME LOAN BANKS	2.000	98.0716	03/28/2024	10,000,000.00	9,807,160.00	10,000,000.00	(192,840.00)
3130AKKF2 3130AKKF2	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS	0.279 0.270	97.1065 97.1065	03/28/2024 03/28/2024	15,000,000.00 10,000,000.00	14,565,975.00 9,710,650.00	14,999,204.86 10,000,000.00	(433,229.86) (289,350.00)
3130AKKF2	FEDERAL HOME LOAN BANKS	0.270	97.1065	03/28/2024	15,000,000.00	14,565,975.00	15,000,000.00	(434,025.00)
3136G43W1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.320	97.1344	03/28/2024	10,000,000.00	9,713,440.00	10,000,000.00	(286,560.00)
3130AVFY3	FEDERAL HOME LOAN BANKS	5.150	99.8113	03/28/2024	50,000,000.00	49,905,650.00	50,000,000.00	(94,350.00)
3130AVBR2	FEDERAL HOME LOAN BANKS	5.514	99.9511	04/01/2024	20,000,000.00	19,990,220.00	20,000,000.00	(9,780.00)
3133EMVD1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.330	97.0059	04/05/2024	10,000,000.00	9,700,590.00	10,000,000.00	(299,410.00)
3130ALTJ3 3130AVKY7	FEDERAL HOME LOAN BANKS	0.375	96.9923	04/08/2024	10,000,000.00	9,699,230.00 14,968,095.00	10,000,000.00	(300,770.00)
3135GAGD7	FEDERAL HOME LOAN BANKS FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.000 5.100	99.7873 99.7278	04/10/2024 04/11/2024	15,000,000.00 15,000,000.00	14,959,170.00	15,000,000.00 15,000,000.00	(31,905.00) (40,830.00)
3133ENUS7	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.580	98.2066	04/18/2024	10,000,000.00	9,820,660.00	10,000,000.00	(179,340.00)
3133ENUS7	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.721	98.2066	04/18/2024	10,520,000.00	10,331,334.32	10,510,951.63	(179,617.31)
3135GAGQ8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.050	99.6942	04/19/2024	15,000,000.00	14,954,130.00	15,000,000.00	(45,870.00)
3130AVPN6	FEDERAL HOME LOAN BANKS	5.120	99.7266	04/26/2024	10,000,000.00	9,972,660.00	10,000,000.00	(27,340.00)
3134GWAL0	FEDERAL HOME LOAN MORTGAGE CORP	0.500	96.7966	04/29/2024	15,000,000.00	14,519,490.00	15,000,000.00	(480,510.00)
3130AWBC3 3135GA2P5	FEDERAL HOME LOAN BANKS FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.210 0.356	99.9019 96.6481	05/01/2024 05/03/2024	50,000,000.00 3,500,000.00	49,950,950.00 3,382,683.50	50,000,000.00 3,499,864.94	(49,050.00) (117,181.44)
3130AVKR2	FEDERAL HOME LOAN BANKS	5.174	99.7410	05/03/2024	15,000,000.00	14,961,150.00	15,000,000.00	(38,850.00)
3130AVMG4	FEDERAL HOME LOAN BANKS	5.284	99.7917	05/06/2024	50,000,000.00	49,895,850.00	50,000,000.00	(104,150.00)
3130AW3N8	FEDERAL HOME LOAN BANKS	4.751	99.5945	05/08/2024	15,000,000.00	14,939,175.00	15,000,000.00	(60,825.00)
3130AVM74	FEDERAL HOME LOAN BANKS	4.383	99.3297	05/15/2024	15,000,000.00	14,899,455.00	15,000,000.00	(100,545.00)
3130AVM90	FEDERAL HOME LOAN BANKS	4.388	99.2752	05/15/2024	15,000,000.00	14,891,280.00	14,991,347.88	(100,067.88)
3130AVZU9 3135GA3C3	FEDERAL HOME LOAN BANKS FEDERAL NATIONAL MORTGAGE ASSOCIATION	4.750 0.350	99.5820 96.4641	05/15/2024 05/17/2024	8,000,000.00 10,000,000.00	7,966,560.00 9,646,410.00	8,000,000.00 10,000,000.00	(33,440.00) (353,590.00)
3135GA3C3 3135GA3C3	FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.350	96.4641	05/17/2024	10,000,000.00	9,646,410.00	10,000,000.00	(353,590.00)
3130AVKU5	FEDERAL HOME LOAN BANKS	5.104	99.6901	05/17/2024	15,000,000.00	14,953,515.00	15,000,000.00	(46,485.00)
3130AVKS0	FEDERAL HOME LOAN BANKS	5.204	99.7438	05/17/2024	15,000,000.00	14,961,570.00	15,000,000.00	(38,430.00)
3130AVR46	FEDERAL HOME LOAN BANKS	5.304	99.7792	05/17/2024	25,000,000.00	24,944,800.00	25,000,000.00	(55,200.00)
3130AVLK6	FEDERAL HOME LOAN BANKS	5.054	99.6367	05/21/2024	50,000,000.00	49,818,350.00	50,000,000.00	(181,650.00)
3134GXCF9 3134GXCF9	FEDERAL HOME LOAN MORTGAGE CORP FEDERAL HOME LOAN MORTGAGE CORP	0.400	96.4074 96.4074	05/24/2024 05/24/2024	10,000,000.00 10,000,000.00	9,640,740.00 9,640,740.00	10,000,000.00 10,000,000.00	(359,260.00) (359,260.00)
3130AVU75	FEDERAL HOME LOAN BANKS	5.344	99.7916	05/24/2024	25,000,000.00	24,947,900.00	25,000,000.00	(52,100.00)
3130AW2G4	FEDERAL HOME LOAN BANKS	5.260	99.7652	05/24/2024	25,000,000.00	24,941,300.00	25,000,000.00	(58,700.00)
3134GVYX0	FEDERAL HOME LOAN MORTGAGE CORP	0.500	96.4395	06/03/2024	10,000,000.00	9,643,950.00	10,000,000.00	(356,050.00)
3130AVYY2	FEDERAL HOME LOAN BANKS	5.414	99.8482	06/07/2024	25,000,000.00	24,962,050.00	25,000,000.00	(37,950.00)
3133ENYX2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.439	98.3669	06/17/2024	10,000,000.00	9,836,690.00	9,985,599.18	(148,909.18)
3134GXVS0	FEDERAL HOME LOAN MORTGAGE CORP	2.900	97.9945	06/21/2024	10,000,000.00	9,799,450.00	10,000,000.00	(200,550.00)
3130AWDA5 3134GWR32	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN MORTGAGE CORP	5.450 0.410	99.8872 96.0268	06/21/2024 06/24/2024	10,000,000.00 10,000,000.00	9,988,720.00 9,602,680.00	10,000,000.00 10,000,000.00	(11,280.00) (397,320.00)
3130AWKK5	FEDERAL HOME LOAN MORTGAGE CORP	5.601	99.9366	06/27/2024	25,000,000.00	24,984,150.00	25,000,000.00	(15,850.00)
3130AWQY9	FEDERAL HOME LOAN BANKS	5.556	99.9344	06/27/2024	50,000,000.00	49,967,200.00	50,000,000.00	(32,800.00)
3130AQ6U2	FEDERAL HOME LOAN BANKS	1.000	96.4465	06/28/2024	25,000,000.00	24,111,625.00	25,000,000.00	(888,375.00)
3130AKLB0	FEDERAL HOME LOAN BANKS	0.260	95.8585	06/28/2024	15,000,000.00	14,378,775.00	15,000,000.00	(621,225.00)
3130AKLB0	FEDERAL HOME LOAN BANKS	0.260	95.8585	06/28/2024	10,000,000.00	9,585,850.00	10,000,000.00	(414,150.00)
3130AWEX4 3130AWFN5	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS	5.500 5.400	99.9032 99.8495	06/28/2024 06/28/2024	15,000,000.00 15,000,000.00	14,985,480.00 14,977,425.00	15,000,000.00 15,000,000.00	(14,520.00) (22,575.00)
3130AWFN3 3130AWEX4	FEDERAL HOME LOAN BANKS	5.500	99.9032	06/28/2024	10,000,000.00	9,990,320.00	10,000,000.00	(9,680.00)
3130ASDS5	FEDERAL HOME LOAN BANKS	5.356	97.9163	06/28/2024	50,000,000.00	48,958,150.00	48,968,796.30	(10,646.30)
3134GV3A4	FEDERAL HOME LOAN MORTGAGE CORP	0.500	96.0734	07/01/2024	5,000,000.00	4,803,670.00	5,000,000.00	(196,330.00)

3134GV5R5	FEDERAL HOME LOAN MORTGAGE CORP	0.570	95.9073	07/15/2024	5,000,000.00	4,795,365.00	5,000,000.00	(204,635.00)
3135GAJQ5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.521	99.8993	07/16/2024	10,000,000.00	9,989,930.00	10,000,000.00	(10,070.00)
3130AWGZ7	FEDERAL HOME LOAN BANKS	5.464	99.8472	07/19/2024	10,000,000.00	9,984,720.00	10,000,000.00	(15,280.00)
3135GAJP7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.500	99.8991	07/24/2024	10,000,000.00	9,989,910.00	10,000,000.00	(10,090.00)
3134GYFM9 3136G4J38	FEDERAL HOME LOAN MORTGAGE CORP FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.050 0.410	99.5274 95.3921	08/01/2024 08/12/2024	15,000,000.00 15,000,000.00	14,929,110.00 14,308,815.00	15,000,000.00 15,000,000.00	(70,890.00) (691,185.00)
3136G4P31	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.450	95.3447	08/19/2024	3,701,000.00	3,528,707.35	3,701,000.00	(172,292.65)
3133EL4J0	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.882	95.3632	08/19/2024	10,000,000.00	9,536,320.00	9,776,239.53	(239,919.53)
3135GA4R9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.420	95.2687	08/23/2024	15,000,000.00	14,290,305.00	15,000,000.00	(709,695.00)
3130AWYM6	FEDERAL HOME LOAN BANKS	5.550	99.8920	08/28/2024	10,000,000.00	9,989,200.00	10,000,000.00	(10,800.00)
3133EL5S9	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.905	95.1583	09/03/2024	10,000,000.00	9,515,830.00	9,765,926.47	(250,096.47)
3130AWUB4	FEDERAL HOME LOAN BANKS	5.584	99.8715	09/04/2024	10,000,000.00	9,987,150.00	10,000,000.00	(12,850.00)
3133EKQA7	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.693	96.7695	09/10/2024	2,064,000.00	1,997,322.48	2,071,938.45	(74,615.97)
3134GWN85 3134GWL79	FEDERAL HOME LOAN MORTGAGE CORP FEDERAL HOME LOAN MORTGAGE CORP	0.450	95.0498	09/10/2024 09/10/2024	10,000,000.00 10,000,000.00	9,504,980.00	10,000,000.00	(495,020.00)
3134GWL79 3134GWL79	FEDERAL HOME LOAN MORTGAGE CORP	0.400 0.400	95.0007 95.0007	09/10/2024	10,000,000.00	9,500,070.00 9,500,070.00	10,000,000.00 10,000,000.00	(499,930.00) (499,930.00)
3134GWN44	FEDERAL HOME LOAN MORTGAGE CORP	0.450	95.0385	09/11/2024	10,000,000.00	9,503,850.00	10,000,000.00	(496,150.00)
3136G43H4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.400	94.9317	09/16/2024	10,000,000.00	9,493,170.00	10,000,000.00	(506,830.00)
3133EKP75	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.671	96.2479	09/17/2024	6,128,000.00	5,898,071.31	6,123,602.98	(225,531.66)
3134GXVM3	FEDERAL HOME LOAN MORTGAGE CORP	3.001	97.4912	09/23/2024	15,000,000.00	14,623,680.00	15,000,000.00	(376,320.00)
3130ANX88	FEDERAL HOME LOAN BANKS	0.500	94.9083	09/27/2024	10,000,000.00	9,490,830.00	10,000,000.00	(509,170.00)
3130APBH7	FEDERAL HOME LOAN BANKS	0.590	94.9470	09/30/2024	20,000,000.00	18,989,400.00	19,995,675.18	(1,006,275.18)
3130ALTH7	FEDERAL HOME LOAN BANKS	0.510	94.8849	09/30/2024	25,000,000.00	23,721,225.00	25,000,000.00	(1,278,775.00)
3130ARMT5	FEDERAL HOME LOAN BANKS	2.838	97.1099	10/25/2024	10,000,000.00	9,710,990.00	9,995,855.26	(284,865.26)
3135G06E8 3130ALF25	FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL HOME LOAN BANKS	0.420 0.400	94.2338 94.1210	11/18/2024 11/26/2024	10,000,000.00 5,000,000.00	9,423,380.00 4,706,050.00	10,000,000.00 5,000,000.00	(576,620.00) (293,950.00)
3133ENGN4	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.970	94.6586	12/09/2024	10,000,000.00	9,465,860.00	10,000,000.00	(534,140.00)
3130AK3T1	FEDERAL HOME LOAN BANKS	0.500	94.0893	12/09/2024	10,000,000.00	9,408,930.00	10,000,000.00	(591,070.00)
3130ANRB8	FEDERAL HOME LOAN BANKS	0.553	94.0700	12/17/2024	10,000,000.00	9,407,000.00	9,999,601.52	(592,601.52)
3133EMLP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.320	93.7208	12/23/2024	5,000,000.00	4,686,040.00	5,000,000.00	(313,960.00)
3133EMLP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.320	93.7208	12/23/2024	15,000,000.00	14,058,120.00	15,000,000.00	(941,880.00)
3133EMLP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.339	93.7208	12/23/2024	10,000,000.00	9,372,080.00	9,997,530.68	(625,450.68)
3133ENKS8	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.202	94.7118	01/06/2025	5,000,000.00	4,735,590.00	4,994,916.36	(259,326.36)
3135G0X24	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1.098	95.3442	01/07/2025	10,000,000.00	9,534,420.00	10,069,704.26	(535,284.26)
3134GWET9 3133ENPY0	FEDERAL HOME LOAN MORTGAGE CORP FEDERAL FARM CREDIT BANKS FUNDING CORP	0.510 1.764	93.6193 95.1754	01/29/2025 02/25/2025	15,000,000.00 5,000,000.00	14,042,895.00 4,758,770.00	15,000,000.00 4,999,009.12	(957,105.00) (240,239.12)
3133EMSC7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.512	93.0122	03/03/2025	10,000,000.00	9,301,220.00	9,995,299.37	(694,079.37)
3133EMSC7 3133EMSC7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.480	93.0122	03/03/2025	5,000,000.00	4,650,610.00	5,000,000.00	(349,390.00)
3130AR4V0	FEDERAL HOME LOAN BANKS	2.150	95.4119	03/14/2025	5,000,000.00	4,770,595.00	5,000,000.00	(229,405.00)
3130AR4G3	FEDERAL HOME LOAN BANKS	4.264	95.8242	03/14/2025	3,500,000.00	3,353,847.00	3,397,063.27	(43,216.27)
3130ALLP7	FEDERAL HOME LOAN BANKS	0.688	93.1365	03/17/2025	15,000,000.00	13,970,475.00	14,991,275.39	(1,020,800.39)
3130ALLP7	FEDERAL HOME LOAN BANKS	0.701	93.1365	03/17/2025	25,000,000.00	23,284,125.00	24,980,423.35	(1,696,298.35)
3130ALN34	FEDERAL HOME LOAN BANKS	0.700	93.1447	03/24/2025	10,000,000.00	9,314,470.00	10,000,000.00	(685,530.00)
3134GWT22	FEDERAL HOME LOAN MORTGAGE CORP	0.475	92.8120	03/24/2025	15,000,000.00	13,921,800.00	15,000,000.00	(1,078,200.00)
3130AR7D7	FEDERAL HOME LOAN BANKS	2.050	95.1621	03/25/2025	5,000,000.00	4,758,105.00	5,000,000.00	(241,895.00)
3130ALNK6	FEDERAL HOME LOAN BANKS	0.625	93.0244	03/25/2025	10,000,000.00	9,302,440.00	10,000,000.00	(697,560.00)
3130ALKF0 3130ALKF0	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS	0.625 0.625	93.0244 93.0244	03/25/2025 03/25/2025	10,000,000.00 10,000,000.00	9,302,440.00 9,302,440.00	10,000,000.00 10,000,000.00	(697,560.00) (697,560.00)
3134GWP26	FEDERAL HOME LOAN MORTGAGE CORP	0.500	92.8100	03/28/2025	10,000,000.00	9,281,000.00	10,000,000.00	(719,000.00)
3133EMUP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.710	93.0838	04/01/2025	10,000,000.00	9,308,380.00	10,000,000.00	(691,620.00)
3133EMUP5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.710	93.0838	04/01/2025	10,000,000.00	9,308,380.00	10,000,000.00	(691,620.00)
3130ALWL4	FEDERAL HOME LOAN BANKS	0.720	93.0343	04/08/2025	15,000,000.00	13,955,145.00	15,000,000.00	(1,044,855.00)
3130ALDX9	FEDERAL HOME LOAN BANKS	0.500	92.3119	05/23/2025	14,750,000.00	13,616,005.25	14,750,000.00	(1,133,994.75)
3134GVRV2	FEDERAL HOME LOAN MORTGAGE CORP	0.750	92.6814	05/27/2025	10,000,000.00	9,268,140.00	10,000,000.00	(731,860.00)
3134GVB31	FEDERAL HOME LOAN MORTGAGE CORP	0.760	92.6725	05/28/2025	15,000,000.00	13,900,875.00	14,997,381.41	(1,096,506.41)
3134GVWM6	FEDERAL HOME LOAN MORTGAGE CORP	0.730	92.6397	05/28/2025	5,000,000.00	4,631,985.00	5,000,000.00	(368,015.00)
3134GVWM6 3130ARSC6	FEDERAL HOME LOAN MORTGAGE CORP FEDERAL HOME LOAN BANKS	0.730 2.900	92.6397 96.2241	05/28/2025 05/29/2025	10,000,000.00 10,000,000.00	9,263,970.00 9,622,410.00	10,000,000.00	(736,030.00)
3134GVE95	FEDERAL HOME LOAN MORTGAGE CORP	0.650	92.6757	06/09/2025	15,000,000.00	13,901,355.00	10,000,000.00 15,000,000.00	(377,590.00) (1,098,645.00)
3133ELH80	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.680	92.4103	06/10/2025	5,025,000.00	4,643,617.58	5,025,000.00	(381,382.43)
3134GWP91	FEDERAL HOME LOAN MORTGAGE CORP	0.500	92.0563	06/16/2025	5,000,000.00	4,602,815.00	5,000,000.00	(397,185.00)
3130ALHZ0	FEDERAL HOME LOAN BANKS	0.530	92.0890	06/18/2025	10,000,000.00	9,208,900.00	10,000,000.00	(791,100.00)
3135GAAZ4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.500	91.9824	06/24/2025	10,000,000.00	9,198,240.00	10,000,000.00	(801,760.00)
3134GXYR9	FEDERAL HOME LOAN MORTGAGE CORP	3.560	97.1366	06/27/2025	10,000,000.00	9,713,660.00	10,000,000.00	(286,340.00)
3130ALU93	FEDERAL HOME LOAN BANKS	0.750	92.3262	06/30/2025	10,000,000.00	9,232,620.00	10,000,000.00	(767,380.00)
3136G4XZ1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.740 0.650	92.3077 92.1530	06/30/2025	5,000,000.00	4,615,385.00	5,000,000.00	(384,615.00)
3136G4XK4	FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.050	72.1550	06/30/2025	5,000,000.00 14,900,000.00	4,607,650.00	5,000,000.00	(392,350.00)
3136G4XR9 3136G4YU1	FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.740 0.730	92.2480 92.1624	07/07/2025 07/15/2025	15,000,000.00	13,744,952.00 13,824,360.00	14,900,000.00 15,000,000.00	(1,155,048.00) (1,175,640.00)
3136G4C27	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	91.9893	07/29/2025	15,000,000.00	13,798,395.00	15,000,000.00	(1,201,605.00)
3136G4D75	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	91.8101	07/29/2025	10,000,000,00	9,181,010.00	10,000,000,00	(818,990.00)
3136G4F32	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	91.8101	07/29/2025	10,000,000.00	9,181,010.00	10,000,000.00	(818,990.00)
3136G4B77	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	91.9529	08/04/2025	10,000,000.00	9,195,290.00	10,000,000.00	(804,710.00)
3136G4B77	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.700	91.9529	08/04/2025	15,000,000.00	13,792,935.00	15,000,000.00	(1,207,065.00)
3133EPKA2	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.019	98.2952	08/18/2025	10,000,000.00	9,829,520.00	9,996,950.79	(167,430.79)
3136G4H63	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.550	91.5483	08/19/2025	15,000,000.00	13,732,245.00	15,000,000.00	(1,267,755.00)
3134GWLW4 3130ALFN9	FEDERAL HOME LOAN MORTGAGE CORP FEDERAL HOME LOAN BANKS	0.625 0.550	91.6939 91.5124	08/19/2025 08/25/2025	10,000,000.00 5,000,000.00	9,169,390.00 4,575,620.00	10,000,000.00 5,000,000.00	(830,610.00) (424,380.00)
3136G4X40	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	91.5124	08/26/2025	10,000,000.00	9,159,660.00	10,000,000.00	(840,340.00)
3136G42F9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.625	91.6344	08/27/2025	5,000,000.00	4,581,720.00	5,000,000.00	(418,280.00)
3136G4Q97	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.650	91.6809	08/27/2025	8,650,000.00	7,930,397.85	8,650,000.00	(719,602.15)
3134GWL38	FEDERAL HOME LOAN MORTGAGE CORP	0.540	91.3054	09/15/2025	10,000,000.00	9,130,540.00	10,000,000.00	(869,460.00)
3134GWL38	FEDERAL HOME LOAN MORTGAGE CORP	0.540	91.3054	09/15/2025	15,000,000.00	13,695,810.00	15,000,000.00	(1,304,190.00)
3137EAEX3	FEDERAL HOME LOAN MORTGAGE CORP	0.497	91.2479	09/23/2025	10,000,000.00	9,124,790.00	9,975,150.94	(850,360.94)
3134GWTG1	FEDERAL HOME LOAN MORTGAGE CORP	0.600	91.2518	09/30/2025	5,000,000.00	4,562,590.00	5,000,000.00	(437,410.00)
3135G06A6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.580	91.0369	10/20/2025	10,000,000.00	9,103,690.00	10,000,000.00	(896,310.00)
3135G06A6 3134GWZV1	FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL HOME LOAN MORTGAGE CORP	0.587 1.238	91.0369 91.1593	10/20/2025 10/22/2025	10,000,000.00 15,000,000.00	9,103,690.00 13,673,895.00	9,998,490.75 14,816,071.11	(894,800.75) (1,142,176.11)
3134GWZV1 3134GW3X2	FEDERAL HOME LOAN MORTGAGE CORP	0.625	91.1593	10/22/2025	10,000,000.00	9,106,590.00	14,816,071.11	(893,410.00)
3136G45C3	FEDERAL NATIONAL MORTGAGE CORP	0.540	90.8951	10/27/2025	10,000,000.00	9,089,510.00	10,000,000.00	(910,490.00)
3134GW3Z7	FEDERAL HOME LOAN MORTGAGE CORP	0.600	91.0069	10/28/2025	10,000,000.00	9,100,690.00	10,000,000.00	(899,310.00)
3134GW3Y0	FEDERAL HOME LOAN MORTGAGE CORP	0.550	90.9063	10/28/2025	10,000,000.00	9,090,630.00	10,000,000.00	(909,370.00)
3136G46S7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	90.9264	10/28/2025	5,000,000.00	4,546,320.00	5,000,000.00	(453,680.00)
3136G46N8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	90.9983	10/29/2025	5,000,000.00	4,549,915.00	5,000,000.00	(450,085.00)
3135G06C2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	90.9983	10/29/2025	10,000,000.00	9,099,830.00	10,000,000.00	(900,170.00)
3135G06C2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.604	90.9983	10/29/2025	10,000,000.00	9,099,830.00	9,999,135.27	(899,305.27)
3135GA2N0 3135G06G3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.550 0.573	90.7278	11/04/2025	10,000,000.00	9,072,780.00	10,000,000.00	(927,220.00)
3135G06G3 3134GXBM5	FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL HOME LOAN MORTGAGE CORP	0.573	91.0316 90.7585	11/07/2025 11/12/2025	14,000,000.00 5,000,000.00	12,744,424.00 4,537,925.00	13,978,022.55 5,000,000.00	(1,233,598.55) (462,075.00)
3134GXBM5	FEDERAL HOME LOAN MORTGAGE CORP	0.600	90.7585	11/12/2025	5,000,000.00	4,537,925.00	5,000,000.00	(462,075.00)
3135GA2Z3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	90.6320	11/17/2025	5,000,000.00	4,531,600.00	5,000,000.00	(468,400.00)
3135GA2Z3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	90.6320	11/17/2025	5,000,000.00	4,531,600.00	5,000,000.00	(468,400.00)
3135GA2Z3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.560	90.6320	11/17/2025	10,000,000.00	9,063,200.00	10,000,000.00	(936,800.00)

3130AVZF2	FEDERAL HOME LOAN BANKS	5.450	99.4244	11/17/2025	25,000,000.00	24,856,100.00	25,000,000.00	(143,900.00)
3135GA4P3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.650	90.8083	11/18/2025	20,000,000.00	18,161,660.00	20,000,000.00	(1,838,340.00)
3135GA3Z2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	90.6435	11/25/2025	15,000,000.00	13,596,525.00	15,000,000.00	(1,403,475.00)
3133EMLR1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.506	90.1851	12/23/2025	12,430,000.00	11,210,007.93	12,428,273.42	(1,218,265.49)
3134GXHL1	FEDERAL HOME LOAN MORTGAGE CORP FEDERAL HOME LOAN BANKS	0.700 0.615	90.6371	12/30/2025	10,000,000.00	9,063,710.00	10,000,000.00	(936,290.00)
3130AL2G8 3130ALBX1	FEDERAL HOME LOAN BANKS	0.580	90.0554 89.9674	02/18/2026 02/23/2026	5,000,000.00 10,000,000.00	4,502,770.00 8,996,740.00	4,998,148.55 10,000,000.00	(495,378.55) (1,003,260.00)
3130ALCV4	FEDERAL HOME LOAN BANKS	2.112	90.3494	02/24/2026	25,000,000.00	22,587,350.00	24,194,143.67	(1,606,793.67)
3130ALEM2	FEDERAL HOME LOAN BANKS	0.790	90.4118	02/25/2026	10,000,000.00	9,041,180.00	10,000,000.00	(958,820.00)
3130ALEM2	FEDERAL HOME LOAN BANKS	0.790	90.4118	02/25/2026	15,000,000.00	13,561,770.00	15,000,000.00	(1,438,230.00)
3130AL6K5	FEDERAL HOME LOAN BANKS	0.580	89.9287	02/25/2026	6,000,000.00	5,395,722.00	6,000,000.00	(604,278.00)
3130ALGR9	FEDERAL HOME LOAN BANKS	0.850	90.5421	02/26/2026	10,000,000.00	9,054,210.00	10,000,000.00	(945,790.00)
3130ALEY6	FEDERAL HOME LOAN BANKS	3.157	90.3834	03/04/2026	16,160,000.00	14,605,957.44	15,263,878.54	(657,921.10)
3130ALHH0	FEDERAL HOME LOAN BANKS	3.040	90.7474	03/05/2026	10,500,000.00	9,528,477.00	9,986,858.61	(458,381.61)
3130ALEH3 3130ALH56	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS	0.700 0.750	90.0537 90.1554	03/16/2026 03/18/2026	25,000,000.00 10,000,000.00	22,513,425.00 9,015,540.00	25,000,000.00 10,000,000.00	(2,486,575.00) (984,460.00)
3130ALFW9	FEDERAL HOME LOAN BANKS	0.790	90.2497	03/18/2026	15,000,000.00	13,537,455.00	15,000,000.00	(1,462,545.00)
3130ALHG2	FEDERAL HOME LOAN BANKS	0.750	90.1554	03/18/2026	10,000,000.00	9,015,540.00	10,000,000.00	(984,460.00)
3130ALH56	FEDERAL HOME LOAN BANKS	0.750	90.1554	03/18/2026	10,000,000.00	9,015,540.00	10,000,000.00	(984,460.00)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	90.7293	03/23/2026	14,625,000.00	13,269,160.13	14,625,000.00	(1,355,839.88)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	90.7293	03/23/2026	14,625,000.00	13,269,160.13	14,625,000.00	(1,355,839.88)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	90.7293	03/23/2026	9,750,000.00	8,846,106.75	9,750,000.00	(903,893.25)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	90.7293	03/23/2026	9,750,000.00	8,846,106.75	9,750,000.00	(903,893.25)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.016	90.7293	03/23/2026	8,921,250.00	8,094,187.68	8,917,629.29	(823,441.62)
3130ALGJ7 3130ALGJ7	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS	1.000 1.000	90.7293 90.7293	03/23/2026 03/23/2026	19,500,000.00 9,750,000.00	17,692,213.50 8,846,106.75	19,500,000.00 9,750,000.00	(1,807,786.50) (903,893.25)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	90.7293	03/23/2026	19,500,000.00	17,692,213.50	19,500,000.00	(1,807,786.50)
3130ALGJ7	FEDERAL HOME LOAN BANKS	3.010	90.7293	03/23/2026	19,500,000.00	17,692,213.50	18,559,776.67	(867,563.17)
3130ALKL7	FEDERAL HOME LOAN BANKS	0.850	90.3799	03/25/2026	10,000,000.00	9,037,990.00	10,000,000.00	(962,010.00)
3133ENUL2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.110	95.3464	04/13/2026	10,000,000.00	9,534,640.00	10,000,000.00	(465,360.00)
3133EMZS4	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.900	90.1147	05/18/2026	5,000,000.00	4,505,735.00	5,000,000.00	(494,265.00)
3130AVZ96	FEDERAL HOME LOAN BANKS	5.500	99.4679	05/18/2026	10,000,000.00	9,946,790.00	10,000,000.00	(53,210.00)
3134GYRX2	FEDERAL HOME LOAN MORTGAGE CORP	5.563	99.2366	05/18/2026	15,000,000.00	14,885,490.00	14,929,487.18	(43,997.18)
3134GYRX2 3130AMME9	FEDERAL HOME LOAN MORTGAGE CORP FEDERAL HOME LOAN BANKS	5.640 1.000	99.2366 90.3070	05/18/2026 05/26/2026	25,000,000.00 10,000,000.00	24,809,150.00 9,030,700.00	24,834,527.22 10,000,000.00	(25,377.22) (969,300.00)
3130AMJN3	FEDERAL HOME LOAN BANKS	1.030	90.3825	05/26/2026	5,000,000.00	4,519,125.00	5,000,000.00	(480,875.00)
3130AMKB7	FEDERAL HOME LOAN BANKS	1.050	90.4328	05/26/2026	15,000,000.00	13,564,920.00	15,000,000.00	(1,435,080.00)
3130AMS52	FEDERAL HOME LOAN BANKS	1.000	90.1653	06/08/2026	15,000,000.00	13,524,795.00	15,000,000.00	(1,475,205.00)
3130AMMZ2	FEDERAL HOME LOAN BANKS	1.000	90.1237	06/10/2026	5,000,000.00	4,506,185.00	5,000,000.00	(493,815.00)
3130AMWT5	FEDERAL HOME LOAN BANKS	1.050	90.1651	06/26/2026	15,000,000.00	13,524,765.00	15,000,000.00	(1,475,235.00)
3130AMT69	FEDERAL HOME LOAN BANKS	1.070	90.2173	06/26/2026	10,000,000.00	9,021,730.00	10,000,000.00	(978,270.00)
3130ASDK2	FEDERAL HOME LOAN BANKS	3.250	96.2237	06/29/2026	5,250,000.00	5,051,744.25	5,250,000.00	(198,255.75)
3130AN3B4	FEDERAL HOME LOAN BANKS	1.020	89.9655	07/06/2026	15,000,000.00	13,494,825.00	15,000,000.00	(1,505,175.00)
3133EMQ62 3133EMQ62	FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL FARM CREDIT BANKS FUNDING CORP	0.990 0.990	89.8076 89.8076	07/13/2026 07/13/2026	10,000,000.00 10,000,000.00	8,980,760.00 8,980,760.00	10,000,000.00 10,000,000.00	(1,019,240.00) (1,019,240.00)
3130AN3R9	FEDERAL HOME LOAN BANKS	1.130	90.1574	07/20/2026	10,000,000.00	9,015,740.00	10,000,000.00	(984,260.00)
3133ENB66	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.174	95.9110	07/20/2026	10,000,000.00	9,591,100.00	9,993,513.35	(402,413.35)
3130AN5K2	FEDERAL HOME LOAN BANKS	4.366	91.5062	07/20/2026	2,375,000.00	2,173,272.25	2,195,565.43	(22,293.18)
3130ANBX7	FEDERAL HOME LOAN BANKS	1.000	89.7694	07/22/2026	15,000,000.00	13,465,410.00	15,000,000.00	(1,534,590.00)
3130ANAJ9	FEDERAL HOME LOAN BANKS	1.000	89.7077	07/27/2026	10,000,000.00	8,970,770.00	10,000,000.00	(1,029,230.00)
3130ANAJ9	FEDERAL HOME LOAN BANKS	1.000	89.7077	07/27/2026	15,000,000.00	13,456,155.00	15,000,000.00	(1,543,845.00)
3133ENC99	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.629	96.5409	07/27/2026	20,000,000.00	19,308,180.00	20,000,000.00	(691,820.00)
3133ENV72	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.590	99.5126	07/27/2026	5,000,000.00	4,975,630.00	4,988,366.33	(12,736.33)
3133ENV72 3133ENV72	FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL FARM CREDIT BANKS FUNDING CORP	4.638 4.477	99.5126 99.5126	07/27/2026 07/27/2026	5,000,000.00 5,000,000.00	4,975,630.00 4,975,630.00	4,982,036.52 5,003,302.26	(6,406.52) (27,672.26)
3133END80	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.873	95.4589	08/03/2026	10,000,000.00	9,545,890.00	10,034,763.31	(488,873.31)
3130ANFD7	FEDERAL HOME LOAN BANKS	1.000	89.6393	08/05/2026	10,000,000.00	8,963,930.00	10,000,000.00	(1,036,070.00)
3133EPSW6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.583	99.5070	08/14/2026	15,000,000.00	14,926,050.00	14,966,066.61	(40,016.61)
3130ANE48	FEDERAL HOME LOAN BANKS	1.000	89.5520	08/17/2026	10,000,000.00	8,955,200.00	10,000,000.00	(1,044,800.00)
3130ANMH0	FEDERAL HOME LOAN BANKS	1.100	89.8017	08/20/2026	10,000,000.00	8,980,170.00	10,000,000.00	(1,019,830.00)
3130ANMH0	FEDERAL HOME LOAN BANKS	1.668	89.8017	08/20/2026	10,000,000.00	8,980,170.00	9,838,193.17	(858,023.17)
3130ANMH0	FEDERAL HOME LOAN BANKS FEDERAL FARM CREDIT BANKS FUNDING CORP	3.132	89.8017	08/20/2026	15,000,000.00 5,000,000.00	13,470,255.00	14,156,154.47	(685,899.47) (212,361.30)
3133ENH45 3133ENH45	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.137 3.294	95.7200 95.7200	08/24/2026 08/24/2026	5,000,000.00	4,786,000.00 4,786,000.00	4,998,361.30 4,976,584.51	(190,584.51)
3130ANPF1	FEDERAL HOME LOAN BANKS	1.000	89.4438	08/25/2026	10,000,000.00	8,944,380.00	10,000,000.00	(1,055,620.00)
3130ANTS9	FEDERAL HOME LOAN BANKS	1.000	89.4367	08/26/2026	15,000,000.00	13,415,505.00	15,000,000.00	(1,584,495.00)
3130ANSC5	FEDERAL HOME LOAN BANKS	1.000	89.4362	08/26/2026	15,000,000.00	13,415,430.00	15,000,000.00	(1,584,570.00)
3130ATFH5	FEDERAL HOME LOAN BANKS	3.941	97.4886	09/11/2026	5,000,000.00	4,874,430.00	4,973,503.11	(99,073.11)
3130ATHV2	FEDERAL HOME LOAN BANKS	4.312	98.8856	09/11/2026	1,000,000.00	988,856.00	998,299.64	(9,443.64)
3130APAD7	FEDERAL HOME LOAN BANKS	1.035	89.4684	09/28/2026	15,000,000.00 15,000,000.00	13,420,260.00	15,000,000.00	(1,579,740.00)
3130AP5M3 3130ANYN4	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS	1.040 1.000	89.4387 89.3128	09/28/2026 09/30/2026	10,000,000.00	13,415,805.00 8,931,280.00	15,000,000.00 10,000,000.00	(1,584,195.00) (1,068,720.00)
3133ENT67	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.318	98.5221	10/19/2026	5,000,000.00	4,926,105.00	4,990,290.49	(64,185.49)
3133ENT67	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.318	98.5221	10/19/2026	5,000,000.00	4,926,105.00	4,990,290.49	(64,185.49)
3133ENBK5	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.249	89.5683	10/20/2026	10,000,000.00	8,956,830.00	9,966,788.67	(1,009,958.67)
3133ENBK5	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.340	89.5683	10/20/2026	10,000,000.00	8,956,830.00	9,939,468.56	(982,638.56)
3133EN7A2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.827	96.8121	10/26/2026	4,300,000.00	4,162,920.30	4,274,873.90	(111,953.60)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.046	88.5476	10/27/2026	20,000,000.00	17,709,520.00	18,685,430.66	(975,910.66)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.092	88.5476	10/27/2026	20,000,000.00	17,709,520.00	18,654,159.59	(944,639.59)
3134GW4C7 3134GW6C5	FEDERAL HOME LOAN MORTGAGE CORP FEDERAL HOME LOAN MORTGAGE CORP	3.488 3.122	88.5476 88.5401	10/27/2026 10/28/2026	5,000,000.00 15,000,000.00	4,427,380.00 13.281,015.00	4,608,675.51 13,981,268.02	(181,295.51) (700,253.02)
3130ARUF6	FEDERAL HOME LOAN BANKS	3.125	95.4191	10/29/2026	10,000,000.00	9,541,910.00	10,000,000.00	(458,090.00)
3133ENEM8	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.430	90.1442	11/23/2026	10,000,000.00	9,014,420.00	10,000,000.00	(985,580.00)
3130APWW1	FEDERAL HOME LOAN BANKS	1.503	90.3448	11/24/2026	20,000,000.00	18,068,960.00	19,998,053.88	(1,929,093.88)
3130ATVE4	FEDERAL HOME LOAN BANKS	3.986	99.6073	12/11/2026	5,000,000.00	4,980,365.00	5,076,817.58	(96,452.58)
3133EN4G2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.923	97.9166	12/15/2026	25,000,000.00	24,479,150.00	25,012,536.11	(533,386.11)
3130AQF65	FEDERAL HOME LOAN BANKS	1.306	89.8095	12/21/2026	10,000,000.00	8,980,950.00	9,982,136.40	(1,001,186.40)
3130AQAY9 3133ENKG4	FEDERAL HOME LOAN BANKS FEDERAL FARM CREDIT BANKS FUNDING CORP	1.500 1.908	90.2075 89.6669	12/30/2026 01/11/2027	25,000,000.00 10,000,000.00	22,551,875.00 8,966,690.00	25,000,000.00 9,859,988.88	(2,448,125.00) (893,298.88)
3133ENKG4 3133ENLZ1	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.860	90.4977	01/26/2027	10,000,000.00	9,049,770.00	9,974,080.24	(924,310.24)
3130AQKM4	FEDERAL HOME LOAN BANKS	1.750	90.4054	01/28/2027	11,250,000.00	10,170,607.50	11,250,000.00	(1,079,392.50)
3130AQHS5	FEDERAL HOME LOAN BANKS	1.984	90.2593	01/28/2027	10,000,000.00	9,025,930.00	9,908,121.89	(882,191.89)
3130AQHS5	FEDERAL HOME LOAN BANKS	2.086	90.2593	01/28/2027	20,000,000.00	18,051,860.00	19,750,861.59	(1,699,001.59)
3130AKYH3	FEDERAL HOME LOAN BANKS	1.746	87.5246	02/10/2027	10,000,000.00	8,752,460.00	9,699,124.02	(946,664.02)
3130AL2X1	FEDERAL HOME LOAN MODERA GE CORR	3.001	87.5345	02/17/2027	10,000,000.00	8,753,450.00	9,311,229.06	(557,779.06)
3134GYGZ9	FEDERAL HOME LOAN BANKS	4.750	98.9435	02/23/2027	10,000,000.00	9,894,350.00	10,000,000.00	(105,650.00)
3130ALED2	FEDERAL HOME LOAN BANKS	2.050	88.0166 88.0166	02/24/2027	15,000,000.00	13,202,490.00	14,491,410.60	(1,288,920.60)
3130ALED2 3130AQRQ8	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS	3.001 2.000	88.0166 90.9940	02/24/2027 02/25/2027	20,000,000.00 10,000,000.00	17,603,320.00 9,099,400.00	18,721,149.01 10,000,000.00	(1,117,829.01) (900,600.00)
3130AQRQ8 3130AQRH8	FEDERAL HOME LOAN BANKS	2.000	90.9940	02/25/2027	5,000,000.00	4,549,700.00	5,000,000.00	(450,300.00)
3130AQRH8	FEDERAL HOME LOAN BANKS	2.000	90.9940	02/25/2027	5,000,000.00	4,549,700.00	5,000,000.00	(450,300.00)
3130AR6U0	FEDERAL HOME LOAN BANKS	2.500	92.5155	03/22/2027	5,000,000.00	4,625,775.00	5,000,000.00	(374,225.00)
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	93.8016	03/25/2027	10,000,000.00	9,380,160.00	10,000,000.00	(619,840.00)

3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	93.8016	03/25/2027	10,000,000.00	9,380,160.00	10,000,000.00	(619,840.00)
3130ARHX2 3133ENVD9	FEDERAL HOME LOAN BANKS FEDERAL FARM CREDIT BANKS FUNDING CORP	3.000 2.913	93.8016	03/25/2027 04/26/2027	10,000,000.00	9,380,160.00 9,458,410.00	10,000,000.00	(619,840.00)
3133ENVD9 3133EN6V7	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.606	94.5841 97.0838	04/26/2027	10,000,000.00 8,000,000.00	7,766,704.00	9,987,151.81 8,005,362.94	(528,741.81) (238,658.94)
3133EN6V7	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.623	97.0838	04/26/2027	2,000,000.00	1,941,676.00	2,000,235.49	(58,559.49)
3133EN6V7	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.744	97.0838	04/26/2027	4,820,000.00	4,679,439.16	4,800,985.80	(121,546.64)
3130ARPV7	FEDERAL HOME LOAN BANKS	3.500	95.0302	04/28/2027	10,000,000.00	9,503,020.00	10,000,000.00	(496,980.00)
3130ARSF9 3134GYRW4	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN MORTGAGE CORP	3.000 5.000	94.7761 99.8863	04/29/2027 05/10/2027	10,000,000.00 10,000,000.00	9,477,610.00 9,988,630.00	10,000,000.00 10,000,000.00	(522,390.00) (11,370.00)
3130AS3F4	FEDERAL HOME LOAN BANKS	3.770	95.6870	05/26/2027	10,000,000.00	9,568,700.00	10,000,000.00	(431,300.00)
3134GYRS3	FEDERAL HOME LOAN MORTGAGE CORP	5.025	98.1582	05/26/2027	15,000,000.00	14,723,730.00	15,000,000.00	(276,270.00)
3130ASGU7	FEDERAL HOME LOAN BANKS	3.095	96.6968	06/11/2027	10,000,000.00	9,669,680.00	10,140,820.96	(471,140.96)
3130AWBZ2 3130AWBZ2	FEDERAL HOME LOAN BANKS	4.000	98.8456	06/11/2027	8,260,000.00	8,164,646.56	8,295,542.20	(130,895.64)
3130AWBZ2 3133EPMV4	FEDERAL HOME LOAN BANKS FEDERAL FARM CREDIT BANKS FUNDING CORP	4.055 4.133	98.8456 98.8440	06/11/2027 06/15/2027	10,000,000.00 15,000,000.00	9,884,560.00 14,826,600.00	10,024,130.14 14,995,740.25	(139,570.14) (169,140.25)
3133EPMV4	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.133	98.8440	06/15/2027	7,225,000.00	7,141,479.00	7,222,941.38	(81,462.38)
3130ASDV8	FEDERAL HOME LOAN BANKS	3.300	95.4350	06/28/2027	10,000,000.00	9,543,500.00	10,000,000.00	(456,500.00)
3130ASH44	FEDERAL HOME LOAN BANKS	4.700	97.3782	06/30/2027	15,000,000.00	14,606,730.00	15,000,000.00	(393,270.00)
3134GXZW7 3130AUAP9	FEDERAL HOME LOAN MORTGAGE CORP FEDERAL HOME LOAN BANKS	4.250 4.450	96.4273 97.2611	06/30/2027 06/30/2027	10,000,000.00 25,000,000.00	9,642,730.00 24,315,275.00	10,000,000.00	(357,270.00) (684,725.00)
3133ENB33	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.075	95.0942	07/19/2027	10,000,000.00	9,509,420.00	25,000,000.00 9,991,075.85	(481,655.85)
3134GYDU3	FEDERAL HOME LOAN MORTGAGE CORP	4.720	97.6955	07/30/2027	25,000,000.00	24,423,875.00	25,000,000.00	(576,125.00)
3130ATHW0	FEDERAL HOME LOAN BANKS	4.239	98.8916	09/10/2027	2,000,000.00	1,977,832.00	1,991,783.08	(13,951.08)
3130ATHW0	FEDERAL HOME LOAN BANKS	4.241	98.8916	09/10/2027	3,000,000.00	2,966,748.00	2,987,536.96	(20,788.96)
3133ENL99 3133ENL99	FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL FARM CREDIT BANKS FUNDING CORP	3.467 3.830	96.1418 96.1418	09/15/2027 09/15/2027	10,000,000.00 10,000,000.00	9,614,180.00 9,614,180.00	9,966,154.16 9,834,262.55	(351,974.16) (220,082.55)
3130ATET0	FEDERAL HOME LOAN BANKS	3.702	97.3105	09/27/2027	20,000,000.00	19,462,100.00	19,998,371.30	(536,271.30)
3130ATBV8	FEDERAL HOME LOAN BANKS	4.150	99.0072	09/29/2027	5,000,000.00	4,950,360.00	5,000,000.00	(49,640.00)
3130ATBV8	FEDERAL HOME LOAN BANKS	4.150	99.0072	09/29/2027	5,000,000.00	4,950,360.00	5,000,000.00	(49,640.00)
3130ATBV8	FEDERAL HOME LOAN BANKS	4.150	99.0072	09/29/2027	7,225,000.00	7,153,270.20	7,225,000.00	(71,729.80)
3130ATH42 3133ENQ29	FEDERAL HOME LOAN BANKS FEDERAL FARM CREDIT BANKS FUNDING CORP	4.700 4.122	99.9383 98.4149	09/29/2027 09/29/2027	7,000,000.00 15,000,000.00	6,995,681.00 14,762,235.00	7,000,000.00 14,933,398.64	(4,319.00) (171,163.64)
3130ATFA0	FEDERAL HOME LOAN BANKS	5.125	98.1353	09/30/2027	13,000,000.00	12,757,589.00	13,000,000.00	(242,411.00)
3130ATEF0	FEDERAL HOME LOAN BANKS	4.250	96.0899	09/30/2027	15,000,000.00	14,413,485.00	15,000,000.00	(586,515.00)
3133ENS50	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.231	98.9390	10/14/2027	23,775,000.00	23,522,747.25	23,682,511.97	(159,764.72)
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORP	4.320	99.4775	10/21/2027	5,000,000.00	4,973,875.00	5,000,000.00	(26,125.00)
31422XM90 31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORP FEDERAL AGRICULTURAL MORTGAGE CORP	4.320 4.320	99.4775 99.4775	10/21/2027 10/21/2027	5,000,000.00 5,000,000.00	4,973,875.00 4,973,875.00	5,000,000.00 5,000,000.00	(26,125.00) (26,125.00)
3133ENV23	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.503	98.9157	10/25/2027	5,000,000.00	4,945,785.00	4,995,847.04	(50,062.04)
3133ENV23	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.503	98.9157	10/25/2027	5,000,000.00	4,945,785.00	4,995,833.33	(50,048.33)
3130ATNG8	FEDERAL HOME LOAN BANKS	5.000	99.9238	10/27/2027	5,000,000.00	4,996,190.00	5,000,000.00	(3,810.00)
3133ENW63 3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL FARM CREDIT BANKS FUNDING CORP	4.284 4.195	99.5030 99.5030	10/27/2027 10/27/2027	5,000,000.00 3,715,000.00	4,975,150.00 3,696,536.45	5,016,823.25 3,739,827.76	(41,673.25) (43,291.31)
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.252	99.5030	10/27/2027	15,000,000.00	14,925,450.00	15,068,552.41	(143,102.41)
31422XQ70	FEDERAL AGRICULTURAL MORTGAGE CORP	4.050	98.4376	11/22/2027	12,000,000.00	11,812,512.00	12,000,000.00	(187,488.00)
3130ATW45	FEDERAL HOME LOAN BANKS	4.851	98.8605	11/29/2027	4,895,000.00	4,839,221.48	4,906,425.57	(67,204.10)
3134GY4W9	FEDERAL HOME LOAN MORTGAGE CORP	5.040	99.8827	11/29/2027	5,000,000.00	4,994,135.00	5,000,000.00	(5,865.00)
3134GY4W9 3133EN3H1	FEDERAL HOME LOAN MORTGAGE CORP FEDERAL FARM CREDIT BANKS FUNDING CORP	5.040 4.080	99.8827 98.4293	11/29/2027 11/29/2027	10,000,000.00 25,000,000.00	9,988,270.00 24,607,325.00	10,000,000.00 24,923,910.58	(11,730.00) (316,585.58)
3133EN3H1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.077	98.4293	11/29/2027	25,000,000.00	24,607,325.00	24,926,977.68	(319,652.68)
3133EN3H1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.061	98.4293	11/29/2027	25,000,000.00	24,607,325.00	24,941,853.78	(334,528.78)
3130ATYK7	FEDERAL HOME LOAN BANKS	5.100	99.8912	11/30/2027	5,000,000.00	4,994,560.00	5,000,000.00	(5,440.00)
3130ATUS4 3130ATUS4	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS	3.796 4.036	99.3833 99.3833	12/10/2027 12/10/2027	25,000,000.00 15,000,000.00	24,845,825.00 14,907,495.00	25,436,677.77 15,122,229.41	(590,852.77) (214,734.41)
3130ATUS4	FEDERAL HOME LOAN BANKS	4.002	99.3833	12/10/2027	50,000,000.00	49,691,650.00	50,473,175.43	(781,525.43)
3133EN4S6	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.896	97.3736	12/22/2027	15,000,000.00	14,606,040.00	14,915,233.73	(309,193.73)
3134GYAJ1	FEDERAL HOME LOAN MORTGAGE CORP	4.800	97.4617	12/30/2027	25,000,000.00	24,365,425.00	25,000,000.00	(634,575.00)
3134GYCF7	FEDERAL HOME LOAN MORTGAGE CORP FEDERAL FARM CREDIT BANKS FUNDING CORP	4.510	97.0104	12/30/2027	25,000,000.00 25,000,000.00	24,252,600.00	25,000,000.00	(747,400.00)
3133EN5N6 3133EN5N6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.000 3.713	98.6679 98.6679	01/06/2028 01/06/2028	20,000,000.00	24,666,975.00 19,733,580.00	25,000,000.00 20,226,126.97	(333,025.00) (492,546.97)
3133EN5N6	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.757	98.6679	01/06/2028	18,000,000.00	17,760,222.00	18,171,408.77	(411,186.77)
3133EN5N6	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.530	98.6679	01/06/2028	10,000,000.00	9,866,790.00	10,186,002.67	(319,212.67)
3134GYEF5	FEDERAL HOME LOAN MORTGAGE CORP	4.970	99.6008	01/26/2028	10,000,000.00	9,960,080.00	10,000,000.00	(39,920.00)
3134GYG71 3134GYG97	FEDERAL HOME LOAN MORTGAGE CORP FEDERAL HOME LOAN MORTGAGE CORP	5.050 4.180	97.9218	01/26/2028	10,000,000.00	9,792,180.00	10,000,000.00	(207,820.00)
3134G1G97 3134GYGR7	FEDERAL HOME LOAN MORTGAGE CORP	4.900	96.1477 99.2988	02/07/2028 02/09/2028	25,000,000.00 10,000,000.00	24,036,925.00 9,929,880.00	25,000,000.00 10,000,000.00	(963,075.00) (70,120.00)
3134GYKJ0	FEDERAL HOME LOAN MORTGAGE CORP	5.276	99.8383	02/28/2028	10,000,000.00	9,983,830.00	10,000,000.00	(16,170.00)
3133EPEK7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.620	96.8204	04/03/2028	10,000,000.00	9,682,040.00	10,000,000.00	(317,960.00)
3133EPGW9	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.784	98.0220	04/25/2028	10,000,000.00	9,802,200.00	10,038,290.97	(236,090.97)
3130AVS94 3134GYR38	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN MORTGAGE CORP	5.150 5.700	97.9376 99.2390	04/26/2028 05/15/2028	20,000,000.00 10,000,000.00	19,587,520.00 9,923,900.00	20,000,000.00 10,000,000.00	(412,480.00) (76,100.00)
3134G1R38 3133EPJS5	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.290	95.8293	05/16/2028	25,000,000.00	23,957,325.00	25,000,000.00	(1,042,675.00)
3133EPJS5	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.290	95.8293	05/16/2028	25,000,000.00	23,957,325.00	25,000,000.00	(1,042,675.00)
3130AW2R0	FEDERAL HOME LOAN BANKS	4.950	97.9264	05/23/2028	10,000,000.00	9,792,640.00	10,000,000.00	(207,360.00)
3133EPLE3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.727	97.0523	05/30/2028	10,000,000.00	9,705,230.00	9,976,260.27	(271,030.27)
3133EPLE3 3134GYTV4	FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL HOME LOAN MORTGAGE CORP	4.775 5.410	97.0523 98.4151	05/30/2028 06/07/2028	9,276,000.00 10,000,000.00	9,002,571.35 9,841,510.00	9,235,055.14 10,000,000.00	(232,483.79) (158,490.00)
3134GYTV4 3134GYTV4	FEDERAL HOME LOAN MORTGAGE CORP	5.410	98.4151	06/07/2028	25,000,000.00	24,603,775.00	25,000,000.00	(396,225.00)
3130AVVX7	FEDERAL HOME LOAN BANKS	3.892	97.4367	06/09/2028	10,000,000.00	9,743,670.00	9,938,370.11	(194,700.11)
3130AWC24	FEDERAL HOME LOAN BANKS	3.987	98.5068	06/09/2028	10,000,000.00	9,850,680.00	10,005,240.52	(154,560.52)
3133EPNH4 3134GYUC4	FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL HOME LOAN MORTGAGE CORP	4.171	97.9620	06/21/2028	15,000,000.00	14,694,300.00	14,808,966.47	(114,666.47)
3134GYUC4 3130AWG79	FEDERAL HOME LOAN MORTGAGE CORP FEDERAL HOME LOAN BANKS	5.200 6.000	99.0400 99.5181	06/28/2028 06/28/2028	10,000,000.00 7,220,000.00	9,904,000.00 7,185,206.82	10,000,000.00 7,220,000.00	(96,000.00) (34,793.18)
3130AWHX1	FEDERAL HOME LOAN BANKS	5.950	99.4669	06/28/2028	25,000,000.00	24,866,725.00	25,000,000.00	(133,275.00)
3134GYVC3	FEDERAL HOME LOAN MORTGAGE CORP	6.000	99.5824	06/28/2028	25,000,000.00	24,895,600.00	25,000,000.00	(104,400.00)
3134GYXF4	FEDERAL HOME LOAN MORTGAGE CORP	6.000	99.5367	07/27/2028	10,000,000.00	9,953,670.00	10,000,000.00	(46,330.00)
3133EPJE6 3130AWTK6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.357 5.732	96.2205	08/09/2028	10,000,000.00	9,622,050.00	9,623,302.68	(1,252.68)
3130AWTK6 3133EPUN3	FEDERAL HOME LOAN BANKS FEDERAL FARM CREDIT BANKS FUNDING CORP	5.732 4.529	99.5229 100.6288	08/22/2028 08/28/2028	15,000,000.00 10,000,000.00	14,928,435.00 10,062,880.00	14,992,541.05 9,980,742.26	(64,106.05) 82,137.74
3133EPUN3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.529	100.6288	08/28/2028	10,000,000.00	10,062,880.00	9,980,742.26	82,137.74
3133EPUN3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.496	100.6288	08/28/2028	25,000,000.00	25,157,200.00	24,988,026.27	169,173.73
		2.052	06.1115	10/02/202-	F 250 524 250 0	5 150 0/1 500 1-	5 345 D/O 050 4	/403 B0 / 5 /
		2.972	96.1445	10/02/2025	5,359,731,250.00	5,152,244,729.15	5,345,948,978.12	(193,704,248.97)

Agency	
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Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
313384LD9	FEDERAL HOME LOAN BANKS	4.786	99.9854	09/01/2023	15,000,000.00	14,997,810.00	15,000,000.00	(2,190.00)
313384LD9	FEDERAL HOME LOAN BANKS	4.786	99.9854	09/01/2023	25,000,000.00	24,996,350.00	25,000,000.00	(3,650.00)
313384LD9	FEDERAL HOME LOAN BANKS	5.067	99.9854	09/01/2023	15,000,000.00	14,997,810.00	15,000,000.00	(2,190.00)
313384LD9	FEDERAL HOME LOAN BANKS	5.067	99.9854	09/01/2023	10,000,000.00	9,998,540.00	10,000,000.00	(1,460.00)
313384LK3	FEDERAL HOME LOAN BANKS	4.773	99.9122	09/07/2023	25,000,000.00	24,978,050.00	24,980,666.67	(2,616.67)

313384LQ0 313384LT4								
	FEDERAL HOME LOAN BANKS	4.829	99.8387	09/12/2023	12,500,000.00	12,479,837.50	12,482,048.61	(2,211.11)
	FEDERAL HOME LOAN BANKS	4.776	99.7947	09/15/2023	25,000,000.00	24,948,675.00	24,954,888.89	(6,213.89)
313384LT4	FEDERAL HOME LOAN BANKS	4.801	99.7947	09/15/2023	10,000,000.00	9,979,470.00	9,981,838.91	(2,368.91)
313384LW7	FEDERAL HOME LOAN BANKS	4.777	99.7508	09/18/2023	70,000,000.00	69,825,560.00	69,846,622.22	(21,062.22)
313384LZ0	FEDERAL HOME LOAN BANKS	4.778	99.7068	09/21/2023	25,000,000.00	24,926,700.00	24,935,555.62	(8,855.62)
313312MA5	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.881	99.6921	09/22/2023	50,000,000.00	49,846,050.00	49,860,875.00	(14,825.00)
313384MH9	FEDERAL HOME LOAN BANKS	4.780	99.5895	09/29/2023	25,000,000.00	24,897,375.00	24,909,777.78	(12,402.78)
313384MH9	FEDERAL HOME LOAN BANKS	4.780	99.5895	09/29/2023	25,000,000.00	24,897,375.00	24,909,777.78	(12,402.78)
313384MM8	FEDERAL HOME LOAN BANKS	4.708	99.5309	10/03/2023	10,000,000.00	9,953,090.00	9,959,111.11	(6,021.11)
313384MN6	FEDERAL HOME LOAN BANKS	4.853	99.5162	10/04/2023	50,000,000.00	49,758,100.00	49,782,749.69	(24,649.69)
313384MQ9	FEDERAL HOME LOAN BANKS	4.854	99.4869	10/06/2023	50,000,000.00	49,743,450.00	49,769,583.33	(26,133.33)
313384MQ9	FEDERAL HOME LOAN BANKS	5.341	99.4869	10/06/2023	25,000,000.00	24,871,725.00	24,873,003.47	(1,278.47)
313384MV8	FEDERAL HOME LOAN BANKS	5.315	99.4136	10/11/2023	25,000,000.00	24,853,400.00	24,855,555.56	(2,155.56)
313384MX4	FEDERAL HOME LOAN BANKS	4.960	99.3842	10/13/2023	10,000,000.00	9,938,420.00	9,943,766.67	(5,346.67)
313384MX4	FEDERAL HOME LOAN BANKS	4.960	99.3842	10/13/2023	10,000,000.00	9,938,420.00	9,943,766.67	(5,346.67)
313384NE5	FEDERAL HOME LOAN BANKS	4.539	99.2830	10/20/2023	50,000,000.00	49,641,500.00	49,701,236.11	(59,736.11)
313384NM7	FEDERAL HOME LOAN BANKS	4.821	99.1806	10/27/2023	15,000,000.00	14,877,090.00	14,890,800.00	(13,710.00)
313384NM7	FEDERAL HOME LOAN BANKS	5.387	99.1806	10/27/2023	50,000,000.00	49,590,300.00	49,590,888.89	(588.89)
313384NS4	FEDERAL HOME LOAN BANKS	5.147	99.1057	11/01/2023	15,000,000.00	14,865,855.00	14,873,043.75	(7,188.75)
313384NZ8	FEDERAL HOME LOAN BANKS	5.055	98.9992	11/08/2023	10,000,000.00	9,899,920.00	9,906,877.78	(6,957.78)
313384PG8	FEDERAL HOME LOAN BANKS	4.799	98.8919	11/15/2023	25,000,000.00	24,722,975.00	24,757,812.50	(34,837.50)
313384PG8	FEDERAL HOME LOAN BANKS	4.828	98.8919	11/15/2023	10,000,000.00	9,889,190.00	9,902,500.00	(13,310.00)
313384PG8	FEDERAL HOME LOAN BANKS	4.992	98.8919	11/15/2023	5,000,000.00	4,944,595.00	4,949,583.33	(4,988.33)
313384PM5	FEDERAL HOME LOAN BANKS	4.796	98.8157	11/20/2023	25,000,000.00	24,703,925.00	24,741,944.44	(38,019.44)
313384RQ4	FEDERAL HOME LOAN BANKS	5.184	98.0458	01/10/2024	25,000,000.00	24,511,450.00	24,544,684.03	(33,234.03)
313384RQ4	FEDERAL HOME LOAN BANKS	4.938	98.0458	01/10/2024	50,000,000.00	49,022,900.00	49,126,666.67	(103,766.67)
313384RS0	FEDERAL HOME LOAN BANKS	5.024	98.0160	01/12/2024	10,000,000.00	9,801,600.00	9,820,819.44	(19,219.44)
313384RS0	FEDERAL HOME LOAN BANKS	5.024	98.0160	01/12/2024	10,000,000.00	9,801,600.00	9,820,819.44	(19,219.44)
313384RS0	FEDERAL HOME LOAN BANKS	5.024	98.0160	01/12/2024	10,000,000.00	9,801,600.00	9,820,819.44	(19,219.44)
313384RS0	FEDERAL HOME LOAN BANKS	5.024	98.0160	01/12/2024	15,000,000.00	14,702,400.00	14,731,229.17	(28,829.17)
313384SL4	FEDERAL HOME LOAN BANKS	5.103	97.7432	01/30/2024	50,000,000.00	48,871,600.00	48,968,166.67	(96,566.67)
313384SM2	FEDERAL HOME LOAN BANKS	5.406	97.7282	01/31/2024	20,000,000.00	19,545,640.00	19,554,977.78	(9,337.78)
313384SN0	FEDERAL HOME LOAN BANKS	5.389	97.7133	02/01/2024	6,025,000.00	5,887,226.33	5,890,823.25	(3,596.93)
313384ST7	FEDERAL HOME LOAN BANKS	5.359	97.6431	02/06/2024	9,851,000.00	9,618,821.78	9,625,745.94	(6,924.16)
313384ST7	FEDERAL HOME LOAN BANKS	5.367	97.6431	02/06/2024	15,000,000.00	14,646,465.00	14,656,350.00	(9,885.00)
313312SW1	FEDERAL FARM CREDIT BANKS FUNDING CORP		97.5983	02/09/2024	10,000,000.00	9,759,830.00	9,792,041.67	(32,211.67)
	FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL HOME LOAN MORTGAGE CORP	4.800				9,759,830.00		
313396TB9		4.981	97.5237	02/14/2024	10,000,000.00		9,778,666.67	(26,296.67)
313396TC7	FEDERAL HOME LOAN MORTGAGE CORP	4.982	97.5088	02/15/2024	10,000,000.00	9,750,880.00	9,777,333.33	(26,453.33)
313384TP4	FEDERAL HOME LOAN BANKS	5.359	97.3498	02/26/2024	10,000,000.00	9,734,980.00	9,742,641.67	(7,661.67)
313384TS8	FEDERAL HOME LOAN BANKS	5.360	97.3051	02/29/2024	15,000,000.00	14,595,765.00	14,607,456.25	(11,691.25)
313384XK0	FEDERAL HOME LOAN BANKS	5.451	96.0493	05/28/2024	15,000,000.00	14,407,395.00	14,407,125.00	270.00
313384XM6	FEDERAL HOME LOAN BANKS	5.197	96.0200	05/30/2024	6,900,000.00	6,625,380.00	6,639,333.34	(13,953.34)
313384XR5	FEDERAL HOME LOAN BANKS	5.115	95.9615	06/03/2024	10,000,000.00	9,596,150.00	9,622,416.67	(26,266.67)
313384XT1	FEDERAL HOME LOAN BANKS	5.084	95.9322	06/05/2024	10,000,000.00	9,593,220.00	9,621,997.22	(28,777.22)
313384YA1	FEDERAL HOME LOAN BANKS	5.457	95.8298	06/12/2024	15,000,000.00	14,374,470.00	14,374,187.50	282.50
313384YF0	FEDERAL HOME LOAN BANKS	5.281	95.7649	06/17/2024	15,000,000.00	14,364,735.00	14,384,958.33	(20,223.33)
	***	4.977	98.8341	11/19/2023	1,065,276,000.00	1,052,728,035.61	1,053,613,534.24	(885,498.63)
FHLMC CM		377-13	Markethan	T2-125-4-24-	Des Vales	March of Wales	D. 1.77.1	Nat Handle of Colonia
Cusip 3137BWWD2	O Description FHMS K-725 A2	<b>Yield</b> 4.878	Market Price 98.9383	Final Maturity 01/25/2024	Par Value 11,611,485.29	Market Value 11,488,209.29	Book Value 11,536,488.76	Net Unrealized Gain/Loss (48,279.47)
FHLMC CMC Cusip	Description FHMS K-725 A2 FHMS K-044 A2		98.9383 96.5141	01/25/2024 01/25/2025		11,488,209.29 18,133,314.42	11,536,488.76 18,218,401.28	(48,279.47) (85,086.86)
FHLMC CMC Cusip 3137BWWD2	Description FHMS K-725 A2	4.878	98.9383	01/25/2024	11,611,485.29	11,488,209.29	11,536,488.76	(48,279.47)
FHLMC CMC Cusip 3137BWWD2 3137BHCY1 3137FEUA6	Description FHMS K-725 A2 FHMS K-044 A2 FHMS K-730 A2	4.878 5.154 5.396	98.9383 96.5141 97.5020	01/25/2024 01/25/2025 01/25/2025	11,611,485.29 18,788,244.83 47,777,729.50	11,488,209.29 18,133,314.42 46,584,235.13	11,536,488.76 18,218,401.28 46,659,405.45	(48,279.47) (85,086.86) (75,170.32)
FHLMC CM Cusip 3137BWWD2 3137BHCY1	Description FHMS K-725 A2 FHMS K-044 A2	4.878 5.154	98.9383 96.5141	01/25/2024 01/25/2025	11,611,485.29 18,788,244.83	11,488,209.29 18,133,314.42	11,536,488.76 18,218,401.28	(48,279.47) (85,086.86)
FHLMC CMC Cusip 3137BWWD2 3137BHCY1 3137FEUA6	Description FHMS K-725 A2 FHMS K-044 A2 FHMS K-730 A2	4.878 5.154 5.396	98.9383 96.5141 97.5020	01/25/2024 01/25/2025 01/25/2025	11,611,485.29 18,788,244.83 47,777,729.50	11,488,209.29 18,133,314.42 46,584,235.13	11,536,488.76 18,218,401.28 46,659,405.45	(48,279.47) (85,086.86) (75,170.32)
FHLMC CMC Cusip 3137BWWD2 3137BHCY1 3137FEUA6	Description FHMS K-725 A2 FHMS K-044 A2 FHMS K-730 A2	4.878 5.154 5.396	98.9383 96.5141 97.5020	01/25/2024 01/25/2025 01/25/2025	11,611,485.29 18,788,244.83 47,777,729.50	11,488,209.29 18,133,314.42 46,584,235.13	11,536,488.76 18,218,401.28 46,659,405.45	(48,279.47) (85,086.86) (75,170.32)
FHLMC CMC Cusip 3137BWWD2 3137BHCY1 3137FEUA6	Description FHMS K-725 A2 FHMS K-044 A2 FHMS K-730 A2	4.878 5.154 5.396	98.9383 96.5141 97.5020	01/25/2024 01/25/2025 01/25/2025	11,611,485.29 18,788,244.83 47,777,729.50	11,488,209.29 18,133,314.42 46,584,235.13	11,536,488.76 18,218,401.28 46,659,405.45	(48,279.47) (85,086.86) (75,170.32)
FHLMC CMC Cusip 3137BWWD2 3137BHCY1 3137FEUA6 Agency CMO FNMA CMO	Description  FHMS K-725 A2  FHMS K-044 A2  FHMS K-730 A2	4.878 5.154 5.396 5.260	98.9383 96.5141 97.5020 <b>97.4833</b>	01/25/2024 01/25/2025 01/25/2025 12/01/2024	11,611,485.29 18,788,244.83 47,777,729.50 78,177,459.62	11,488,209.29 18,133,314.42 46,584,235.13 76,205,758.84	11,536,488.76 18,218,401.28 46,659,405.45 76,414,295.49	(48,279.47) (85,086.86) (75,170.32) (208,536.65)
FHLMC CMC Cusip 3137BWWD2 3137BHCY1 3137FEUA6 Agency CMO FNMA CMO Cusip	Description  FHMS K-725 A2  FHMS K-044 A2  FHMS K-730 A2  Description	4.878 5.154 5.396 5.260	98.9383 96.5141 97.5020 <b>97.4833</b> Market Price	01/25/2024 01/25/2025 01/25/2025 12/01/2024 Final Maturity	11,611,485.29 18,788,244.83 47,777,729.50 78,177,459.62 Par Value	11,488,209.29 18,133,314.42 46,584,235.13 76,205,758.84 Market Value	11,536,488.76 18,218,401.28 46,659,405.45 76,414,295.49 Book Value	(48,279,47) (85,086,86) (75,170,32) (208,536.65) Net Unrealized Gain/Loss
FHLMC CMC Cusip 3137BWWD2 3137BHCY1 3137FEUA6 Agency CMO FNMA CMO	Description  FHMS K-725 A2  FHMS K-044 A2  FHMS K-730 A2	4.878 5.154 5.396 5.260	98.9383 96.5141 97.5020 <b>97.4833</b>	01/25/2024 01/25/2025 01/25/2025 12/01/2024	11,611,485.29 18,788,244.83 47,777,729.50 78,177,459.62	11,488,209.29 18,133,314.42 46,584,235.13 76,205,758.84	11,536,488.76 18,218,401.28 46,659,405.45 76,414,295.49	(48,279.47) (85,086.86) (75,170.32) (208,536.65)
FHLMC CMC Cusip 3137BWWD2 3137BHCY1 3137FEUA6 	PHMS K-725 A2 FHMS K-044 A2 FHMS K-730 A2   Description  FNA 2017-M8 A2	4.878 5.154 5.396 5.260 Yield 3.448	98.9383 96.5141 97.5020 <b>97.4833</b> <b>Market Price</b> 94.1613	01/25/2024 01/25/2025 01/25/2025 12/01/2024 Final Maturity 05/25/2027	11,611,485.29 18,788,244.83 47,777,729.50 78,177,459.62 Par Value 12,022,199.25	11,488,209.29 18,133,314.42 46,584,235.13 76,205,758.84 Market Value 11,320,262.47	11,536,488.76 18,218,401.28 46,659,405.45 76,414,295.49  Book Value 11,905,636.18	(48,279.47) (85,086.86) (75,170.32) (208,536.65) Net Unrealized Gain/Loss (585,373.71)
FHLMC CMC Cusip 3137BWWD2 3137BHCY1 3137FEUA6 Agency CMO FNMA CMO Cusip	Description  FHMS K-725 A2  FHMS K-044 A2  FHMS K-730 A2  Description	4.878 5.154 5.396 5.260	98.9383 96.5141 97.5020 <b>97.4833</b> Market Price	01/25/2024 01/25/2025 01/25/2025 12/01/2024 Final Maturity	11,611,485.29 18,788,244.83 47,777,729.50 78,177,459.62 Par Value	11,488,209.29 18,133,314.42 46,584,235.13 76,205,758.84 Market Value	11,536,488.76 18,218,401.28 46,659,405.45 76,414,295.49 Book Value	(48,279,47) (85,086,86) (75,170,32) (208,536.65) Net Unrealized Gain/Loss
FHLMC CMC Cusip 3137BWWD2 3137BHCY1 3137FEUA6 	PHMS K-725 A2 FHMS K-044 A2 FHMS K-730 A2   Description  FNA 2017-M8 A2	4.878 5.154 5.396 5.260 Yield 3.448	98.9383 96.5141 97.5020 <b>97.4833</b> <b>Market Price</b> 94.1613	01/25/2024 01/25/2025 01/25/2025 12/01/2024 Final Maturity 05/25/2027	11,611,485.29 18,788,244.83 47,777,729.50 78,177,459.62 Par Value 12,022,199.25	11,488,209.29 18,133,314.42 46,584,235.13 76,205,758.84 Market Value 11,320,262.47	11,536,488.76 18,218,401.28 46,659,405.45 76,414,295.49  Book Value 11,905,636.18	(48,279.47) (85,086.86) (75,170.32) (208,536.65)  Net Unrealized Gain/Loss (585,373.71)
FHLMC CMC Cusip 3137BWWD2 3137BHCY1 3137FEUA6 Agency CMO FNMA CMO Cusip 3136AW7J0 3136AW7J0	PHMS K-725 A2 FHMS K-044 A2 FHMS K-730 A2   Description  FNA 2017-M8 A2	4.878 5.154 5.396 5.260 Yield 3.448	98.9383 96.5141 97.5020 <b>97.4833</b> <b>Market Price</b> 94.1613	01/25/2024 01/25/2025 01/25/2025 12/01/2024 Final Maturity 05/25/2027	11,611,485.29 18,788,244.83 47,777,729.50 78,177,459.62 Par Value 12,022,199.25	11,488,209.29 18,133,314.42 46,584,235.13 76,205,758.84 Market Value 11,320,262.47	11,536,488.76 18,218,401.28 46,659,405.45 76,414,295.49  Book Value 11,905,636.18	(48,279.47) (85,086.86) (75,170.32) (208,536.65)  Net Unrealized Gain/Loss (585,373.71)
FHLMC CMC Cusip 3137BWWD2 3137BHCY1 3137FEUA6 	PHMS K-725 A2 FHMS K-044 A2 FHMS K-730 A2   Description  FNA 2017-M8 A2	4.878 5.154 5.396 5.260 Yield 3.448	98.9383 96.5141 97.5020 <b>97.4833</b> <b>Market Price</b> 94.1613	01/25/2024 01/25/2025 01/25/2025 12/01/2024 Final Maturity 05/25/2027	11,611,485.29 18,788,244.83 47,777,729.50 78,177,459.62 Par Value 12,022,199.25	11,488,209.29 18,133,314.42 46,584,235.13 76,205,758.84 Market Value 11,320,262.47	11,536,488.76 18,218,401.28 46,659,405.45 76,414,295.49  Book Value 11,905,636.18	(48,279.47) (85,086.86) (75,170.32) (208,536.65)  Net Unrealized Gain/Loss (585,373.71)
FHLMC CMC Cusip 3137BWWD2 3137BHCY1 3137FEUA6 Agency CMO FNMA CMO Cusip 3136AW7J0 3136AW7J0 Agency MBS	PHMS K-725 A2 FHMS K-044 A2 FHMS K-730 A2   Description  FNA 2017-M8 A2	4.878 5.154 5.396 5.260 Yield 3.448	98.9383 96.5141 97.5020 <b>97.4833</b> <b>Market Price</b> 94.1613	01/25/2024 01/25/2025 01/25/2025 12/01/2024 Final Maturity 05/25/2027	11,611,485.29 18,788,244.83 47,777,729.50 78,177,459.62 Par Value 12,022,199.25	11,488,209.29 18,133,314.42 46,584,235.13 76,205,758.84 Market Value 11,320,262.47	11,536,488.76 18,218,401.28 46,659,405.45 76,414,295.49  Book Value 11,905,636.18	(48,279.47) (85,086.86) (75,170.32) (208,536.65)  Net Unrealized Gain/Loss (585,373.71)
FHLMC CMC Cusip 3137BWWD2 3137BHCY1 3137FEUA6 Agency CMO FNMA CMO Cusip 3136AW7J0 3136AW7J0 Agency MBS FHLMC	Description  FHMS K-725 A2  FHMS K-044 A2  FHMS K-730 A2   Description  FNA 2017-M8 A2  FNA 2017-M8 A2	4.878 5.154 5.396 5.260 Yield 3.448	98.9383 96.5141 97.5020 97.4833 Market Price 94.1613	01/25/2024 01/25/2025 01/25/2025 12/01/2024 12/01/2024 Final Maturity 05/25/2027	11,611,485.29 18,788,244.83 47,777,729.50 78,177,459.62  Par Value 12,022,199.25 12,022,199.25	11,488,209.29 18,133,314.42 46,584,235.13 76,205,758.84  Market Value 11,320,262.47 11,320,262.47	11,536,488.76 18,218,401.28 46,659,405.45 76,414,295.49  Book Value 11,905,636.18  11,905,636.18	(48,279.47) (85,086.86) (75,170.32) (208,536.65)  Net Unrealized Gain/Loss (585,373.71) (585,373.71)
FHLMC CMC Cusip 3137BWWD2 3137BHCY1 3137FEUA6	Description  FHMS K-725 A2  FHMS K-044 A2  FHMS K-730 A2   Description  FNA 2017-M8 A2  FNA 2017-M8 A2  Description	4.878 5.154 5.396 5.260  Yield 3.448 3.448	98.9383 96.5141 97.5020 97.4833 Market Price 94.1613 94.1613	01/25/2024 01/25/2025 01/25/2025 11/25/2025 12/01/2024 Final Maturity 05/25/2027	11,611,485.29 18,788,244.83 47,777,729.50 78,177,459.62  Par Value 12,022,199.25  12,022,199.25  Par Value 6,620,729.84	11,488,209.29 18,133,314.42 46,584,235.13 76,205,758.84  Market Value 11,320,262.47  11,320,262.47  Market Value 6,586,565.21	11,536,488.76 18,218,401.28 46,659,405.45 76,414,295.49  Book Value 11,905,636.18  Book Value 6,612,629.88	(48,279.47) (85,086.86) (75,170.32) (208,536.65)  Net Unrealized Gain/Loss (585,373.71) (585,373.71)  Net Unrealized Gain/Loss
FHLMC CMC Cusip 3137BWWD2 3137BHCY1 3137FEUA6 Agency CMO FNMA CMO Cusip 3136AW7J0 3136AW7J0 Agency MBS FHLMC Cusip	Description  FHMS K-725 A2  FHMS K-044 A2  FHMS K-730 A2   Description  FNA 2017-M8 A2  FNA 2017-M8 A2  Description  FNA 2017-M8 A2	4.878 5.154 5.396 5.260  Vield 3.448  Vield 4.912	98.9383 96.5141 97.5020 97.4833 Market Price 94.1613 Market Price 99.4840	01/25/2024 01/25/2025 01/25/2025 12/01/2024 Final Maturity 05/25/2027 05/25/2027	11,611,485.29 18,788,244.83 47,777,729.50 78,177,459.62  Par Value 12,022,199.25 12,022,199.25  Par Value	11,488,209.29 18,133,314.42 46,584,235.13 76,205,758.84  Market Value 11,320,262.47  11,320,262.47  Market Value	11,536,488.76 18,218,401.28 46,659,405.45 76,414,295.49  Book Value 11,905,636.18  Book Value	(48,279.47) (85,086.86) (75,170.32) (208,536.65)  Net Unrealized Gain/Loss (585,373.71)  Net Unrealized Gain/Loss (26,064.66)
FHLMC CMC Cusip 3137BWD2 3137BHCY1 3137FEUA6 Agency CMO FNMA CMO Cusip 3136AW7J0 3136AW7J0 Agency MBS FHLMC Cusip 3137B7MZ9 3137B7MZ9 3137B7MZ9	Description	4.878 5.154 5.396 5.260  Yield 3.448  3.448  Vield 4.912 4.889 5.613	98.9383 96.5141 97.5020 97.4833 Market Price 94.1613 94.1613 Market Price 99.4840 99.2092 97.8662	01/25/2024 01/25/2025 01/25/2025 12/01/2024 12/01/2024 Final Maturity 05/25/2027 05/25/2027 Final Maturity 10/25/2023 01/25/2024 07/25/2024	11,611,485.29 18,788,244.83 47,777,729.50 78,177,459.62  Par Value 12,022,199.25 12,022,199.25  Par Value 6,620,729.84 7,831,919.70 23,721,749.16	11,488,209.29 18,133,314.42 46,584,235.13 76,205,758.84  Market Value 11,320,262.47 11,320,262.47  Market Value 6,586,565.21 7,769,984.10 23,215,569.25	11,536,488.76 18,218,401.28 46,659,405.45 76,414,295.49  Book Value 11,905,636.18  11,905,636.18  Book Value 6,612,629.88 7,795,994.27 23,224,552.89	(48,279.47) (85,086.86) (75,170.32) (208,536.65)  Net Unrealized Gain/Loss (585,373.71)  (585,373.71)  Net Unrealized Gain/Loss (26,064.67) (26,010.17) (8,983.64)
FHLMC CMC Cusip 3137BWUD2 3137BHCY1 3137FEUA6	Description	4.878 5.154 5.396 5.260  Vield 3.448  Vield 4.912 4.889 5.613 3.518	98.9383 96.5141 97.5020 97.4833 Market Price 94.1613 Market Price 99.4840 99.2092 97.8662 94.5965	01/25/2024 01/25/2025 01/25/2025 12/01/2024 12/01/2024 Final Maturity 05/25/2027 05/25/2027 Final Maturity 10/25/2023 01/25/2023 07/25/2024 05/25/2026	11,611,485.29 18,788,244.83 47,777,729.50 78,177,489.62  Par Value 12,022,199.25 12,022,199.25  Par Value 6,620,729,84 7,831,919.70 23,721,749.16 14,769,114.30	11,488,209.29 18,133,314.42 46,584,235.13 76,205,758.84  Market Value 11,320,262.47 11,320,262.47  Market Value 6,586,565.21 7,769,984.10 23,215,569.25 13,971,071.41	11,536,488.76 18,218,401.28 46,659,405.45 76,414,295.49  Book Value 11,905,636.18  11,905,636.18  Book Value 6,612,629.88 7,795,994.27 23,224,552.89 14,528,310.32	(48,279.47) (85,086.86) (75,170.32) (208,536.65)  Net Unrealized Gain/Loss (585,373.71)  Net Unrealized Gain/Loss (26,064.66) (26,010.17) (8,983.64) (557.238.91)
FHLMC CMC Cusip 3137BWVD2 3137BHCY1 3137FEUA6 Agency CMO FNMA CMO Cusip 3136AW7J0 3136AW7J0 Agency MBS FHLMC Cusip 3137B7MZ9 3137B7MZ9 3137B7MZ9 3137B7MC6 3137B7WY9 3137FARE0 3137FNWX4	Description	4.878 5.154 5.396  5.260  Yield 3.448  3.448  Yield 4.912 4.889 5.613 3.518 3.615	98.9383 96.5141 97.5020 97.4833 Market Price 94.1613 94.1613 Market Price 99.4840 99.2092 97.8662 94.5965 93.0075	01/25/2024 01/25/2025 01/25/2025 12/01/2024 12/01/2024 Final Maturity 05/25/2027 05/25/2027 10/25/2023 01/25/2024 07/25/2024 07/25/2026	11,611,485,29 18,788,244,83 47,777,729,50 78,177,459,62  Par Value 12,022,199,25 12,022,199,25  Par Value 6,620,729,84 7,831,919,70 23,721,749,16 14,769,114,30 10,000,000,00	11,488,209.29 18,133,314.42 46,584,235.13 76,205,758.84  Market Value 11,320,262.47 11,320,262.47  Market Value 6,586,565.21 7,769,984.10 23,215,569.25 13,971,071.41 9,300,746.90	11,536,488.76 18,218,401.28 46,659,405.45 76,414,295.49  Book Value 11,905,636.18  11,905,636.18  Book Value 6,612,629.88 7,795,994.27 23,224,552.89 14,528,310.32 9,650,809.44	(48,279.47) (85,086.86) (75,170.32) (208,536.65)  Net Unrealized Gain/Loss (585,373.71) (585,373.71)  Net Unrealized Gain/Loss (26,064.66) (26,010.17) (8,983.64) (557,238.91) (350,062.54)
FHLMC CMC Cusip 3137BWUD2 3137BHCY1 3137FEUA6  Agency CMO FNMA CMO Cusip 3136AW7J0 3136AW7J0 31376AW7J0 3137B7MY29 3137B7BYY9 3137B7BYY9 3137FARE0 3137FARE0 3137FANE4 3137BTUM1	Description	4.878 5.154 5.396 5.260  Yield 3.448  3.448  Yield 4.912 4.889 5.613 3.518 3.655 4.501	98.9383 96.5141 97.5020 97.4833 Market Price 94.1613 94.1613 Market Price 99.4840 99.2092 97.8662 94.5965 93.0075 95.2889	01/25/2024 01/25/2025 01/25/2025 12/01/2024 Final Maturity 05/25/2027 05/25/2027 Final Maturity 10/25/2023 01/25/2024 07/25/2024 05/25/2026 07/25/2026	11,611,485.29 18,788,244.83 47,777,729.50 78,177,459.62  Par Value 12,022,199.25 12,022,199.25  Par Value 6,620,729.84 7,831,919.70 23,721,749.16 14,769,114.30 10,000,000.00	11,488,209.29 18,133,314.42 46,584,235.13 76,205,758.84  Market Value 11,320,262.47 11,320,262.47  Market Value 6,586,565.21 7,769,984.10 23,215,569.25 13,971,071.41 9,300,746.90 8,575,599.92	11,536,488.76 18,218,401.28 46,659,405.45 76,414,295.49  Book Value 11,905,636.18  11,905,636.18  Book Value 6,612,629.88 7,795,994.27 23,224,552.89 14,528,310.32 9,650,809.44 8,701,069.47	(48,279.47) (85,086.86) (75,170.32) (208,536.65)  Net Unrealized Gain/Loss (585,373.71) (585,373.71)  Net Unrealized Gain/Loss (26,064.66) (26,010.17) (8,983.64) (557,238.91) (350,062.54) (125,069.55)
FHLMC CMC Cusip 3137BWUD2 3137BHCY1 3137FEUA6 Agency CMO FNMA CMO Cusip 3136AW7J0 3136AW7J0 3136AW7J0 3137B7MZ9 3137B7MZ9 3137B7MZ9 3137FRMZ0 3137FMU67 3137FNWX4 3137FNWX4 3137BTUM1 3137BTUM1	Description	4.878 5.154 5.396  5.260  Yield 3.448  3.448  Yield 4.912 4.889 5.613 3.518 3.655 4.501 4.561	98,9383 96,5141 97,5020 97,4833 Market Price 94,1613 94,1613 Market Price 99,4840 99,2092 97,8662 94,5965 93,0075 95,2889 95,2889	01/25/2024 01/25/2025 01/25/2025 11/25/2025 12/01/2024 12/01/2024 05/25/2027 05/25/2027 05/25/2027 10/25/2023 01/25/2024 05/25/2026 07/25/2026 11/25/2026	11,611,485,29 18,788,244.83 47,777,729,50 78,177,459,62  Par Value 12,022,199,25 12,022,199,25  Par Value 6,620,729,84 7,831,919,70 23,721,749,1 14,769,114.30 10,000,000,00 9,000,000,00 8,500,000,00	11,488,209.29 18,133,314.42 46,584,235.13 76,205,758.84  Market Value 11,320,262.47 11,320,262.47  Market Value 6,586,565.21 7,769,984.10 23,215,569.25 13,971,071.41 9,300,746.90 8,575,999.92 8,099,555.48	Book Value 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 20,612,629.88 1,795,994.27 23,224,552.89 14,528,310.32 9,650,809.44 8,701,069.47 8,199,839.53	(48,279.47) (85,086.86) (75,170.32) (208,536.65)  Net Unrealized Gain/Loss (585,373.71) (585,373.71)  Net Unrealized Gain/Loss (26,046.66) (26,010.17) (8,983.64) (557.238.91) (350,062.54) (152,069.55) (100,284.05)
FHLMC CMC Cusip 3137BWWD2 3137BHCY1 3137FEUA6 Agency CMO FNMA CMO Cusip 3136AW7J0 3136AW7J0 Agency MBS FHLMC Cusip 3137B7MZ9 3137B7MZ9 3137B7MZ9 3137FARE0 3137FARE0 3137FNW4 3137BTUM1 3137BYUM1 3137BYUM1	Description	4.878 5.154 5.396  5.260  Yield 3.448  3.448  Vield 4.912 4.889 5.613 3.518 3.655 4.501 4.561 4.184	98.9383 96.5141 97.5020 97.4833 Market Price 94.1613 94.1613 99.4840 99.2092 97.8662 94.5965 93.0075 95.2889 95.2889 94.998	01/25/2024 01/25/2025 01/25/2025 12/01/2024 12/01/2024 12/01/2024 10/25/2027 05/25/2027 10/25/2023 01/25/2024 07/25/2024 07/25/2026 11/25/2026 11/25/2026 11/25/2026	11,611,485.29 18,788,244.83 47,777,729.50  78,177,459.62  Par Value 12,022,199.25  12,022,199.25  12,022,199.25  12,021,199.25  14,769,114.30 10,000,000.00 9,000,000.00 9,000,000.00 15,000,000.00	11,488,209.29 18,133,314.42 46,584,235.13 76,205,758.84  Market Value 11,320,262.47 11,320,262.47  Market Value 6,586,565.21 7,769,984.10 23,215,569.25 13,971,071.41 9,300,746.90 8,575,999.92 8,099,555.48 14,248,470.75	11,536,488.76 18,218,401.28 46,659,405.45 76,414,295.49  Book Value 11,905,636.18  11,905,636.18  Book Value 6,612,629.88 7,795,994.27 23,224,552.89 14,528,310.32 9,650,809.44 8,701,069.47 8,199,839.53 14,580,301.10	(48,279.47) (85,086.86) (75,170.32) (208,536.65)  Net Unrealized Gain/Loss (585,373.71) (585,373.71)  Net Unrealized Gain/Loss (26,064.66) (26,010.17) (8,983.64) (557,238.91) (350,062.54) (125,069.55) (301,830.35) (331,830.35)
FHLMC CMC Cusip 3137BWUD2 3137BHCY1 3137FEUA6 Agency CMO FNMA CMO Cusip 3136AW7J0 3136AW7J0 31376AW7J0 3137BTMU67 3137BTMU67 3137BTMU67 3137BTUM1 3137BTUM1 3137BTUM1 3137BTUM1 3137BTUM1 3137BTUM1 3137BTUM1 3137BTUM1	Description	4.878 5.154 5.396 5.260  Yield 3.448  3.448  Yield 4.912 4.889 5.613 3.518 3.655 4.501 4.561 4.184 3.154	98.9383 96.5141 97.5020 97.4833 Market Price 94.1613 94.1613 99.4840 99.2092 97.8662 94.5965 93.0075 95.2889 94.9898 94.9898 94.9898	01/25/2024 01/25/2025 01/25/2025 12/01/2024 12/01/2024 12/01/2024 10/25/2027 05/25/2027 05/25/2027 10/25/2023 01/25/2024 07/25/2024 07/25/2024 07/25/2026 07/25/2026 07/25/2026 07/25/2026 07/25/2026 07/25/2026 07/25/2026	11,611,485.29 18,788,244.83 47,777,729.50 78,177,459.62  Par Value 12,022,199.25 12,022,199.25 12,022,199.25 0,620,729.84 7,831,919.70 23,721,749.16 14,769,114.30 10,000,000.00 8,500,000.00 15,000,000.00 15,000,000.00	11,488,209.29 18,133,314.42 46,584,235.13 76,205,758.84  Market Value 11,320,262.47 11,320,262.47 11,320,262.47 2,769,984.10 23,215,569.25 13,971,071.41 9,300,746.90 8,575,999.92 8,099,555.48 14,248,470.75 945,084.41	Book Value 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18	(48,279.47) (85.086.86) (75,170.32) (208,536.65)  Net Unrealized Gain/Loss (585,373.71) (585,373.71)  Net Unrealized Gain/Loss (26,064.66) (26,010.17) (8,983.64) (557,238.91) (350,062.54) (125,069.55) (100,284.05) (313,830.35) (56,020.50)
FHLMC CMC Cusip 3137BHCY1 3137BHCY1 3137BHCY1 3137FEUA6 Agency CMO FNMA CMO Cusip 3136AW7J0 3136AW7J0 3136AW7J0 3137BMZ9 3137BMZ9 3137BMZ9 3137FARE0 3137FNWX4 3137BTUM1 3137BTUM1 3137BYLD0 3137BYLD0 3137BYLD1 3137BYLD1 3137BYLD1 3137BYLD1 3137BYLD1 3137BYLD1 3137BYLD1 3137BYLD1 3137BYLD1	Description	4.878 5.154 5.396  5.260  Yield 3.448  3.448  Yield 4.912 4.889 5.613 3.518 3.655 4.501 4.184 3.114	98.9383 96.5141 97.5020 97.4833 Market Price 94.1613 94.1613 94.1613 99.2092 97.8662 94.5965 93.0075 95.2889 94.9888 94.5084 93.8995	01/25/2024 01/25/2025 01/25/2025 12/01/2024 12/01/2024 Final Maturity 05/25/2027 05/25/2027 10/25/2024 07/25/2024 07/25/2026 07/25/2026 11/25/2026 02/25/2027 03/25/2027	11,611,485.29 18,788,244.83 47,777,729.50 78,177,459.62  Par Value 12,022,199.25 12,022,199.25 12,022,199.25  Par Value 6,620,729.84 7,831,919.70 23,721,749.16 14,769,114.30 10,000,000.00 9,000,000.00 15,000,000.00 15,000,000.00 11,095,000.00 11,095,000.00	11,488,209.29 18,133,314.42 46,584,235.13 76,205,758.84  Market Value 11,320,262.47 11,320,262.47  11,320,262.47  23,215,569.25 13,971,071.41 9,300,746.90 8,759,999.92 8,099,555.48 14,248,470.75 945,084.41 10,413,712.63	11,536,488.76 18,218,401.28 46,659,405.45 76,414,295.49  Book Value 11,905,636.18  11,905,636.18  11,905,636.18  6,612,629.88 7,795,994.27 23,224,552.89 14,528,310.32 9,650,809.44 8,701,069.44 8,701,069.43 14,580,301.10 1,001,289.46 11,086,923.01	(48,279.47) (85,086.86) (75,170.32) (208,536.65)  Net Unrealized Gain/Loss (585,373.71) (585,373.71)  Net Unrealized Gain/Loss (26,064.66) (26,010.17) (8,983.64) (157,289.91) (350,062.54) (125,069.55) (100,284.05) (331,830.35) (56,205.05) (673,210.37)
FHLMC CMC Cusip 3137BWWD2 3137BHCY1 3137FEUA6 Agency CMO FNMA CMO Cusip 3136AW7J0 3136AW7J0 Agency MBS FHLMC Cusip 3137B7MZ9 3137B7MZ9 3137B7MZ9 3137FARE0 3137B7WM3 3137BTUM1 3137BTUM1 3137BTUM1 3137BTUM1 3137BTUM1 3137BTUM1 3137BTUM1 3137BTUM1 3137BTUM1 3137BYLD0 3137BXQY1 3137BYLD1 3137BYL	Description	4.878 5.154 5.396  5.260  Yield 3.448  3.448  Vield 4.912 4.889 5.613 3.518 3.655 4.501 4.561 4.184 3.154 3.114 3.114	98.9383 96.5141 97.5020 97.4833 Market Price 94.1613 94.1613 94.1613 99.4840 99.2092 97.8662 94.5965 93.0075 95.2889 95.2889 94.9898 94.9898 94.9898 94.5084 93.8595 95.5600	01/25/2024 01/25/2025 01/25/2025 12/01/2024 12/01/2024 12/01/2024 12/01/2027 05/25/2027 05/25/2027 05/25/2024 07/25/2024 07/25/2024 07/25/2026 11/25/2026 11/25/2026 02/25/2027 03/25/2027 03/25/2027 04/25/2027 04/25/2027	11,611,485.29 18,788,244.83 47,777,729.50  78,177,459.62  Par Value 12,022,199.25  12,022,199.25  12,022,199.25  12,021,199.26  6,620,729.84 7,831,919.70 23,721,749.16 14,769,114.30 10,000,000.00 9,000,000.00 15,000,000.00 15,000,000.00 11,095,000.00 25,000,000.00 25,000,000.00	11,488,209.29 18,133,314.42 46,584,235.13 76,205,758.84  Market Value 11,320,262.47 11,320,262.47  11,320,262.47 23,215,569.25 13,971,071.49 9,300,746.90 8,575,999.92 8,099,555.48 14,248,470.75 945,084.41 10,413,712.63 23,890,000.00	Book Value 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,005,636.18 11,005,636.18 11,005,636.18	(48,279.47) (85,086.86) (75,170.33) (208,536.65)  Net Unrealized Gain/Loss (585,373.71) (585,373.71)  Net Unrealized Gain/Loss (26,064.66) (26,010.17) (8,983.64) (557,238.91) (350,062.54) (125,069.55) (100,284.05) (331,830.35) (56,205.05) (673,210.37) (922,181.40)
FHLMC CMC Cusip 3137BHCY1 3137FEUA6 Agency CMO FNMA CMO Cusip 3136AW7J0 3136AW7J0 3136AW7J0 3137BTMU6 3137BTMU6 3137BTMU6 3137BTMU9 3137BTMU9 3137BTMU9 3137BTUM1	Description	4.878 5.154 5.396  5.260  Yield 3.448  3.448  Yield 4.912 4.889 5.613 3.518 3.655 4.501 4.561 4.184 3.111 3.945 4.062	98.9383 96.5141 97.5020 97.4833 Market Price 94.1613 94.1613 94.1613 94.1613 99.2092 97.8662 94.5965 93.0075 95.2889 94.5984 94.5984 94.5984 95.2899 94.5989 95.5600	01/25/2024 01/25/2025 01/25/2025 12/01/2024 12/01/2024 12/01/2024 10/25/2027 05/25/2027 05/25/2027 05/25/2024 07/25/2024 07/25/2024 07/25/2026 07/25/2026 07/25/2026 07/25/2026 07/25/2027 03/25/2027 03/25/2027 03/25/2027	Par Value 12,022,199.25 12,022,199.25 12,022,199.25 12,022,199.25 12,022,199.25 12,022,199.00 12,000,000.00 14,769,114.30 10,000,000.00 15,000,000.00 15,000,000.00 11,005,000.00 25,000,000.00 11,005,000.00 11,005,000.00	11,488,209.29 18,133,314.42 46,584,235.13 76,205,758.84  Market Value 11,320,262.47 11,320,262.47 11,320,262.47 21,769,984.10 23,215,569.25 13,971,071.41 9,300,746.90 8,575,999.92 8,099,555.48 14,248,470.75 945,084.41 10,413,712.63 23,890,000.00 9,560,000.00	Book Value 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,006,947 8,199,839.53 14,580,301.10 1,001,28,946 11,086,923.01 24,812,181.40 9,899,882.86	(48,279.47) (85,086.86) (75,170.32) (208,536.65)  Net Unrealized Gain/Loss (585,373.71) (585,373.71)  Net Unrealized Gain/Loss (26,064.66) (26,010.17) (8,983.64) (557,238.91) (350,062.54) (125,069.55) (100,284.05) (313,830.35) (56,020.505) (673,210.37) (922,181.40) (339,882.86)
FHLMC CMC Cusip 3137BWVD2 3137BHCY1 3137FEUA6 Agency CMO FNMA CMO Cusip 3136AW7J0 3136AW7J0 3136AW7J0 3137BMC9 3137BMC9 3137BMC9 3137BMC9 3137BMC9 3137BMU67 3137FNUM1 3137BTUM1 3137BTUM1 3137BTUM1 3137BYLD0 3137BXQY1 3137BYLD0 3137BXQY1 3137BYLD1 3137B	Description	4.878 5.154 5.396  5.260  Yield 3.448  3.448  4.912 4.889 5.613 3.518 3.655 4.501 4.184 3.111 3.945 4.062 4.073	98.9383 96.5141 97.5020 97.4833 Market Price 94.1613 94.1613 94.1613 99.2092 97.8662 94.5965 93.0075 95.2889 94.9898 94.5084 93.895 95.5600 95.6000 95.5600	01/25/2024 01/25/2025 01/25/2025 12/01/2024 12/01/2024 12/01/2024 12/01/2027 05/25/2027 05/25/2027 05/25/2024 07/25/2024 07/25/2026 07/25/2026 11/25/2026 02/25/2027 03/25/2027 03/25/2027 11/01/2027 11/01/2027	Par Value 12,022,199.25 12,022,199.25 12,022,199.25 12,022,199.25 12,023,191.430 10,000,000.00 15,000,000.00 11,095,000.00 25,000,000.00 25,000,000.00	11,488,209.29 18,133,314.42 46,584,235.13 76,205,758.84  Market Value 11,320,262.47 11,320,262.47 11,320,262.47 23,215.569.25 13,971,071.41 9,300,746.90 8,575,999.2 8,009,555.48 14,248,470.75 945,084.41 10,413,712.63 23,890,000.00 9,560,000.00 9,560,000.00 9,560,000.00 9,3890,000.00	Book Value 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,005,636.18 11,005,636.18 11,005,636.18 11,005,636.18 11,005,636.18 11,005,636.18 11,005,636.18 11,005,636.18 11,005,636.18	(48,279.47) (85,086.86) (75,170.32) (208,536.65)  Net Unrealized Gain/Loss (585,373.71) (585,373.71)  Net Unrealized Gain/Loss (26,064.66) (26,010.17) (8,983.64) (557,238.91) (350,062.54) (125,069.55) (100,284.05) (331,830.35) (56,205.05) (673,210.17) (22,181.40) (339,882.86) (881,231.82)
FHLMC CMC Cusip 3137BWDD2 3137BHCY1 3137FEUA6 Agency CMO FNMA CMO Cusip 3136AW7J0 3136AW7J0 3136AW7J0 3137BTM29 3137BTM29 3137BTM29 3137FARE0 3137BTUM1 3132XGQ74 3131BTUM1 3132XGQ74 3132XGQ74 3132XGQ7H 3132XGQ7H	Description	4.878 5.154 5.396  5.260  Yield 3.448  3.448  Yield 4.912 4.889 5.613 3.518 3.655 4.501 4.561 4.184 3.111 3.945 4.062	98.9383 96.5141 97.5020 97.4833 Market Price 94.1613 94.1613 94.1613 94.1613 99.2092 97.8662 94.5965 93.0075 95.2889 94.5984 94.5984 94.5984 95.2899 94.5989 95.5600	01/25/2024 01/25/2025 01/25/2025 12/01/2024 12/01/2024 12/01/2024 12/01/2027 05/25/2027 05/25/2027 05/25/2023 01/25/2024 05/25/2024 05/25/2026 11/25/2026 11/25/2026 02/25/2027 03/25/2027 11/01/2027 11/01/2027 11/01/2027 11/01/2028	11,611,485.29 18,788,244.83 47,777,729.50  78,177,459.62  Par Value 12,022,199.25  12,022,199.25  12,022,199.25  12,022,199.25  12,022,199.25  12,022,199.25  12,022,199.25  12,022,199.25	11,488,209.29 18,133,314.42 46,584,235.13 76,205,758.84  Market Value 11,320,262.47 11,320,262.47 11,320,262.47 23,215,569.25 13,971,071.41 9,300,746.90 8,575,999.92 8,099,555.48 14,248,470.75 945,084.41 10,413,712.63 23,890,000.00 9,560,000.00 19,166,600.00	Book Value 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,934.27 23,224,552.89 14,528,310.32 9,650,809,44 8,701,069,47 8,199,839,53 14,580,301.10 1,001,289,46 11,086,923.01 24,812,181.40 9,899,882.86 24,741,231.82	(48,279.47) (85,086.86) (75,170.32) (208,536.65)  Net Unrealized Gain/Loss (585,373.71) (585,373.71)  (585,373.71)  Net Unrealized Gain/Loss (26,064.66) (26,010.17) (8,983.64) (557,238.91) (350,062.55) (100,284.05) (331,830.35) (56,205.05) (67,3210.37) (922,181.40) (339,882.86) (851,231.82) (612,221.78)
FHLMC CMC Cusip 3137BWVD2 3137BHCY1 3137FEUA6 Agency CMO FNMA CMO Cusip 3136AW7J0 3136AW7J0 3136AW7J0 3137BMC9 3137BMC9 3137BMC9 3137BMC9 3137BMC9 3137BMU67 3137FNUM1 3137BTUM1 3137BTUM1 3137BTUM1 3137BYLD0 3137BXQY1 3137BYLD0 3137BXQY1 3137BYLD1 3137B	Description	4.878 5.154 5.396  5.260  Yield 3.448  3.448  4.912 4.889 5.613 3.518 3.655 4.501 4.184 3.111 3.945 4.062 4.073	98.9383 96.5141 97.5020 97.4833 Market Price 94.1613 94.1613 94.1613 99.2092 97.8662 94.5965 93.0075 95.2889 94.9898 94.5084 93.895 95.5600 95.6000 95.5600	01/25/2024 01/25/2025 01/25/2025 12/01/2024 12/01/2024 12/01/2024 12/01/2027 05/25/2027 05/25/2027 05/25/2024 07/25/2024 07/25/2026 07/25/2026 11/25/2026 02/25/2027 03/25/2027 03/25/2027 11/01/2027 11/01/2027	Par Value 12,022,199.25 12,022,199.25 12,022,199.25 12,022,199.25 12,023,191.430 10,000,000.00 15,000,000.00 11,095,000.00 25,000,000.00 25,000,000.00	11,488,209.29 18,133,314.42 46,584,235.13 76,205,758.84  Market Value 11,320,262.47 11,320,262.47 11,320,262.47 23,215.569.25 13,971,071.41 9,300,746.90 8,575,999.2 8,009,555.48 14,248,470.75 945,084.41 10,413,712.63 23,890,000.00 9,560,000.00 9,560,000.00 9,560,000.00 9,3890,000.00	Book Value 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,005,636.18 11,005,636.18 11,005,636.18 11,005,636.18 11,005,636.18 11,005,636.18 11,005,636.18 11,005,636.18 11,005,636.18	(48,279.47) (85,086.86) (75,170.32) (208,536.65)  Net Unrealized Gain/Loss (585,373.71) (585,373.71)  Net Unrealized Gain/Loss (26,064.66) (26,010.17) (8,983.64) (557.238.91) (350.062.54) (125,069.55) (100,284.05) (331,830.35) (56,205.05) (673,210.37) (922,181.40) (339,882.86) (851,231.82)
FHLMC CMC Cusip 3137BWVD2 3137BHCY1 3137FEUA6 Agency CMO FNMA CMO Cusip 3136AW7J0 3136AW7J0 3136AW7J0 3137B7M29 3137B7M29 3137B7M29 3137B7M29 3137B7M29 3137B7W24 3137B7UM1 3137B7UM1 3137BYUM1	Description	4.878 5.154 5.396  5.260  Yield 3.448  3.448  Yield 4.912 4.889 5.613 3.518 3.655 4.501 4.561 4.184 3.154	98.9383 96.5141 97.5020 97.4833 Market Price 94.1613 94.1613 94.1613 94.1613 99.2092 97.8662 93.0075 95.2889 94.5985 95.2889 94.5985 95.5600 95.6000 95.6000 95.5600 95.8330 95.8330	01/25/2024 01/25/2025 01/25/2025 12/01/2024 12/01/2024 12/01/2024 15/25/2027 05/25/2027 05/25/2027 05/25/2024 07/25/2024 07/25/2026 07/25/2026 11/25/2026 02/25/2027 03/25/2027 11/25/2026 11/25/2026 11/25/2026 11/25/2026 11/25/2026 11/25/2026 02/25/2027 11/25/2026 02/25/2027 11/25/2026 02/25/2027 06/25/2027 11/25/2026 01/25/2027 11/25/2026 01/25/2027 11/25/2026 01/25/2027 11/25/2027 11/25/2026 01/25/2027 11/25/2027 11/25/2027 11/25/2027 11/25/2027 11/25/2027 11/25/2027 11/25/2027 11/25/2027 11/25/2027 11/25/2027	11,611,485,29 18,788,244,83 47,777,729,50 78,177,459,62  Par Value 12,022,199,25 12,022,199,25 12,022,199,25 14,769,114,30 10,000,000,00 15,000,000,00 15,000,000,00 11,095,000,00 25,000,000,00 25,000,000,00 25,000,000,00 10,000,000,00 10,000,000,00 10,000,00	11,488,209.29 18,133,314.42 46,584,235.13 76,205,758.84  Market Value 11,320,262.47 11,320,262.47 11,320,262.47 23,215.569.25 13,971,071.41 9,300,746.90 8,575,999.92 8,099,555.48 14,248,470.75 945,084.41 10,413,712.63 23,890,000.00 9,560,000.00 19,166,600.00 9,583,300.00	Book Value 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 2,701,069.47 23,224,552.89 14,528,310.32 9,650,809.44 8,701,069.47 8,199,839.53 14,580,301.10 1,001,289.46 11,086,923.01 24,812,181.40 9,889,882.86 24,741,231.82 19,778,821.78 9,956,092.83	(48,279.47) (85,086.86) (75,170.32) (208,536.65)  Net Unrealized Gain/Loss (585,373.71) (585,373.71)  Net Unrealized Gain/Loss (26,010.17) (8,983.64) (57,238.91) (350,062.54) (125,069.55) (100,234.05) (673.210.37) (922,181.40) (339,882.86) (881,231.82) (612,221.78) (372,792.83)
FHLMC CMC Cusip 3137BWDD2 3137BHCY1 3137FEUA6 Agency CMO FNMA CMO Cusip 3136AW7J0 3136AW7J0 3136AW7J0 3137BTM29 3137BTM29 3137BTM29 3137FARE0 3137BTUM1 3132XGQ74 3131BTUM1 3132XGQ74 3132XGQ74 3132XGQ7H	Description	4.878 5.154 5.396  5.260  Yield 3.448  3.448  Vield 4.912 4.889 5.613 3.518 3.655 4.501 4.561 4.184 3.114 3.154 3.045 4.002 4.073 4.690	98.9383 96.5141 97.5020 97.4833 Market Price 94.1613 94.1613 94.1613 99.4840 99.2092 97.8662 94.5965 93.0075 95.2889 95.2889 94.9988 94.9988 94.9989 95.5600 95.5600 95.5600 95.5600	01/25/2024 01/25/2025 01/25/2025 12/01/2024 12/01/2024 12/01/2024 12/01/2027 05/25/2027 05/25/2027 05/25/2023 01/25/2024 05/25/2024 05/25/2026 11/25/2026 11/25/2026 02/25/2027 03/25/2027 11/01/2027 11/01/2027 11/01/2027 11/01/2028	11,611,485.29 18,788,244.83 47,777,729.50  78,177,459.62  Par Value 12,022,199.25  12,022,199.25  12,022,199.25  12,022,199.25  12,022,199.25  12,022,199.25  12,022,199.25  12,022,199.25	11,488,209.29 18,133,314.42 46,584,235.13 76,205,758.84  Market Value 11,320,262.47 11,320,262.47 11,320,262.47 23,215,569.25 13,971,071.41 9,300,746.90 8,575,999.92 8,099,555.48 14,248,470.75 945,084.41 10,413,712.63 23,890,000.00 9,560,000.00 19,166,600.00	Book Value 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,934.27 23,224,552.89 14,528,310.32 9,650,809,44 8,701,069,47 8,199,839,53 14,580,301.10 1,001,289,46 11,086,923.01 24,812,181.40 9,899,882.86 24,741,231.82	(48,279.47) (85,086.86) (75,170.32) (208,536.65)  Net Unrealized Gain/Loss (585,373.71) (585,373.71)  Net Unrealized Gain/Loss (26,064.66) (26,010.17) (8,983.64) (357,238.91) (350,062.54) (125,069.55) (100,284.05) (331,830.35) (56,205.05) (673.210.37) (922,181.40) (339,882.86) (881,231.86) (881,231.86) (812,221.78) (372,792.83)
FHLMC CMC Cusip 3137BWVD2 3137BHCY1 3137FEUA6 Agency CMO FNMA CMO Cusip 3136AW7J0 3136AW7J0 3136AW7J0 3137B7M29 3137B7M29 3137B7M29 3137B7M29 3137B7M29 3137B7W24 3137B7UM1 3137B7UM1 3137BYUM1	Description	4.878 5.154 5.396  5.260  Yield 3.448  3.448  Yield 4.912 4.889 5.613 3.518 3.655 4.501 4.561 4.184 3.154	98.9383 96.5141 97.5020 97.4833 Market Price 94.1613 94.1613 94.1613 94.1613 99.2092 97.8662 93.0075 95.2889 94.5985 95.2889 94.5985 95.5600 95.6000 95.6000 95.5600 95.8330 95.8330	01/25/2024 01/25/2025 01/25/2025 12/01/2024 12/01/2024 12/01/2024 15/25/2027 05/25/2027 05/25/2027 05/25/2024 07/25/2024 07/25/2026 07/25/2026 11/25/2026 02/25/2027 03/25/2027 11/25/2026 11/25/2026 11/25/2026 11/25/2026 11/25/2026 11/25/2026 02/25/2027 03/25/2027 11/25/2026 01/25/2027 06/25/2027 11/25/2026 01/25/2027 11/25/2026 01/25/2027 06/25/2027 11/25/2026 01/25/2027 06/25/2027 06/25/2027 06/25/2027 06/25/2027 06/25/2027 06/25/2027 06/25/2027 06/25/2027 06/25/2027 06/25/2027 06/25/2027 06/25/2027 06/25/2027	11,611,485,29 18,788,244,83 47,777,729,50 78,177,459,62  Par Value 12,022,199,25 12,022,199,25 12,022,199,25 14,769,114,30 10,000,000,00 15,000,000,00 15,000,000,00 11,095,000,00 25,000,000,00 25,000,000,00 25,000,000,00 10,000,000,00 10,000,000,00 10,000,00	11,488,209.29 18,133,314.42 46,584,235.13 76,205,758.84  Market Value 11,320,262.47 11,320,262.47 11,320,262.47 23,215.569.25 13,971,071.41 9,300,746.90 8,575,999.92 8,099,555.48 14,248,470.75 945,084.41 10,413,712.63 23,890,000.00 9,560,000.00 19,166,600.00 9,583,300.00	Book Value 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 2,701,069.47 23,224,552.89 14,528,310.32 9,650,809.44 8,701,069.47 8,199,839.53 14,580,301.10 1,001,289.46 11,086,923.01 24,812,181.40 9,889,882.86 24,741,231.82 19,778,821.78 9,956,092.83	(48,279.47) (85,086.86) (75,170.32) (208,536.65)  Net Unrealized Gain/Loss (585,373.71) (585,373.71)  (585,373.71)  Net Unrealized Gain/Loss (26,064.66) (26,010.17) (8,983.64) (557,238.91) (350,062.55) (100,284.05) (331,830.35) (56,205.05) (67,3210.37) (922,181.40) (339,882.86) (851,231.82) (612,221.78)
FHLMC CMC Cusip 3137BWWD2 3137BHCY1 3137FEUA6 Agency CMO FNMA CMO Cusip 3136AW7J0 3136AW7J0 3136AW7J0 3137B7MZ9 3137BYLD0 3137BYLD0 3137BYLD0 3137BYLD1 3132XGRHI 3132XGRHI 3132XGRHI 3132XGRHI 3132XGRHI 3132XFLR7	Description	4.878 5.154 5.396  5.260  Yield 3.448  3.448  Yield 4.912 4.889 5.613 3.518 3.655 4.501 4.561 4.184 3.154	98.9383 96.5141 97.5020 97.4833 Market Price 94.1613 94.1613 94.1613 94.1613 99.2092 97.8662 93.0075 95.2889 94.5985 95.2889 94.5985 95.5600 95.6000 95.6000 95.5600 95.8330 95.8330	01/25/2024 01/25/2025 01/25/2025 12/01/2024 12/01/2024 12/01/2024 15/25/2027 05/25/2027 05/25/2027 05/25/2024 07/25/2024 07/25/2026 07/25/2026 11/25/2026 02/25/2027 03/25/2027 11/25/2026 11/25/2026 11/25/2026 11/25/2026 11/25/2026 11/25/2026 02/25/2027 03/25/2027 11/25/2026 01/25/2027 06/25/2027 11/25/2026 01/25/2027 11/25/2026 01/25/2027 06/25/2027 11/25/2026 01/25/2027 06/25/2027 06/25/2027 06/25/2027 06/25/2027 06/25/2027 06/25/2027 06/25/2027 06/25/2027 06/25/2027 06/25/2027 06/25/2027 06/25/2027 06/25/2027	11,611,485,29 18,788,244,83 47,777,729,50 78,177,459,62  Par Value 12,022,199,25 12,022,199,25 12,022,199,25 14,769,114,30 10,000,000,00 15,000,000,00 15,000,000,00 11,095,000,00 25,000,000,00 25,000,000,00 25,000,000,00 10,000,000,00 10,000,000,00 10,000,00	11,488,209.29 18,133,314.42 46,584,235.13 76,205,758.84  Market Value 11,320,262.47 11,320,262.47 11,320,262.47 23,215.569.25 13,971,071.41 9,300,746.90 8,575,999.92 8,099,555.48 14,248,470.75 945,084.41 10,413,712.63 23,890,000.00 9,560,000.00 19,166,600.00 9,583,300.00	Book Value 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 2,701,069.47 23,224,552.89 14,528,310.32 9,650,809.44 8,701,069.47 8,199,839.53 14,580,301.10 1,001,289.46 11,086,923.01 24,812,181.40 9,889,882.86 24,741,231.82 19,778,821.78 9,956,092.83	(48,279.47) (85,086.86) (75,170.32) (208,536.65)  Net Unrealized Gain/Loss (585,373.71) (585,373.71)  Net Unrealized Gain/Loss (26,064.66) (26,010.17) (8,983.64) (557,238.91) (350,062.54) (125,069.55) (100,284.05) (673.210.37) (922,181.40) (339,882.86) (881,231.40) (389,882.86) (881,231.40) (372,792.83)
FHLMC CMC Cusip 3137BHCY1 3137FEUA6 Agency CMO FNMA CMO Cusip 3136AW7J0 3136AW7J0 3136AW7J0 3137BNTM29 3137BNTM29 3137FARE0 3137FARE0 3137FARE0 3137FARE0 3137FAU17 3137F2LJ3 3137FBYUM1 3137BYUM1 3137BYU	Description	4.878 5.154 5.396  5.260  Yield 3.448  3.448  Yield 4.912 4.889 5.613 3.518 3.655 4.501 4.561 4.184 3.154	98.9383 96.5141 97.5020 97.4833 Market Price 94.1613 94.1613 94.1613 94.1613 99.2092 97.8662 93.0075 95.2889 94.5985 95.2889 94.5985 95.5600 95.6000 95.6000 95.5600 95.8330 95.8330	01/25/2024 01/25/2025 01/25/2025 12/01/2024 12/01/2024 12/01/2024 15/25/2027 05/25/2027 05/25/2027 05/25/2024 07/25/2024 07/25/2026 07/25/2026 11/25/2026 02/25/2027 03/25/2027 11/25/2026 11/25/2026 11/25/2026 11/25/2026 11/25/2026 11/25/2026 02/25/2027 03/25/2027 11/25/2026 01/25/2027 06/25/2027 11/25/2026 01/25/2027 11/25/2026 01/25/2027 06/25/2027 11/25/2026 01/25/2027 06/25/2027 06/25/2027 06/25/2027 06/25/2027 06/25/2027 06/25/2027 06/25/2027 06/25/2027 06/25/2027 06/25/2027 06/25/2027 06/25/2027 06/25/2027	11,611,485,29 18,788,244,83 47,777,729,50 78,177,459,62  Par Value 12,022,199,25 12,022,199,25 12,022,199,25 14,769,114,30 10,000,000,00 15,000,000,00 15,000,000,00 11,095,000,00 25,000,000,00 25,000,000,00 25,000,000,00 10,000,000,00 10,000,000,00 10,000,00	11,488,209.29 18,133,314.42 46,584,235.13 76,205,758.84  Market Value 11,320,262.47 11,320,262.47 11,320,262.47 23,215.569.25 13,971,071.41 9,300,746.90 8,575,999.92 8,099,555.48 14,248,470.75 945,084.41 10,413,712.63 23,890,000.00 9,560,000.00 19,166,600.00 9,583,300.00	Book Value 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 2,701,069.47 23,224,552.89 14,528,310.32 9,650,809.44 8,701,069.47 8,199,839.53 14,580,301.10 1,001,289.46 11,086,923.01 24,812,181.40 9,889,882.86 24,741,231.82 19,778,821.78 9,956,092.83	(48,279.47) (85,086.86) (75,170.32) (208,536.65)  Net Unrealized Gain/Loss (585,373.71) (585,373.71)  Net Unrealized Gain/Loss (26,064.66) (26,010.17) (8,983.64) (357,238.91) (350,062.54) (125,069.55) (100,284.05) (331,830.35) (56,205.05) (673.210.37) (922,181.40) (339,882.86) (881,231.86) (881,231.86) (812,221.78) (372,792.83)
FHLMC CMC Cusip 3137BWD2 3137BHCY1 3137FEUA6 Agency CMO FNMA CMO Cusip 3136AW7J0 3136AW7J0 3136AW7J0 3137BMC9 3137BMC9 3137BMC9 3137BMC9 3137BMW3 3137BMW3 3137BMW3 3137BMW4 3137BTUM1 3137BYUM1 3137BYUM1 3137BYUM1 3137BYUM1 3137BYUM1 3137BYUM1 3137BYLM1 3132XGRH1 3132XGRH1 3132XFLR7 Agency MBS FNMA	Description	4.878 5.154 5.396  5.260  Yield 3.448  3.448  Yield 4.912 4.889 5.613 3.518 3.655 4.501 4.184 3.111 3.945 4.062 4.073 4.060 4.333 4.303	98.9383 96.5141 97.5020 97.4833  Market Price 94.1613  94.1613  94.1613  Market Price 99.4840 99.2092 97.8662 94.5065 93.0075 95.2889 94.9898 94.5084 93.8595 95.5600 95.5600 95.8330 95.8330 95.8330	01/25/2024 01/25/2025 01/25/2025 12/01/2024  Final Maturity 05/25/2027 05/25/2027 05/25/2027 05/25/2024 07/25/2024 07/25/2026 01/25/2026 01/25/2026 01/25/2027 03/25/2027 11/01/2027 11/01/2027 01/01/2028 01/01/2028	11,611,485.29 18,788,244.83 47,777,729.50 78,177,459.62  Par Value 12,022,199.25 12,022,199.25 12,022,199.25 14,769,114.30 10,000,000.00 15,000,000.00 11,005,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00	11,488,209.29 18,133,314.42 46,584,235.13 76,205,758.84  Market Value 11,320,262.47 11,320,262.47 11,320,262.47 23,215,569.25 13,971,071.41 9,300,746.90 8,575,999.92 8,099,555.48 14,248,470.75 945,084.41 10,413,712.63 23,890,000.00 9,560,000.00 9,583,300.00 19,166,600.00 189,216,660.07	Book Value 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 14,520,301.10 1,001,289,430.301.10 1,001,289,430.301.10 1,001,289,46 11,086,923.01 24,812,181.40 9,899,882.86 24,741,231.82 19,778,821.78 9,956,092.83	(48,279.47) (85,086.86) (75,170.32) (208,536.65)  Net Unrealized Gain/Loss (585,373.71) (585,373.71)  (585,373.71)  Net Unrealized Gain/Loss (26,064.66) (26,010.17) (8,983.64) (357,238.91) (350,062.54) (120,284.05) (331,830.35) (56,205.05) (673.210.37) (922,181.40) (339,882.30) (339,882.31.82) (612,221.78) (372,792.83) (5,353,269.96)
FHLMC CMC Cusip 3137BWWD2 3137BHCY1 3137FEUA6 Agency CMO FNMA CMO Cusip 3136AW7J0 3136AW7J0 3136AW7J0 3137B7M29 3137B7M29 3137B7M29 3137B7M29 3137B7M29 3137B7M29 3137BYUM1 3137BYLD0 3137BYUM1 3137BYLD0 3137BYCD1 3137BYCD1 3137BYCD1 3132XGQ74 3132XGQ74 3132XGQ74 3132XGQ74 3132XGQ74 3132XGQ74 3132XFLR7 Agency MBS FNMA Cusip	Description	4.878 5.154 5.396  5.260  Yield 3.448  3.448  Violat 4.912 4.889 5.613 3.518 3.655 4.501 4.561 4.184 3.154 3.154 3.154 3.415 4.062 4.073 4.690 4.333 4.303	98,9383 96,5141 97,5020 97,4833  Market Price 94,1613  94,1613  94,1613  94,1613  94,1613  94,1613  94,1613  94,1613  95,2889 94,5965 93,0075 95,2889 94,5965 95,5600	01/25/2024 01/25/2025 01/25/2025 12/01/2024  Final Maturity 05/25/2027 05/25/2027  05/25/2027  Final Maturity 10/25/2023 01/25/2024 07/25/2024 07/25/2026 11/25/2026 01/25/2027 03/25/2027 11/01/2027 11/01/2027 11/01/2027 11/01/2028 01/01/2028 01/01/2028 11/09/2026	11,611,485.29 18,788,244.83 47,777,729.50  78,177,459.62  Par Value 12,022,199.25  12,022,199.25  12,022,199.25  12,022,199.25  12,022,199.00 00.00 00.000 0	11,488,209.29 18,133,314.42 46,584,235.13 76,205,758.84  Market Value 11,320,262.47 11,320,262.47 11,320,262.47 23,215,569.25 13,971,071.41 9,300,746.90 8,575,999.92 8,099,555.48 14,248,470.75 945,084.41 10,413,712.63 23,890,000.00 9,560,000.00 9,560,000.00 19,166,600.00 9,583,300.00 189,216,660.07	Book Value 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,005,636.18 11,005,636.18 11,005,636.18	(48,279.47) (85,086.86) (75,170.32) (208,536.65)  Net Unrealized Gain/Loss (585,373.71) (585,373.71)  Net Unrealized Gain/Loss (26,064.66) (26,010.17) (8,983.64) (557,238.91) (350,062.54) (125,069.55) (103,284.05) (673,210.37) (922,181.40) (339,882.86) (851,231.82) (612,221.78) (372,792.83) (5,353,269.96)  Net Unrealized Gain/Loss
FHLMC CMC Cusip 3137BWUD2 3137BHCY1 3137FEUA6 Agency CMO FNMA CMO Cusip 3136AW7J0 3136AW7J0 3136AW7J0 3137B7MU9 3137FAW2 3137FAW2 3137FAW2 3137FAW2 3137FAW10 3137FAW10 3137FAW10 3137FAW10 3137FYUM1 3137FYUM1 3137FYUM1 3137FYUM1 3137FYUM1 3137FYUM1 3137FYLM0 3137FWUF 31	Description	4.878 5.154 5.396  Vield 3.448  3.448  Vield 4.912 4.889 5.613 3.518 3.655 4.501 4.161 4.184 3.111 3.945 4.062 4.073 4.690 4.333 4.303	98,9383 96,5141 97,5020 97,4833  Market Price 94,1613  94,1613  Market Price 99,4840 99,2092 97,8662 94,5965 93,0075 95,2889 94,5984 93,8595 95,5600 95,5600 95,5600 95,8330 95,8330 95,8330 95,8330	01/25/2024 01/25/2025 01/25/2025 01/25/2025 12/01/2024  Final Maturity 05/25/2027 05/25/2027  05/25/2027 10/25/2024 07/25/2024 07/25/2026 01/25/2026 01/25/2026 01/25/2027 11/01/2027 03/25/2027 11/01/2027 11/01/2027 11/01/2028 01/01/2028 01/01/2028	11,611,485.29 18,788,244.83 47,777,729.50 78,177,459.62  Par Value 12,022,199.25 12,022,199.25 12,022,199.25 12,022,199.25 12,022,199.25 12,022,199.25 12,022,199.25 12,022,199.25 12,022,199.25 12,022,199.25 12,022,199.25 12,022,199.25 12,022,199.25 12,022,199.25 12,022,199.25 12,022,199.25 11,000,000.00 11,00	11,488,209.29 18,133,314.42 46,584,235.13 76,205,758.84  Market Value 11,320,262.47  11,320,262.47  11,320,262.47  11,320,262.47  23,215,569.25 13,971,071.41 9,300,746.90 8,575,999.92 8,099,555.48 14,248,470.75 945,084.41 10,413,712.63 23,890,000.00 9,583,300.00 19,166,600.00 9,583,300.00 189,216,660.07	Book Value 11,905,636.18  11,905,636.18  11,905,636.18  11,905,636.18  11,905,636.18  11,905,636.18  11,905,836.18  11,905,836.18  11,905,836.18  11,905,836.18  11,905,836.18  11,905,836.18  14,508,301.10 1,001,289.46 11,086,923.01 124,812,181.40 9,809,828.26 24,741,231.82 19,778,821.78 9,956,092.83  194,569,930.03	(48,279.47) (85,086.86) (75,170.32) (208,536.65)  Net Unrealized Gain/Loss (585,373.71)  (585,373.71)  Net Unrealized Gain/Loss (26,064.66) (26,010.17) (8,983.64) (155,095.55) (100,284.05) (331,830.35) (56,205.05) (673,210.37) (922,181.40) (339,882.86) (851,231.82) (612,221.78) (372,792.83) (5,353,269.96)  Net Unrealized Gain/Loss (5,915.45)
FHLMC CMC Cusip 3137BWD2 3137BHCY1 3137FEUA6 Agency CMO FNMA CMO Cusip 3136AW7J0 3136AW7J0 3136AW7J0 3137BMC9 3137BMC9 3137BMC9 3137BMC9 3137BMC9 3137BMC9 3137BMU67 3137FNUM1 3137BTUM1 3137BTUM1 3137BTUM1 3137BYLM0 3137BXQY1 3137BYLM1 3137BYL	Description	4.878 5.154 5.396  5.260  Yield 3.448  3.448  Yield 4.912 4.889 5.613 3.518 3.655 4.501 4.184 3.1514 4.062 4.073 4.690 4.333 4.303  Vield 5.541 5.910	98,9383 96,5141 97,5020 97,4833  Market Price 94,1613  94,1613  94,1613  Market Price 99,4840 99,2092 97,8662 94,5065 93,0075 95,2889 94,9898 94,5084 93,8595 95,5600 95,6000 95,5600 95,8330 95,8330 95,8330 95,8330 95,8330	01/25/2024 01/25/2025 01/25/2025 12/01/2024  Final Maturity 05/25/2027 05/25/2027 05/25/2027 10/25/2023 01/25/2024 07/25/2024 07/25/2026 11/25/2026 02/25/2027 03/25/2027 11/01/2027 11/01/2027 11/01/2027 11/01/2028 01/01/2028 11/09/2026	11,611,485.29 18,788,244.83 47,777,729.50 78,177,459.62  Par Value 12,022,199.25 12,022,199.25 12,022,199.25 12,022,199.25 12,022,199.25 12,022,199.25 12,022,199.25 12,022,199.25 12,022,199.25 12,022,199.25 12,022,199.25 10,000.00.00 10,000,000.00 10,000,000.00 11,095,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 197,538,512.99  Par Value 1,421,003.49 7,069,279.60	11,488,209.29 18,133,314.42 46,584,235.13 76,205,758.84  Market Value 11,320,262.47 11,320,262.47 11,320,262.47 23,215,569.25 13,971,071.41 9,300,746.90 8,575,999.2 8,099,555.48 14,248,470.75 945,084.10 0,413,712.63 23,890,000.00 9,560,000.00 9,583,300.00 189,216,660.07	Book Value 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 14,520,301.10 1,001,289,395.3 14,580,301.10 1,001,289,46 11,086,923.01 24,812,181.40 9,899,882.86 24,741,821.82 19,778,821.78 9,956,092.83 194,569,930.03	(48,279.47) (85,086.86) (75,170.32) (208,536.65)  Net Unrealized Gain/Loss (585,373.71) (585,373.71)  Net Unrealized Gain/Loss (26,061.67) (8,983.64) (155,026.55) (331,830.35) (56,205.05) (673,210.37) (922,181.40) (339,882.86) (612,221.78) (372,792.83) (5,353,269.96)  Net Unrealized Gain/Loss (5,915.45) (5,915.45)
FHLMC CMC Cusip 3137BWWD2 3137BHCY1 3137FEUA6 Agency CMO FNMA CMO Cusip 3136AW7J0 3136AW7J0 3136AW7J0 3137FMZ9 3137FMZ9 3137FMZ9 3137FMZ9 3137FMZ9 3137FMZ9 3137FMU67 3137FMU67 3137FMU67 3137FMU67 3137FMU67 3137FMU67 3137FMU7 3137FMU7 3137FMU7 3137FLJ3 3137ELJ3 3137ELJ3 3132XGRH1 3132XGRH1 3132XGRH1 3132XGRH1 3132XFLR7 Agency MBS FNMA Cusip 3136AKAGM8 3136AKQM8 3136AKQM8 3140JAVC9	Description	4.878 5.154 5.396  5.260  Yield 3.448  3.448  Vield 4.912 4.889 5.613 3.518 3.655 4.501 4.561 4.184 3.114 3.154 3.154 3.062 4.073 4.690 4.333  4.303  Vield 5.541 5.910 4.860 4.860	98,9383 96,5141 97,5020 97,4833  Market Price 94,1613  94,1613  94,1613  94,1613  94,1613  94,1613  94,1613  95,2889 95,2889 94,5984 94,5984 94,5989 94,5984 93,8595 95,5600 95,5600 95,5600 95,5600 95,5600 95,5600 95,5600 95,5600 95,5600 95,5600 95,5600 95,5600 95,5600 95,5600 95,5600 95,5600 95,7915	01/25/2024 01/25/2025 01/25/2025 12/01/2024  Final Maturity 05/25/2027 05/25/2027  05/25/2027  Final Maturity 10/25/2023 01/25/2024 07/25/2024 07/25/2026 11/25/2026 01/25/2027 03/25/2027 11/01/2027 11/01/2027 11/01/2027 11/01/2028 01/01/2028 01/01/2028 11/05/2026  Final Maturity	11,611,485.29 18,788,244.83 47,777,729.50 78,177,459.62  Par Value 12,022,199.25 12,022,199.25 12,022,199.25 12,022,199.25 12,022,199.25 12,022,199.25 12,022,199.25 12,022,199.25 12,022,199.25 12,022,199.25 12,022,199.25 12,022,199.25 12,022,199.25 12,022,199.25 10,000,000.00 10,000,000.00 11,095,000,000.00 11,095,000,000.00 11,095,000,000.00 10,000,000.00 10,000,000.00 11,000,	11,488,209.29 18,133,314.42 46,584,235.13 76,205,758.84  Market Value 11,320,262.47 11,320,262.47 11,320,262.47 23,215,569.25 13,771,071.41 9,300,746.90 8,575,999.25 13,971,071.41 10,413,712.63 23,890,000.00 9,560,000.00 9,560,000.00 9,583,300.00 189,216,660.07  Market Value 1,413,233.91 6,922,246.64 16,429,501.91	Book Value 11,905,636.18  11,905,636.18  11,905,636.18  11,905,636.18  11,905,636.18  20,505,030,944  8,701,069,47  8,199,839,53  14,528,310,32  4,812,181,40  9,899,882,86  24,741,231,82  19,778,821,78  9,956,092,83  194,569,930,03  Book Value  1,419,149,36  6,979,110,82  16,667,007,80	(48,279.47) (85,086.86) (75,170.32) (208,536.65)  Net Unrealized Gain/Loss (585,373.71) (585,373.71) (585,373.71)  Net Unrealized Gain/Loss (26,064.66) (26,010.17) (8,983.64) (55,723.91) (350,062.54) (125,069.55) (130,284.05) (673,210.37) (922,181.40) (339,882.86) (851,231.82) (612,221.78) (372,792.83) (5,353,269.96)  Net Unrealized Gain/Loss (5,915.45) (56,864.17) (237,505.88)
FHLMC CMC Cusip 3137BWWD2 3137BHCY1 3137FEUA6	Description	4.878 5.154 5.396  Vield 3.448  3.448  Vield 4.912 4.889 5.613 3.518 3.655 4.501 4.184 3.154 4.062 4.073 4.690 4.333  4.303  Vield 5.541 5.910 4.860 2.939	98,9383 96,5141 97,5020 97,4833  Market Price 94,1613  94,1613  Market Price 99,4840 99,2092 97,8662 94,5965 93,0075 95,2889 94,5988 94,5988 94,5988 95,5800 95,5600 95,5600 95,8330 95,7915  Market Price 99,4532 97,9201 96,1766 95,1790	01/25/2024 01/25/2025 01/25/2025 01/25/2025 12/01/2024  Final Maturity 05/25/2027 05/25/2027 05/25/2027 10/25/2023 01/25/2024 07/25/2026 01/25/2026 01/25/2026 01/25/2027 11/01/2027 11/01/2027 11/01/2027 11/01/2028 01/01/2028 01/01/2028 01/01/2028 01/01/2028 01/01/2028 01/01/2028 01/01/2028 01/01/2028 01/01/2028 01/01/2028 01/01/2028	11,611,485,29 18,788,244.83 47,777,729,50 78,177,459,62  Par Value 12,022,199,25  12,022,199,25  12,022,199,25  12,022,199,25  12,022,199,25  12,022,199,25  12,022,199,25  12,022,199,25  12,022,199,25  12,022,199,25  12,022,199,25  14,7831,919,70 23,721,749,1 14,50 14,769,114.30 10,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 25,000,000.00 20,000,000.00 10,000,000.00 10,000,000.00 11,095,000.00 10,000,000.00 11,095,000.00 10,000,000.00 11,00	11,488,209.29 18,133,314.42 46,584,235.13 76,205,758.84  Market Value 11,320,262.47  11,320,262.47  11,320,262.47  11,320,262.47  11,320,262.47  11,320,262.47  23,215,569.25 13,971,071.41 9,300,746.90 8,575,999.92 8,099,555.48 14,248,470.75 945,084.41 10,413,712.63 23,890,000.00 19,166,600.00 9,583,300.00 19,166,600.00 9,583,300.00  189,216,660.07	Book Value 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,836.18 11,905,836.18 14,503,301.10 1,001,289.46 11,086,923.01 24,812,181.40 9,809,882.86 24,741,231.82 19,778.821.78 9,956,092.83 194,569,930.03	(48,279.47) (85,086.86) (75,170.32) (208,536.65)  Net Unrealized Gain/Loss (585,373.71) (585,373.71)  Net Unrealized Gain/Loss (26,064.66) (26,010.17) (8,983.64) (357,238.91) (330,062.54) (125,069.55) (100,284.05) (331,830.35) (56,205.05) (673,210.37) (922,181.40) (339,882.66) (851,231.82) (61,221.78) (372,792.83) (5,353,269.96)  Net Unrealized Gain/Loss (5,915.45) (56,864.17) (237,505.88) (670,121.47)
FHLMC CMC Cusip 3137BWWD2 3137BHCY1 3137FEUA6	Description	4.878 5.154 5.396  5.260  Yield 3.448  3.448  Yield 4.912 4.889 5.613 3.518 3.655 4.501 4.184 3.154 3.154 3.154 3.406 4.333  4.303  Vield 5.541 5.910 4.860 2.939 3.738	98,9383 96,5141 97,5020 97,4833  Market Price 94,1613  94,1613  94,1613  94,1613  94,1613  94,1613  94,1613  95,2889 94,988 94,5084 93,895 95,5600 95,5600 95,5600 95,5600 95,5600 95,8330 95,8330 95,8330 95,8330 95,8330 95,8330 95,8330 95,8330 95,8330 95,8330 95,8330	01/25/2024 01/25/2025 01/25/2025 12/01/2024  Final Maturity 05/25/2027 05/25/2027 05/25/2027 05/25/2023 01/25/2024 07/25/2024 07/25/2026 11/25/2026 01/25/2027 03/25/2027 11/01/2027 11/01/2027 11/01/2027 11/01/2028 01/01/2028 11/09/2026	Par Value  12,022,199.25  12,022,199.25  12,022,199.25  12,022,199.25  12,022,199.25  12,022,199.25  12,022,199.25  12,022,199.25  12,022,199.25  12,022,199.25  12,022,199.25  12,022,199.25  12,022,199.25  10,002,000.00  10,000,000.00  10,000,000.00  11,095,000.00  10,000,000	11,488,209.29 18,133,314.42 46,584,235.13 76,205,758.84  Market Value 11,320,262.47 11,320,262.47 11,320,262.47 23,215,569.25 13,971,071.41 9,300,746.90 8,575,999.55.48 14,248,470.75 945,084.41 10,413,712.63 23,890,000.00 9,560,000.00 9,583,300.00 189,216,660.07  Market Value 1,413,233.91 6,922,246.64 16,429,501.91 13,396,445.34 7,006,340.99	Book Value 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,930.1 24,812,813.03 29,650,809.44 8,701,069.47 8,199,839.53 14,580,301.10 1,001,289.46 11,086,923.01 24,812,181.40 9,899,882.86 24,741,231.82 19,778,821.78 9,956,092.83 194,569,930.03	(48,279.47) (85,086.86) (75,170.32) (208,536.65)  Net Unrealized Gain/Loss (585,373.71) (585,373.71)  Net Unrealized Gain/Loss (26,064.66) (26,010.17) (8,983.64) (350,062.54) (125,069.55) (311,830.35) (56,205.05) (673.210.37) (922,181.40) (339,882.86) (881,231.82) (612,221.78) (372,792.83) (5,353,269.96)  Net Unrealized Gain/Loss (5,915.45) (56,864.17) (237,505.88) (670,121.47) (233,505.88) (670,121.47) (243,874.07) (263,874.07)
FHLMC CMC Cusip 3137BWWD2 3137BHCY1 3137FEUA6 Agency CMO FNMA CMO Cusip 3136AW7J0 3136AW7J0 3136AW7J0 3137FMU9 3137FMZ9 3137FMZ9 3137FMZ9 3137FMZ9 3137FMZ9 3137FMU67 3137FMU67 3137FMU67 3137FMU67 3137FMU67 3137FMU67 3137FMU67 3137FMU7 3137FLJ3 3137FLJ3 3137FLJ3 3137FLJ3 3132XFLR7 Agency MBS FNMA Cusip 3136AKQM8 3138LGRP9 3136AKQM8 3136AKQM8 3136AKQM8 3136AKQM8 3136AKQM8 3138LCHR9 3138LCHR9 3138LCHR9 3138LCHR9 3138LCHR9	Description	4.878 5.154 5.396  5.260  Yield 3.448  3.448  Vield 4.912 4.889 5.613 3.518 3.655 4.501 4.561 4.184 3.114 3.114 3.154 3.062 4.073 4.690 4.333  4.303  Yield 5.541 5.910 4.860 2.939 3.738 4.860 2.939 3.738 4.176	98.9383 96.5141 97.5020 97.4833  Market Price 94.1613  94.1613  94.1613  94.1613  94.1613  94.1613  94.1613  94.1613  94.1613  95.2889 95.2889 95.2889 95.2889 95.5600 95.5600 95.5600 95.5600 95.5600 95.8330 95.7915  Market Price 99.4532 97.9201	01/25/2024 01/25/2025 01/25/2025 12/01/2024  Final Maturity 05/25/2027  05/25/2027  05/25/2027  Final Maturity 10/25/2023 01/25/2024 07/25/2024 07/25/2026 11/25/2026 02/25/2027 03/25/2027 11/01/2027 11/01/2027 11/01/2028 01/01/2028 01/01/2028 01/01/2028 01/01/2028 01/01/2028 01/01/2028 01/01/2028 01/01/2028 01/01/2028 01/01/2028 01/01/2028 01/01/2028 01/01/2028	Par Value 12,022,199.25 12,022,199.25 12,022,199.25 12,022,199.25 12,022,199.25 12,022,199.25 12,022,199.25 12,022,199.25 12,022,199.25 12,022,199.25 12,022,199.25 12,022,199.25 12,022,199.25 12,022,199.25 12,022,199.25 10,000,000.00 10,000,000.00 10,000,000.00 11,095,000,000.00 11,095,000,000.00 10,000,000.00 11,095,000,000.00 10,000,000.00 11,000,0	11,488,209.29 18,133,314.42 46,584,235.13 76,205,758.84  Market Value 11,320,262.47 11,320,262.47 11,320,262.47 11,320,262.47 23,215,569.25 13,771,071.45 19,300,746.90 8,575,999.92 8,099,555.48 14,248,470.75 945,084.41 10,413,712.63 23,890,000.00 9,560,000.00 9,580,300.00 19,166,600.00 9,583,300.00 189,216,660.07  Market Value 1,413,233.91 6,922,246.64 16,429,501.91 13,396,445.34 7,006,340.99 13,912,500.00	Book Value 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,005,636.18 11,005,636.18 11,006,936.10 1,001,289,46 11,086,930.10 1,001,289,46 11,086,930.10 1,001,289,46 11,086,930.03 194,569,930.03 194,569,930.03	(48,279.47) (85,086.86) (75,170.32) (208,536.65)  Net Unrealized Gain/Loss (585,373.71) (585,373.71) (585,373.71) (585,373.71) (585,373.71) (585,373.71) (585,373.71) (589,364) (577,238.91) (330,062.54) (125,069.55) (100,284.05) (331,830.35) (56,205.05) (673,210.37) (922,181.40) (339,882.86) (851,231.82) (612,221.78) (372,792.83) (5,353,269.96)  Net Unrealized Gain/Loss (5,915.45) (56,864.17) (237,505.88) (670,121.47) (237,505.88) (670,121.47) (263,3874.07) (798,434.27)
FHLMC CMC Cusip 3137BWD2 3137BHCY1 3137FEUA6 Agency CMO FNMA CMO Cusip 3136AW7J0 3136AW7J0 3136AW7J0 3136AW7J0 3137BMC9 3137BMC9 3137BMC9 3137BMC9 3137BMC9 3137BMC9 3137BMWA 3137BTUM1 3137BYUM1 3137BYUM	Description	4.878 5.154 5.396  7.161 3.448 3.448  7.161 4.912 4.889 5.613 3.518 3.655 4.501 4.184 3.154 4.062 4.073 4.690 4.333 4.303  7.161 5.541 5.910 4.860 2.939 3.738 4.176 3.543 4.176 3.543 5.541 5.910 6.860 6.3543	98,9383 96,5141 97,5020 97,4833  Market Price 94,1613  94,1613  94,1613  Market Price 99,4840 99,2092 97,8662 94,5965 93,0075 95,2889 94,5988 94,5986 95,5600 95,5600 95,5600 95,8330 95,8330 95,7915  Market Price 99,4532 97,9201 96,1766 95,1790 92,7500 92,5180	01/25/2024 01/25/2025 01/25/2025 01/25/2025 12/01/2024  Final Maturity 05/25/2027 05/25/2027 05/25/2027 05/25/2027 10/25/2024 07/25/2026 07/25/2026 07/25/2026 07/25/2026 01/25/2027 11/01/2027 01/01/2028 01/01/2028 01/01/2028 01/01/2028 01/01/2028 01/01/2025 12/01/2025 12/01/2025 12/01/2025 06/01/2026	Par Value 12,022,199,25  Par Value 12,022,199,25  12,022,199,25  12,022,199,25  12,022,199,25  12,022,199,25  12,022,199,25  12,022,199,25  12,022,199,25  12,022,199,25  12,022,199,25  12,022,199,25  12,022,199,25  12,022,199,25  14,075,000,000,00  1,000,000,000 1,000,000,000	11,488,209.29 18,133,314.24 246,584,235.13 76,205,758.84  Market Value 11,320,262.47  11,320,262.47  11,320,262.47  11,320,262.47  11,320,262.47  11,320,262.47  11,320,262.47  23,215,569.25 13,971,071.41 9,300,746.90 8,575,999.92 8,099,555.48 14,248,470.75 945,084.41 10,413,712.63 23,890,000.00 19,584,300.00 19,586,000.00 19,583,300.00 189,216,660.07	Book Value 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,839.31 14,528,310.32 9,650,809.44 8,701,069.47 8,199,839.53 14,580,301.10 1,001,289.46 11,086,923.01 24,812,181.40 9,899,882.86 24,741,231.82 19,778,821.78 9,956,092.83 194,569,930.03	(48,279.47) (85,086.86) (75,170.32) (208,536.65)  Net Unrealized Gain/Loss (585,373.71) (585,373.71)  Net Unrealized Gain/Loss (26,064.66) (26,010.17) (8,983.64) (357.238.91) (330,062.54) (120,284.05) (331,830.35) (56,205.05) (673,210.37) (922,181.40) (339,882.64) (357.292.83) (5,353,269.96)  Net Unrealized Gain/Loss (5,915.45) (56,864.17) (237,505.88) (670,121.47) (237,505.88) (670,121.47) (238,434.17) (298,434.27) (1613,826.74)
FHLMC CMC Cusip 3137BWVD2 3137BHCY1 3137FEUA6 Agency CMO FNMA CMO Cusip 3136AW7J0 3136AW7J0 3136AW7J0 3137BTMZ9 3137BTMZ9 3137BTMZ9 3137BTMZ9 3137BTMZ9 3137BTMZ9 3137BTMU01 3137BYLD0 3137BYLD0 3137BYLD0 3137BYLD1 3138LBYLD1 3138LBYLD1 3138LBYLD1 3138LBYLD1 3138LBYLD1 3138LBYLD1 3138LBYLD1 3138LBYLD1 3138LBYLD1	Description	4.878 5.154 5.396 5.260  Yield 3.448  3.448  Yield 4.912 4.889 5.613 3.518 3.655 4.501 4.184 3.154 4.062 4.073 4.090 4.333  4.303  Vield 5.541 5.910 4.860 2.939 3.738 4.176 3.543 3.076	98,9383 96,5141 97,5020 97,4833  Market Price 94,1613  94,1613  94,1613  94,1613  94,1613  94,1613  94,1613  94,1613  95,2889 94,5985 95,2889 94,5985 95,5600 95,5600 95,5600 95,5600 95,5600 95,5600 95,5600 95,5600 95,5600 95,5600 95,5600 95,5600 95,57915	01/25/2024 01/25/2025 01/25/2025 12/01/2024  Final Maturity 05/25/2027 05/25/2027 05/25/2027 05/25/2027 05/25/2024 07/25/2024 07/25/2026 01/25/2026 01/25/2026 01/25/2027 03/25/2027 03/25/2027 03/25/2027 03/25/2027 03/25/2027 03/25/2027 03/25/2027 03/25/2027 03/25/2027 03/25/2027 03/25/2027 03/25/2027 03/25/2027 04/01/2028 01/01/2028 01/01/2028 01/01/2025 06/01/2025 06/01/2025 06/01/2025 07/01/2025 04/01/2025	11,611,485.29 18,788,244.83 47,777,729.50  78,177,459.62  Par Value 12,022,199.25  12,022,199.25  12,022,199.25  12,022,199.25  12,022,199.25  12,022,199.25  12,022,199.25  12,022,199.25  12,022,199.25  14,769,114.30 10,000,000.00 10,000,000.00 11,000,000.00 11,000,000.00 11,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 11,000,00	11,488,209.29 18,133,314.42 46,584,235.13 76,205,758.84  Market Value 11,320,262.47 11,320,262.47 11,320,262.47 11,320,262.47 23,215.569.25 13,971,071.41 9,300,746.90 8,575,999.25 13,971,071.41 9,300,746.90 13,751,090.00 9,560,000.00 9,560,000.00 19,166,600.00 9,583,300.00 189,216,660.07  Market Value 1,413,233.91 6,922,246.64 16,429,501.91 13,396,445.34 7,006,340.99 13,912,500.00 9,238,054.97 22,568,529.49	Book Value 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,005,934.27 23,224,552.89 14,528,310.32 9,650,809.44 8,701,069.47 8,199,839.53 14,580,301.10 1,001,289.46 11,086,923.01 24,812,181.40 9,899,882.86 24,741,231.82 19,778,821.78 9,956,092.83 194,569,930.03	(48,279.47) (85.086.86) (75,170.32) (208,536.65)  Net Unrealized Gain/Loss (585,373.71) (585,373.71) (585,373.71)  Net Unrealized Gain/Loss (26,046.66) (26,010.17) (8,983.64) (557.238.91) (350.062.54) (125,069.55) (100,284.06) (331,830.35) (56,205.05) (673.210.37) (922,181.40) (339,882.86) (851,231.82) (612,221.78) (372,792.83) (5,353,269.96)  Net Unrealized Gain/Loss (5,915.45) (5,864.17) (237,505.88) (670,121.47) (263,874.07) (798,434.27) (613,826.74) (1,1473.376.40)
FHLMC CMC Cusip 3137BWD2 3137BHCY1 3137FEUA6 Agency CMO FNMA CMO Cusip 3136AW7J0 3136AW7J0 3136AW7J0 3136AW7J0 3137BMC9 3137BMC9 3137BMC9 3137BMC9 3137BMC9 3137FNWA 3137BTUM1 3137BYUM1 3137BYU	Description	4.878 5.154 5.396  7.161 3.448 3.448  7.161 4.912 4.889 5.613 3.518 3.655 4.501 4.184 3.154 4.062 4.073 4.690 4.333 4.303  7.161 5.541 5.910 4.860 2.939 3.738 4.176 3.543 4.176 3.543 5.541 5.910 6.860 6.3543	98,9383 96,5141 97,5020 97,4833  Market Price 94,1613  94,1613  94,1613  Market Price 99,4840 99,2092 97,8662 94,5965 93,0075 95,2889 94,5988 94,5986 95,5600 95,5600 95,5600 95,8330 95,8330 95,7915  Market Price 99,4532 97,9201 96,1766 95,1790 92,7500 92,5180	01/25/2024 01/25/2025 01/25/2025 01/25/2025 12/01/2024  Final Maturity 05/25/2027 05/25/2027 05/25/2027 05/25/2027 10/25/2024 07/25/2026 07/25/2026 07/25/2026 07/25/2026 01/25/2027 11/01/2027 01/01/2028 01/01/2028 01/01/2028 01/01/2028 01/01/2028 01/01/2025 12/01/2025 12/01/2025 12/01/2025 06/01/2026	Par Value 12,022,199,25  Par Value 12,022,199,25  12,022,199,25  12,022,199,25  12,022,199,25  12,022,199,25  12,022,199,25  12,022,199,25  12,022,199,25  12,022,199,25  12,022,199,25  12,022,199,25  12,022,199,25  12,022,199,25  14,075,000,000,00  1,000,000,000 1,000,000,000	11,488,209.29 18,133,314.24 246,584,235.13 76,205,758.84  Market Value 11,320,262.47  11,320,262.47  11,320,262.47  11,320,262.47  11,320,262.47  11,320,262.47  11,320,262.47  23,215,569.25 13,971,071.41 9,300,746.90 8,575,999.92 8,099,555.48 14,248,470.75 945,084.41 10,413,712.63 23,890,000.00 19,584,300.00 19,586,000.00 19,583,300.00 189,216,660.07	Book Value 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,636.18 11,905,839.31 14,528,310.32 9,650,809.44 8,701,069.47 8,199,839.53 14,580,301.10 1,001,289.46 11,086,923.01 24,812,181.40 9,899,882.86 24,741,231.82 19,778,821.78 9,956,092.83 194,569,930.03	(48,279.47) (85.086.86) (75,170.32) (208,536.65)  Net Unrealized Gain/Loss (585,373.71) (585,373.71)  Net Unrealized Gain/Loss (26,046.66) (26,010.17) (8,983.64) (15,069.55) (100,284.05) (313,830.35) (56,230.5) (673,210.37) (922,181.40) (339,882.64) (339,882.64) (372,792.83) (5,353,269.96)  Net Unrealized Gain/Loss (5,915.45) (56,864.17) (237,505.88) (670,121.47) (263,874.07) (798,434.27) (1618,3826,74)

1970 1 20 April 1970 1 20 April 1970 1 20 April 20 April 1970 20 April 20 A	16651VDN3 1426M4EP8 Corporate CORP								Net Unrealized Gain/Los
1995   1995	7426M4EP8		5.370	99.2145	11/05/2023	1,720,200,000.00	1,706,524,135.83	1,706,524,135.83	(
1975   1988/07									
1987   1989	6651VDN3								
1879   1.00	6640PCR2	J.P. Morgan Securities LLC	5.782	96.8070	03/25/2024		48,403,500.00	48,403,500.00	
MATERIAN   PARTICULAR   PARTI	8015CBV3 5640PC19								
MATERIAN   Property	3763PB16	National Securities Clearing Corporation	5.596	97.6837	02/01/2024	20,000,000.00	19,536,750.00	19,536,750.00	
March   Marc	26M4AW7 26M2AX9								
Carp	651VDF0	J.P. Morgan Securities LLC	5.810	100.0000	01/26/2024	50,000,000.00	50,000,000.00	50,000,000.00	
1979    1988   1989	26M2AG6 26M2AO4								
1997    18   18   1999   199	26M4AA5	Private Export Funding Corporation							
1979    1989    1989    1999	763QYF8	National Securities Clearing Corporation	5.481	98.8813	11/15/2023	25,000,000.00	24,720,312.50	24,720,312.50	
1978   1986   1996	63QYF8								
1978   1978   1979	314QYA1	Amazon.com, Inc.	5.033	99.0511	11/10/2023	25,000,000.00	24,762,777.78	24,762,777.78	
Miles   Mile	63QY35 271UY61				11/06/2023				
LINNS   Ni Ni Series	6M5XX7	Private Export Funding Corporation	5.454	99.1133	10/31/2023	25,000,000.00	24,778,333.33	24,778,333.33	
LINNS   NS   NS   NS   NS   NS   NS   NS	63QXL6 14QXP9								
Miles   Mile	63QXJ1								
MINOR   MINO	63QXC6	National Securities Clearing Corporation	5.458	99.3907	10/12/2023	25,000,000.00	24,847,673.61	24,847,673.61	
MASS-007   Market Pale   420   97.2229   110/2027   23.1800.000   12.907.271   12.000.000   12.907.271   10.000.000   12	53QX36 53QX36								
MINSPERSON   4.70   97.528   1.010.2027   2.100.000   19-93-97-10   1.010.2021   2.100.000   19-93-97-10   1.010.2021   2.100.000   19-93-97-10   1.010.2020	53QWV5	National Securities Clearing Corporation	5.384	99.5893	09/29/2023	25,000,000.00	24,897,333.33	24,897,333.33	
SHANN   SH   SHEAPE		5.1 . Morgan becames EDC		,,,,,,,		,,	,,	77,010,000.00	
SHANN   SH N86929	2VWS5	Cummins Inc.	5.450	99.6278	09/26/2023	25,000,000.00	24,906,944.45	24,906,944.45	
SERVINE   PRINS   1987   1	SM5WN0 S3HWR1								
STATEST   1.00	33HWK6	Toyota Motor Credit Corporation	5.353	99.7375	09/19/2023		39,895,000.00	39,895,000.00	
STATESTON   1.000,000   2.00	22MWD9 71UWJ5								
LILYAS   PN 85976   4.200   97.2230   1101-0207   31,10,00000   30,26,331.0   31,01,26734   770-26   1141-0207   32,10,000000   39,042,27714   94,44,64,62   449,545   345,535   78,7575   4.40   545,500   30,01,223   94,770,000   39,042,27714   94,44,64,62   449,545   345,535   78,7575   4.40   545,500   30,01,223   94,770,000   39,042,27714   94,44,64,62   449,545   345,500   30,000,000   3	6GW62	Johnson & Johnson	4.867	99.9339	09/06/2023	20,000,000.00	19,986,777.78	19,986,777.78	
LEINYS   W. 18999	33UW17 33HW59								
LINYS   PR   R5979	33UW17	Credit Agricole Corporate And Investment Bank, New							
LikPAS   PR   RS   PR   PR   PR   PR   PR   P	33UW17 33UW17								
LINYS   PK 85072	Cusip								Net Unrealized Gain/Los
LHIVAS   PR S8716	n								
LILYAS   N. 1860/29			5.539	100.0000	01/01/2024	1,460,000,000.00	1,460,000,000.00	1,460,000,000.00	
LILYAS   N. 1860/29	115B2M1	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	
LHIVAS   N. 1850/29	15JYN1	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	
LHVX5   NR S89/29	57DAR6 15BPL8								
EHIVAS   PN BS9629	7M3D5	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	
LHVLS   PK BS6929	5JWS2								
LHVX5	5BNC0								
LHVNS	57DC94								
LHVXS	15JVE4					, ,	, ,	, ,	
LHVXS	15BRT9	Toronto-Dominion Bank - New York Branch				40,000,000.00	40,000,000.00	40,000,000.00	
LHVXS	15JQA8 15BNB2								
LHYSS FN BS699	15JP68	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	
LHVXS   FN BS692	15BMP2 15JQJ9								
LHVXS FN BS6929	15JNS2	Royal Bank of Canada New York Branch	5.470	100.0000	11/22/2023	50,000,000.00	50,000,000.00	50,000,000.00	
LHVX5 FN BS6929	15BJK7 67DAP0								
LHVX5 FN BS6929	67D4H5	Bank of Montreal - Chicago Branch							
LHVX5 FN BS6929	15JMA2 15JQ26								
LHVX5 FN BS6929	15BKK5	Toronto-Dominion Bank - New York Branch	5.410	100.0000	10/10/2023	50,000,000.00	50,000,000.00	50,000,000.00	
LHVX5 FN BS6929	67D4D4 67DBE4								
LHVX5 FN BS6929	17MR23	Bank of Nova Scotia - Houston Branch	4.771	100.0000	09/29/2023	50,000,000.00	50,000,000.00	50,000,000.00	
LHVX5 FN BS6929	67D2F1 15BCB4								
LHVX5 FN BS6929									Net Unrealized Gain/Los
LHVX5 FN BS6929	D								
LHVX5 FN BS6929 4.280 97.2230 11/01/2027 31,100,000.00 30,236,353.00 31,012,637.94 (776,281) LH4A5 FN BS7116 4.363 96.9510 11/01/2027 20,210,000.00 19,593,797.10 20,210,000.00 (616,201) LHSB7 FN BS6813 4.363 97.7630 02/01/2028 19,478,000.00 19,000,000 19,000,000 19,000,000 10,000,000 10,000,000 10,000,00			4.220	95.6854	07/09/2027	350,192,132.65	335,036,011.24	345,388,343.44	(10,352,33
LHVX5 FN BS6929 4.280 97.2230 11/01/2027 31,100,000.00 30,236,353.00 31,012,637.94 (776,281) LH44A5 FN BS7116 4.363 96.9510 11/01/2027 20,210,000.00 19,593,797.10 20,210,000.00 (616,20) LH585 FN BS6813 4.363 97.7630 02/01/2028 19,478,000.00 19,042,277.14 19,461,662.62 (419,33) LIS23 FN BS7736 4.416 96.9800 02/01/2028 20,000,000.00 19,396,000.00 19,758,886.88 (362,88) LIS23 FN BS7736 4.071 96.9800 02/01/2028 15,000,000.00 14,547,000.00 15,000,000.00 (453,00) LIS23 FN BS7736 4.078 96.9800 02/01/2028 10,000,000.00 96,980,000.00 10,000,000.00 (302,00) LKICS FN BS8358 4.074 96.920 04/01/2028 24,459,000.00 23,706,151.98 24,459,000.00 (752,88)	0LKU84								(293,10
LHVX5 FN BS6929 4.280 97.2230 11.01/2027 31.100,000.0 30,236,353.00 31,012,637.94 (776,28)   LH4A5 FN BS7116 4.363 96.9510 11.01/2027 20,210,000.0 19,593,797.10 20,210,000.00 (616,20)   LH8B5 FN BS6813 4.363 97.7630 02/01/2028 19,478,000.0 19,042,277.14 19,461,662.62 (419,32)   LIS23 FN BS7736 4.416 96.9800 02/01/2028 20,000,000.0 19,396,000.0 19,758,886.88 (362,88)   LIS23 FN BS7736 4.071 96.9800 02/01/2028 15,000,000.0 14,547,000.0 15,000,000.0 (453,000)   LIS23 FN BS7736 4.078 96.9800 02/01/2028 10,000,000.0 9,698,000.0 10,000,000.0 (302,000)   LIS23 FN BS7736 4.078 96.9800 02/01/2028 10,000,000.0 9,698,000.0 10,000,000.0 (302,000)   LIS23 FN BS7736 4.078 96.9800 02/01/2028 10,000,000.0 9,698,000.0 10,000,000.0 (302,000)   LIS23 FN BS7736 4.078 96.9800 02/01/2028 10,000,000.0 9,698,000.0 10,000,000.0 (302,000)   LIS23 FN BS7736 4.078 96.9800 02/01/2028 10,000,000.0 9,698,000.0 10,000,000.0 (302,000)   LIS23 FN BS7736 4.078 96.9800 02/01/2028 10,000,000.0 9,698,000.0 10,000,000.0 (302,000)   LIS23 FN BS7736 4.078 96.9800 02/01/2028 10,000,000.0 9,698,000.0 10,000,000.0 (302,000)   LIS23 FN BS7736 4.078 96.9800 02/01/2028 10,000,000.0 9,698,000.0 10,000,000.0 (302,000)   LIS23 FN BS7736 4.078 96.9800 02/01/2028 10,000,000.0 9,698,000.0 10,000,000.0 (302,000)   LIS23 FN BS7736 96.9800 02/01/2028 10,000,000.0 9,698,000.0 10,000,000.0 (302,000)   LIS23 FN BS7736 96.9800 02/01/2028 10,000,000.0 9,698,000.0 10,000,000.0 (302,000)   LIS23 FN BS7736 96.9800 02/01/2028 10,000,000.0 9,698,000.0 10,000,000.0 (302,000)   LIS23 FN BS7736 96.9800 02/01/2028 10,000,000.0 9,698,000.0 10,000,000.0 (302,000)   LIS23 FN BS7736 96.9800 02/01/2028 10,000,000.0 9,698,000.0 10,000,000.0 (302,000)   LIS23 FN BS7736 96.9800 02/01/2028 10,000,000.0 (302,000)   LIS23 FN BS7736 96.9800 02/01/2028 10,000,000.0 (302,0000)									
LHVX5 FN BS6929 4.280 97.2230 11/01/2027 31,100,000.00 30,236,353.00 31,012,637.94 (776.21	0LJS23	FN BS7736	4.078	96.9800	02/01/2028	10,000,000.00	9,698,000.00	10,000,000.00	(302,00
LHVX5 FN BS6929 4.280 97.2230 11/01/2027 31,100,000.00 30,236,353.00 31,012,637.94 (776,2) LH4A5 FN BS7116 4.363 96.9510 11/01/2027 20,210,000.00 19,593,797.10 20,210,000.00 (616,2) LHSB7 FN BS6813 4.363 97.7630 02/01/2028 19,478,000.00 19,042,277.14 19,461,662.62 (419,3)	0LJS23 0LJS23								
LHVX5 FN BS6929 4.280 97.2230 11/01/2027 31,100,000.00 30,236,353.00 31,012,637.94 (776,21									
	DLHSB7	FN BS7116							
BML55 FNA 2022-M11 A2 4.554 93.4012 10/25/2027 26.552.568.30 24.800,422.73 25,489,335.84 (688,9)	LH4A5	1 N B30929		07 2220		.,,	20 226 252 00	21 012 627 04	(776.2

42651DT6	PRIVATE EXPORT FUNDING CORP	4.967	99.3139	01/15/2024	25,000,000.00	24,828,475.00	24,872,156.07	(43,681.07
IM Fund								
MMFUND								
Cusip 49921126	Description ALLSPRING:GOVT MM SEL	Yield 5.270	Market Price 1.0000	Final Maturity 08/31/2023	78,000,000.00	78,000,000.00	78,000,000.00	Net Unrealized Gain/Loss 0.00
49921126	ALLSPRING:GOVT MM SEL	5.270	1.0000	08/31/2023	89,000,000.00	89,000,000.00	89,000,000.00	0.00
49921126	ALLSPRING:GOVT MM SEL	5.270	1.0000	08/31/2023	60,000,000.00	60,000,000.00	60,000,000.00	0.00
49921126 1607A703	ALLSPRING:GOVT MM SEL FIDELITY IMM:GOVT INSTL	5.270 5.280	1.0000 1.0000	08/31/2023 08/31/2023	70,000,000.00 1,000,000.00	70,000,000.00 1,000,000.00	70,000,000.00 1,000,000.00	0.00
1747C707	MORG STAN I LQ:GV I	5.250	1.0000	08/31/2023	91,000,000.00	91,000,000.00	91,000,000.00	0.00
812CA538	JPMORGAN:US GVT MM EMPWR	5.230	1.0000	08/31/2023	1,000,000.00	1,000,000.00	1,000,000.00	0.00
5749T517	SS INST INV:US GV MM OPP	5.260	1.0000	08/31/2023	240,000,000.00	240,000,000.00	240,000,000.00	0.00
PG34MT93	US BANK DEPOSIT ACCOUNT	5.300	1.0000	08/31/2023	1,000,000.00	1,000,000.00	1,000,000.00	0.00
-	***	5.263	1.0000	08/31/2023	631,000,000.00	631,000,000.00	631,000,000.00	0.00
uni MUNI								
Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
9017XT0 9792D29	SAN MATEO CALIF UN HIGH SCH DIST HAWAII ST	0.256 0.422	100.0000	09/01/2023 10/01/2023	500,000.00 3,260,000.00	500,000.00	500,000.00 3,260,000.00	0.00 (11,605.60
9792D29 9792A63	HAWAII ST	0.422	99.6440 99.6440	10/01/2023	10,000,000.00	3,248,394.40 9,964,400.00	10,000,000.00	(35,600.00
2724XJ1	TEXAS ST	0.508	99.6960	10/01/2023	4,745,000.00	4,730,575.20	4,745,000.00	(14,424.80
974ETF3	WASHINGTON ST	0.470	95.6850	08/01/2024	14,995,000.00	14,347,965.75	14,995,000.00	(647,034.25
2498YY5	SANTA MONICA-MALIBU UNI SCH DIST CALIF	0.396	95.4640	08/01/2024	1,000,000.00	954,640.00	1,000,000.00	(45,360.00
792F84	HAWAII ST	0.713	95.7530	08/01/2024	9,000,000.00	8,617,770.00	9,000,000.00	(382,230.00
1437HA5	BEAUMONT CALIF UNI SCH DIST	0.690	95.3420	08/01/2024	275,000.00	262,190.50	275,000.00	(12,809.50
388GU3	YOSEMITE CALIF CMNTY COLLEGE DIST	1.440	96.4360	08/01/2024	700,000.00	675,052.00	700,000.00	(24,948.00
710US5	REDONDO BEACH CALIF UNI SCH DIST	1.571 0.354	96.3780	08/01/2024 08/01/2024	500,000.00	481,890.00	500,000.00	(18,110.00
239GH2 239FY6	SIERRA CALIF JT CMNTY COLLEGE DIST SIERRA CALIF JT CMNTY COLLEGE DIST	0.354	95.5320 95.3600	08/01/2024	720,000.00 500,000.00	687,830.40 476,800.00	720,000.00 500,000.00	(32,169.60 (23,200.00
974EYA8	WASHINGTON ST	3.350	98.1950	08/01/2024	13,475,000.00	13,231,776.25	13,475,000.00	(243,223.75
77421746 7792A71	HAWAII ST	0.713	95.0310	10/01/2024	10,000,000.00	9,503,100.00	10,000,000.00	(496,900.00
792D37	HAWAII ST	0.713	95.0310	10/01/2024	2,500,000.00	2,375,775.00	2,500,000.00	(124,225.00
2724XK8	TEXAS ST	0.794	95.2640	10/01/2024	5,810,000.00	5,534,838.40	5,810,000.00	(275,161.60
498YZ2	SANTA MONICA-MALIBU UNI SCH DIST CALIF	0.669	91.9970	08/01/2025	1,000,000.00	919,970.00	1,000,000.00	(80,030.00
81RKT3	MARIN CALIF CMNTY COLLEGE DIST	0.763	92.4740	08/01/2025	1,065,000.00	984,848.10	1,065,000.00	(80,151.90
792F92	HAWAII ST	1.033	93.0840 92.2740	08/01/2025	6,250,000.00	5,817,750.00	6,250,000.00	(432,250.00
437HB3 4082E8	BEAUMONT CALIF UNI SCH DIST SAN RAMON VALLEY CALIF UNI SCH DIST	1.109 0.967	92.2740	08/01/2025 08/01/2025	500,000.00 4,505,000.00	461,370.00 4,168,296.30	500,000.00 4,505,000.00	(38,630.00
74EYB6	WASHINGTON ST	3.350	97.0770	08/01/2025	10,065,000.00	9,770,800.05	10,065,000.00	(294,199.95
792A89	HAWAII ST	1.033	95.9850	10/01/2025	12,775,000.00	12,262,083.75	13,221,531.18	(959,447.43
792D45	HAWAII ST	1.033	92.5950	10/01/2025	3,660,000.00	3,388,977.00	3,660,000.00	(271,023.00
74EYC4	WASHINGTON ST	3.370	96.4480	08/01/2026	20,825,000.00	20,085,296.00	20,825,000.00	(739,704.00
063D3N6	CALIFORNIA ST	4.847	100.3140	03/01/2027	9,300,000.00	9,329,202.00	9,300,000.00	29,202.00
tual Fund								
Open-End I Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
Open-End I Cusip TRSF	Description CALTRUST	4.730	1.0086		93,213,169.12	94,017,200.84	94,017,200.84	(0.00
Open-End I Cusip LTRSF	Description							
Cusip TRSF TRSF	Description  CALTRUST  CALTRUST	4.730	1.0086		93,213,169.12	94,017,200.84	94,017,200.84	(0.00
Cusip Cusip TRSF TRSF TRSF On-US Gov	Description  CALTRUST  CALTRUST	4.730 4.730	1.0086 1.0086		93,213,169.12 93,213,169.12	94,017,200.84 94,017,200.84	94,017,200.84 94,017,200.84	(0.00
Cusip TRSF TRSF TRSF US Gov SUPRANA Cusip	Description  CALTRUST  CALTRUST  FIONAL  Description	4.730 4.730 Yield	1.0086 1.0086 Market Price	Final Maturity	93,213,169.12 93,213,169.12 Par Value	94,017,200.84 94,017,200.84 Market Value	94,017,200.84 94,017,200.84 Book Value	(0.06  (0.06  Net Unrealized Gain/Loss
Cusip TRSF TRSF  TRSF  Output  TRSF  TRSF  TRSF  Output  TRSF	Description  CALTRUST  CALTRUST  FIONAL  Description  INTERNATIONAL FINANCE CORP	4.730 4.730 Yield 5.117	1.0086 1.0086 Market Price 99.7819		93,213,169.12 93,213,169.12 Par Value 50,000,000.00	94,017,200.84  94,017,200.84  Market Value 49,890,950.00	94,017,200.84  94,017,200.84  Book Value 49,902,194.44	(0.06 (0.06 Net Unrealized Gain/Loss (11,244.44
Cusip CTRSF CTRSF  TRSF  Output Cusip CUS Gov Cusip 9516LT5 950VQZ2	Description  CALTRUST  CALTRUST  FIONAL  Description	4.730 4.730 Yield	1.0086 1.0086 Market Price	Final Maturity 09/15/2023	93,213,169.12 93,213,169.12 Par Value	94,017,200.84 94,017,200.84 Market Value	94,017,200.84 94,017,200.84 Book Value	(0.06  (0.06  Net Unrealized Gain/Loss
Cusip TRSF TRSF  -US Gov UPRANA Cusip 0516LT5 050VQZ2 006M3C3	Description  CALTRUST  CALTRUST  FIONAL  Description  INTERNATIONAL FINANCE CORP  INTERNATIONAL FINANCE CORP	4.730 4.730 Yield 5.117 0.829	1.0086 1.0086 Market Price 99.7819 98.2280	Final Maturity 09/15/2023 01/19/2024	93,213,169.12 93,213,169.12 Par Value 50,000,000.00 25,000,000.00	94,017,200.84 94,017,200.84 Market Value 49,890,950.00 24,557,000.00 3,826,623.28 23,716,750.00	94,017,200.84 94,017,200.84 Book Value 49,002,194.44 24,996,322.60	(0.00 (0.00 Net Unrealized Gain/Loss (11,244.4 (43),322.6 (62,098.78
Cusip	Description  CALTRUST  CALTRUST  CALTRUST  Description  INTERNATIONAL FINANCE CORP	4.730  4.730  Yield  5.117  0.829  2.540  0.273  0.484	1.0086 1.0086 Market Price 99.7819 98.2280 98.2445 94.8670 94.6242	Final Maturity 09/15/2023 01/19/2024 03/28/2024 08/22/2024 09/23/2024	93,213,169.12 93,213,169.12 Par Value 50,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00	94,017,200.84 94,017,200.84 Market Value 49,890,950.00 24,557,000.00 3,826,623.28 23,716,750.00 23,656,050.00	94,017,200.84 94,017,200.84 Book Value 49,902,194.44 24,996,322.60 3,888,722.06 24,994,489.33 24,988,406.02	(0.00 (0.00 Net Unrealized Gain/Loss (11,244.44 (439,322.66 (62,098.78 (1,277,739) (1,332,356.02
Cusip CTRSF  TRSF  TRSF  TRSF  TRSF  TRSF  TRSF  TRSF  SUPRANA Cusip 9516LT5 950VQZ2 906M3C3 950VQZ4 950VQG4 950VQG4 950VQG4	Description  CALTRUST  CALTRUST  FIONAL  Description  INTERNATIONAL FINANCE CORP	4.730 4.730 Yield 5.117 0.829 2.540 0.273 0.484 0.719	1.0086 1.0086 1.0086 99.7819 98.2280 98.2445 94.6242 94.3330	Final Maturity  09/15/2023 01/19/2024 03/28/2024 08/22/2024 09/23/2024 10/29/2024	93,213,169.12 93,213,169.12 Par Value 50,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00	94,017,200.84 94,017,200.84 Market Value 49,890,950.00 24,557,000.00 3,826,623.28 23,716,750.00 23,656,050.00 23,598,250.00	94,017,200.84 94,017,200.84 Book Value 49,902,194.44 24,996,322.60 3,888,722.06 24,994,489.33 24,988,406.02 24,988,848.72	(0.00 (0.00 Net Unrealized Gain/Loss (11,244.44 (439,322.61 (62,098; (1,277,739.33 (1,332,356.02) (1,390,598,72
Cusip CTRSF CTRSF CTRSF CTRSF CTRSF CUSIP SUPRANA Cusip 9516LT5 950VQZ2 996M3C3 950VQQ3 950VQQ3 950VQQ3	Description  CALTRUST  CALTRUST  TIONAL  Description  INTERNATIONAL FINANCE CORP	4.730 4.730 Vield 5.117 0.829 2.540 0.273 0.484 0.719 1.099	1.0086 1.0086 1.0086 Market Price 99.7819 98.2280 98.2445 94.8670 94.6242 94.3930 93.7816	Final Maturity 09/15/2023 01/19/2024 03/28/2024 08/22/2024 09/23/2024 10/29/2024 01/21/2025	93,213,169.12 93,213,169.12 93,213,169.12 50,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00	94,017,200.84  94,017,200.84  Market Value  49,890,950.00  24,557,000.00  3,826,623.28  23,716,750.00  23,656,050.00  23,598,250.00  23,445,400.00	94,017,200.84 94,017,200.84 94,017,200.84 49,902,194.44 24,996,322.60 3,888,722.06 24,994,489.33 24,988,406.02 24,988,848.72 24,979,953.47	(0.00 (0.00 Net Unrealized Gain/Loss (11,244.44 (439,322.60 (62,098.78 (1,277,739.33 (1,332,356.02 (1,390,598.72 (1,534,553.47
Cusip TRSF TRSF TRSF TRSF TRSF TRSF TRSF TRSF	Description  CALTRUST  CALTRUST  FIONAL  Description  INTERNATIONAL FINANCE CORP	4.730 4.730 Yield 5.117 0.829 2.540 0.273 0.484 0.719 1.099 4.077	1.0086 1.0086 1.0086 Market Price 99.7819 98.2280 98.2445 94.670 94.6242 94.3930 93.7816 98.3930	Final Maturity  09/15/2023 01/19/2024 03/28/2024 08/22/2024 09/23/2024 10/29/2024 01/21/2025 02/01/2027	93,213,169.12 93,213,169.12 93,213,169.12 50,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00	94,017,200.84  94,017,200.84  49,890,950.00 24,557,000.00 23,5656,050.00 23,598,250.00 23,445,400.00 24,598,250.00	94,017,200.84  94,017,200.84  94,017,200.84  49,902,194.44 24,996,322.60 24,994,489.33 24,988,406.02 24,988,848.72 24,979,953.47 24,940,010.02	(0.00 (0.00 (0.00 Net Unrealized Gain/Loss (11,244.44 (439,322.60 (62.0098; (1.277,739.33 (1.332,356.02 (1.390,598.72 (1.534,553.47 (341,760.02
Open-End Cusip Cusip CTRSF  TRSF  TRSF  CUS Gov SUPRANA Cusip 9516LT5 950VQZ2 906M3C3 950VPQ3 950VQG4 950VQG4 950VQL3 950VRX6	Description  CALTRUST  CALTRUST  TIONAL  Description  INTERNATIONAL FINANCE CORP	4.730 4.730 Vield 5.117 0.829 2.540 0.273 0.484 0.719 1.099	1.0086 1.0086 1.0086 Market Price 99.7819 98.2280 98.2445 94.8670 94.6242 94.3930 93.7816	Final Maturity 09/15/2023 01/19/2024 03/28/2024 08/22/2024 09/23/2024 10/29/2024 01/21/2025	93,213,169.12 93,213,169.12 93,213,169.12 50,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00	94,017,200.84  94,017,200.84  Market Value  49,890,950.00  24,557,000.00  3,826,623.28  23,716,750.00  23,656,050.00  23,598,250.00  23,445,400.00	94,017,200.84 94,017,200.84 94,017,200.84 49,902,194.44 24,996,322.60 3,888,722.06 24,994,489.33 24,988,406.02 24,988,848.72 24,979,953.47	(0.00 (0.00 (0.00 Net Unrealized Gain/Loss (11,244.4 (439,322.6 (62.098; (1.277,739.3; (1.332,356.0) (1.390,598.7; (1.534,553.4; (341,760.0)
LTRSF  Dn-US Gov SUPRANA Cusip 5950VQZ2 5906M3C3 5950VQQ3 5950VQG4 5950VQG4 5950VQA6	Description  CALTRUST  CALTRUST  CALTRUST  FIONAL  Description  INTERNATIONAL FINANCE CORP	4.730 4.730 Yield 5.117 0.829 2.540 0.273 0.484 0.719 1.099 4.077	1.0086 1.0086 1.0086 Market Price 99.7819 98.2280 98.2445 94.670 94.6242 94.3930 93.7816 98.3930	Final Maturity  09/15/2023 01/19/2024 03/28/2024 08/22/2024 09/23/2024 10/29/2024 01/21/2025 02/01/2027	93,213,169.12 93,213,169.12 93,213,169.12 50,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00	94,017,200.84  94,017,200.84  49,890,950.00 24,557,000.00 23,5656,050.00 23,598,250.00 23,445,400.00 24,598,250.00	94,017,200.84  94,017,200.84  94,017,200.84  49,902,194.44 24,996,322.60 24,994,489.33 24,988,406.02 24,988,848.72 24,979,953.47 24,940,010.02	(0.00 (0.00 Net Unrealized Gain/Loss (11,244.44 (439,322.60 (62,098.78 (1,277,739.33 (1,332,356.02 (1,390,598.72 (1,534,553.47
Den-End Cusip TRSF TRSF TRSF  -US Gov UPRANA Cusip 1516LT5 150VQ22 106M3C3 150VPQ3 150VQG4 150VQA6 150VRA6	CALTRUST  CALTRUST  CALTRUST  CALTRUST  Description  INTERNATIONAL FINANCE CORP	4.730  Vield  5.117 0.829 2.540 0.273 0.484 0.719 1.099 4.077  2.219	1.0086 1.0086 1.0086 Market Price 99.7819 98.2280 98.2445 94.8670 94.6242 94.3930 93.7816 98.3930 96.7588	Final Maturity  09/15/2023 01/19/2024 03/28/2024 08/22/2024 09/23/2024 01/21/2025 02/01/2027	93,213,169.12  93,213,169.12  93,213,169.12  50,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00	94,017,200.84  94,017,200.84  94,017,200.84  49,890,950.00 24,557,000.00 3,826,623.28 23,716,750.00 23,656,050.00 23,445,400.00 24,598,250.00 197,289,273.28	94,017,200.84  94,017,200.84  94,017,200.84  49,902,194.44 24,996,322.60 24,998,489.33 24,988,406.02 24,998,848.72 24,979,953.47 24,940,010.02  203,678,946.67	(0.00 (0.00 (0.00 Net Unrealized Gain/Loss (11,244.44 (439,322.66 (62,098; (1,277,739.3; (1,332,356.0) (1,390,598.7; (1,534,553.4) (341,760.02 (6,389,673.39
Den-End Cusip Cusip TRSF TRSF  TRSF  A-US Gov UPRANA Cusip 516LT5 550VQP2 606M3C3 550VPQ3 550VQL3 550VQL3 650VRA6 650VRX6	CALTRUST  CALTRUST  CALTRUST  FIONAL  Description  INTERNATIONAL FINANCE CORP   Description	4.730  4.730  5.117 0.829 2.540 0.273 0.484 0.719 1.099 4.077  2.219	1.0086  1.0086  1.0086  Market Price  99.7819  98.2280  98.2445  94.8670  94.6242  94.3930  93.7816  98.3930  96.7588	Final Maturity  09/15/2023  01/19/2024  03/28/2024  09/23/2024  10/29/2024  01/21/2025  02/01/2027  09/18/2024	93,213,169.12  93,213,169.12  93,213,169.12  Par Value  50,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  Par Value	94,017,200.84  94,017,200.84  Market Value  49,890,950.00 24,557,000.0 3,826,623.28 23,716,750.00 23,598,250.00 23,458,250.00 24,598,250.00 197,289,273.28  Market Value	94,017,200.84  94,017,200.84  Book Value  49,002,194.44 24,996,322.60 24,998,4722.06 24,998,848.72 24,979,953.47 24,940,010.02  203,678,946.67  Book Value	(0.00  (0.00  (0.00  (0.00  Net Unrealized Gain/Loss (11,244.44 (439,322.66 (62.098; (1,277,739.33 (1,332,356.00 (1,390,598.7; (1,534,553.47 (341,760.00 (6,389,673.35)
Pen-End Cusip TRSF TRSF TRSF  -US Gov UPRANA Cusip 516LT5 550VQZ2 06M3C3 550VPQ3 550VQL3 550VQL4 650VQL3 650VRX6	CALTRUST  CALTRUST  CALTRUST  CALTRUST  Description  INTERNATIONAL FINANCE CORP	4.730  Vield  5.117 0.829 2.540 0.273 0.484 0.719 1.099 4.077  2.219  Vield  5.376	1.0086  1.0086  1.0086  1.0086  Market Price 99.7819 98.2280 98.2445 94.8670 94.6242 94.3930 96.7588  Market Price 99.7358	Final Maturity  09/15/2023  01/19/2024  03/28/2024  08/22/2024  09/23/2024  10/29/2024  01/21/2025  02/01/2027  09/18/2024  Final Maturity  09/19/2023	93,213,169.12  93,213,169.12  Par Value  50,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  Par Value  50,000,000.00	94,017,200.84  94,017,200.84  94,017,200.84  49,890,950.00 24,557,000.00 3,826,623.28 23,716,750.00 23,656,050.00 23,445,400.00 24,598,250.00 197,289,273.28	94,017,200.84  94,017,200.84  94,017,200.84  49,902,194.44 24,996,322.60 3,888,722.06 24,984,489.33 24,988,406.02 24,988,848.72 24,979,953.47 24,940,010.02  203,678,946.67  Book Value 49,868,175.00	(0.00  Net Unrealized Gain/Loss (11,244,4 (439,322,6 (62,098.7) (1,277,739.3) (1,332,356.0) (1,390,598.7) (1,534,553.4) (341,760.0) (6,389,673.3)  Net Unrealized Gain/Loss (300.0)
Cusip RSF US Gov PPRANA Cusip 16LT5 0VQC22 0VVQC3 0VVQC3 0VVQC3 0VVQC4 0VVRX6	CALTRUST  CALTRUST  CALTRUST  Description  INTERNATIONAL FINANCE CORP INTER	4.730  4.730  5.117 0.829 2.540 0.273 0.484 0.719 1.099 4.077  2.219	1.0086  1.0086  1.0086  Market Price  99.7819  98.2280  98.2445  94.8670  94.6242  94.3930  93.7816  98.3930  96.7588	Final Maturity  09/15/2023  01/19/2024  03/28/2024  09/23/2024  10/29/2024  01/21/2025  02/01/2027  09/18/2024	93,213,169.12  93,213,169.12  93,213,169.12  Par Value  50,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  Par Value	94,017,200.84  94,017,200.84  Market Value  49,890,950.00 24,557,000.00 3,826,623.28 23,716,750.00 23,656,050.00 23,598,250.00 24,598,250.00 197,289,273.28  Market Value 49,867,875.00	94,017,200.84  94,017,200.84  Book Value  49,002,194.44 24,996,322.60 24,998,4722.06 24,998,848.72 24,979,953.47 24,940,010.02  203,678,946.67  Book Value	(0.00  Net Unrealized Gain/Loss  (11,244.4 (439,322.6 (62,098.7 (1,277,799.3 (1,332,356.0 (1,390,598.7 (1,534,533.4 (341,760.0) (6,389,673.36  Net Unrealized Gain/Loss  (300.00 (3,611.17
pen-End Cusip  RSF  FRSF  -US Gov  IPRANA  Cusip  16LTS  00VQZ2  06M3C3  00VQZ0  06M3C3  06VQZ0  06W3C3  06VQZ0  06W3C3  06W3C	CALTRUST  CALTRUST  CALTRUST  CALTRUST  Description  INTERNATIONAL FINANCE CORP   UNITED STATES TREASURY UNITED STATES TREASURY	4.730  4.730  5.117 0.829 2.540 0.273 0.484 0.719 1.099 4.077  2.219	1.0086  1.0086  1.0086  1.0086  Market Price 99.7819 98.2280 98.2445 94.8670 94.6242 94.3930 93.7816 98.3930  96.7588  Market Price 99.7358 99.7061	Final Maturity  09/15/2023 01/19/2024 03/28/2024 08/22/2024 09/23/2024 10/29/2024 01/21/2025 02/01/2027  69/18/2024  Final Maturity 09/19/2023 09/21/2023	93,213,169.12  93,213,169.12  93,213,169.12  Par Value  50,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  50,000,000.00  Par Value  50,000,000.00	94,017,200.84  94,017,200.84  94,017,200.84  49,890,950.00 24,557,000.00 23,656,050.00 23,454,400.00 24,598,250.00 197,289,273.28  Market Value 49,867,875.00 49,853,055.50	94,017,200.84  94,017,200.84  94,017,200.84  49,902,194.44 24,996,322.60 24,998,489.33 24,988,406.02 24,988,848.72 24,979,953.47 24,940,010.02  203,678,946.67  Book Value 49,868,175.00 49,856,666.67	(0.00  Net Unrealized Gain/Loss (11,244.4 (439,322.6 (62,098.7 (1,277,739.3 (1,332,356.0 (1,390,598.7 (1,534,553.4 (341,760.0 (6,389,673.3)  Net Unrealized Gain/Loss (300,00 (3,611.1 (6,361.8)
een-End Cusip RSF RSF US Gov IPRANA Cusip 100722 606M3C3 100VRA6 00VRX6 00VRX6 60v BILL Cusip 96CS6 96CS6	CALTRUST  CALTRUST  CALTRUST  CALTRUST  INTERNATIONAL FINANCE CORP   UNITED STATES TREASURY	4.730  4.730  5.117 0.829 2.540 0.273 0.484 0.719 1.099 4.077  2.219  Yield 5.376 5.339 4.918	1.0086  1.0086  1.0086  1.0086  1.0086  Market Price  99.7819  98.2280  94.6242  94.3930  95.7588  Market Price  99.7358  99.7061  99.6033  99.6033  99.6033	Final Maturity  09/15/2023 01/19/2024 03/28/2024 09/23/2024 10/29/2024 01/21/2025 02/01/2027  09/18/2024  Final Maturity 09/19/2023 09/21/2023 09/28/2023 09/28/2023 09/28/2023	93,213,169.12  93,213,169.12  93,213,169.12  Par Value  50,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  203,895,000.00  Par Value  50,000,000.00  15,000,000.00  15,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00	94,017,200.84  94,017,200.84  94,017,200.84  49,890,950.00 24,557,000.00 23,656,050.00 23,454,400.00 24,598,250.00 197,289,273.28  Market Value 49,867,875.00 49,883,055.50 14,940,487.50 24,990,812.50	94,017,200.84  94,017,200.84  94,017,200.84  49,902,194.44 24,996,322.60 24,994,489.33 24,988,406.02 24,998,848.72 24,979,953.47 24,940,010.02  203,678,946.67  Book Value 49,868,175.00 49,856,666.67 14,946,849.37 14,946,849.37 24,911,993.13	(0.00  Net Unrealized Gain/Loss (11,244.4 (439.322.6 (62,098.7) (1,277,739.3 (1,332,356.0) (1,390,598.7) (1,534,553.4 (341,760.0) (6,389,673.39  Net Unrealized Gain/Loss (300.0) (3,611.1' (6,361.8)
US Gov PIPRANA Cusip 16LTS 00VQZ2 66M3C3 00VQG3 00VQG4 00VQL3 00VRA6 00VRX6	CALTRUST  CALTRUST  CALTRUST  CALTRUST  Description  INTERNATIONAL FINANCE CORP   Description  UNITED STATES TREASURY	Vield 5.117 0.829 2.540 0.273 0.484 0.719 1.099 4.077 2.219  Vield 5.376 5.396 4.918 4.919 4.884 4.917	1.0086  1.0086  1.0086  1.0086  1.0086  Market Price 99.7819 98.2445 94.8670 94.6242 94.3930 93.7816 98.3930  96.7588  Market Price 99.7358 99.7061 99.6033 99.6033 99.6033 99.6033	Final Maturity  09/15/2023  01/19/2024  03/28/2024  09/23/2024  10/29/2024  01/21/2025  02/01/2027  09/18/2024  Final Maturity  09/19/2023  09/28/2023  09/28/2023  09/28/2023  09/28/2023	93,213,169.12  93,213,169.12  93,213,169.12  Par Value  50,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  15,000,000.00  15,000,000.00  25,000,000.00  25,000,000.00  203,895,000.00  203,895,000.00  203,895,000.00  203,000,000.00  203,000,000.00  203,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00	94,017,200.84  94,017,200.84  94,017,200.84  49,890,950.00 24,557,000.00 3,826,623.28 23,716,750.00 23,598,250.00 24,598,250.00 24,598,250.00  197,289,273.28  Market Value 49,867,875.00 49,853,055.50 14,940,487.50 14,940,487.50 24,900,812.50 24,900,812.50	94,017,200.84  94,017,200.84  94,017,200.84  49,902,194.44 24,996,322.60 3,888,722.06 24,998,840.60 24,988,840.72 24,979,953.47 24,940,010.02  203,678,946.67  Book Value 49,868,175.00 49,856,666.67 14,946,849.37	(0.00  Net Unrealized Gain/Loss (11,244.4 (439,322.6 (62,098.7 (1,2779,73).3 (1,332,356.0 (1,390,598.7 (1,534,553.4 (341,760.0 (6,389,673.3)  Net Unrealized Gain/Loss (300,00 (3,611.1 (6,361.8 (6,356.2 (11,180.6 (10,546.8)
pen-End Cusip RSF RSF US Gov IPRANA Cusip 100/U22 66M3C3 100/U23 66M3C3 100/U72 6	CALTRUST  CALTRUST  CALTRUST  CALTRUST  Description  INTERNATIONAL FINANCE CORP  UNITED STATES TREASURY	Vield 5.117 0.829 2.540 0.273 0.484 0.719 1.099 4.077 2.219  Vield 5.376 5.309 4.918 4.919 4.884 4.917	1.0086  1.0086  1.0086  1.0086  1.0086  1.0086  Market Price 99.7819 98.2240 94.6242 94.3930 96.7588  Market Price 99.7358 99.7061 99.6033 99.6033 99.6033 99.6033 99.6033	Final Maturity  09/15/2023  01/19/2024  03/28/2024  08/22/2024  09/23/2024  10/29/2024  01/21/2025  02/01/2027  09/18/2024  Final Maturity  09/19/2023  09/28/2023  09/28/2023  09/28/2023  09/28/2023  09/28/2023  09/28/2023	93,213,169.12  93,213,169.12  93,213,169.12  Par Value  50,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  15,000,000.00  15,000,000.00  25,000,000.00  25,000,000.00  203,895,000.00  203,895,000.00  203,895,000.00  203,000,000.00  203,000,000.00  203,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00	94,017,200.84  94,017,200.84  94,017,200.84  49,890,950.00 24,557,000.00 23,598,250.00 23,458,250.00 24,598,250.00 197,289,273.28  Market Value 49,867,875.00 49,853,055.50 14,940,487.50 14,940,487.50 24,900,812.50 24,900,812.50 24,900,812.50	94,017,200.84  94,017,200.84  94,017,200.84  49,902,194.44 24,996,322.60 3.888,722.06 24,994,489.33 24,988,406.02 24,988,848.72 24,979,953.47 24,940,010.02  203,678,946.67  Book Value 49,868,175.00 49,856,666.67 14,946,843.75 24,911,993.13 24,911,359.38 24,911,359.38	(0.0)  Net Unrealized Gain/Loss (11,244.4 (439.322.6 (62.098.7 (1.277.739.3 (1.332.356.0 (1.390.598.7 (1.534.553.4 (341.760.0) (6,389,673.3)  Net Unrealized Gain/Loss (300.0 (3.611.1 (6.361.8 (6.356.2 (11,180.6 (10.546.8
pen-End I Cusip PRSF  -US Gov JPRANA Cusip StoVQL2 StoVQL2 StoVQL2 StoVQL3 StoVQL4 StoVQL5 StoVQL4 StoVQL5 StoVQL5 StoVQL5 StoVQL5 StoVQL5 StoVQL6 StoVQL6 StoVQL6 StoVQL6 StoVQL6 StoVQL7 Sto	CALTRUST  CALTRUST  CALTRUST  CALTRUST  INTERNATIONAL FINANCE CORP   UNITED STATES TREASURY	Vield 5.117 0.829 2.540 0.273 0.484 0.719 1.099 4.077 2.219  Vield 5.376 5.376 5.394 4.918 4.919 4.884 4.917 5.282	1.0086  1.0086  1.0086  1.0086  1.0086  1.0086  99.7819  98.2280  98.2445  94.670  94.6242  94.3930  95.7588  Market Price  99.7358  99.7061  99.6033  99.6033  99.6033  99.6033  99.6033  99.6033  99.6033	Final Maturity  09/15/2023 01/19/2024 03/28/2024 09/23/2024 10/29/2024 01/21/2025 02/01/2027  09/18/2024  Final Maturity 09/19/2023 09/28/2023 09/28/2023 09/28/2023 09/28/2023 09/28/2023 09/28/2023 09/28/2023	93,213,169.12  93,213,169.12  93,213,169.12  50,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 203,895,000.00 15,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00	94,017,200.84  94,017,200.84  94,017,200.84  49,890,950.00 24,557,000.0 23,456,050.00 23,456,050.00 23,445,400.00 24,598,250.00 197,289,273.28  Market Value 49,867,875.00 49,863,055.50 14,940,487.50 24,900,812.50 24,900,812.50 24,900,812.50 24,900,812.50	94,017,200.84  94,017,200.84  94,017,200.84  49,902,194.44 24,996,322.60 24,994,489.33 24,988,406.02 24,998,848.72 24,979,953.47 24,940,010.02  203,678,946.67  Book Value  49,868,175.00 49,856,166.66 714,946,849.37 14,946,849.37 14,946,849.37 24,911,359.38 24,911,359.38 24,911,359.38 24,911,359.38	(0.0)  Net Unrealized Gain/Loss (11,244.4 (439,322.6 (62.098.7 (1,277.739.3 (1,332,356.0 (1,390,987.7 (1,534,553.4 (341,760.0) (6,389,673.3)  Net Unrealized Gain/Loss (300.0 (3,611.1 (6,361.8 (6,356.2 (11,180.6 (10,546.8 (10,546.8 (10,546.8 (17,38.7)
PRSF  US Gov PRANA Cusip Sidution Sidut	CALTRUST  CALTRUST  CALTRUST  CALTRUST  CALTRUST  Description  INTERNATIONAL FINANCE CORP  ""  Description  UNITED STATES TREASURY	Vield 5.117 0.829 2.540 0.273 0.484 0.719 1.099 4.077 2.219  Vield 5.376 5.390 4.918 4.919 4.884 4.917 5.282 5.282	1.0086  1.0086  1.0086  1.0086  1.0086  Market Price  99.7819  98.2445  94.8670  94.6242  94.3930  96.7588  Market Price  99.7358  99.7061  99.6033  99.6033  99.6033  99.6033  99.6033  99.6033  99.6033  99.4285	Final Maturity  09/15/2023  01/19/2024  03/28/2024  09/23/2024  10/29/2024  10/29/2024  09/18/2024  Final Maturity  09/19/2023  09/28/2023  09/28/2023  09/28/2023  09/28/2023  09/28/2023  10/10/2023  10/10/2023	93,213,169.12  93,213,169.12  93,213,169.12  Par Value  50,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  15,000,000.00  15,000,000.00  25,000,000.00  25,000,000.00  15,000,000.00  25,000,000.00  25,000,000.00  15,000,000.00  25,000,000.00  15,000,000.00  25,000,000.00  10,000,000.00  10,000,000.00	94,017,200.84  94,017,200.84  94,017,200.84  49,890,950.00 24,557,000.00 3,826,623.28 23,716,750.00 23,598,250.00 24,598,250.00  197,289,273.28  Market Value  49,867,875.00 49,853,055.50 14,940,487.50 14,940,487.50 14,940,487.50 24,900,812.50 24,900,812.50 24,900,812.50 9,942,854.20	94,017,200.84  94,017,200.84  94,017,200.84  49,902,194.44 24,996,322.60 3,888,722.06 24,994,489,33 24,988,406.02 24,988,848,72 24,979,953.47 24,940,010.02  203,678,946.67  Book Value  49,868,175.00 49,856,666.67 14,946,849,37 14,946,849,37 14,946,849,37 14,946,849,37 14,946,849,37 14,946,849,37 14,946,849,37 14,946,849,37 14,946,849,37 24,911,359,38 24,911,359,38 24,911,359,38 24,911,359,38	(0.0  Net Unrealized Gain/Loss (11,244.4 (439,322.6 (62,098.7 (1,277,739.3 (1,332,356.0 (1,390,598.7 (1,534,553.4 (341,760.0 (6,389,673.3  Net Unrealized Gain/Loss (300.0 (3,611.1 (6,361.8 (6,356.2 (11,180.6 (10,546.8 (10,546.8 (1,738.7
pen-End I Cusip PIRSF -US Gov UPRANA Cusip 50VQ22 06M3C3 50VQC4 50VQC4 50VQC4 50VQC4 50VQC4 797GT8 796CS6 796CS6 796CS6 797GC8	CALTRUST  CALTRUST  CALTRUST  CALTRUST  CALTRUST  Description  INTERNATIONAL FINANCE CORP   Description  UNITED STATES TREASURY	Vield 5.117 0.829 2.540 0.273 0.484 0.719 1.099 4.077 2.219  Vield 5.376 5.309 4.918 4.919 4.884 4.917 5.282 5.282	1.0086  1.0086  1.0086  1.0086  1.0086  Market Price  99.7819  98.2280  94.6242  94.3930  93.7816  98.3930  96.7588  Market Price  99.7358  99.7061  99.6033  99.6033  99.6033  99.6033  99.6033  99.6033  99.6033  99.4285  99.4285	Final Maturity  09/15/2023 01/19/2024 03/28/2024 08/22/2024 09/23/2024 10/29/2024 01/21/2025 02/01/2027  09/18/2024  Final Maturity 09/19/2023 09/28/2023 09/28/2023 09/28/2023 09/28/2023 10/10/2023 10/10/2023 10/10/2023	93,213,169.12  93,213,169.12  93,213,169.12  50,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 15,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 10,000,000.00 50,000,000.00	94,017,200.84  94,017,200.84  94,017,200.84  49,890,950.00 24,557,000.00 23,586,623.28 23,716,750.00 23,656,050.00 23,445,400.00 24,598,250.00 197,289,273.28  Market Value 49,867,875.00 49,853,055.50 14,940,487.50 24,900,812.50 24,900,812.50 24,900,812.50 9,942,854.20 9,942,854.20 49,688,194.50	94,017,200.84  94,017,200.84  94,017,200.84  49,902,194.44 24,996,322.60 24,998,489.33 24,988,486.02 24,998,848.72 24,979,953.47 24,940,010.02  203,678,946.67  Book Value  49,868,175.00 49,856,666.67 14,946,849.37 24,911,359.38 24,911,359.38 24,911,359.38 24,911,359.38 9,944,592.92 9,944,592.92 9,944,592.92	Net Unrealized Gain/Loss (11,244.4 (439,322.6 (62,098.7 (1,277,739.3 (1,332,356.0 (1,390,598.7 (1,534,553.4 (341,760.0 (6,389,673.3)  Net Unrealized Gain/Loss (6,361.1 (6,361.8 (6,362.2 (11,180.6 (10,546.8 (1,738.7 (1,738.7 (3,23,15.9)
Den-End   Cusip TRSF  a-US Gov EUPRANA Cusip 55161.T5 550VQZ2 2060M3C3 3550VQZ3 2050VR36 2050	CALTRUST  CALTRUST  CALTRUST  CALTRUST  CALTRUST  INTERNATIONAL FINANCE CORP   UNITED STATES TREASURY	Vield 5.117 0.829 2.540 0.273 0.484 0.719 1.099 4.077 2.219  Vield 5.376 5.376 5.399 4.918 4.919 4.884 4.917 4.917 5.282 5.282 4.929 5.222	1.0086  1.0086  1.0086  1.0086  1.0086  1.0086  99.7819  98.2280  94.8670  94.6242  94.3930  95.7816  98.3930  96.7588  Market Price  99.7358  99.7061  99.6033  99.6033  99.6033  99.6033  99.6033  99.6033  99.6034  99.6035  99.4285  99.4285  99.3964	Final Maturity  09/15/2023 01/19/2024 03/28/2024 09/23/2024 09/23/2024 01/21/2025 02/01/2027  09/18/2024  Final Maturity 09/19/2023 09/21/2023 09/28/2023 09/28/2023 09/28/2023 09/28/2023 10/10/2023 10/10/2023 10/10/2023 10/12/2023	93,213,169.12  93,213,169.12  93,213,169.12  50,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 15,000,000.00 25,000,000.00 15,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00	94,017,200.84  94,017,200.84  94,017,200.84  49,890,950.00 24,557,000.00 23,456,205.00 23,458,250.00 23,458,250.00 24,598,250.00 197,289,273.28  Market Value  49,867,875.00 49,833,055.50 14,940,487.50 24,900,812.50 24,900,812.50 24,900,812.50 24,900,812.50 24,900,812.50 24,900,812.50 24,908,184.20 9,942,854.20 9,942,854.20 49,698,194.50	94,017,200.84  94,017,200.84  94,017,200.84  49,902,194.44 24,996,322.60 24,998,8722.06 24,998,887.72 24,979,953.47 24,940,010.02  203,678,946.67  Book Value  49,868,175.00 49,856,666.67 14,946,849.37 14,946,843.75 24,911,359.38 24,911,359.38 24,911,359.38 29,944,592.92 9,944,592.92 9,944,592.92 49,730,510.42 14,914,090.48	(0.0)  Net Unrealized Gain/Loss (11,244.4 (439,322.6 (62,098.7 (1,277,739.3 (1,332,356.0 (1,390,598.7 (1,534.553.4 (341,760.0) (6,389,673.3)  Net Unrealized Gain/Loss (300.0 (3,611.1 (6,361.8 (6,356.2 (11,180.6 (10,546.8 (10,546.8 (10,738.7 (1,738.7 (1,738.7 (3,2,315.9) (4,632.1)
Dpen-End   Cusip   Cusip   CUSIP   CTRSF   Decision   CUSIP   CUSIP   Decision   Decisio	CALTRUST  CALTRUST  CALTRUST  CALTRUST  CALTRUST  Description  INTERNATIONAL FINANCE CORP INTERNATIONA	Vield 5.117 0.829 2.540 0.273 0.484 0.719 1.099 4.077 2.219  Vield 5.376 5.309 4.918 4.919 4.884 4.917 5.282 4.929 5.282 5.355	1.0086  1.0086  1.0086  1.0086  1.0086  1.0086  99.7819  98.2485  94.8670  94.6242  94.3930  96.7588  Market Price  99.7358  99.7061  99.6033  99.6033  99.6033  99.6033  99.6033  99.6033  99.6033  99.4285  99.3964  99.3964	Final Maturity  09/15/2023  01/19/2024  03/28/2024  09/23/2024  10/29/2024  10/29/2024  10/29/2024  09/18/2024  Final Maturity  09/19/2023  09/28/2023  09/28/2023  09/28/2023  09/28/2023  10/10/2023  10/12/2023  10/12/2023  10/12/2023	93,213,169.12  93,213,169.12  93,213,169.12  Par Value  50,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  203,895,000.00  203,895,000.00  203,895,000.00  203,895,000.00  15,000,000.00  25,000,000.00  15,000,000.00  25,000,000.00  15,000,000.00  25,000,000.00  10,000,000.00  10,000,000.00  10,000,000.00  15,000,000.00  10,000,000.00  15,000,000.00  15,000,000.00  15,000,000.00  15,000,000.00	94,017,200.84  94,017,200.84  94,017,200.84  49,890,950.00 24,557,000.00 3,826,623.28 23,716,750.00 23,656,050.00 23,598,250.00 24,598,250.00  197,289,273.28  Market Value  49,867,875.00 49,853,055.50 14,940,487.50 14,940,487.50 14,940,487.50 24,900,812.50 24,900,812.50 24,900,812.50 24,900,812.50 9,942,854.20 49,698,194.50 14,999,458.35 9,939,638.90	94,017,200.84  94,017,200.84  94,017,200.84  49,902,194.44 24,996,322.60 3,888,722.06 24,998,406.02 24,988,406.02 24,988,848,72 24,979,953.47 24,940,010.02  203,678,946.67  Book Value  49,868,175.00 49,856,666.67 14,946,849,37 14,946,849,849,849,849,849,849,849,849,849,849	Net Unrealized Gain/Loss (11,244.4 (439,322.6 (62,098.7) (1,277,739.3) (1,332,356.0) (1,390,598.7; (1,534,553.4) (341,760.0) (6,389,673.3)  Net Unrealized Gain/Loss (300.0) (3,611.1) (6,361.8) (6,356.2) (11,180.6) (10,546.8) (10,546.8) (10,546.8) (10,546.8) (17,38.7; (1,738.7; (1,738.7; (1,738.7; (1,433.4) (1,463.4)
Open-End   Cusip   Cusip   CTRSF   CTRSF   CTRSF   CTRSF   CTRSF   CTRSF   CTRSF   CUS Gov   SOV QC2   SOV QC3   SOV QC4   SOV QC4   SOV QC4   SOV QC4   SOV QC6   SOV	CALTRUST  CALTRUST  CALTRUST  CALTRUST  CALTRUST  Description  INTERNATIONAL FINANCE CORP   Description  UNITED STATES TREASURY	Vield 5.117 0.829 2.540 0.273 0.484 0.719 1.099 4.077 2.219  Vield 5.376 5.309 4.918 4.919 4.917 5.282 5.282 4.929 5.222 5.355 5.320	1.0086  1.0086  1.0086  1.0086  1.0086  1.0086  99.7819  98.2280  98.2445  94.8670  94.6242  94.3930  93.7816  98.3930  96.7588  Market Price  99.7358  99.7061  99.6033  99.6033  99.6033  99.6033  99.6033  99.6033  99.4285  99.4285  99.3944  99.3964  99.3964	Final Maturity  09/15/2023 01/19/2024 08/22/2024 08/22/2024 09/23/2024 10/29/2024 09/18/2024  Final Maturity 09/18/2024  Final Maturity 09/19/2023 09/28/2023 09/28/2023 09/28/2023 10/10/2023 10/10/2023 10/12/2023 10/12/2023 10/12/2023 10/12/2023	93,213,169.12  93,213,169.12  93,213,169.12  Par Value  50,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  15,000,000.00  15,000,000.00  25,000,000.00  10,000,000.00  10,000,000.00  10,000,000.00  10,000,000.00  10,000,000.00  10,000,000.00  10,000,000.00  10,000,000.00  10,000,000.00  10,000,000.00  10,000,000.00  10,000,000.00  10,000,000.00  10,000,000.00	94,017,200.84  94,017,200.84  94,017,200.84  49,890,950.00 24,557,000.00 23,656,050.00 23,458,250.00 23,445,400.00 24,598,250.00 197,289,273.28  Market Value  49,867,875.00 49,863,055.50 14,940,487.50 24,900,812.50	94,017,200.84  94,017,200.84  94,017,200.84  49,902,194.44 24,996,322.60 24,998,489.33 24,988,486.02 24,988,848.72 24,979,953.47 24,940,010.02  203,678,946.67  Book Value  49,868,175.00 49,856,666.67 14,946,849.37 14,946,849.37 14,946,849.37 24,911,359.38 24,911,259.39 24,934,258.32	Net Unrealized Gain/Loss (11,244.4 (439,322.6 (62,098.7 (1,277,739.3 (1,332,356.0 (1,390,598.7 (1,534,533.4 (341,760.0) (6,389,673.3  Net Unrealized Gain/Loss (300.00 (3,611.17 (6,361.8 (6,356.2 (11,180.6 (10,546.8 (10,546.8 (1,738.7 (1,738.7 (1,738.7 (1,738.7 (1,738.7 (1,738.7 (1,463.1
Dpen-End   Cusip   Cusip   TRSF   D-US Gov   SUPRANA   Cusip   S16LT5   S950VQZ2   950VQZ3   950VQZ3   950VQZ4   950VRX6   S0VRX6   S0VRX6	CALTRUST  CALTRUST  CALTRUST  CALTRUST  CALTRUST  Description  INTERNATIONAL FINANCE CORP INTERNATIONA	Vield 5.117 0.829 2.540 0.273 0.484 0.719 1.099 4.077 2.219  Vield 5.376 5.309 4.918 4.919 4.884 4.917 5.282 4.929 5.282 5.355	1.0086  1.0086  1.0086  1.0086  1.0086  1.0086  99.7819  98.2485  94.8670  94.6242  94.3930  96.7588  Market Price  99.7358  99.7061  99.6033  99.6033  99.6033  99.6033  99.6033  99.6033  99.6033  99.4285  99.3964  99.3964	Final Maturity  09/15/2023  01/19/2024  03/28/2024  09/23/2024  10/29/2024  10/29/2024  10/29/2024  09/18/2024  Final Maturity  09/19/2023  09/28/2023  09/28/2023  09/28/2023  09/28/2023  10/10/2023  10/12/2023  10/12/2023  10/12/2023	93,213,169.12  93,213,169.12  93,213,169.12  Par Value  50,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  203,895,000.00  203,895,000.00  203,895,000.00  203,895,000.00  15,000,000.00  25,000,000.00  15,000,000.00  25,000,000.00  15,000,000.00  25,000,000.00  10,000,000.00  10,000,000.00  10,000,000.00  15,000,000.00  10,000,000.00  15,000,000.00  15,000,000.00  15,000,000.00  15,000,000.00	94,017,200.84  94,017,200.84  94,017,200.84  49,890,950.00 24,557,000.00 3,826,623.28 23,716,750.00 23,656,050.00 23,598,250.00 24,598,250.00  197,289,273.28  Market Value  49,867,875.00 49,853,055.50 14,940,487.50 14,940,487.50 14,940,487.50 24,900,812.50 24,900,812.50 24,900,812.50 24,900,812.50 9,942,854.20 49,698,194.50 14,999,458.35 9,939,638.90	94,017,200.84  94,017,200.84  94,017,200.84  49,902,194.44 24,996,322.60 3,888,722.06 24,998,406.02 24,988,406.02 24,988,848,72 24,979,953.47 24,940,010.02  203,678,946.67  Book Value  49,868,175.00 49,856,666.67 14,946,849,37 14,946,849,849,849,849,849,849,849,849,849,849	Net Unrealized Gain/Loss (11,244.4 (439,322.6 (62,098.7 (1,277,739.3 (1,332,356.0) (1,390,598.7 (1,534,553.4 (341,760.0) (6,389,673.35  Net Unrealized Gain/Loss (300.0) (3,611.1 (6,361.8) (6,356.2 (11,180.6 (10,546.8) (10,546.8) (10,546.8) (1,738.7 (1,738.7 (22,315.9) (4,632.12 (1,463.4) (1,852.7 (1
Open-End Cusip Cusip LTRSF  m-US Gov SUPRANA Cusip 9516LT5 950VQZ2 906M3C3 950VQ3 950VQ04 950VQA6 950VRA6	CALTRUST  CALTRUST  CALTRUST  CALTRUST  CALTRUST  Description  INTERNATIONAL FINANCE CORP    Description  UNITED STATES TREASURY	Vield 5.117 0.829 2.540 0.273 0.484 0.719 1.099 4.077  2.219  Vield 5.376 5.376 5.376 5.382 4.919 4.984 4.917 4.917 5.282 4.929 5.222 5.355 5.320 5.320	1.0086  1.0086  1.0086  1.0086  1.0086  1.0086  99.7819  98.2280  99.48670  94.6242  94.3930  93.7816  98.3930  96.7588  Market Price  99.7358  99.7061  99.6033  99.6033  99.6033  99.6033  99.6033  99.6033  99.6033  99.6034  99.3944  99.3944  99.3944  99.3241	Final Maturity  09/15/2023 01/19/2024 03/28/2024 09/23/2024 09/23/2024 01/21/2025 02/01/2027  09/18/2024  Final Maturity  09/19/2023 09/28/2023 09/28/2023 09/28/2023 09/28/2023 09/28/2023 10/10/2023 10/10/2023 10/12/2023 10/12/2023 10/12/2023 10/12/2023 10/12/2023 10/12/2023 10/17/2023 10/17/2023	93,213,169.12  93,213,169.12  93,213,169.12  Par Value  50,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  25,000,000.00  15,000,000.00  25,000,000.00  15,000,000.00  25,000,000.00  10,000,000.00  10,000,000.00  10,000,000.00  10,000,000.00  10,000,000.00  10,000,000.00  10,000,000.00  10,000,000.00  10,000,000.00  10,000,000.00  10,000,000.00  10,000,000.00  10,000,000.00	94,017,200.84  94,017,200.84  94,017,200.84  49,890,950.00 24,557,000.00 23,556,252.28 23,716,750.00 23,558,250.00 23,445,400.00 24,598,250.00  197,289,273.28  Market Value  49,867,875.00 49,853,055.50 14,940,487.50 14,940,487.50 24,900,812	94,017,200.84  94,017,200.84  94,017,200.84  49,902,194.44 24,996,322.60 24,998,489.33 24,988,406.02 24,988,848.72 24,979,953.47 24,940,010.02  203,678,946.67  Book Value  49,868,175.00 49,856,666.67 14,946,843.75 24,911,935,38 24,911,359.38 24,913,913,914,502.99 24,933,914,502.99 24,933,914,502.99 24,933,914,502.99 24,934,258.32 24,913,914,502.99	Net Unrealized Gain/Loss (11,244.4' (439,322.6( (62,098.7') (1,377,39.3') (1,332,356.0') (1,390,598.7') (1,534,553.4') (341,760.0') (6,389,673.35')  Net Unrealized Gain/Loss (300.0( (3,611.1') (6,361.8') (6,365.2') (11,180.6') (10,546.8) (10,546.8) (10,546.8) (10,546.8) (10,546.8) (17,38.7') (1,738.7') (1,23,15.9) (4,632.1') (1,463.4') (1,852.7')
Open-End   Cusip   Cusip   CTRSF   CTR	CALTRUST  CALTRUST  CALTRUST  CALTRUST  Description  INTERNATIONAL FINANCE CORP   Description  UNITED STATES TREASURY	Vield 5.117 0.829 2.540 0.273 0.484 0.719 1.099 4.077  2.219  Vield 5.376 5.396 5.396 4.918 4.919 4.984 4.917 4.917 5.282 5.320 5.320 5.320 5.320 5.320	1.0086  1.0086  1.0086  1.0086  1.0086  1.0086  99.7819  98.2280  98.2445  94.8670  94.6242  94.3930  93.7816  98.3930  96.7588  99.7061  99.6033  99.6033  99.6033  99.6033  99.6033  99.6033  99.6033  99.4285  99.3964  99.3941  99.3241  99.3241  99.3241	Final Maturity  09/15/2023 01/19/2024 03/28/2024 09/23/2024 09/23/2024 10/29/2024 01/21/2025 02/01/2027  09/18/2024  Final Maturity  09/19/2023 09/28/2023 09/28/2023 09/28/2023 09/28/2023 10/10/2023 10/10/2023 10/12/2023 10/17/2023 10/17/2023 10/17/2023 10/17/2023 10/17/2023 10/17/2023 10/17/2023 10/17/2023 10/17/2023 10/17/2023	93,213,169.12  93,213,169.12  93,213,169.12  93,213,169.12  50,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 10,000,000.00	94,017,200.84  94,017,200.84  94,017,200.84  49,890,950.00 24,557,000.00 3,826,623.28 23,716,750.00 23,556,050.00 23,458,250.00 23,458,250.00 24,598,250.00  197,289,273.28  Market Value  49,867,875.00 49,853,055.50 14,940,487.50 14,940,487.50 24,900,812.	94,017,200.84  94,017,200.84  94,017,200.84  49,002,194.44 24,996,322.60 3,888,722.06 24,998,840.602 24,988,840.72 24,979,953.47 24,940,010.02  203,678,946.67  Book Value  49,868,175.00 49,856,666.67 49,856,666.67 24,911,935,38 24,911,359,38 24,911,359,38 24,911,359,38 24,911,359,38 24,911,359,38 24,911,359,38 24,914,91,359,38 24,914,91,359,38 24,914,92,92 49,730,510.42 14,914,090.48 9,941,102.36 9,934,258.33 9,934,258.33 9,934,258.33	(0.00  Net Unrealized Gain/Loss (11,244.4' (439,322.6( (62,098.7') (1,277,739.3') (1,332,356.0') (1,390,598.7'; (1,534,553.4') (341,760.0')  Net Unrealized Gain/Loss (300.0) (3,611.1') (6,361.8') (6,356.2'; (11,180.6') (10,546.8) (10,546.8) (10,546.8) (10,546.8) (1,738.7'; (1,738.7'; (23,315.9') (4,632.1'; (1,463.4) (1,852.7'; (1,852.7'; (1,852.7'; (1,852.7'; (1,852.7'; (1,852.7'; (1,852.7'; (1,852.7'; (1,852.7'; (1,852.7'; (1,852.7'; (1,852.7'; (1,852.7'; (1,852.7'; (1,677.0')
Dpen-End   Cusip   Cusip   CTRSF   Delta   Cusip   CTRSF   Delta   Cusip   Stigle   Cusip	CALTRUST  CALTRUST  CALTRUST  CALTRUST  Description  INTERNATIONAL FINANCE CORP  UNITED STATES TREASURY	Vield 5.117 0.829 2.540 0.273 0.484 0.719 1.099 4.077 2.219  Vield 5.376 5.309 4.918 4.917 4.917 5.282 5.320 5.320 5.320 5.320 5.412	1.0086  1.0086  1.0086  1.0086  1.0086  1.0086  Market Price  99.7819  94.6242  94.3930  93.7816  98.3930  96.7588  Market Price  99.7358  99.6033  99.6033  99.6033  99.6033  99.6033  99.6033  99.6033  99.6033  99.6034  99.3241  99.3241  99.3241  99.3241  99.3241  99.3241  99.3241  99.3241  99.3241  99.3241	Final Maturity  09/15/2023 01/19/2024 03/28/2024 08/22/2024 09/23/2024 01/21/2025 02/01/2027  09/18/2024  Final Maturity 09/19/2023 09/28/2023 09/28/2023 09/28/2023 09/28/2023 10/10/2023 10/12/2023 10/12/2023 10/17/2023	93,213,169.12  93,213,169.12  93,213,169.12  50,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 15,000,000.00 25,000,000.00 15,000,000.00 25,000,000.00 15,000,000.00 15,000,000.00 10,000,000.00	94,017,200.84  94,017,200.84  94,017,200.84  49,890,950.00 24,557,000.00 3,826,623.28 23,716,750.00 23,656,050.00 23,445,400.00 24,598,250.00 197,289,273.28  Market Value  49,867,875.00 49,853,055.50 14,940,487.50 24,900,812.50 24,900,812.50 24,900,812.50 24,900,812.50 24,904,854.20 49,628,844.20 49,628,194.50 14,909,458.45 9,932,405.60 9,932,405.60 9,932,405.60 9,932,405.60 9,932,405.60 9,932,405.60 9,932,405.60	94,017,200.84  94,017,200.84  94,017,200.84  49,902,194.44 24,996,322.60 24,998,489.33 24,988,486.02 24,998,848.72 24,979,953.47 24,940,010.02  203,678,946.67  Book Value  49,868,175.00 49,856,666.67 14,946,849.37 14,946,849.37 24,911,359.38 24,911,359.38 24,911,359.38 24,911,359.38 24,911,359.38 9,944,592.92 9,944,592.92 9,944,592.92 9,944,592.92 9,944,592.92 9,944,592.92 9,944,592.92 9,944,592.92 9,944,592.92 9,944,592.93 14,914,090.48 9,941,102.36 9,934,258.33 9,934,258.33 14,886,104.17 9,900.250.92	Net Unrealized Gain/Loss (11,244.4 (439,322.6 (62,098.7 (1,277.739.3 (1,332,356.0 (1,390,598.7 (1,534,553.4 (341,760.0) (6,389,673.3  Net Unrealized Gain/Loss (300.0 (3,611.1 (6,361.8 (6,356.2 (11,180.6 (10,546.8 (10,546.8 (1,738.7 (1,738.7 (1,738.7 (1,738.7 (1,738.7 (1,852.7 (1,85
Open-End   Cusip Cusip TRSF	CALTRUST  CALTRUST  CALTRUST  CALTRUST  CALTRUST  Description  INTERNATIONAL FINANCE CORP   Description  UNITED STATES TREASURY	Vield 5.117 0.829 2.540 0.273 0.484 0.719 1.099 4.077 2.219  Vield 5.376 5.309 4.918 4.919 4.917 4.917 4.917 4.917 5.282 5.320 5.320 5.320 5.320 5.320 5.418	1.0086  1.0086  1.0086  1.0086  1.0086  1.0086  99.7819  98.2280  98.2445  94.6242  94.3930  96.7588  Market Price  99.7358  99.7358  99.7061  99.6033  99.6033  99.6033  99.6033  99.6033  99.6033  99.6033  99.6033  99.6034  99.3241  99.3241  99.3241  99.3241  99.3241  99.3241  99.3241  99.3241  99.3241  99.3241  99.3241  99.3241  99.3241  99.3241	Final Maturity  09/15/2023 01/19/2024 03/28/2024 09/23/2024 09/23/2024 01/21/2025 02/01/2027  09/18/2024  Final Maturity 09/19/2023 09/21/2023 09/28/2023 09/28/2023 09/28/2023 10/10/2023 10/12/2023 10/17/2023 10/17/2023 10/17/2023 10/17/2023 10/17/2023 10/17/2023 10/17/2023 11/09/2023	93,213,169.12  93,213,169.12  93,213,169.12  50,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 15,000,000.00 15,000,000.00 25,000,000.00 10,000,000.00	94,017,200.84  94,017,200.84  94,017,200.84  49,890,950.00 24,557,000.00 23,556,650.50 23,454,400.00 24,598,250.00 23,445,400.00 24,598,250.00 197,289,273.28  Market Value  49,867,875.00 49,863,055.50 14,940,487.50 24,900,812.50 24,900,812.50 24,900,812.50 24,900,812.50 24,900,812.50 24,900,812.50 9,942,854.20 9,942,854.20 9,942,854.20 9,942,854.20 9,942,854.20 9,942,854.20 9,942,854.20 9,942,854.20 9,942,854.20 9,942,854.20 9,942,854.20 9,942,656.00 9,932,405.60 9,932,405.60 9,932,405.60 9,932,405.60	94,017,200.84  94,017,200.84  94,017,200.84  49,902,194.44 24,996,322.60 24,994,489.33 24,988,406.02 24,998,848.72 24,979,953.47 24,940,010.02  203,678,946.67  Book Value  49,868,175.00 49,856,166.66 714,946,849.37 14,946,849.37 24,911,359.38 24,911,959.31 24,910,900,250.92 29,900,141.67	Net Unrealized Gain/Loss (11,244.4 (439,322.6 (62.098.7 (1,277.739.3 (1,332,356.0) (1,390,598.7 (1,534,553.4 (341,760.0) (6,389,673.3  Net Unrealized Gain/Loss (300.0) (3,611.1 (6,361.8 (6,356.2 (11,180.6 (10,546.8)
pen-End i Cusip TRISF  LUS Gov UPRANA Cusip Side Story Common Street Story Common Stre	CALTRUST  CALTRUST  CALTRUST  CALTRUST  Description  INTERNATIONAL FINANCE CORP INTERNATIONAL FINANCE	Vield 5.117 0.829 2.540 0.273 0.484 0.719 1.099 4.077  2.219  Vield 5.376 5.396 4.918 4.919 4.884 4.917 4.917 5.282 4.929 5.320	1.0086  1.0086  1.0086  1.0086  1.0086  1.0086  99.7819  98.2280  98.2445  94.8670  94.6242  94.3930  93.7816  98.3930  96.7588  96.033  99.6033  99.6033  99.6033  99.6033  99.6033  99.6033  99.6034  99.3241  99.3241  99.3241  99.3241  99.3241  99.3241  99.3241  99.3241  99.3241  99.3241  99.3241  99.3241  99.3241  99.3241  99.3241  99.3241	Final Maturity  09/15/2023 01/19/2024 03/28/2024 09/23/2024 09/23/2024 10/29/2024 01/21/2025 02/01/2027  09/18/2024  Final Maturity  09/19/2023 09/28/2023 09/28/2023 09/28/2023 09/28/2023 10/10/2023 10/12/2023 10/17/2023 10/26/2023 11/09/2023 01/04/2024	93,213,169.12  93,213,169.12  93,213,169.12  93,213,169.12  Par Value  50,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 10,000,000.00	94,017,200.84  94,017,200.84  94,017,200.84  49,890,950.00 24,557,000.00 3,826,623.28 23,716,750.00 23,598,250.00 23,458,250.00 24,598,250.00  197,289,273.28  Market Value  49,867,875.00 49,853,055.50 14,940,487.50 24,900,812.50	94,017,200.84  94,017,200.84  94,017,200.84  49,902,194.44 24,996,322.60 3,888,722.06 24,998,480.32 24,988,406.02 24,988,847.72 24,979,953.47 24,940,010.02  203,678,946.67  Book Value  49,868,175.00 49,856,66.67 14,946,849.37 14,946,849.37 14,946,849.37 14,946,849.37 14,946,849.37 14,946,849.37 14,946,849.37 14,946,849.37 14,946,849.37 24,911,359.38 24,911,911,911,911,911,911,911,911,911,91	Net Unrealized Gain/Loss (11,244.4' (439,322.6( (20,098.7') (1,277,739.3') (1,332,356.0) (1,390,598.7') (1,534,553.4') (341,760.0') (6,389,673.35')  Net Unrealized Gain/Loss (300,00) (3,611.1') (6,361.8') (6,356.2') (11,180.6') (10,546.8) (10,546.8) (10,546.8) (10,546.8) (17,738.7') (1,738.7') (1,463.4) (1,852.7') (1,852.7') (1,852.7') (1,852.7') (1,852.7') (1,852.7') (1,677.0') (1,738.4') (1,738.4') (1,629.1') (2,803.8)
pen-End I Cusip PIRSF  -US Gov JPRANA Cusip III III III III III III III III III II	CALTRUST  CALTRUST  CALTRUST  CALTRUST  CALTRUST  Description  INTERNATIONAL FINANCE CORP   Description  UNITED STATES TREASURY	Vield 5.117 0.829 2.540 0.273 0.484 0.719 1.099 4.077 2.219  Vield 5.376 5.309 4.918 4.919 4.917 4.917 4.917 4.917 5.282 5.320 5.320 5.320 5.320 5.320 5.418	1.0086  1.0086  1.0086  1.0086  1.0086  1.0086  99.7819  98.2280  98.2445  94.6242  94.3930  96.7588  Market Price  99.7358  99.7358  99.7061  99.6033  99.6033  99.6033  99.6033  99.6033  99.6033  99.6033  99.6033  99.6034  99.3241  99.3241  99.3241  99.3241  99.3241  99.3241  99.3241  99.3241  99.3241  99.3241  99.3241  99.3241  99.3241  99.3241	Final Maturity  09/15/2023 01/19/2024 03/28/2024 09/23/2024 09/23/2024 01/21/2025 02/01/2027  09/18/2024  Final Maturity 09/19/2023 09/21/2023 09/28/2023 09/28/2023 09/28/2023 10/10/2023 10/12/2023 10/17/2023 10/17/2023 10/17/2023 10/17/2023 10/17/2023 10/17/2023 10/17/2023 11/09/2023	93,213,169.12  93,213,169.12  93,213,169.12  50,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 15,000,000.00 15,000,000.00 25,000,000.00 10,000,000.00	94,017,200.84  94,017,200.84  94,017,200.84  49,890,950.00 24,557,000.00 23,556,650.50 23,454,400.00 24,598,250.00 23,445,400.00 24,598,250.00 197,289,273.28  Market Value  49,867,875.00 49,863,055.50 14,940,487.50 24,900,812.50 24,900,812.50 24,900,812.50 24,900,812.50 24,900,812.50 24,900,812.50 9,942,854.20 9,942,854.20 9,942,854.20 9,942,854.20 9,942,854.20 9,942,854.20 9,942,854.20 9,942,854.20 9,942,854.20 9,942,854.20 9,942,854.20 9,942,656.00 9,932,405.60 9,932,405.60 9,932,405.60 9,932,405.60	94,017,200.84  94,017,200.84  94,017,200.84  49,902,194.44 24,996,322.60 24,994,489.33 24,988,406.02 24,998,848.72 24,979,953.47 24,940,010.02  203,678,946.67  Book Value  49,868,175.00 49,856,166.66 714,946,849.37 14,946,849.37 24,911,359.38 24,911,959.31 24,910,900,250.92 29,900,141.67	(0.00 (0.00 (0.00 Net Unrealized Gain/Loss (11,244.44 (439,322.66 (62,098; (1,277,739.3; (1,332,356.0) (1,390,598.7; (1,534,553.4) (341,760.02 (6,389,673.39

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	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
282CDA6	UNITED STATES TREASURY	2.157	99.5781	09/30/2023	50,000,000.00	49,789,062.50	49,925,923.55	(136,861.05)
282CDA6	UNITED STATES TREASURY	2.185	99.5781	09/30/2023	25,000,000.00	24,894,531.25	24,962,429.07	(67,897.82)
282CAP6	UNITED STATES TREASURY	2.274	99.3594	10/15/2023	10,000,000.00	9,935,937.50	9,974,692.67	(38,755.17)
2828T91	UNITED STATES TREASURY	0.319	99.3750	10/31/2023	20,000,000.00	19,875,000.00	20,042,766.43	(167,766.43)
128285K2	UNITED STATES TREASURY	2.300	99.5781	10/31/2023	10,000,000.00	9,957,812.50	10,009,207.59	(51,395.09)
2828T91	UNITED STATES TREASURY	2.617	99.3750	10/31/2023	10,000,000.00	9,937,500.00	9,984,145.22	(46,645.22)
1282CDM0	UNITED STATES TREASURY	2.495	98.7969	11/30/2023	15,000,000.00	14,819,531.25	14,928,162.87	(108,631.62)
128285Z9	UNITED STATES TREASURY	5.025	98.7969	01/31/2024	25,000,000.00	24,699,218.75	24,746,383.93	(47,165.18)
282CBM2	UNITED STATES TREASURY	0.219	97.6406	02/15/2024	25,000,000.00	24,410,156.25	24,989,326.71	(579,170.46)
282CBR1	UNITED STATES TREASURY	0.287	97.2813	03/15/2024	50,000,000.00	48,640,625.00	49,990,120.07	(1,349,495.07)
2828W71	UNITED STATES TREASURY	2.395	98.1094	03/31/2024	30,000,000.00	29,432,812.50	29,954,458.79	(521,646.29)
282CEG2	UNITED STATES TREASURY	2.358	98.1875	03/31/2024	10,000,000.00	9,818,750.00	9,993,916.08	(175,166.08)
28286R6	UNITED STATES TREASURY	4.390	97.9219	04/30/2024	25,000,000.00	24,480,468.75	24,657,627.21	(177,158.46)
282CCC3	UNITED STATES TREASURY	4.274	96.4219	05/15/2024	15,000,000.00	14,463,281.25	14,589,885.71	(126,604.46)
2828WJ5	UNITED STATES TREASURY	5.256	97.9688	05/15/2024	50,000,000.00	48,984,375.00	49,067,597.04	(83,222.04)
2828XT2	UNITED STATES TREASURY	2.567	97.4844	05/31/2024	10,000,000.00	9,748,437.50	9,958,973.75	(210,536.25)
282CER8	UNITED STATES TREASURY	2.502	97.8594	05/31/2024	20,000,000.00	19,571,875.00	19,999,708.23	(427,833.23)
282CER8	UNITED STATES TREASURY	2.563	97.8594	05/31/2024	20,000,000.00	19,571,875.00	19,990,942.85	(419,067.85)
282CCG4	UNITED STATES TREASURY	5.185	96.0469	06/15/2024	10,000,000.00	9,604,687.50	9,626,403.74	(21,716.24)
2828XX3	UNITED STATES TREASURY	2.558	97.2500	06/30/2024	25,000,000.00	24,312,500.00	24,887,870.07	(575,370.07)
2828XX3	UNITED STATES TREASURY	3.217	97.2500	06/30/2024	10,000,000.00	9,725,000.00	9,903,030.87	(178,030.87)
282CFA4	UNITED STATES TREASURY	5.386	97.8438	07/31/2024	100,000,000.00	97,843,750.00	97,899,297.81	(55,547.81)
282CCX7	UNITED STATES TREASURY	0.439	95.0000	09/15/2024	25,000,000.00	23,750,000.00	24,983,409.13	(1,233,409.13)
282CCX7	UNITED STATES TREASURY	0.438	95.0000	09/15/2024	25,000,000.00	23,750,000.00	24,983,732.88	(1,233,732.88)
282CFN6	UNITED STATES TREASURY	4.215	98.8750	09/30/2024	25,000,000.00	24,718,750.00	25,008,970.75	(290,220.75)
282CDB4	UNITED STATES TREASURY	0.754	94.9219	10/15/2024	25,000,000.00	23,730,468.75	24.964.368.91	(1,233,900.16)
2828YV6	UNITED STATES TREASURY	1.747	95.4688	11/30/2024	25,000,000.00	23,867,187.50	24,925,350.96	(1,058,163.46)
2828ZC7	UNITED STATES TREASURY	0.540	94.2969	02/28/2025	10,000,000.00	9,429,687.50	10,086,545.85	(656,858.35)
2828ZF0	UNITED STATES TREASURY	0.647	93.1250	03/31/2025	25,000,000.00	23,281,250.00	24,942,877.83	(1,661,627.83)
2828ZF0	UNITED STATES TREASURY	0.619	93.1250	03/31/2025	25,000,000.00	23,281,250.00	24,953,461.75	(1,672,211.75)
282CEH0	UNITED STATES TREASURY	2.647	96.2500	04/15/2025	10,000,000.00	9,625,000.00	9,996,614.82	
		0.445			.,			(371,614.82)
2828ZL7	UNITED STATES TREASURY		92.6406	04/30/2025	15,000,000.00	13,896,093.75	14,982,740.52	(1,086,646.77)
28284R8	UNITED STATES TREASURY	2.799	96.4688	05/31/2025	15,000,000.00	14,470,312.50	15,018,890.25	(548,577.75)
282CAB7	UNITED STATES TREASURY	0.675	91.5781	07/31/2025	25,000,000.00	22,894,531.25	24,799,642.52	(1,905,111.27)
282CAM3	UNITED STATES TREASURY	0.815	91.0938	09/30/2025	25,000,000.00	22,773,437.50	24,711,456.19	(1,938,018.69)
282CAM3	UNITED STATES TREASURY	0.950	91.0938	09/30/2025	25,000,000.00	22,773,437.50	24,643,317.66	(1,869,880.16)
282CBC4	UNITED STATES TREASURY	0.700	90.5938	12/31/2025	25,000,000.00	22,648,437.50	24,813,591.49	(2,165,153.99)
282CBH3	UNITED STATES TREASURY	2.447	90.2344	01/31/2026	15,000,000.00	13,535,156.25	14,287,406.09	(752,249.84)
282CBH3	UNITED STATES TREASURY	0.586	90.2344	01/31/2026	10,000,000.00	9,023,437.50	9,949,796.11	(926,358.61)
282CBH3	UNITED STATES TREASURY	0.593	90.2344	01/31/2026	10,000,000.00	9,023,437.50	9,948,125.53	(924,688.03)
2828P46	UNITED STATES TREASURY	0.799	92.9375	02/15/2026	10,000,000.00	9,293,750.00	10,198,795.80	(905,045.80)
2828P46	UNITED STATES TREASURY	0.670	92.9375	02/15/2026	10,000,000.00	9,293,750.00	10,230,705.13	(936,955.13)
282CBQ3	UNITED STATES TREASURY	0.591	90.2813	02/28/2026	20,000,000.00	18,056,250.00	19,955,301.61	(1,899,051.61)
282CBT7	UNITED STATES TREASURY	0.715	90.7500	03/31/2026	25,000,000.00	22,687,500.00	25,022,206.93	(2,334,706.93)
282CCJ8	UNITED STATES TREASURY	0.882	90.3906	06/30/2026	20,000,000.00	18,078,125.00	19,996,132.22	(1,918,007.22)
282CCJ8	UNITED STATES TREASURY	0.906	90.3906	06/30/2026	35,000,000.00	31,636,718.75	34,969,819.23	(3,333,100.48)
282CCW9	UNITED STATES TREASURY	0.832	89.5313	08/31/2026	25,000,000.00	22,382,812.50	24,940,282.47	(2,557,469.97)
282CCW9	UNITED STATES TREASURY	0.902	89.5313	08/31/2026	25,000,000.00	22,382,812.50	24,889,031.17	(2,506,218.67)
282CCZ2	UNITED STATES TREASURY	0.982	89.7188	09/30/2026	20,000,000.00	17,943,750.00	19,935,823.00	(1,992,073.00)
282CCZ2	UNITED STATES TREASURY	2.540	89.7188	09/30/2026	15,000,000.00	13,457,812.50	14,277,507.01	(819,694.51)
282CDG3	UNITED STATES TREASURY	2.884	90.1406	10/31/2026	10,000,000.00	9.014.062.50	9,481,862,73	(467,800,23)
2810EY0	UNITED STATES TREASURY	4.205	105,5938	11/15/2026	25,000,000.00	26,398,437,50	26,672,525,17	(274,087.67)
282CDK4	UNITED STATES TREASURY	4.099	90.3125	11/30/2026	25,000,000.00	22,578,125,00	22.887.797.02	(309,672.02)
2810EZ7	UNITED STATES TREASURY	3.048	106.5469	02/15/2027	15,000,000.00	15,982,031.25	16,719,291.72	(737,260.47)
282CEF4	UNITED STATES TREASURY	2.502	93.6875	03/31/2027	25,000,000.00	23.421.875.00	24,998,602.01	(1,576,727.01)
282CEF4 282CEF4	UNITED STATES TREASURY	2.503	93.6875	03/31/2027	25,000,000.00	23,421,875.00	24,997,204.01	(1,575,329.01)
2828ZS2	UNITED STATES TREASURY	2.845	86.6094	05/31/2027	20,000,000.00	17,321,875.00	18,373,463.17	(1,051,588.17)
282CEW7	UNITED STATES TREASURY	3.109	96.0000	06/30/2027	15,000,000.00	14,400,000.00	15,074,383.33	(674,383.33)
282CEW7	UNITED STATES TREASURY	3.213	96.0000	06/30/2027	15,000,000.00	14,400,000.00	15,019,437.24	(619,437.24)
2810FA1	UNITED STATES TREASURY	3.247	106.8281	08/15/2027	15,000,000.00	16,024,218.75	16,700,592.41	(676,373.66)
2810FA1	UNITED STATES TREASURY	3.483	106.8281	08/15/2027	15,000,000.00	16,024,218.75	16,563,027.17	(538,808.42)
282CFH9	UNITED STATES TREASURY	3.269	95.4219	08/31/2027	5,000,000.00	4,771,093.75	4,973,608.21	(202,514.46)
2810FB9	UNITED STATES TREASURY	4.003	106.5625	11/15/2027	15,000,000.00	15,984,375.00	16,202,637.36	(218,262.36)
282CFZ9	UNITED STATES TREASURY	3.840	98.1719	11/30/2027	15,000,000.00	14,725,781.25	15,019,657.66	(293,876.41)
282CFZ9	UNITED STATES TREASURY	4.048	98.1719	11/30/2027	25,000,000.00	24,542,968.75	24,833,052.91	(290,084.16)
282CHK0	UNITED STATES TREASURY	4.125	98.8125	06/30/2028	25,000,000.00	24,703,125.00	24,865,167.02	(162,042.02)
	UNITED STATES TREASURY	2.384	95.8519	07/02/2025	1,420,000,000.00	1,359,916,406.25	1,415,881,083.23	(55,964,676.98)
		21004	,0,002)	02, 2020	,,	,,,	, , ,	(55,504,070,50)
mmary								

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



# COUNTY OF RIVERSIDE TREASURER-TAX COLLECTOR CAPITAL MARKETS

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

## 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

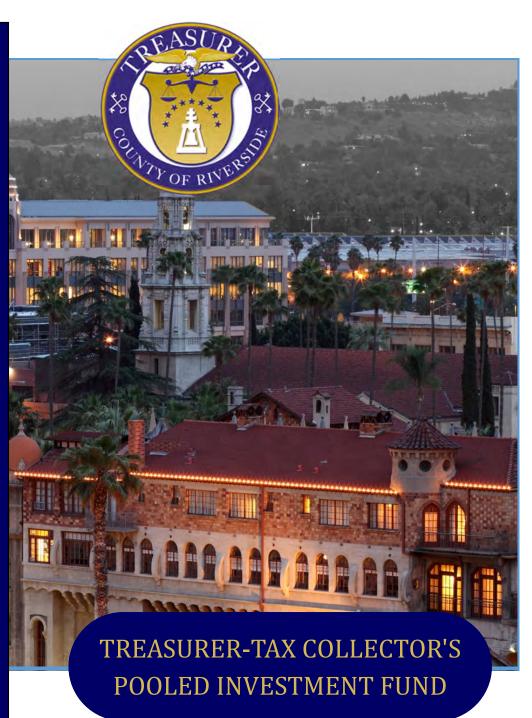
COUNTY ADMINISTRATIVE CENTER

4080 LEMON STREET,

4TH FLOOR,

RIVERSIDE, CA 92502-2205

WWW.COUNTYTREASURER.ORG



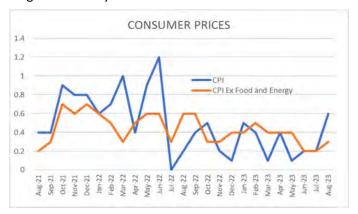
September 2023 REPORT

## Strong Labor Market Continues to Fuel Inflation

While the Federal Reserve (FED) tries to decide if they've applied the brakes to the economy sufficiently enough to rein in inflation, a common measure of prices jumped in September and measures of the labor market were surprisingly robust. The United States economy continues to plod along even in the face of the central bank's sustained barrage of interest rate hikes. This higher interest-rate environment provides investors like the Treasurer-Tax Collector's Pooled Investment Fund with more income.

Weighing current perceptions of waning economic strength against a desired disinflation, the Federal Open Market Committee (FOMC) made no change on September 20, standing pat with their target rate range of 5.25 – 5.50%, a level not seen since 2001. The FOMC warned if inflation continues to remain above target, more rate hikes could occur later this year. This statement supports bond investors' view that current rate levels may endure into 2024. Very recently, the consensus was that rate cuts would begin early next year.

The Consumer Price Inflation Index (CPI) released in September rose 0.6% month over month, much higher than the FED's desired target. CPI on an annual basis spiked 3.7%, up from 3.2% the prior month, a disappointing uptick following an improving trend since June 2022. The upturn was driven by higher, albeit volatile, oil and gasoline prices. The more stable CPI ex-Food and Energy Index also increased which carries more weight with analysts and...the FED.



Non-farm payrolls added 236,000 jobs, well above expectations of 170,000. As the labor market continues to tighten, employers are forced to raise wages to attract workers, which in turn drives goods and services prices higher.



Responding to these September economic releases, bonds yields ratcheted higher. The yield on the 2-year Treasury Note began the month at 4.87% and ended the month at 5.05%. 5-year Treasury Notes began the month at a yield of 4.30% and ended the month at 4.61%. Stocks dropped, with the Dow Jones Industrial Average beginning the month at 34,800 and ending at 33,500.

Matt Jennings

Treasurer-Tax Collector



## PORTFOLIO SUMMARY

Month End Values \$ are Expressed in

000,000	Sep-23	Mar-23	Sep-22
Principal Value	13,886.00	13,533.09	11,388.37
Market Value*	13,630.77	13,329.73	11,069.50
Book Value*	13,932.05	13,573.74	11,402.43
Unrealized Gain/Loss <sup>3</sup>	(301.28)	(244.01)	(332.93)
Paper Gain or Loss %	-2.162%	-1.798%	-2.920%
Yield	4.07	3.48	1.76
WAM (Yrs)	1.31	1.27	1.27

<sup>\*</sup> Market values do not include accrued interest.

## Treasurer Tax-Collector Statement

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.

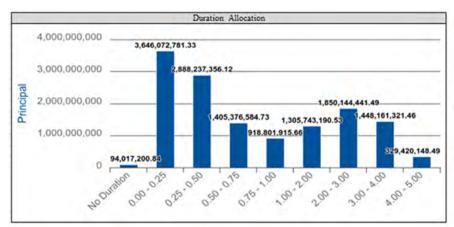
The Treasurer-Tax Collector and the Capital Markets team are committed to maintaining the highest credit ratings. The Treasurer's Pooled Investment Fund is currently rated Aaa-bf by Moody's Investor Service and AAAf/S1 by Fitch Ratings, two of the nation's most trusted bond credit rating services.

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.

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

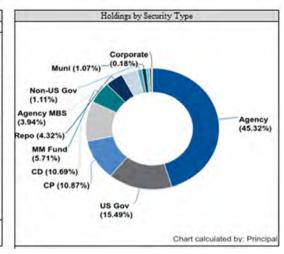
<sup>\*</sup> Unrealized Gain/Loss is Market Value - Book Value

### **TPIF STATS**



Composite Credit Ratings							
Rating	Moody's Rating	Market Value	S&P Rating				
AAA	Azz	1,343,760,729.50	AAA				
AA+	Azz	6,588,265,715.10	AA+				
AA	Aa2	57,075,677.30	AA+				
AA-	Aa2	9,263,265.00	AA-				
NA.	NA	765,812,275.84	NA				
A-1+	P-1	4,214,864,720.94	AAA				
A-1	P-1	777,468,151.66	A-1				

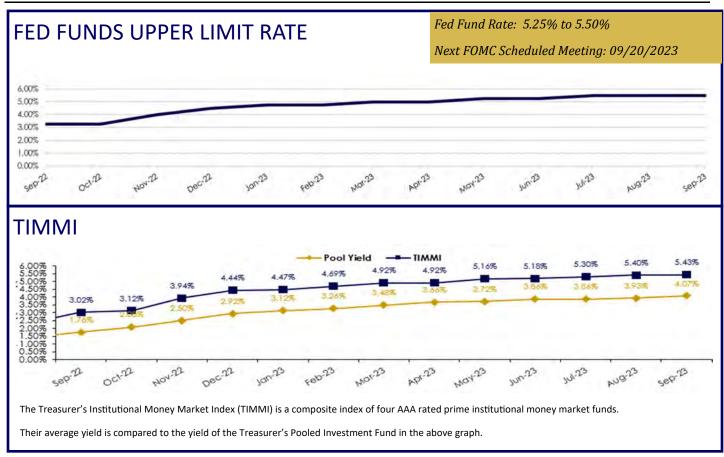
Holdings by Security Type							
curity Type Categoay	to Final Maturi	Par Value	Market Price	Yield	Principal		
Corporate	107	25,000,000.00	99.3995	4.967	24,674,750.00		
Agency CMO	553	89,037,136.45	96.9164	5.022	86,826,271.53		
Mutual Fund	***	93,213,169.12	1.0086	4,800	94,017,200.84		
Muni	544	147,425,000.00	96.3763	1,775	148,275,815.00		
Non-US Gov	474	153,895,000.00	95.8202	1.279	153,660,513.14		
Agency MBS	1318	556,958,505.10	94,9109	4,268	547,480,066.69		
Repo	2	600,000,000.00	100,0000	5.320	600,000,000.00		
MM Fund	0	793,000,000.00	1.0000	5.256	793,000,000.00		
CD	182	1,485,000,000.00	100.0000	5,696	1,485,000,000.00		
CP	88	1,537,806,000.00	98.8656	5.479	1,509,214,941.82		
US Gov	448	2,170,000,000.00	96.7785	3.534	2,150,882,086.95		
Agency	683	6,345,996,250.00	96.2655	3,348	6,292,971,122,50		
Total	478	13,997,331,060.67	91.1076	4.073	13,886,002,768.47		

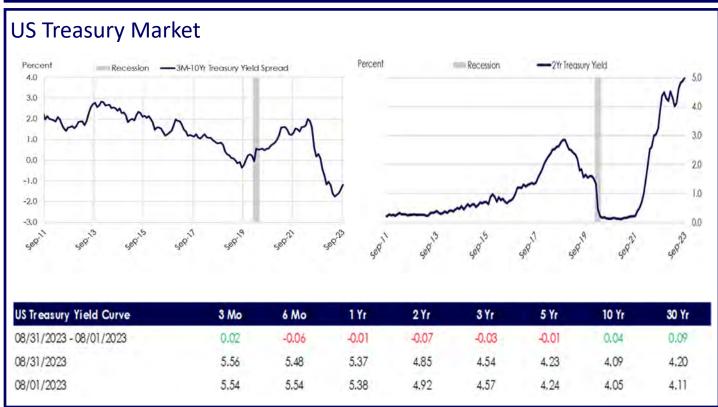


### PORTFOLIO CASHFLOWS

Month	Monthly Receipts	Monthly Disbursements	Difference	Required Matured Investments	Balance	Actual Investments Maturing	Available to Invest
10/2023			-		54.61		
10/2023	1,750.00	2,100.00	-350.00		200.00	2,792.59	
11/2023	1,670.00	1,800.00	-130.00		70.00	718.72	
12/2023	3,900.00	1,800.00	2100.00		2,170.00	336.97	
01/2024	1,800.00	2,800.00	-1000.00		1,170.00	1,296.56	
02/2024	1,600.00	2,200.00	-600.00		570.00	687.87	
03/2024	2,600.00	1,900.00	700.00		1,270.00	743.55	
04/2024	3,131.00	2,100.00	1031.00		2,301.00	203.71	
05/2024	2,300.00	3,075.25	-775.25		1,525.75	947.81	
06/2024	2,100.00	2,300.00	-200.00		1,325.75	481.49	
07/2024	1,200.00	2,300.00	-1100.00		225.75	237.93	
08/2024	1,700.00	2,000.00	-300.00	74.25	0.00	414.53	
09/2024	2,300.00	1,900.00	400.00		400.00	418.53	
TOTALS	26,051.00	26,275.25	(224.25)	74.25	11,282.86	9,280.26	13,923.08
1000				0.53%		66.30%	99.47%

### FIXED INCOME MARKETS





### 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
MUNICIPAL BONDS (MUNI)
U.S. TREASURIES
LOCAL AGENCY OBLIGATIONS (LAO)
FEDERAL AGENCIES
COMMERCIAL PAPER (CP)
NEGOTIABLE CERTIFICATE OF DEPOSITS & COLLAT- ERALIZED TIME DEPOSITS (NCD & TCD)
INT'L BANK FOR RECON- STRUCTION AND DEVEL- OPMENT AND INT'L FI- NANCE CORPORATION
REPURCHASE AGREEMENTS (REPO)
REVERSE REPOS
MEDIUM TERM NOTES (MTNO)
CALTRUST SHORT TERM FUND
Money Market Mutual Funds (MMF)
LOCAL AGENCY INVESTMENT FUND (LAIF)
CASH/DEPOSIT AC-

COUNT

GOVERNMENT CODE						
Maxi- mum Maturity	Authorized % Limit					
5 YEARS	NO LIMIT	NA				
5 YEARS	NO LIMIT	NA				
5 YEARS	NO LIMIT	NA				
5 YEARS	NO LIMIT	AAA				
270 DAYS	40%	A1/P1				
5 YEARS	30%	NA				
NA	NA	NA				
1 YEARS	NO LIMIT	NA				
92 DAYS	20%	NA				
5 YEARS	30%	А				
NA	NA	NA				
60 DAYS	20%	AAA/ Aaa②				
NA	NA	NA				
NA	NA	NA				

COUNTY INVESTMENT POLICY						
Maximum Ma- turity	Authorized % Limit	S&P/ Moody's				
4 YEARS	15%	AA-/Aa3/AA-				
5 YEARS	100%	NA				
3 YEARS	2.50%	INVESTMENT GRADE				
5 YEARS	100%	NA				
270 DAYS	40%	A1/P1/F1				
1 YEAR	25% Combined	A1/P1/F1				
4 YEARS	20%	AA/Aa/AA				
45 DAYS	40% max, 25% in term repo over 7 days	A1/P1/F1				
60 DAYS	10%	NA				
3 YEARS	20%	A/A2/A				
DAILY LIQUIDITY	1.00%	NA				
DAILY LIQUIDITY	20%	AAA by 2 Of 3 RATINGS AGC.				
DAILY LIQUIDITY	Max \$50 million	NA				
NA	NA	NA				

Actual % of Book Value
1.06%
15.50%
0.00%
49.91%
10.91%
10.66%
1.10%
0.00%
0.00%
0.18%
0.67%
5.69%
0.00%

0.0%

Cusip	Description  FEDERAL FARM CREDIT BANKS FUNDING CORP			Final Maturity 10/02/2023	Par Value	Market Value	9 999 988 65	Net Unrealized Gain/L
33EJD48 33EMDM1	FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL FARM CREDIT BANKS FUNDING CORP	3.092 0.270	99.9933 99.7448	10/02/2023 10/20/2023	10,000,000.00 10,000,000.00	9,999,330.00 9,974,480.00	9,999,988.65 10,000,000.00	(25,:
30AUH23	FEDERAL HOME LOAN BANKS	5.011	99.9653	10/27/2023	25,000,000.00	24,991,325.00	25,000,000.00	(8,
30AUYV0	FEDERAL HOME LOAN BANKS	5.047	99.9608	11/01/2023	25,000,000.00	24,990,200.00	24,999,249.03	(9,0
37EAEZ8 3588NY7	FEDERAL HOME LOAN MORTGAGE CORP FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.280 5.111	99.5197 99.4691	11/06/2023 11/07/2023	10,000,000.00 15,000,000.00	9,951,970.00 14,920,365.00	9,999,704.03 14,923,918.75	(47,
30AUUB8	FEDERAL HOME LOAN BANKS	5.010	99.9586	11/08/2023	50,000,000.00	49,979,300.00	50,000,000.00	(20,
35G06F5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.310	99.3830	11/16/2023	5,000,000.00	4,969,150.00	5,000,000.00	(30,
34GXBL7	FEDERAL NATIONAL MORTGAGE CORP	0.325	99.3818	11/16/2023	15,000,000.00	14,907,270.00	14,999,526.85 10,000,000,00	(92,
35GA3N9 33EN2T6	FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL FARM CREDIT BANKS FUNDING CORP	0.300 4.800	99.3818 99.8383	11/16/2023 11/21/2023	10,000,000.00 15,000,000.00	9,938,180.00 14,975,745.00	14,998,988.61	(61,1 (23,1
34GXCA0	FEDERAL HOME LOAN MORTGAGE CORP	0.328	99.2731	11/24/2023	10,710,000.00	10,632,149.01	10,709,866.71	(77,
34GXCA0	FEDERAL HOME LOAN MORTGAGE CORP	0.328	99.2731	11/24/2023	10,000,000.00	9,927,310.00	9,999,876.57	(72,
30APXH3	FEDERAL HOME LOAN BANKS	2.589	99.2864	11/27/2023	20,000,000.00	19,857,280.00	19,945,699.45	(88,
33EMHL9 33EMJQ6	FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL FARM CREDIT BANKS FUNDING CORP	0.310 0.253	99.1717 99.0548	11/30/2023 12/08/2023	10,000,000.00 9,931,000.00	9,917,170.00 9,837,132.19	10,000,000.00 9,931,007.27	(82,1
33EMKW1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.235	98.8577	12/21/2023	20,000,000.00	19,771,540.00	19,998,886.13	(227,
33EMKW1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.235	98.8577	12/21/2023	10,000,000.00	9,885,770.00	9,999,444.59	(113,
30AKKP0	FEDERAL HOME LOAN BANKS	0.235	98.8392	12/22/2023	15,000,000.00	14,825,880.00	14,998,490.37	(172,
30AQF57 30AUE67	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS	0.736 4.838	98.9554 99.8439	12/22/2023 12/27/2023	25,000,000.00 25,000,000.00	24,738,850.00 24,960,975.00	24,993,821.92 24,994,907.02	(254,9
30ACL07 30AKL79	FEDERAL HOME LOAN BANKS	0.250	98.7957	12/28/2023	10.000,000.00	9,879,570.00	10,000,000.00	(120,
3EMLT7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.235	98.7585	12/28/2023	15,000,000.00	14,813,775.00	14,999,093.24	(185,
3EMLT7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.244	98.7585	12/28/2023	10,000,000.00	9,875,850.00	9,999,185.04	(123,
0ASKB4 3EN5M8	FEDERAL HOME LOAN BANKS FEDERAL FARM CREDIT BANKS FUNDING CORP	3.350 4.875	99.5112 99.8533	12/29/2023 01/10/2024	25,000,000.00 25,000,000.00	24,877,800.00 24,963,325.00	25,000,000.00 25,000,000.00	(122,7
0AUM92	FEDERAL HOME LOAN BANKS	4.847	99.8333	01/19/2024	25,000,000.00	24,965,325.00	24,992,925.34	(40,
4GWCM6	FEDERAL HOME LOAN MORTGAGE CORP	0.420	98.4893	01/24/2024	15,000,000.00	14,773,395.00	15,000,000.00	(226,
0AUPW8	FEDERAL HOME LOAN BANKS	4.870	99.8600	01/26/2024	25,000,000.00	24,965,000.00	24,990,704.11	(25,
0AUPW8	FEDERAL HOME LOAN BANKS	4.850	99.8600	01/26/2024	35,000,000.00	34,951,000.00	34,989,173.49	(38,
0AUQC1 0AUQC1	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS	4.875 4.875	99.8318 99.8318	01/30/2024 01/30/2024	25,000,000.00 25,000,000.00	24,957,950.00 24,957,950.00	25,000,000.00 25,000,000.00	(42,0
0AURR7	FEDERAL HOME LOAN BANKS	5.101	99.8318	02/02/2024	25,755,000.00	25,699,781.28	25,725,241.27	(42,)
OAUZM9	FEDERAL HOME LOAN BANKS	5.100	99.8928	02/21/2024	50,000,000.00	49,946,400.00	50,000,000.00	(53,
GA5A5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.350	98.0045	02/23/2024	20,000,000.00	19,600,900.00	20,000,000.00	(399,
AVLM2 ELNJ9	FEDERAL HOME LOAN BANKS FEDERAL FARM CREDIT BANKS FUNDING CORP	5.058 1.542	99.7980 98.4273	02/27/2024 02/28/2024	50,000,000.00 5,000,000.00	49,899,000.00 4,921,365.00	50,000,000.00 5,000,000.00	(101.
SELNJ9 5G4Z97	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.375	98.4273 97.9636	02/28/2024 02/28/2024	5,000,000.00	4,921,365.00 9,796,360.00	5,000,000.00	(203
ARHG9	FEDERAL HOME LOAN BANKS	2.180	98.7226	02/28/2024	7,000,000.00	6,910,582.00	6,998,302.13	(87
SEPCB9	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.116	99.8995	02/28/2024	25,000,000.00	24,974,875.00	24,998,047.95	(23
AVAJ1	FEDERAL HOME LOAN BANKS	5.337	99.8492	03/06/2024	50,000,000.00	49,924,600.00	49,981,983.61	(57
OAWEH9 BENRR3	FEDERAL HOME LOAN BANKS FEDERAL FARM CREDIT BANKS FUNDING CORP	5.312 1.764	99.8733 98.2619	03/08/2024 03/14/2024	10,000,000.00 20,000,000.00	9,987,330.00 19,652,380.00	10,000,000.00 19,987,720.93	(12.
BEMTW2	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.307	98.2619	03/18/2024	25,000,000.00	24,406,550.00	24,999,172.79	(592
OAKKF2	FEDERAL HOME LOAN BANKS	0.279	97.4730	03/28/2024	15,000,000.00	14,620,950.00	14,999,319.00	(378
AKKF2	FEDERAL HOME LOAN BANKS	0.270	97.4730	03/28/2024	10,000,000.00	9,747,300.00	10,000,000.00	(252
AKKF2	FEDERAL HOME LOAN BANKS	0.270	97.4730	03/28/2024	15,000,000.00	14,620,950.00	15,000,000.00	(379
G43W1 ARFS5	FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL HOME LOAN BANKS	0.320 2.000	97.5060 98.2959	03/28/2024 03/28/2024	10,000,000.00 10,000,000.00	9,750,600.00 9,829,590.00	10,000,000.00 10,000,000.00	(249 (170
AVFY3	FEDERAL HOME LOAN BANKS	5.150	99.7830	03/28/2024	50,000,000.00	49,891,500.00	50,000,000.00	(108
AVBR2	FEDERAL HOME LOAN BANKS	5.514	99.9319	04/01/2024	20,000,000.00	19,986,380.00	20,000,000.00	(13
BEMVD1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.330	97.3910	04/05/2024	10,000,000.00	9,739,100.00	10,000,000.00	(260
0ALTJ3	FEDERAL HOME LOAN BANKS	0.375	97.3727	04/08/2024	10,000,000.00	9,737,270.00	10,000,000.00	(262
0AVKY7 5GAGD7	FEDERAL HOME LOAN BANKS FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.000 5.100	99.7143 99.7360	04/10/2024 04/11/2024	15,000,000.00 15,000,000.00	14,957,145.00 14,960,400.00	15,000,000.00 15,000,000.00	(42
3ENUS7	FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL FARM CREDIT BANKS FUNDING CORP	2.580	98.4033	04/11/2024	10,000,000.00	9,840,330.00	10,000,000.00	(159
3ENUS7	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.721	98.4033	04/18/2024	10,520,000.00	10,352,027.16	10,512,131.86	(160
5GAGQ8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.050	99.7009	04/19/2024	15,000,000.00	14,955,135.00	15,000,000.00	(44
0AVPN6	FEDERAL HOME LOAN BANKS	5.120	99.7249	04/26/2024	10,000,000.00	9,972,490.00	10,000,000.00	(27
4GWAL0 0AWBC3	FEDERAL HOME LOAN MORTGAGE CORP FEDERAL HOME LOAN BANKS	0.500 5.210	97.1542 99.7969	04/29/2024 05/01/2024	15,000,000.00 50,000,000.00	14,573,130.00 49,898,450.00	15,000,000.00 50,000,000.00	(426.
5GA2P5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.356	97.0165	05/03/2024	3,500,000.00	3,395,577.50	3,499,881.48	(104
0AVKR2	FEDERAL HOME LOAN BANKS	5.174	99.7420	05/03/2024	15,000,000.00	14,961,300.00	15,000,000.00	(38.
0AVMG4	FEDERAL HOME LOAN BANKS	5.284	99.7985	05/06/2024	50,000,000.00	49,899,250.00	50,000,000.00	(100
0AW3N8	FEDERAL HOME LOAN BANKS	4.751	99.5240	05/08/2024	15,000,000.00	14,928,600.00	15,000,000.00	(71
0AVM74 0AVM90	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS	4.383 4.388	99.2858 99.2378	05/15/2024 05/15/2024	15,000,000.00 15,000,000.00	14,892,870.00 14,885,670.00	15,000,000.00 14,992,357.86	(107 (106
OAVNI90 OAVZU9	FEDERAL HOME LOAN BANKS	4.750	99.2378	05/15/2024	8.000,000.00	7,960,608.00	8,000,000.00	(39
GA3C3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.350	96.8274	05/17/2024	10,000,000.00	9,682,740.00	10,000,000.00	(317
5GA3C3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.350	96.8274	05/17/2024	10,000,000.00	9,682,740.00	10,000,000.00	(317
AVKS0	FEDERAL HOME LOAN BANKS	5.204	99.7417	05/17/2024	15,000,000.00	14,961,255.00	15,000,000.00	(38
AVR46	FEDERAL HOME LOAN BANKS	5.104	99.6894	05/17/2024	15,000,000.00 25,000,000.00	14,953,410.00	15,000,000.00 25,000,000.00	(46
AVR46 AVLK6	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS	5.304 5.054	99.7850 99.6429	05/17/2024 05/21/2024	25,000,000.00 50,000,000.00	24,946,250.00 49,821,450.00	25,000,000.00 50,000,000.00	(53 (178
GXCF9	FEDERAL HOME LOAN MORTGAGE CORP	0.400	96.7641	05/24/2024	10,000,000.00	9,676,410.00	10,000,000.00	(323
GXCF9	FEDERAL HOME LOAN MORTGAGE CORP	0.400	96.7641	05/24/2024	10,000,000.00	9,676,410.00	10,000,000.00	(323
AVU75	FEDERAL HOME LOAN BANKS	5.344	99.8026	05/24/2024	25,000,000.00	24,950,650.00	25,000,000.00	(49
AW2G4 GVYX0	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN MORTGAGE CORP	5.260 0.500	99.7665 96.7188	05/24/2024 06/03/2024	25,000,000.00 10,000,000.00	24,941,625.00 9,671,880.00	25,000,000.00 10,000,000.00	(58
AVYY2	FEDERAL HOME LOAN BANKS	5.414	99.8178	06/07/2024	25,000,000.00	24,954,450.00	25,000,000.00	(328
AX3W6	FEDERAL HOME LOAN BANKS	5.462	99.9294	06/14/2024	15,000,000.00	14,989,410.00	15,000,000.00	(10
BENYX2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.439	98.4117	06/17/2024	10,000,000.00	9,841,170.00	9,987,088.92	(145
GXVS0	FEDERAL HOME LOAN MORTGAGE CORP	2.900	98.1255	06/21/2024	10,000,000.00	9,812,550.00	10,000,000.00	(187
AWDA5 GWR32	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN MORTGAGE CORP	5.450 0.410	99.8562 96.3585	06/21/2024 06/24/2024	10,000,000.00	9,985,620.00 9,635,850.00	10,000,000.00 10,000,000.00	(14
AWQY9	FEDERAL HOME LOAN BANKS	5.556	96.3585	06/27/2024	50,000,000.00	49,955,300.00	50,000,000.00	(36-
AKLB0	FEDERAL HOME LOAN BANKS	0.260	96.1975	06/28/2024	15,000,000.00	14,429,625.00	15,000,000.00	(570
AKLB0	FEDERAL HOME LOAN BANKS	0.260	96.1975	06/28/2024	10,000,000.00	9,619,750.00	10,000,000.00	(380
AQ6U2	FEDERAL HOME LOAN BANKS	1.000	96.7248	06/28/2024	25,000,000.00	24,181,200.00	25,000,000.00	(818
ASDS5 AWEX4	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS	5.356 5.500	97.9954 99.8792	06/28/2024 06/28/2024	50,000,000.00 15,000,000.00	48,997,700.00 14,981,880.00	49,071,574.07 15,000,000.00	(73
AWEX4	FEDERAL HOME LOAN BANKS	5.500	99.8792	06/28/2024	10,000,000.00	9,987,920.00	10,000,000.00	(12
AWFN5	FEDERAL HOME LOAN BANKS	5.400	99.8103	06/28/2024	15,000,000.00	14,971,545.00	15,000,000.00	(28
GV3A4	FEDERAL HOME LOAN MORTGAGE CORP	0.500	96.3523	07/01/2024	5,000,000.00	4,817,615.00	5,000,000.00	(182
84ZE2	FEDERAL HOME LOAN BANKS	5.464	95.8496	07/10/2024	10,000,000.00	9,584,960.00	9,594,759.72	(9
84ZE2 GV5P5	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN MORTGAGE CORP	5.464 0.570	95.8496 96.2116	07/10/2024	10,000,000.00 5,000,000.00	9,584,960.00	9,594,759.72 5,000,000.00	(9
GV5R5 GAJQ5	FEDERAL HOME LOAN MORTGAGE CORP FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.570 5.521	96.2116 99.8649	07/15/2024 07/16/2024	5,000,000.00	4,810,580.00 9,986,490.00	5,000,000.00	(189
AWGZ7	FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL HOME LOAN BANKS	5.464	99.8649	07/19/2024	10,000,000.00	9,985,090.00	10,000,000.00	(13
GAJP7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.500	99.8590	07/24/2024	10,000,000.00	9,985,900.00	10,000,000.00	(14
GYFM9	FEDERAL HOME LOAN MORTGAGE CORP	5.050	99.5122	08/01/2024	15,000,000.00	14,926,830.00	15,000,000.00	(73
6G4J38	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.410	95.7072	08/12/2024	15,000,000.00	14,356,080.00	15,000,000.00	(643
OAXCK2	FEDERAL HOME LOAN BANKS	5.507	99.9631	08/12/2024	50,000,000.00	49,981,550.00	50,000,000.00	(18
3EL4J0 5G4P31	FEDERAL FARM CREDIT BANKS FUNDING CORP FEDERAL NATIONAL MORTGAGE ASSOCIATION	2.882 0.450	95.6700 95.6531	08/19/2024 08/19/2024	10,000,000.00 3,701,000.00	9,567,000.00 3,540,121.23	9,795,256.00 3,701,000.00	(228 (160
6G4P31 5GA4R9	FEDERAL NATIONAL MORTGAGE ASSOCIATION FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.450	95.6531 95.5776	08/19/2024	3,701,000.00 15,000,000.00	3,540,121.23 14,336,640.00	3,701,000.00 15,000,000.00	(160
0AWYM6	FEDERAL HOME LOAN BANKS	5.550	99.8470	08/28/2024	10,000,000.00	9,984,700.00	10,000,000.00	(15.
3EL5S9	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.905	95.4747	09/03/2024	10,000,000.00	9,547,470.00	9,785,008.55	(237
	FEDERAL HOME LOAN BANKS	5 504	99.8481	09/04/2024	10,000,000.00	9,984,810.00	10,000,000.00	(15)
0AWUB4 3EKQA7	FEDERAL FIRM CREDIT BANKS FUNDING CORP	5.584 1.693	96.8398	09/10/2024	2,064,000.00	1,998,773.47	2,071,303.38	(72

1985    1985	3134GWN85 3134GWL79	FEDERAL HOME LOAN MORTGAGE CORP FEDERAL HOME LOAN MORTGAGE CORP	0.450 0.400	95.3610 95.3159	09/10/2024 09/10/2024	10,000,000.00 10,000,000.00	9,536,100.00 9,531,590.00	10,000,000.00 10,000,000.00	(463,900.00)
STATE									(468,410.00) (468,410.00)
1985    1985									
PARTICULAR DESIGNATION NETTONS   1906   19									
1952   1952		FEDERAL HOME LOAN MORTGAGE CORP	3.001		09/23/2024	15,000,000.00			
Product   Prod									
PRINCE   PRINCE ADDRESS   0.00   0.	3130ARMT5	FEDERAL HOME LOAN BANKS				10,000,000.00	9,720,920.00	9,996,151.32	
SAMPHINE   PRESENCE AND AGES   1900									
PART	3130AK3T1	FEDERAL HOME LOAN BANKS	0.500		12/09/2024				
1935    1956									
1939   1939									
1500   1500									
1975	3135G0X24	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1.098	95.4330					
1979-1979-1979-1979-1979-1979-1979-1979									
STANDON									
1988   1982									
1988   1988									
1759AAM   1769AA   1766BAM   1766B	3130ALLP7	FEDERAL HOME LOAN BANKS	0.688	93.3426	03/17/2025	15,000,000.00	14,001,390.00	14,991,740.29	(990,350.29)
153500722   TERRAL RIDELIAN MINISTRACE COUPE   0.75   20120   0.75   0.000   0.000   0.500   0.000   0.75   0.000   0.000   0.75   0.000   0.									
Part									
Filtrack International Content of the Content of									
STEAM   PRINCE   PR	3130AR7D7	FEDERAL HOME LOAN BANKS	2.050	95.2201	03/25/2025	5,000,000.00	4,761,005.00	5,000,000.00	(238,995.00)
Fibral   F									
Fibral   F									
February   February									
SHAPPARE   FIREPARE   IRADE   CAN MORT TAGE CORP   1.050   1	3134GVWM6	FEDERAL HOME LOAN MORTGAGE CORP	0.730	92.7614	05/28/2025	5,000,000.00	4,638,070.00	5,000,000.00	(361,930.00)
STANGARC   PERDAL RAME LANGE BANKS   200   61,533   60,520,535   10,000,000   5,11,500,000   10,000,000   1									
STREAM   PERPEAL FRAME CERTER FANNES ENTINION CORP   0.600   2.5255   0.6002005   4.600,706.10   4.600,706.10   5.000.000.00   (76.750.00)   4.600,706.10									
STANDWIST   FERREAL RINGE LOSS MORTGAGE CORP   0.500   0.500   0.5000   0									
1950    1950									
SHARTANE   PEREAL HOMELON NORTICAGE CORP   3.50   97.000   06.27025   15.000,000.00   2.705,000.00   10.000,000.00   16.3710.00   10.000,000.00   16.3710.00   10.000,000.00   17.330.00   13.000,000.00   17.33	3130ALHZ0	FEDERAL HOME LOAN BANKS				10,000,000.00	9,223,320.00	10,000,000.00	(776,680.00)
SIJOLICES   FEERLA, MATERIAL MORTEGAE ASSOCIATION   0.59   92-378   0.070/2025   1.000/00000   0.72-75000									
SIGNAZIZ  PERBEAL ANTIONAL MORTICAGE ASSOCIATION   0.70									
SEGURD   PEDBEAL ANTONIA MORTAGE ASSOCIATION   0.70   9.2-3883   0707/025   1.5000.000   1.1344.500   (1.154.15.00)   1.1346.000   (1.154.15.00)   1.1346.000   (1.154.15.00)   1.1346.000   (1.154.15.00)   1.1346.000   (1.154.15.00)   1.1346.000   (1.154.15.00)   1.1346.000   (1.154.15.00)   1.1346.000   (1.154.15.000)   1.1346.000   (1.154.15.00)   1.1346.000									
STAGE   FERRIAL NATIONAL MORTICAGE ASSOCIATION   0,000   91,9444   007,92025   100,000,000   91,9444,000   100,000,000   90,945,000,000   91,9444,000   100,000,000   90,945,000,000   91,945,000   100,000,000   91,945,000   100,000,000   91,945,000   100,000,000   91,945,000   100,000,000   91,945,000   100,000,000   91,945,000   100,000,000   91,945,000   100,000,000   91,945,000   100,000,000   91,945,000   100,000,000   91,945,000   100,000,000   91,945,000   100,000,000   91,945,000   100,000,000   91,945,000   100,000,000   91,945,000   100,000,000   91,945,000   100,000,000   91,945,000   100,000,000   91,945,000   100,000,000   91,945,000	3136G4YU1	FEDERAL NATIONAL MORTGAGE ASSOCIATION				15,000,000.00	13,844,580.00	15,000,000.00	(1,155,420.00)
STAGES    FERREAL NATIONAL MORTICAGE ASSOCIATION   0.00   99.444   07.20205   1000,000,000   20.703,000   1000,000,000   100									
13564897   FEDERAL NATIONAL MORTCAGE ASSICIATION   0.700   92.0739   0.08142005   15.000,000.00   13.811,085.00   15.000,000.00   1.08140.00   1.0	3136G4F32	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	91.9444	07/29/2025		9,194,440.00		
STEPSPACA   PEDEPARA FARMICKEDITE BANKS FINDING CORP   4.019   79.7447   0018/2025   10.000,000.00   9.794-700.00   9.797/85.77   (20.568.57)   1316/1415   PEDEPARA HOME LOAN MORTGAGE CORP   0.550   91.697   0.025/2025   10.000,000.00   1.025/255.00   10.000,000.00   0.025/250.00   0.000,000.00   0.025/									
STACKED  FEDERAL HOME LOAN BORTS ASSOCIATION   0.675   91.6981   0.875.2025   10.000,000   9.189.940.00   0.919.000.00   0.817.240.00   0.877.240.00   0.8									
1316/LAPA   FIDERAL HOME LOAN BANKS   0.550   91,641   0.625-025   5,000,000   4,582-255   0.500,000   0.477-540,00   13166-1479   FIDERAL NATIONAL MORTCAGE ASSOCIATION   0.625   91,9797   0827-2025   5,000,000   4,587-965,00   5,000,000   0.472-540,00   13166-1479   FIDERAL NATIONAL MORTCAGE ASSOCIATION   0.625   91,9797   0827-2025   5,000,000   4,587-965,00   5,000,000   0.421-510,000   13166-1479   FIDERAL NATIONAL MORTCAGE ASSOCIATION   0.625   91,981   0827-2025   5,000,000   0.457-960,000   0.457									
3156/459    FEBERAL NATIONAL MORTGAGE ASSOCIATION   0.600   91.7246   0.95.20025   10,000,000.00   91.7246,000   (120.15.00)									
SISORAGE   FEDERAL INTONAL MORTGAGE CORP   5.39   73.49   06.29/2025   5.00,000.00   7.941,071.05   2.496,010.75   (28.12.31)   SISIACWAS   FEDERAL HOME LOAN MORTGAGE CORP   0.50   91,4233   0915-2025   15,000.000.00   91,423,000   10,000.000.00   (28.767,000.00)   SISIACWAS   FEDERAL HOME LOAN MORTGAGE CORP   0.50   91,4233   0915-2025   15,000.000.00   91,423,000   10,000.000.00   (28.767,000.00)   SISIACWAS   FEDERAL HOME LOAN MORTGAGE CORP   0.50   91,4233   0915-2025   15,000.000.00   13,713,450.00   15,000.000.00   (28.767,000.00)   SISIACWAS   FEDERAL HOME LOAN MORTGAGE CORP   0.60   91,437   099,02025   5.000,000.00   4,56,955.00   4,000,000.00   (28.767,000.00)   SISIACWAS   FEDERAL HOME LOAN MORTGAGE CORP   0.60   91,437   099,02025   5.000,000.00   4,56,955.00   4,000,000.00   (28.76,000.00)   SISIACWAS   FEDERAL HOME LOAN MORTGAGE CORP   1.28   91,224   1022-2025   10,000,000.00   91,103,800.0   999,548.80   (87.668.80)   SISIACWAS   FEDERAL HOME LOAN MORTGAGE CORP   1.28   91,224   1022-2025   10,000,000.00   91,103,800.0   999,548.80   (87.668.80)   SISIACWAS   FEDERAL HOME LOAN MORTGAGE CORP   1.28   91,224   1022-2025   10,000,000.00   91,000,000.00   999,548.80   (87.668.80)   SISIACWAS   FEDERAL HOME LOAN MORTGAGE CORP   0.50   90,000,000	3136G4X40	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	91.7246	08/26/2025	10,000,000.00	9,172,460.00	10,000,000.00	(827,540.00)
3134GW357   FEDERAL HOME LOAN MORTGAGE CORP   0.540   9.1423   0.915/2025   10.000,000.00   9.142/3300   10.000,000.00   0.575/70.00   3134GW138   FEDERAL HOME LOAN MORTGAGE CORP   0.540   9.1423   0.915/2025   10.000,000.00   9.142/30.00   10.000,000.00   0.575/70.00   3134GW138   FEDERAL HOME LOAN MORTGAGE CORP   0.497   9.1423   0.915/2025   10.000,000.00   9.115/300.00   5.000,000.00   0.15/300.00   0.915/300.00   0.									
313476WLSS   FEDERAL HOME LOAN NORTCAGE CORP   0.497   91.9273   0.915/02025   1.000,000.00   1.3713.995.00   1.500,000.00   (1.286.505.00)   3.1376.00   3.1376									
3131-GRENTS   FEDERAL HOME LOAN NORTGAGE CORP   0.497   91.1937   0923-2025   3,000,000.00   4,519,590.00   9,119,700   9,976,140-94   (85,770-94)   313-60066   FEDERAL NATIONAL MORTGAGE CORP   0.600   0.1339   0.902-2025   3,000,000.00   4,519,680-50   1,000,000.00   (831,000,000.00   3,110-800.00   1,000,000.00   0,110-800.00   1,000,000.00   1,									
3134GWTG1									
3135GGAC   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.587   91.028   10.202.025   10.000,000.00   9,101,830.00   9,995,848.80   (887,688.80)   3134GW327   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.540   90.646   10.277.2025   10.000,000.00   9,054,640.00   10.000,000.00   (983,540.00)   3134GW327   FEDERAL HOME LOAN MORTGAGE CORP   0.625   91.1288   0.100,000.00   9,112,850.00   10.000,000.00   (887,120.00)   3134GW327   FEDERAL HOME LOAN MORTGAGE CORP   0.650   91.0711   10.282025   10.000,000.00   9,107,110.00   10.000,000.00   (902,570.00)   3134GW327   FEDERAL HOME LOAN MORTGAGE CORP   0.550   90.9743   10.282025   10.000,000.00   9,107,110.00   10.000,000.00   (902,570.00)   3134GW327   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.560   90.9974   10.282025   5.000,000.00   4.549,6853.00   5.000,000.00   (493,150.00)   3135GGC2   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.660   91.0816   10.297.2025   10.000,000.00   9,106,160.00   10.000,000.00   (483,150.00)   3135GGC2   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.660   91.0816   10.297.2025   10.000,000.00   9,106,160.00   9.991.6815   (883,080.15)   3135GGAN   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.660   91.0816   10.297.2025   10.000,000.00   9,106,160.00   9.991.6815   (883,080.15)   3135GGAN   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.679   91.0816   10.297.2025   10.000,000.00   9,107,360.00   1.500,000.00   446,920.00   1335GGAN   FEDERAL HOME LOAN MORTGAGE CORP   0.600   90.739   11.042.02   10.000,000.00   97.073,900.00   10.000,0		FEDERAL HOME LOAN MORTGAGE CORP	0.600		09/30/2025	.,,			
3136/GWZY   FEBERAL HOME LOAN MORTGAGE COPF   1.28   91.242   10.22.2025   15.000,000.00   13,835.80.00   14,823,127.21   (1,139.47.21)   3136/GWZ   FEBERAL HOME LOAN MORTGAGE COPF   0.625   91.128   10.277.2025   10.000,000.00   9,101.888.00   10.000,000.00   (887.120.00)   3134/GW3YZ   FEBERAL HOME LOAN MORTGAGE COPF   0.650   91.071   10.28.2025   10.000,000.00   9,107.110.00   10.000,000.00   (887.120.00)   3134/GW3YZ   FEBERAL HOME LOAN MORTGAGE COPF   0.550   90.9743   10.28.2025   10.000,000.00   9.097.430.00   10.000,000.00   (902.570.00)   3136/GWZ   FEBERAL HOME LOAN MORTGAGE ASSOCIATION   0.500   90.997   10.28.2025   10.000,000.00   9.097.430.00   10.000,000.00   (902.570.00)   3135/GWZ   FEBERAL HOME LOAN MORTGAGE ASSOCIATION   0.600   91.0616   10.29.2025   10.000,000.00   9.097.430.00   10.000,000.00   (902.570.00)   3135/GWZ   FEBERAL HATIONAL MORTGAGE ASSOCIATION   0.600   91.0616   10.29.2025   10.000,000.00   9.106.160.00   10.000,000.00   49.99.1616   10.39.2025   10.000,000.00   9.106.160.00   49.99.1616   10.39.2025   10.000,000.00   9.106.160.00   49.99.1616   10.39.2025   10.000,000.00   9.106.160.00   49.99.1616   10.39.2025   10.000,000.00   9.106.160.00   49.99.1616   10.39.2025   10.000,000.00   9.106.160.00   49.99.1616   10.39.2025   10.000,000.00   9.106.160.00   49.99.1616   4									
3134GW332									
3134GW327									
STATES   FEDERAL HOME LOAN MORTGAGE CORP   0.550   90.9743   1028/2025   10,000,000.00   4,957,3000   10,000,000.00   (90.2570.00)   3135G0C2   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.660   91.0616   1029/2025   10,000,000.00   9,106,160.00   9,991,681.5   (839,840.00)   135G0GC2   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.660   91.0616   1029/2025   10,000,000.00   9,106,160.00   9,991,681.5   (839,840.00)   1336G46N8   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.560   90.7361   1029/2025   10,000,000.00   9,106,160.00   9,991,681.5   (839,840.00)   1335G0G2   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.550   90.736   1107/2025   10,000,000.00   9,0739.600   10,000,000.00   (26,040.00)   3135G0G3   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.573   90.9632   1107/2025   10,000,000.00   4,533,950.00   10,000,000.00   (26,040.00)   3135G0G3   FEDERAL HOME LOAN MORTGAGE ASSOCIATION   0.573   90.9632   1107/2025   10,000,000.00   4,537,950.00   10,000,000.00   (46,020.50)   3134G0RBM5   FEDERAL HOME LOAN MORTGAGE CORP   0.600   90.7395   1112/2025   5,000,000.00   4,537,975.00   5,000,000.00   (46,205.50)   3134GA223   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.560   90.6320   1117/2025   5,000,000.00   4,531,600.00   5,000,000.00   (46,400.00)   3135GA223   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.560   90.6320   1117/2025   5,000,000.00   4,531,600.00   5,000,000.00   (46,400.00)   3135GA223   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.560   90.6320   1117/2025   5,000,000.00   4,531,600.00   5,000,000.00   (46,400.00)   3135GA322   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.560   90.6320   1117/2025   5,000,000.00   4,531,600.00   5,000,000.00   (46,400.00)   3135GA322   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.560   90.6337   1117/2025   5,000,000.00   4,531,600.00   5,000,000.00   (46,400.00)   3135GA322   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.560   90.6337   1117/2025   5,000,000.00   4,531,600.00   5,000,000.00   (46,400.00)   3135GA322   FEDERAL HOME LOAN BANKS   0.500   90.6337   1117/2025   5,000,000.00									
3135G06C2   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.600   91.0616   1029/2025   10.000,000.00   91.0616,000   0.000,000.00   693,840.00   3135G06C3   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.600   91.0616   1029/2025   5.000,000.00   4.553,080.00   5.000,000.00   6446,920.00   3135GA2N0   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.550   90.7396   11.0472025   10.000,000.00   0.73396.00   10.000,000.00   646,920.00   3135GA2N0   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.573   90.9632   11.072025   14.000,000.00   12.734,848.00   13.978.848.77   (1.244,000.77)   3134GXBMS   FEDERAL HOME LOAN MORTGAGE CORP   0.600   90.7595   11.122025   5.000,000.00   4.537,975.00   5.000,000.00   646,000.70   3134GXBMS   FEDERAL HOME LOAN MORTGAGE CORP   0.600   90.7595   11.122025   5.000,000.00   4.537,975.00   5.000,000.00   646,000.70   3135GA2Z3   FEDERAL HOME LOAN MORTGAGE ASSOCIATION   0.560   90.6320   11.172025   5.000,000.00   4.531,600.00   5.000,000.00   648,400.00   3135GA2Z3   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.560   90.6320   11.172025   5.000,000.00   4.531,600.00   5.000,000.00   648,400.00   3135GA2Z3   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.560   90.6320   11.172025   5.000,000.00   4.531,600.00   5.000,000.00   648,400.00   3135GA2Z3   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.560   90.6320   11.172025   5.000,000.00   4.531,600.00   5.000,000.00   648,400.00   3135GA2Z3   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.560   90.6320   11.172025   5.000,000.00   4.531,600.00   5.000,000.00   638,400.00   3135GA2Z3   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.680   90.9398   11.172025   2.500,000.00   4.532,000   2.482,700.00   2.482,7	3134GW3Y0	FEDERAL HOME LOAN MORTGAGE CORP	0.550	90.9743	10/28/2025	10,000,000.00	9,097,430.00	10,000,000.00	(902,570.00)
313GG06C2   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.604   91.0616   1029/2025   10.000,000.00   9.106.16,000   9.99.168.15   (893,008.15)   313GG48N8   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.550   90.7396   11.04/2025   10.000,000.00   9.073.960.00   10.000,000.00   (226,040.00)   313GG48N8   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.573   99.0632   11.07/2025   14.000,000.00   1.273.48.480.00   13.978.4847   (1.246,000.70)   313GG48N8   FEDERAL HOME LOAN MORTGAGE CORP   0.600   90.7595   11.12/2025   5.000,000.00   4.537.975.00   5.000,000.00   (462,025.00)   313GGA223   FEDERAL HOME LOAN MORTGAGE CORP   0.600   90.7595   11.12/2025   5.000,000.00   4.537.975.00   5.000,000.00   (462,025.00)   313GGA223   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.560   90.6320   11.17/2025   5.000,000.00   4.531.600.00   5.000,000.00   (468,400.00)   313GGA223   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.560   90.6320   11.17/2025   5.000,000.00   4.531.600.00   5.000,000.00   (468,400.00)   313GGA223   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.560   90.6320   11.17/2025   5.000,000.00   4.531.600.00   5.000,000.00   (468,400.00)   313GGA223   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.560   90.6320   11.17/2025   5.000,000.00   4.531.600.00   5.000,000.00   (475,400.00)   313GGA223   FEDERAL HOME LOAN BANKS   5.450   99.2988   11.17/2025   5.000,000.00   4.531.600.00   5.000,000.00   (175,300.00)   313GGA322   FEDERAL HOME LOAN BANKS   5.450   99.2988   11.17/2025   5.000,000.00   4.2824.700.00   2.000,000.00   (175,300.00)   313GGA322   FEDERAL HOME LOAN BANKS   5.450   99.2988   11.17/2025   5.000,000.00   4.2824.700.00   2.000,000.00   (175,300.00)   (175,300.00)   313GGA322   FEDERAL HOME LOAN BANKS   5.450   99.6938   11.18/2025   5.000,000.00   4.2824.700.00   2.000,000.00   (175,300.00)   (175,300.00)   (175,300.00)   (175,300.00)   (175,300.00)   (175,300.00)   (175,300.00)   (175,300.00)   (175,300.00)   (175,300.00)   (175,300.00)   (175,300.00)   (175,300.00)   (175,300.00)   (175,300.00)   (175,300.00)   (175									
3135GAZNO   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.551   99.9632   11.04/2025   10.000,000.00   10.2734,848.00   13.978,848.77   (1.244,00.07)   3134CKBM5   FEDERAL NATIONAL MORTGAGE CORP   0.600   99.7595   11/12/2025   5.000,000.00   4.537,975.00   5.000,000.00   (462,025.00)   3134GKBM5   FEDERAL HOME LOAN MORTGAGE CORP   0.600   99.7595   11/12/2025   5.000,000.00   4.537,975.00   5.000,000.00   (462,025.00)   3134GAZZ3   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.560   90.6320   11/17/2025   5.000,000.00   4.531,600.00   5.000,000.00   (468,400.00)   3135GAZZ3   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.560   90.6320   11/17/2025   5.000,000.00   4.531,600.00   5.000,000.00   (468,400.00)   3135GAZZ3   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.560   90.6320   11/17/2025   10.000,000.00   9.65,200.00   10.000,000.00   (468,400.00)   3133GAZZ3   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.560   90.6320   11/17/2025   20.000,000.00   9.65,200.00   10.000,000.00   (468,400.00)   3133GAZZ3   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.650   90.8004   11/17/2025   20.000,000.00   24,824,700.00   25,000,000.00   (175,000.00)   3135GAZZ3   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.650   90.8004   11/17/2025   20.000,000.00   24,824,700.00   25,000,000.00   (175,000.00)   3135GAZZ3   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.650   90.8004   11/18/2025   20.000,000.00   18,160,000.00   (1.349,945.00)   3134GAZ3   FEDERAL FARM CREDIT BANKS HUNDING CORP   0.506   90.8004   11/18/2025   10.000,000.00   11,205,648.22   12,483,347.22   (1.221,769.90)   3134GAZ14   FEDERAL FARM CREDIT BANKS HUNDING CORP   0.506   90.6038   12/20/2025   10.000,000.00   11,205,648.22   12,483,347.22   (1.221,769.90)   13134LBAZ3   FEDERAL HOME LOAN BANKS   0.580   89.7493   02/23/2026   10.000,000.00   4,992,200.00   4,992,200.00   4,992,200.00   4,992,200.00   4,992,200.00   4,992,200.00   4,992,200.00   4,992,200.00   4,992,200.00   4,992,200.00   4,992,200.00   4,992,200.00   4,992,200.00   4,992,200.00   4,992,200.00   4,992,200.00   4,									
313500633   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.573   99.9632   11.077.025   14.000,000.00   12.734,848.00   13.378,848.77   (1.244.000.77)   3134GXBM5   FEDERAL HOME LOAN MORTGAGE CORP   0.600   90.7595   11/12/2025   5.000,000.00   4.537,975.00   5.000,000.00   (462,025.00)   3134GXBM5   FEDERAL HOME LOAN MORTGAGE ASSOCIATION   0.560   90.6320   11/17/2025   5.000,000.00   4.531,600.00   5.000,000.00   (468,400.00)   3135GAZ25   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.560   90.6320   11/17/2025   5.000,000.00   4.531,600.00   5.000,000.00   (468,400.00)   3135GAZ25   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.560   90.6320   11/17/2025   5.000,000.00   4.531,600.00   5.000,000.00   (468,400.00)   3135GAZ25   FEDERAL HOME LOAN BANKS   5.450   99.2988   11/17/2025   5.000,000.00   2.984,700.00   2.500,000.00   (936,800.00)   3135GAZ25   FEDERAL HOME LOAN BANKS   5.450   99.8984   11/17/2025   5.000,000.00   2.844,700.00   2.500,000.00   (936,800.00)   3135GAZ25   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.650   99.8004   11/18/2025   2.000,000.00   18,160,080.00   2.000,000.00   (1.839,920.00)   3135GAZ25   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.660   99.6337   11/12/2025   5.000,000.00   18,160,080.00   2.000,000.00   (1.839,920.00)   3135GAZ25   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.600   90.6337   11/12/2025   5.000,000.00   18,160,080.00   2.000,000.00   (1.839,920.00)   3136ALZ61   FEDERAL HOME LOAN BANKS   0.606   90.1574   12/23/2025   12/430,000.00   11/26,5544.52   12/43,000.00   11/26,5544.52   12/43,000.00   11/26,5544.52   12/43,000.00   11/26,5544.52   12/43,000.00   11/26,5544.52   12/43,000.00   11/26,5544.52   12/43,000.00   11/26,5544.52   12/43,000.00   11/26,5544.52   12/43,000.00   11/26,5544.52   12/43,000.00   11/26,5544.52   12/43,000.00   11/26,5544.52   12/43,000.00   11/26,5544.52   12/43,000.00   11/26,5544.52   12/43,000.00   11/26,5544.52   12/43,000.00   11/26,5544.52   12/43,000.00   11/26,5544.52   12/426/26   12/426/26   12/426/26   12/426/26   12/426/26   12/426/									
3134CXBMS   FEDERAL HOME LOAN MORTGAGE CORP   0.600   90.7595   11/12/2025   5.000,000   4.537,975.00   5.000,000.00   4.62(205.00)   3134CXBMS   FEDERAL HOME LOAN MORTGAGE ASSOCIATION   0.560   90.6320   11/17/2025   5.000,000.00   4.531,600.00   5.000,000.00   4.62(205.00)   3135GA223   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.560   90.6320   11/17/2025   5.000,000.00   4.531,600.00   5.000,000.00   4.68,400.00   3135GA223   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.560   90.6320   11/17/2025   1.000,000.00   4.531,600.00   5.000,000.00   4.68,400.00   3135GA223   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.560   90.6320   11/17/2025   1.000,000.00   4.531,600.00   1.000,000.00   9.66,800.00   3135GA223   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.650   90.6320   11/17/2025   2.000,000.00   2.4824,700.00   2.500,000.00   (1.75,300.00)   3135GA322   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.650   90.8004   11/18/2025   2.000,000.00   2.4824,700.00   2.000,000.00   (1.879,900.00)   3135GA322   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.600   90.6337   11/25/2025   12,400.00   0.13,595,650.00   15,000,000.00   (1.894,945.00)   3134GXHL1   FEDERAL FARM CEDET BANKS FUNDING CORP   0.506   90.1574   12/23/2025   12,400.00   0.11,205,554.82   12,428,344.72   (1.221,769.90)   3134GXHL1   FEDERAL HOME LOAN BANKS   0.615   89.8405   0.218/2026   1.000,000.00   4.92,205.00   4.998,210.20   (306,185.20)   3130ALEXI   FEDERAL HOME LOAN BANKS   0.580   89.7493   0.223/2026   1.000,000.00   4.92,205.00   4.998,210.20   (306,185.20)   3130ALEXI   FEDERAL HOME LOAN BANKS   0.580   89.749   0.225/2026   1.000,000.00   3.745,930.00   1.000,000.00   (1.025,700.00)   3130ALEXI   FEDERAL HOME LOAN BANKS   0.580   89.709   90.1754   0.225/2026   1.000,000.00   9.025,998.00   1.000,000.00   (1.025,900.00)   (1.473,600.00)   3130ALEXI   FEDERAL HOME LOAN BANKS   0.580   90.2998   0.226/2026   1.000,000.00   9.025,998.00   1.000,000.00   (1.473,600.00)   (1.473,600.00)   3130ALEXI   FEDERAL HOME LOAN BANKS   0.750   89.9009   0.318/2026									
3135GA223   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.560   90.6320   11/17/2025   5.000,000.00   4.531,600.00   5.000,000.00   (468.400.00)   3135GA223   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.560   90.6320   11/17/2025   10,000,000.00   4.531,600.00   5.000,000.00   (468.400.00)   3130AVZP   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.560   90.6320   11/17/2025   25.000,000.00   24.824,700.00   25.000,000.00   (175.000.00)   3135GA227   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.650   90.8004   11/18/2025   20.000,000.00   18.160.080.00   20.000,000.00   (175.900.00)   3135GA322   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.600   90.6337   11/25/2025   15.000,000.00   11.205.6482   12.428.3347   (1.221.769.90)   3134GXHL1   FEDERAL FARM CREDIT BANKS FUNDING CORP   0.506   90.1574   12/25/2025   15.000,000.00   11.205.6482   12.428.3347   (1.221.769.90)   3134GXHL1   FEDERAL HOME LOAN BANKS   0.615   89.8405   0.218/2025   10,000,000.00   4.990.0380.00   10,000,000.00   0.996.200.00   3130AL2GR   FEDERAL HOME LOAN BANKS   0.615   89.8405   0.218/2026   5.000,000.00   4.992.025.00   4.998.210.20   (506.185.20)   3130ALEY1   FEDERAL HOME LOAN BANKS   0.580   89.7943   0.223/2026   10,000,000.00   2.539.100.00   4.998.210.20   (506.185.20)   3130ALEY2   FEDERAL HOME LOAN BANKS   0.580   89.7949   0.225/2026   10,000,000.00   2.539.564.00   6.000,000.00   (10.25.070.00)   3130ALEY2   FEDERAL HOME LOAN BANKS   0.580   89.7949   0.225/2026   10,000,000.00   5.382,564.00   6.000,000.00   (982.460.00)   3130ALEY2   FEDERAL HOME LOAN BANKS   0.790   90.1754   0.225/2026   10,000,000.00   5.382,564.00   6.000,000.00   (982.460.00)   3130ALEY2   FEDERAL HOME LOAN BANKS   0.790   90.1754   0.225/2026   10,000,000.00   9.029,980.00   10,000,000.00   (982.460.00)   3130ALEY2   FEDERAL HOME LOAN BANKS   0.790   90.1754   0.225/2026   10,000,000.00   9.029,980.00   10,000,000.00   (970.020.00)   3130ALEY3   FEDERAL HOME LOAN BANKS   0.750   89.900   0.318/2026   10,000,000.00   2.451,325.00   2.500,000.00   (970.020.00)   313	3134GXBM5	FEDERAL HOME LOAN MORTGAGE CORP	0.600	90.7595		5,000,000.00	4,537,975.00	5,000,000.00	(462,025.00)
STANDAC   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.560   90.6320   11/17/2025   5,000,000.00   4.531,600.00   5,000,000.00   (468.400.00)   3135GA2Z3   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.560   90.6320   11/17/2025   10,000,000.00   24,824,700.00   25,000,000.00   (175,000.00)   3135GA2Z3   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.650   99.8004   11/18/2025   25,000,000.00   18,160,080.00   20,000,000.00   (1,839)20.00)   3135GA2Z3   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.650   90.8004   11/18/2025   20,000,000.00   18,159,0555.00   15,000,000.00   (1,44)495.00)   3135GA2Z3   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.650   90.8004   11/18/2025   20,000,000.00   18,159,0555.00   15,000,000.00   (1,44)495.00)   3135GA2Z3   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.650   90.6373   11/25/2025   15,000,000.00   13,595,555.00   15,000,000.00   (1,44)495.00)   3134GXHL1   FEDERAL HAME CREDIT BANKS FUNDING CORP   0.506   90.1574   12/23/2025   12,430,000.00   11,206,564.82   12,428,334.72   (1,221,769.90)   3130AL2G8   FEDERAL HOME LOAN BANKS   0.615   89.8405   02/18/2026   5,000,000.00   4.492,025.00   4.998,210.20   (506,185.20)   3130ALEN1   FEDERAL HOME LOAN BANKS   0.580   89.7493   0.223/2026   10,000,000.00   4.992,025.00   4.998,210.20   (506,185.20)   3130ALEN2   FEDERAL HOME LOAN BANKS   0.580   89.7493   0.223/2026   10,000,000.00   25,759,100.00   24,220,798.42   (1,69),698.24   3130ALEN2   FEDERAL HOME LOAN BANKS   0.580   89.7493   0.223/2026   10,000,000.00   25,759,100.00   24,220,798.24   (1,69),698.24   3130ALEN2   FEDERAL HOME LOAN BANKS   0.790   90.1754   02/25/2026   10,000,000.00   9,017,540.00   10,000,000.00   (617,476.90.00)   3130ALEN2   FEDERAL HOME LOAN BANKS   0.790   90.1754   02/25/2026   10,000,000.00   9,017,540.00   10,000,000.00   (617,476.90.00)   3130ALEN2   FEDERAL HOME LOAN BANKS   0.790   90.1754   02/25/2026   10,000,000.00   9,017,540.00   10,000,000.00   (707,002),000,000   3130ALEN2   FEDERAL HOME LOAN BANKS   0.750   89.9009   03/18/2026   10,000,000.00   2,45									
STRONYZPZ   FEDERAL HOME LOAN BANKS   5.450   99.2988   11/17/2025   25,000,000.00   25,000,000.00   (175,000.00)   (175,000									
STANDARD   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.650   90.8004   11/18/2025   20.000,000.00   18,160,080.00   20.000,000.00   (1.839)220.00   3135GA372   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.660   90.1574   12/25/2025   15,000,000.00   13,595,055.00   15,000,000.00   (1.404)45.00   3135GA372   FEDERAL FARM CREDIT BANKS FUNDING CORP   0.506   90.1574   12/23/2025   12,430,000.00   11,206,564.82   12,428,334.72   (1.21,769)90   3134GXHL1   FEDERAL HOME LOAN MORTGAGE CORP   0.700   90.6038   12/30/2025   10,000,000.00   4,492,025.00   4,998,210.20   (506,185.20)   3130ALES1   FEDERAL HOME LOAN BANKS   0.615   89.8405   02/18/2026   5,000,000.00   4,992,250.00   4,998,210.20   (506,185.20)   3130ALES1   FEDERAL HOME LOAN BANKS   0.580   89.7493   02/23/2026   10,000,000.00   8,974,930.00   10,000,000.00   (1,025,070.00)   3130ALES1   FEDERAL HOME LOAN BANKS   0.580   89.7493   02/23/2026   25,000,000.00   22,259,100.00   24,220,798,24   (1,691,698.24)   3130ALEM2   FEDERAL HOME LOAN BANKS   0.790   90.1754   02/25/2026   6,000,000.00   9,017,540.00   10,000,000.00   (92,460.00)   3130ALEM2   FEDERAL HOME LOAN BANKS   0.790   90.1754   02/25/2026   10,000,000.00   13,526,310.00   15,000,000.00   (92,460.00)   3130ALEM2   FEDERAL HOME LOAN BANKS   0.790   90.1754   02/25/2026   10,000,000.00   13,526,310.00   15,000,000.00   (92,476,000)   3130ALEM2   FEDERAL HOME LOAN BANKS   0.790   90.1754   02/25/2026   10,000,000.00   13,526,310.00   15,000,000.00   (97,000,000)   3130ALEM2   FEDERAL HOME LOAN BANKS   0.750   89.909   90.2998   02/26/2026   10,000,000.00   24,251,325.00   25,000,000.00   (97,000,000)   (97,000,000)   (97,000,000)   (97,000,000,000									
3135GA322   FEDERAL NATIONAL MORTGAGE ASSOCIATION   0.600   90.6337   11/25/2025   15,000,000   0.13,595,055.00   15,000,000   0.14,404/945,00)   3136LRI   FEDERAL FARM CREDIT BANKS FUNDING CORP   0.506   90.1574   12/23/2025   12,430,000   0.00   11,206,564.82   12,428.334,72   (1,221,769.90)   3134GXHL   FEDERAL HOME LOAN MORTGAGE CORP   0.700   90.6038   12/30/2025   10,000,000   0.10,000,000   0.000,000									
3134GXHL1   FEDERAL HOME LOAN BANKS   0.700   99.6038   12/30/2025   10,000,000   0.960,380.00   10,000,000.00   0.939,620.00   3130ALD3   FEDERAL HOME LOAN BANKS   0.580   89.7493   0.22/3/2026   10,000,000.00   4.92/20.500   4.998,210.20   (506,185.20   3130ALD3   FEDERAL HOME LOAN BANKS   0.580   89.7493   0.22/3/2026   10,000,000.00   2.52,59,100.00   24,220,798.24   (1,691,698.24)   3130ALCV4   FEDERAL HOME LOAN BANKS   0.580   89.7094   0.22/5/2026   6.000,000.00   2.52,59,100.00   24,220,798.24   (1,691,698.24)   3130ALEM2   FEDERAL HOME LOAN BANKS   0.790   90.1754   0.22/5/2026   10,000,000.00   9.017,540.00   10,000,000.00   (17,436.00)   (	3135GA3Z2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.600	90.6337	11/25/2025	15,000,000.00	13,595,055.00	15,000,000.00	(1,404,945.00)
3130AL208   FEDERAL HOME LOAN BANKS   0.615   89.8405   0.218/2026   5,000,000.00   4,992,025.00   4,998,210.20   (506,185.20)   3130ALEX1   FEDERAL HOME LOAN BANKS   0.580   89.7493   0.223/2026   10,000,000.00   22,579,100.00   24,220,798.24   (1,691,698.24)   3130ALEX4   FEDERAL HOME LOAN BANKS   0.580   89.7094   0.225/2026   6,000,000.00   22,579,100.00   24,220,798.24   (1,691,698.24)   3130ALEX2   FEDERAL HOME LOAN BANKS   0.580   89.7094   0.225/2026   6,000,000.00   5,382,564.00   6,000,000.00   (617,436.00)   3130ALEM2   FEDERAL HOME LOAN BANKS   0.790   90.1754   0.225/2026   10,000,000.00   9,017,540.00   10,000,000.00   (82,460.00)   3130ALEM2   FEDERAL HOME LOAN BANKS   0.790   90.1754   0.225/2026   10,000,000.00   9,017,540.00   10,000,000.00   (1,473,690.00)   3130ALEY6   FEDERAL HOME LOAN BANKS   0.850   90.2998   0.226/2026   10,000,000.00   9,017,540.00   10,000,000.00   (70,020.00)   3130ALEY6   FEDERAL HOME LOAN BANKS   3.157   90.1392   0.304/2026   10,000,000.00   4.566,494.72   15,293,295.75   (726,764.85)   3130ALH96   FEDERAL HOME LOAN BANKS   3.040   90.4893   0.305/2026   10,500,000.00   2,451,325.00   10,000,600.00   (70,020.00)   3130ALEY6   FEDERAL HOME LOAN BANKS   3.040   90.4893   0.305/2026   10,500,000.00   2,451,325.00   2,500,000.00   (70,020.00)   3130ALEY6   FEDERAL HOME LOAN BANKS   3.040   90.4893   0.305/2026   10,500,000.00   2,451,325.00   2,500,000.00   (2,548,675.00)   3130ALEY6   FEDERAL HOME LOAN BANKS   0.750   89.9009   0.318/2026   10,000,000.00   2,451,325.00   2,500,000.00   (2,548,675.00)   3130ALEY6   FEDERAL HOME LOAN BANKS   0.750   89.9009   0.318/2026   10,000,000.00   8,990,990.00   10,000,000.00   (1,009,910.00)   3130ALEY6   FEDERAL HOME LOAN BANKS   0.750   89.9009   0.318/2026   10,000,000.00   8,990,990.00   10,000,000.00   (1,009,910.00)   3130ALEY6   FEDERAL HOME LOAN BANKS   0.750   89.9009   0.318/2026   10,000,000.00   8,990,990.00   10,000,000.00   (1,009,910.00)   3130ALEY6   FEDERAL HOME LOAN BANKS   0.790   89.990   0.318/2026   10,00									
SISOALCV4   FEDERAL HOME LOAN BANKS   2,112   90.1164   0.224/2026   25,000,000.00   25,259,100.00   24,220798.24   (1,691,698.24)		FEDERAL HOME LOAN BANKS	0.615		02/18/2026	5,000,000.00	4,492,025.00		
3130ALEM2   FEDERAL HOME LOAN BANKS   0.580   89.7094   02.25.2026   6.000,000.00   5.382,564.00   6.000,000.00   (617.436.00)   3130ALEM2   FEDERAL HOME LOAN BANKS   0.790   90.1754   02.25.2026   10,000,000.00   9,017.54.00   10,000,000.00   (1.473.690.00)   3130ALEM2   FEDERAL HOME LOAN BANKS   0.850   90.2998   02.26.2026   10,000,000.00   9,017.54.00   10,000,000.00   (1.473.690.00)   3130ALEM2   FEDERAL HOME LOAN BANKS   0.850   90.2998   02.26.2026   10,000,000.00   9,029.980.00   10,000,000.00   (970.020.00)   3130ALEM2   FEDERAL HOME LOAN BANKS   3.157   90.1392   03.04.2026   16,600.000.00   14,566.494.72   15.293.259.57   (7.26.764.85)   3130ALEM10   FEDERAL HOME LOAN BANKS   3.040   90.4893   03.05.2026   10,500,000.00   9,501.376.50   10,003.664.55   (502.288.05)   3130ALEM3   FEDERAL HOME LOAN BANKS   0.750   89.9009   03/18/2026   10,000,000.00   2,451.325.00   25,000,000.00   (2.548,675.00)   3130ALEM6   FEDERAL HOME LOAN BANKS   0.750   89.9009   03/18/2026   10,000,000.00   8,990,990.00   10,000,000.00   (1,009.910.00)   3130ALEM6   FEDERAL HOME LOAN BANKS   0.750   89.9009   03/18/2026   10,000,000.00   8,990,990.00   10,000,000.00   (1,009.910.00)   3130ALEM6   FEDERAL HOME LOAN BANKS   0.750   89.9009   03/18/2026   10,000,000.00   8,990,990.00   10,000,000.00   (1,009.910.00)   3130ALEM6   FEDERAL HOME LOAN BANKS   0.750   89.9009   03/18/2026   10,000,000.00   8,990,990.00   10,000,000.00   (1,009.910.00)   3130ALEM6   FEDERAL HOME LOAN BANKS   0.750   89.9009   03/18/2026   10,000,000.00   8,990,990.00   10,000,000.00   (1,009.910.00)   3130ALEM6   FEDERAL HOME LOAN BANKS   0.750   89.9009   03/18/2026   10,000,000.00   8,990,990.00   10,000,000.00   (1,009.910.00)   3130ALEM6   FEDERAL HOME LOAN BANKS   0.790   89.992   03/18/2026   15,000,000.00   13,498.800.00   15,000,000.00   (1,009.910.00)   3130ALGM7   FEDERAL HOME LOAN BANKS   1.000   90.4490   03/23/2026   14,625,000.00   13,228,166.25   14,625,000.00   (1,396.833.75)   3130ALGM7   FEDERAL HOME LOAN BANKS   1.000   90.4490   0	3130ALBX1	FEDERAL HOME LOAN BANKS	0.580		02/23/2026	10,000,000.00	8,974,930.00	10,000,000.00	(1,025,070.00)
3130ALEN2   FEDERAL HOME LOAN BANKS   0.790   90.1754   02.25.2026   10.000,000.00   9.017.54.000   10.000,000.00   (982.46,000)   3130ALEN2   FEDERAL HOME LOAN BANKS   0.790   90.1754   02.25.2026   15.000,000.00   13.526.31.000   15.000,000.00   (1.473.690.00)   3130ALEN2   FEDERAL HOME LOAN BANKS   0.850   90.2998   02.26.2026   10.000,000.00   9.029.980.00   10.000,000.00   (970,020.00)   3130ALEN4   FEDERAL HOME LOAN BANKS   3.145   90.1392   03.04.2026   16.160,000.00   4.566.494.72   15.293.259.57   (726.764.85)   3130ALEN4   FEDERAL HOME LOAN BANKS   3.040   90.4893   03.05.2026   10.000,000.00   9.501.376.50   10.003.664.55   (502.288.05)   3130ALEN3   FEDERAL HOME LOAN BANKS   0.700   89.8053   03.16.2026   25.000,000.00   22.451,325.00   25.000,000.00   (2.548.675.00)   3130ALEN46   FEDERAL HOME LOAN BANKS   0.750   89.9009   03.18.2026   10.000,000.00   8.990,900.00   10.000,000.00   (1.009.910.00)   3130ALEN46   FEDERAL HOME LOAN BANKS   0.750   89.9009   03.18.2026   10.000,000.00   8.990,900.00   10.000,000.00   (1.009.910.00)   3130ALEN49   FEDERAL HOME LOAN BANKS   0.750   89.909   03.18.2026   10.000,000.00   8.990,900.00   10.000,000.00   (1.009.910.00)   3130ALEN49   FEDERAL HOME LOAN BANKS   0.750   89.909   03.18.2026   10.000,000.00   8.990,900.00   10.000,000.00   (1.009.910.00)   3130ALEN49   FEDERAL HOME LOAN BANKS   0.750   89.9920   03.18.2026   10.000,000.00   13.498.800.00   15.000,000.00   (1.009.910.00)   3130ALEN40   FEDERAL HOME LOAN BANKS   0.750   89.9920   03.18.2026   10.000,000.00   13.498.800.00   15.000,000.00   (1.501.200.00)   3130ALEN40   FEDERAL HOME LOAN BANKS   0.750   89.9920   03.18.2026   10.000,000.00   13.498.800.00   15.000,000.00   (1.501.200.00)   3130ALEN40   FEDERAL HOME LOAN BANKS   0.750   89.9920   03.18.2026   10.000,000.00   13.498.800.00   15.000,000.00   (1.501.200.00)   3130ALEN40   FEDERAL HOME LOAN BANKS   0.750   89.9920   03.18.2026   14.625.000.00   13.228.166.25   14.625.000.00   (1.396.833.75)   1301.2026   14.625.000.00   13.228.166.25									
3130ALGP  FEDERAL HOME LOAN BANKS   0.850   90.2998   0.226/2026   10,000,000.00   9,029,980.00   10,000,000.00   970,020.00   3130ALEY6   FEDERAL HOME LOAN BANKS   3.157   90,1392   0.304/2026   16,160,000.00   14,566,494/72   15,293,259.57   7(26,764.85)   1330ALEY6   FEDERAL HOME LOAN BANKS   3.040   90,4893   0.304/2026   10,500,000.00   9,501,376.50   10,003,664.55   (502,288.05)   3130ALEY3   FEDERAL HOME LOAN BANKS   0.700   89,9005   03/18/2026   25,000,000.00   22,451,325.00   25,000,000.00   (2,548,675.00)   3130ALEY6   FEDERAL HOME LOAN BANKS   0.750   89,9009   03/18/2026   10,000,000.00   8,990,900.00   10,000,000.00   (1,009,910.00)   3130ALEY6   FEDERAL HOME LOAN BANKS   0.750   89,9009   03/18/2026   10,000,000.00   8,990,900.00   10,000,000.00   (1,009,910.00)   3130ALEY6   FEDERAL HOME LOAN BANKS   0.750   89,9009   03/18/2026   10,000,000.00   8,990,900.00   10,000,000.00   (1,009,910.00)   3130ALEY9   FEDERAL HOME LOAN BANKS   0.790   89,9920   03/18/2026   15,000,000.00   13,498,800.00   15,000,000.00   (1,501,200.00)   3130ALGY7   FEDERAL HOME LOAN BANKS   1.000   90,4490   03/23/2026   14,625,000.00   13,228,166.25   14,625,000.00   (1,396,833.75)   3130ALGY7   FEDERAL HOME LOAN BANKS   1.000   90,4490   03/23/2026   14,625,000.00   13,228,166.25   14,625,000.00   (1,396,833.75)	3130ALEM2	FEDERAL HOME LOAN BANKS	0.790	90.1754	02/25/2026	10,000,000.00	9,017,540.00	10,000,000.00	(982,460.00)
\$130ALEY6   FEDERAL HOME LOAN BANKS   3.157   90.1392   0.304/2026   16,160,000.00   14,566,494.72   15,293.259.57   (726,764.85)   3130ALEH0   FEDERAL HOME LOAN BANKS   3.040   90.4893   0.305/2026   10,500,000.00   9,501,376.50   10,003,664.55   (502,288.05)   3130ALEH3   FEDERAL HOME LOAN BANKS   0.700   89.8053   0.3/16/2026   25,000,000.00   22,451,325.00   25,000,000.00   (2,548,675.00)   3130ALEH6   FEDERAL HOME LOAN BANKS   0.750   89.9009   0.3/18/2026   10,000,000.00   8,990,090.00   10,000,000.00   (1,009,910.00)   3130ALEH62   FEDERAL HOME LOAN BANKS   0.750   89.9009   0.3/18/2026   10,000,000.00   8,990,090.00   10,000,000.00   (1,009,910.00)   3130ALEH02   FEDERAL HOME LOAN BANKS   0.750   89.9009   0.3/18/2026   10,000,000.00   8,990,090.00   10,000,000.00   (1,009,910.00)   3130ALEY9   FEDERAL HOME LOAN BANKS   0.790   89.9920   0.3/18/2026   10,000,000.00   13,498,800.00   15,000,000.00   (1,501,200.00)   3130ALGJ7   FEDERAL HOME LOAN BANKS   1.000   90.4490   0.3/23/2026   14,625,000.00   13,228,166.25   14,625,000.00   (1,396,833.75)   3130ALGJ7   FEDERAL HOME LOAN BANKS   1.000   90.4490   0.3/23/2026   14,625,000.00   13,228,166.25   14,625,000.00   (1,396,833.75)   3130ALGJ7   FEDERAL HOME LOAN BANKS   1.000   90.4490   0.3/23/2026   14,625,000.00   13,228,166.25   14,625,000.00   (1,396,833.75)									
3130ALH10   FEDERAL HOME LOAN BANKS   3,040   90.4893   03.05.2026   10,500,000.00   9,501,376.50   10,003,664.55   (502,288.05)   3130ALH36   FEDERAL HOME LOAN BANKS   0.700   89.8053   03/16/2026   25,000,000.00   22,451,325.00   25,000,000.00   (2,548,675.00)   3130ALH36   FEDERAL HOME LOAN BANKS   0.750   89.9009   03/18/2026   10,000,000.00   8,990,990.00   10,000,000.00   (1,009,910.00)   3130ALH36   FEDERAL HOME LOAN BANKS   0.750   89.9009   03/18/2026   10,000,000.00   8,990,990.00   10,000,000.00   (1,009,910.00)   3130ALH36   FEDERAL HOME LOAN BANKS   0.750   89.9009   03/18/2026   10,000,000.00   8,990,990.00   10,000,000.00   (1,009,910.00)   3130ALF99   FEDERAL HOME LOAN BANKS   0.790   89.990   03/18/2026   15,000,000.00   13,498,800.00   15,000,000.00   (1,501,200.00)   3130ALGJ7   FEDERAL HOME LOAN BANKS   1.000   90.4490   03/23/2026   14,625,000.00   13,228,166.25   14,625,000.00   (1,396,833.75)   3130ALGJ7   FEDERAL HOME LOAN BANKS   1.000   90.4490   03/23/2026   14,625,000.00   13,228,166.25   14,625,000.00   (1,396,833.75)									
3130ALH56   FEDERAL HOME LOAN BANKS   0.750   89.9009   03/18/2026   10,000,000.00   8,990,090.00   10,000,000.00   (1,009,910.00)   3130ALH56   FEDERAL HOME LOAN BANKS   0.750   89.9009   03/18/2026   10,000,000.00   8,990,090.00   10,000,000.00   (1,009,910.00)   3130ALH52   FEDERAL HOME LOAN BANKS   0.750   89.9009   03/18/2026   10,000,000.00   8,990,090.00   10,000,000.00   (1,009,910.00)   3130ALF99   FEDERAL HOME LOAN BANKS   0.790   89.9920   03/18/2026   15,000,000.00   13,498,800.00   15,000,000.00   (1,501,200.00)   3130ALGJ7   FEDERAL HOME LOAN BANKS   1.000   90.4490   03/23/2026   14,625,000.00   13,228,166.25   14,625,000.00   (1,396,833.75)   130ALGJ7   FEDERAL HOME LOAN BANKS   1.000   90.4490   03/23/2026   14,625,000.00   13,228,166.25   14,625,000.00   (1,396,833.75)   130ALGJ7   FEDERAL HOME LOAN BANKS   1.000   90.4490   03/23/2026   14,625,000.00   13,228,166.25   14,625,000.00   (1,396,833.75)   130ALGJ7   14,625,000.00   14,000,000.0	3130ALHH0	FEDERAL HOME LOAN BANKS	3.040	90.4893	03/05/2026	10,500,000.00	9,501,376.50	10,003,664.55	(502,288.05)
3130ALH56         FEDERAL HOME LOAN BANKS         0.750         89.9009         03/18/2026         10,000,000.00         8,990,090.00         10,000,000.00         (1,009,910.00)           3130ALH502         FEDERAL HOME LOAN BANKS         0.750         89.9090         03/18/2026         10,000,000.00         8,990,090.00         10,000,000.00         (1,009,910.00)           3130ALG7         FEDERAL HOME LOAN BANKS         0.790         89.9920         03/18/2026         15,000,000.00         13,498,800.00         15,000,000.00         (1,501,200.00)           3130ALG7         FEDERAL HOME LOAN BANKS         1.000         90.4490         03/23/2026         14,625,000.00         13,228,166.25         14,625,000.00         (1,396,833.75)           3130ALG7         FEDERAL HOME LOAN BANKS         1.000         90.4490         03/23/2026         14,625,000.00         13,228,166.25         14,625,000.00         (1,396,833.75)									
3130ALFW9 FEDERAL HOME LOAN BANKS 0.790 89.992 03/18/2026 15,000,000.00 13,498,800.00 15,000,000.00 (1,501,200,00) 3130ALGJ7 FEDERAL HOME LOAN BANKS 1.000 90.4490 03/23/2026 14,625,000.00 13,228,166.25 14,625,000.00 (1,396,833.75) 3130ALGJ7 FEDERAL HOME LOAN BANKS 1.000 90.4490 03/23/2026 14,625,000.00 13,228,166.25 14,625,000.00 (1,396,833.75)	3130ALH56	FEDERAL HOME LOAN BANKS	0.750	89.9009	03/18/2026	10,000,000.00	8,990,090.00	10,000,000.00	(1,009,910.00)
3130ALGJ7 FEDERAL HOME LOAN BANKS 1.000 90.4490 03/23/2026 14,625,000.00 13,228,166.25 14,625,000.00 (1,396,833.75) 3130ALGJ7 FEDERAL HOME LOAN BANKS 1.000 90.4490 03/23/2026 14,625,000.00 13,228,166.25 14,625,000.00 (1,396,833.75)									
3130ALGI7 FEDERAL HOME LOAN BANKS 1.000 90.4490 03/23/2026 14,625,000.00 13,228,166.25 14,625,000.00 (1,396,833.75)									
1300 90.4490 05/25/2026 9,/50,000.00 8,818,77/.50 9,/50,000.00 (931,222.50)									
	3130ALGJ/	PEDEKAL HUME LUAN DANKS	1.000	90.4490	05/25/2026	9,750,000.00	0,010,///.00	9,750,000.00	(931,222.50)

3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	90.4490	03/23/2026	9,750,000.00	8,818,777.50	9,750,000.00	(931,222.50)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.016	90.4490	03/23/2026	8,921,250.00	8,069,181.41	8,917,745.59	(848,564.18)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	90.4490	03/23/2026	19,500,000.00	17,637,555.00	19,500,000.00	(1,862,445.00)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	90.4490	03/23/2026	9,750,000.00	8,818,777.50	9,750,000.00	(931,222.50)
3130ALGJ7	FEDERAL HOME LOAN BANKS	1.000	90.4490	03/23/2026	19,500,000.00	17,637,555.00	19,500,000.00	(1,862,445.00)
3130ALGJ7	FEDERAL HOME LOAN BANKS	3.010	90.4490	03/23/2026	19,500,000.00	17,637,555.00	18,589,976.57	(952,421.57)
3130ALKL7	FEDERAL HOME LOAN BANKS	0.850	90.1094	03/25/2026	10,000,000.00	9,010,940.00	10,000,000.00	(989,060.00)
3133ENUL2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.110	94.9905	04/13/2026	10,000,000.00	9,499,050.00	10,000,000.00	(500,950.00)
3133EMZS4	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.900	89.7828	05/18/2026	5,000,000.00	4,489,140.00	5,000,000.00	(510,860.00)
3130AVZ96	FEDERAL HOME LOAN BANKS	5.500	99.2403	05/18/2026	10,000,000.00	9,924,030.00	10,000,000.00	(75,970.00)
3134GYRX2	FEDERAL HOME LOAN MORTGAGE CORP	5.563	98.9895	05/18/2026	15,000,000.00	14,848,425.00	14,931,623.93	(83,198.93)
3134GYRX2	FEDERAL HOME LOAN MORTGAGE CORP		98.9895	05/18/2026	25,000,000.00	24,747,375.00	24,839,541.55	
		5.640						(92,166.55)
3130AMJN3	FEDERAL HOME LOAN BANKS	1.030	90.0320	05/26/2026	5,000,000.00	4,501,600.00	5,000,000.00	(498,400.00)
3130AMKB7	FEDERAL HOME LOAN BANKS	1.050	90.0807	05/26/2026	15,000,000.00	13,512,105.00	15,000,000.00	(1,487,895.00)
3130AMME9	FEDERAL HOME LOAN BANKS	1.000	89.9590	05/26/2026	10,000,000.00	8,995,900.00	10,000,000.00	(1,004,100.00)
3130AMS52	FEDERAL HOME LOAN BANKS	1.000	89.8074	06/08/2026	15,000,000.00	13,471,110.00	15,000,000.00	(1,528,890.00)
3130AMMZ2	FEDERAL HOME LOAN BANKS	1.000	89.7636	06/10/2026	5,000,000.00	4,488,180.00	5,000,000.00	(511,820.00)
3130AMWT5	FEDERAL HOME LOAN BANKS	1.050	89.7862	06/26/2026	15,000,000.00	13,467,930.00	15,000,000.00	(1,532,070.00)
3130AMT69	FEDERAL HOME LOAN BANKS	1.070	89.8368	06/26/2026	10,000,000.00	8,983,680.00	10,000,000.00	(1,016,320.00)
3130ASDK2	FEDERAL HOME LOAN BANKS	3.250	95.5684	06/29/2026	5,250,000.00	5,017,341.00	5,250,000.00	(232,659.00)
3130AN3B4	FEDERAL HOME LOAN BANKS	1.020	89.5805	07/06/2026	15,000,000.00	13,437,075.00	15,000,000.00	(1,562,925.00)
3133EMQ62	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.990	89.4169	07/13/2026	10,000,000.00	8,941,690.00	10,000,000.00	(1,058,310.00)
3133EMQ62	FEDERAL FARM CREDIT BANKS FUNDING CORP	0.990	89.4169	07/13/2026	10,000,000.00	8,941,690.00	10,000,000.00	(1,058,310.00)
3130AN5K2	FEDERAL HOME LOAN BANKS	4.366	90.9875	07/20/2026	2,375,000.00	2,160,953.13	2,200,677.53	(39,724.41)
3130AN3R9	FEDERAL HOME LOAN BANKS	1.130	89.7500	07/20/2026	10,000,000.00	8,975,000.00	10,000,000.00	(1,025,000.00)
3133ENB66	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.174	95.2477	07/20/2026	10,000,000.00	9,524,770.00	9,993,698.15	(468,928.15)
3130ANBX7	FEDERAL HOME LOAN BANKS	1.000	89.3683	07/22/2026	15,000,000.00	13,405,245.00	15,000,000.00	(1,594,755.00)
3130ANAJ9	FEDERAL HOME LOAN BANKS	1.000	89.3024	07/27/2026	10,000,000.00	8,930,240.00	10,000,000.00	(1,069,760.00)
3130ANAJ9	FEDERAL HOME LOAN BANKS	1.000	89.3024	07/27/2026	15,000,000.00	13,395,360.00	15,000,000.00	(1,604,640.00)
3133ENC99	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.629	96.1383	07/27/2026	20,000,000.00	19,227,660.00	20,000,000.00	(772,340.00)
3133ENV72	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.590	98.7253	07/27/2026	5,000,000.00	4,936,265.00	4,988,695.58	(52,430.58)
3133ENV72		4.638	98.7253	07/27/2026				
3133ENV72 3133ENV72	FEDERAL FARM CREDIT BANKS FUNDING CORP				5,000,000.00	4,936,265.00	4,982,544.92	(46,279.92)
	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.477	98.7253	07/27/2026	5,000,000.00	4,936,265.00	5,003,208.80	(66,943.80)
3133END80	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.873	94.7990	08/03/2026	10,000,000.00	9,479,900.00	10,033,785.90	(553,885.90)
3130ANFD7	FEDERAL HOME LOAN BANKS	1.000	89.2253	08/05/2026	10,000,000.00	8,922,530.00	10,000,000.00	(1,077,470.00)
3133EPSW6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.583	98.7065	08/14/2026	15,000,000.00	14,805,975.00	14,967,010.95	(161,035.95)
3130ANE48	FEDERAL HOME LOAN BANKS	1.000	89.1258	08/17/2026	10,000,000.00	8,912,580.00	10,000,000.00	(1,087,420.00)
3130ANMH0	FEDERAL HOME LOAN BANKS	1.100	89.3646	08/20/2026	10,000,000.00	8,936,460.00	10,000,000.00	(1,063,540.00)
3130ANMH0	FEDERAL HOME LOAN BANKS	1.668	89.3646	08/20/2026	10,000,000.00	8,936,460.00	9,842,671.22	(906,211.22)
3130ANMH0	FEDERAL HOME LOAN BANKS	3.132	89.3646	08/20/2026	15,000,000.00	13,404,690.00	14,179,508.13	(774,818.13)
3133ENH45	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.137	95,0335	08/24/2026	5,000,000.00	4,751,675.00	4,998,406.48	(246,731.48)
3133ENH45	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.294	95.0335	08/24/2026	5,000,000.00	4,751,675.00	4,977,230.16	(225,555.16)
3130ANPF1	FEDERAL HOME LOAN BANKS	1.000	89.0108	08/25/2026	10,000,000.00	8,901,080.00	10,000,000.00	(1,098,920.00)
3130ANSC5	FEDERAL HOME LOAN BANKS	1.000	89.0026	08/26/2026	15,000,000.00	13,350,390.00	15,000,000.00	(1,649,610.00)
3130ANTS9	FEDERAL HOME LOAN BANKS	1.000	89.0027	08/26/2026	15,000,000.00	13,350,405.00	15,000,000.00	(1,649,595.00)
3130ATFH5	FEDERAL HOME LOAN BANKS	3.941	96.7118	09/11/2026	5,000,000.00	4,835,590.00	4,974,221.83	
								(138,631.83)
3130ATHV2	FEDERAL HOME LOAN BANKS	4.312	98.0644	09/11/2026	1,000,000.00	980,644.00	998,345.76	(17,701.76)
3133EPWS0	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.200	99.7713	09/25/2026	25,000,000.00	24,942,825.00	25,000,000.00	(57,175.00)
3130AP5M3	FEDERAL HOME LOAN BANKS	1.040	88.9645	09/28/2026	15,000,000.00	13,344,675.00	15,000,000.00	(1,655,325.00)
3130APAD7	FEDERAL HOME LOAN BANKS	1.035	88.9945	09/28/2026	15,000,000.00	13,349,175.00	15,000,000.00	(1,650,825.00)
3130ANYN4	FEDERAL HOME LOAN BANKS	1.000	88.8398	09/30/2026	10,000,000.00	8,883,980.00	10,000,000.00	(1,116,020.00)
3133ENT67	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.318	97.6776	10/19/2026	5,000,000.00	4,883,880.00	4,990,545.11	(106,665.11)
3133ENT67	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.318	97.6776	10/19/2026	5,000,000.00	4,883,880.00	4,990,545.11	(106,665.11)
3133ENBK5	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.249	89.0625	10/20/2026	10,000,000.00	8,906,250.00	9,967,658.84	(1,061,408.84)
3133ENBK5	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.340	89.0625	10/20/2026	10,000,000.00	8,906,250.00	9,941,054.54	(1,034,804.54)
3133EN7A2	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.827	96.0167	10/26/2026	4,300,000.00	4,128,718.10	4,275,528.79	(146,810.69)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.046	88.0595	10/27/2026	20,000,000.00	17,611,900.00	18,719,664.23	(1,107,764.23)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.092	88.0595	10/27/2026	20,000,000.00	17,611,900.00	18,689,207.51	(1,077,307.51)
3134GW4C7	FEDERAL HOME LOAN MORTGAGE CORP	3.488	88.0595	10/27/2026	5,000,000.00	4,402,975.00	4,618,866.25	(215,891.25)
3134GW6C5	FEDERAL HOME LOAN MORTGAGE CORP	3.122	88.0509	10/28/2026	15,000,000.00	13,207,635.00	14,007,774.49	(800,139.49)
3130ARUF6	FEDERAL HOME LOAN BANKS	3.125	94.8642	10/29/2026	10,000,000.00	9,486,420.00	10,000,000.00	(513,580.00)
3133ENEM8	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.430	89.5841	11/23/2026	10,000,000.00	8,958,410.00	10,000,000.00	(1,041,590.00)
3130APWW1	FEDERAL HOME LOAN BANKS	1.503	89.7757	11/24/2026	20,000,000.00	17,955,140.00	19,998,103.35	(2,042,963.35)
3130ATVE4	FEDERAL HOME LOAN BANKS	3.986	98.6964	12/11/2026	5,000,000.00	4,934,820.00	5,074,892.32	(140,072.32)
3133EN4G2	FEDERAL FIONE EGAN BANKS FEDERAL FARM CREDIT BANKS FUNDING CORP	3.923	97.0528	12/11/2020	25,000,000.00	24,263,200.00	25,012,222.96	(749,022.96)
		1.306	89.2363	12/21/2026				
3130AQF65	FEDERAL HOME LOAN BANKS				10,000,000.00	8,923,630.00	9,982,580.40	(1,058,950.40)
3130AQAY9	FEDERAL HOME LOAN BANKS	1.500	89.6029	12/30/2026	25,000,000.00	22,400,725.00	25,000,000.00	(2,599,275.00)
3133ENKG4	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.908	89.0621	01/11/2027	10,000,000.00	8,906,210.00	9,863,409.34	(957,199.34)
3133ENLZ1	FEDERAL FARM CREDIT BANKS FUNDING CORP	1.860	89.8611	01/26/2027	10,000,000.00	8,986,110.00	9,974,705.81	(988,595.81)
3130AQHS5	FEDERAL HOME LOAN BANKS	1.984	89.6231	01/28/2027	10,000,000.00	8,962,310.00	9,910,335.82	(948,025.82)
3130AQHS5	FEDERAL HOME LOAN BANKS	2.086	89.6231	01/28/2027	20,000,000.00	17,924,620.00	19,756,864.93	(1,832,244.93)
3130AQKM4	FEDERAL HOME LOAN BANKS	1.750	89.7670	01/28/2027	11,250,000.00	10,098,787.50	11,250,000.00	(1,151,212.50)
3130AKYH3	FEDERAL HOME LOAN BANKS	1.746	86.9284	02/10/2027	10,000,000.00	8,692,840.00	9,706,299.12	(1,013,459.12)
3130AL2X1	FEDERAL HOME LOAN BANKS	3.001	86.9289	02/17/2027	10,000,000.00	8,692,890.00	9,327,563.55	(634,673.55)
3134GYGZ9	FEDERAL HOME LOAN MORTGAGE CORP	4.750	98.3942	02/23/2027	10,000,000.00	9,839,420.00	10,000,000.00	(160,580.00)
3130ALED2	FEDERAL HOME LOAN BANKS	2.050	87.3893	02/24/2027	15,000,000.00	13,108,395.00	14,503,405.63	(1,395,010.63)
3130ALED2	FEDERAL HOME LOAN BANKS	3.001	87.3893	02/24/2027	20,000,000.00	17,477,860.00	18,751,310.59	(1,273,450.59)
3130AQRQ8	FEDERAL HOME LOAN BANKS	2.000	90.3091	02/25/2027	10,000,000.00	9,030,910.00	10,000,000.00	(969,090.00)
3130AQRH8	FEDERAL HOME LOAN BANKS	2.000	90.3091	02/25/2027	5,000,000.00	4,515,455.00	5,000,000.00	(484,545.00)
3130AQRH8	FEDERAL HOME LOAN BANKS	2.000	90.3091	02/25/2027	5,000,000.00	4,515,455.00	5,000,000.00	(484,545.00)
3134H1CD3	FEDERAL HOME LOAN MORTGAGE CORP	5.950	99.7593	03/15/2027	15,000,000.00	14,963,895.00	15,000,000.00	(36,105.00)
3130AR6U0	FEDERAL HOME LOAN BANKS	2.500	91.8292	03/22/2027	5,000,000.00	4,591,460.00	5,000,000.00	(408,540.00)
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	93.1451	03/25/2027	10,000,000.00	9,314,510.00	10,000,000.00	(685,490.00)
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	93.1451	03/25/2027	10,000,000.00	9,314,510.00	10,000,000.00	(685,490.00)
3130ARHX2	FEDERAL HOME LOAN BANKS	3.000	93.1451	03/25/2027	10,000,000.00	9,314,510.00	10,000,000.00	(685,490.00)
3133ENVD9	FEDERAL FARM CREDIT BANKS FUNDING CORP	2.913	93.5245	04/26/2027	10,000,000.00	9,352,450.00	9,987,440.96	(634,990.96)
3133EN4D9 3133EN6V7	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.606	95.9523	04/26/2027	8,000,000.00	7,676,184.00	8,005,242.24	(329,058.24)
3133EN6V7	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.623	95.9523	04/26/2027	2,000,000.00	1,919,046.00	2,000,230.19	
3133EN6V7 3133EN6V7	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.623	95.9523 95.9523	04/26/2027	4,820,000.00	4,624,900.86	4,801,413.73	(81,184.19) (176,512.87)
3130ARPV7	FEDERAL HOME LOAN BANKS	3.500	94.3438	04/28/2027	10,000,000.00	9,434,380.00	10,000,000.00	(565,620.00)
3130ARSF9	FEDERAL HOME LOAN MODES AGE CORP	3.000	94.0553	04/29/2027	10,000,000.00	9,405,530.00	10,000,000.00	(594,470.00)
3134GYRW4	FEDERAL HOME LOAN MORTGAGE CORP	5.000	99.9296	05/10/2027	10,000,000.00	9,992,960.00	10,000,000.00	(7,040.00)
3130AS3F4	FEDERAL HOME LOAN BANKS	3.770	95.0048	05/26/2027	10,000,000.00	9,500,480.00	10,000,000.00	(499,520.00)
3134GYRS3	FEDERAL HOME LOAN MORTGAGE CORP	5.025	97.6316	05/26/2027	15,000,000.00	14,644,740.00	15,000,000.00	(355,260.00)
3130ASGU7	FEDERAL HOME LOAN BANKS	3.095	95.5002	06/11/2027	10,000,000.00	9,550,020.00	10,137,757.41	(587,737.41)
3130AWBZ2	FEDERAL HOME LOAN BANKS	4.000	97.5880	06/11/2027	8,260,000.00	8,060,768.80	8,294,768.98	(234,000.18)
3130AWBZ2	FEDERAL HOME LOAN BANKS	4.055	97.5880	06/11/2027	10,000,000.00	9,758,800.00	10,023,605.19	(264,805.19)
3133EPMV4	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.133	97.5823	06/15/2027	15,000,000.00	14,637,345.00	14,995,832.65	(358,487.65)
3133EPMV4	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.133	97.5823	06/15/2027	7,225,000.00	7,050,321.18	7,222,986.04	(172,664.86)
3130ASDV8	FEDERAL HOME LOAN BANKS	3.300	94.6935	06/28/2027	10,000,000.00	9,469,350.00	10,000,000.00	(530,650.00)
3130ASH44	FEDERAL HOME LOAN BANKS	4.700	96.7871	06/30/2027	15,000,000.00	14,518,065.00	15,000,000.00	(481,935.00)
3134GXZW7	FEDERAL HOME LOAN MORTGAGE CORP	4.250	95.8088	06/30/2027	10,000,000.00	9,580,880.00	10,000,000.00	(419,120.00)
3130AUAP9	FEDERAL HOME LOAN BANKS	4.450	96.4930	06/30/2027	25,000,000.00	24,123,250.00	25,000,000.00	(876,750.00)
3133ENB33	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.075	93.9059	07/19/2027	10,000,000.00	9,390,590.00	9,991,264.79	
3133ENB33 3134GYDU3	FEDERAL HOME LOAN MORTGAGE CORP	4.720	96.9905	07/30/2027	25,000,000.00	24,247,625.00	25,000,000.00	(600,674.79) (752,375.00)
3130ATHW0	FEDERAL HOME LOAN BANKS	4.720			2,000,000.00			
			97.5508	09/10/2027		1,951,016.00	1,991,950.77	(40,934.77)
3130ATHW0	FEDERAL HOME LOAN BANKS	4.241	97.5508	09/10/2027	3,000,000.00	2,926,524.00	2,987,791.30	(61,267.30)
3133ENL99	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.467	94.8733	09/15/2027	10,000,000.00	9,487,330.00	9,966,842.55	(479,512.55)
3133ENL99	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.830	94.8733	09/15/2027	10,000,000.00	9,487,330.00	9,837,633.48	(350,303.48)
3130ATET0	FEDERAL HOME LOAN BANKS	3.702	96.0013	09/27/2027	20,000,000.00	19,200,260.00	19,998,404.16	(798,144.16)
3133EPXB6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.754	99.3197	09/28/2027	10,000,000.00	9,931,970.00	9,953,695.28	(21,725.28)
3133EPXB6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.730	99.3197	09/28/2027	20,000,000.00	19,863,940.00	19,924,754.83	(60,814.83)
3133EPXB6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.733	99.3197	09/28/2027	20,000,000.00	19,863,940.00	19,921,960.57	(58,020.57)

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3130ATBV8	FEDERAL HOME LOAN BANKS	4.150	97.6130	09/29/2027	5,000,000.00	4,880,650.00	5,000,000.00	(119,350.00)
3130ATBV8 3130ATBV8	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS	4.150 4.150	97.6130 97.6130	09/29/2027 09/29/2027	5,000,000.00 7,225,000.00	4,880,650.00 7,052,539.25	5,000,000.00 7,225,000.00	(119,350.00) (172,460.75)
3133ENQ29	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.130	97.0742	09/29/2027	15,000,000.00	14,561,130.00	14,934,740.51	(373,610.51)
3130AXEN4	FEDERAL HOME LOAN BANKS	4.779	99.9481	09/29/2027	15,000,000.00	14,992,215.00	15,011,234.60	(19,019.60)
3130ATFA0	FEDERAL HOME LOAN BANKS	5.125	97.5822	09/30/2027	13,000,000.00	12,685,686.00	13,000,000.00	(314,314.00)
3130ATEF0	FEDERAL HOME LOAN BANKS	4.250	95.3353	09/30/2027	15,000,000.00	14,300,295.00	15,000,000.00	(699,705.00)
3133ENS50	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.231	97.5701	10/14/2027	23,775,000.00	23,197,291.28	23,684,356.81	(487,065.54)
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORP	4.320	98.0890	10/21/2027	5,000,000.00	4,904,450.00	5,000,000.00	(95,550.00)
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORP	4.320	98.0890	10/21/2027	5,000,000.00	4,904,450.00	5,000,000.00	(95,550.00)
31422XM90	FEDERAL AGRICULTURAL MORTGAGE CORP	4.320	98.0890	10/21/2027	5,000,000.00	4,904,450.00	5,000,000.00	(95,550.00)
3133ENV23	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.503	98.4981	10/25/2027	5,000,000.00	4,924,905.00	4,995,929.28	(71,024.28)
3133ENV23	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.503	98.4981	10/25/2027	5,000,000.00	4,924,905.00	4,995,915.84	(71,010.84)
3130ATNG8	FEDERAL HOME LOAN BANKS	5.000	99.9654	10/27/2027	5,000,000.00	4,998,270.00	5,000,000.00	(1,730.00)
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.284	98.1011	10/27/2027	5,000,000.00	4,905,055.00	5,016,490.55	(111,435.55)
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.195	98.1011	10/27/2027	3,715,000.00	3,644,455.87	3,739,336.77	(94,880.91)
3133ENW63	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.252	98.1011	10/27/2027	15,000,000.00	14,715,165.00	15,067,196.72	(352,031.72)
31422XQ70	FEDERAL AGRICULTURAL MORTGAGE CORP	4.050	97.0482	11/22/2027	12,000,000.00	11,645,784.00	12,000,000.00	(354,216.00)
3130ATW45	FEDERAL HOME LOAN BANKS	4.851	98.1845	11/29/2027	4,895,000.00	4,806,131.28	4,905,672.24	(99,540.96)
3134GY4W9	FEDERAL HOME LOAN MORTGAGE CORP	5.040	99.9173	11/29/2027	5,000,000.00	4,995,865.00	5,000,000.00	(4,135.00)
3134GY4W9	FEDERAL HOME LOAN MORTGAGE CORP	5.040	99.9173	11/29/2027	10,000,000.00	9,991,730.00	10,000,000.00	(8,270.00)
3133EN3H1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.080	97.0322	11/29/2027	25,000,000.00	24,258,050.00	24,925,383.27	(667,333.27)
3133EN3H1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.077	97.0322	11/29/2027	25,000,000.00	24,258,050.00	24,928,391.02	(670,341.02)
3133EN3H1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.061	97.0322	11/29/2027	25,000,000.00	24,258,050.00	24,942,979.19	(684,929.19)
3130ATYK7	FEDERAL HOME LOAN BANKS	5.100	99.9224	11/30/2027	5,000,000.00	4,996,120.00	5,000,000.00	(3,880.00)
3130ATUS4	FEDERAL HOME LOAN BANKS	3.796	97.9875	12/10/2027	25,000,000.00	24,496,875.00	25,428,285.50	(931,410.50)
3130ATUS4 3130ATUS4	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS	4.036 4.002	97.9875 97.9875	12/10/2027 12/10/2027	15,000,000.00 50,000,000.00	14,698,125.00 48,993,750.00	15,119,880.35 50,464,081.73	(421,755.35) (1,470,331.73)
3133EN4S6	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.896	96.0194	12/22/2027	15,000,000.00	14,402,910.00	14,916,850.38	(513,940.38)
3134GYAJ1	FEDERAL HOME LOAN MORTGAGE CORP	4.800	96.6861	12/30/2027	25,000,000.00	24,171,525.00	25,000,000.00	(828,475.00)
3134GYCF7	FEDERAL HOME LOAN MORTGAGE CORP	4.510	96.1157	12/30/2027	25,000,000.00	24,028,925.00	25,000,000.00	(971,075.00)
3133EN5N6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.000	97.2280	01/06/2028	25,000,000.00	24,307,000.00	25,000,000.00	(693,000.00)
3133EN5N6	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.713	97.2280	01/06/2028	20,000,000.00	19,445,600.00	20,221,855.05	(776,255.05)
3133EN5N6	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.757	97.2280	01/06/2028	18,000,000.00	17,501,040.00	18,168,170.57	(667,130.57)
3133EN5N6	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.530	97.2280	01/06/2028	10,000,000.00	9,722,800.00	10,182,488.77	(459,688.77)
3134GYEF5	FEDERAL HOME LOAN MORTGAGE CORP	4.970	98.7948	01/26/2028	10,000,000.00	9,879,480.00	10,000,000.00	(120,520.00)
3134GYG71	FEDERAL HOME LOAN MORTGAGE CORP	5.050	97.2834	01/26/2028	10,000,000.00	9,728,340.00	10,000,000.00	(271,660.00)
3134GYG97	FEDERAL HOME LOAN MORTGAGE CORP	4.180	95.2452	02/07/2028	25,000,000.00	23,811,300.00	25,000,000.00	(1,188,700.00)
3134GYGR7	FEDERAL HOME LOAN MORTGAGE CORP	4.900	98.5122	02/09/2028	10,000,000.00	9,851,220.00	10,000,000.00	(148,780.00)
3134GYKJ0	FEDERAL HOME LOAN MORTGAGE CORP	5.276	99.6879	02/28/2028	10,000,000.00	9,968,790.00	10,000,000.00	(31,210.00)
3133EPEK7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.620	95.9696	04/03/2028	10,000,000.00	9,596,960.00	10,000,000.00	(403,040.00)
3133EPGW9	FEDERAL FARM CREDIT BANKS FUNDING CORP	3.784	96.5072	04/25/2028	10,000,000.00	9,650,720.00	10,037,614.45	(386,894.45)
3130AVS94	FEDERAL HOME LOAN BANKS	5.150	97.3348	04/26/2028	20,000,000.00	19,466,960.00	20,000,000.00	(533,040.00)
3134GYR38	FEDERAL HOME LOAN MORTGAGE CORP	5.700	98.7826	05/15/2028	10,000,000.00	9,878,260.00	10,000,000.00	(121,740.00)
3133EPJS5	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.290	94.9198	05/16/2028	25,000,000.00	23,729,950.00	25,000,000.00	(1,270,050.00)
3133EPJS5	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.290	94.9198	05/16/2028	25,000,000.00	23,729,950.00	25,000,000.00	(1,270,050.00)
3130AW2R0	FEDERAL HOME LOAN BANKS	4.950	97.1862	05/23/2028	10,000,000.00	9,718,620.00	10,000,000.00	(281,380.00)
3133EPLE3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.727	96.1644	05/30/2028	10,000,000.00	9,616,440.00	9,976,671.23	(360,231.23)
3133EPLE3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.775	96.1644	05/30/2028	9,276,000.00	8,920,209.74	9,235,763.94	(315,554.19)
3134GYTV4	FEDERAL HOME LOAN MORTGAGE CORP	5.410	97.9895	06/07/2028	10,000,000.00	9,798,950.00	10,000,000.00	(201,050.00)
3134GYTV4	FEDERAL HOME LOAN MORTGAGE CORP	5.410	97.9895	06/07/2028	25,000,000.00	24,497,375.00	25,000,000.00	(502,625.00)
3130AVVX7 3130AWC24	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS	3.892 3.987	95.8979 96.9398	06/09/2028 06/09/2028	10,000,000.00 10,000,000.00	9,589,790.00	9,939,430.87 10,005,150.32	(349,640.87) (311,170.32)
3133EPNH4	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.171	96.3979	06/21/2028	15,000,000.00	9,693,980.00 14,459,685.00	14,812,232.00	(352,547.00)
3134GYUC4	FEDERAL HOME LOAN MORTGAGE CORP	5.200	98.6623	06/28/2028	10,000,000.00	9,866,230.00	10,000,000,00	(133,770.00)
3130AWG79	FEDERAL HOME LOAN BANKS	6.000	99.2166	06/28/2028	7,220,000.00	7,163,438.52	7,220,000.00	(56,561.48)
3130AWHX1	FEDERAL HOME LOAN BANKS	5.950	99.1627	06/28/2028	25,000,000.00	24,790,675.00	25,000,000.00	(209,325.00)
3134GYVC3	FEDERAL HOME LOAN MORTGAGE CORP	6.000	99.2930	06/28/2028	25,000,000.00	24,823,250.00	25,000,000.00	(176,750.00)
3134GYXF4	FEDERAL HOME LOAN MORTGAGE CORP	6.000	99.2322	07/27/2028	10,000,000.00	9,923,220.00	10,000,000.00	(76,780.00)
3133EPJE6	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.357	94.6581	08/09/2028	10,000,000.00	9,465,810.00	9,629,567.05	(163,757.05)
3133EPTA3	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.300	98.9230	08/14/2028	25,000,000.00	24,730,750.00	24,797,388.90	(66,638.90)
3130AWTK6	FEDERAL HOME LOAN BANKS	5.732	99.0196	08/22/2028	15,000,000.00	14,852,940.00	14,992,664.20	(139,724.20)
3133EPUN3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.529	98.9378	08/28/2028	10,000,000.00	9,893,780.00	9,981,059.17	(87,279.17)
3133EPUN3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.529	98.9378	08/28/2028	10,000,000.00	9,893,780.00	9,981,059.17	(87,279.17)
3133EPUN3	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.496	98.9378	08/28/2028	25,000,000.00	24,734,450.00	24,988,223.32	(253,773.32)
3130AWTR1	FEDERAL HOME LOAN BANKS	4.346	98.3811	09/08/2028	5,000,000.00	4,919,055.00	5,006,023.21	(86,968.21)
3133EPWK7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.525	98.9277	09/22/2028	10,000,000.00	9,892,770.00	9,989,054.19	(96,284.19)
3133EPWK7	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.684	98.9277	09/22/2028	10,000,000.00	9,892,770.00	9,918,933.77	(26,163.77)
3133EPWM3	FEDERAL FARM CREDIT BANKS FUNDING CORP	5.040	99.4326	09/22/2028	25,000,000.00	24,858,150.00	25,000,000.00	(141,850.00)
		****	05.025	4444444	F 4/0 400 000 00	FAIF182 220 AT	F 4F3 364 === 4	/200 005 42
		3.064	95.9351	11/12/2025	5,468,220,250.00	5,245,126,619.37	5,453,221,753.60	(208,095,134.23)

Agency	
AGCY	DISC

AGCY DISC								
Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
313384MM8	FEDERAL HOME LOAN BANKS	4.708	99.9853	10/03/2023	10,000,000.00	9,998,530.00	9,997,444.44	1,085.56
313384MN6	FEDERAL HOME LOAN BANKS	4.853	99.9705	10/04/2023	50,000,000.00	49,985,250.00	49,980,249.97	5,000.03
313384MQ9	FEDERAL HOME LOAN BANKS	4.854	99.9410	10/06/2023	50,000,000.00	49,970,500.00	49,967,083.33	3,416.67
313384MQ9	FEDERAL HOME LOAN BANKS	5.341	99.9410	10/06/2023	25,000,000.00	24,985,250.00	24,981,857.64	3,392.36
313384MV8	FEDERAL HOME LOAN BANKS	5.315	99.8678	10/11/2023	25,000,000.00	24,966,950.00	24,963,888.89	3,061.11
313384MX4	FEDERAL HOME LOAN BANKS	4.960	99.8384	10/13/2023	10,000,000.00	9,983,840.00	9,983,933.33	(93.33)
313384MX4	FEDERAL HOME LOAN BANKS	4.960	99.8384	10/13/2023	10,000,000.00	9,983,840.00	9,983,933.33	(93.33)
313384NE5	FEDERAL HOME LOAN BANKS	4.539	99.7366	10/20/2023	50,000,000.00	49,868,300.00	49,884,152.78	(15,852.78)
313384NM7	FEDERAL HOME LOAN BANKS	4.821	99.6328	10/27/2023	15,000,000.00	14,944,920.00	14,949,300.00	(4,380.00)
313384NM7	FEDERAL HOME LOAN BANKS	5.387	99.6328	10/27/2023	50,000,000.00	49,816,400.00	49,810,055.56	6,344.44
313384NS4	FEDERAL HOME LOAN BANKS	5.147	99.5585	11/01/2023	15,000,000.00	14,933,775.00	14,935,481.25	(1,706.25)
313384NZ8	FEDERAL HOME LOAN BANKS	5.055	99.4544	11/08/2023	10,000,000.00	9,945,440.00	9,947,961.11	(2,521.11)
313384PG8	FEDERAL HOME LOAN BANKS	4.799	99.3499	11/15/2023	25,000,000.00	24,837,475.00	24,854,687.50	(17,212.50)
313384PG8	FEDERAL HOME LOAN BANKS	4.828	99.3499	11/15/2023	10,000,000.00	9,934,990.00	9,941,500.00	(6,510.00)
313384PG8	FEDERAL HOME LOAN BANKS	4.992	99.3499	11/15/2023	5,000,000.00	4,967,495.00	4,969,750.00	(2,255.00)
313384PM5	FEDERAL HOME LOAN BANKS	4.796	99.2746	11/20/2023	25,000,000.00	24,818,650.00	24,838,715.28	(20,065.28)
313384RQ4	FEDERAL HOME LOAN BANKS	5.184	98.5083	01/10/2024	25,000,000.00	24,627,075.00	24,648,954.86	(21,879.86)
313384RQ4	FEDERAL HOME LOAN BANKS	4.938	98.5083	01/10/2024	50,000,000.00	49,254,150.00	49,326,666.67	(72,516.67)
313384RS0	FEDERAL HOME LOAN BANKS	5.024	98.4813	01/12/2024	10,000,000.00	9,848,130.00	9,861,236.11	(13,106.11)
313384RS0	FEDERAL HOME LOAN BANKS	5.024	98.4813	01/12/2024	10,000,000.00	9,848,130.00	9,861,236.11	(13,106.11)
313384RS0	FEDERAL HOME LOAN BANKS	5.024	98.4813	01/12/2024	10,000,000.00	9,848,130.00	9,861,236.11	(13,106.11)
313384RS0	FEDERAL HOME LOAN BANKS	5.024	98.4813	01/12/2024	15,000,000.00	14,772,195.00	14,791,854.17	(19,659.17)
313384SL4	FEDERAL HOME LOAN BANKS	5.103	98.2133	01/30/2024	50,000,000.00	49,106,650.00	49,173,166.67	(66,516.67)
313384SM2	FEDERAL HOME LOAN BANKS	5.406	98.1985	01/31/2024	20,000,000.00	19,639,700.00	19,642,811.11	(3,111.11)
313384SN0	FEDERAL HOME LOAN BANKS	5.389	98.1836	02/01/2024	6,025,000.00	5,915,561.90	5,917,132.42	(1,570.52)
313384ST7	FEDERAL HOME LOAN BANKS	5.359	98.1091	02/06/2024	9,851,000.00	9,664,727.44	9,668,515.70	(3,788.25)
313384ST7	FEDERAL HOME LOAN BANKS	5.367	98.1091	02/06/2024	15,000,000.00	14,716,365.00	14,721,600.00	(5,235.00)
313312SW1	FEDERAL FARM CREDIT BANKS FUNDING CORP	4.800	98.0645	02/09/2024	10,000,000.00	9,806,450.00	9,830,791.67	(24,341.67)
313396TB9	FEDERAL HOME LOAN MORTGAGE CORP	4.981	97.9900	02/14/2024	10,000,000.00	9,799,000.00	9,818,666.67	(19,666.67)
313396TC7	FEDERAL HOME LOAN MORTGAGE CORP	4.982	97.9751	02/15/2024	10,000,000.00	9,797,510.00	9,817,333.33	(19,823.33)
313384TP4	FEDERAL HOME LOAN BANKS	5.359	97.8072	02/26/2024	10,000,000.00	9,780,720.00	9,786,016.67	(5,296.67)
313384TS8	FEDERAL HOME LOAN BANKS	5.360	97.7624	02/29/2024	15,000,000.00	14,664,360.00	14,672,518.75	(8,158.75)
313384WU9	FEDERAL HOME LOAN BANKS	5.438	96.6841	05/13/2024	10,000,000.00	9,668,410.00	9,670,312.50	(1,902.50)
313384WU9	FEDERAL HOME LOAN BANKS	5.438	96.6841	05/13/2024	10,000,000.00	9,668,410.00	9,670,312.50	(1,902.50)
313384WW5	FEDERAL HOME LOAN BANKS	5.434	96.6545	05/15/2024	15,000,000.00	14,498,175.00	14,501,545.83	(3,370.83)
313384WW5	FEDERAL HOME LOAN BANKS	5.434	96.6545	05/15/2024	15,000,000.00	14,498,175.00	14,501,545.83	(3,370.83)
313384XK0	FEDERAL HOME LOAN BANKS	5.451	96.4688	05/28/2024	15,000,000.00	14,470,320.00	14,473,000.00	(2,680.00)

313384XM6	FEDERAL HOME LOAN BANKS	5.197	96.4393	05/30/2024	6,900,000.00	6,654,311.70	6,668,083.34	(13,771.64)
313384XM6 313384XN4	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS	5.429 5.430	96.4393 96.4245	05/30/2024 05/31/2024	10,000,000.00 15,000,000.00	9,643,930.00 14,463,675.00	9,646,411.11 14,467,425.00	(2,481.11) (3,750.00)
313384XR5	FEDERAL HOME LOAN BANKS	5.115	96.3802	06/03/2024	10,000,000.00	9,638,020.00	9,663,458.33	(25,438.33)
313384XR5	FEDERAL HOME LOAN BANKS	5.372	96.3802	06/03/2024	15,000,000.00	14,457,030.00	14,467,512.50	(10,482.50)
313384XS3 313384XT1	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS	5.373 5.084	96.3654 96.3506	06/04/2024 06/05/2024	15,000,000.00 10,000,000.00	14,454,810.00 9,635,060.00	14,465,347.92 9,662,788.89	(10,537.92) (27,728.89)
313384YA1	FEDERAL HOME LOAN BANKS	5.457	96.2545	06/12/2024	15,000,000.00	14,438,175.00	14,440,062.50	(1,887.50)
313384YF0	FEDERAL HOME LOAN BANKS	5.281	96.1807	06/17/2024	15,000,000.00	14,427,105.00	14,448,583.33	(21,478.33)
313384YZ6 313384ZU6	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS	5.423 5.358	95.9232 95.6604	07/05/2024 07/24/2024	10,000,000.00 10,000,000.00	9,592,320.00 9,566,040.00	9,595,355.23 9,573,887.50	(3,035.23) (7,847.50)
313384C23	FEDERAL HOME LOAN BANKS	5.397	95.3651	08/15/2024	10,000,000.00	9,536,510.00	9,539,222.22	(2,712.22)
313384C23	FEDERAL HOME LOAN BANKS	5.397	95.3651	08/15/2024	10,000,000.00	9,536,510.00	9,539,222.22	(2,712.22)
	***	5.108	98.4361	01/16/2024	877,776,000.00	863,877,446.04	864,383,808.17	(506,362.13)
Agency CMO FHLMC CMO								
Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3137BWWD2 3137BHCY1	FHMS K-725 A2 FHMS K-044 A2	4.878	99.0798 96.5370	01/25/2024 01/25/2025	10,644,440.60	10,546,492.48	10,592,595.91	(46,103.44) (115,613.02)
3137FEUA6	FHMS K-730 A2	5.154 5.396	97.4870	01/25/2025	18,754,145.95 47,722,840.00	18,104,691.38 46,523,541.65	18,220,304.40 46,674,471.18	(150,929.53)
		5.265	97.4812	12/05/2024	77,121,426.55	75,174,725.50	75,487,371.49	(312,645.99)
		51200	7771012	12/00/2024	77,121,120100	75,274,725,50	75,107,5721-5	(512,015))
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	93.2959	05/25/2027	11,915,709.90	11,116,863.79	11,802,769.69	(685,905.90)
3136AW7J0	FNA 2017-M8 A2	3.448	93.2959	05/25/2027	11,915,709.90	11,116,863.79	11.802.769.69	(685,905.90)
					,,-		,,	(
Agency MBS								
FHLMC Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3137B7MZ9	FHMS K-036 A2	4.912	99.6167	10/25/2023	1,368,727.89	1,363,481.02	1,368,727.89	(5,246.87)
3137B7YY9 3137FARE0	FHMS K-037 A2 FHMS K-727 A2	4.889 5.613	99.3613 98.0214	01/25/2024 07/25/2024	7,596,692.86 23,686,608.74	7,548,170.73 23,217,949.76	7,570,415.22 23,239,141.74	(22,244.49) (21,191.98)
3137FMU67	FHMS K-735 A2	3.518	94.2206	05/25/2026	14,751,236.70	13,898,700.63	14,518,139.80	(619,439.17)
3137FNWX4	FHMS K-736 A2	3.655	92.6313	07/25/2026	10,000,000.00	9,263,131.00	9,660,940.69	(397,809.69)
3137BTUM1 3137BTUM1	FHMS K-061 A2 FHMS K-061 A2	4.501 4.561	94.7349 94.7349	11/25/2026 11/25/2026	9,000,000.00 8,500,000.00	8,526,145.41 8,052,470.67	8,708,820.48 8,207,622.43	(182,675.07) (155,151.76)
3137BYLD0	FHMS K-L01 A2E	4.184	94.2009	02/25/2027	15,000,000.00	14,130,133.05	14,590,381.94	(460,248.89)
3137BXQY1	FHMS K-064 A2	3.154	93.8553	03/25/2027	1,000,000.00	938,553.34	1,001,259.16	(62,705.82)
3137F2LJ3 3132XGRH1	FHMS K-066 A2 FH WN2287	3.111 3.945	93.1110 94.3600	06/25/2027 11/01/2027	11,095,000.00 25,000,000.00	10,330,666.23 23,590,000.00	11,087,100.01 24,815,883.47	(756,433.78) (1,225,883.47)
3132XGRH1	FH WN2287	4.073	94.3600	11/01/2027	25,000,000.00	23,590,000.00	24,746,332.37	(1,156,332.37)
3132XGQ74	FH WN2277	4.062	94.4000	11/01/2027	10,000,000.00	9,440,000.00	9,901,856.26	(461,856.26)
3132XFLR7 3132XFLR7	FH WN1235 FH WN1235	4.690 4.333	94.6870 94.6870	01/01/2028 01/01/2028	20,000,000.00 10,000,000.00	18,937,400.00 9,468,700.00	19,783,013.41 9,956,924.93	(845,613.41) (488,224.93)
		4.286	94,9479	12/11/2026	191,998,266.19	182,295,501.83	189,156,559.79	(6,861,057.95)
Agency MBS FNMA								
Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
3136AHAG5	FNA 2013-M14 A2	5.541	99.6062	10/25/2023	821,698.93	818,463.13	821,698.93	(3,235.80)
3136AKQM8 3140IAVC9	FNA 2014-M8 A2	5.910	98.0817	06/25/2024	7,053,530.60	6,918,220.47	6,973,413.20	(55,192.73)
3136AKQM8 3140JAVC9 3138LCH81			98.0817 96.2921 94.9200	06/25/2024 09/01/2025 12/01/2025	7,053,530.60 17,068,916.80 7,349,797.71	6,918,220.47 16,436,020.82 6,976,427.99	6,973,413.20 16,670,663.11 7,262,244.78	(55,192.73) (234,642.29) (285,816.79)
3140JAVC9 3138LCH81 3138LCHR9	FNA 2014-M8 A2 FN BM6010 FN AN0254 FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.910 4.860 3.738 2.939	96.2921 94.9200 94.9200	09/01/2025 12/01/2025 12/01/2025	17,068,916.80 7,349,797.71 14,053,150.35	16,436,020.82 6,976,427.99 13,339,250.31	16,670,663.11 7,262,244.78 14,045,036.46	(234,642.29) (285,816.79) (705,786.15)
3140JAVC9 3138LCH81 3138LCHR9 3138LD5W9	FNA 2014-M8 A2 FN BM6010 FN AN0254 FEDERAL NATIONAL MORTGAGE ASSOCIATION FN AN1760	5.910 4.860 3.738 2.939 4.176	96.2921 94.9200 94.9200 92.3410	09/01/2025 12/01/2025 12/01/2025 06/01/2026	17,068,916.80 7,349,797.71 14,053,150.35 15,000,000.00	16,436,020.82 6,976,427.99 13,339,250.31 13,851,150.00	16,670,663.11 7,262,244.78 14,045,036.46 14,719,571.69	(234,642.29) (285,816.79) (705,786.15) (868,421.69)
3140JAVC9 3138LCH81 3138LCHR9	FNA 2014-M8 A2 FN BM6010 FN AN0254 FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.910 4.860 3.738 2.939	96.2921 94.9200 94.9200	09/01/2025 12/01/2025 12/01/2025	17,068,916.80 7,349,797.71 14,053,150.35	16,436,020.82 6,976,427.99 13,339,250.31	16,670,663.11 7,262,244.78 14,045,036.46	(234,642.29) (285,816.79) (705,786.15)
3140JAVC9 3138LCH81 3138LCHR9 3138LDSW9 3138LENE7 3138LHUZ5 3138LHZL1	FNA 2014-M8 A2 FN BM6010 FN AN0254 FEDERAL NATIONAL MORTGAGE ASSOCIATION FN AN1760 FN AN2188 FN AN5099 FN AN5246	5.910 4.860 3.738 2.939 4.176 3.543 3.076 3.365	96.2921 94.9200 94.9200 92.3410 92.1070 93.1000 92.4140	09/01/2025 12/01/2025 12/01/2025 06/01/2026 07/01/2026 04/01/2027 05/01/2027	17,068,916.80 7,349,797.71 14,053,150.35 15,000,000.00 9,970,242.40 24,025,474.50 7,100,000.00	16,436,020.82 6,976,427.99 13,339,250.31 13,851,150.00 9,183,291.17 22,367,716.76 6,561,394.00	16,670,663.11 7,262,244.78 14,045,036.46 14,719,571.69 9,841,040.21 24,008,561.73 7,075,605.33	(234,642,29) (285,816,79) (705,786,15) (868,421,69) (657,749,04) (1,640,844,97) (514,211,33)
3140JAVC9 3138LCH81 3138LCHR9 3138LD5W9 3138LENE7 3138LHUZ5 3138LHZL1 3138LJ5T3	FNA 2014-M8 A2 FN BM6010 FN AN0254 FEDERAL NATIONAL MORTGAGE ASSOCIATION FN AN1760 FN AN2188 FN AN5099 FN AN5246 FN AN6257	5.910 4.860 3.738 2.939 4.176 3.543 3.076 3.365 4.582	96.2921 94.9200 94.9200 92.3410 92.1070 93.1000 92.4140 92.6940	09/01/2025 12/01/2025 12/01/2025 06/01/2026 07/01/2026 04/01/2027 05/01/2027 08/01/2027	17,068,916.80 7,349,797.71 14,053,150.35 15,000,000.00 9,970,242.40 24,025,474.50 7,100,000.00 15,291,170.20	16,436,020.82 6,976,427.99 13,339,250.31 13,851,150.00 9,183,291.17 22,367,716.76 6,561,394.00 14,173,997.31	16,670,663.11 7,262,244.78 14,045,036.46 14,719,571.69 9,841,040.21 24,008,561.73 7,075,605.33 14,661,383.03	(234,642.29) (285,816.79) (705,786.15) (868,421.69) (657,749,04) (1,640,844.97) (514,211.33) (487,385.72)
3140JAVC9 3138LCH81 3138LCHR9 3138LDSW9 3138LENE7 3138LHUZ5 3138LHZL1	FNA 2014-M8 A2 FN BM6010 FN AN0254 FEDERAL NATIONAL MORTGAGE ASSOCIATION FN AN1760 FN AN2188 FN AN5099 FN AN5246	5.910 4.860 3.738 2.939 4.176 3.543 3.076 3.365	96.2921 94.9200 94.9200 92.3410 92.1070 93.1000 92.4140	09/01/2025 12/01/2025 12/01/2025 06/01/2026 07/01/2026 04/01/2027 05/01/2027	17,068,916.80 7,349,797.71 14,053,150.35 15,000,000.00 9,970,242.40 24,025,474.50 7,100,000.00	16,436,020.82 6,976,427.99 13,339,250.31 13,851,150.00 9,183,291.17 22,367,716.76 6,561,394.00	16,670,663.11 7,262,244.78 14,045,036.46 14,719,571.69 9,841,040.21 24,008,561.73 7,075,605.33	(234,642,29) (285,816,79) (705,786,15) (868,421,69) (657,749,04) (1,640,844,97) (514,211,33)
3140JAVC9 3138LCH81 3138LDFM9 3138LD5W9 3138LENE7 3138LHUZ5 3138LHZL1 3138LJ5T3 3136AY6X6 3136BML55 3140LHVX5	FNA 2014-M8 A2 FN BM6010 FN AN0254 FEDERAL NATIONAL MORTGAGE ASSOCIATION FN AN1760 FN AN2188 FN AN5099 FN AN5246 FN AN6257 FNA 2017-M15 A2 FNA 2022-M11 A2 FNA 80299	5.910 4.860 3.738 2.939 4.176 3.543 3.076 3.365 4.582 4.609 4.554 4.280	96.2921 94.9200 94.9200 92.3410 92.1070 93.1000 92.4140 92.6940 92.8344 92.5366 96.1150	09/01/2025 12/01/2025 12/01/2025 06/01/2026 07/01/2026 04/01/2027 08/01/2027 09/25/2027 10/25/2027 11/01/2027	17,068,916.80 7,349,797.71 14,053,150.35 15,000,000.00 9,970,242.40 24,025,474.50 7,100,000.00 15,291,170.20 14,583,052.42 26,522,205.00 31,100,000.00	16,436,020.82 6,976,427.99 13,339,250.31 13,851,150.00 9,183,291.17 22,367,716.76 6,561,394.00 14,173,997.31 13,538,096.21 24,542,754.44 29,891,765.00	16,670,663.11 7,262,244.78 14,045,036.46 14,719,571.69 9,841,040.21 24,008,561.73 7,075,605.33 14,661,383.03 14,045,663.31 25,481,556.91 31,014,359.93	(234,642.29) (285,816.79) (705,786.15) (868,421.69) (657,749.04) (1,640,844.97) (514,211.33) (487,385.72) (507,567.10) (938,802.46) (1,122,594.93)
3140JAVC9 3138LCH81 3138LDSW9 3138LDSW9 3138LENE7 3138LHZ/L1 3138LJST3 3136AYCX6 3136BML55 3140LHVX5 3140LHVX5	FNA 2014-M8 A2 FN BM6010 FN AM0254 FEDERAL NATIONAL MORTGAGE ASSOCIATION FN AN1760 FN AN2188 FN AN5099 FN AN5246 FN AN6257 FNA 2017-M15 A2 FNA 2022-M11 A2 FNA 2022-M11 A2 FNA 86929 FN BS7116	5.910 4.860 3.738 2.939 4.176 3.543 3.076 3.365 4.582 4.609 4.554 4.280	96.2921 94.9200 94.9200 92.3410 92.1070 93.1000 92.4140 92.6940 92.8344 92.5366 96.1150 95.8560	09/01/2025 12/01/2025 12/01/2025 06/01/2026 07/01/2026 04/01/2027 08/01/2027 09/25/2027 10/25/2027 11/01/2027 11/01/2027	17,068,916,80 7,349,797.71 14,053,150.35 15,000,000.00 9,970,242,40 24,025,474.50 7,100,000.00 15,291,170.20 14,583,052.42 26,522,205.00 31,100,000.00 20,210,000.00	16,436,020,82 6,976,427,99 13,339,250,31 13,851,150,00 9,183,291,17 22,367,716.76 6,561,394,00 14,173,997,31 13,538,096,21 24,542,754,44 29,891,765,00 19,372,497,60	16,670,663.11 1,045,036.46 14,719,571.69 9,841,040.21 24,008,561.73 7,075,605.33 14,045,663.31 25,481,556.91 31,014,359.93 20,210,000.00	(234,642.29) (285,816.79) (705,786.15) (866,421.69) (657,749.04) (1,640,844.97) (514,211.33) (487,385.72) (507,567.10) (938,802.46) (1,122,594.93) (837,502.40)
3140JAVC9 3138LCH81 3138LDFM9 3138LD5W9 3138LENE7 3138LHUZ5 3138LHZL1 3138LJ5T3 3136AY6X6 3136BML55 3140LHVX5	FNA 2014-M8 A2 FN BM6010 FN AN0254 FEDERAL NATIONAL MORTGAGE ASSOCIATION FN AN1760 FN AN2188 FN AN5099 FN AN5246 FN AN6257 FNA 2017-M15 A2 FNA 2022-M11 A2 FNA 80299	5.910 4.860 3.738 2.939 4.176 3.543 3.076 3.365 4.582 4.609 4.554 4.280	96.2921 94.9200 94.9200 92.3410 92.1070 93.1000 92.4140 92.6940 92.8344 92.5366 96.1150	09/01/2025 12/01/2025 12/01/2025 06/01/2026 07/01/2026 04/01/2027 08/01/2027 09/25/2027 10/25/2027 11/01/2027	17,068,916.80 7,349,797.71 14,053,150.35 15,000,000.00 9,970,242.40 24,025,474.50 7,100,000.00 15,291,170.20 14,583,052.42 26,522,205.00 31,100,000.00	16,436,020.82 6,976,427.99 13,339,250.31 13,851,150.00 9,183,291.17 22,367,716.76 6,561,394.00 14,173,997.31 13,538,096.21 24,542,754.44 29,891,765.00	16,670,663.11 7,262,244.78 14,045,036.46 14,719,571.69 9,841,040.21 24,008,561.73 7,075,605.33 14,661,383.03 14,045,663.31 25,481,556.91 31,014,359.93	(234,642.29) (285,816.79) (705,786.15) (868,421.69) (657,749.04) (1,640,844.97) (514,211.33) (487,385.72) (507,567.10) (938,802.46) (1,122,594.93)
3140LAVC9 3138LCH81 3138LDSW9 3138LDSW9 3138LENE7 3138LHUZ5 3138LHZL1 3138LJ5T3 3136AY6X6 3136BML55 3140LHVX5 3140LHVX5 3140LHSB7 3140LIS23	FNA 2014-M8 A2 FN BM6010 FN AN0254 FEDERAL NATIONAL MORTGAGE ASSOCIATION FN AN1760 FN AN2188 FN AN5099 FN AN5246 FN AN6257 FNA 2017-M15 A2 FNA 2022-M11 A2 FN BS6929 FN BS7116 FN BS6813 FN BS7736 FN BS7736 FN BS7736	5,910 4,860 3,738 2,939 4,176 3,543 3,076 3,365 4,582 4,609 4,554 4,280 4,363 4,463 4,464 4,407	96.2921 94.9200 94.9200 92.3410 92.1070 92.1070 92.6940 92.8344 92.5366 96.1150 95.8560 95.5310 95.5620	09/01/2025 12/01/2025 12/01/2025 06/01/2026 07/01/2026 04/01/2027 08/01/2027 09/25/2027 11/01/2027 11/01/2027 02/01/2028 02/01/2028	17,068,916,80 7,349,797,71 14,053,150,35 15,000,000.00 9,970,242-40 24,025,474.50 7,100,000.00 15,291,170,20 24,583,052.42 26,522,205.00 31,100,000.00 20,210,000,000 19,478,000.00 20,000,000.00 15,000,000.00	16,436,020,82 6.976,427.99 13,339,250.31 13,851,150.00 9,183,291.17 22,367,716.76 6,561,304.00 14,173,997.31 13,538,096.21 24,542,754.44 29,891,765.00 19,372,497.60 18,802,308.18 19,112,400.00 14,334,300.00	16,670,663.11 7,262,244.78 14,045,036.46 14,719,571.69 9,841,040.21 24,008,561.73 7,075,605.33 14,661,383.03 14,045,663.31 12,5481,556.91 31,014,359.93 20,210,000,000 19,461,966.28 19,763,368.54	(234,642.29) (285,816.79) (705,786.15) (868,421.69) (657,749,04) (1,640,844.97) (514,211.33) (487,385.72) (507,567.10) (938,802.40) (837,502.40) (659,658.10) (659,658.10)
3140LAVC9 3138LCH81 3138LDSW9 3138LDSW9 3138LENE7 3138LHUZ5 3138LHZL1 3138LJ5T3 3136AY6X6 3140LHVX5 3140LH4A5 3140LH4A5 3140LH323 3140LIS23 3140LIS23	FNA 2014-M8 A2 FN BM6010 FN AN0254 FEDERAL NATIONAL MORTGAGE ASSOCIATION FN AN1760 FN AN2188 FN AN5099 FN AN5246 FN AN6257 FNA 2017-M15 A2 FNA 2022-M11 A2 FNA 2022-M11 B2 FN BS6929 FN BS7116 FN BS6813 FN BS7736 FN BS7736 FN BS7736 FN BS7736	5,910 4,860 3,738 2,939 4,176 3,543 3,076 3,365 4,582 4,609 4,554 4,280 4,363 4,363 4,416 4,071 4,071	96.2921 94.9200 94.9200 92.3410 92.1070 93.1000 92.4140 92.8344 92.5366 96.1150 95.8560 95.5620 95.5620	09/01/2025 12/01/2025 12/01/2025 06/01/2026 06/01/2026 04/01/2027 05/01/2027 08/01/2027 10/25/2027 11/01/2027 11/01/2027 11/01/2028 02/01/2028 02/01/2028	17,068,916,80 7,349,797.71 14,053,150.35 15,000,000.00 9,970.242.40 24,025,474.50 7,100,000.00 15,291,170.20 14,583,052.42 26,522,205,00 31,100,000.00 20,210,000.00 19,478,000.00 20,000,000.00 15,000,000.00 15,000,000.00	16,436,020,82 6,976,427,99 13,339,250,31 13,851,150,00 9,183,291,17 22,367,716,76 6,561,394,00 14,173,997,31 13,538,096,21 24,542,754,44 29,891,765,00 19,372,497,60 18,802,308,18 19,112,400,00 9,556,200,00	16,670,663.11 7.262,244.78 14,045,036.46 14,719,571.69 9,841,040.21 24,008,561.73 7,075,605.33 14,661,383.03 14,045,663.31 25,481,556.91 31,014,359.93 20,210,000.00 19,461,966.28 19,763,368.54 15,000,000.00	(234,642,29) (285,816,79) (705,786,15) (868,421,69) (657,749,04) (1,640,844,97) (514,211,33) (487,385,72) (507,567,10) (938,802,46) (1,122,594,33) (837,502,40) (659,685,41) (659,685,40) (659,685,700,00)
3140LAVC9 3138LCH81 3138LDSW9 3138LDSW9 3138LENE7 3138LHUZ5 3138LHZL1 3138LJ5T3 3136AY6X6 3136BML55 3140LHVX5 3140LHVX5 3140LHSB7 3140LIS23	FNA 2014-M8 A2 FN BM6010 FN AN0254 FEDERAL NATIONAL MORTGAGE ASSOCIATION FN AN1760 FN AN2188 FN AN5099 FN AN5246 FN AN6257 FNA 2017-M15 A2 FNA 2022-M11 A2 FN BS6929 FN BS7116 FN BS6813 FN BS7736 FN BS7736 FN BS7736	5,910 4,860 3,738 2,939 4,176 3,543 3,076 3,365 4,582 4,609 4,554 4,280 4,363 4,463 4,464 4,407	96.2921 94.9200 94.9200 92.3410 92.1070 92.1070 92.6940 92.8344 92.5366 96.1150 95.8560 95.5310 95.5620	09/01/2025 12/01/2025 12/01/2025 06/01/2026 07/01/2026 04/01/2027 08/01/2027 09/25/2027 11/01/2027 11/01/2027 02/01/2028 02/01/2028	17,068,916,80 7,349,797,71 14,053,150,35 15,000,000.00 9,970,242-40 24,025,474.50 7,100,000.00 15,291,170,20 24,583,052.42 26,522,205.00 31,100,000.00 20,210,000,000 19,478,000.00 20,000,000.00 15,000,000.00	16,436,020,82 6.976,427.99 13,339,250.31 13,851,150.00 9,183,291.17 22,367,716.76 6,561,304.00 14,173,997.31 13,538,096.21 24,542,754.44 29,891,765.00 19,372,497.60 18,802,308.18 19,112,400.00 14,334,300.00	16,670,663.11 7,262,244.78 14,045,036.46 14,719,571.69 9,841,040.21 24,008,561.73 7,075,605.33 14,661,383.03 14,045,663.31 12,5481,556.91 31,014,359.93 20,210,000,000 19,461,966.28 19,763,368.54	(234,642.29) (285,816.79) (705,786.15) (868,421.69) (657,749) (1,640,844.97) (514,211.33) (487,385.72) (507,567.10) (93,802.46) (1,122,594.93) (837,502.40) (659,658.10) (659,658.10) (650,968.40) (1,43,800.00) (1,408,6,613,71)
3140LAVC9 3138LCH81 3138LCH89 3138LDSW9 3138LDSW9 3138LBNE7 3138LHUZ5 3138LHZ1 3138LJST3 3136AY6X6 3136BML55 3140LH4X5 3140LH4X5 3140LHSB7 3140LHSB7 3140LIS23 3140LIS23 3140LIS23 3140LIS23 3140LIS23 3140LIS23 3140LKYQ0 3140LKYQ0	FNA 2014-M8 A2 FN BM6010 FN AM0254 FEDERAL NATIONAL MORTGAGE ASSOCIATION FN AN1760 FN AN2188 FN AN5099 FN AN5246 FN AN6257 FNA 2017-M15 A2 FNA 2022-M11 A2 FNA 2022-M11 A2 FN BS6929 FN BS7136 FN BS7736 FN BS773736 FN BS7736 FN BS7736 FN BS7736 FN BS7736 FN BS7736 FN BS773736 FN BS7736	5,910 4,860 3,738 2,939 4,176 3,543 3,076 3,365 4,582 4,609 4,554 4,280 4,363 4,363 4,416 4,071 4,071 4,072 4,074 4,526 4,526	96.2921 94.9200 94.9200 92.3410 92.1070 93.1000 92.4140 92.6940 92.8344 92.5366 96.1150 95.5620 95.5620 95.6310 94.6640 95.3630	09/01/2025 12/01/2025 12/01/2025 06/01/2026 04/01/2026 04/01/2027 08/01/2027 08/01/2027 11/01/2027 11/01/2027 02/01/2028 02/01/2028 02/01/2028 02/01/2028 04/01/2028 06/01/2028	17,068,916.80 7,349/797.71 14,053,150.35 15,000,000.00 9,970,242-40 24,025,474.50 7,100,000.00 15,291,170.20 24,583,052.42 26,522,205.00 31,100,000.00 19,478,000.00 19,478,000.00 10,000,000.00 15,000,000.00 24,459,000.00 25,000,000.00 25,000,000.00 25,000,000.00	16,436,020,82 6,976,427,99 13,339,250,31 13,851,150,00 9,183,291,17 22,367,716.76 6,561,394,00 14,173,997,31 13,538,096,21 24,542,754,44 29,891,765,00 19,372,497,60 18,802,308,18 19,112,400,00 14,334,300,00 9,556,200,00 23,390,386,29 23,666,000,00 23,840,000,00	16,670,663.11 7,262,244 78 14,045,036.46 14,719,571.69 9,841,040.21 24,008,561.73 7,075,605.33 14,661,383.03 14,045,663.31 25,481,556.91 31,014,359.93 20,211,000.00 19,461,966.28 19,763,368.54 15,000,000.00 10,000,000.00 24,459,000.00 24,397,220.73 24,503,833.23	(234,642.29) (285,816.79) (705,786.15) (868,421.69) (657,749,04) (1,640,844.97) (514,211.33) (487,385.72) (507,567.10) (938,802.46) (1,122.594.93) (837,502.40) (659,658.10) (659,658.10) (659,658.10) (650,968.17) (731,220.73) (731,220.73)
3140LAVC9 3138LCH81 3138LDSW9 3138LDSW9 3138LENE7 3138LHUZ5 3138LHZL1 3136AY6X6 3136BML55 3140LHVX5 3140LH4A5 3140LH4A5 3140LH523 3140LK23 3140LK23 3140LK23 3140LKU84 3140LKU84 3140LLMH1	FNA 2014-M8 A2 FN BM6010 FN AN0254 FEDERAL NATIONAL MORTGAGE ASSOCIATION FN AN1760 FN AN2188 FN AN5099 FN AN5246 FN AN6257 FNA 2017-M15 A2 FNA 2022-M11 A2 FNA 2022-M11 A2 FN BS6929 FN BS7116 FN BS736 FN BS7736	5,910 4,860 3,738 2,939 4,176 3,543 3,076 3,365 4,582 4,609 4,554 4,220 4,363 4,363 4,463 4,416 4,071 4,074 4,526 4,510 5,051	96.2921 94.9200 94.9200 92.3410 92.1070 93.1000 92.4140 92.8344 92.5366 96.5130 95.5620 95.5620 95.66310 94.6640 95.3600 98.5640	09/01/2025 12/01/2025 12/01/2025 06/01/2026 04/01/2026 04/01/2027 05/01/2027 08/01/2027 10/25/2027 11/01/2027 11/01/2027 02/01/2028 02/01/2028 02/01/2028 04/01/2028 06/01/2028 06/01/2028 06/01/2028	17,068,916,80 7,349,797.71 14,053,150.35 15,000,000.00 9,970.242.40 24,025,474.50 7,100,000.00 15,291,170.20 14,583,052.42 26,522,205.00 31,100,000.00 20,210,000.00 19,478,000.00 20,000,000.00 15,000,000.00 24,459,000.00 25,000,000.00 25,000,000.00 15,874,000.00 15,874,000.00	16,436,020,82 6,976,427,99 13,339,250,31 13,851,150,00 9,183,291,17 22,367,716,76 6,561,394,00 14,173,997,31 13,538,096,21 24,542,754,44 29,891,765,00 19,372,497,60 18,802,308,18 19,112,400,00 14,334,300,00 9,556,200,00 23,390,386,29 22,666,000,00 15,646,049,36	16,670,663.11 7.262,244.78 14,045,036.46 14,719,571.69 9,841,040.21 24,008,561.73 7,075,605.33 14,661,383.03 14,045,663.31 25,481,556.91 31,014,359.93 20,210,000.00 19,461,966.28 19,763,368.54 15,000,000.00 24,459,000.00 24,459,000.00 24,397,220.73 24,503,833.23 15,700,151.82	(234,642,29) (285,816,79) (705,786,15) (868,421,69) (657,749,04) (1,640,844,97) (514,211,33) (487,385,72) (507,567,10) (938,802,46) (1,122,594,93) (837,502,40) (659,683,14) (659,683,14) (656,503,000) (443,800,00) (4,102,613,71) (731,220,73) (663,833,23) (54,102,46)
3140LAVC9 3138LCH81 3138LCH89 3138LDSW9 3138LDSW9 3138LBNE7 3138LHUZ5 3138LHZ1 3138LJST3 3136AY6X6 3136BML55 3140LH4X5 3140LH4X5 3140LHSB7 3140LHSB7 3140LIS23 3140LIS23 3140LIS23 3140LIS23 3140LIS23 3140LIS23 3140LKYQ0 3140LKYQ0	FNA 2014-M8 A2 FN BM6010 FN AM0254 FEDERAL NATIONAL MORTGAGE ASSOCIATION FN AN1760 FN AN2188 FN AN5099 FN AN5246 FN AN6257 FNA 2017-M15 A2 FNA 2022-M11 A2 FNA 2022-M11 A2 FN BS6929 FN BS7136 FN BS7736 FN BS773736 FN BS7736 FN BS7736 FN BS7736 FN BS7736 FN BS7736 FN BS773736 FN BS7736	5,910 4,860 3,738 2,939 4,176 3,543 3,076 3,365 4,582 4,609 4,554 4,280 4,363 4,363 4,416 4,071 4,071 4,072 4,074 4,526 4,526	96.2921 94.9200 94.9200 92.3410 92.1070 93.1000 92.4140 92.6940 92.8344 92.5366 96.1150 95.5620 95.5620 95.6310 94.6640 95.3630	09/01/2025 12/01/2025 12/01/2025 06/01/2026 04/01/2026 04/01/2027 08/01/2027 08/01/2027 11/01/2027 11/01/2027 02/01/2028 02/01/2028 02/01/2028 02/01/2028 04/01/2028 06/01/2028	17,068,916.80 7,349/797.71 14,053,150.35 15,000,000.00 9,970,242-40 24,025,474.50 7,100,000.00 15,291,170.20 24,583,052.42 26,522,205.00 31,100,000.00 19,478,000.00 19,478,000.00 10,000,000.00 15,000,000.00 24,459,000.00 25,000,000.00 25,000,000.00 25,000,000.00	16,436,020,82 6,976,427,99 13,339,250,31 13,851,150,00 9,183,291,17 22,367,716.76 6,561,394,00 14,173,997,31 13,538,096,21 24,542,754,44 29,891,765,00 19,372,497,60 18,802,308,18 19,112,400,00 14,334,300,00 9,556,200,00 23,390,386,29 23,666,000,00 23,840,000,00	16,670,663.11 7,262,244 78 14,045,036.46 14,719,571.69 9,841,040.21 24,008,561.73 7,075,605.33 14,661,383.03 14,045,663.31 25,481,556.91 31,014,359.93 20,211,000.00 19,461,966.28 19,763,368.54 15,000,000.00 10,000,000.00 24,459,000.00 24,397,220.73 24,503,833.23	(234,642.29) (285,816.79) (705,786.15) (868,421.69) (657,749,04) (1,640,844.97) (514,211.33) (487,385.72) (507,567.10) (938,802.46) (1,122.594.93) (837,502.40) (659,658.10) (659,658.10) (659,658.10) (650,968.17) (731,220.73) (731,220.73)
3140LAVC9 3138LCH81 3138LDSW9 3138LDSW9 3138LENE7 3138LHUZ5 3138LHZL1 3136AY6X6 3136BML55 3140LHVX5 3140LH4A5 3140LH4A5 3140LH523 3140LK23 3140LK23 3140LK23 3140LKU84 3140LKU84 3140LLMH1	FNA 2014-M8 A2 FN BM6010 FN AN0254 FEDERAL NATIONAL MORTGAGE ASSOCIATION FN AN1760 FN AN2188 FN AN5099 FN AN5246 FN AN6257 FNA 2017-M15 A2 FNA 2022-M11 A2 FNA 2022-M11 A2 FN BS6929 FN BS7116 FN BS736 FN BS7736	5,910 4,860 3,738 2,939 4,176 3,543 3,076 3,365 4,582 4,609 4,554 4,220 4,363 4,363 4,463 4,416 4,071 4,074 4,526 4,510 5,051	96.2921 94.9200 94.9200 92.3410 92.1070 93.1000 92.4140 92.8344 92.5366 96.5130 95.5620 95.5620 95.66310 94.6640 95.3600 98.5640	09/01/2025 12/01/2025 12/01/2025 06/01/2026 04/01/2026 04/01/2027 05/01/2027 08/01/2027 10/25/2027 11/01/2027 11/01/2027 02/01/2028 02/01/2028 02/01/2028 04/01/2028 06/01/2028 06/01/2028 06/01/2028	17,068,916,80 7,349,797.71 14,053,150.35 15,000,000.00 9,970.242.40 24,025,474.50 7,100,000.00 15,291,170.20 14,583,052.42 26,522,205.00 31,100,000.00 20,210,000.00 19,478,000.00 20,000,000.00 15,000,000.00 24,459,000.00 25,000,000.00 25,000,000.00 15,874,000.00 15,874,000.00	16,436,020,82 6,976,427,99 13,339,250,31 13,851,150,00 9,183,291,17 22,367,716,76 6,561,394,00 14,173,997,31 13,538,096,21 24,542,754,44 29,891,765,00 19,372,497,60 18,802,308,18 19,112,400,00 14,334,300,00 9,556,200,00 23,390,386,29 22,666,000,00 15,646,049,36	16,670,663.11 7.262,244.78 14,045,036.46 14,719,571.69 9,841,040.21 24,008,561.73 7,075,605.33 14,661,383.03 14,045,663.31 25,481,556.91 31,014,359.93 20,210,000.00 19,461,966.28 19,763,368.54 15,000,000.00 24,459,000.00 24,459,000.00 24,397,220.73 24,503,833.23 15,700,151.82	(234,642,29) (285,816,79) (705,786,15) (868,421,69) (657,749,04) (1,640,844,97) (514,211,33) (487,385,72) (507,567,10) (938,802,46) (1,122,594,93) (837,502,40) (659,683,14) (659,683,14) (656,503,000) (443,800,00) (4,102,613,71) (731,220,73) (663,833,23) (54,102,46)
3140LAVC9 3138LCH81 3138LCH89 3138LDSW9 3138LDN99 3138LENE7 3138LHUZ5 3138LHZ11 3138LJ5T3 3136AY6X6 3136BML55 3140LHAX5 3140LHAX5 3140LHSB7 3140LHSB3 3140LIS23 3140LIS23 3140LIS23 3140LIS23 3140LKJC8 3140LKJC8 CD CD	FNA 2014-M8 A2 FN BM6010 FN AN0254 FEDERAL NATIONAL MORTGAGE ASSOCIATION FN AN160 FN AN2188 FN AN5099 FN AN5246 FN AN6257 FNA 2017-M15 A2 FNA 2022-M11 A2 FNA 2022-M11 A2 FN BS6929 FN BS7116 FN BS6813 FN BS7736	5,910 4,860 3,738 2,939 4,176 3,543 3,076 3,365 4,582 4,609 4,554 4,228 4,071 4,071 4,074 4,526 4,510 5,051	96.2921 94.9200 94.9200 92.3410 92.1070 93.1000 92.4140 92.6940 92.8344 92.5366 96.1150 95.6520 95.6520 95.6520 95.6310 94.6640 98.5640	09/01/2025 12/01/2025 12/01/2025 06/01/2026 04/01/2026 04/01/2027 08/01/2027 08/01/2027 11/01/2027 11/01/2027 02/01/2028 02/01/2028 02/01/2028 04/01/2028 06/01/2028 06/01/2028 06/01/2028	17,068,916,80 7,349/797,71 14,053,150,35 15,000,000,00 9,970,242-40 24,025,474.50 7,100,000,00 15,291,170.20 14,583,052.42 26,522,205.00 31,100,000.00 19,478,000.00 19,478,000.00 19,478,000.00 10,000,000.00 15,000,000.00 25,000,000.00 25,000,000.00 15,874,000.00 364,960,238,91	16,436,020,82 6,976,427,99 13,339,250,31 13,851,150,00 9,183,291,17 22,367,716.76 6,561,394,00 14,173,997,31 13,538,096,21 24,542,754,44 29,891,765,00 19,372,497,60 18,802,308,18 19,112,400,00 14,334,300,00 9,556,200,00 9,556,200,00 13,390,386,29 23,666,000,00 15,646,049,36	16,670,663.11 7,262,244 78 14,045,036.46 14,719,571.69 9,841,040.21 24,008,561.73 7,075,605.33 14,661,383.03 14,045,663.31 25,481,556.91 31,014,359.93 20,211,000.00 19,461,966.28 19,763,368.54 15,000,000.00 10,000,000.00 24,459,000.00 24,459,000.00 24,397,220.73 24,503,833.23 15,700,151.82	(234,642.29) (285,816.79) (705,786.15) (868,421.69) (657,749) (1,640,844.97) (514,211.33) (487,385.72) (507,567.10) (938,802.46) (1,122,594.93) (837,502.40) (659,658.10) (659,658.10) (659,658.10) (650,968.30) (1,082,613.71) (731,220.73) (663,833.23) (54,102.46)
3140LAVC9 3138LCH81 3138LCH89 3138LDSW9 3138LBNE7 3138LHUZ5 3138LHZL1 3138LJ5T3 3136AY6X6 3136BML55 3140LHWX5 3140LHW35 3140LHSB7 3140LHS23 3140LLS23 3140LLS23 3140LLS23 3140LLS23 3140LLS24 3140LLS25 3140LLS26 3140LKYC8 3140LKYC8 3140LKYC8 3140LKYC8 3140LKYC8 3140LKYC8 3140LKYC8 3140LKW64	FNA 2014-M8 A2 FN BM6010 FN AN0254 FEDERAL NATIONAL MORTGAGE ASSOCIATION FN AN1760 FN AN2188 FN AN5099 FN AN5246 FN AN6257 FNA 2017-M15 A2 FNA 2022-M11 A2 FN BS6929 FN BS7116 FN BS7736	5.910 4.860 3.738 2.939 4.176 3.543 3.076 3.365 4.582 4.609 4.554 4.280 4.363 4.363 4.416 4.071 4.078 4.526 4.510 5.051	96.2921 94.9200 94.9200 92.3410 92.1070 93.1000 92.4140 92.8344 92.5366 96.5130 95.5620 95.5620 95.66310 94.6640 95.3600 98.5640	09/01/2025 12/01/2025 12/01/2025 06/01/2026 04/01/2026 04/01/2027 05/01/2027 08/01/2027 10/25/2027 11/01/2027 11/01/2027 02/01/2028 02/01/2028 02/01/2028 04/01/2028 06/01/2028 06/01/2028 06/01/2028	17,068,916,80 7,349,797.71 14,053,150.35 15,000,000.00 9,970.242.40 24,025,474.50 7,100,000.00 15,291,170.20 14,583,052.42 26,522,205.00 31,100,000.00 20,210,000.00 19,478,000.00 20,000,000.00 15,000,000.00 24,459,000.00 25,000,000.00 25,000,000.00 15,874,000.00 15,874,000.00	16,436,020,82 6,976,427,99 13,339,250,31 13,851,150,00 9,183,291,17 22,367,716,76 6,561,394,00 14,173,997,31 13,538,096,21 24,542,754,44 29,891,765,00 19,372,497,60 18,802,308,18 19,112,400,00 14,334,300,00 9,556,200,00 23,390,386,29 22,666,000,00 15,646,049,36	16,670,663.11 7,262,244.78 14,045,036.46 14,719,571.69 9,841,040,21 24,008,561,73 7,075,605.33 14,661,383.03 14,045,663.31 12,5481,556.91 31,014,359.93 20,210,000,000 19,461,966.28 19,763,368.54 15,000,000,000 24,459,000,000 24,459,000,000 24,459,000,000 24,459,000,000 24,459,000,000 24,359,000,000 24,559,000,000 24,559,000,000 24,559,000,000 24,559,000,000 24,559,000,000 24,559,000,000 24,559	(234,642,29) (285,816,79) (705,786,15) (868,421,69) (657,749,04) (1,640,844,97) (514,211,33) (487,385,72) (507,567,10) (938,802,46) (1,122,594,93) (837,502,40) (659,683,14) (659,683,14) (656,503,000) (443,800,00) (4,102,613,71) (731,220,73) (663,833,23) (54,102,46)
3140LAVC9 3138LCH81 3138LCH89 3138LDSW9 3138LDSW9 3138LBNE7 3138LHUZ5 3138LHZ1 3138LJST3 3136AY6X6 3136BML55 3140LHXX5 3140LHXX5 3140LHSB7 3140LIS23	FNA 2014-M8 A2 FN BM6010 FN AN0254 FEDERAL NATIONAL MORTGAGE ASSOCIATION FN AN160 FN AN2188 FN AN5099 FN AN5246 FN AN6257 FNA 2017-M15 A2 FNA 2022-M11 A2 FNA 2022-M11 A2 FN BS6929 FN BS7116 FN BS6813 FN BS7736	5,910 4,860 3,738 2,939 4,176 3,543 3,076 3,365 4,582 4,609 4,554 4,280 4,363 4,363 4,416 4,071 4,077 4,072 4,526 4,510 5,051	96.2921 94.9200 94.9200 92.3410 92.1070 93.1000 92.4140 92.6940 92.8344 92.5366 96.1150 95.5620 95.5620 95.5620 95.5620 94.6640 95.3600 94.9040	09/01/2025 12/01/2025 12/01/2025 06/01/2026 04/01/2026 04/01/2027 08/01/2027 08/01/2027 10/25/2027 11/01/2027 02/01/2028 02/01/2028 02/01/2028 04/01/2028 04/01/2028 04/01/2028 06/01/2028 06/01/2028 06/01/2028 06/01/2028	17,068,916,80 7,349,797,71 14,053,150,35 15,000,000.00 9,970,242-40 24,025,474,50 7,100,000.00 15,291,170,20 24,583,052,42 26,522,205,00 31,100,000.00 20,2010,000.00 19,478,000.00 20,000,000.00 15,000,000.00 24,459,000.00 25,000,000.00 364,960,238,91  Par Value 25,000,000.00 05,000,000.00	16,436,020.82 6.976.427.99 13,339,250.31 13,851,150.00 9,183.291.17 22,367,716.76 6.561,394.00 14,173.997.31 13,538,096.21 24,542,754.44 29,891,765.00 19,372,497.60 18,802,308.18 19,112,400.00 14,334,300.00 9,556,200.00 23,340,336.29 23,666,000.00 23,340,386.29 23,666,000.00 23,340,386.29 346,318,689.04	16,670,663.11 7,262,244.78 14,045,036.46 14,719,571.69 9,841,040.21 24,008,561.73 7,075,605.33 14,661,383.03 14,045,663.31 125,481,556.91 31,014,359.93 20,210,000.00 19,461,966.28 19,763,368.54 15,000,000.00 24,459,000.00 24,459,000.00 24,459,000.00 24,459,000.00 24,459,000.00 24,397,220,73 24,503,833.23 15,700,151.82  360,116,339,20	(234,642.29) (285,816.79) (705,786.15) (868,421.69) (657,749) (1,640,844.97) (514,211.33) (487,385.72) (507,567.10) (93,802.46) (1,122,594.93) (837,502.40) (659,658.10) (659,658.10) (659,658.10) (650,968.17) (731,220.73) (661,373.23) (664,873.23) (664,873.23) (664,873.23) (664,873.23)
3140LAVC9 3138LDSW9 3138LDSW9 3138LDSW9 3138LENE7 3138LHUZ5 3138LHZL1 3138LJ5T3 3136AY6X6 3136BML55 3140LHVX5 3140LHVX5 3140LHSB7 3140LIS23	FNA 2014-M8 A2 FN BM6010 FN AN0254 FEDERAL NATIONAL MORTGAGE ASSOCIATION FN AN1760 FN AN2188 FN AN5099 FN AN5246 FN AN6257 FNA 2017-M15 A2 FNA 2022-M11 A2 FNA 2022-M11 A2 FNA 2022-M11 A2 FN BS6929 FN BS7116 FN BS6813 FN BS7736 FN BS9739  Description  Royal Bank of Canada New York Branch Bank of Montreal - Chicago Branch Royal Bank of Canada New York Branch	5,910 4,860 3,738 2,939 4,176 3,543 3,076 3,365 4,582 4,609 4,554 4,280 4,363 4,416 4,071 4,073 4,074 4,526 4,510 5,051  4,254  Vield 5,280 5,600 5,410	96.2921 94.9200 94.9200 92.3410 92.1070 93.1000 92.4140 92.8344 92.8366 96.1150 95.5620 95.5620 95.5620 95.5620 95.5620 95.400 98.5640 94.00000 100.0000 100.00000 100.00000	09/01/2025 12/01/2025 12/01/2025 06/01/2026 04/01/2026 04/01/2027 05/01/2027 05/01/2027 10/25/2027 11/01/2027 02/01/2028 02/01/2028 02/01/2028 02/01/2028 02/01/2028 04/01/2028 04/01/2028 04/01/2028 04/01/2028 05/01/2028 05/01/2028 05/01/2028 05/01/2028 05/01/2028 05/01/2028 05/01/2028 05/01/2028 05/01/2028 05/01/2028 05/01/2028 05/01/2028 05/01/2028 05/01/2028 05/01/2028	17,068,916,80 7,349,797,71 14,053,150,35 15,000,000.00 9,970,242,40 24,025,474,50 7,100,000.00 15,291,170,20 14,583,052,42 26,522,205,00 31,100,000.00 20,210,000,000.00 19,478,000.00 20,2000,000.00 15,000,000.00 25,000,000.00 25,000,000.00 364,959,000.00 364,960,238,91	16,436,020.82 6.976.427.99 13,339,250.31 13,851,150.00 9,183.291.17 22,367,716.76 6.561.394.00 14,173,997.31 13,538,096.21 24,542,754.44 29,891,765.00 19,372,497.60 18,802,308.18 19,112,400.00 9,556,200.00 23,340,3386.29 23,666,000.00 23,340,340,000.00 23,340,340,000.00 23,340,340,000.00 23,340,000.00 23,340,000.00 23,340,000.00 23,340,000.00 23,340,000.00 24,340,000.00 25,000,000.00 50,000,000.00 50,000,000.00	16,670,663,11 7,262,244,78 14,045,036,46 14,719,571,69 9,841,040,21 24,008,561,73 7,075,605,33 14,661,383,03 14,045,663,31 125,481,556,91 31,014,359,93 20,210,000,00 19,461,966,28 19,763,368,54 15,000,000,00 24,459,000,00 24,459,000,00 24,459,000,00 24,459,000,00 24,459,000,00 24,503,833,23 15,700,151,82 360,116,339,20	(234,642.29) (285,816.79) (705,786.15) (868,421.69) (657,749) (1,640,844.97) (514,211.33) (487,385.72) (507,567.10) (938,802.40) (1,122,594.93) (837,502.40) (659,658.10) (659,658.10) (659,658.10) (650,968.34) (665,700.00) (443,800.00) (443
3140LAVC9 3138LCH81 3138LCH89 3138LDSW9 3138LDSW9 3138LBNE7 3138LHUZ5 3138LHZ1 3138LJST3 3136AY6X6 3136BML55 3140LHAX5 3140LHAX5 3140LHSB7 3140LHSB7 3140LIS23 3140LIS23 3140LIS23 3140LIS23 3140LIS23 3140LISCS 3140LKVQ4 3140LLMH1  CD Cusip 78015JQ26 66367DAP0 78015JQ26	FNA 2014-M8 A2 FN BM6010 FN AN0254 FEDERAL NATIONAL MORTGAGE ASSOCIATION FN AN1760 FN AN2188 FN AN5099 FN AN5246 FN AN6257 FNA 2017-M15 A2 FNA 2022-M11 A2 FNA 2022-M11 A2 FN BS6929 FN BS7116 FN BS7136 FN BS7736 FN BS73736 FN BS7373	5,910 4,860 3,738 2,939 4,176 3,543 3,076 3,365 4,582 4,609 4,554 4,280 4,363 4,363 4,363 4,416 4,071 4,072 4,524   **Yield** 5,280 5,600 5,410 4,949	96.2921 94.9200 94.9200 92.3410 92.1070 93.1000 92.4140 92.8344 92.5366 96.1150 96.5310 95.5620 95.5620 95.5620 95.5630 94.6640 94.9040  Market Price 100.0000 100.0000 100.0000	09/01/2025 12/01/2025 12/01/2025 06/01/2026 04/01/2026 04/01/2027 08/01/2027 08/01/2027 08/01/2027 11/01/2027 11/01/2027 02/01/2028 02/01/2028 02/01/2028 04/01/2028 04/01/2028 06/01/2028 06/01/2028 07/28/2027	17,068,916.80 7,349/797.71 14,053,150.35 15,000,000.00 9,970,242-40 24,025,474.50 7,100,000.00 15,291,170.20 24,583,052.42 26,522,205.00 31,100,000.00 19,478,000.00 20,201,000,000 15,000,000.00 25,000,000.00 25,000,000.00 364,950,238.91	16,436,020.82 6,976.427.99 13,339,250.31 13,851,150.00 9,183.291.17 22,367,716.76 6,561,394.00 14,173,997.31 13,538,096.21 24,542,754.44 29,891,765.00 19,372,497.60 18,802,308.18 19,112,400.00 14,334,300.00 9,556,200.00 23,390,386.29 23,666,000.00 15,646,049.36  346,318,689.04  Market Value 25,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00	16,670,663.11 7,262,244.78 14,045,036.46 14,719,571.69 9,841,040.21 24,008,561,73 7,075,605.33 14,045,663.31 125,481,556.91 31,014,359,93 20,211,000.00 19,461,966.28 19,763,368.54 15,000,000.00 24,459,000.00 24,459,000.00 24,359,220.73 24,503,833.23 15,700,151.82   Book Value 25,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00	(234,642.29) (285,816.79) (705,786.15) (868,421.69) (657,749) (1,640,844.97) (514,211.33) (487,385.72) (507,567.10) (938,802.46) (1,122,594.93) (837,502.40) (659,658.10) (659,658.10) (659,658.10) (650,968.13) (665,700.00) (443,800.00) (443,800.00) (1,068,613.71) (731,220.73) (663,833.23) (54,102.46)  Net Unrealized Gain/Loss  0.00 0.00 0.00 0.00
3140LAVC9 3138LCH81 3138LCH89 3138LDSW9 3138LDSW9 3138LBNE7 3138LHUZ5 3138LHZ1 3138LJST3 3136LYCX6 3136BML55 3140LHX55 3140LHX55 3140LH323 3140LIS23	FNA 2014-M8 A2 FN BM6010 FN AN0254 FEDERAL NATIONAL MORTGAGE ASSOCIATION FN AN1760 FN AN2188 FN AN5099 FN AN5246 FN AN6257 FNA 2017-M15 A2 FNA 2022-M11 A2 FNA 2022-M11 A2 FNA 2022-M11 A2 FN BS6929 FN BS7116 FN BS6813 FN BS7736 FN BS9739  Description  Royal Bank of Canada New York Branch Bank of Montreal - Chicago Branch Royal Bank of Canada New York Branch	5,910 4,860 3,738 2,939 4,176 3,543 3,076 3,365 4,582 4,609 4,554 4,280 4,363 4,416 4,071 4,078 4,074 4,526 4,510 5,051  4,254   Vield 5,280 5,600 5,410 4,945 5,530 5,530	96.2921 94.9200 94.9200 92.3410 92.1070 93.1000 92.4140 92.8344 92.8366 96.1150 95.5620 95.5620 95.5620 95.5620 95.5620 95.400 98.5640 94.00000 100.0000 100.00000 100.00000	09/01/2025 12/01/2025 12/01/2025 06/01/2026 04/01/2026 04/01/2027 05/01/2027 05/01/2027 10/25/2027 11/01/2027 02/01/2028 02/01/2028 02/01/2028 02/01/2028 02/01/2028 04/01/2028 04/01/2028 04/01/2028 04/01/2028 05/01/2028 05/01/2028 05/01/2028 05/01/2028 05/01/2028 05/01/2028 05/01/2028 05/01/2028 05/01/2028 05/01/2028 05/01/2028 05/01/2028 05/01/2028 05/01/2028 05/01/2028	17,068,916,80 7,349,797,71 14,053,150,35 15,000,000.00 9,970,242,40 24,025,474,50 7,100,000.00 15,291,170,20 14,583,052,42 26,522,205,00 31,100,000.00 20,210,000,000.00 19,478,000.00 20,2000,000.00 15,000,000.00 25,000,000.00 25,000,000.00 364,959,000.00 364,960,238,91	16,436,020.82 6.976.427.99 13,339,250.31 13,851,150.00 9,183.291.17 22,367,716.76 6.561.394.00 14,173,997.31 13,538,096.21 24,542,754.44 29,891,765.00 19,372,497.60 18,802,308.18 19,112,400.00 9,556,200.00 23,340,3386.29 23,666,000.00 23,340,340,000.00 23,340,340,000.00 23,340,340,000.00 23,340,000.00 23,340,000.00 23,340,000.00 23,340,000.00 23,340,000.00 24,340,000.00 25,000,000.00 50,000,000.00 50,000,000.00	16,670,663,11 7,262,244,78 14,045,036,46 14,719,571,69 9,841,040,21 24,008,561,73 7,075,605,33 14,661,383,03 14,045,663,31 125,481,556,91 31,014,359,93 20,210,000,00 19,461,966,28 19,763,368,54 15,000,000,00 24,459,000,00 24,459,000,00 24,459,000,00 24,459,000,00 24,459,000,00 24,503,833,23 15,700,151,82 360,116,339,20	(234,642.29) (285,816.79) (705,786.15) (868,421.69) (1657,749.41) (1,640,844.97) (514,241.33) (487,385.72) (507,567.10) (938,802.46) (1,122,594.93) (837,502.40) (659,658.10) (659,658.10) (659,658.10) (659,658.10) (659,658.10) (613,71) (731,220.73) (663,833.23) (54,102.46)   Net Unrealized Gain/Loss  Net Unrealized Gain/Loss  0.00 0.00 0.00 0.00 0.00 0.00 0.00
3140LAVC9 3138LCH81 3138LCH89 3138LDSW9 3138LDSW9 3138LBNE7 3138LHUZ5 3138LHZ1 3138LJ5T3 3136AY6X6 3136BML55 3140LHWX5 3140LHSB7 3140LHS23 3140LHS23 3140LHS23 3140LHS23 3140LHS23 3140LLS23 3140LS23 3140LS1823 314	FNA 2014-M8 A2 FN BM6010 FN AN0254 FEDERAL NATIONAL MORTGAGE ASSOCIATION FN AN1760 FN AN2188 FN AN5099 FN AN5246 FN AN6257 FNA 2017-M15 A2 FNA 2022-M11 A2 FNA 2022-M11 A2 FN BS6929 FN BS7136 FN BS7736 FN BS	5,910 4,860 3,738 2,939 4,176 3,543 3,076 3,365 4,582 4,609 4,554 4,280 4,363 4,416 4,071 4,078 4,074 4,526 4,510 5,051  4,254  Vield 5,280 5,600 5,410 4,945 5,530 5,540 5,5420	96.2921 94.9200 94.9200 94.9200 92.3410 92.1070 93.1000 92.4140 92.6940 92.8344 92.5366 96.1150 95.5620 95.5620 95.5620 95.5620 94.6640 94.9040  Market Price 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000	09/01/2025 12/01/2025 12/01/2025 06/01/2026 04/01/2026 04/01/2027 08/01/2027 08/01/2027 09/25/2027 11/01/2027 02/01/2028 02/01/2028 02/01/2028 02/01/2028 04/01/2028 04/01/2028 04/01/2028 06/01/2028 06/01/2028 06/01/2028 11/20/203 11/20/203 11/20/203 11/20/203 11/20/203 11/20/203 11/20/203 11/20/203 11/20/203 11/20/203 11/20/203 11/20/203 11/20/203 11/20/203 11/20/203 11/20/203	17,068,916,80 7,349,797,71 14,053,150,35 15,000,000.00 9,970,242-40 24,025,474,50 7,100,000.00 15,291,170,20 24,458,052,42 26,522,205,00 31,100,000.00 20,201,000,000 20,201,000,000 20,000,000,000 215,000,000.00 24,459,000,000 25,000,000.00 364,960,238,91  Par Value 25,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00	16,436,020,82 6,976,427,99 13,339,250,31 13,851,150,00 9,183,291,17 22,367,716,76 6,561,394,00 14,173,997,31 13,538,096,21 24,542,754,44 29,891,765,00 19,372,497,60 18,802,308,18 19,112,400,00 14,334,300,00 9,556,200,00 23,300,386,29 23,666,000,00 23,300,386,29 23,666,000,00 23,300,386,29 23,666,000,00 23,300,386,29 23,666,000,00 23,300,386,29 25,600,000,00 25,000,000,00 50,000,000,000 50,000,000,0	16,670,663.11 7,262,244.78 14,045,036.46 14,719,571.69 9,841,040.21 24,008,561.73 7,075,605.33 14,661,383.03 14,045,663.31 125,481,556.91 31,014,359.93 20,210,000.00 19,461,966.28 19,763,368.54 15,000,000.00 24,459,000.00 24,359,20,73 24,503,833.23 15,700,151.82  360,116,339,20  Book Value 25,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00	(234,642.29) (285,816.79) (705,786.15) (868,421.69) (657,749,04) (1,640,844.97) (514,211.33) (487,385.72) (307,567.10) (938,802.46) (1,122,594.93) (837,502.40) (659,658.10) (659,658.10) (650,968.54) (665,700.00) (443,800.00) (1,086,613.71) (731,220.73) (663,873.23) (54,102.46)  Net Unrealized Gain/Loss  Net Unrealized Gain/Loss  0.00 0.00 0.00 0.00 0.00 0.00 0.00
3140LAVC9 3138LDSW9 3138LDSW9 3138LDSW9 3138LENE7 3138LHUZ5 3138LHZL1 3138LJ5T3 3136AY6X6 3136BML55 3140LHVX5 3140LHVX5 3140LHSB7 3140LIS23 3140LIS33 3140LI	FNA 2014-M8 A2 FN BM6010 FN AN0254 FEDERAL NATIONAL MORTGAGE ASSOCIATION FN AN1760 FN AN2188 FN AN5099 FN AN5246 FN AN6257 FNA 2017-M15 A2 FNA 2022-M11 A2 FNA 2022-M11 A2 FN S66929 FN BS7116 FN BS6813 FN BS7736 FN BS8708 FN BS8118 FN BS8706 FN BS7736 FN BS8018 FN BS	5,910 4,860 3,738 2,939 4,176 3,543 3,076 3,365 4,582 4,609 4,554 4,280 4,363 4,416 4,071 4,074 4,526 4,510 5,051  4,254  Vield 5,280 5,600 5,410 4,945 5,530 5,540	96.2921 94.9200 94.9200 94.9200 92.3410 92.1070 93.1000 92.4140 92.8344 92.8346 96.1150 95.8562 96.5310 95.5620 95.5620 95.5620 95.5620 95.5620 95.400 98.5640 94.00000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000	09/01/2025 12/01/2025 12/01/2025 06/01/2026 06/01/2026 04/01/2027 05/01/2027 08/01/2027 09/25/2027 11/01/2027 11/01/2027 02/01/2028 02/01/2028 02/01/2028 02/01/2028 02/01/2028 02/01/2028 04/01/2028 06/01/2028 06/01/2028 06/01/2028 11/01/2028 06/01/2028 06/01/2028 06/01/2028 06/01/2028 06/01/2028 06/01/2028 06/01/2028 06/01/2028 06/01/2028 06/01/2028 08/01/2028 07/28/2027	17,068,916,80 7,349,797,71 14,053,150,35 15,000,000.00 9,970,242,40 24,025,474,50 7,100,000.00 15,291,170,20 14,583,052,42 26,522,205,00 31,100,000.00 20,210,000,000 20,210,000,000.00 15,000,000.00 15,000,000.00 25,000,000.00 25,000,000.00 364,959,000,000.00 364,960,238,91	16,436,020.82 6.976.427.99 13,339,250.31 13,851,150.00 9,183.291.17 22,367,716.76 6.561.394.00 14,173,997.31 13,538,096.21 24,542,754.44 29,891,765.00 19,372,497.60 18,802,308.18 19,112,400.00 9,556,200.00 23,340,3386.29 23,666,000.00 23,340,340,000.00 23,340,340,000.00 23,340,340,000.00 23,340,000.00 23,340,000.00 25,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00	16,670,663.11 7,262,244.78 14,045,036.46 14,719,571.69 9,841,040.21 24,008,561.73 7,075,605.33 14,661,383.03 14,045,663.31 12,5481,556.91 31,014,359.93 20,210,000,000 19,461,966.28 19,763,368.54 15,000,000,000 24,397,220.73 24,503,833.23 15,700,151.82 360,116,339,20  Book Value 25,000,000,00 50,000,000,00 50,000,000,00	(234,642.29) (285,816.79) (705,786.15) (868,421.69) (657,749) (1,640,844.97) (514,211.33) (487,385.72) (507,567.10) (938,802.40) (649,658.10) (659,658.10) (659,658.10) (659,658.10) (651,002.73) (663,702.40) (1,122,594.93) (837,502.40) (1,122,594.93) (837,502.40) (1,122,594.93) (837,502.40) (659,658.10) (659,658.10) (653,658.10) (1,086,613.71) (731,220.73) (663,833.23) (54,102.46)  Net Unrealized Gain/Loss  Net Unrealized Gain/Loss  0.00 0.00 0.00 0.00 0.00 0.00 0.00
3140LAVC9 3138LCH81 3138LCH89 3138LDSW9 3138LDSW9 3138LBNE7 3138LHUZ5 3138LHZ1 3138LJ5T3 3136AY6X6 3136BML55 3140LHWX5 3140LHSB7 3140LHS23 3140LHS23 3140LHS23 3140LHS23 3140LHS23 3140LLS23 3140LS23 3140LS1823 314	FNA 2014-M8 A2 FN BM6010 FN AN0254 FEDERAL NATIONAL MORTGAGE ASSOCIATION FN AN1760 FN AN2188 FN AN5099 FN AN5246 FN AN6257 FNA 2017-M15 A2 FNA 2022-M11 A2 FNA 2022-M11 A2 FN BS6929 FN BS7136 FN BS7736 FN BS	5,910 4,860 3,738 2,939 4,176 3,543 3,076 3,365 4,582 4,609 4,554 4,280 4,363 4,416 4,071 4,074 4,526 4,510 5,051 4,254  Vield 5,280 5,600 5,410 4,945 5,530 5,540 5,540 5,540 5,540 5,540 5,540 5,540 5,540 5,540 5,520 5,540 5,520 5,540 5,520 5,520 5,520 5,520 5,520 5,520 5,520	96.2921 94.9200 94.9200 94.9200 92.3410 92.1070 93.1000 92.4140 92.6940 92.8344 92.5366 96.1150 95.5620 95.5620 95.5620 95.5620 94.6640 94.9040  Market Price 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000 100.0000	09/01/2025 12/01/2025 12/01/2025 06/01/2026 04/01/2026 04/01/2027 08/01/2027 08/01/2027 09/25/2027 11/01/2027 02/01/2028 02/01/2028 02/01/2028 02/01/2028 04/01/2028 04/01/2028 04/01/2028 06/01/2028 06/01/2028 06/01/2028 11/20/203 11/20/203 11/20/203 11/20/203 11/20/203 11/20/203 11/20/203 11/20/203 11/20/203 11/20/203 11/20/203 11/20/203 11/20/203 11/20/203 11/20/203 11/20/203	17,068,916,80 7,349,797,71 14,053,150,35 15,000,000.00 9,970,242-40 24,025,474,50 7,100,000.00 15,291,170,20 24,458,052,42 26,522,205,00 31,100,000.00 20,201,000,000 20,201,000,000 20,000,000,000 215,000,000.00 24,459,000,000 25,000,000.00 364,960,238,91  Par Value 25,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00	16,436,020,82 6,976,427,99 13,339,250,31 13,851,150,00 9,183,291,17 22,367,716,76 6,561,394,00 14,173,997,31 13,538,096,21 24,542,754,44 29,891,765,00 19,372,497,60 18,802,308,18 19,112,400,00 14,334,300,00 9,556,200,00 23,300,386,29 23,666,000,00 23,300,386,29 23,666,000,00 23,300,386,29 23,666,000,00 23,300,386,29 23,666,000,00 23,300,386,29 25,600,000,00 25,000,000,00 50,000,000,000 50,000,000,0	16,670,663.11 7,262,244.78 14,045,036.46 14,719,571.69 9,841,040.21 24,008,561.73 7,075,605.33 14,661,383.03 14,045,663.31 125,481,556.91 31,014,359.93 20,210,000.00 19,461,966.28 19,763,368.54 15,000,000.00 24,459,000.00 24,359,20,73 24,503,833.23 15,700,151.82  360,116,339,20  Book Value 25,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00	(234,642.29) (285,816.79) (705,786.15) (868,421.69) (657,749).04) (1,640,844.97) (514,211.33) (487,385.72) (507,567.10) (938,802.40) (659,658.10) (659,658.10) (659,658.10) (659,658.11) (650,968.34) (665,700.00) (443,800.00) (443,800.00) (1,086,613.71) (731,220.73) (663,833.23) (54,102.46)  Net Unrealized Gain/Loss  Net Unrealized Gain/Loss  Net Unrealized Gain/Loss  0.00 0.00 0.00 0.00 0.00 0.00 0.00
3140LAVC9 3138LCH81 3138LCH89 3138LDSW9 3138LDSW9 3138LBNE7 3138LHUZ5 3138LHZ1 3138LJST3 3136AY6X6 3136BML55 3140LHAX5 3140LHAX5 3140LHSB7 3140LHS23 3140LIS23 3140LIS	FNA 2014-M8 A2 FN BM6010 FN AN0254 FEDERAL NATIONAL MORTGAGE ASSOCIATION FN AN1760 FN AN2188 FN AN5099 FN AN5246 FN AN6257 FNA 2017-M15 A2 FNA 2022-M11 A2 FNA 2022-M11 A2 FN BS6929 FN BS7116 FN BS716 FN BS7736 FN BSR736 FN BSR706 FN BS77376 FN BSR706 FN BS	5,910 4,860 3,738 2,939 4,176 3,543 3,076 3,365 4,582 4,609 4,554 4,220 5,280 5,600 5,410 4,945 5,530 5,540 5,420 5,390 5,220 5,260 5,740	96.2921 94.9200 94.9200 94.9200 92.3410 92.107 93.1000 92.4140 92.8344 92.5366 96.1150 96.5310 95.5620 95.5620 95.5620 95.5620 95.6310 94.6640 94.9040  Market Price 100.0000	09/01/2025 12/01/2025 12/01/2025 06/01/2026 04/01/2026 04/01/2027 08/01/2027 08/01/2027 08/01/2027 10/25/2027 11/01/2027 02/01/2028 02/01/2028 02/01/2028 04/01/2028 04/01/2028 06/01/2028 06/01/2028 07/28/2027 11/01/2028 06/01/2028 01/02/2024 01/03/2024 01/03/2024 01/03/2024 01/03/2024 01/03/2024 01/03/2024 01/03/2024 01/03/2024	17,068,916,80 7,349/797.71 14,053,150.35 15,000,000.00 9,970,242-40 24,025,474.50 7,100,000.00 15,291,170.20 24,1583,052.42 246,522,205.00 31,100,000.00 19,478,000.00 20,2010,000.00 15,000,000.00 25,000,000.00 25,000,000.00 364,950,238.91  Par Value 25,000,000.00 50,000,000.00	16,436,020,82 6,976,427,99 13,339,250,31 13,851,150,00 9,183,291,17 22,367,716,76 6,561,394,00 14,173,997,31 13,538,096,21 24,542,754,44 29,891,765,00 19,372,497,60 18,802,308,18 19,112,400,00 14,334,300,00 9,556,200,00 23,390,386,29 23,666,000,00 15,646,049,36  346,318,689,04  Market Value 25,000,000,00 50,000,000,00 50,000,000,00	16,670,663.11 7,262,244 78 14,045,036.46 14,719,571.69 9,841,040.21 24,008,561,73 7,075,605.33 14,645,663.31 125,481,556.91 31,014,359,93 20,210,000.00 19,461,966.28 19,763,368.54 15,000,000.00 24,459,000.00 24,459,000.00 24,459,000.00 24,359,220.73 24,503,833.23 15,700,151.82  360,116,339.20  Book Value 25,000,000.00 50,000,000.00	(234,642.29) (285,816.79) (705,786.15) (868,421.69) (657,749.4) (1,640,844.97) (514,211.33) (487,385.72) (507,567.10) (938,802.46) (1,122,594.93) (837,502.40) (659,658.10) (659,658.10) (659,658.10) (643,800.00) (1,086,613.71) (731,220.73) (663,833.23) (54,102.46)  Net Unrealized Gain/Loss  Net Unrealized Gain/Loss  0.00 0.00 0.00 0.00 0.00 0.00 0.00
3140LAVC9 3138LCH81 3138LCH89 3138LDSW9 3138LDSW9 3138LBNE7 3138LHUZ5 3138LHZ1 3138LJ5T3 3136AY6X6 3136BML55 3140LH4X5 3140LH3E7 3140LHS23 3140LIS23 3140LIS	FNA 2014-MS A2 FN BM6010 FN AN0254 FEDERAL NATIONAL MORTGAGE ASSOCIATION FN AN1760 FN AN2188 FN AN5099 FN AN5246 FN AN6257 FNA 2017-M15 A2 FNA 2022-M11 A2 FNA 2022-M11 A2 FNA 85929 FN BS7116 FN BS6813 FN BS7736 FN BSR708 FN BSR708 FN BSR811 FN BSR708 FN BSR811 FN BSR708 FN BSR818 FN BS	5,910 4,860 3,738 2,939 4,176 3,543 3,076 3,365 4,582 4,609 4,554 4,280 4,363 4,416 4,071 4,078 4,074 4,526 4,510 5,051 4,254 5,280 5,600 5,410 4,945 5,530 5,540 5,540 5,540 5,520 5,200 5,740 5,760	96.2921 94.9200 94.9200 94.9200 92.3410 92.1070 93.1000 92.4140 92.8344 92.5366 96.1150 95.5620 95.5620 95.5620 95.5620 94.6640 94.9040  Market Price 100.0000	09/01/2025 12/01/2025 12/01/2025 06/01/2026 04/01/2026 04/01/2027 08/01/2027 08/01/2027 08/01/2027 10/25/2027 11/01/2027 02/01/2028 02/01/2028 02/01/2028 02/01/2028 02/01/2028 04/01/2028 06/01/2028 06/01/2028 06/01/2028 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2023 11/20/2024 01/03/2024 01/03/2024 01/03/2024 01/03/2024 01/03/2024 01/03/2024 01/03/2024	17,068,916,80 7,349,797,71 14,053,150,35 15,000,000,00 9,970,242-40 24,025,474,50 7,100,000,00 15,291,170,20 24,458,052,42 26,522,205,00 31,100,000,00 20,210,000,00 19,478,000,00 20,000,000,00 15,000,000,00 24,459,000,00 25,000,000,00 25,000,000,00 364,960,238,91  Par Value 25,000,000,00 50,000,000,00 50,000,000,00	16,436,020,82 6,976,427,99 13,339,250,31 13,851,150,00 9,183,291,17 22,367,716,76 6,561,394,00 14,173,997,31 13,538,096,21 24,542,754,44 29,891,765,00 19,372,497,60 18,802,308,18 19,112,400,00 14,334,300,00 9,556,200,00 23,340,338,629 23,666,000,00 23,340,340,00 23,340,340,00 23,340,00 34,343,360,00 34,343,360,00 34,343,360,00 35,000,000,00 50,000,000,00 50,000,000,00	16,670,663.11 7,262,244.78 14,045,036.46 14,719,571.69 9,841,040,21 24,008,561,73 7,075,605.33 14,661,383.03 14,045,663.31 125,481,556.91 31,014,359.93 20,210,000,000 19,461,966.28 19,763,368.54 15,000,000,000 24,459,000,000 24,459,000,000 24,357,220,73 24,503,833.23 15,700,151.82   Book Value 25,000,000,000 50,000,000,000 50,000,000,	(234,642.29) (285,816.79) (705,786.15) (868,421.69) (657,749,04) (1,640,844.97) (514,241.33) (487,385.72) (307,567.10) (938,802.40) (1,122,594.93) (837,502.40) (659,658.10) (659,658.10) (659,658.10) (659,658.10) (643,800.00) (443,800.00) (443,800.00) (443,800.00) (443,800.00) (443,800.00) (443,800.00) (405,658.10) (663,833.23) (54,102.46)  Net Unrealized Gain/Loss  Net Unrealized Gain/Loss 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0
3140LAVC9 3138LCH81 3138LCH89 3138LDSW9 3138LDSW9 3138LBNE7 3138LHUZ5 3138LHZ1 3138LJST3 3136AY6X6 3136BML55 3140LHAX5 3140LHAX5 3140LHSB7 3140LHS23 3140LIS23 3140LIS	FNA 2014-M8 A2 FN BM6010 FN AN0254 FEDERAL NATIONAL MORTGAGE ASSOCIATION FN AN1760 FN AN2188 FN AN5099 FN AN5246 FN AN6257 FNA 2017-M15 A2 FNA 2022-M11 A2 FNA 2022-M11 A2 FN BS6929 FN BS7116 FN BS716 FN BS7736 FN BSR736 FN BSR706 FN BS77376 FN BSR706 FN BS	5,910 4,860 3,738 2,939 4,176 3,543 3,076 3,365 4,582 4,609 4,554 4,220 5,280 5,600 5,410 4,945 5,530 5,540 5,420 5,390 5,220 5,260 5,740	96.2921 94.9200 94.9200 94.9200 92.3410 92.107 93.1000 92.4140 92.8344 92.5366 96.1150 96.5310 95.5620 95.5620 95.5620 95.5620 95.6310 94.6640 94.9040  Market Price 100.0000	09/01/2025 12/01/2025 12/01/2025 06/01/2026 04/01/2026 04/01/2027 08/01/2027 08/01/2027 08/01/2027 10/25/2027 11/01/2027 02/01/2028 02/01/2028 02/01/2028 04/01/2028 04/01/2028 06/01/2028 06/01/2028 07/28/2027 11/01/2028 06/01/2028 01/02/2024 01/03/2024 01/03/2024 01/03/2024 01/03/2024 01/03/2024 01/03/2024 01/03/2024 01/03/2024	17,068,916,80 7,349/797.71 14,053,150.35 15,000,000.00 9,970,242-40 24,025,474.50 7,100,000.00 15,291,170.20 24,1583,052.42 246,522,205.00 31,100,000.00 19,478,000.00 20,2010,000.00 15,000,000.00 25,000,000.00 25,000,000.00 364,950,238.91  Par Value 25,000,000.00 50,000,000.00	16,436,020,82 6,976,427,99 13,339,250,31 13,851,150,00 9,183,291,17 22,367,716,76 6,561,394,00 14,173,997,31 13,538,096,21 24,542,754,44 29,891,765,00 19,372,497,60 18,802,308,18 19,112,400,00 14,334,300,00 9,556,200,00 23,390,386,29 23,666,000,00 15,646,049,36  346,318,689,04  Market Value 25,000,000,00 50,000,000,00 50,000,000,00	16,670,663.11 7,262,244 78 14,045,036.46 14,719,571.69 9,841,040.21 24,008,561,73 7,075,605.33 14,645,663.31 125,481,556.91 31,014,359,93 20,210,000.00 19,461,966.28 19,763,368.54 15,000,000.00 24,459,000.00 24,459,000.00 24,459,000.00 24,359,220.73 24,503,833.23 15,700,151.82  360,116,339.20  Book Value 25,000,000.00 50,000,000.00	(234,642.29) (285,816.79) (705,786.15) (868,421.69) (657,749.4) (1,640,844.97) (514,211.33) (487,385.72) (507,567.10) (938,802.46) (1,122,594.93) (837,502.40) (659,658.10) (659,658.10) (659,658.10) (643,800.00) (1,086,613.71) (731,220.73) (663,833.23) (54,102.46)  Net Unrealized Gain/Loss  Net Unrealized Gain/Loss  0.00 0.00 0.00 0.00 0.00 0.00 0.00
3140LAVC9 3138LDSW9 3138LDSW9 3138LBNE7 3138LHUZ5 3138LHZ1 3138LJ5T3 3136AY6X6 3136BML55 3140LHVX5 3140LHX5 3140LHSB7 3140LIS23 3140LIS24 3115IQ26 COS	FNA 2014-M8 A2 FN BM6010 FN AN0254 FEDERAL NATIONAL MORTGAGE ASSOCIATION FN AN1760 FN AN2188 FN AN5099 FN AN5246 FN AN6257 FNA 2017-M15 A2 FNA 2012-M11 A2 FNA 2012-M11 A2 FN BS6929 FN BS7116 FN BS6813 FN BS7136 FN BS7736 FN BS7359   Description  Royal Bank of Canada New York Branch Bank of Montreal - Chicago Branch Royal Bank of Canada New York Branch Royal Bank of Canada New York Branch Toronto-Dominion Bank - New York Branch Bank of Nowa Sectia - Houston Branch Toronto-Dominion Bank - New York Branch Bank of Nowa Sectia - Houston Branch	5,910 4,860 3,738 2,939 4,176 3,543 3,076 3,365 4,582 4,609 4,554 4,280 4,363 4,416 4,071 4,074 4,526 4,510 5,051  4,254  Vield 5,280 5,600 5,410 4,945 5,530 5,540 5,420 5,540 5,540 5,740 5,760 5,770 5,770	96.2921 94.9200 94.9200 92.3410 92.1070 93.1000 92.4140 92.6940 92.8344 92.5366 96.1150 95.5620 95.5620 95.5620 95.5620 95.5620 95.5620 94.6640 93.9640 94.9040  Market Price 100.0000	09/01/2025 12/01/2025 12/01/2025 06/01/2026 04/01/2026 04/01/2027 05/01/2027 08/01/2027 09/25/2027 11/01/2027 11/01/2027 11/01/2027 02/01/2028 02/01/2028 02/01/2028 02/01/2028 04/01/2028 04/01/2028 06/01/2028 06/01/2028 06/01/2028 11/02/2023 11/02/2023 11/02/2023 11/02/2023 11/02/2023 11/02/2024 01/01/2024	17,068,916,80 7,349,797,71 14,053,150,35 15,000,000.00 9,970,242-40 24,025,474,50 7,100,000.00 15,291,170,20 24,583,052,42 26,522,205,00 31,100,000.00 20,210,000,000 20,210,000,000 20,210,000,000 215,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 364,959,000,000 25,000,000.00 364,960,238,91  Par Value 25,000,000.00 50,000,000.00	16,436,020.82 6.976.427.99 13.339,250.31 13.851,150.00 9,183.291.17 22,367,716.76 6.561.394.00 14,173.997.31 13,538,096.21 24,542.754.44 29,891,765.00 19,372.497.60 18,802,308.18 19,112,400.00 14,334,300.00 9,556,200.00 23,340,300.386.29 23,666,000.00 23,340,000.00 15,646,049.36  346,318,689.04  Market Value  25,000,000.00 50,000,000.00	16,670,663.11 7,262,244.78 14,045,036.46 14,719,571.69 9,841,040,21 24,008,561,73 7,075,605.33 14,661,383.03 14,661,383.03 14,045,663.31 12,5481,556.91 31,014,359.93 20,210,000,00 19,461,966.28 19,763,368.54 15,000,000,00 24,359,000,000 24,359,000,000 24,359,000,000 24,359,000,000 50,000,000,000 50,000,000,000 50,000,00	(234,642.29) (285,816.79) (705,786.15) (868,421.69) (657,749)04) (1,640,844.97) (514,211.33) (487,385.72) (507,567.10) (938,802.40) (659,658.10) (659,658.10) (659,658.10) (659,658.10) (650,968.34) (665,700.00) (443,800.00) (1,086,613.71) (731,220.73) (663,833.23) (54,102.46)  Net Unrealized Gain/Loss  Net Unrealized Gain/Loss  Net Unrealized Gain/Loss  0.00 0.00 0.00 0.00 0.00 0.00 0.00
3140LAVC9 3138LCH81 3138LCH89 3138LDSW9 3138LDSW9 3138LENE7 3138LHUZ5 3138LHZ1 3138LJST3 3136AY6X6 3136BML55 3140LHAX5 3140LHAX5 3140LHSB7 3140LHS23 3140LIS23 3140LIS3 3	FNA 2014-M8 A2 FN BM6010 FN AN0254 FEDERAL NATIONAL MORTGAGE ASSOCIATION FN AN7060 FN AN2188 FN AN5099 FN AN5246 FN AN6257 FNA 2017-M15 A2 FNA 2022-M11 A2 FNA 2022-M11 A2 FN BS6929 FN BS7116 FN BS716 FN BS7736 FN BS8738 FN BS818 FN BS83818 FN BS8378 FN BS8318 FN BS8706 FN BS7736 FN BS8788 FN BS8818 FN BS8706 FN BS9739	5,910 4,860 3,738 2,939 4,176 3,543 3,076 3,365 4,582 4,609 4,554 4,220 4,609 4,554 4,254 4,071 4,071 4,072 4,510 5,051  4,254   Yield  5,280 5,600 5,410 4,945 5,530 5,420 5,530 5,540 5,540 5,540 5,550 5,760 5,750 5,760 5,750 5,770 5,780	96.2921 94.9200 94.9200 94.9200 92.3410 92.107 93.1000 92.4140 92.8344 92.5366 96.1150 95.5620 95.5620 95.5620 95.5620 95.5620 95.6310 94.6640 94.9040  Market Price 100.0000	09/01/2025 12/01/2025 12/01/2025 06/01/2026 04/01/2026 04/01/2027 08/01/2027 08/01/2027 08/01/2027 11/01/2027 11/01/2027 02/01/2028 02/01/2028 02/01/2028 04/01/2028 04/01/2028 04/01/2028 05/01/2028	17,068,916.80 7,349/797.71 14,053,150.35 15,000,000.00 9,970,242-40 24,025,474.50 7,100,000.00 15,291,170.20 24,458,002.24 24,025,2205.00 31,100,000.00 20,210,000.00 19,478,000.00 20,000,000.00 15,000,000.00 25,000,000.00 25,000,000.00 364,960,238.91  Par Value 25,000,000.00 50,000,000.00	16,436,020.82 6,976.427.99 13,339,250.31 13,851,150.00 9,183.291.17 22,367,716.76 6,561,394.00 14,173,997.31 13,538,096.21 24,542,754.44 29,891,765.00 19,372,497.60 18,802,308.18 19,112,400.00 14,334,300.00 9,556,200.00 23,390,386.29 23,666,000.00 15,646,049.36  346,318,689.04  Market Value 25,000,000.00 50,000,000.00	16,670,663.11 7,262.244 78 14,045,036.46 14,719,571.69 9,841,040.21 24,008,561.73 7,075,605.33 14,645,63.31 125,481,556.91 31,014,359.93 20,210,000.00 19,461,966.28 19,763,368.54 15,000,000.00 24,459,000.00 24,459,000.00 24,459,000.00 24,459,000.00 24,359,220.73 24,503,833.23 15,700,151.82  360,116,339.20  Book Value 25,000,000.00 50,000,000.00	(234,642.29) (285,816.79) (705,786.15) (868,421.69) (657,749) (1,640,844.97) (514,241.33) (487,385.72) (507,567.10) (938,802.46) (1,122,594.93) (837,502.40) (659,658.10) (659,658.10) (659,658.10) (659,658.10) (613,702.20) (443,800.00) (444,800.00) (445,800.00) (445,800.00) (445,800.00) (445,800.00) (445,800.00) (445,800.00) (445,800.00) (445,800.00) (445,800.00) (445,800.00) (445,800.00) (445,800.00) (445,800.00) (445,800.00) (446,800.00) (447
3140LAVC9 3138LDSW9 3138LDSW9 3138LBNE7 3138LHUZ5 3138LHZ1 3138LJ5T3 3136AY6X6 3136BML55 3140LHVX5 3140LHX5 3140LHSB7 3140LIS23 3140LIS24 3115IQ26 COS	FNA 2014-M8 A2 FN BM6010 FN AN0254 FEDERAL NATIONAL MORTGAGE ASSOCIATION FN AN1760 FN AN2188 FN AN5099 FN AN5246 FN AN6257 FNA 2017-M15 A2 FNA 2012-M11 A2 FNA 2012-M11 A2 FN BS6929 FN BS7116 FN BS6813 FN BS7136 FN BS7736 FN BS7359   Description  Royal Bank of Canada New York Branch Bank of Montreal - Chicago Branch Royal Bank of Canada New York Branch Royal Bank of Canada New York Branch Toronto-Dominion Bank - New York Branch Bank of Nowa Sectia - Houston Branch Toronto-Dominion Bank - New York Branch Bank of Nowa Sectia - Houston Branch	5,910 4,860 3,738 2,939 4,176 3,543 3,076 3,365 4,582 4,609 4,554 4,280 4,363 4,416 4,071 4,074 4,526 4,510 5,051  4,254  Vield 5,280 5,600 5,410 4,945 5,530 5,540 5,420 5,540 5,540 5,740 5,760 5,770 5,770	96.2921 94.9200 94.9200 92.3410 92.1070 93.1000 92.4140 92.6940 92.8344 92.5366 96.1150 95.5620 95.5620 95.5620 95.5620 95.5620 95.5620 94.6640 93.9640 94.9040  Market Price 100.0000	09/01/2025 12/01/2025 12/01/2025 06/01/2026 04/01/2026 04/01/2027 05/01/2027 08/01/2027 09/25/2027 11/01/2027 11/01/2027 11/01/2027 02/01/2028 02/01/2028 02/01/2028 02/01/2028 04/01/2028 04/01/2028 06/01/2028 06/01/2028 06/01/2028 11/02/2023 11/02/2023 11/02/2023 11/02/2023 11/02/2023 11/02/2024 01/01/2024	17,068,916,80 7,349,797,71 14,053,150,35 15,000,000.00 9,970,242-40 24,025,474,50 7,100,000.00 15,291,170,20 24,583,052,42 26,522,205,00 31,100,000.00 20,210,000,000 20,210,000,000 20,210,000,000 215,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 364,959,000,000 25,000,000.00 364,960,238,91  Par Value 25,000,000.00 50,000,000.00	16,436,020.82 6.976.427.99 13.339,250.31 13.851,150.00 9,183.291.17 22,367,716.76 6.561.394.00 14,173.997.31 13,538,096.21 24,542.754.44 29,891,765.00 19,372.497.60 18,802,308.18 19,112,400.00 14,334,300.00 9,556,200.00 23,340,300.386.29 23,666,000.00 23,340,000.00 15,646,049.36  346,318,689.04  Market Value  25,000,000.00 50,000,000.00	16,670,663.11 7,262,244.78 14,045,036.46 14,719,571.69 9,841,040,21 24,008,561,73 7,075,605.33 14,661,383.03 14,661,383.03 14,045,663.31 12,5481,556.91 31,014,359.93 20,210,000,00 19,461,966.28 19,763,368.54 15,000,000,00 24,359,000,000 24,359,000,000 24,359,000,000 24,359,000,000 50,000,000,000 50,000,000,000 50,000,00	(234,642.29) (285,816.79) (705,786.15) (868,421.69) (657,749)04) (1,640,844.97) (514,211.33) (487,385.72) (507,567.10) (938,802.40) (659,658.10) (659,658.10) (659,658.10) (659,658.10) (650,968.34) (665,700.00) (443,800.00) (1,086,613.71) (731,220.73) (663,833.23) (54,102.46)  Net Unrealized Gain/Loss  Net Unrealized Gain/Loss  Net Unrealized Gain/Loss  0.00 0.00 0.00 0.00 0.00 0.00 0.00
3140LAVC9 3138LCH81 3138LCH89 3138LDSW9 3138LDSW9 3138LBNE7 3138LHUZ5 3138LHZ1 3138LJ5T3 3140CH87 3140LHVX5 3140LHAV5 3140LHSP3 3140LIS23 3140LIS2	FNA 2014-MS A2 FN BM6010 FN AN0254 FEDERAL NATIONAL MORTGAGE ASSOCIATION FN AN1760 FN AN2188 FN AN5099 FN AN5246 FN AN6257 FNA 2017-M15 A2 FNA 2022-M11 A2 FNA 2022-M11 A2 FNA 85299 FN BS7116 FN BS6813 FN BS7736 FN BS7737 FN ESS818 FN BS8708 FN BS8708 FN BS8181 FN BS8308 FN BS8308 FN BS8308 FN BS8308 FN BS8308 FN BS8404 FN BS9359	5,910 4,860 3,738 2,939 4,176 3,543 3,076 3,365 4,582 4,609 4,554 4,280 4,363 4,416 4,071 4,074 4,526 4,510 5,051 4,254   *Yield 5,280 5,600 5,410 4,945 5,530 5,540 5,540 5,570 5,780	96.2921 94.9200 94.9200 94.9200 92.3410 92.1070 93.1000 92.4140 92.8944 92.5366 96.1150 95.5620 95.5620 95.5620 95.5620 94.6640 94.9040  Market Price 100.0000	09/01/2025 12/01/2025 12/01/2025 06/01/2026 04/01/2026 04/01/2027 08/01/2027 08/01/2027 08/01/2027 10/25/2027 11/01/2027 02/01/2028 02/01/2028 02/01/2028 02/01/2028 04/01/2028 04/01/2028 04/01/2028 06/01/2028 06/01/2028 06/01/2028 11/20/203 11/20/203 11/20/203 11/20/203 11/20/203 11/20/203 11/20/203 11/20/203 11/20/203 11/20/203 11/20/203 01/02/203 03/15/203 03/15/203 03/15/203 03/25/203 03/25/203 03/25/203	17,068,916,80 7,349,797,71 14,053,150,35 15,000,000,00 9,970,242-40 24,025,474,50 7,100,000,00 15,291,170,20 24,459,000,000 20,210,000,000 20,201,000,000 20,201,000,000 20,000,000,000 25,000,000,000 25,000,000,000 25,000,000,000 364,959,000,000,000 364,960,238,91  Par Value 25,000,000,000 36,000,000,000 50,000,000,000 50,000,000,0	16,436,020.82 6.976.427.99 13,339,250.31 13,851,150.00 9,183.291.17 22,367,716.76 6.561,394.00 14,173.997.31 13,538.096.21 24,542,754.44 29,891,765.00 19,372.497.60 18,802.308.18 19,112.400.00 9,556.200.00 9,556.200.00 23,300,386.29 23,666,000.00 23,300,386.29 23,666,000.00 23,300,386.29 23,666,000.00 35,000,000.00 05,000,000.00 50,000,000.00	16,670,663.11 7,262.244.78 14,045,036.46 14,719,571.69 9,841,040.21 24,008,561.73 7,075,605.33 14,661,383.03 14,045,663.31 125,481,556.91 31,014,359.93 20,2110,000.00 19,461,966.28 19,763,368.54 15,000,000.00 24,459,000.00 24,459,000.00 24,357,220.73 24,503,833.23 24,503,833.23 25,700,151.82   Book Value 25,000,000.00 50,000,000.00	(234,642.29) (285,816.79) (705,786.15) (868,421.69) (657,749,04) (1,640,844.97) (514,211.33) (487,385.72) (307,567.10) (938,802.40) (659,658.10) (659,658.10) (659,658.10) (659,658.11) (650,968.54) (665,700.00) (443,800.00) (443,800.00) (1,086,613.73) (663,873.23) (663,873.23) (672,873.23) (673,873.23) (731,220.73) (863,873.23) (864,873.23) (864,873.23) (865,873.23) (8663,873.23) (873,872.24) (873,
3140LAVC9 3138LCH89 3138LDSW9 3138LDSW9 3138LDN9 3138LBNE7 3138LHUZ5 3138LHZ1 3138LJST3 3136LMS5 3140LHX5 3140LHAS5 3140LHAS5 3140LHSB7 3140LHS23 3140LKJC8 3140LKJC8 3140LKJC8 3140LKJC9 06367DAP0 78015JQ26 06367DAP0 78015JQ26 06367DAP0 78015JQ26 06367DDB8 78015JQA8 99115BND2 89115BND2 89115BND2 89115BND2 89115BND2 89115BND2 89115BND0 78015JWS2 89115BND0	FNA 2014-MS A2 FN BM6010 FN AN0254 FEDERAL NATIONAL MORTGAGE ASSOCIATION FN AN1760 FN AN2188 FN AN5099 FN AN5246 FN AN6257 FNA 2017-M15 A2 FNA 2022-M11 A2 FNA 2022-M11 A2 FN BS6929 FN BS7116 FN BS6813 FN BS7736 FN BS78388 FN BS8818 FN BS8818 FN BS8818 FN BS83706 FN BS7736 FN BS8706 FN BS8706 FN BS8706 FN BS9359	5,910 4,860 3,738 2,939 4,176 3,543 3,076 3,365 4,582 4,609 4,554 4,280 4,363 4,416 4,071 4,073 4,074 4,526 4,510 5,081  4,284   Vield 5,280 5,600 5,410 4,945 5,530 5,540 5,420 5,540 5,540 5,540 5,540 5,750 5,770 5,780 5,770 5,780 5,780 5,840 5,920 5,980 5,840 5,980 5,840 5,980 5,840 5,980 5,840 5,980 5,840 5,980 5,840 5,980 5,840 5,980 5,980 5,980 5,980 5,980	96.2921 94.9200 94.9200 92.3410 92.1070 93.1000 92.4144 92.5366 96.1150 95.5360 96.5310 94.6640 95.5620 95.620 95.620 95.640  Market Price 100.0000	09/01/2025 12/01/2025 12/01/2025 06/01/2026 04/01/2026 04/01/2027 08/01/2027 08/01/2027 11/01/2027 11/01/2027 11/01/2027 11/01/2027 02/01/2028 02/01/2028 02/01/2028 02/01/2028 04/01/2028 06/01/2028 06/01/2028 06/01/2028 06/01/2028 06/01/2028 06/01/2028 06/01/2028 06/01/2028 06/01/2028 06/01/2028 06/01/2028 06/01/2028 06/01/2028 06/01/2028 06/01/2028 06/01/2028 06/01/2028 06/01/2024 01/01/2024	17,068,916,80 7,349/797.71 14,053,150.35 15,000,000.00 9,970,242-40 24,025,474.50 7,100,000.00 15,291,170.20 24,459,000.00 14,583,052.42 26,522,205.00 31,100,000.00 14,583,052.42 26,522,205.00 31,100,000.00 19,478,000.00 20,000,000.00 15,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 364,960,238.91  Par Value 25,000,000.00 50,000,000.00	16,436,020.82 6.976.427.99 13,339,250.31 13,851,150.00 9,183,291.17 22,367,716.76 6.561,394.00 14,173,997.31 13,538,096.21 24,542,754.44 29,891,765.40 19,372,497.60 18,802,308.18 19,112,400.00 14,334,300.00 23,384,000.00 23,384,000.00 23,384,000.00 15,646,049.36   **Market Value** 25,000,000.00 50,000,000.00	16,670,663.11 7,262.244 78 14,045,036.46 14,719,571.69 9,841,040.21 24,008,561.73 7,075,605.33 14,645,663.31 125,481,556.91 31,014,359.93 20,211,000.00 19,461,966.28 19,763,368.54 15,000,000.00 10,000,000.00 24,459,000.00 24,459,000.00 24,459,000.00 24,357,220.73 24,503,833.23 15,700,151.82   **Book Value** 25,000,000.00 50,000,000.00	(234,642.29) (285,816.79) (705,786.15) (868,421.69) (1,540,844.97) (514,211.33) (487,385.72) (507,567.10) (938,802.46) (1,122,594.93) (837,502.40) (659,658.10) (659,658.10) (659,658.10) (659,658.10) (659,658.10) (613,71) (731,220.73) (663,833.23) (54,102.46)  Net Unrealized Gain/Loss  Net Unrealized Gain/Loss  0.00 0.00 0.00 0.00 0.00 0.00 0.00
3140LAVC9 3138LCH81 3138LCH89 3138LDSW9 3138LDSW9 3138LBNE7 3138LHUZ5 3138LHZ1 3138LJ5T3 3140CH87 3140LHVX5 3140LHAV5 3140LHSP3 3140LIS23 3140LIS2	FNA 2014-MS A2 FN BM6010 FN AN0254 FEDERAL NATIONAL MORTGAGE ASSOCIATION FN AN1760 FN AN2188 FN AN5099 FN AN5246 FN AN6257 FNA 2017-M15 A2 FNA 2022-M11 A2 FNA 2022-M11 A2 FNA 85299 FN BS7116 FN BS6813 FN BS7736 FN BS7737 FN ESS818 FN BS8708 FN BS8708 FN BS8181 FN BS8308 FN BS8308 FN BS8308 FN BS8308 FN BS8308 FN BS8404 FN BS9359	5,910 4,860 3,738 2,939 4,176 3,543 3,076 3,365 4,582 4,609 4,554 4,280 4,363 4,416 4,071 4,074 4,526 4,510 5,051 4,254   *Yield 5,280 5,600 5,410 4,945 5,530 5,540 5,540 5,570 5,780	96.2921 94.9200 94.9200 94.9200 92.3410 92.1070 93.1000 92.4140 92.8944 92.5366 96.1150 95.5620 95.5620 95.5620 95.5620 94.6640 94.9040  Market Price 100.0000	09/01/2025 12/01/2025 12/01/2025 06/01/2026 04/01/2026 04/01/2027 08/01/2027 08/01/2027 08/01/2027 11/01/2027 11/01/2027 11/01/2027 02/01/2028 02/01/2028 02/01/2028 02/01/2028 04/01/2024 01/24/2024 01/01/2024 01/24/2024 01/31/2024 01/31/2024 03/15/2024 05/15/2024	17,068,916,80 7,349,797,71 14,053,150,35 15,000,000,00 9,970,242-40 24,025,474,50 7,100,000,00 15,291,170,20 24,459,000,000 20,210,000,000 20,201,000,000 20,201,000,000 20,000,000,000 25,000,000,000 25,000,000,000 25,000,000,000 364,959,000,000,000 364,960,238,91  Par Value 25,000,000,000 36,000,000,000 50,000,000,000 50,000,000,0	16,436,020.82 6.976.427.99 13,339,250.31 13,851,150.00 9,183.291.17 22,367,716.76 6.561,394.00 14,173.997.31 13,538.096.21 24,542,754.44 29,891,765.00 19,372.497.60 18,802.308.18 19,112.400.00 9,556.200.00 9,556.200.00 23,300,386.29 23,666,000.00 23,300,386.29 23,666,000.00 23,300,386.29 23,666,000.00 35,000,000.00 05,000,000.00 50,000,000.00	16,670,663.11 7,262.244.78 14,045,036.46 14,719,571.69 9,841,040.21 24,008,561.73 7,075,605.33 14,661,383.03 14,045,663.31 125,481,556.91 31,014,359.93 20,2110,000.00 19,461,966.28 19,763,368.54 15,000,000.00 24,459,000.00 24,459,000.00 24,357,220.73 24,503,833.23 24,503,833.23 25,700,151.82   Book Value 25,000,000.00 50,000,000.00	(234,642.29) (285,816.79) (705,786.15) (868,421.69) (657,749,04) (1,640,844.97) (514,211.33) (487,385.72) (307,567.10) (938,802.40) (659,658.10) (659,658.10) (659,658.10) (659,658.11) (650,968.54) (665,700.00) (443,800.00) (443,800.00) (1,086,613.73) (663,873.23) (663,873.23) (672,873.23) (673,873.23) (731,220.73) (863,873.23) (864,873.23) (864,873.23) (865,873.23) (8663,873.23) (873,872.24) (873,
3140LAVC9 3138LCH81 3138LCH89 3138LDSW9 3138LDSW9 3138LBNE7 3138LHUZ5 3138LHZ1 3138LJST3 3136AY6X6 3136BML55 3140LH4X5 3140LH3E7 3140LH3E3 3140LIS23 3140LIS	FNA 2014-M8 A2 FN BM6010 FN AN0254 FEDERAL NATIONAL MORTGAGE ASSOCIATION FN AN7060 FN AN2188 FN AN5099 FN AN5246 FN AN5246 FN AN6257 FNA 2017-M15 A2 FNA 2022-M11 A2 FNA 2022-M11 A2 FN BS6929 FN BS7116 FN BS7116 FN BS736 FN BS736 FN BS7736 FN BS7736 FN BS7736 FN BS7736 FN BS7736 FN BS7736 FN BS73736 FN BS8739	5,910 4,860 3,738 2,939 4,176 3,543 3,076 3,365 4,582 4,609 4,554 4,280 4,363 4,416 4,071 4,078 4,074 4,526 4,510 5,081  4,254   Vield 5,280 5,600 5,410 4,945 5,530 5,200 5,410 5,740 5,750 5,770 5,790 5,780 5,840 5,840 5,840 5,840 5,820 5,840	96.2921 94.9200 94.9200 94.9200 92.3410 92.107 93.1000 92.4140 92.8344 92.5366 96.1150 95.5620 95.5620 95.5620 95.5620 94.6640 94.9040  Market Price 100.0000	09/01/2025 12/01/2025 12/01/2025 06/01/2026 04/01/2026 04/01/2027 08/01/2027 08/01/2027 08/01/2027 10/02/2027 11/01/2027 11/01/2027 02/01/2028 02/01/2028 02/01/2028 04/01/2028 04/01/2028 04/01/2028 06/01/2028 06/01/2028 06/01/2028 11/02/2023 11/02/2023 11/02/2023 11/02/2024 02/20/2024 02/20/2024 02/20/2024 03/15/2024 03/15/2024 03/15/2024 03/15/2024 03/15/2024 03/15/2024 03/15/2024 03/15/2024 03/15/2024 03/15/2024 03/15/2024 03/15/2024 03/15/2024 03/15/2024 03/15/2024 03/15/2024 03/15/2024 03/15/2024 05/11/2024 05/11/2024 05/11/2024	17,068,916.80 7,349/797.71 14,053,150.35 15,000,000.00 9,970,242-40 24,025,474.50 7,100,000.00 15,291,170.20 24,458,000.00 20,210,000.00 20,210,000.00 20,210,000.00 20,000,000.00 24,459,000.00 25,000,000.00 25,000,000.00 36,000,000.00 36,000,000.00 50,000,000.00	16,436,020.82 6.976.427.99 13,339,250.31 13,851,150.00 9,183.291.17 22,367,716.76 6,561,394.00 14,173,997.31 13,538,096.21 24,542,754.44 29,891,765.00 19,372,497.60 18,802,308.18 19,112,400.00 14,334,300.00 9,556,200.00 23,390,386.29 23,666,000.00 15,646,049.36  346,318,689.04  Market Value 25,000,000.00 50,000,000.00	16,670,663.11 7,262.244 78 14,045,036.46 14,719,571.69 9,841,040.21 24,008,561.73 7,075,605.33 14,645,63.31 125,481,556.91 31,014,359.93 20,211,000.00 19,461,966.28 19,763,368.54 15,000,000.00 24,459,000.00 24,459,000.00 24,459,000.00 24,459,000.00 24,459,000.00 24,359,220.73 24,503,833.23 15,700,151.82  360,116,339.20  Book Value 25,000,000.00 50,000,000.00	(234,642.29) (285,816.79) (705,786.15) (868,421.69) (657,749.44) (1,640,844.97) (514,241.33) (487,385.72) (507,567.10) (938,802.46) (1,122,594.93) (837,502.40) (659,658.10) (659,658.10) (659,658.10) (659,658.10) (61,082,613.71) (731,220.73) (663,833.23) (54,102.46)  Net Unrealized Gain/Loss  Net Unrealized Gain/Loss  0.00 0.00 0.00 0.00 0.00 0.00 0.00
3140LAVC9 3138LCH81 3138LCH89 3138LDSW9 3138LDSW9 3138LBNE7 3138LHUZ5 3138LHZ11 3138LJ5T3 3136AY6X6 3136BML55 3140LHX5 3140LHSB7 3140LHS23 3140LIS23 3140LIS	FNA 2014-MS A2 FN BM6010 FN AN0254 FEDERAL NATIONAL MORTGAGE ASSOCIATION FN AN1760 FN AN2188 FN AN5099 FN AN5246 FN AN6257 FNA 2017-M15 A2 FNA 2012-M11 A2 FNA 2022-M11 A2 FN BS6929 FN BS7116 FN BS6813 FN BS7736 FN BS8759	5,910 4,860 3,738 2,939 4,176 3,543 3,076 3,365 4,582 4,609 4,554 4,280 4,363 4,416 4,071 4,074 4,526 4,510 5,051  4,254   Vield 5,280 5,600 5,410 4,945 5,530 5,540 5,420 5,740 5,750 5,750 5,770 5,780 5,880	96.2921 94.9200 94.9200 92.3410 92.3410 92.1070 93.1000 92.4140 92.8344 92.8346 95.1150 95.5620 95.5620 95.5620 95.5620 95.5620 95.5620 96.115	09/01/2025 12/01/2025 12/01/2025 06/01/2026 04/01/2026 04/01/2027 05/01/2027 05/01/2027 05/01/2027 11/01/2027 11/01/2027 11/01/2027 11/01/2027 02/01/2028 02/01/2028 02/01/2028 02/01/2028 02/01/2028 04/01/2028 06/01/2028 06/01/2028 06/01/2028 06/01/2028 06/01/2028 06/01/2028 06/01/2028 06/01/2028 06/01/2028 06/01/2028 06/01/2028 06/01/2028 06/01/2028 06/01/2028 06/01/2028 07/28/2027	17,068,916,80 7,349,797,71 14,053,150,35 15,000,000,000 9,970,242-40 24,025,474,50 7,100,000,00 15,291,170,20 24,458,052,42 24,625,22,205,00 31,100,000,00 20,210,000,000 19,478,000,00 20,210,000,000 215,000,000,00 25,000,000,00 25,000,000,00 25,000,000,00 364,959,000,000 364,950,000,000 360,000,000,00 50,000,000,00 50,000,000,00	16,436,020.82 6.976.427.99 13.339,250.31 13.851,150.00 9,183.291.17 22,367,716.76 6.561.394.00 14,173.997.31 13.538,096.21 124,542,744.76 18,802.308.18 19,112,400.00 14,334.300.00 9,556,200.00 23,840,000.00 23,840,000.00 23,840,000.00 23,840,000.00 23,840,000.00 23,840,000.00 23,840,000.00 23,840,000.00 23,840,000.00 23,840,000.00 23,840,000.00 23,840,000.00 23,840,000.00 23,840,000.00 23,840,000.00 24,000,000.00 25,000,000.00 26,00	16,670,663.11 7,262,244.78 14,045,036.46 14,719,571.69 9,841,040,21 24,008,561,73 7,075,605.33 14,661,383.03 14,045,663.31 12,5481,556.91 31,014,359.93 20,210,000,000 19,461,966.28 19,763,368.54 15,000,000,000 10,000,000,000 24,459,000,000 24,459,000,000 24,459,000,000 24,459,000,000,000 24,359,000,000,000 24,359,000,000,000 24,359,000,000,000 24,359,000,000,000 24,359,000,000,000 24,359,000,000,000 24,359,000,000,000 24,359,000,000,000 24,359,000,000,000 24,359,000,000,000 24,359,000,000,000 25,	(234,642.29) (285,816.79) (705,786.15) (868,421.69) (657,749,04) (1,640,844.97) (514,211.33) (487,385.72) (507,567.10) (938,802.40) (659,658.10) (659,658.10) (659,658.10) (659,658.10) (610,068.61) (13,797,650.16)  Net Unrealized Gain/Loss  Net Unrealized Gain/Loss  Net Unrealized Gain/Loss  0.00 0.00 0.00 0.00 0.00 0.00 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
78015JBP1	Royal Bank of Canada New York Branch	5.910	100.0000	08/12/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
78015JBT3 89115BDD9	Royal Bank of Canada New York Branch Toronto-Dominion Bank - New York Branch	5.910 5.940	100.0000 100.0000	08/19/2024 08/26/2024	50,000,000.00 50,000,000.00	50,000,000.00 50,000,000.00	50,000,000.00 50,000,000.00	0.00 0.00
89115BD98 89115BD56	Toronto-Dominion Bank - New York Branch Toronto-Dominion Bank - New York Branch	5.950 5.970	100.0000 100.0000	09/09/2024 09/23/2024	50,000,000.00 50,000,000.00	50,000,000.00 50,000,000.00	50,000,000.00 50,000,000.00	0.00 0.00
		5.696	100.0000	03/30/2024	1,485,000,000.00	1,485,000,000.00	1,485,000,000.00	0.00
					-,,	-,,	-,,,	
CP CP								
Cusip 63763QX36	Description  National Securities Clearing Corporation	Yield 5.377	Market Price 99.9707	Final Maturity 10/03/2023	Par Value 50,000,000.00	Market Value 49,985,361.11	Book Value 49,985,361.11	Net Unrealized Gain/Loss (0.00
63763QX36	National Securities Clearing Corporation	5.376	99.9707	10/03/2023	25,000,000.00	24,992,680.56	24,992,680.56	0.00
63763QXC6 63763QXJ1	National Securities Clearing Corporation National Securities Clearing Corporation	5.458 5.461	99.8365 99.7474	10/12/2023 10/18/2023	25,000,000.00 25,000,000.00	24,959,131.94 24,936,840.28	24,959,131.94 24,936,840.28	0.00
63763QXL6	National Securities Clearing Corporation	5.428	99.7187	10/20/2023	50,000,000.00	49,859,347.22	49,859,347.22	0.00
02314QXP9 23102VXP0	Amazon.com, Inc. Cummins Inc.	4.995 5.469	99.7036 99.6712	10/23/2023 10/23/2023	25,000,000.00 19,000,000.00	24,925,902.78 18,937,532.22	24,925,902.78 18,937,532.22	0.00
59515NXR9	Microsoft Corporation	5.382	99.6467	10/25/2023	100,000,000.00	99,646,666.67	99,646,666.67	0.00
59515NXS7 7426M5XX7	Microsoft Corporation Private Export Funding Corporation	5.382 5.454	99.6319 99.5567	10/26/2023 10/31/2023	33,350,000.00 25,000,000.00	33,227,253.47 24,889,166.67	33,227,253.47 24,889,166.67	0.00 0.00
59515NXX6	Microsoft Corporation	5.384	99.5583	10/31/2023	50,000,000.00	49,779,166.66	49,779,166.66	0.00
63763QY35	National Securities Clearing Corporation	5.451	99.5096	11/03/2023	10,200,000.00	10,149,977.50	10,149,977.50	0.00
74271UY61 23102VY79	The Procter & Gamble Company Cummins Inc.	5.179 5.470	99.4950 99.4471	11/06/2023 11/07/2023	25,000,000.00 30,000,000.00	24,873,750.00 29,834,116.66	24,873,750.00 29,834,116.66	0.00
03785EY73	Apple Inc.	5.387	99.4553	11/07/2023	43,256,000.00	43,020,374.96	43,020,374.96	0.00
02314QYA1 7426M3YF0	Amazon.com, Inc. Private Export Funding Corporation	5.033 5.458	99.4578 99.3350	11/10/2023 11/15/2023	25,000,000.00 25,000,000.00	24,864,444.44 24,833,750.00	24,864,444.44 24,833,750.00	0.00
63763QYF8	National Securities Clearing Corporation	5.481	99.3288	11/15/2023	25,000,000.00	24,832,187.50	24,832,187.50	0.00
63763QYF8	National Securities Clearing Corporation	5.481	99.3288	11/15/2023	25,000,000.00	24,832,187.50	24,832,187.50	0.00
7426M3YV5 19121BZT9	Private Export Funding Corporation The Coca-Cola Company	5.381 5.460	99.1396 98.7071	11/29/2023 12/27/2023	50,000,000.00 62,000,000.00	49,569,791.67 61,198,391.67	49,569,791.67 61,198,391.67	0.00 0.00
7426M2A27	Private Export Funding Corporation	5.450	98.6231	01/02/2024	25,000,000.00	24,655,770.83	24,655,770.83	0.00
7426M4AA5 63763PAC3	Private Export Funding Corporation National Securities Clearing Corporation	5.353 5.566	98.5411 98.4436	01/10/2024 01/12/2024	50,000,000.00 50,000,000.00	49,270,555.56 49,221,777.78	49,270,555.56 49,221,777.78	0.00 0.00
7426M2AG6	Private Export Funding Corporation	5.501	98.4039	01/16/2024	25,000,000.00	24,600,979.16	24,600,979.16	0.00
63763PAG4	National Securities Clearing Corporation	5.552	98.3861	01/16/2024	50,000,000.00	49,193,041.67	49,193,041.67	0.00
63763PAP4 7426M2AQ4	National Securities Clearing Corporation Private Export Funding Corporation	5.555 5.357	98.2805 98.3389	01/23/2024 01/24/2024	25,000,000.00 25,000,000.00	24,570,125.00 24,584,722.22	24,570,125.00 24,584,722.22	0.00
63763PAR0	National Securities Clearing Corporation	5.556	98.2503	01/25/2024	50,000,000.00	49,125,166.67	49,125,166.67	0.00
46651VDF0 59515MAS4	J.P. Morgan Securities LLC Microsoft Corporation	5.810 5.467	100.0000 98.2645	01/26/2024 01/26/2024	50,000,000.00 35,000,000.00	50,000,000.00 34,392,575.00	50,000,000.00 34,392,575.00	0.00
7426M4AW7	Private Export Funding Corporation	5.454	98.2186	01/20/2024	25,000,000.00	24,554,652.78	24,554,652.78	0.00
7426M2AX9	Private Export Funding Corporation	5.459	98.2039	01/31/2024	50,000,000.00	49,101,944.44	49,101,944.44	0.00
63763PB16 7426M2B18	National Securities Clearing Corporation Private Export Funding Corporation	5.596 5.515	98.1379 98.1618	02/01/2024 02/01/2024	20,000,000.00 25,000,000.00	19,627,583.33 24,540,458.33	19,627,583.33 24,540,458.33	0.00
59515MBL8	Microsoft Corporation	5.493	97.8858	02/20/2024	50,000,000.00	48,942,888.89	48,942,888.89	0.00
78015CBV3 46640PC19	Royal Bank of Canada New York Branch J.P. Morgan Securities LLC	5.717	97.6805 97.7242	02/29/2024 03/01/2024	25,000,000.00 50,000,000.00	24,420,118.05 48,862,111.11	24,420,118.05 48,862,111.11	0.00
46640PCR2	J.P. Morgan Securities LLC  J.P. Morgan Securities LLC	5.578 5.782	97.7242	03/01/2024	50,000,000.00	48,636,000.00	48,636,000.00	0.00
46651VDN3	J.P. Morgan Securities LLC	5.930	100.0000	05/10/2024	50,000,000.00	50,000,000.00	50,000,000.00	0.00
7426M4EP8 7426M2EQ0	Private Export Funding Corporation Private Export Funding Corporation	5.523 5.469	96.5142 96.5256	05/23/2024 05/24/2024	25,000,000.00 35,000,000.00	24,128,541.66 33,783,944.45	24,128,541.66 33,783,944.45	0.00
			00 0720					
	<del></del>	5.479	98.8738	12/27/2023	1,537,806,000.00	1,520,360,978.41	1,520,360,978.41	(0.00)
Corporate	<del></del>	5.479	98.8738	12/27/2023	1,537,806,000.00	1,520,360,978.41	1,520,360,978.41	(0.00)
Corporate CORP Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
Corporate CORP Cusip 742651DT6	Description PRIVATE EXPORT FUNDING CORP	<b>Yield</b> 4.967	Market Price 99.3995	Final Maturity 01/15/2024	Par Value 25,000,000.00	Market Value 24,849,875.00	Book Value 24,900,356.94	Net Unrealized Gain/Loss (50,481.94)
Corporate CORP Cusip 742651DT6	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss (50,481.94)
Corporate	Description PRIVATE EXPORT FUNDING CORP PRIVATE EXPORT FUNDING CORP	Yield 4.967 4.967	Market Price 99,3995 99,3995	Final Maturity 01/15/2024 01/15/2024	Par Value 25,000,000.00 25,000,000.00	Market Value 24,849,875.00 24,849,875.00	Book Value 24,900,356.94 24,900,356.94	Net Unrealized Gain/Loss (50,481.94)
Corporate CORP Cusip 742651DT6 742651DT6  MM Fund MMFUND Cusip	Description PRIVATE EXPORT FUNDING CORP PRIVATE EXPORT FUNDING CORP  Description	Yield 4.967 4.967 Yield	Market Price 99.3995	Final Maturity	Par Value 25,000,000.00	Market Value 24,849,875.00 24,849,875.00 Market Value	Book Value 24,900,356.94	Net Unrealized Gain/Loss (50,481.94)
Corporate CORP 742651DT6 742651DT6  MM Fund MMFUND Cusip 61747C707	Description PRIVATE EXPORT FUNDING CORP PRIVATE EXPORT FUNDING CORP  Description MORG STAN 1 LQ:GV I MORG STAN 1 LQ:GV I	Yield 4.967 4.967 Yield 5.260 5.260	Market Price 99,3995 99,3995 Market Price 1.0000 1.0000	Final Maturity 01/15/2024 01/15/2024 Final Maturity 09/30/2023 09/30/2023	Par Value 25,000,000.00 25,000,000.00 Par Value 1,000,000.00	Market Value 24,849,875.00 24,849,875.00  Market Value 1,000,000.00 110,000,000.00	Book Value 24,900,356.94 24,900,356.94 Book Value 1,000,000.00 110,000,000.00	Net Unrealized Gain/Loss (50,481.94) (50,481.94)  Net Unrealized Gain/Loss 0.00 0.00
Corporate CORP Cusip 742651DT6  742651DT6  MM Fund MFUND Cusip 61747C707 4812CA538	Description PRIVATE EXPORT FUNDING CORP PRIVATE EXPORT FUNDING CORP  Description MORG STAN ILQ:GV I MORG STAN ILQ:GV I JPMORGAN:US GVT MM EMPWR	Yield 4.967  4.967  Yield 5.260 5.260 5.220	Market Price 99.3995 99.3995 Market Price 1.0000 1.0000	Final Maturity 01/15/2024 01/15/2024 Final Maturity 09/30/2023 09/30/2023 09/30/2023	Par Value 25,000,000.00 25,000,000.00  Par Value 1,000,000.00 110,000,000.00 1,000,000.00	Market Value 24,849,875.00 24,849,875.00  Market Value 1,000,000.00 110,000,000.00 1,000,000.00	Book Value 24,900,356.94 24,900,356.94 Book Value 1,000,000.00 110,000,000.00 1,000,000.00	Net Unrealized Gain/Loss (50,481.94) (50,481.94)  Net Unrealized Gain/Loss 0.00 0.00
Corporate CORP Cusip 742651DT6 742651DT6 MM Fund MMFUND Cusip 61747C707 61747C707 4812CA538 857497517	Description PRIVATE EXPORT FUNDING CORP PRIVATE EXPORT FUNDING CORP  Description MORG STAN 1 LQ:GV I MORG STAN 1 LQ:GV I	Yield 4.967 4.967 Yield 5.260 5.260	Market Price 99,3995 99,3995 Market Price 1.0000 1.0000	Final Maturity 01/15/2024 01/15/2024 Final Maturity 09/30/2023 09/30/2023	Par Value 25,000,000.00 25,000,000.00 Par Value 1,000,000.00	Market Value 24,849,875.00 24,849,875.00  Market Value 1,000,000.00 110,000,000.00	Book Value 24,900,356.94 24,900,356.94 Book Value 1,000,000.00 110,000,000.00	Net Unrealized Gain/Loss (50,481.94) (50,481.94)  Net Unrealized Gain/Loss 0.00 0.00
Corporate CORP Cusip 742651DT6  742651DT6  MM Fund MMFUND Cusip 61747C707 61747C707 4812CA538 857497517	Description PRIVATE EXPORT FUNDING CORP PRIVATE EXPORT FUNDING CORP  Description  MORG STAN ILQ:GV I MORG STAN ILQ:GV I JPMORGAN:US GVT MM EMPWR SS INST INV:US GV MM OPP	Yield 4.967 4.967  Yield 5.260 5.260 5.260 5.270	Market Price 99.3995 99.3995 Market Price 1.0000 1.0000 1.0000	Final Maturity 01/15/2024 01/15/2024 Final Maturity 09/30/2023 09/30/2023 09/30/2023	Par Value 25,000,000.00 25,000,000.00  Par Value 1,000,000.00 110,000,000.00 101,000,000.00	Market Value 24,849,875.00 24,849,875.00  Market Value 1,000,000.00 110,000,000.00 110,000,000.00 101,000,000.00	Book Value 24,900,356.94 24,900,356.94  Book Value 1,000,000.00 110,000,000.00 110,000,000.00 101,000,000.00	Net Unrealized Gain/Loss (50,481.94)  Net Unrealized Gain/Loss 0.00 0.00 0.00 0.00
Corporate CORP Cusip 742651DT6  742651DT6  MM Fund MMFUND	Description PRIVATE EXPORT FUNDING CORP  PRIVATE EXPORT FUNDING CORP  Description MORG STAN ILQ-GV I IPMORGAN-US GVT MM EMPWR SS INST INV-US GV MM OPP SS INST INV-US GV MM OPP	Yield 4.967  4.967  Yield 5.260 5.260 5.220 5.270 5.270	Market Price 99.3995 99.3995 Market Price 1.0000 1.0000 1.0000 1.0000	Final Maturity 01/15/2024 01/15/2024 Final Maturity 09/30/203 09/30/2023 09/30/2023 09/30/2023 09/30/2023	Par Value 25,000,000.00 25,000,000.00  Par Value 1,000,000.00 110,000,000.00 101,000,000.00 380,000,000.00	Market Value 24,849,875.00 24,849,875.00  Market Value 1,000,000.00 110,000,000.00 110,000,000.00 380,000,000.00	Book Value 24,900,356.94 24,900,356.94 Book Value 1,000,000.00 110,000,000.00 1,000,000.00 101,000,000.00 380,000,000.00	Net Unrealized Gain/Loss (50,481.94)  Net Unrealized Gain/Loss 0.00 0.00 0.00 0.00 0.00
Corporate CORP Cusip 742651DT6  742651DT6  MM Fund MMFUND Cusip 61747C707 61747C707 4812CA538 85749T517 4812CA538	Description PRIVATE EXPORT FUNDING CORP PRIVATE EXPORT FUNDING CORP  Description  MORG STAN 1LQ:GV I MORG STAN 1LQ:GV I JPMORGAN:US GVT MM EMPWR SS INST INV:US GV MM OPP SS INST INV:US GV MM OPP JPMORGAN:US GVT MM EMPWR	Yield 4.967  4.967  Vield 5.260 5.260 5.220 5.270 5.270 5.220	Market Price 99.3995 99.3995 Market Price 1.0000 1.0000 1.0000 1.0000 1.0000	Final Maturity 01/15/2024 01/15/2024 Final Maturity 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023	Par Value 25,000,000.00 25,000,000.00  Par Value 1,000,000.00 110,000,000.00 101,000,000.00 380,000,000.00 200,000,000.00	Market Value 24,849,875.00 24,849,875.00  Market Value 1,000,000.00 110,000,000.00 101,000,000.00 380,000,000.00 200,000,000.00	Book Value 24,900,356.94 24,900,356.94  Book Value 1,000,000.00 110,000,000.00 110,000,000.00 101,000,000.00 380,000,000.00 200,000,000.00	Net Unrealized Gain/Loss (50,481.94)  Net Unrealized Gain/Loss 0.00 0.00 0.00 0.00 0.00 0.00 0.00
Corporate CORP Cusip 742651DT6 742651DT6 MM Fund MMFUND Cusip 61747C707 61747C707 4812CA538 88749T517 88749T517 88749T517	Description  PRIVATE EXPORT FUNDING CORP  PRIVATE EXPORT FUNDING CORP  Description  MORG STAN I LQ:GV I  MORG STAN I LQ:GV I  JPMORGAN:US GVT MM EMPWR  SS INST INV:US GV MM OPP  JPMORGAN:US GVT MM EMPWR  SS INST INV:US GV MM OPP  JPMORGAN:US GVT MM EMPWR	Yield 4.967  4.967  Vield 5.260 5.260 5.220 5.270 5.270 5.220	Market Price 99.3995 99.3995 Market Price 1.0000 1.0000 1.0000 1.0000 1.0000	Final Maturity 01/15/2024 01/15/2024 Final Maturity 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023	Par Value 25,000,000.00 25,000,000.00  Par Value 1,000,000.00 110,000,000.00 101,000,000.00 380,000,000.00 200,000,000.00	Market Value 24,849,875.00 24,849,875.00  Market Value 1,000,000.00 110,000,000.00 101,000,000.00 380,000,000.00 200,000,000.00	Book Value 24,900,356.94 24,900,356.94  Book Value 1,000,000.00 110,000,000.00 110,000,000.00 101,000,000.00 380,000,000.00 200,000,000.00	Net Unrealized Gain/Loss (50,481.94)  (50,481.94)  Net Unrealized Gain/Loss 0.00 0.00 0.00 0.00 0.00 0.00 0.00
Corporate CORP Cusip 742651DT6  MM Fund MMFUND Cusip 61747C707 61747C707 4812CA538 857497517 857497517 4812CA538  Muni MUNI Cusip 419792D29	Description  PRIVATE EXPORT FUNDING CORP  PRIVATE EXPORT FUNDING CORP  Description  MORG STAN 1LQ:GV I  MORG STAN 1LQ:GV I  JPMORGAN:US GVT MM EMPWR SS INST INV:US GV MM OPP  JPMORGAN:US GVT MM EMPWR   Description  HAWAII ST	Yield 4.967  4.967  Vield 5.260 5.260 5.270 5.270 5.270 5.220  5.256	Market Price 99.3995  99.3995  Market Price 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 Market Price 100.0000	Final Maturity 01/15/2024 01/15/2024  Final Maturity 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023  Final Maturity 10/12/2023	Par Value 25,000,000.00 25,000,000.00 25,000,000.00 11,000,000.00 110,000,000.00 101,000,000.00 380,000,000.00 200,000,000.00 793,000,000.00 Par Value 3,260,000.00	Market Value 24,849,875.00 24,849,875.00  Market Value 1,000,000.00 110,000,000.00 101,000,000.00 380,000,000.00 200,000,000.00 793,000,000.00  Market Value 3,260,000.00	Book Value 24,900,356.94 24,900,356.94  Book Value 1,000,000.00 110,000,000.00 101,000,000.00 380,000,000.00 793,000,000.00  Book Value 3,260,000.00	Net Unrealized Gain/Loss (50,481.94)  Net Unrealized Gain/Loss 0.00 0.00 0.00 0.00 0.00 0.00 0.00 Net Unrealized Gain/Loss
Corporate CORP Cusip 742651DT6  742651DT6  MM Fund MirUND Cusip 61747C707 61747C707 4812CA538 857497517 4812CA538 Muni MUNI Cusip 419792D29 419792D29	Description PRIVATE EXPORT FUNDING CORP  PRIVATE EXPORT FUNDING CORP  Description  MORG STAN ILQ-GV I IPMORGAN-US GVT MM EMPWR SS INST INV-US GV MM OPP SS INST INV-US GV MM OPP IPMORGAN-US GVT MM EMPWR   Description  HAWAII ST  HAWAII ST	Yield 4.967  4.967  Yield 5.260 5.220 5.270 5.270 5.220  5.256  Yield 0.422 0.422 0.422	Market Price 99.3995  99.3995  Market Price 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000	Final Maturity 01/15/2024 01/15/2024  Final Maturity 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023  Final Maturity 10/10/12/23 10/11/2023	Par Value  25,000,000.00  25,000,000.00  Par Value  1,000,000.00  110,000,000.00  101,000,000.00  793,000,000.00  Par Value  3,260,000.00  10,000,000.00	Market Value 24,849,875.00 24,849,875.00  Market Value 1,000,000.00 110,000,000.00 101,000,000.00 200,000,000.00 793,000,000.00  Market Value 3,260,000.00 10,000,000.00	Book Value 24,900,356.94 24,900,356.94 24,900,356.94  Book Value 1,000,000.00 110,000,000.00 110,000,000.00 200,000,000.00 793,000,000.00  Book Value 3,260,000.00 10,000,000.00	Net Unrealized Gain/Loss (50,481.94)  Net Unrealized Gain/Loss 0.00 0.00 0.00 0.00 0.00 0.00 0.00 Net Unrealized Gain/Loss
Corporate CORP Cusip 742651DT6  MM Fund MMFUND Cusip 61747C707 61747C707 4812CA538 85749T517 4812CA538 85749T517 4812CA538 Muni MUNI Cusip 419792D29 419792D29 419792D29 419792D63 882724XI1	Description  PRIVATE EXPORT FUNDING CORP  PRIVATE EXPORT FUNDING CORP  Description  MORG STAN ILQ:GVI IPMORGAN:US GVT MM EMPWR SS INST INV:US GV MM OPP SS INST INV:US GV MM OPP JPMORGAN:US GVT MM EMPWR   Description  HAWAII ST HAWAII ST TEXAS ST SIERRA CALIF JT CMNTY COLLEGE DIST	Yield 4.967  4.967  4.967  Vield 5.260 5.260 5.270 5.270 5.220  5.256  Vield 0.422 0.422 0.508 0.344	Market Price 99.3995  Market Price 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.00000 1.00000 1.00000 1.00000 1.00000 1.00000 1.00000 1.00000 1.00000 1.00000 1.00000 1.0000000 1.000000 1.000000 1.000000 1.00000000	Final Maturity 01/15/2024 01/15/2024  Final Maturity 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023  Final Maturity 10/01/2023 10/01/2023 10/01/2023	Par Value  25,000,000.00  25,000,000.00  25,000,000.00  110,000,000.00  110,000,000.00  101,000,000.00  200,000,000.00  793,000,000.00  Par Value  3,260,000.00  4,745,000.00  500,000.00	Market Value 24,849,875.00 24,849,875.00 24,849,875.00  Market Value 1,000,000.00 110,000,000.00 101,000,000.00 200,000,000.00 793,000,000.00  Market Value 3,260,000.00 4,745,000.00 4,745,000.00 478,135.00	Book Value 24,900,356.94 24,900,356.94 24,900,356.94  1,000,000.00 110,000,000.00 101,000,000.00 200,000,000.00 793,000,000.00  Book Value 3,260,000.00 10,000,000.00 4,745,000.00 500,000.00	Net Unrealized Gain/Loss  (50,481.94)  (50,481.94)  Net Unrealized Gain/Loss  0.00 0.00 0.00 0.00 0.00 0.00 0.00
Corporate CORP Cusip 742651DT6  MM Fund MMFUND Cusip 61747C707 61747C707 61747C707 8872497517 887497517 887497517 WHILL CUSIP 419792D29 419792D29 419792D29 826239GH2	Description PRIVATE EXPORT FUNDING CORP  PRIVATE EXPORT FUNDING CORP  Description  MORG STAN ILQ:GV I MORG STAN ILQ:GV I PMORGAN:US GVT MM EMPWR SS INST INV:US GV MM OPP SS INST INV:US GV MM OPP JPMORGAN:US GVT MM EMPWR  Description  HAWAII ST HAWAII ST HAWAII ST SIERRA CALIF JT CMNTY COLLEGE DIST SIERRA CALIF JT CMNTY COLLEGE DIST SIERRA CALIF JT CMNTY COLLEGE DIST	Yield 4.967  4.967  4.967  4.967  5.260 5.260 5.270 5.270 5.270 5.220  5.256  Yield 0.422 0.422 0.508 0.344 0.354	Market Price 99.3995  99.3995  Market Price 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.00000 1.00000 1.00000 1.00000 1.00000000	Final Maturity 01/15/2024  01/15/2024  Final Maturity 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 1001/2023 1001/2023 08/01/2024 08/01/2024	Par Value 25,000,000.00 25,000,000.00 25,000,000.00 110,000,000.00 110,000,000.00 101,000,000.00 200,000,000.00 793,000,000.00 10,000,000.00 10,000,000.00 4,745,000.00 500,000.00 7720,000.00	Market Value 24,849,875.00 24,849,875.00 24,849,875.00  Market Value 1,000,000.00 110,000,000.00 200,000,000.00 200,000,000.00 793,000,000.00  Market Value 3,260,000.00 10,000,000.00 4,745,000.00 478,135.00 689,652.00	Book Value 24,900,356.94 24,900,356.94 24,900,356.94  Book Value 1,000,000.00 110,000,000.00 200,000,000 200,000,000 793,000,000.00 3,260,000.00 10,000,000.00 4,745,000.00 500,000.00 7720,000.00	Net Unrealized Gain/Loss (50,481.94) (50,481.94)  Net Unrealized Gain/Loss 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0
Corporate CORP Cusip 742651DT6  MM Fund MMFUND Cusip 61747C707 61747C707 4812CA538 857497517 857497517 4812CA538  Muni MUNI Cusip 419792D29 419792A63 882724X11 826239FY6 826239GH2 802498YYS	Description  PRIVATE EXPORT FUNDING CORP  PRIVATE EXPORT FUNDING CORP  Description  MORG STAN ILQ:GVI IPMORGAN:US GVT MM EMPWR SS INST INV:US GV MM OPP SS INST INV:US GV MM OPP JPMORGAN:US GVT MM EMPWR   Description  HAWAII ST HAWAII ST TEXAS ST SIERRA CALIF JT CMNTY COLLEGE DIST	Yield 4.967  4.967  4.967  Vield 5.260 5.260 5.270 5.270 5.220  5.256  Vield 0.422 0.422 0.508 0.344	Market Price 99.3995  Market Price 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.00000 1.00000 1.00000 1.00000 1.00000 1.00000 1.00000 1.00000 1.00000 1.00000 1.00000 1.0000000 1.000000 1.000000 1.000000 1.00000000	Final Maturity 01/15/2024 01/15/2024  Final Maturity 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023  Final Maturity 10/01/2023 10/01/2023 10/01/2023	Par Value  25,000,000.00  25,000,000.00  25,000,000.00  110,000,000.00  110,000,000.00  101,000,000.00  200,000,000.00  793,000,000.00  Par Value  3,260,000.00  4,745,000.00  500,000.00	Market Value 24,849,875.00 24,849,875.00 24,849,875.00  Market Value 1,000,000.00 110,000,000.00 101,000,000.00 200,000,000.00 793,000,000.00  Market Value 3,260,000.00 4,745,000.00 4,745,000.00 478,135.00	Book Value 24,900,356.94 24,900,356.94 24,900,356.94  1,000,000.00 110,000,000.00 101,000,000.00 200,000,000.00 793,000,000.00  Book Value 3,260,000.00 10,000,000.00 4,745,000.00 500,000.00	Net Unrealized Gain/Loss (50,481.94) (50,481.94)  Net Unrealized Gain/Loss 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0
Corporate CORP Cusip 742651DT6  MM Fund MMFUND Cusip 61747C707 61747C707 4812CA538 857497517 887497517 887497517 WHILL MUNI Cusip 419792D29 419792D463 882724XJ1 8362399F48 8362399F48 836239F48 836239GH2 802498YY5 93974ETF3	Description  PRIVATE EXPORT FUNDING CORP  PRIVATE EXPORT FUNDING CORP  Description  MORG STAN ILQ:GV I MORG STAN ILQ:GV I JPMORGAN:US GVT MM EMPWR SS INST INV:US GV MM OPP SS INST INV:US GV MM OPP JPMORGAN:US GVT MM EMPWR   Description  HAWAII ST HAWAII ST TEXAS ST SIERRA CALIF JT CMNTY COLLEGE DIST SIERRA CALIF JT CMNTY COLLEGE DIST SANTA MONICA-MALIBU UNI SCH DIST CALIF WASHINGTON ST HAWAII ST	Yield 4.967  4.967  4.967  4.967  4.967  5.260 5.260 5.270 5.270 5.270 5.220  5.256  Vield 0.422 0.422 0.422 0.508 0.344 0.354 0.396 0.470 0.713	Market Price 99.3995  99.3995  Market Price 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.00000 95.6270 95.7820 95.9220 95.9259 95.9270	Final Maturity 01/15/2024  01/15/2024  Final Maturity 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 1001/2023 1001/2023 1001/2023 08/01/2024 08/01/2024 08/01/2024 08/01/2024	Par Value  25,000,000.00  25,000,000.00  25,000,000.00  1,000,000.00  101,000,000.00  200,000,000.00  793,000,000.00  Par Value  3,260,000.00  1,000,000.00  200,000,000.00  1,000,000.00  200,000.00  1,000,000.00	Market Value 24,849,875.00 24,849,875.00 24,849,875.00  10,000,000.00 110,000,000.00 110,000,000.00 200,000,000.00 200,000,000.00 793,000,000.00  Market Value 3,260,000.00 10,000,000.00 478,135.00 689,652.00 957,220.00 14,383,953.75 8,638,833.00	Book Value 24,900,356.94 24,900,356.94 1,000,000.00 110,000,000.00 110,000,000.00 200,000,000.00 793,000,000.00 10,000,000.00 4,745,000.00 500,000.00 1,000,000.00 1,000,000.00 200,000,000.00 1,000,000.00 9,000,000.00	Net Unrealized Gain/Loss (50,481.94) (50,481.94) (50,481.94)  Net Unrealized Gain/Loss 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0
Corporate CORP Cusip 742651DT6  MM Fund MMFUND Cusip 61747C707 61747C707 4812CA538 85749T517 4812CA538 85749T517 4812CA538 Muni MUNI Cusip 419792D29 419792D29 419792D39 419792P39	Description PRIVATE EXPORT FUNDING CORP  PRIVATE EXPORT FUNDING CORP  Description  MORG STAN ILQ-GV I MORG STAN ILQ-GV I JPMORGAN-US GVT MM EMPWR SS INST INV-US GV MM OPP SS INST INV-US GV MM OPP JPMORGAN-US GVT MM EMPWR   Description  HAWAII ST HAWAII ST TEXAS ST SIERRA CALIF JT CMNTY COLLEGE DIST SIERRA CALIF JT CMNTY COLLEGE DIST SANTA MONICA-MALIBU UNI SCH DIST CALIF WASHINGTON ST	Yield 4.967  4.967  4.967  4.967  4.967  5.260 5.260 5.270 5.220 5.270 5.220  5.256  Yield 0.422 0.508 0.344 0.354 0.354 0.354 0.370 0.713 0.690	Market Price 99.3995  Market Price 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 95.6270 95.7850 95.7850 95.9579 95.6090	Final Maturity 01/15/2024  01/15/2024  Final Maturity 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023  10/2023  Final Maturity 10/01/2023 10/01/2023 10/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024	Par Value  25,000,000.00  25,000,000.00  25,000,000.00  110,000,000.00  110,000,000.00  200,000,000.00  793,000,000.00  793,000,000.00  200,000,000.00  10,000,000.00  10,000,000.00  10,000,000.00  10,000,000.00  10,000,000.00  10,000,000.00  275,000.00  9,000,000.00  275,000.00	Market Value 24,849,875.00 24,849,875.00 24,849,875.00  Market Value 1,000,000.00 110,000,000.00 101,000,000.00 200,000,000.00 793,000,000.00  Market Value 3,260,000.00 4,745,000.00 4,745,000.00 4,745,000.00 689,652,00 689,652,00 14,383,953,75 8,638,830.00 262,924,75	Book Value 24,900,356.94 24,900,356.94 24,900,356.94 1,000,000.00 110,000,000.00 101,000,000.00 200,000,000.00 793,000,000.00 380,000,000.00 793,000,000.00 10,000,000.00 4,745,000.00 10,000,000.00 14,995,000.00 9,000,000.00 275,000.00	Net Unrealized Gain/Loss (50,481.94) (50,481.94) (50,481.94)  Net Unrealized Gain/Loss 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0
Corporate CORP Cusip 742651DT6  MM Fund MMFUND Cusip 61747C707 61747C707 4812CA538 857497517 857497517 857497517 857497517 857497517 857497517 825239F26 419792P20 419792P20 419792P20 419792P30 419	Description  PRIVATE EXPORT FUNDING CORP  PRIVATE EXPORT FUNDING CORP  Description  MORG STAN I LQ:GV I  IPMORGAN:US GVT MM EMPWR SS INST INV:US GV MM OPP SS INST INV:US GV MM OPP IPMORGAN:US GVT MM EMPWR  TEXAS ST  SIERRA CALIF IT CMNTY COLLEGE DIST SIERRA CALIF IT CMNTY COLLEGE DIST SIERRA CALIF JT CMNTY COLLEGE DIST SANTA MONICA-MALIBU UNI SCH DIST CALIF WASHINGTON ST HAWAII ST BEAUMONT CALIF UNI SCH DIST YOSEMITE CALIF CMNTY COLLEGE DIST REDONDO BEACH CALIF UNI SCH DIST	Yield 4.967  4.967  4.967  4.967  4.967  4.967  5.260 5.260 5.270 5.270 5.270 5.220  5.256  Yield 0.422 0.508 0.344 0.354 0.396 0.470 0.713 0.690 1.440 1.571	Market Price 99.3995  Market Price 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.000000 1.000000 1.000000 1.00000000	Final Maturity 01/15/2024  01/15/2024  Final Maturity 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024	Par Value 25,000,000.00 25,000,000.00 25,000,000.00 110,000,000.00 110,000,000.00 101,000,000.00 380,000,000.00 200,000,000.00 793,000,000.00 10,000,000.00 10,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 275,000.00 700,000.00 700,000.00 700,000.00 700,000.00	Market Value 24,849,875.00 24,849,875.00 24,849,875.00  Market Value 1,000,000,00 110,000,000,00 101,000,000	Book Value 24,900,356.94 24,900,356.94 24,900,356.94 1,000,000.00 110,000,000.00 110,000,000.00 200,000,000.00 793,000,000.00 793,000,000.00 10,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 275,000.00 700,000.00 700,000.00 500,000.00 500,000.00	Net Unrealized Gain/Loss (50,481.94 (50,481.94 (50,481.94  Net Unrealized Gain/Loss 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0
Corporate CORP Cusip 742651DT6  MM Fund MMFUND Cusip 61747C707 61747C707 61747C707 8872497517 887497517 887497517 887497517 Wuni MUNI Cusip 419792D29 419792F40 757470US5 987388GU3 757710US5 987388GU3 757710US5	Description PRIVATE EXPORT FUNDING CORP  PRIVATE EXPORT FUNDING CORP  Description  MORG STAN ILQ:GV I MORG STAN ILQ:GV I JPMORGAN:US GVT MM EMPWR SS INST INV:US GV MM OPP SS INST INV:US GV MM OPP JPMORGAN:US GVT MM EMPWR  Description  HAWAII ST TEXAS ST SIERRA CALIF JT CMNTY COLLEGE DIST SIERRA CALIF JT CMNTY COLLEGE DIST SANTA MONICA-MALIBU UNI SCH DIST CALIF WASHINGTON ST HAWAII ST BEAUMONT CALIF UNI SCH DIST YOSEMITE CALIF CMNTY COLLEGE DIST REDONDO BEACH CALIF UNI SCH DIST REDONDO BEACH CALIF UNI SCH DIST WASHINGTON ST REDONDO BEACH CALIF UNI SCH DIST REDONDO BEACH CALIF UNI SCH DIST WASHINGTON ST	Yield 4.967  4.967  4.967  4.967  4.967  5.260 5.260 5.270 5.270 5.270 5.220  5.256  Yield 0.422 0.422 0.508 0.344 0.396 0.470 0.713 0.690 1.440 1.571 3.350	Market Price 99.3995  99.3995  Market Price 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 100.0000 100.0000 95.6270 95.7850 95.7220 95.8970 95.6090 96.6110 96.5580 98.2190	Final Maturity 01/15/2024  01/15/2024  Final Maturity 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 1001/2023 1001/2023 1001/2023 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024	Par Value 25,000,000.00 25,000,000.00 25,000,000.00 110,000,000.00 110,000,000.00 101,000,000.00 200,000,000.00 793,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 120,000.00 10,000,000.00 120,000.00 120,000.00 120,000.00 120,000.00 120,000.00 120,000.00 120,000.00 120,000.00 13,475,000.00 13,475,000.00 13,475,000.00	Market Value 24,849,875.00 24,849,875.00 24,849,875.00  10,000,000.00 110,000,000.00 101,000,000.00 200,000,000.00 200,000,000.00 200,000,000.00 478,135.00	Book Value 24,900,356.94 24,900,356.94 24,900,356.94 1,000,000.00 110,000,000.00 101,000,000.00 200,000,000.00 200,000,000.00 380,000,000.00 793,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 275,000.00 275,000.00 500,000.00 270,000.00 13,475,000.00 500,000.00 13,475,000.00	Net Unrealized Gain/Loss (50,481.94 (50,481.94 (50,481.94  Net Unrealized Gain/Loss 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0
Corporate CORP Cusip 742651DT6  MM Fund MMFUND Cusip 61747C707 61747C707 61747C707 4812CA538 857497517 857497517 857497517 Wuni MUNI Cusip 419792D29 419792D29 419792D39 419792D39 419792T80 802498YY5 93974ETF3 419792F84 074437HA5 987388GU3 757710US5 939374EYA8	Description  PRIVATE EXPORT FUNDING CORP  PRIVATE EXPORT FUNDING CORP  Description  MORG STAN I LQ:GV I  IPMORGAN:US GVT MM EMPWR SS INST INV:US GV MM OPP SS INST INV:US GV MM OPP IPMORGAN:US GVT MM EMPWR  TEXAS ST  SIERRA CALIF IT CMNTY COLLEGE DIST SIERRA CALIF IT CMNTY COLLEGE DIST SIERRA CALIF JT CMNTY COLLEGE DIST SANTA MONICA-MALIBU UNI SCH DIST CALIF WASHINGTON ST HAWAII ST BEAUMONT CALIF UNI SCH DIST YOSEMITE CALIF CMNTY COLLEGE DIST REDONDO BEACH CALIF UNI SCH DIST	Yield 4.967  4.967  4.967  4.967  4.967  4.967  5.260 5.260 5.270 5.270 5.270 5.220  5.256  Yield 0.422 0.508 0.344 0.354 0.396 0.470 0.713 0.690 1.440 1.571	Market Price 99.3995  Market Price 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.000000 1.000000 1.000000 1.00000000	Final Maturity 01/15/2024  01/15/2024  Final Maturity 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024	Par Value 25,000,000.00 25,000,000.00 11,000,000.00 110,000,000.00 101,000,000.00 200,000,000.00 200,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 13,475,000.00 10,000,000.00 13,475,000.00 10,000,000.00 10	Market Value 24,849,875.00 24,849,875.00 24,849,875.00  Market Value 1,000,000,00 110,000,000,00 101,000,000	Book Value 24,900,356.94 24,900,356.94 24,900,356.94 1,000,000.00 110,000,000.00 110,000,000.00 200,000,000.00 793,000,000.00 793,000,000.00 10,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 275,000.00 700,000.00 700,000.00 500,000.00 500,000.00	Net Unrealized Gain/Loss (50,481.94) (50,481.94) (50,481.94)  Net Unrealized Gain/Loss 0.00 0.00 0.00 0.00 0.00 0.00 0.00 (21,865.00 (30,348.00 (42,780.00 (611,046.25) (361,170.00 (12,075.25) (23,723.00 (17,210.00 (23),989.75 (479,100.00
Corporate CORP Cusip 742651DT6  MM Fund MMFUND Cusip 61747C707 61747C707 61747C707 4812CA538 857497517 8574977 857497517 857497517 857497517 857497517 857497517 857497517 857497517 857497517 857497517 857497517 857497517 857497517 8574977 8574977 857497 857497 857497 857497 857497 857497 857497 857497 857497 857497 857497 857497 857497 857497 857497 857497 857497	Description  PRIVATE EXPORT FUNDING CORP  PRIVATE EXPORT FUNDING CORP  Description  MORG STAN ILQ:GVI MORG STAN ILQ:GVI JPMORGAN:US GVT MM EMPWR SS INST INV:US GV MM OPP SS INST INV:US GV MM OPP JPMORGAN:US GVT MM EMPWR  Description  HAWAII ST HAWAII ST HAWAII ST SIERRA CALIF JT CMNTY COLLEGE DIST SIERRA CALIF JT CMNTY COLLEGE DIST SANTA MONICA-MALIBU UNI SCH DIST CALIF WASHINGTON ST HAWAII ST BEAUMONT CALIF UNI SCH DIST YOSEMITE CALIF CMNTY COLLEGE DIST REDONDO BEACH CALIF UNI SCH DIST WASHINGTON ST HAWAII ST TEXAS ST	Yield 4.967  4.967  4.967  4.967  4.967  5.260 5.260 5.270 5.270 5.270 5.220  5.256  Vield 0.422 0.422 0.422 0.508 0.344 0.396 0.470 0.713 0.690 0.470 1.571 3.350 0.713 0.713 0.713	Market Price 99.3995  99.3995  1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 95.6270 95.7220 95.9250 95.9570 95.6090 96.6110 96.5880 98.2190 95.2090 95.2090	Final Maturity 01/15/2024  01/15/2024  Final Maturity 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 10/12024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024	Par Value  25,000,000.00  25,000,000.00  25,000,000.00  11,000,000.00  110,000,000.00  101,000,000.00  200,000,000.00  793,000,000.00  10,000,000.00  200,000,000.00  1,000,000.00  200,000,000.00  1,000,000.00  275,000.00  275,000.00  13,475,000.00  13,475,000.00  13,475,000.00  2,500,000.00	Market Value 24,849,875.00 24,849,875.00 24,849,875.00 11,000,000.00 110,000,000.00 110,000,000.00 101,000,000.00 200,000,000.00 200,000,000.00 478,135.00 478,135.00 478,135.00 478,135.00 478,135.00 488,652.00 957,220.00 14,383,953.75 8,638,830.00 262,924,75 676,277.00 482,790.00 13,235,510.25 9,520,900.00 2,380,225.00 2,380,225.00	Book Value 24,900,356.94 24,900,356.94 1,000,000,000 110,000,000.00 110,000,000.00 200,000,000.00 793,000,000.00 100,000,000 100,000,000 100,000,000 100,000,0	Net Unrealized Gain/Loss (50,481.94 (50,481.94 (50,481.94  Net Unrealized Gain/Loss 0.00 0.00 0.00 0.00 0.00 0.00 0.00 (12,865.00 (30,348.00 (42,780.00 (611.046.25 (361,170.00 (12,075.25 (23,723.00 (17,210.00 (219,989,75 (479,100.00 (11,9775.00 (265,865.60
Corporate CORP Cusip 742651DT6  MM Fund MMFUND Cusip 61747C707 61747C707 61747C707 4812CA538 85749T517 85749T517 85749T517 85749T517 85749T517 85749T517 85749T517 85749T517 85729T517 857	Description  PRIVATE EXPORT FUNDING CORP  PRIVATE EXPORT FUNDING CORP  Description  MORG STAN I LQ:GV I  IPMORGAN:US GVT MM EMPWR SS INST INV:US GV MM OPP SS INST INV:US GV MM OPP IPMORGAN:US GVT MM EMPWR  TEXAS ST  SIERRA CALIF IT CMNTY COLLEGE DIST SIERRA CALIF UT CMNTY COLLEGE DIST SIERRA CALIF UT CMNTY COLLEGE DIST SIERRA CALIF UT CMNTY COLLEGE DIST SIERRA CALIF UNI SCH DIST HAWAII ST	Yield 4.967  4.967  4.967  4.967  4.967  4.967  5.260 5.260 5.220 5.270 5.220 5.256  Yield 0.422 0.508 0.344 0.354 0.396 0.470 0.713 0.690 1.440 1.571 3.350 0.713 0.713 0.713	Market Price 99.3995  Market Price 1.00000 1.00000 1.00000 1.00000 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.000	Final Maturity 01/15/2024  01/15/2024  Final Maturity 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2024 09/30/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024	Par Value  25,000,000.00  25,000,000.00  25,000,000.00  11,000,000.00  110,000,000.00  101,000,000.00  380,000,000.00  793,000,000.00  793,000,000.00  1,000,000.00  1,000,000.00  1,000,000.00  1,000,000.00  14,995,000.00  700,000.00  700,000.00  13,475,000.00  700,000.00  10,000,000.00  11,475,000.00  10,000,000.00  25,000,000.00  10,000,000.00  11,475,000.00  10,000,000.00  10,	Market Value 24,849,875.00 24,849,875.00 24,849,875.00 24,849,875.00  Market Value 1,000,000.00 110,000,000.00 110,000,000.00 200,000,000.00 200,000,000.00  793,000,000.00 478,135.00 689,652.00 478,135.00 689,652.00 14,383,953.75 8,638,830.00 262,924,75 676,277.00 14,235,010.25 9,520,900.00 12,380,225.00 5,544,134.40 5,804,750.00	Book Value 24,900,356.94 24,900,356.94 24,900,356.94 1,000,000.00 110,000,000.00 110,000,000.00 200,000,000.00 793,000,000.00 380,000,000.00 793,000,000.00 10,000,000.00 1,000,000.00 1,000,000.00 720,000.00 1,000,000.00 1,000,000.00 275,000.00 700,000.00 1,000,000.00 13,475,000.00 10,000,000.00 13,475,000.00 10,000,000.00 13,475,000.00 10,000,000.00 13,475,000.00 10,000,000.00 13,475,000.00 10,000,000.00 12,500,000.00 5,810,000.00 5,810,000.00	Net Unrealized Gain/Loss  (50,481.94  (50,481.94  (50,481.94  Net Unrealized Gain/Loss  0.00 0.00 0.00 0.00 0.00 0.00 0.00
Corporate CORP Cusip 742651DT6  MM Fund MMFUND Cusip 61747C707 61747C707 61747C707 4812CA538 857497517 857497 857497517 857497 85	PRIVATE EXPORT FUNDING CORP  PRIVATE EXPORT FUNDING CORP  Description  MORG STAN I LQ:GV I  MORG STAN I LQ:GV I  JPMORGAN:US GVT MM EMPWR SS INST INV:US GV MM OPP SS INST INV:US GV MM OPP JPMORGAN:US GVT MM EMPWR   Description  HAWAII ST  TEXAS ST  SIERRA CALIF JT CMNTY COLLEGE DIST SANTA MONICA-MALIBU UNI SCH DIST CALIF WASHINGTON ST HAWAII ST BEAUMONT CALIF UNI SCH DIST YOSEMITE CALIF CMNTY COLLEGE DIST WASHINGTON ST HAWAII ST HAWAII ST HAWAII ST TEXAS ST HAWAII ST TEXAS ST HAWAII ST SANTA MONICA-MALIBU UNI SCH DIST CALIF MARIN CALIF CMNTY COLLEGE DIST	Yield 4.967  4.967  4.967  4.967  4.967  4.967  5.260 5.260 5.220 5.270 5.270 5.220  5.256  Vield 0.422 0.508 0.344 0.354 0.396 0.470 0.713 0.690 1.440 1.571 3.350 0.713 0.713 0.713 0.713 0.713 0.713 0.713 0.713 0.713	Market Price 99.3995  1.0000 1.0000 1.0000 1.0000 1.0000 1.00000 1.00000 10.00	Final Maturity 01/15/2024  01/15/2024  Final Maturity 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2024 08/01/2025 08/01/2025	Par Value  25,000,000.00  25,000,000.00  25,000,000.00  11,000,000.00  110,000,000.00  101,000,000.00  200,000,000.00  793,000,000.00  793,000,000.00  1,000,000.00  200,000,000.00  1,000,000.00  1,000,000.00  270,000.00  1,000,000.00  275,000.00  10,000,000.00  13,475,000.00  10,000,000.00  2,500,000.00  2,500,000.00  5,810,000.00  1,005,000.00  1,000,000.00	Market Value 24,849,875.00 24,849,875.00 24,849,875.00 24,849,875.00  10,000,000.00 110,000,000.00 110,000,000.00 200,000,000.00 200,000,000.00 793,000,000.00 200,000,000.00 478,135.00 689,652.00 680,652.00 68	Book Value 24,900,356.94 24,900,356.94 24,900,356.94 1,000,000.00 110,000,000.00 110,000,000.00 200,000,000.00 200,000,000.00 793,000,000.00 10,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 275,000.00 275,000.00 10,000,000.00 13,475,000.00 10,000,000.00 2,500,000.00 15,810,000.00 2,500,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00	Net Unrealized Gain/Loss (50,481.94 (50,481.
Corporate CORP CUsip 742651DT6  MM Fund MMFUND Cusip 61747C707 61747C707 61747C707 4812CA538 85749T517 8502498YYS 93974ETF3 419792P34 074437HAS 987388GU3 7577110US5 987388GU3 7577110US5 987388GU3 7577110US5 987388GU3 7577110US5 987388GU3 757710US5 9874EYA8 419792D37 882724XIK8 419792D37 882724XIK8 419792D37 882724XIK8 419792D37 882724XIK8 419792D37 882724XIK8	Description PRIVATE EXPORT FUNDING CORP  PRIVATE EXPORT FUNDING CORP  Description  MORG STAN ILQ:GV I MORG STAN ILQ:GV I JPMORGAN:US GVT MM EMPWR SS INST INV:US GV MM OPP SS INST INV:US GV MM OPP JPMORGAN:US GVT MM EMPWR  TEXAS ST SIERRA CALIF JT CMNTY COLLEGE DIST SIERRA CALIF JT CMNTY COLLEGE DIST SANTA MONICA-MALIBU UNI SCH DIST CALIF WASHINGTON ST HAWAII ST BEAUMONT CALIF UNI SCH DIST YOSEMITE CALIF CMNTY COLLEGE DIST REDONDO BEACH CALIF UNI SCH DIST WASHINGTON ST HAWAII ST HAWAII ST HAWAII ST HAWAII ST HAWAII ST TEXAS ST HAWAII ST BEAUMONT CALIF UNI SCH DIST BEAUMONT CALIF UNI SCH DIST BEAUMONT CALIF UNI SCH DIST	Yield 4.967  4.967  4.967  4.967  4.967  5.260 5.260 5.270 5.270 5.270 5.270 5.220  4.22 0.422 0.422 0.422 0.422 0.423 0.396 0.344 0.354 0.396 0.470 0.713 0.690 1.440 1.571 3.350 0.713 0.794 1.033 0.669 0.763 1.109	Market Price 99.3995  99.3995  1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 95.6270 95.7850 95.7850 95.7850 95.6990 96.6110 96.5380 98.2190 95.2290 95.4240 92.8760 91.8350 92.2910	Final Maturity 01/15/2024  01/15/2024  Final Maturity 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 1001/2023 1001/2023 1001/2023 08/01/2024 08/01/2025 08/01/2025	Par Value 25,000,000.00 25,000,000.00 110,000,000.00 110,000,000.00 110,000,000.00 200,000,000.00 200,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 14,995,000.00 14,995,000.00 275,000.00 275,000.00 13,475,000.00 13,475,000.00 10,000,000.00 250,000.00 1,3475,000.00 10,000,000.00 1,3475,000.00 10,000,000.00 1,000,000.00	Market Value 24,849,875.00 24,849,875.00 24,849,875.00 24,849,875.00 110,000,000.00 110,000,000.00 101,000,000.00 200,000,000.00 200,000,000.00 478,135.00 478,135.00 478,135.00 482,790.00 482,790.00 482,790.00 13,235.010.25 9,520,900.00 2,380,225.00 5,544,134.40 5,804,750.00 918,350.00	Book Value  24,900,356.94  24,900,356.94  24,900,356.94  1,000,000.00  110,000,000.00  101,000,000.00  200,000,000.00  793,000,000.00  10,000,000.00  10,000,000.00  1,000,000.00  1,000,000.00  1,000,000.00  275,000,00  1,000,000.00  275,000,00  1,000,000.00  275,000,00  10,000,000.00  275,000,00  10,000,000.00  275,000,00  10,000,000.00  250,000.00  1,000,000.00  1,000,000.00  1,000,000.00  2,500,000.00  1,000,000.00  5,810,000.00  1,000,000.00  5,810,000.00  1,005,000.00  1,005,000.00  5,000,000.00	Net Unrealized Gain/Loss (50,481.94 (50,481.94 (50,481.94 (50,481.94 (50,481.94 (50,481.94 (50,481.94 (50,481.94 (50,481.94 (50,481.94 (60,600
Corporate CORP Cusip 742651DT6  MM Fund MIFUND Cusip 61747C707 61747C707 61747C707 4812CA538 857497517 857497517 857497517 857497517 857497517 857497517 857497517 857497517 887497517 887497517 887497517 887497517 8812CA538  Muni MUNI Cusip 419792D39 419792D30 419792D30 419792D30 419792P34 802498YY5 93974ETF3 419792P34 802498YY5 93974ETF3 419792P34 80498Y274XR8 419792P31 419792D37 88872P4XR8 419792P502 80498YZ2 56781RKT3 0744371B3 799408ZE8	Description  PRIVATE EXPORT FUNDING CORP  PRIVATE EXPORT FUNDING CORP  Description  MORG STAN ILQ:GV I	Yield 4.967  4.967  4.967  4.967  4.967  5.260 5.260 5.270 5.270 5.270 5.220  5.256  Vield 0.422 0.422 0.598 0.344 0.354 0.396 0.470 0.713 0.690 1.440 1.571 3.350 0.713	Market Price 99.3995  99.3995  1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 100.0000 100.0000 190.0000 95.6270 95.7820 95.9250 95.9250 95.9250 95.9250 95.9250 95.870 95.6090 95.6110 96.5180 98.2190 95.2090	Final Maturity 01/15/2024  01/15/2024  Final Maturity 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 1001/2023 1001/2023 1001/2024 08/01/2025 08/01/2025 08/01/2025	Par Value  25,000,000.00  25,000,000.00  25,000,000.00  1,000,000.00  110,000,000.00  101,000,000.00  200,000,000.00  793,000,000.00  10,000,000.00  200,000,000.00  200,000,000  1,000,000.00  200,000.00  275,000.00  275,000.00  1,000,000.00  275,000.00  1,000,000.00  275,000.00  1,000,000.00  275,000.00  1,000,000.00  1,000,000.00  1,000,000.00  1,000,000.00  2,500,000.00  1,00	Market Value 24,849,875.00 24,849,875.00 24,849,875.00 11,000,000.00 110,000,000.00 110,000,000.00 101,000,000.00 200,000,000.00 200,000,000.00 200,000,000.00 478,135.00 478,135.00 689,652.00 957,220.00 14,383,953.75 8,638,830.00 262,924.75 676,277.00 482,790.00 13,235,010.25 9,520,900.00 2,380,225.00 918,350.00	Book Value 24,900,356.94  24,900,356.94  1,000,000.00 110,000,000.00 110,000,000.00 200,000,000 200,000,000 200,000,000 200,000,0	Net Unrealized Gain/Loss (50,481.94 (50,481.
Corporate CORP Cusip 742651DT6  MM Fund MMFUND Cusip 61747C707 61747C707 61747C707 4812CA538 88749T517 88749T517 88749T517 88126A538  Muni MUNI Cusip 419792D29 419792A63 882724X11 826239FV6 826239GH2 802498YY5 93974EYB4 419792D37 882724X18 419792P3037 882724X18	Description  PRIVATE EXPORT FUNDING CORP  PRIVATE EXPORT FUNDING CORP  Description  MORG STAN ILQ:GVI MORG STAN ILQ:GVI JPMORGAN:US GVT MM EMPWR SS INST INV:US GV MM OPP SS INST INV:US GV MM OPP JPMORGAN:US GVT MM EMPWR  Description  HAWAII ST HAWAII ST HAWAII ST HAWAII ST SIERRA CALIF JT CMNTY COLLEGE DIST SIERRA CALIF JT CMNTY COLLEGE DIST SIERRA CALIF UT CMNTY COLLEGE DIST SANTA MONICA-MALIBU UNI SCH DIST CALIF WASHINGTON ST HAWAII ST SANTA MONICA-MALIBU UNI SCH DIST CALIF MARIN CALIF CMNTY COLLEGE DIST BEAUMONT CALIF UNI SCH DIST SANTA MONICA-MALIBU UNI SCH DIST WASHINGTON ST HAWAII ST	Yield 4.967  4.967  4.967  4.967  4.967  5.260 5.260 5.260 5.270 5.270 5.270 5.220  5.256  Vield 0.422 0.422 0.508 0.344 0.396 0.470 0.713 0.690 0.470 0.713 0.713 0.713 0.713 0.713 0.713 0.713 0.713 0.714 1.033 0.669 0.763 1.109 0.967 3.350 1.033	Market Price 99.3995  99.3995  Market Price 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.00000 95.6270 95.7850 95.7220 95.9250 95.7220 95.9250 95.870 95.6090 95.2090	Final Maturity 01/15/2024  101/15/2024  101/15/2024  Final Maturity 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 1001/2023 1001/2023 1001/2023 1001/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2025 08/01/2025 08/01/2025 08/01/2025	Par Value  25,000,000.00  25,000,000.00  1,000,000.00  110,000,000.00  110,000,000.00  101,000,000.00  200,000,000.00  793,000,000.00  10,000,000.00  1,000,000.00  14,995,000.00  14,995,000.00  14,995,000.00  15,000,000.00  275,000.00  10,000,000.00  275,000.00  10,000,000.00  275,000.00  10,000,000.00  28,100,000.00  10,000,000.00  28,100,000.00  10,000,000.00  10,000,000.00  10,000,000.00  10,000,000.00  10,000,000.00  10,000,000.00  10,000,000.00  10,000,000.00  10,000,000.00  10,000,000.00  10,000,000.00  10,000,000.00  10,000,000.00  10,000,000.00  10,005,000.00  10,055,000.00  10,055,000.00  10,055,000.00  10,055,000.00  10,055,000.00  10,055,000.00  10,055,000.00	Market Value 24,849,875.00 24,849,875.00 24,849,875.00 24,849,875.00 11,000,000.00 110,000,000.00 110,000,000.00 101,000,000.00 200,000,000.00 200,000,000.00 478,135.00 478,135.00 478,135.00 478,135.00 488,652.00 957,220.00 14,383,953.75 8,638,830.00 262,924.75 676,277.00 482,790.00 13,2351,010.25 9,520,900.00 2,380,225.00 2,380,225.00 2,544,134.40 5,804,750.00 918,350.00 982,899.15 460,515.50 41,600,552.15 9,732,955.65 12,121,005.75	Book Value  24,900,356.94  24,900,356.94  24,900,356.94  1,000,000.00  110,000,000.00  101,000,000.00  200,000,000.00  200,000,000.00  793,000,000.00  4,745,000.00  10,000,000  275,000.00	Net Unrealized Gain/Loss (50,481.94 (50,481.94 (50,481.94 (50,481.94  Net Unrealized Gain/Loss 0.00 0.00 0.00 0.00 0.00 0.00 0.00 (12,865.00 0.00 (21,865.00 (30,348.00 (245,280.00 (31,230.00 (17,210.00 (239,989.75 (479,100.00 (119,775.00 (245,865.60 (345,250.00 (31,497.85 (39,485.00 (344,947.85 (332,044.35 (99),922.85
Corporate CORP CUsip 742651DT6  MM Fund MMFUND Cusip 61747C707 61747C707 61747C707 61747C707 4812CA538 857497517 85749797517 8574977 857497	Description  PRIVATE EXPORT FUNDING CORP  PRIVATE EXPORT FUNDING CORP  Description  MORG STAN I LQ:GV I  IPMORGAN:US GVT MM EMPWR SS INST INV:US GV MM OPP SS INST INV:US GV MM OPP IPMORGAN:US GVT MM EMPWR  TEXAS ST  SIERRA CALIF JT CMNTY COLLEGE DIST SIERRA CALIF UC CALIF UNIS CH DIST CALIF WASHINGTON ST HAWAII ST BEAUMONT CALIF UNI SCH DIST WASHINGTON ST HAWAII ST HAWAII ST HAWAII ST HAWAII ST SANTA MONICA-MALIBU UNI SCH DIST CALIF MARIN CALIF CMNTY COLLEGE DIST BEAUMONT CALIF UNIS CH DIST SANTA MONICA-MALIBU UNIS CH DIST SAN RAMON VALLEY CALIF UNIS CH DIST WASHINGTON ST HAWAII ST HAWAII ST HAWAII ST	Yield 4.967  4.967  4.967  4.967  4.967  4.967  5.260 5.260 5.220 5.270 5.270 5.220  5.256  Xield 0.422 0.508 0.344 0.354 0.396 0.470 0.713 0.690 0.470 0.713 0.713 0.713 0.713 1.0713 0.7140 1.571 3.350 0.713 0.7140 1.571 3.350 0.713 0.7140 1.033 0.669 0.763 1.109 0.967 3.350 1.033 1.033	Market Price 99.3995  Market Price 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.00000 1.00000 10.00000 95.6270 95.7850 95.7220 95.7850 95.7220 95.95950 96.6110 96.5580 98.2190 95.4240 92.8760 91.8350 92.2910 92.1030 92.3430 96.7010 95.55930	Final Maturity 01/15/2024  01/15/2024  Final Maturity 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2025 08/01/2025 08/01/2025 08/01/2025 08/01/2025 08/01/2025	Par Value  25,000,000.00  25,000,000.00  25,000,000.00  11,000,000.00  110,000,000.00  101,000,000.00  200,000,000  793,000,000.00  793,000,000.00  10,000,000.00  1,000,000.00  1,000,000.00  270,000.00  10,000,000.00  275,000.00  10,000,000.00  2,500,000.00  1,000,000	Market Value  24,849,875.00  24,849,875.00  24,849,875.00  24,849,875.00  10,000,000.00  110,000,000.00  110,000,000.00  101,000,000.00  200,000,000.00  793,000,000.00  793,000,000.00  478,135.00  689,652.00  689,652.00  689,652.00  689,652.00  689,652.00  689,652.00  689,652.00  689,652.00  697,220.00  14,383,953.75  668,277.00  482,790.00  13,235,010.25  9,520,900.00  2,380,225.00  5,544,134.40  5,804,750.00  918,350.00  982,899.15  460,515.00  982,899.15  460,515.00  982,899.15  460,515.00  12,212,005.75  3,376,459,80	Book Value  24,900,356.94  24,900,356.94  24,900,356.94  1,000,000.00  110,000,000.00  101,000,000.00  200,000,000.00  793,000,000.00  793,000,000.00  1,000,000.00  4,745,900.00  720,000.00  1,000,000.00  275,000.00  700,000.00  275,000.00  10,000,000.00  2500,000.00  10,000,000.00  2500,000.00  1,000,000.00  1,000,000.00  1,000,000.00  1,000,000.00  1,000,000.00  1,000,000.00  4,505,000.00  1,005,000.00  1,005,000.00  4,505,000.00  1,005,000.00	Net Unrealized Gain/Loss  (50,481.94)  (50,481.94)  (50,481.94)  Net Unrealized Gain/Loss  0.00 0.00 0.00 0.00 0.00 0.00 0.00
Corporate CORP Cusip 742651DT6  MM Fund MMFUND Cusip 61747C707 61747C707 61747C707 61747C707 4812CA538 857497517 4812CA538 857497517 4812CA538 857497517 4812CA538 857497517 8574977 8574977 857497 857497 857497 857497 857497 857497 857497 857497 8	Description  PRIVATE EXPORT FUNDING CORP  PRIVATE EXPORT FUNDING CORP  Description  MORG STAN ILQ:GVI MORG STAN ILQ:GVI JPMORGAN:US GVT MM EMPWR SS INST INV:US GV MM OPP SS INST INV:US GV MM OPP JPMORGAN:US GVT MM EMPWR  Description  HAWAII ST HAWAII ST HAWAII ST HAWAII ST SIERRA CALIF JT CMNTY COLLEGE DIST SIERRA CALIF JT CMNTY COLLEGE DIST SIERRA CALIF UT CMNTY COLLEGE DIST SANTA MONICA-MALIBU UNI SCH DIST CALIF WASHINGTON ST HAWAII ST SANTA MONICA-MALIBU UNI SCH DIST CALIF MARIN CALIF CMNTY COLLEGE DIST BEAUMONT CALIF UNI SCH DIST SANTA MONICA-MALIBU UNI SCH DIST WASHINGTON ST HAWAII ST	Yield 4.967  4.967  4.967  4.967  4.967  5.260 5.260 5.260 5.270 5.270 5.270 5.220  5.256  Vield 0.422 0.422 0.508 0.344 0.396 0.470 0.713 0.690 0.470 0.713 0.713 0.713 0.713 0.713 0.713 0.713 0.713 0.714 1.033 0.669 0.763 1.109 0.967 3.350 1.033	Market Price 99.3995  99.3995  Market Price 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.00000 95.6270 95.7850 95.7220 95.9250 95.7220 95.9250 95.870 95.6090 95.2090	Final Maturity 01/15/2024  101/15/2024  101/15/2024  Final Maturity 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 1001/2023 1001/2023 1001/2023 1001/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2025 08/01/2025 08/01/2025 08/01/2025	Par Value  25,000,000.00  25,000,000.00  1,000,000.00  110,000,000.00  110,000,000.00  101,000,000.00  200,000,000.00  793,000,000.00  10,000,000.00  1,000,000.00  14,995,000.00  14,995,000.00  14,995,000.00  15,000,000.00  275,000.00  10,000,000.00  275,000.00  10,000,000.00  275,000.00  10,000,000.00  28,100,000.00  10,000,000.00  28,100,000.00  10,000,000.00  10,000,000.00  10,000,000.00  10,000,000.00  10,000,000.00  10,000,000.00  10,000,000.00  10,000,000.00  10,000,000.00  10,000,000.00  10,000,000.00  10,000,000.00  10,000,000.00  10,000,000.00  10,005,000.00  10,055,000.00  10,055,000.00  10,055,000.00  10,055,000.00  10,055,000.00  10,055,000.00  10,055,000.00	Market Value 24,849,875.00 24,849,875.00 24,849,875.00 24,849,875.00 11,000,000.00 110,000,000.00 110,000,000.00 101,000,000.00 200,000,000.00 200,000,000.00 478,135.00 478,135.00 478,135.00 478,135.00 488,652.00 957,220.00 14,383,953.75 8,638,830.00 262,924.75 676,277.00 482,790.00 13,2351,010.25 9,520,900.00 2,380,225.00 2,380,225.00 2,544,134.40 5,804,750.00 918,350.00 982,899.15 460,515.50 41,600,552.15 9,732,955.65 12,121,005.75	Book Value  24,900,356.94  24,900,356.94  24,900,356.94  1,000,000.00  110,000,000.00  101,000,000.00  200,000,000.00  200,000,000.00  793,000,000.00  4,745,000.00  10,000,000  275,000.00	Net Unrealized Gain/Loss (50,481.94)  Net Unrealized Gain/Loss 0.00 0.00 0.00 0.00 0.00 0.00 0.00 Net Unrealized Gain/Loss
Corporate CORP Cusip 742651DT6  MM Fund MMFUND Cusip 61747C707 61747C707 4812CA538 85749T517 4812CA538  Muni MUNI	Description  PRIVATE EXPORT FUNDING CORP  PRIVATE EXPORT FUNDING CORP  Description  MORG STAN ILQ-GV I MORG	Yield 4.967  4.967  4.967  4.967  5.260 5.260 5.260 5.270 5.270 5.270 5.220  5.256  Yield 0.422 0.422 0.508 0.344 0.396 0.470 0.713 0.690 0.713	Market Price 99.3995  Market Price 1.00000 1.000000 1.000000 1.000000 1.00000000	Final Maturity 01/15/2024  01/15/2024  01/15/2024  Final Maturity 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2023 09/30/2024 09/30/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2024 08/01/2025 08/01/2025 08/01/2025 08/01/2025 08/01/2025 08/01/2025	Par Value 25,000,000.00 25,000,000.00 110,000,000.00 110,000,000.00 110,000,000.00 101,000,000.00 200,000,000.00 200,000,000.00 10,000,000.00 10,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 275,000.00 275,000.00 275,000.00 275,000.00 1,000,000.00 1,000,000.00 275,000.00 275,000.00 1,000,000.00 1,00	Market Value 24,849,875.00 24,849,875.00 24,849,875.00 10,000,000.00 110,000,000.00 110,000,000.00 101,000,000.00 200,000,000.00 200,000,000.00 200,000,000.00 478,135.00 478,135.00 478,135.00 482,790.00 123,255,100,25 9,520,900.00 13,235,010,25 9,520,900.00 13,235,010,25 9,520,900.00 13,235,010,25 9,520,900.00 13,235,010,25 9,520,900.00 18,350,	Book Value  24,900,356.94  24,900,356.94  24,900,356.94  1,000,000.00  110,000,000.00  101,000,000.00  200,000,000.00  200,000,000.00  4,745,000.00  275,000.00  275,000.00  275,000.00  275,000.00  275,000.00  275,000.00  275,000.00  275,000.00  275,000.00  275,000.00  275,000.00  275,000.00  1,000,000.00  2,500,000.00  1,005,000.00  1,005,000.00  1,005,000.00  1,005,000.00  1,005,000.00  1,005,000.00  2,500,000.00  1,005,000.00  2,500,000.00  2,500,000.00  2,500,000.00  1,005,000.00  1,005,000.00  2,500,000.00  2,5	Net Unrealized Gain/Loss (50,481.94 (50,481.94 (50,481.94 (50,481.94 (50,481.94 (50,481.94 (50,481.94 (50,481.94 (50,481.94 (50,00 (50,00 (50,00 (50,00 (50,00 (50,00 (50,00 (50,148,00 (51,146.25 (53,173.00 (17,210.00 (17,210.00 (19,775.00 (17,210.00 (19,775.00 (19,775.00 (19,775.00 (344,247,85 (344,947,85 (332,044.35 (39,485.00 (344,947,85 (323,244.35 (99),922.36 (283,540.20 (908,594.75

Open-End Fund								
Cusip CLTRSF	<b>Description</b> CALTRUST	Yield 4.800	Market Price 1.0086	Final Maturity	Par Value 93,213,169.12	Market Value 94,017,200.84	Book Value 94,017,200.84	Net Unrealized Gain/Loss (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 SUPRANATION								
Cusip 45950VQZ2	Description INTERNATIONAL FINANCE CORP	Vield 0.829	Market Price 98.5840	Final Maturity 01/19/2024	Par Value 25,000,000.00	Market Value 24,646,000.00	24,997,110.62	Net Unrealized Gain/Loss (351,110.62
45906M3C3 45950VPQ3	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM INTERNATIONAL FINANCE CORP	2.540 0.273	98.3907 95.2090	03/28/2024 08/22/2024	3,895,000.00 25,000,000.00	3,832,317.77 23,802,250.00	3,889,623.20 24,994,953.71	(57,305.43 (1,192,703.71
45950VPQ3 45950VQG4	INTERNATIONAL FINANCE CORP	0.484	94.7704	09/23/2024	25,000,000.00	23,692,600.00	24,989,302.46	(1,296,702.46
45950VQL3 45950VRA6	INTERNATIONAL FINANCE CORPORATION INTERNATIONAL FINANCE CORP	0.719 1.099	94.5070 94.0893	10/29/2024 01/21/2025	25,000,000.00 25,000,000.00	23,626,750.00 23,522,325.00	24,989,637.73 24,981,137.32	(1,362,887.73 (1,458,812.32
45950VRX6	INTERNATIONAL FINANCE CORP	4.077	97.3610	02/01/2027	25,000,000.00	24,340,250.00	24,941,450.93	(601,200.93
		1.279	95.8199	01/16/2025	153,895,000.00	147,462,492.77	153,783,215.97	(6,320,723.20
Repo REPO								
Cusip RP10022023532	Description RIVCO_JEFFERIES REPO/BANK NY	Yield 5.320	Market Price 100.0000	Final Maturity 10/02/2023	Par Value 600,000,000.00	Market Value 600,000,000.00	Book Value 600,000,000.00	Net Unrealized Gain/Loss 0.00
RP10022023532	RIVCO_JEFFERIES REPO/BANK NY	5.320	100.0000	10/02/2023	600,000,000.00	600,000,000.00	600,000,000.00	0.00
US Gov								
T-BILL Cusip 912797GV3	Description UNITED STATES TREASURY	Yield 5.355	Market Price 99.9853	Final Maturity 10/03/2023	Par Value 50,000,000.00	Market Value 49,992,659.50	Book Value 49,985,395.83	Net Unrealized Gain/Loss
912797HA8	UNITED STATES TREASURY	5.282	99.8828	10/10/2023	10,000,000.00	9,988,277.80	9,987,213.75	7,263.67 1,064.05
912797HA8 912797HA8	UNITED STATES TREASURY UNITED STATES TREASURY	5.282 5.388	99.8828 99.8828	10/10/2023 10/10/2023	10,000,000.00 50,000,000.00	9,988,277.80 49,941,389.00	9,987,213.75 49,934,030.62	1,064.05 7,358.38
12797FA0	UNITED STATES TREASURY UNITED STATES TREASURY	4.929	99.8828 99.8535	10/12/2023	50,000,000.00	49,926,736.00	49,927,697.92	7,358.3 (961.9
912797FA0	UNITED STATES TREASURY	5.222	99.8535	10/12/2023	15,000,000.00	14,978,020.80	14,976,951.10	1,069.7
912797FA0 912797HB6	UNITED STATES TREASURY UNITED STATES TREASURY	5.355 5.320	99.8535 99.7798	10/12/2023 10/17/2023	10,000,000.00 10,000,000.00	9,985,347.20 9,977,979.20	9,984,198.19 9,977,133.33	1,149.0 845.8
12797HB6	UNITED STATES TREASURY	5.320	99.7798	10/17/2023	10,000,000.00	9,977,979.20	9,977,133.33	845.8
912797HB6 912797HB6	UNITED STATES TREASURY	5.320	99.7798	10/17/2023	10,000,000.00	9,977,979.20 9,977,979.20	9,977,133.33	845.8
12797HB6 112797HB6	UNITED STATES TREASURY UNITED STATES TREASURY	5.320 5.390	99.7798 99.7798	10/17/2023 10/17/2023	10,000,000.00 50,000,000.00	49,889,896.00	9,977,133.33 49,882,644.44	845.8 7,251.5
12797HB6	UNITED STATES TREASURY	5.390	99.7798	10/17/2023	50,000,000.00	49,889,896.00	49,882,644.44	7,251.5
12797HB6 12797HC4	UNITED STATES TREASURY UNITED STATES TREASURY	5.378 5.391	99.7798 99.6773	10/17/2023 10/24/2023	100,000,000.00 50,000,000.00	99,779,792.00 49,838,666.50	99,765,555.55 49,831,301.57	14,236.4 7,364.9
12797FC6	UNITED STATES TREASURY	5.170	99.6473	10/26/2023	15,000,000.00	14,947,099.95	14,948,229.17	(1,129.2
12797НЈ9	UNITED STATES TREASURY	5.418	99.4715	11/07/2023	30,000,000.00	29,841,450.00	29,836,987.25	4,462.7
12797FJ1 12797FJ1	UNITED STATES TREASURY UNITED STATES TREASURY	5.412 5.418	99.4411 99.4411	11/09/2023 11/09/2023	10,000,000.00 10,000,000.00	9,944,108.30 9,944,108.30	9,943,620.08 9,943,558.33	488.2 549.9
12797FW2	UNITED STATES TREASURY	5.502	98.6148	01/04/2024	25,000,000.00	24,653,701.50	24,652,478.13	1,223.3
12797HZ3	UNITED STATES TREASURY	5.498	98.4306	01/16/2024	10,000,000.00	9,843,061.10	9,841,877.77	1,183.3
912797HZ3 912797JA6	UNITED STATES TREASURY UNITED STATES TREASURY	5.501 5.520	98.4306 98.3285	01/16/2024 01/23/2024	10,000,000.00 50,000,000.00	9,843,061.10 49,164,271.00	9,841,803.47 49,155,291.67	1,257.6 8,979.3
012797JA6	UNITED STATES TREASURY	5.511	98.3285	01/23/2024	15,000,000.00	14,749,281.30	14,747,029.25	2,252.0
912797GP6	UNITED STATES TREASURY	5.592	97.7875	02/29/2024	25,000,000.00	24,446,875.00	24,438,877.71	7,997.2
912797FH5 912797GB7	UNITED STATES TREASURY UNITED STATES TREASURY	5.466 5.403	96.6770 95.9083	05/16/2024 07/11/2024	50,000,000.00 10,000,000.00	48,338,486.00 9,590,829.20	48,345,179.17 9,594,826.67	(6,693.1' (3,997.4'
	UNITED STATES TREASURY	5.371	99.2606	11/21/2023	745,000,000.00	739,417,208.15	739,343,139.17	74,068.98
US Gov US GOV								
Cusip 91282CAP6	Description UNITED STATES TREASURY	Yield 2.274	Market Price 99.7969	Final Maturity 10/15/2023	Par Value 10,000,000.00	Market Value 9,979,687.50	Book Value 9,991,947.67	Net Unrealized Gain/Loss (12,260.17
912828T91	UNITED STATES TREASURY	0.319	99.7188	10/13/2023	20,000,000.00	19,943,750.00	20,021,383.22	(77,633.22
912828T91	UNITED STATES TREASURY	2.617	99.7188	10/31/2023	10,000,000.00	9,971,875.00	9,992,072.61	(20,197.6
9128285K2 91282CDM0	UNITED STATES TREASURY UNITED STATES TREASURY	2.300 2.495	99.7969 99.2031	10/31/2023 11/30/2023	10,000,000.00 15,000,000.00	9,979,687.50 14,880,468.75	10,004,603.79 14,952,108.58	(24,916.29
0128285Z9	UNITED STATES TREASURY	5.025	99.0313	01/31/2024	25,000,000.00	24,757,812.50	24,796,439.73	(38,627.2)
01282CBM2	UNITED STATES TREASURY	0.219	98.0625	02/15/2024	25,000,000.00	24,515,625.00	24,991,244.07	(475,619.0
1282CBR1 12828W71	UNITED STATES TREASURY UNITED STATES TREASURY	0.287 2.395	97.7188 98.3594	03/15/2024 03/31/2024	50,000,000.00 30,000,000.00	48,859,375.00 29,507,812.50	49,991,632.30 29,960,903.30	(1,132,257.3 (453,090.8
1282CEG2	UNITED STATES TREASURY	2.358	98.4375	03/31/2024	10,000,000.00	9,843,750.00	9,994,777.01	(151,027.0
128286R6	UNITED STATES TREASURY	4.390	98.1406	04/30/2024	25,000,000.00	24,535,156.25	24,700,070.11	(164,913.8
12828WJ5 1282CCC3	UNITED STATES TREASURY UNITED STATES TREASURY	5.256 4.274	98.1719 96.8125	05/15/2024 05/15/2024	50,000,000.00 15,000,000.00	49,085,937.50 14,521,875.00	49,176,437.86 14,637,758.97	(90,500.3 (115,883.9
12828XT2	UNITED STATES TREASURY	2.567	97.7188	05/31/2024	10,000,000.00	9,771,875.00	9,963,482.13	(191,607.1
1282CER8 1282CER8	UNITED STATES TREASURY UNITED STATES TREASURY	2.502 2.563	98.0469 98.0469	05/31/2024 05/31/2024	20,000,000.00 20,000,000.00	19,609,375.00 19,609,375.00	19,999,740.30 19,991,938.14	(390,365.3 (382,563.1
1282CER8 1282CCG4	UNITED STATES TREASURY	5.185	96.3906	06/15/2024	10,000,000.00	9,639,062.50	9,665,320.02	(26,257.5
12828XX3	UNITED STATES TREASURY	2.558	97.4531	06/30/2024	25,000,000.00	24,363,281.25	24,898,972.04	(535,690.7
12828XX3 1282CFA4	UNITED STATES TREASURY UNITED STATES TREASURY	3.217 5.386	97.4531 97.9531	06/30/2024 07/31/2024	10,000,000.00 100,000,000.00	9,745,312.50 97,953,125.00	9,912,631.78 98,087,983.63	(167,319.2 (134,858.6
12828D56	UNITED STATES TREASURY	5.503	97.3438	08/15/2024	50,000,000.00	48,671,875.00	48,684,464.49	(12,589.4
12828D56	UNITED STATES TREASURY	5.508	97.3438	08/15/2024	5,000,000.00	4,867,187.50	4,868,253.55	(1,066.0
1282CFG1 1282CCX7	UNITED STATES TREASURY UNITED STATES TREASURY	5.441 0.439	98.0000 95.2969	08/31/2024 09/15/2024	25,000,000.00 25,000,000.00	24,500,000.00 23,824,218.75	24,517,337.53 24,984,718.94	(17,337.5 (1,160,500.1
1282CCX7	UNITED STATES TREASURY	0.438	95.2969	09/15/2024	25,000,000.00	23,824,218.75	24,985,017.12	(1,160,798.3
1282CFN6	UNITED STATES TREASURY	4.215	98.8281	09/30/2024	25,000,000.00 25,000,000.00	24,707,031.25	25,008,289.42	(301,258.1
1282CDB4 12828YV6	UNITED STATES TREASURY UNITED STATES TREASURY	0.754 1.747	95.1719 95.6406	10/15/2024 11/30/2024	25,000,000.00	23,792,968.75 23,910,156.25	24,966,976.06 24,930,262.08	(1,174,007.3 (1,020,105.8
12828ZC7	UNITED STATES TREASURY	0.540	94.3594	02/28/2025	10,000,000.00	9,435,937.50	10,081,790.58	(645,853.0
12828ZF0 12828ZF0	UNITED STATES TREASURY UNITED STATES TREASURY	0.647 0.619	93.1875 93.1875	03/31/2025 03/31/2025	25,000,000.00 25,000,000.00	23,296,875.00 23,296,875.00	24,945,847.78 24,955,881.42	(1,648,972.7 (1,659,006.4
1282CEH0	UNITED STATES TREASURY	2.647	96.1563	04/15/2025	10,000,000.00	9,615,625.00	9,996,786.37	(381,161.3
12828ZL7	UNITED STATES TREASURY	0.445	92.6875	04/30/2025	15,000,000.00	13,903,125.00	14,983,593.55	(1,080,468.5
128284R8 1282CAB7	UNITED STATES TREASURY UNITED STATES TREASURY	2.799 0.675	96.2969 91.5469	05/31/2025 07/31/2025	15,000,000.00 25,000,000.00	14,444,531.25 22,886,718.75	15,018,002.00 24,808,241.55	(573,470.7 (1,921,522.8
1282CAM3	UNITED STATES TREASURY	0.815	90.9844	09/30/2025	25,000,000.00	22,746,093.75	24,722,846.08	(1,976,752.3
1282CAM3	UNITED STATES TREASURY	0.950	90.9844	09/30/2025	25,000,000.00	22,746,093.75	24,657,397.23	(1,911,303.4
1282CBC4 1282CBH3	UNITED STATES TREASURY UNITED STATES TREASURY	0.700 2.447	90.3750 90.0000	12/31/2025 01/31/2026	25,000,000.00 15,000,000.00	22,593,750.00 13,500,000.00	24,820,155.17 14,311,616.53	(2,226,405.1
1282CBH3	UNITED STATES TREASURY	0.586	90.0000	01/31/2026	10,000,000.00	9,000,000.00	9,951,501.79	(951,501.7
1282CBH3	UNITED STATES TREASURY	0.593	90.0000	01/31/2026	10,000,000.00	9,000,000.00	9,949,887.97	(949,887.9
12828P46	UNITED STATES TREASURY	0.799	92.6250	02/15/2026	10,000,000.00	9,262,500.00	10,192,154.52	(929,654.5
12828P46 1282CBQ3	UNITED STATES TREASURY UNITED STATES TREASURY	0.670 0.591	92.6250 90.0156	02/15/2026 02/28/2026	10,000,000.00 20,000,000.00	9,262,500.00 18,003,125.00	10,222,997.83 19,956,773.56	(960,497.8 (1,953,648.5
1282CBT7	UNITED STATES TREASURY	0.715	90.4063	03/31/2026	25,000,000.00	22,601,562.50	25,021,499.70	(2,419,937.2
01282CCJ8	UNITED STATES TREASURY	0.882	89.9688	06/30/2026	20,000,000.00	17,993,750.00	19,996,244.55	(2,002,494.5
1282CCJ8 1282CCJ8	UNITED STATES TREASURY UNITED STATES TREASURY	0.882 0.906	89.9688 89.9688	06/30/2026 06/30/2026	20,000,000.00 35,000,000.00	17,993,750.00 31,489,062.50	19,996,244.55 34,970,695.73	(2,002,494.5 (3,481,633.2

		4.070	91.0890	01/21/2025	13,997,331,060.67	13,630,776,873.14	13,932,050,040.88	(301,273,167.74)
Summary Cusip	Description	Yield	Market Price	Final Maturity	Par Value	Market Value	Book Value	Net Unrealized Gain/Loss
	UNITED STATES TREASURY	2.567	95,5595	07/18/2025	1,425,000,000.00	1,360,676,562.50	1,419,622,619.50	(58,946,057.00)
91282CHK0	UNITED STATES TREASURY	4.125	97.3281	06/30/2028	25,000,000.00	24,332,031.25	24,867,460.10	(535,428.85)
91282CFZ9	UNITED STATES TREASURY	4.048	96.9375	11/30/2027	25,000,000.00	24,234,375.00	24,836,282.06	(601,907.06)
91282CFZ9	UNITED STATES TREASURY	3.840	96.9375	11/30/2027	15,000,000.00	14,540,625.00	15,019,277.44	(478,652.44)
912810FB9	UNITED STATES TREASURY	4.003	105.1406	11/15/2027	15,000,000.00	15,771,093.75	16,179,148.35	(408,054.60)
91282CFH9	UNITED STATES TREASURY	3.269	94.3750	08/31/2027	5,000,000.00	4,718,750.00	4,974,150.51	(255,400.51)
912810FA1	UNITED STATES TREASURY	3.483	105.4063	08/15/2027	15,000,000.00	15,810,937.50	16,530,554.31	(719,616.81)
912810FA1	UNITED STATES TREASURY	3.247	105.4063	08/15/2027	15,000,000.00	15,810,937.50	16,665,261.54	(854,324.04)
91282CEW7	UNITED STATES TREASURY	3.213	95.0000	06/30/2027	15,000,000.00	14,250,000.00	15,019,020.13	(769,020.13)
91282CEW7	UNITED STATES TREASURY	3.109	95.0000	06/30/2027	15,000,000.00	14,250,000.00	15,072,787.12	(822,787.12)
912828ZS2	UNITED STATES TREASURY	2.845	85,9063	05/31/2027	20,000,000,00	17.181.250.00	18,409,132,84	(1,227,882.84)
91282CEF4	UNITED STATES TREASURY	2.503	92.8750	03/31/2027	25,000,000.00	23,218,750.00	24,997,268,19	(1,778,518.19)
91282CEF4	UNITED STATES TREASURY	2.502	92.8750	03/31/2027	25,000,000,00	23,218,750,00	24,998,634,10	(1.779.884.10)
912810EZ7	UNITED STATES TREASURY	3.048	105.4375	02/15/2027	15,000,000.00	15.815.625.00	16,678,453,44	(862,828.44)
91282CDK4	UNITED STATES TREASURY	4.099	89.7188	11/30/2026	25,000,000.00	22,429,687,50	22,941,225,43	(511.537.93)
912810EY0	UNITED STATES TREASURY	4.205	104.5156	11/15/2026	25,000,000.00	26,128,906,25	26,629,676,53	(500,770.28)
91282CDG3	UNITED STATES TREASURY	2.884	89,5938	10/31/2026	10,000,000.00	8,959,375.00	9,495,309,20	(535,934,20)
91282CCZ2	UNITED STATES TREASURY	2.540	89.2344	09/30/2026	15,000,000.00	13,385,156,25	14,296,773,49	(911.617.24)
91282CCZ2	UNITED STATES TREASURY	0.982	89.2344	09/30/2026	20,000,000.00	17.846.875.00	19,937,534,39	(2,090,659.39)
91282CCW9	UNITED STATES TREASURY	0.902	89,0469	08/31/2026	25,000,000.00	22.261.718.75	24,892,071.42	(2,630,352.67)



# COUNTY OF RIVERSIDE TREASURER-TAX COLLECTOR CAPITAL MARKETS

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



October 19, 2023

Mr. Don Kent Director of Finance County of Riverside 4080 Lemon Street, 4<sup>th</sup> 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 September 30, 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



September 30, 2023 Quarterly Investment Report County of Riverside, California Asset Leasing Corporation



**Asset Leasing Corporation Summary by Asset:** 

				Percentage of
Security	Quantity	<b>Total Cost</b>	Market Value	Portfolio
FIRST AMERICAN TREASURY Total	25,284,926.92	\$25,284,926.92	\$25,284,926.92	90%
GOLDMAN SACHS GOV INST FUND Total	2,851,587.36	2,851,587.36	2,851,587.36	10%
ALLSPRING Govt Money Market #743	443.33	443.33	443.33	0%
Grand Total	28,136,957.61	\$28,136,957.61	\$28,136,957.61	100%

**Asset Leasing Corporation Summary by Series:** 

Issue	Market Value
1993 A&B Hospital Project Total	\$25,238,881.50
1997 Series A Hospital Bonds Total	46,045.42
2009 Public Safety Communication and Woodcrest Library Projects Total	2,851,587.36
2019 A Lease Revenue Refunding Bonds - Tech Refunding Project	443.33
Grand Total	\$28,136,957.61



**Asset Leasing Corporation Market Value by Account:** 

Market Value
\$998,384.63
18,719,124.86
4,117,007.27
1,404,330.71
34.03
\$25,238,881.50
\$46,045.42
\$46,045.42
\$746,898.80
465,611.52
16.91
1,536,304.97
101,364.60
1,390.56
\$2,851,587.36
\$443.33
\$443.33



### **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



### 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 I	NCOME PO	ORTFOL	10			
		Se	ptember 30,	2023				
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
1993 A&B Hospital Project								
94605802 - Earnings	FIRST AMERICAN TREASURY	5.27%			Aaa	998,384.63	\$ 998,384.63	\$ 998,384.63
94605804 - Interest	FIRST AMERICAN TREASURY	5.27%			Aaa	18,719,124.86	18,719,124.86	18,719,124.86
94605805 - Reserve	FIRST AMERICAN TREASURY	5.27%			Aaa	4,117,007.27	4,117,007.27	4,117,007.27
94605807 - Construction	FIRST AMERICAN TREASURY	5.27%			Aaa	1,404,330.71	1,404,330.71	1,404,330.71
94605814 - Reimbursement	FIRST AMERICAN TREASURY	5.27%			Aaa	34.03	34.03	34.03
						25,238,881.50	\$ 25,238,881.50	\$ 25,238,881.50



### 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

	F	IXED INCOM	1E PORTFO	DLIO						
	September 30, 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	5.27%			Aaa	46,045.42	\$ 46,045.42	\$ 46,045.42		
46,045.42 \$ 46,045.42 \$ 46,045.42										



# 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: (\$1,732,191.16)

Call Date: Fitch: Arbitrage Last Calc: 12/10/2022

Trustee: Wells Fargo

Base CUSIP: 768901

	F	IXED INC	OME POR	TFOLIO							
September 30, 2023											
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value			
2009 Public Safety Communication and	l Woodcrest Library Projects										
23817502 - Base Rental Account	GOLDMAN SACHS GOVT INST FUND	5.24%			Aaa	746,898.80	\$ 746,898.80	\$ 746,898.80			
23817503 - Adj Rate Sec Deposit Acc	GOLDMAN SACHS GOVT INST FUND	5.24%			Aaa	465,611.52	465,611.52	465,611.52			
23817504 - Interest Account	GOLDMAN SACHS GOVT INST FUND	5.24%			Aaa	16.91	16.91	16.91			
23817506 - Admin Expense Account	GOLDMAN SACHS GOVT INST FUND	5.24%			Aaa	1,536,304.97	1,536,304.97	1,536,304.97			
23817508 - Investment Earnings Acco	GOLDMAN SACHS GOVT INST FUND	5.24%			Aaa	101,364.60	101,364.60	101,364.60			
23817513 - Principal Account	GOLDMAN SACHS GOVT INST FUND	5.24%			Aaa	1,390.56	1,390.56	1,390.56			
						2,851,587.36	\$ 2,851,587.36	\$ 2,851,587.36			



# **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 II	NCOME PO	RTFOLIO						
September 30, 2023									
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value	
2019 A Lease Revenue Refunding Bo	onds - Tech Refunding Project								
83918300 - Bond Fund	ALLSPRING Govt Money Market	4.91%				443.33	\$ 443.33	\$ 443.33	
						443.33	\$ 443.33	\$ 443.33	





October 19, 2023

Mr. Don Kent Director of Finance County of Riverside 4080 Lemon Street, 4<sup>th</sup> 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 September 30, 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



September 30, 2023 Quarterly Investment Report County of Riverside, California Land Secured Districts



**Land Secured Districts Summary by Asset:** 

				Percentage of
Security	Quantity	Total Cost	Market Value	Portfolio
FIDELITY INVST MM GOVT CLASS	130,736.15	\$130,736.15	\$130,736.15	.50%
FIRST AMERICAN TREASURY	25,636,853.62	25,636,853.62	25,636,853.62	88%
GOLDMAN SACHS GOVT INST FUND	1,612,778.56	1,612,778.56	1,612,778.56	5.50%
MORGAN STANLEY INSTL L GOVT PTF				
INSTL	1,817,362.31	1,817,362.31	1,817,362.31	6%
Grand Total:	29,197,730.64	\$29,197,730.64	\$29,197,730.64	100%

### **Land Secured Districts Summary by Series:**

Issue	Market Value
CFD 03-1 Newport Road 2014	\$1,612,778.56
CFD 04-2 Lakehills Crest	1,817,362.31
CFD 05-8 Scott Road 2013	7,721,603.38
CFD 05-8 Scott Road 2018	129.56
CFD 07-2 Series 2015 Clinton Keith	5,177,800.37
CFD 07-2 Series 2017 Clinton Keith	12,367,176.46
CFD 07-2 Series 2020 Clinton Keith	965.39
District 168 - Rivercrest	203,089.68
CFD 89-1 Special Tax Refunding, 2018	130,736.15
CFD 89-4 Special Tax Refunding, 2018	166,088.78
Grand Total:	\$29,197,730.64



### **Land Secured Districts Market Value by Account:**

	<u> </u>
CFD 03-1 Newport Road 2014	
83525701 - Special Tax	\$258,510.96
83525702 - Bond	245.11
83525706 - Reserve	1,278,318.76
83525707 - Earnings	67,291.27
83525709 - Admin Expense	8,412.46
Total:	\$1,612,778.56
CFD 04-2 Lakehills Crest	
547271 - Redemption	\$0.04
547272 - Earnings	1,679.77
547273 - Reserve	1,463,869.88
547274 - Admin Expense	6,440.57
547275 - Special Tax	345,311.34
547276 - Bond	60.71
Total:	\$1,817,362.31
CFD 05-8 Scott Road 2013	
202358000 - Special Tax	\$1,416,074.15
202358001 - Bond	51,291.50
202358002 - Reserve	1,761,097.87
202358003 - Admin Expense	37,280.39
202358006 - Improvement/Non-proc	4,455,859.47
Total:	\$7,721,603.38
CFD 05-8 Scott Road 2018	
244793000 – Bond Fund	\$129.56
Total:	\$129.56
CFD 07-2 Series 2015 Clinton Keith	
216817000 - Special Tax	\$487,489.52
216817001 - Bond	110,965.80
216817002 - Reserve	4,569,573.31
216817003 - Admin Expense	7,062.91
216817004 - Proceeds	19.27



2,689.56
\$5,177,800.37
\$272.14
12,366,904.32
\$12,367,176.46
\$965.39
\$965.39
\$14,663.93
6,059.18
171,806.26
10,560.31
\$203,089.68
\$57,248.58
63,705.90
5,688.95
4,092.72
\$130,736.15
\$44,876.60
6,236.09
211.34
114,764.75
\$166,088.78
\$29,197,730.64



### **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



# 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 I	NCOME P	ORTFO	LIO				
September 30, 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	5.24%			Aaa	258,510.96	\$ 258,510.96	\$ 258,510.96	
83525702 - Bond	GOLDMAN SACHS GOVT INST FUND	5.24%			Aaa	245.11	245.11	245.11	
83525706 - Reserve	GOLDMAN SACHS GOVT INST FUND	5.24%			Aaa	1,278,318.76	1,278,318.76	1,278,318.76	
83525707 - Earnings	GOLDMAN SACHS GOVT INST FUND	5.24%			Aaa	67,291.27	67,291.27	67,291.27	
83525709 - Admin Expense	GOLDMAN SACHS GOVT INST FUND	5.24%			Aaa	8,412.46	8,412.46	8,412.46	
						1,612,778.56	\$ 1,612,778.56	\$ 1,612,778.56	



# 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

		FIXE	OINCOME		OLIO			
			September 3	30, 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	5.26%			Aaa	0.04	\$ 0.04	\$ 0.04
547272 - Earnings	MORGAN STANLEY INSTL L GOVT PT	5.26%			Aaa	1,679.77	1,679.77	1,679.77
547273 - Reserve	MORGAN STANLEY INSTL L GOVT PT	5.26%			Aaa	1,463,869.88	1,463,869.88	1,463,869.88
547274 - Admin Expense	MORGAN STANLEY INSTL L GOVT PT	5.26%			Aaa	6,440.57	6,440.57	6,440.57
547275 - Special Tax	MORGAN STANLEY INSTL L GOVT PT	5.26%			Aaa	345,311.34	345,311.34	345,311.34
547276 - Bond	MORGAN STANLEY INSTL L GOVT PT	5.26%			Aaa	60.71	60.71	60.71
						1,817,362.31	\$ 1,817,362.31	\$ 1,817,362.31



# 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

		FIXED INCO	OME PORT	FOLIO					
September 30, 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	5.27%			Aaa	1,416,074.15	\$ 1,416,074.15	\$ 1,416,074.15	
202358001 - Bond	FIRST AMERICAN TREASURY	5.27%			Aaa	51,291.50	51,291.50	51,291.50	
202358002 - Reserve	FIRST AMERICAN TREASURY	5.27%			Aaa	1,761,097.87	1,761,097.87	1,761,097.87	
202358003 - Admin Expense	FIRST AMERICAN TREASURY	5.27%			Aaa	37,280.39	37,280.39	37,280.39	
202358006 - Improvement/Non-Proceed	FIRST AMERICAN TREASURY	5.27%			Aaa	4,455,859.47	4,455,859.47	4,455,859.47	
						7,721,603.38	\$ 7,721,603.38	\$ 7,721,603.38	



# 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:
 (\$66,664.96)

 Call Date:
 09/01/2025
 Fitch:
 NR
 Arbitrage Last Calc:
 12/12/2022

	FIXED	INCOME PO	ORTFOLIO					
	9	September 30,	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	5.27%			Aaa	129.56	\$ 129.56	\$ 129.56
						129.56	\$ 129.56	\$ 129.56



# 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

	FI	XED INCOM	E PORTFO	LIO				
		Septembe	r 30, 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	5.27%			Aaa	487,489.52	\$ 487,489.52	\$ 487,489.52
216817001 - Bond	FIRST AMERICAN TREASURY	5.27%			Aaa	110,965.80	110,965.80	110,965.80
216817002 - Reserve	FIRST AMERICAN TREASURY	5.27%			Aaa	4,569,573.31	4,569,573.31	4,569,573.31
216817003 - Admin Expense	FIRST AMERICAN TREASURY	5.27%			Aaa	7,062.91	7,062.91	7,062.91
216817004 - Proceeds	FIRST AMERICAN TREASURY	5.27%			Aaa	19.27	19.27	19.27
216817005 - Improvement/Non-proceed	FIRST AMERICAN TREASURY	5.27%			Aaa	2,689.56	2,689.56	2,689.56
						5,177,800.37	\$5,177,800.37	\$5,177,800.37



# 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

		FIXED INC	OME POR	TFOLIO				
		Septe	mber 30, 202	23				
Portfolio Security Yield Maturity S & P Moody's Shares Total Cost								
CFD 07-2 Series 2017 Clinton Keith								
216850000 - Bond Fund	FIRST AMERICAN TREASURY	5.27%			Aaa	272.14	\$ 272.14	\$ 272.14
216850003 - Proceeds	FIRST AMERICAN TREASURY	5.27%			Aaa	12,366,904.32	12,366,904.32	12,366,904.32
						12,367,176.46	\$ 12,367,176.46	\$ 12,367,176.46



# 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: (\$1,118,119.90)

Call Date: 9/1/2030 Fitch: NR Arbitrage Last Calc: 11/17/2022

	FIXED	INCOME PO	RTFOLIO					
	9	September 30, 2	2023					
Portfolio	Cocurity	Yield	Maturity	S & P	Moody's	Charac	Total Cost	Market Value
POLITION	Security	fleid	Maturity	3 & P	ivioudy S	Shares	Total Cost	iviai ket value
CFD 07-2 Series 2020 Clinton Keith								
228620000 - Bond Fund	FIRST AMERICAN TREASURY	5.27%			Aaa	965.39	\$ 965.39	\$ 965.39
						965.39	\$ 965.39	\$ 965.39



# 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

		FIXED INCO	ME PORT	OLIO				
		Septem	ber 30, 2023					
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
District 168 - Rivercrest								
164844000 - Redemption Account	FIRST AMERICAN TREASURY	5.27%			Aaa	14,663.93	\$ 14,663.93	\$ 14,663.93
164844001 - Admin Expense Account	FIRST AMERICAN TREASURY	5.27%			Aaa	6,059.18	6,059.18	6,059.18
164844006 - Reserve Account	FIRST AMERICAN TREASURY	5.27%			Aaa	171,806.26	171,806.26	171,806.26
164844007 - Earnings Account	FIRST AMERICAN TREASURY	5.27%			Aaa	10,560.31	10,560.31	10,560.31
						203,089.68	\$ 203,089.68	\$ 203,089.68



# 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 September 30, 2023										
		Septem	061 30, 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	5.24%			Aaa	57,248.58	\$ 57,248.58	\$	57,248.58	
213893 - Reserve	FIDELITY INVST MM GOVT CLASS I	5.24%			Aaa	63,705.90	63,705.90		63,705.90	
213902 - Admin Exp	FIDELITY INVST MM GOVT CLASS I	5.24%			Aaa	5,688.95	5,688.95		5,688.95	
213903 - Earnings	FIDELITY INVST MM GOVT CLASS I	5.24%			Aaa	4,092.72	4,092.72		4,092.72	
						130,736.15	\$ 130,736.15	\$	130,736.15	



#### 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

	FI)	KED INCOME		10				
		September	30, 2023			T I		
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
CFD 89-4 Special Tax Refunding Bonds	s, Series 2018							
229583000 - Special Tax	FIRST AMERICAN TREASURY	5.27%			Aaa	44,876.60	\$ 44,876.60	\$ 44,876.60
229583001 - Admin Expense Fund	FIRST AMERICAN TREASURY	5.27%			Aaa	6,236.09	6,236.09	6,236.09
229583002 - Bond Fund	FIRST AMERICAN TREASURY	5.27%			Aaa	211.34	211.34	211.34
229583003 - Reserve	FIRST AMERICAN TREASURY	5.27%			Aaa	114,764.75	114,764.75	114,764.75
						166,088.78	\$ 166,088.78	\$166,088.78





October 17, 2023

Mr. Don Kent Director of Finance Riverside County Executive Office 4080 Lemon Street, 4<sup>th</sup> 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 September 30, 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



September 30, 2023
Quarterly Investment Report
County of Riverside, California
Successor Agency to the Redevelopment Agency for the
County of Riverside



**Successor Agency to the Redevelopment Agency by Asset:** 

Security	Quantity	Total Cost	Market Value	Percentage of Portfolio
DREYFUS TAX EXEMP CASH MGMT INSTL				9%
#264	6,214,681.46	\$6,214,060.21	\$6,213,438.53	
DREYFUS GOVT CASH MGMT SH BEN	7,057,282.51	7,057,282.51	7,057,282.51	10%
DREYFUS TREAS CASH MGM TREASURY INS	9,493,145.50	9,493,145.50	9,493,145.50	14%
FIDELITY INVST MM GOVT CLASS	32,266,153.65	32,266,153.65	32,266,153.65	48%
GOLDMAN SACHS TR GOVT INST FUND	12,750,223.76	12,750,223.76	12,750,223.76	19%
Grand Total:	67,781,486.88	\$67,780,865.63	\$67,780,243.95	100%

### **Successor Agency to the Redevelopment Agency by Series:**

Issue	Market Value
2004 Tax Allocation Housing Bonds Series A-T	\$5,706,336.83
2011 Tax Allocation Bonds B, D, E	9,898,525.87
2014 Tax Allocation Bonds A, D, E	6,296,464.43
2015 Tax Allocation Bonds A, D, E	5,719,623.40
2015 Tax Allocation Bonds B & C	4,918,966.05
2016 Tax Allocation Bonds A, D, E	5,029,831.21
2016 Tax Allocation Bonds B & C	3,318,878.99
2017 TA Housing Refunding Bonds Series A	1,169,221.77
2017 Tax Allocation Bonds D & E	10,824,258.79
2017 Tax Allocation Bonds Series C	756,743.20
2017 Tax Allocation Ref Bonds Series B	3,887,429.83
2017 Tax Allocation Housing Bonds Series A-T	4,402,601.27
2017 Tax Allocation Housing Refunding Series	2,654,681.24
В	
Combined Housing 14 15 17	3,172,300.38
2020 Series A Second Lien TARB Series D & E	24,380.69
Grand Total:	\$67,780,243.95



### Successor Agency to the Redevelopment Agency by Account:

2004 Tax Allocation Housing Bonds Series	
A-T	
363831 - Debt Service	\$5,703,276.70
363832 - PRN	1,150.97
363833 - Interest	1,909.16
Total:	\$5,706,336.83
2011 Tax Allocation Bonds B, D, E	
872152 - B Reserve	\$2,421,203.37
872153 - B Redevelopment	0.12
872154 - B Interest	818.71
872232 - E Reserve	1,197,341.31
872234 - E Interest	65,723.95
278486 - Sub B Debt Service	6,213,438.41
Total:	\$9,898,525.87
2014 Tax Allocation Bonds A, D, E	
668371 - A Debt Service	\$1,033,154.10
668372 - A Interest	567.89
668373 - A Principal	0.40
668374 - A Reserve	1,522,344.53
668452 - E Debt Service	800,160.44
668453 - E Interest	494.44
668454 - E Principal	0.28
668455 - E Reserve	1,531,885.57
668462 - D Debt Service	1,407,156.25
668463 - D Interest	700.01
668464 - D Principal	0.52
Total:	\$6,296,464.43
2015 Tax Allocation Bonds A, D, E	
639365 - A Revenue	\$0.18
713679 - A Reserve	1,576,216.85
713683 - A Debt Service	1,234,016.51
713684 - A Interest	683.49
713685 - A Principal	0.84
713692 - D Debt Service	491,391.09



713693 - D Interest		219,358.92
713695 - D Principal		0.48
713702 - E Reserve		1,085,954.24
713744 - E Debt Service		1,111,439.57
713747 - E Interest		560.43
713748 - E Principal		0.80
	Total:	\$5,719,623.40
2015 Tax Allocation Bonds B & C		
822326 - B Debt Service		\$3,027,189.24
822327 - B Interest		3,335.76
822911 - C Debt Service		801,895.97
822912 - C Interest		470.39
822914 - C Reserve		1,086,074.69
	Total:	\$4,918,966.05
2016 Tax Allocation Bonds A, D, E		
741102 - A Revenue		\$0.05
741197 - A Debt Service		906,669.30
741198 - A Interest		505.70
741199 - A Principal		1.12
741210 - D Debt Service		2,922,532.70
741211 - D Interest		1,567.30
741212 - D Principal		3.64
741220 - E Debt Service		1,197,877.53
741223 - E Interest		672.47
741224 - E Principal		1.40
	Total:	\$5,029,831.21
2016 Tax Allocation Bonds B & C		
741108 - C Debt Service		\$491,373.05
741109 - C Interest		276.95
741118 - C Principal		0.56
741188 - B Debt Service		2,825,661.06
741189 - B Interest		1,563.94
741190 - B Principal		3.43



Total:	\$3,318,878.99
2017 TA Housing Refunding Bonds Series	
Α	
982727 - A Reserve	\$1,169,221.77
Total:	\$1,169,221.77
2017 Tax Allocation Bonds D & E	
982683 - E Debt Service	\$2,174,316.21
982684 - E Interest	1,733.79
982686 - E Reserve	4,683,439.25
982687 - E Redemption	3.20
982700 - A Interest	1,293.96
982706 - D Debt Service	1,709,121.36
982707 - D Interest	1,078.64
982709 - D Reserve	2,253,272.38
Total:	\$10,824,258.79
2017 Tax Allocation Bonds Series C	
982691 - C Debt Service	\$204,312.50
982692 - C Interest	209.38
982693 - C Principal	0.24
982694 - C Reserve	552,221.08
Total:	\$756,743.20
2047 To Alberto Def Developing	
2017 Tax Allocation Ref Bonds Series B	¢2.005.404.40
982718 - B Debt Service	\$3,885,404.48
982719 - B Interest	2,020.52
982720 - B Principal	4.83
Total:	\$3,887,429.83
2017 Tax Allocation Housing Bonds Series	
A-T	
208954 – Reserve	\$4,402,601.27
Total:	\$4,402,601.27



2017 Tax Allocation Housing Refunding	
Series B	
208967 – Reserve	\$2,654,681.24
Total:	\$2,654,681.24
Combined Housing 14 15 17	
668323 – Debt Service	\$3,169,084.87
668324 - Interest	3,095.73
668325 - Principal	119.78
Total:	\$3,172,300.38
2020 Series A Second Lien TARB Series	
D&E	
280121 - E Debt Service	\$870.88
280122 - E Interest	1.94
165542 - PFA Revenue	22,497.83
275927 - D Debt Service	1,009.88
275931 - D Interest	0.16
Total:	\$24,380.69
Grand Total:	\$67,780,243.95



# Redevelopment Agency for the County of Riverside ISSUES

- 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 TARB SERIES D & E



# 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 I	NCOME PO	ORTFOL	10			
		Se	ptember 30,	2023				
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
2004 Tax Allocation Housin	g Bonds Series A-T							
363831 - Debt Service	FIDELITY INVST MM GOVT CLASS	5.24%			Aaa	5,703,276.70	\$ 5,703,276.70	\$ 5,703,276.70
363832 - PRN	FIDELITY INVST MM GOVT CLASS	5.24%			Aaa	1,150.97	1,150.97	1,150.97
363833 - Interest	FIDELITY INVST MM GOVT CLASS	5.24%			Aaa	1,909.16	1,909.16	1,909.16
						5,706,336.83	\$ 5,706,336.83	\$ 5,706,336.83



#### 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

		FIXE	September 3		OLIO			
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	5.24%			Aaa	2,421,203.37	\$ 2,421,203.37	\$ 2,421,203.37
872153 - B Redevelopment	DREYFUS TAX EXEMP CASH MGMT IN	3.85%			Aaa	0.12	0.12	0.12
872154 - B Interest	FIDELITY INVST MM GOVT CLASS I	5.24%			Aaa	818.71	818.71	818.71
872232 - E Reserve	FIDELITY INVST MM GOVT CLASS I	5.24%			Aaa	1,197,341.31	1,197,341.31	1,197,341.31
872234 - E Interest	FIDELITY INVST MM GOVT CLASS I	5.24%			Aaa	65,723.95	65,723.95	65,723.95
278486 - Sub B Debt Service	DREYFUS TAX EXEMP CASH MGMT IN	3.85%			Aaa	6,214,681.34	6,214,060.09	6,213,438.41
						9,899,768.80	\$ 9,899,147.55	\$ 9,898,525.87



#### 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 Arbitrage Last Calc: 9/30/2019 Fitch:

Trustee: BNY

Base CUSIP: 76913A

#### 2014 Tax Allocation Bonds D \$28,130,000

S&P: AA Arbitrage Yield: 3.61822750% Dated Date: 10/1/2014

Moody's: Arbitrage Position: (\$1,650.00) Due: 10/1/2037 Arbitrage Last Calc: 9/30/2019 Call Date: 10/1/2024 Fitch:

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 Arbitrage Last Calc: 9/30/2019 Fitch:

Trustee: BNY Base CUSIP: 76913A

#### FIXED INCOME PORTFOLIO September 30, 2023 Portfolio S & P **Total Cost** Security Yield Maturity Moody's Shares Market Value 2014 Tax Allocation Bonds A, D, E 668371 - A Debt Service DREYFUS TREAS CASH MGM TREASUR 5.22% Aaa 1,033,154.10 \$1,033,154.10 \$1,033,154.10 668372 - A Interest DREYFUS TREAS CASH MGM TREASUR 5.22% Aaa 567.89 567.89 567.89 668373 - A Principal 5.22% 0.40 0.40 0.40 DREYFUS TREAS CASH MGM TREASUR Aaa 5.22% 1,522,344.53 1,522,344.53 1,522,344.53 668374 - A Reserve DREYFUS TREAS CASH MGM TREASUR Aaa 668452 - E Debt Service 800.160.44 800.160.44 DREYFUS TREAS CASH MGM TREASUR 5.22% Aaa 800.160.44 494.44 668453 - EInterest DREYFUS TREAS CASH MGM TREASUR 5.22% Aaa 494.44 494.44 668454 - E Principal DREYFUS TREAS CASH MGM TREASUR 5.22% Aaa 0.28 0.28 0.28 668455 - E Reserve DREYFUS TREAS CASH MGM TREASUR 5.22% Aaa 1,531,885.57 1,531,885.57 1,531,885.57 668462 - D Debt Service DREYFUS TREAS CASH MGM TREASUR 5.22% Aaa 1,407,156.25 1,407,156.25 1,407,156.25 668463 - D Interest DREYFUS TREAS CASH MGM TREASUR 5.22% Aaa 700.01 700.01 700.01 668464 - D Principal DREYFUS TREAS CASH MGM TREASUR 5.22% 0.52 0.52 0.52 Aaa \$6,296,464.43 6,296,464.43 \$6,296,464.43



# 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

	11	XED INCO		OLIO				
		Septemb	per 30, 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	5.24%			Aaa	0.18	\$ 0.18	\$ 0.18
713679 - A Reserve	FIDELITY INVST MM GOVT CLASS	5.24%			Aaa	1,576,216.85	1,576,216.85	1,576,216.85
713683 - A Debt Service	FIDELITY INVST MM GOVT CLASS	5.24%			Aaa	1,234,016.51	1,234,016.51	1,234,016.51
713684 - A Interest	FIDELITY INVST MM GOVT CLASS	5.24%			Aaa	683.49	683.49	683.49
713685 - A Principal	FIDELITY INVST MM GOVT CLASS	5.24%			Aaa	0.84	0.84	0.84
713692 - D Debt Service	FIDELITY INVST MM GOVT CLASS	5.24%			Aaa	491,391.09	491,391.09	491,391.09
713693 - D Interest	FIDELITY INVST MM GOVT CLASS	5.24%			Aaa	219,358.92	219,358.92	219,358.92
713695 - D Principal	FIDELITY INVST MM GOVT CLASS	5.24%			Aaa	0.48	0.48	0.48
713702 - E Reserve	FIDELITY INVST MM GOVT CLASS	5.24%			Aaa	1,085,954.24	1,085,954.24	1,085,954.24
713744 - E Debt Service	FIDELITY INVST MM GOVT CLASS	5.24%			Aaa	1,111,439.57	1,111,439.57	1,111,439.57
713747 - E Interest	FIDELITY INVST MM GOVT CLASS	5.24%			Aaa	560.43	560.43	560.43
713748 - E Principal	FIDELITY INVST MM GOVT CLASS	5.24%			Aaa	0.80	0.80	0.80
						5,719,623.40	\$ 5,719,623.40	\$ 5,719,623.40



### 2015 Tax Allocation Bonds B \$64,365,000

 Dated Date:
 7/8/2015
 S&P: AA
 Arbitrage Yield:
 3.80255968%

 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)

 Due:
 10/1/2037
 Moody's:
 Arbitrage Position:
 (\$135,227.36)

 Call Date:
 10/1/2025
 Fitch:
 Arbitrage Last Calc:
 9/30/2019

		FIXED INC	OME POR	ΓFOLIO							
September 30, 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	5.24%			Aaa	3,027,189.24	\$ 3,027,189.24	\$ 3,027,189.24			
822327 - B Interest	FIDELITY INVST MM GOVT CLASS	5.24%			Aaa	3,335.76	3,335.76	3,335.76			
822911 - C Debt Service	FIDELITY INVST MM GOVT CLASS	5.24%			Aaa	801,895.97	801,895.97	801,895.97			
822912 - C Interest	FIDELITY INVST MM GOVT CLASS	5.24%			Aaa	470.39	470.39	470.39			
822914 - C Reserve	FIDELITY INVST MM GOVT CLASS	5.24%			Aaa	1,086,074.69	1,086,074.69	1,086,074.69			
						4,918,966.05	\$ 4,918,966.05	\$ 4,918,966.05			



# 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

	FI	IXED INCO	ME PORTE	OLIO				
		Septem	ber 30, 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	5.24%			Aaa	0.05	\$ 0.05	\$ 0.05
741197 - A Debt Service	FIDELITY INVST MM GOVT CLASS	5.24%			Aaa	906,669.30	906,669.30	906,669.30
741198 - A Interest	FIDELITY INVST MM GOVT CLASS	5.24%			Aaa	505.70	505.70	505.70
741199 - A Principal	FIDELITY INVST MM GOVT CLASS	5.24%			Aaa	1.12	1.12	1.12
741210 - D Debt Service	FIDELITY INVST MM GOVT CLASS	5.24%			Aaa	2,922,532.70	2,922,532.70	2,922,532.70
741211 - D Interest	FIDELITY INVST MM GOVT CLASS	5.24%			Aaa	1,567.30	1,567.30	1,567.30
741212 - D Principal	FIDELITY INVST MM GOVT CLASS	5.24%			Aaa	3.64	3.64	3.64
741220 - E Debt Service	FIDELITY INVST MM GOVT CLASS	5.24%			Aaa	1,197,877.53	1,197,877.53	1,197,877.53
741223 - E Interest	FIDELITY INVST MM GOVT CLASS	5.24%			Aaa	672.47	672.47	672.47
741224 - E Principal	FIDELITY INVST MM GOVT CLASS	5.24%			Aaa	1.40	1.40	1.40
						5,029,831.21	\$5,029,831.21	\$5,029,831.21



### 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

	F	IXED INCO	ME PORT	OLIO				
		Septem	ber 30, 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	5.24%			Aaa	491,373.05	\$ 491,373.05	\$ 491,373.05
741109 - C Interest	FIDELITY INVST MM GOVT CLASS	5.24%			Aaa	276.95	276.95	276.95
741118 - C Principal	FIDELITY INVST MM GOVT CLASS	5.24%			Aaa	0.56	0.56	0.56
741188 - B Debt Service	FIDELITY INVST MM GOVT CLASS	5.24%			Aaa	2,825,661.06	2,825,661.06	2,825,661.06
741189 - B Interest	FIDELITY INVST MM GOVT CLASS	5.24%			Aaa	1,563.94	1,563.94	1,563.94
741190 - B Principal	FIDELITY INVST MM GOVT CLASS	5.24%			Aaa	3.43	3.43	3.43
						3,318,878.99	\$ 3,318,878.99	\$ 3,318,878.99



# 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

	FI	XED INCC	ME PORTF	OLIO				
September 30, 2023								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
2017 TA Housing Refunding Bonds S	eries A							
982727 - A Reserve	GOLDMAN SACHS GOVT INST FUND	5.24%			Aaa	1,169,221.77	\$ 1,169,221.77	\$1,169,221.77
						1,169,221.77	\$ 1,169,221.77	\$ 1,169,221.77



# 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

	FI	XED INC	OME PORT	FOLIO				
		Septen	nber 30, 202	3				
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	5.24%			Aaa	2,174,316.21	\$ 2,174,316.21	\$ 2,174,316.21
982684 - E Interest	GOLDMAN SACHS GOVT INST FUND	5.24%			Aaa	1,733.79	1,733.79	1,733.79
982686 - E Reserve	GOLDMAN SACHS GOVT INST FUND	5.24%			Aaa	4,683,439.25	4,683,439.25	4,683,439.25
982687 - E Redemption	GOLDMAN SACHS GOVT INST FUND	5.24%			Aaa	3.20	3.20	3.20
982700 - A Interest	GOLDMAN SACHS GOVT INST FUND	5.24%			Aaa	1,293.96	1,293.96	1,293.96
982706 - D Debt Service	GOLDMAN SACHS GOVT INST FUND	5.24%			Aaa	1,709,121.36	1,709,121.36	1,709,121.36
982707 - D Interest	GOLDMAN SACHS GOVT INST FUND	5.24%			Aaa	1,078.64	1,078.64	1,078.64
982709 - D Reserve	GOLDMAN SACHS GOVT INST FUND	5.24%			Aaa	2,253,272.38	2,253,272.38	2,253,272.38
						10,824,258.79	\$ 10,824,258.79	\$ 10,824,258.79



# 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** September 30, 2023 Portfolio Yield S & P **Total Cost** Market Value Security Maturity Moody's Shares 2017 Tax Allocation Bonds Series C 982691 - C Debt Service **GOLDMAN SACHS GOVT INST FUND** 5.24% 204,312.50 \$ 204,312.50 \$204,312.50 Aaa 982692 - C Interest **GOLDMAN SACHS GOVT INST FUND** 209.38 209.38 209.38 5.24% Aaa 982693 - C Principal **GOLDMAN SACHS GOVT INST FUND** 5.24% Aaa 0.24 0.24 0.24 552,221.08 982694 - C Reserve GOLDMAN SACHS GOVT INST FUND 5.24% 552,221.08 Aaa 552,221.08 756.743.20 \$756,743.20 \$756,743.20



# 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

	FI	XED INCO	ME PORTF	OLIO				
		Septemb	er 30, 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	5.24%			Aaa	3,885,404.48	\$ 3,885,404.48	\$3,885,404.48
982719 - B Interest	FIDELITY INVST MM GOVT CLASS	5.24%			Aaa	2,020.52	2,020.52	2,020.52
982720 - B Principal	FIDELITY INVST MM GOVT CLASS	5.24%			Aaa	4.83	4.83	4.83
						3,887,429.83	\$ 3,887,429.83	\$3,887,429.83



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

	FIX	ED INCO	ME PORTF	OLIO						
September 30, 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	5.22%			Aaa	4,402,601.27	\$ 4,402,601.27	\$ 4,402,601.27		
						4,402,601.27	\$ 4,402,601.27	\$ 4,402,601.27		



# 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

	FIX	ED INCO	ME PORTF	OLIO					
September 30, 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	5.22%			Aaa	2,654,681.24	\$ 2,654,681.24	\$ 2,654,681.24	
						2,654,681.24	\$ 2,654,681.24	\$ 2,654,681.24	



### **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:

	FIXE		ME PORTFor 30, 2023	OLIO					
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	5.22%			Aaa	3,169,084.87	\$ 3,169,084.87	\$3,169,084.87	
668324 - Interest	DREYFUS TREAS CASH MGM TREASUR	5.22%			Aaa	3,095.73	3,095.73	3,095.73	
668325 - Principal	DREYFUS TREAS CASH MGM TREASUR	5.22%			Aaa	119.78	119.78	119.78	
						3,172,300.38	\$ 3,172,300.38	\$3,172,300.38	



# 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	PORTFOL	10				
	S	eptember	30, 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	5.22%			Aaa	870.88	\$ 870.88	\$ 870.88
280122 - E Interest	DREYFUS TREAS CASH MGM TREASUR	5.22%			Aaa	1.94	1.94	1.94
165542 - PFA Revenue	DREYFUS TREAS CASH MGM TREASUR	5.22%			Aaa	22,497.83	22,497.83	22,497.83
275927 - D Debt Service	DREYFUS TREAS CASH MGM TREASUR	5.22%			Aaa	1,009.88	1,009.88	1,009.88
275931 - D Interest	DREYFUS TREAS CASH MGM TREASUR	5.22%			Aaa	0.16	0.16	0.16
						24,380.69	\$ 24,380.69	\$ 24,380.69





October 17, 2023

Mr. Don Kent Director of Finance County of Riverside 4080 Lemon Street, 4<sup>th</sup> 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 September 30, 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



Septeber 30, 2023 Quarterly Investment Report County of Riverside, California Pension Obligation Bonds



Pension Obligation Bonds Summary by Asset:

				Percentage of
Security	Quantity	Total Cost	Market Value	Portfolio
MASS MUTUAL	41,048,111.25	\$41,048,111.25	\$41,048,111.25	43%
GOLDMAN SACHS GOVT INST FUND	55,164,697.84	55,164,697.84	55,164,697.84	57%
Grand Total	96,212,809.09	\$96,212,809.09	\$96,212,809.09	100%

Pension Obligation Bonds Summary by Series:

Issue	Market Value
Taxable Pension Obligation Bonds Series 2005A	
and 2020A	\$96,212,809.09
Grand Total:	\$96,212,809.09

**Pension Obligation Bonds Market Value by Account:** 

Taxable Pension Obligation Bonds Series	
2005A and 2020A	
17295800 - Bond Account	\$91,721,442.91
17295804 - Pension Liability Account	4,491,366.12
17295807 - Redemption Account	0.06
Total:	\$96,212,809.09
Grand Total:	\$96,212,809.09



### **Pension Obligation Bonds**

### <u>ISSUES</u>

- 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

	FI	IXED INCO	ME PORT	FOLIO				
		Septem	nber 30, 2023	3				
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
Taxable Pension Obligation Bonds Serie	es 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	5.24%			Aaa	51,599,641.66	51,599,641.66	51,599,641.66
17295804 - Pension Liabilty Account	MASS MUTUAL	4.83%	2/12/35			926,310.00	926,310.00	926,310.00
17295804 - Pension Liabilty Account	GOLDMAN SACHS GOVT INST FUND	5.24%			Aaa	3,565,056.12	3,565,056.12	3,565,056.12
17295807 - Redemption Account	GOLDMAN SACHS GOVT INST FUND	5.24%			Aaa	0.06	0.06	0.06
						96,212,809.09	\$ 96,212,809.09	\$ 96,212,809.09





October 17, 2023

Mr. Don Kent Director of Finance County of Riverside 4080 Lemon Street, 4<sup>th</sup> 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 September 30, 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



September 30, 2023 Quarterly Investment Report County of Riverside, California Infrastructure Financing Authority



**Infrastructure Financing Authority Summary by Asset:** 

	-			Percentage of
Security	Quantity	Total Cost	Market Value	Portfolio
FIRST AMERICAN TREASURY	709,815.96	\$709,815.96	\$709,815.96	99%
GOLDMAN SACHS GOVT INST FUND	2,356.30	2,356.30	2,356.30	1%
Grand Total:	712,172.26	\$712,172.26	\$712,172.26	100%

**Infrastructure Financing Authority Summary by Series:** 

	Market
Issue	Value
Lease Revenue Refunding Bonds Series 2015 A	\$2,356.30
2016 Series A & A-T IFA Lease Revenue Refunding	
Bonds	350,463.29
2017 Lease Revenue Bonds, Series A	164,454.18
2017 Lease Revenue Bonds, Series B & C	2,572.46
2021 Lease Revenue Refunding Bonds, Series A & B	192,326.03
Grand Total:	\$712,172.26

### **Infrastructure Financing Authority Market Value by Account:**

Lease Revenue Refunding Bonds Series 2015 A		
84401900 - Revenue Account	\$2,331.15	
84401901 - Interest Account	25.12	
84401902 - Principal Account	0.03	
Total:	\$2,356.30	
2016 Series A & A-T IFA Lease Revenue Refunding		
Bonds		
222483000 – Bond Fund	\$819.98	
222483001 - Interest	406.62	
222483002 - Principal	9.38	
222483003 - Construction	349,227.31	
Total:	\$350,463.29	



2017 Lease Revenue Bonds, Series A				
256547000 - Revenue	\$317.39			
256547001 - Interest	1,444.89			
256547002 - Principal	3.63			
256547004 - Capital Repair Fund	162,688.27			
Total:	\$164,454.18			
2017 Lease Revenue Bonds, Series B & C				
240490000 - B Bond Fund	\$657.53			
240490001 – Interest	708.64			
240490002 - Principal	1,206.29			
Total:	\$2,572.46			
2021 Lease Revenue Refunding Bonds, Series A & B				
264786000 – Payment Fund	\$10,639.55			
264786001 – Interest Account	5,324.07			
264786002 – Principal	68.25			
264786004 – Property Conveyance Cost Fund	104,479.67			
264786005 – Cost of Issuance Fund	71,814.49			
Total:	\$192,326.03			
Grand Total:	\$712,172.26			



### **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:
 (\$953,515)

 Call Date:
 11/1/2025
 Fitch:
 Arbitrage Last Calc:
 11/4/2022

Trustee: Wells Fargo

Base CUSIP: 76913D

FIXED INCOME PORTFOLIO								
September 30, 2023								
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
Lease Revenue Refunding Bond	s Series 2015 A							
84401900 - Revenue Account	GOLDMAN SACHS GOVT INST FUND	5.24%			Aaa	2,331.15	\$ 2,331.15	\$ 2,331.15
84401901 - Interest Account	GOLDMAN SACHS GOVT INST FUND	5.24%			Aaa	25.12	25.12	25.12
84401902 - Principal Account	GOLDMAN SACHS GOVT INST FUND	5.24%			Aaa	0.03	0.03	0.03
						2,356.30	\$ 2,356.30	\$ 2,356.30



# 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: (\$836,370.81)
Call Date: Fitch: Arbitrage Last Calc: 10/4/2022

Trustee: US Bank Base CUSIP: 76913D

		FIXED INCO	OME PORT	FOLIO				
		Septen	nber 30, 202	3				
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
2016 Series A & A-T IFA Lease Reve	enue Refunding Bonds							
222483000 - Bond	FIRST AMERICAN TREASURY	5.27%			Aaa	819.98	\$ 819.98	\$ 819.98
222483001 - Interest	FIRST AMERICAN TREASURY	5.27%			Aaa	406.62	406.62	406.62
222483002 - Principal	FIRST AMERICAN TREASURY	5.27%			Aaa	9.38	9.38	9.38
222483003 - Construction	FIRST AMERICAN TREASURY	5.27%			Aaa	349,227.31	349,227.31	349,227.31
						350,463.29	\$ 350,463.29	\$ 350,463.29



## 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

		ember 30, 20					
Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	Market Value
ST AMERICAN TREASURY	5.27%			Aaa	317.39	\$ 317.39	\$ 317.39
ST AMERICAN TREASURY	5.27%			Aaa	1,444.89	1,444.89	1,444.89
ST AMERICAN TREASURY	5.27%			Aaa	3.63	3.63	3.63
ST AMERICAN TREASURY	5.27%			Aaa	162,688.27	162,688.27	162,688.27
					164 154 10	Ć 164.454.40	\$ 164,454.18
S 7	T AMERICAN TREASURY T AMERICAN TREASURY T AMERICAN TREASURY	T AMERICAN TREASURY 5.27% T AMERICAN TREASURY 5.27% T AMERICAN TREASURY 5.27%	T AMERICAN TREASURY 5.27% T AMERICAN TREASURY 5.27% T AMERICAN TREASURY 5.27%	T AMERICAN TREASURY 5.27%  T AMERICAN TREASURY 5.27%  T AMERICAN TREASURY 5.27%	T AMERICAN TREASURY 5.27% Aaa	T AMERICAN TREASURY 5.27% Aaa 317.39 T AMERICAN TREASURY 5.27% Aaa 1,444.89 T AMERICAN TREASURY 5.27% Aaa 3.63	T AMERICAN TREASURY 5.27% Aaa 317.39 \$ 317.39 T AMERICAN TREASURY 5.27% Aaa 1,444.89 1,444.89 T AMERICAN TREASURY 5.27% Aaa 3.63 3.63 T AMERICAN TREASURY 5.27% Aaa 162,688.27



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 Moody's: Arbitrage Position: (\$625,816.89)

C - 5/1/2047

Call Date: Fitch: Arbitrage Last Calc: 5/1/2023

Trustee: US Bank Base CUSIP: 76913D

		FIXED INCO	OME PORT						
Portfolio	Security	Yield	Maturity	S & P	Moody's	Shares	Total Cost	N	Aarket Value
2017 Lease Revenue Bonds, Serie	es B & C								
240490000 - B Bond Fund	FIRST AMERICAN TREASURY	5.27%			Aaa	657.53	\$ 657.53	\$	657.53
240490001 - Interest	FIRST AMERICAN TREASURY	5.27%			Aaa	708.64	708.64		708.64
240490002 - Principal	FIRST AMERICAN TREASURY	5.27%			Aaa	1,206.29	1,206.29		1,206.29
						2,572.46	\$ 2,572.46	\$	2,572.46



# 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: (\$1,879.48)
Call Date: Fitch: Arbitrage Last Calc: 10/19/2022

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

			COME POF		)					
	September 30, 2023									
Portfolio	Security	Yield	Maturity	S&P	Moody's	Shares	Total Cost	Market Value		
2021 Lease Revenue Refunding Bon	2021 Lease Revenue Refunding Bonds, Series A & B									
264786000 - Payment Fund	FIRST AMERICAN TREASURY	5.27%			Aaa	10,639.55	\$ 10,639.55	\$ 10,639.55		
264786001 - Interest Account	FIRST AMERICAN TREASURY	5.27%			Aaa	5,324.07	5,324.07	5,324.07		
264786002 - Principal Account	FIRST AMERICAN TREASURY	5.27%			Aaa	68.25	68.25	68.25		
264786004 - Property Conveyance	FIRST AMERICAN TREASURY	5.27%			Aaa	104,479.67	104,479.67	104,479.67		
264786005 - Cost of Issuance Fund	FIRST AMERICAN TREASURY	5.27%			Aaa	71,814.49	71,814.49	71,814.49		
						192,326.03	\$ 192,326.03	\$ 192,326.03		



# **COUNTY OF RIVERSIDE**

# TREASURER-TAX COLLECTOR



INVESTMENT POLICY STATEMENT

**NOVEMBER 7, 2023** 

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#### 1. INTRODUCTION

The Treasurer Tax-Collectors (TTC) Statement of Investment Policy is presented annually to the County Investment Oversight Committee (IOC) for review and to the Board of Supervisors (BOS) for approval, pursuant to the requirements of Sections <u>53646(a)</u> and <u>27133</u> of the California Government Code (GOV §). This policy will become effective immediately upon approval by the BOS.

#### 2. SCOPE

The TTC Statement of Investment Policy is limited in scope to only those county, school, special districts and other fund assets actually deposited and residing in the County Treasury. It does not apply to bond proceeds or other assets belonging to the County of Riverside, or any affiliated public agency the assets of which reside outside of the County Treasury.

#### 3. FIDUCIARY RESPONSIBILITY

GOV §27000.3 declares each Treasurer, or governing body authorized to make investment decisions on behalf of local agencies, to be a trustee and therefore a fiduciary subject to the prudent investor standard. This standard, as stated in GOV §27000.3 requires that "When investing, reinvesting, purchasing, acquiring, exchanging, selling, or managing public funds, the county Treasurer or the BOS, as applicable, shall act with care, skill, prudence, and diligence under the circumstances then prevailing, specifically including, but not limited to, the general economic conditions and the anticipated needs of the county and other depositors, that a prudent person acting in a like capacity and familiarity with those matters would use in the conduct of funds of a like character and with like aims, to safeguard the principal and maintain the liquidity needs of the county and the other depositors."

#### 4. PORTFOLIO OBJECTIVES

The first and primary objective of the TTC's investment of public funds is to **safeguard investment principal**; second, to maintain sufficient **liquidity** within the portfolio to meet daily cash flow requirements; and third, to achieve a reasonable rate of return or **yield** on the portfolio consistent with these objectives. The portfolio shall be actively managed in a manner that is responsive to the public trust and consistent with State law.

#### 5. AUTHORITY

Statutory authority for the TTC's investment and safekeeping functions are found in GOV §53601 and 53635 et. seq. The TTC's authority to make investments is to be renewed annually, pursuant to state law. The County Ordinance is No. 767. GOV §53607 effectively requires the legislative body to delegate investment authority of the County on an annual basis.

#### 6. AUTHORIZED INVESTMENTS

Investments shall be restricted to those authorized in GOV § <u>53601</u> and <u>53635</u> as amended and as further restricted by this policy statement. All investments shall be governed by the restrictions shown in Schedule I which defines the type of investments authorized, maturity limitations, portfolio diversification, credit quality standards (two of the three nationally recognized ratings shall be used for corporate and municipal securities), and purchase restrictions that apply.

#### 7. STAFF AUTHORIZED TO MAKE INVESTMENTS

Only the TTC, Matthew Jennings, Assistant Treasurer, Chief Investment Officer, Deputy Investment Officer, and Investment Officer are authorized to make investments and to order the receipt and delivery of investment securities among custodial security clearance accounts.

#### 8. AUTHORIZED BROKER/DEALERS

Securities transactions are limited solely to those noted on Schedule III of this policy.

#### 9. DAILY ACCOUNTABILITY AND CONTROL

All investment transactions are to be conducted at the TTC's office, or approved remote location subjected to Board Policy A-50 and Department Telecommute policy., All investment transactions will be entered daily into the TTC's internal financial accounting system. Transactions are reviewed by the Fiscal Compliance Unit daily. In addition, a bi-weekly and monthly compliance review of investment holdings are conducted. All reviews are signed off by the Treasurer-Tax Collector and Fiscal Compliance staff. Portfolio income shall be reconciled daily, monthly and quarterly, prior to the distribution of earnings among those entities sharing in pooled fund investment income.

#### 10. SECURITY CUSTODY & DELIVERIES

All securities, except for money market funds registered in the County's name and securities issued by the County or other local agencies shall be deposited for safekeeping with banks contracted to provide the County TTC with custodial security clearance services. These third-party trust department arrangements provide the County with a perfected interest in, and ownership and control over, the securities held by the custodian on the County's behalf and are intended to protect the County from the bank's own creditors in the event of a bank default and filing for bankruptcy. Securities are **NOT** to be held in investment firm/broker dealer accounts. All security transactions are to be conducted on a "delivery versus payment basis." Confirmation receipts on all investments are to be reviewed immediately for conformity with County transaction documentation. Securities issued by local agencies purchased directly shall be held in the TTC's vault. The security holdings shall be reconciled with the custodian holding records daily. The TTC's Fiscal Compliance unit will audit purchases daily for compliance, and audit holding records monthly.

#### 11. COMPETITIVE PRICING

Investment transactions are to be made at current market value and competitively priced whenever possible. Competitive pricing does not necessarily require submission of bids, but does require adequate comparative analysis. The current technology utilized by the Treasury provides this information.

#### 12. MATURITY LIMITATIONS

No investment shall exceed a final maturity date of five years from the date of purchase unless it is authorized by the BOS pursuant to GOV §53601. The settlement date will be used as the date of purchase for measuring maturity limitations.

#### 13. LIQUIDITY

The portfolio shall maintain a weighted average day to maturity (WAM) of less than 541 days or 1.5 years. To provide sufficient liquidity to meet daily expenditure requirements, the portfolio shall maintain at least 40% of its total value in securities having maturities 1 year or less.

#### 14. SECURITIES LENDING

The TTC may engage in securities lending activity limited to 20% of the portfolio's book value on the date of transaction. Instruments involved in a securities lending program are restricted to those securities pursuant to GOV §53601 and by the TTC's Statement of Investment Policy.

#### 15. REVERSE REPURCHASE AGREEMENTS

The Treasury shall not engage in any form of leverage for the purpose of enhancing portfolio yield. There shall be no entry into reverse repurchase agreements except for temporary and unanticipated cash flow requirements that would cause the TTC to sell securities at a principal loss. Any reverse repurchase agreements are restricted pursuant to GOV §53601 and by the TTC's Statement of Investment Policy.

#### 16. MITIGATING MARKET & CREDIT RISKS

Safety of principal is the primary objective of the portfolio. Each investment transaction shall seek to minimize the County's exposure to market and credit risks by giving careful and ongoing attention to the: (1) credit quality standards issued by the nationally recognized rating agencies on the credit worthiness of each issuer of the security, (2) limiting the concentration of investment in any single firm as noted in Schedule I, (3) by limiting the duration of investment to the time frames noted in Schedule I, and (4) by maintaining the diversification and liquidity standards expressed within this policy.

#### 17. TRADING & EARLY SALE OF SECURITIES

All securities are to be purchased with the intent of holding them until maturity. However, in an effort to minimize market and credit risks, securities may be sold prior to maturity either at a profit or loss when economic circumstances, trend in short-term interest rates, or a deterioration in creditworthiness of the issuer warrants a sale of the securities to either enhance overall portfolio yield or to minimize further erosion and loss of investment principal. Such sales should take into account the short- and long-term impacts on the portfolio. However, the sale of a security at a loss can only be made after first securing the approval of the TTC.

#### 18. PURCHASE OF WHEN ISSUED SECURITIES

When issued (W.I.) purchases of securities and their subsequent sale prior to cash settlement are authorized as long as sufficient cash is available to consummate their acceptance into the TTC's portfolio on the settlement date.

#### 19. PORTFOLIO REPORTS/AUDITING

Portfolio reports required by GOV § 53607 and 27133(e) shall be filed monthly with the BOS, IOC, Superintendent of Schools, Executive

Officer, County Auditor Controller and interested parties. Consistent with Board Policy B-21 (County Investment Policy Statement), § III A, an outside compliance audit will be conducted annually. Outside audits will be conducted at least biennially by an independent auditing firm selected by the BOS, per Board Minute Order No. 3.48. Reports are posted monthly on the Treasurer's website:

http://www.countyTreasurer.org/Treasurer/TreasurersPooledInvestmentFund/MonthlyReports.aspx

#### 20. SPECIFIC INVESTMENTS

Specific investments for individual funds may be made in accordance with the TTC's Statement of Investment Policy, upon written request and approval of the responsible agency's governing board, and approval of the TTC. Investments outside of the policy may be made on behalf of such funds with approval of the governing Board and approval of the TTC. All specific investments shall be memorialized by a Memorandum of Understanding. With the purchase of specific investments, the fund will be allocated the earnings and/or loss associated with those investments. The TTC reserves the right to allocate a pro-rata charge for administrative costs to such funds.

#### 21. PERFORMANCE EVALUATION

Portfolio performance is monitored daily and evaluated monthly in comparison to the movement of the Treasurer's Institutional Money Market Index (TIMMI), or another suitable index. Over time, the portfolio rate of return should perform in relationship to such an index. Regular meetings are to be conducted with the investment staff to review the portfolio's performance, in keeping with this policy, and current market conditions.

#### 22. INVESTMENT OVERSIGHT COMMITTEE

In accordance with GOV §27130, the BOS has established an IOC. The role of the Committee is advisory in nature. It has no input on day to day operations of the Treasury.

#### 23. QUARTERLY APPORTIONMENT OF INVESTMENT EARNINGS

Portfolio income, including gains and losses (if any), will be distributed quarterly in compliance with GOV § 53684 and 53844 which give the TTC broad authority to apportion earnings and losses among those participants sharing in pooled investment income, and, except for specific investments in which the interest income is to be credited directly to the fund from which the investment was made, all investment income is to be distributed pro-rata based upon each participant's average daily cash balance for the fiscal quarter. Any subsequent adjustments of reported earnings by the Auditor-Controller will be first reviewed and approved by the TTC to assure compliance with GOV § 53684 and 53844. The TTC employs the modified Cash/ Accrual apportionment method.

#### 24. QUARTERLY ADMINISTRATIVE COSTS

Prior to the quarterly apportionment of pooled fund investment income, the County TTC is permitted, pursuant to GOV §27013, to deduct from investment income before the distribution thereof, the actual cost of the investment, audit, deposit, handling and distribution of such income. Accordingly, in keeping with GOV § 27013, 27133(f), and 27135, the Treasury shall deduct from pooled fund investment earnings the actual cost incurred for: banking services, custodial safekeeping charges, the pro-rata annual cost of the salaries including fringe benefits for the personnel in the TTC's office engaged in the administration, investment, auditing, cashiering, accounting, reporting, remittance processing and depositing of public funds for investment, together with the related computer and office expenses associated with the performance of these functions. Costs are apportioned based upon average daily ending balances. Prior to gaining reimbursement for these costs, the TTC shall annually prepare a proposed budget revenue estimate per GOV §27013.

#### 25. TREASURY OPERATIONS

Treasury operations are to be conducted in the most efficient manner to reduce costs and assure the full investment of funds. The TTC will maintain a policy regarding outgoing wires and other electronic transfers. Requests for outgoing transfers which do not arrive on a timely basis may be delayed. The County TTC may institute a fee schedule to more equitably allocate costs that would otherwise be spread to all depositors.

#### 26. POLICY CRITERIA FOR AGENCIES SEEKING VOLUNTARY ENTRY

Should any agency solicit entry, the agency shall comply with the requirements of GOV § 53684 and adopt a resolution by the legislative or governing body of the local agency authorizing the deposit of excess funds into the County treasury for the purpose of investment by the County TTC. The resolution shall specify the amount of monies to be invested, the personnel authorized by the agency to coordinate the transaction, the anticipated time frame for deposits, the agency's

willingness to be bound to the statutory 30-day written notice requirement for withdrawals, and acknowledging the TTC's ability to deduct pro-rata administrative charges permitted by GOV §27013. Any solicitation for entry into the TPIF must have the County TTC's consent before the receipt of funds is authorized. The depositing entity will enter into a depository agreement with the TTC.

#### 27. POLICY CRITERIA FOR VOLUNTARY PARTICIPANT WITHDRAWALS

With the TTC being required to always maintain a 40% liquidity position during the calendar year, it is anticipated that sufficient funds will be on hand to immediately meet on demand all participant withdrawals for the full dollar amounts requested without having to make any allowance or prorata adjustment based on the current market value of the portfolio. In addition, any withdrawal by a local agency for the purpose of investing or depositing those funds outside the Pool shall have the prior written approval of the County TTC.

The TTC's approval of the withdrawal request shall be based on the availability of funds; the circumstances prompting the request; the dollar volume of similar requests; the prevailing condition of the financial markets, and an assessment of the effect of the proposed withdrawal on the stability and predictability of the investments in the county treasury.

#### 28. POLICY ON RECEIPT OF HONORARIA, GIFTS AND GRATUITIES

Neither the TTC nor any member of his staff, shall accept any gift, gratuity or honoraria from financial advisors, brokers, dealers, bankers or other persons or firms conducting business with the County TTC which exceeds the limits established by the Fair Political Practices Commission (FPPC) and relevant portions of GOV §27133. IOC members shall be subject to the limits included in the BOS Policy B-21.

#### 29. ETHICS & CONFLICTS OF INTEREST

Officers and staff members involved in the investment process shall refrain from any personal business activity that compromises the security and integrity of the County's investment program or impairs their ability to make impartial and prudent investment decisions. In addition, the County TTC, Assistant TTC, Chief Investment Officer, Deputy Investment Officer, Investment Officer and Assistant Investment Officer are required to file annually the applicable financial disclosure statements as mandated by the FPPC and County policy.

#### 30. INVESTMENTS MADE FROM DEBT ISSUANCE PROCEEDS

The proceeds of a borrowing may be specifically invested per Schedule I of this policy (with the exception of Collateralized Time Deposits and Local Agency Obligations) as well as competitively bid investments (see County of Riverside Office of The TTC Policy Governing Competitively Bid Investments, dated March 3, 2011).

No pooled fund investments made from the proceeds of a borrowing, the monies of which are deposited in the County TTC, shall be invested for a period exceeding the maturity date of the borrowing. Nor shall any monies deposited with a bank trustee or fiscal agent for the ultimate purpose of retiring the borrowing be invested beyond the maturity date of the borrowing.

### 31. POLICY ADOPTION & AMENDMENTS

This policy statement will become effective following adoption by the BOS and will remain in force until subsequently amended in writing by the TTC and approved by the BOS.

Matthew Jennings

County of Riverside

Treasurer-Tax Collector

11/07/2023

## 32. AUTHORIZED INVESTMENTS SCHEDULE I

AUTHORIZED INVESTMENTS	CA GOV §	DIVERSI FICATIO N (1)	PURCHASE RESTRICTION S	MAXIMUM MATURIT Y	MINIMUM QUALITY (S&P/MOODY' S/FITCH)
U.S. Treasury Obligations	53601 (b)	100%	N/A	5 years	N/A
U.S. Government Agency Obligations State Obligations (Munis) and CA Local Agency Obligation	53601(f) 53601(c) 53601(d) 53601(e)	100% 15% maximum	N/A See Schedule II	5 years 5 years	N/A AA-, Aa3, AA-
Supranational Obligations issued or fully guaranteed as to principal and interest by the International Bank for Reconstruction and Development, the International Finance Corporation, and Inter-American Development Bank.	53601(q)	20% maximum	Max 10% per issuer	5 years	AA, Aa, AA
Local Agency Investment Fund (LAIF)	16429.1	\$50 million maximum	Maximum \$50 million per LAIF	Daily	N/A
Commercial Paper	53635(a)( 1)	40% maximum	See Schedule II	270 days	A-1,P-1,F1
Local Agency Obligations	53601(e)	2.5% maximum	BOS approval required. Issued by pool depositors only	3 years	Non-rated, if in the opinion of the Treasurer, considered to be of investment grade or better
Joint Powers Authority Pool CalTRUST Short Term Fund (CLTR)	53601(p)	1% maximum	Board of Supervisors approval required	Daily	NR / Portfolio managed pursuant to California Government Code § 53601 & 53635

Negotiable Certificates of Deposit	53601(i)	20% maximum	See Schedule II	2 year	A-1,P-1,F1" or better
Collateralized Time Deposits	53630 et seq 53601(n)	2% maximum	See Schedule IV	1 year	N/A
Repurchase Agreements (REPO) with 102% collateral restricted to U. S. Treasuries, agencies, agency mortgages	53601(j)	40% max, 25% in term repo over 7 days. No more than 20% w/one dealer in term repo	Repurchase agreements to be on file	45 days	
Reverse Repurchase Agreements on U. S. Treasury & federal agency securities in portfolio	53601(j)	10% maximum	For temporary cash flow needs only.	Max 60 days with prior approval of BOS	N/A
Medium Term Notes (Corporate Notes)	53601(k)	20% maximum	See Schedule II	Maximum 4 years	A, A2, A See Schedule II
Interest bearing Checking Account		20% maximum	N/A	Daily	Fully collateralized with US Treasuries or US Federal agency notes
Money Market Mutual Funds (MMF)	53601(i) and 53601.6( b)	20% maximum	See Schedule V	Daily	AAA (2 of 3 nationally recognized rating services)

# 33. SCHEDULE II POLICY CRITERIA CORPORATE AND MUNICIPAL SECURITIES

Corporate Criteria. Money market securities will be first restricted by short-term ratings and then further restricted by long term credit ratings. The long-term credit ratings, including the outlook of the parent company will be used. Money market securities consist of negotiable certificates of deposit (NCDs), bankers' acceptances, and commercial paper. Medium term securities will be restricted by the long-term ratings of the legal issuer. Concentration limit restrictions will make no distinction between medium term notes and money market securities.

No short-term negative credit watch or long-term negative outlook by 2 of 3 nationally recognized rating services except for entities participating in government guaranteed programs. Credit Category 1 and Category 2 with negative credit watch or long-term negative outlook, by more than one nationally recognized rating service is permitted as Category 3 and Category 4 respectively.

**Municipal Criteria.** Minimum of A or A2 or A, underlying credit rating for selecting insured municipal securities and a maximum of 5% exposure to any one insurer (direct purchases and indirect commitments).

**Liquidity Provider Restrictions.** Maximum of 5% exposure to any one institution (direct purchases and indirect commitments).

Category	Short-Term Ratings	Long-Term Ratings	Restrictions
1	A-1+/P-1/F1+ (SP-1+/MIG1/F1+)	AAA/Aaa/AAA	Corp. (MTN) Maximum of 5% per issuer with no more than 3% greater than 1 year final maturity  Muni. Maximum of 5% per issuer
2	A-1+/P-1/F1+ (SP-1+/MIG1/F1)	AA+/Aa1/AA+, AA/Aa2/AA	Corp. Maximum of 4% per issuer with no more than 2% greater than 1 year final maturity.  Muni. Maximum of 5% per issuer.
3	A-1+/P-1/F1+ (SP-1+/MIG1/F1)	AA-/Aa3/AA-	Corp. Maximum of 4% per issuer with no more than 2% greater than 180 days. No more than 270 days final maturity.  Muni. Maximum of 5% per issuer.
4	A-1/P-1/F1 (SP-1/MIG1/F1)	A/A2/A or better.	<b>Corp.</b> No Asset Backed programs. Maximum of 3% per issuer with no more than 2% greater than 30 days. No more than 90 days maximum maturity.

# **Rating Agency Comparison Table**

Short-Term Scale

Long-Term Scale

S&P	A-1+, A-1	S&P
Moody's	P-1	Moody's
Fitch	F1+, F1	Fitch

S&P	<b>AAA</b> , <b>AA+</b> , <b>AA</b> , <b>AA-</b> , <b>A+</b> , <b>A</b> , <b>A-</b>
Moody's	Aaa, Aa1, Aa2, Aa3, A1, A2, A3
Fitch	<b>AAA</b> , <b>AA+</b> , <b>AA</b> , <b>AA-</b> , <b>A+</b> , <b>A</b> , <b>A-</b>

#### 34. SCHEDULE III AUTHORIZED BROKER/DEALERS

The TTC is authorized to conduct investment security transactions with the broker/dealers which are designated by the Federal Reserve Bank as primary government dealers. Security transactions with firms, other than those appearing on this list, are prohibited.

#### 1. Other authorized firms:

Academy Securities, Inc.
Bank of New York
FTN
Insperex LLC
Moreton Capital
MUFG
Piper Sandler & Co.
Ramirez & Co, Inc.
Raymond James & Associates, Inc.
Siebert Williams Shank & Co.
Stifel Nicolas & Co
StoneX Financial Inc

#### US Bank

- 2. Direct purchases of commercial paper, money market mutual funds, , negotiable CDs, are authorized.
- 3. Incidental purchases of less than \$10 million may be made with other firms if in the opinion of the TTC, such transactions are deemed advantageous.

To ensure compliance with the County TTC's investment guidelines, each newly authorized primary government dealer and other authorized firms (as listed above in section 1, 2 and 3) will be supplied a complete copy of this Investment Policy document approved by the BOS.

- 1. The County TTC has elected to limit security transactions as mentioned in Schedule III. Accordingly, the financial institution must confirm that they are a member of the Financial Industry Regulatory Authority (FINRA), registered with the Securities & Exchange Commission (SEC), and possess all other required licenses. The TTC is prohibited from the selection of any broker, brokerage, dealer, or securities firm that has, within any consecutive 48-month period following January 1, 1996, made a political contribution in an amount exceeding the limitations contained in Rule G-37 of the Municipal Securities Rulemaking Board, to the local Treasurer, any member of the governing board of the local agency, or any candidate for those offices.
- 2. The County TTC's intent is to enter into long-term relationships. Therefore, the integrity of the firm and the personnel assigned to our account is of primary importance.
- 3. The firm must specify the types of securities it specializes in and will be made available for our account.
- 4. It is important that the firm provide related services that will enhance the account relationship which could include:
  - (a) An active secondary market for its securities.
  - (b) Internal credit research analysis on commercial paper, banker's acceptances and other securities it offers for sale.
  - (c) Be willing to trade securities for our portfolio.
  - (d) Be capable of providing market analysis, economic projections, and newsletters.
  - (e) Provide market education on new investment products, security spread relationships, graphs, etc.
- 5. The firm must be willing to provide us monthly financial statements, and transactional confirms.
- 6. The County TTC is prohibited from the establishment of a broker/dealer account for the purpose of holding the County's securities. All securities must be subject to delivery at the County's custodial bank.
- 7. Without exception, all transactions are to be conducted on a delivery versus payment (DVP) basis.
- 8. The broker/dealer must have been in operation for more than 5 years, and, if requested, the firm must be willing to provide us a list of local government clients or other reference, particularly those client relationships established within the State of California.

#### 36. SCHEDULE V POLICY CRITERIA FOR COLLATERALIZED TIME DEPOSITS

Before the TTC can place a time deposit with a local bank or savings and loan, the following criteria must be met:

- 1. The bank must provide us with an executed copy of the "Contract for Deposit of Moneys."
- 2. The interest rate on the Time Certificate of Deposit must be competitive with rates offered by other banks and savings and loans residing in Riverside County, as well as exceed that of U.S. Treasury Securities.
- 3. Investments exceeding the FDIC insurance limit shall be fully collateralized by U.S. Treasury and Federal Agency securities having maturities five years or less. The County Treasury must receive written confirmation that these securities have been pledged in repayment of the time deposit. The securities pledged as collateral must have a current market value greater than the dollar amount of the deposit in keeping with the ratio requirements specified in Code Section 53652. Additionally, a statement of the collateral shall be provided monthly. A collateral waiver for the portion insured by the FDIC will be granted.
- 4. The County TTC must be given a current audited financial statement for the financial year just ended as well as the most recent quarterly statement of financial condition. The financial reports must both include a statement of financial condition as well as an income statement depicting current and prior year operations.
- 5. The County TTC will not place a public fund deposit for more than 10% of the present paidin capital and surplus of the bank.
- 6. The County TTC must receive a certificate of deposit which specifically expresses the terms governing the transaction, deposit amount, issue date, maturity date, name of depositor, interest rate, interest payment terms (monthly, quarterly, etc).
- 7. All time certificates must have a maturity date not exceeding one year from the date of the deposit, with interest payments based upon the stated interest rate.
- 8. The County TTC must receive a letter from an officer of the bank at the time the initial deposit is made, that there is no known pending financial disclosure or public announcement of an adverse financial event involving the bank or savings and loan, nor is there any knowledge that a conflict-of-interest situation exists between any County official and an officer or employee of the bank.

37. SCHEDULE VI POLICY CRITERIA FOR ENTERING INTO A MONEY MARKETFUND

Shares of beneficial interest issued by diversified management companies, also known as money market mutual funds, invest in the securities and obligations authorized by GOV §GOV § 53601.7(10). Approved mutual funds will be registered with the Securities and Exchange Commission under the Investment Company Act of 1940 (15 U.S.C. Sec. 80a-1 et. seq.) and shall meet the following criteria:

- 1. The fund must have a AAA rating from two of the nationally recognized rating services: Moody's, Fitch, Standard & Poor's.
- 2. The fund's prospectus cannot allow hedging strategies, options or futures.
- 3. The fund must provide a current prospectus before participation in the fund and provide access to copies of their portfolio reports.

#### GLOSSARY

AGENCY ISSUES - Securities issued by federal agencies, those chartered by the federal government or Government Sponsored Enterprises that are considered to be backed by the federal government. See also Government Sponsored Enterprises.

ASSET-BACKED SECURITY (ABS) - A financial security backed by a loan, lease, or receivables against assets other than real estate and mortgage-backed securities.

COLLATERALIZATION - Process by which a borrower pledges securities, property or other deposits for the purpose of securing the repayment of a loan and/or security.

COLLATERALIZED CERTIFICATE OF DEPOSIT - An instrument representing a receipt from a bank for a deposit at a specified rate of interest for a specified period of time that is collateralized by the bank with securities at a minimum of 110% of the deposit amount.

COMMERCIAL PAPER - Money Market instrument representing an unsecured short-term promissory note of a corporation at a specified rate of return for a specified period of time.

COUPON - The stated interest rate on a debt security that an issuer promises to pay.

CREDIT QUALITY - An indication of risk that an issuer of a security will fulfill its obligation, as rated by a rating agency.

CREDIT RATING - A standardized assessment, expressed in alphanumeric characters, of a company's creditworthiness.

CREDIT RISK - The risk to an investor that an issuer will default in the payment of interest and/or principal on a security.

DIVERSIFICATION - The practice or concept of investing in a range of securities by sector, maturity, asset class or credit quality in order to reduce and spread financial risk.

DOLLAR WEIGHTED AVERAGE MATURITY - The sum of the amount of each security investment multiplied by the number of days to maturity, divided by the total amount of security investments.

DURATION - Is a measure of the price volatility of a portfolio and reflects an estimate of the projected increase or decrease in the value of that portfolio based upon a decrease or increase in the interest rates. A duration of 1.0 means that for every one percent

increase in interest rates, the market value of the Portfolio would decrease by 1.0 percent.

EARNINGS APPORTIONMENT - Is the quarterly interest distribution to the Pool Participants where the actual investment costs incurred by the Treasurer are deducted from the interest earnings of the Pool.

GOVERNMENT OBLIGATIONS - Securities issued by the U.S. Treasury and Federal Agencies. U.S. Treasuries are direct obligations of the Federal Government. Agencies are not direct obligations of the Federal Government but involve Federal sponsorship or guarantees.

GOVERNMENT SPONSORED ENTERPRISES (GSE'S) - Private, shareholder-owned companies with a relationship with government agencies. These agencies generally are viewed to have an implied guarantee of the U.S. government. These include: Federal National Mortgage Association (FNMA) Federal Home Loan Bank (FHLB) Federal Farm Credit Bank (FFCB) Federal Home Loan Mortgage Corporation (FHLMC) LIQUID - A security that is easily bought and sold because of the willingness of interested buyers and sellers to trade large quantities at a reasonable price.

LOCAL AGENCY OBLIGATION - An indebtedness issued by a local agency, department, board, or authority within the State of California.

LONG-TERM - The term used to describe a security when the maturity is greater than one year.

MARKET VALUE - An estimate of the value of a security at which the principal would be sold from a willing seller to a willing buyer at the date of pricing.

MEDIUM TERM NOTES - These are Corporate Notes and Bank Notes that are debt obligations of banks, corporations, and insurance companies. They are issued at a specific rate of return for a specific period of time.

MONEY MARKET MUTUAL FUND - A mutual fund with investments directed in short-term money market instruments only, which can be withdrawn daily without penalty.

NEGOTIABLE CERTIFICATE OF DEPOSIT - A Money Market instrument representing a receipt from a bank for a deposit at a specified rate of interest for a specified period of time that is traded in secondary markets.

PAR - The stated maturity value, or face value, of a security.

POOL - In this context, the pooled monies of different government agencies administered by the County Treasurer. Each pool member owns a fractional interest in the securities held in the Pool.

PORTFOLIO VALUE - The total book value amount of all the securities held in the Treasurer's Pooled Money Fund.

PRIMARY DEALER - A group of dealers and banks that can buy and sell securities directly with the Federal Reserve Bank of New York.

REPURCHASE AGREEMENT - A repurchase agreement consists of two simultaneous transactions. One is the purchase of securities by an investor (i.e., the County), the other is the commitment by the seller (i.e. a broker/dealer) to repurchase the securities at the same price, plus interest, at some mutually agreed future date.

REVERSE REPURCHASE AGREEMENT - The mirror image of Repurchase Agreements. In this instance the County Pool is the seller of securities to an investor (i.e. brokers).

SAFEKEEPING - A custodian bank's action to store and protect an investor's securities by segregating and identifying the securities.

SECURITIES LENDING - A transaction wherein the Treasurer's Pool transfers its securities to broker/dealers and other entities for collateral which may be cash or securities and simultaneously agrees to return the collateral for the same securities in the future.

SHORT-TERM - The term used to describe a security when the maturity is one year or less.

VOLUNTARY PARTICIPANTS - Local agencies that are not required to deposit their funds with the County Treasurer.

WHEN-ISSUED SECURITIES - A security traded before it receives final trading authorization with the investor receiving the certificate/security only after the final approval is granted. YIELD - The gain, expressed as a percentage that an investor derives from a financial asset.

YIELD TO MATURITY - The percentage rate of return paid if the security is held to its maturity date. The calculation is based on the coupon rate, length of time to maturity, and market price. It assumes that coupon interest paid over the life of the security is reinvested at the same rate.

# **COUNTY OF RIVERSIDE**

# TREASURER-TAX COLLECTOR



INVESTMENT POLICY STATEMENT

**NOVEMBER 7, 2023** 

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#### 1. INTRODUCTION

The Treasurer Tax-Collectors (TTC) Statement of Investment Policy is presented annually to the County Investment Oversight Committee (IOC) for review and to the Board of Supervisors (BOS) for approval, pursuant to the requirements of Sections <u>53646(a)</u> and <u>27133</u> of the California Government Code (GOV §). This policy will become effective immediately upon approval by the BOS.

#### 2. SCOPE

The TTC Statement of Investment Policy is limited in scope to only those county, school, special districts and other fund assets actually deposited and residing in the County Treasury. It does not apply to bond proceeds or other assets belonging to the County of Riverside, or any affiliated public agency the assets of which reside outside of the County Treasury.

#### 3. FIDUCIARY RESPONSIBILITY

GOV §27000.3 declares each Treasurer, or governing body authorized to make investment decisions on behalf of local agencies, to be a trustee and therefore a fiduciary subject to the prudent investor standard. This standard, as stated in GOV §27000.3 requires that "When investing, reinvesting, purchasing, acquiring, exchanging, selling, or managing public funds, the county Treasurer or the BOS, as applicable, shall act with care, skill, prudence, and diligence under the circumstances then prevailing, specifically including, but not limited to, the general economic conditions and the anticipated needs of the county and other depositors, that a prudent person acting in a like capacity and familiarity with those matters would use in the conduct of funds of a like character and with like aims, to safeguard the principal and maintain the liquidity needs of the county and the other depositors."

#### 4. PORTFOLIO OBJECTIVES

The first and primary objective of the TTC's investment of public funds is to **safeguard investment principal**; second, to maintain sufficient **liquidity** within the portfolio to meet daily cash flow requirements; and third, to achieve a reasonable rate of return or **yield** on the portfolio consistent with these objectives. The portfolio shall be actively managed in a manner that is responsive to the public trust and consistent with State law.

#### 5. AUTHORITY

Statutory authority for the TTC's investment and safekeeping functions are found in GOV §53601 and 53635 et. seq. The TTC's authority to make investments is to be renewed annually, pursuant to state law. The County Ordinance is No. 767. GOV §53607 effectively requires the legislative body to delegate investment authority of the County on an annual basis.

#### 6. AUTHORIZED INVESTMENTS

Investments shall be restricted to those authorized in GOV § <u>53601</u> and <u>53635</u> as amended and as further restricted by this policy statement. All investments shall be governed by the restrictions shown in Schedule I which defines the type of investments authorized, maturity limitations, portfolio diversification, credit quality standards (two of the three nationally recognized ratings shall be used for corporate and municipal securities), and purchase restrictions that apply.

#### 7. STAFF AUTHORIZED TO MAKE INVESTMENTS

Only the TTC, Matthew Jennings, Assistant Treasurer, Chief Investment Officer, Deputy Investment Officer, and Investment Officer are authorized to make investments and to order the receipt and delivery of investment securities among custodial security clearance accounts.

#### 8. AUTHORIZED BROKER/DEALERS

Securities transactions are limited solely to those noted on Schedule III of this policy.

#### 9. DAILY ACCOUNTABILITY AND CONTROL

All investment transactions are to be conducted at the TTC's office, or approved remote location subjected to Board Policy A-50 and Department Telecommute policy., All investment transactions will be entered daily into the TTC's internal financial accounting system. Transactions are reviewed by the Fiscal Compliance Unit daily. In addition, a bi-weekly and monthly compliance review of investment holdings are conducted. All reviews are signed off by the Treasurer-Tax Collector and Fiscal Compliance staff. Portfolio income shall be reconciled daily, monthly and quarterly, prior to the distribution of earnings among those entities sharing in pooled fund investment income.

#### 10. SECURITY CUSTODY & DELIVERIES

All securities, except for money market funds registered in the County's name and securities issued by the County or other local agencies shall be deposited for safekeeping with banks contracted to provide the County TTC with custodial security clearance services. These third-party trust department arrangements provide the County with a perfected interest in, and ownership and control over, the securities held by the custodian on the County's behalf and are intended to protect the County from the bank's own creditors in the event of a bank default and filing for bankruptcy. Securities are **NOT** to be held in investment firm/broker dealer accounts. All security transactions are to be conducted on a "delivery versus payment basis." Confirmation receipts on all investments are to be reviewed immediately for conformity with County transaction documentation. Securities issued by local agencies purchased directly shall be held in the TTC's vault. The security holdings shall be reconciled with the custodian holding records daily. The TTC's Fiscal Compliance unit will audit purchases daily for compliance, and audit holding records monthly.

#### 11. COMPETITIVE PRICING

Investment transactions are to be made at current market value and competitively priced whenever possible. Competitive pricing does not necessarily require submission of bids, but does require adequate comparative analysis. The current technology utilized by the Treasury provides this information.

#### 12. MATURITY LIMITATIONS

No investment shall exceed a final maturity date of five years from the date of purchase unless it is authorized by the BOS pursuant to GOV §53601. The settlement date will be used as the date of purchase for measuring maturity limitations.

#### 13. LIQUIDITY

The portfolio shall maintain a weighted average day to maturity (WAM) of less than 541 days or 1.5 years. To provide sufficient liquidity to meet daily expenditure requirements, the portfolio shall maintain at least 40% of its total value in securities having maturities 1 year or less.

#### 14. SECURITIES LENDING

The TTC may engage in securities lending activity limited to 20% of the portfolio's book value on the date of transaction. Instruments involved in a securities lending program are restricted to those securities pursuant to GOV §53601 and by the TTC's Statement of Investment Policy.

#### 15. REVERSE REPURCHASE AGREEMENTS

The Treasury shall not engage in any form of leverage for the purpose of enhancing portfolio yield. There shall be no entry into reverse repurchase agreements except for temporary and unanticipated cash flow requirements that would cause the TTC to sell securities at a principal loss. Any reverse repurchase agreements are restricted pursuant to GOV §53601 and by the TTC's Statement of Investment Policy.

#### 16. MITIGATING MARKET & CREDIT RISKS

Safety of principal is the primary objective of the portfolio. Each investment transaction shall seek to minimize the County's exposure to market and credit risks by giving careful and ongoing attention to the: (1) credit quality standards issued by the nationally recognized rating agencies on the credit worthiness of each issuer of the security, (2) limiting the concentration of investment in any single firm as noted in Schedule I, (3) by limiting the duration of investment to the time frames noted in Schedule I, and (4) by maintaining the diversification and liquidity standards expressed within this policy.

#### 17. TRADING & EARLY SALE OF SECURITIES

All securities are to be purchased with the intent of holding them until maturity. However, in an effort to minimize market and credit risks, securities may be sold prior to maturity either at a profit or loss when economic circumstances, trend in short-term interest rates, or a deterioration in creditworthiness of the issuer warrants a sale of the securities to either enhance overall portfolio yield or to minimize further erosion and loss of investment principal. Such sales should take into account the short- and long-term impacts on the portfolio. However, the sale of a security at a loss can only be made after first securing the approval of the TTC.

#### 18. PURCHASE OF WHEN ISSUED SECURITIES

When issued (W.I.) purchases of securities and their subsequent sale prior to cash settlement are authorized as long as sufficient cash is available to consummate their acceptance into the TTC's portfolio on the settlement date.

#### 19. PORTFOLIO REPORTS/AUDITING

Portfolio reports required by GOV § 53607 and 27133(e) shall be filed monthly with the BOS, IOC, Superintendent of Schools, Executive

Officer, County Auditor Controller and interested parties. Consistent with Board Policy B-21 (County Investment Policy Statement), § III A, an outside compliance audit will be conducted annually. Outside audits will be conducted at least biennially by an independent auditing firm selected by the BOS, per Board Minute Order No. 3.48. Reports are posted monthly on the Treasurer's website:

http://www.countyTreasurer.org/Treasurer/TreasurersPooledInvestmentFund/MonthlyReports.aspx

#### 20. SPECIFIC INVESTMENTS

Specific investments for individual funds may be made in accordance with the TTC's Statement of Investment Policy, upon written request and approval of the responsible agency's governing board, and approval of the TTC. Investments outside of the policy may be made on behalf of such funds with approval of the governing Board and approval of the TTC. All specific investments shall be memorialized by a Memorandum of Understanding. With the purchase of specific investments, the fund will be allocated the earnings and/or loss associated with those investments. The TTC reserves the right to allocate a pro-rata charge for administrative costs to such funds.

#### 21. PERFORMANCE EVALUATION

Portfolio performance is monitored daily and evaluated monthly in comparison to the movement of the Treasurer's Institutional Money Market Index (TIMMI), or another suitable index. Over time, the portfolio rate of return should perform in relationship to such an index. Regular meetings are to be conducted with the investment staff to review the portfolio's performance, in keeping with this policy, and current market conditions.

#### 22. INVESTMENT OVERSIGHT COMMITTEE

In accordance with GOV §27130, the BOS has established an IOC. The role of the Committee is advisory in nature. It has no input on day to day operations of the Treasury.

#### 23. QUARTERLY APPORTIONMENT OF INVESTMENT EARNINGS

Portfolio income, including gains and losses (if any), will be distributed quarterly in compliance with GOV § 53684 and 53844 which give the TTC broad authority to apportion earnings and losses among those participants sharing in pooled investment income, and, except for specific investments in which the interest income is to be credited directly to the fund from which the investment was made, all investment income is to be distributed pro-rata based upon each participant's average daily cash balance for the fiscal quarter. Any subsequent adjustments of reported earnings by the Auditor-Controller will be first reviewed and approved by the TTC to assure compliance with GOV § 53684 and 53844. The TTC employs the modified Cash/ Accrual apportionment method.

#### 24. QUARTERLY ADMINISTRATIVE COSTS

Prior to the quarterly apportionment of pooled fund investment income, the County TTC is permitted, pursuant to GOV §27013, to deduct from investment income before the distribution thereof, the actual cost of the investment, audit, deposit, handling and distribution of such income. Accordingly, in keeping with GOV § 27013, 27133(f), and 27135, the Treasury shall deduct from pooled fund investment earnings the actual cost incurred for: banking services, custodial safekeeping charges, the pro-rata annual cost of the salaries including fringe benefits for the personnel in the TTC's office engaged in the administration, investment, auditing, cashiering, accounting, reporting, remittance processing and depositing of public funds for investment, together with the related computer and office expenses associated with the performance of these functions. Costs are apportioned based upon average daily ending balances. Prior to gaining reimbursement for these costs, the TTC shall annually prepare a proposed budget revenue estimate per GOV §27013.

#### 25. TREASURY OPERATIONS

Treasury operations are to be conducted in the most efficient manner to reduce costs and assure the full investment of funds. The TTC will maintain a policy regarding outgoing wires and other electronic transfers. Requests for outgoing transfers which do not arrive on a timely basis may be delayed. The County TTC may institute a fee schedule to more equitably allocate costs that would otherwise be spread to all depositors.

#### 26. POLICY CRITERIA FOR AGENCIES SEEKING VOLUNTARY ENTRY

Should any agency solicit entry, the agency shall comply with the requirements of GOV § 53684 and adopt a resolution by the legislative or governing body of the local agency authorizing the deposit of excess funds into the County treasury for the purpose of investment by the County TTC. The resolution shall specify the amount of monies to be invested, the personnel authorized by the agency to coordinate the transaction, the anticipated time frame for deposits, the agency's

willingness to be bound to the statutory 30-day written notice requirement for withdrawals, and acknowledging the TTC's ability to deduct pro-rata administrative charges permitted by GOV §27013. Any solicitation for entry into the TPIF must have the County TTC's consent before the receipt of funds is authorized. The depositing entity will enter into a depository agreement with the TTC.

#### 27. POLICY CRITERIA FOR VOLUNTARY PARTICIPANT WITHDRAWALS

With the TTC being required to always maintain a 40% liquidity position during the calendar year, it is anticipated that sufficient funds will be on hand to immediately meet on demand all participant withdrawals for the full dollar amounts requested without having to make any allowance or prorata adjustment based on the current market value of the portfolio. In addition, any withdrawal by a local agency for the purpose of investing or depositing those funds outside the Pool shall have the prior written approval of the County TTC.

The TTC's approval of the withdrawal request shall be based on the availability of funds; the circumstances prompting the request; the dollar volume of similar requests; the prevailing condition of the financial markets, and an assessment of the effect of the proposed withdrawal on the stability and predictability of the investments in the county treasury.

#### 28. POLICY ON RECEIPT OF HONORARIA, GIFTS AND GRATUITIES

Neither the TTC nor any member of his staff, shall accept any gift, gratuity or honoraria from financial advisors, brokers, dealers, bankers or other persons or firms conducting business with the County TTC which exceeds the limits established by the Fair Political Practices Commission (FPPC) and relevant portions of GOV §27133. IOC members shall be subject to the limits included in the BOS Policy B-21.

#### 29. ETHICS & CONFLICTS OF INTEREST

Officers and staff members involved in the investment process shall refrain from any personal business activity that compromises the security and integrity of the County's investment program or impairs their ability to make impartial and prudent investment decisions. In addition, the County TTC, Assistant TTC, Chief Investment Officer, Deputy Investment Officer, Investment Officer and Assistant Investment Officer are required to file annually the applicable financial disclosure statements as mandated by the FPPC and County policy.

#### 30. INVESTMENTS MADE FROM DEBT ISSUANCE PROCEEDS

The proceeds of a borrowing may be specifically invested per Schedule I of this policy (with the exception of Collateralized Time Deposits and Local Agency Obligations) as well as competitively bid investments (see County of Riverside Office of The TTC Policy Governing Competitively Bid Investments, dated March 3, 2011).

No pooled fund investments made from the proceeds of a borrowing, the monies of which are deposited in the County TTC, shall be invested for a period exceeding the maturity date of the borrowing. Nor shall any monies deposited with a bank trustee or fiscal agent for the ultimate purpose of retiring the borrowing be invested beyond the maturity date of the borrowing.

### 31. POLICY ADOPTION & AMENDMENTS

This policy statement will become effective following adoption by the BOS and will remain in force until subsequently amended in writing by the TTC and approved by the BOS.

Matthew Jennings

County of Riverside

Treasurer-Tax Collector

11/07/2023

## 32. AUTHORIZED INVESTMENTS SCHEDULE I

AUTHORIZED INVESTMENTS	CA GOV §	DIVERSI FICATIO N (1)	PURCHASE RESTRICTION S	MAXIMUM MATURIT Y	MINIMUM QUALITY (S&P/MOODY' S/FITCH)
U.S. Treasury Obligations	53601 (b)	100%	N/A	5 years	N/A
U.S. Government Agency Obligations State Obligations (Munis) and CA Local Agency Obligation	53601(f) 53601(c) 53601(d) 53601(e)	100% 15% maximum	N/A See Schedule II	5 years 5 years	N/A AA-, Aa3, AA-
Supranational Obligations issued or fully guaranteed as to principal and interest by the International Bank for Reconstruction and Development, the International Finance Corporation, and Inter-American Development Bank.	53601(q)	20% maximum	Max 10% per issuer	5 years	AA, Aa, AA
Local Agency Investment Fund (LAIF)	16429.1	\$50 million maximum	Maximum \$50 million per LAIF	Daily	N/A
Commercial Paper	53635(a)( 1)	40% maximum	See Schedule II	270 days	A-1,P-1,F1
Local Agency Obligations	53601(e)	2.5% maximum	BOS approval required. Issued by pool depositors only	3 years	Non-rated, if in the opinion of the Treasurer, considered to be of investment grade or better
Joint Powers Authority Pool CalTRUST Short Term Fund (CLTR)	53601(p)	1% maximum	Board of Supervisors approval required	Daily	NR / Portfolio managed pursuant to California Government Code § 53601 & 53635

Negotiable Certificates of Deposit	53601(i)	20% maximum	See Schedule II	2 year	A-1,P-1,F1" or better
Collateralized Time Deposits	53630 et seq 53601(n)	2% maximum	See Schedule IV	1 year	N/A
Repurchase Agreements (REPO) with 102% collateral restricted to U. S. Treasuries, agencies, agency mortgages	53601(j)	40% max, 25% in term repo over 7 days. No more than 20% w/one dealer in term repo	Repurchase agreements to be on file	45 days	
Reverse Repurchase Agreements on U. S. Treasury & federal agency securities in portfolio	53601(j)	10% maximum	For temporary cash flow needs only.	Max 60 days with prior approval of BOS	N/A
Medium Term Notes (Corporate Notes)	53601(k)	20% maximum	See Schedule II	Maximum 4 years	A, A2, A See Schedule II
Interest bearing Checking Account		20% maximum	N/A	Daily	Fully collateralized with US Treasuries or US Federal agency notes
Money Market Mutual Funds (MMF)	53601(i) and 53601.6( b)	20% maximum	See Schedule V	Daily	AAA (2 of 3 nationally recognized rating services)

# 33. SCHEDULE II POLICY CRITERIA CORPORATE AND MUNICIPAL SECURITIES

Corporate Criteria. Money market securities will be first restricted by short-term ratings and then further restricted by long term credit ratings. The long-term credit ratings, including the outlook of the parent company will be used. Money market securities consist of negotiable certificates of deposit (NCDs), bankers' acceptances, and commercial paper. Medium term securities will be restricted by the long-term ratings of the legal issuer. Concentration limit restrictions will make no distinction between medium term notes and money market securities.

No short-term negative credit watch or long-term negative outlook by 2 of 3 nationally recognized rating services except for entities participating in government guaranteed programs. Credit Category 1 and Category 2 with negative credit watch or long-term negative outlook, by more than one nationally recognized rating service is permitted as Category 3 and Category 4 respectively.

**Municipal Criteria.** Minimum of A or A2 or A, underlying credit rating for selecting insured municipal securities and a maximum of 5% exposure to any one insurer (direct purchases and indirect commitments).

**Liquidity Provider Restrictions.** Maximum of 5% exposure to any one institution (direct purchases and indirect commitments).

Category	Short-Term Ratings	Long-Term Ratings	Restrictions
1	A-1+/P-1/F1+ (SP-1+/MIG1/F1+)	AAA/Aaa/AAA	Corp. (MTN) Maximum of 5% per issuer with no more than 3% greater than 1 year final maturity  Muni. Maximum of 5% per issuer
2	A-1+/P-1/F1+ (SP-1+/MIG1/F1)	AA+/Aa1/AA+, AA/Aa2/AA	Corp. Maximum of 4% per issuer with no more than 2% greater than 1 year final maturity.  Muni. Maximum of 5% per issuer.
3	A-1+/P-1/F1+ (SP-1+/MIG1/F1)	AA-/Aa3/AA-	Corp. Maximum of 4% per issuer with no more than 2% greater than 180 days. No more than 270 days final maturity.  Muni. Maximum of 5% per issuer.
4	A-1/P-1/F1 (SP-1/MIG1/F1)	A/A2/A or better.	<b>Corp.</b> No Asset Backed programs. Maximum of 3% per issuer with no more than 2% greater than 30 days. No more than 90 days maximum maturity.

#### **Rating Agency Comparison Table**

 S&P
 A-1+, A-1

 Moody's
 P-1

 Fitch
 F1+, F1

S&P	AAA, AA+, AA, AA-, A+, A, A-
Moody's	Aaa, Aa1, Aa2, Aa3, A1, A2, A3
Fitch	AAA, AA+, AA, AA-, A+, A, A-

#### 34. SCHEDULE III AUTHORIZED BROKER/DEALERS

The TTC is authorized to conduct investment security transactions with the broker/dealers which are designated by the Federal Reserve Bank as primary government dealers. Security transactions with firms, other than those appearing on this list, are prohibited.

#### 1. Other authorized firms:

Academy Securities, Inc.
Bank of New York
FTN
Insperex LLC
Moreton Capital
MUFG
Piper Sandler & Co.
Ramirez & Co, Inc.
Raymond James & Associates, Inc.
Siebert Williams Shank & Co.
Stifel Nicolas & Co
StoneX Financial Inc

#### US Bank

- 2. Direct purchases of commercial paper, money market mutual funds, , negotiable CDs, are authorized.
- 3. Incidental purchases of less than \$10 million may be made with other firms if in the opinion of the TTC, such transactions are deemed advantageous.

To ensure compliance with the County TTC's investment guidelines, each newly authorized primary government dealer and other authorized firms (as listed above in section 1, 2 and 3) will be supplied a complete copy of this Investment Policy document approved by the BOS.

- 1. The County TTC has elected to limit security transactions as mentioned in Schedule III. Accordingly, the financial institution must confirm that they are a member of the Financial Industry Regulatory Authority (FINRA), registered with the Securities & Exchange Commission (SEC), and possess all other required licenses. The TTC is prohibited from the selection of any broker, brokerage, dealer, or securities firm that has, within any consecutive 48-month period following January 1, 1996, made a political contribution in an amount exceeding the limitations contained in Rule G-37 of the Municipal Securities Rulemaking Board, to the local Treasurer, any member of the governing board of the local agency, or any candidate for those offices.
- 2. The County TTC's intent is to enter into long-term relationships. Therefore, the integrity of the firm and the personnel assigned to our account is of primary importance.
- 3. The firm must specify the types of securities it specializes in and will be made available for our account.
- 4. It is important that the firm provide related services that will enhance the account relationship which could include:
  - (a) An active secondary market for its securities.
  - (b) Internal credit research analysis on commercial paper, banker's acceptances and other securities it offers for sale.
  - (c) Be willing to trade securities for our portfolio.
  - (d) Be capable of providing market analysis, economic projections, and newsletters.
  - (e) Provide market education on new investment products, security spread relationships, graphs, etc.
- 5. The firm must be willing to provide us monthly financial statements, and transactional confirms.
- 6. The County TTC is prohibited from the establishment of a broker/dealer account for the purpose of holding the County's securities. All securities must be subject to delivery at the County's custodial bank.
- 7. Without exception, all transactions are to be conducted on a delivery versus payment (DVP) basis.
- 8. The broker/dealer must have been in operation for more than 5 years, and, if requested, the firm must be willing to provide us a list of local government clients or other reference, particularly those client relationships established within the State of California.

#### 36. SCHEDULE V POLICY CRITERIA FOR COLLATERALIZED TIME DEPOSITS

Before the TTC can place a time deposit with a local bank or savings and loan, the following criteria must be met:

- 1. The bank must provide us with an executed copy of the "Contract for Deposit of Moneys."
- 2. The interest rate on the Time Certificate of Deposit must be competitive with rates offered by other banks and savings and loans residing in Riverside County, as well as exceed that of U.S. Treasury Securities.
- 3. Investments exceeding the FDIC insurance limit shall be fully collateralized by U.S. Treasury and Federal Agency securities having maturities five years or less. The County Treasury must receive written confirmation that these securities have been pledged in repayment of the time deposit. The securities pledged as collateral must have a current market value greater than the dollar amount of the deposit in keeping with the ratio requirements specified in Code Section 53652. Additionally, a statement of the collateral shall be provided monthly. A collateral waiver for the portion insured by the FDIC will be granted.
- 4. The County TTC must be given a current audited financial statement for the financial year just ended as well as the most recent quarterly statement of financial condition. The financial reports must both include a statement of financial condition as well as an income statement depicting current and prior year operations.
- 5. The County TTC will not place a public fund deposit for more than 10% of the present paidin capital and surplus of the bank.
- 6. The County TTC must receive a certificate of deposit which specifically expresses the terms governing the transaction, deposit amount, issue date, maturity date, name of depositor, interest rate, interest payment terms (monthly, quarterly, etc).
- 7. All time certificates must have a maturity date not exceeding one year from the date of the deposit, with interest payments based upon the stated interest rate.
- 8. The County TTC must receive a letter from an officer of the bank at the time the initial deposit is made, that there is no known pending financial disclosure or public announcement of an adverse financial event involving the bank or savings and loan, nor is there any knowledge that a conflict-of-interest situation exists between any County official and an officer or employee of the bank.

37. SCHEDULE VI POLICY CRITERIA FOR ENTERING INTO A MONEY MARKETFUND

Shares of beneficial interest issued by diversified management companies, also known as money market mutual funds, invest in the securities and obligations authorized by GOV §GOV § 53601.7(10). Approved mutual funds will be registered with the Securities and Exchange Commission under the Investment Company Act of 1940 (15 U.S.C. Sec. 80a-1 et. seq.) and shall meet the following criteria:

- 1. The fund must have a AAA rating from two of the nationally recognized rating services: Moody's, Fitch, Standard & Poor's.
- 2. The fund's prospectus cannot allow hedging strategies, options or futures.
- 3. The fund must provide a current prospectus before participation in the fund and provide access to copies of their portfolio reports.

#### GLOSSARY

AGENCY ISSUES - Securities issued by federal agencies, those chartered by the federal government or Government Sponsored Enterprises that are considered to be backed by the federal government. See also Government Sponsored Enterprises.

ASSET-BACKED SECURITY (ABS) - A financial security backed by a loan, lease, or receivables against assets other than real estate and mortgage-backed securities.

COLLATERALIZATION - Process by which a borrower pledges securities, property or other deposits for the purpose of securing the repayment of a loan and/or security.

COLLATERALIZED CERTIFICATE OF DEPOSIT - An instrument representing a receipt from a bank for a deposit at a specified rate of interest for a specified period of time that is collateralized by the bank with securities at a minimum of 110% of the deposit amount.

COMMERCIAL PAPER - Money Market instrument representing an unsecured short-term promissory note of a corporation at a specified rate of return for a specified period of time.

COUPON - The stated interest rate on a debt security that an issuer promises to pay.

CREDIT QUALITY - An indication of risk that an issuer of a security will fulfill its obligation, as rated by a rating agency.

CREDIT RATING - A standardized assessment, expressed in alphanumeric characters, of a company's creditworthiness.

CREDIT RISK - The risk to an investor that an issuer will default in the payment of interest and/or principal on a security.

DIVERSIFICATION - The practice or concept of investing in a range of securities by sector, maturity, asset class or credit quality in order to reduce and spread financial risk.

DOLLAR WEIGHTED AVERAGE MATURITY - The sum of the amount of each security investment multiplied by the number of days to maturity, divided by the total amount of security investments.

DURATION - Is a measure of the price volatility of a portfolio and reflects an estimate of the projected increase or decrease in the value of that portfolio based upon a decrease or increase in the interest rates. A duration of 1.0 means that for every one percent

increase in interest rates, the market value of the Portfolio would decrease by 1.0 percent.

EARNINGS APPORTIONMENT - Is the quarterly interest distribution to the Pool Participants where the actual investment costs incurred by the Treasurer are deducted from the interest earnings of the Pool.

GOVERNMENT OBLIGATIONS - Securities issued by the U.S. Treasury and Federal Agencies. U.S. Treasuries are direct obligations of the Federal Government. Agencies are not direct obligations of the Federal Government but involve Federal sponsorship or guarantees.

GOVERNMENT SPONSORED ENTERPRISES (GSE'S) - Private, shareholder-owned companies with a relationship with government agencies. These agencies generally are viewed to have an implied guarantee of the U.S. government. These include: Federal National Mortgage Association (FNMA) Federal Home Loan Bank (FHLB) Federal Farm Credit Bank (FFCB) Federal Home Loan Mortgage Corporation (FHLMC) LIQUID - A security that is easily bought and sold because of the willingness of interested buyers and sellers to trade large quantities at a reasonable price.

LOCAL AGENCY OBLIGATION - An indebtedness issued by a local agency, department, board, or authority within the State of California.

LONG-TERM - The term used to describe a security when the maturity is greater than one year.

MARKET VALUE - An estimate of the value of a security at which the principal would be sold from a willing seller to a willing buyer at the date of pricing.

MEDIUM TERM NOTES - These are Corporate Notes and Bank Notes that are debt obligations of banks, corporations, and insurance companies. They are issued at a specific rate of return for a specific period of time.

MONEY MARKET MUTUAL FUND - A mutual fund with investments directed in short-term money market instruments only, which can be withdrawn daily without penalty.

NEGOTIABLE CERTIFICATE OF DEPOSIT - A Money Market instrument representing a receipt from a bank for a deposit at a specified rate of interest for a specified period of time that is traded in secondary markets.

PAR - The stated maturity value, or face value, of a security.

POOL - In this context, the pooled monies of different government agencies administered by the County Treasurer. Each pool member owns a fractional interest in the securities held in the Pool.

PORTFOLIO VALUE - The total book value amount of all the securities held in the Treasurer's Pooled Money Fund.

PRIMARY DEALER - A group of dealers and banks that can buy and sell securities directly with the Federal Reserve Bank of New York.

REPURCHASE AGREEMENT - A repurchase agreement consists of two simultaneous transactions. One is the purchase of securities by an investor (i.e., the County), the other is the commitment by the seller (i.e. a broker/dealer) to repurchase the securities at the same price, plus interest, at some mutually agreed future date.

REVERSE REPURCHASE AGREEMENT - The mirror image of Repurchase Agreements. In this instance the County Pool is the seller of securities to an investor (i.e. brokers).

SAFEKEEPING - A custodian bank's action to store and protect an investor's securities by segregating and identifying the securities.

SECURITIES LENDING - A transaction wherein the Treasurer's Pool transfers its securities to broker/dealers and other entities for collateral which may be cash or securities and simultaneously agrees to return the collateral for the same securities in the future.

SHORT-TERM - The term used to describe a security when the maturity is one year or less.

VOLUNTARY PARTICIPANTS - Local agencies that are not required to deposit their funds with the County Treasurer.

WHEN-ISSUED SECURITIES - A security traded before it receives final trading authorization with the investor receiving the certificate/security only after the final approval is granted. YIELD - The gain, expressed as a percentage that an investor derives from a financial asset.

YIELD TO MATURITY - The percentage rate of return paid if the security is held to its maturity date. The calculation is based on the coupon rate, length of time to maturity, and market price. It assumes that coupon interest paid over the life of the security is reinvested at the same rate.



# INDEPENDENT ACCOUNTANT'S REPORT ON APPLYING AGREED-UPON PROCEDURES

The Investment Oversight Committee County of Riverside, California

We have performed the procedures enumerated below on the County's compliance with the Treasurer's annual investment policy and the California Government Code, for the Treasurer's investment portfolio and the investment portfolios of the other entities listed in the attached procedures, for the fiscal year ended June 30, 2023. The County's management is responsible for the County's compliance with those requirements.

The Investment Oversight Committee of the County of Riverside has agreed to and acknowledged that the procedures performed are appropriate to meet the intended purpose of assisting users in understanding the County's compliance with the Treasurer's annual investment policy and the California Government Code, for the Treasurer's investment portfolio and the investment portfolios of the other entities listed in the attached procedures. This report may not be suitable for any other purpose. The procedures performed may not address all the items of interest to a user of this report and may not meet the needs of all users of this report and, as such, users are responsible for determining whether the procedures performed are appropriate for their purposes.

The procedures and associated findings are included in the attached schedule.

We were engaged by the Investment Oversight Committee of the County of Riverside to perform this agreed-upon procedures engagement and conducted our engagement in accordance with attestation standards established by the American Institute of Certified Public Accountants. We were not engaged to and did not conduct an audit or review engagement, the objective of which would be the expression of an opinion or conclusion, respectively, on the County's compliance with the Treasurer's annual investment policy and the California Government Code, for the Treasurer's investment portfolio and the investment portfolios of the other entities listed in the attached procedures. Accordingly, we do not express such an opinion or conclusion. Had we performed additional procedures, other matters might have come to our attention that would have been reported to you.

We are required to be independent of the County of Riverside and to meet our other ethical responsibilities, in accordance with the relevant ethical requirements related to our agreed-upon procedures engagement.

This report is intended solely for the information and use of the Investment Oversight Committee, the County of Riverside Board of Supervisors, and Management, and is not intended to be and should not be used by anyone other than these specified parties.

Murrieta, California

October 9, 2023

Von Lout + Funkhanel, 11P

#### **AGREED-UPON PROCEDURES**

#### **County Treasury:**

Concerning the structure and risk of the Treasurer's portfolio, we selected the quarter ended June 30, 2023:

1. Determine that all securities within the portfolio are legally authorized and met the credit quality and other purchase restrictions set forth in Government Code Section 53601, 53635, and Investment Policy. Identify any securities held which met the purchase restrictions referenced above, but would not currently meet such requirements.

#### Results:

**Legal Authorization:** No exceptions were noted as a result of our procedures.

**Credit Quality:** No exceptions were noted as a result of our procedures.

**Other Purchase Restrictions:** No exceptions were noted as a result of our procedures. We did not identify any securities held which met the purchase restrictions when purchased, but would not currently meet such requirements.

2. Determine that all securities meet the five-year maximum or earlier maturity restriction established by Government Code Sections 53601, 53635, and Investment Policy or have been duly authorized as an exception thereto.

Results: No exceptions were noted as a result of our procedures.

3. Determine if the Treasury is engaged in reverse repurchase agreements and whether or not the portfolio is in compliance with the restrictions noted in Government Code Section 53601(1) and whether the Treasury is engaged in any form of leverage (i.e., security lending agreements, taxable Tax and Revenue Anticipation Notes), not otherwise permitted by the Treasurer's Statement of Investment Policy and approved by the Board of Supervisors.

<u>Results:</u> No exceptions were noted as a result of our procedures. As of June 30, 2023, the Treasury was not engaged in any reverse repurchase agreements or any form of leverage as listed above.

4. Determine that the Treasury is not engaged in any prohibited investments such as those noted in Government Code Section 53601.6 (inverse floaters, range notes, or mortgage-derived, interest-only strips).

**Results:** No exceptions were noted as a result of our procedures.

5. Determine that investments or reinvestments of note proceeds are limited to and do not exceed the maturity date of the notes, in keeping with Government Code Sections 53821.5, 53852.5, and 53859.02.

#### Other Investing Activities Outside of the County Treasury:

County of Riverside Asset Leasing Corporation

County of Riverside Successor Agency to the Redevelopment Agency

County Executive Office for:

Community Facility Districts/Assessment Districts

County of Riverside Infrastructure Financing Authority

County of Riverside Pension Obligation Bonds

1. For each of the aforementioned entities, the following procedures were performed on the quarterly portfolio disclosure report for the quarter ended June 30, 2023:

A. Assure accurate identification and classification of all securities noted on portfolio reports.

County of Riverside Asset Leasing Corporation

**Results:** No exceptions were noted as a result of our procedures.

County of Riverside Successor Agency to the Redevelopment Agency

**Results:** No exceptions were noted as a result of our procedures.

County Executive Office for:

Community Facility Districts/Assessment Districts

Results: No exceptions were noted as a result of our procedures.

County of Riverside Infrastructure Financing Authority

**Results:** No exceptions were noted as a result of our procedures.

County of Riverside Pension Obligation Bonds

**Results:** No exceptions were noted as a result of our procedures.

B. Assure accurate market value pricing of all securities and identify the source of the pricing information.

**<u>Results:</u>** For all the entities below, the market values provided in the Fiscal Agent statements as of June 30, 2023 were used as the source of pricing information.

County of Riverside Asset Leasing Corporation

**Results:** No exceptions were noted as a result of our procedures.

County of Riverside Successor Agency to the Redevelopment Agency

County Executive Office for:

Community Facility Districts/Assessment Districts

**Results:** No exceptions were noted as a result of our procedures.

County of Riverside Infrastructure Financing Authority

**Results:** No exceptions were noted as a result of our procedures.

County of Riverside Pension Obligation Bonds

Results: No exceptions were noted as a result of our procedures.

C. Confirm present rating assigned by New York Rating Agencies on all commercial paper, medium term notes, money market funds, municipal securities and investment agreement contracts. Confirm other ratings assigned, if available, for any investments not rated by New York Rating Agencies.

County of Riverside Asset Leasing Corporation

**Results:** No exceptions were noted as a result of our procedures.

County of Riverside Successor Agency to the Redevelopment Agency

Results: No exceptions were noted as a result of our procedures.

County Executive Office for:

Community Facility Districts/Assessment Districts

**Results:** No exceptions were noted as a result of our procedures.

County of Riverside Infrastructure Financing Authority

**Results:** No exceptions were noted as a result of our procedures.

County of Riverside Pension Obligation Bonds

**Results:** No exceptions were noted as a result of our procedures.

- 2. For each entity listed above, perform the following procedures on the investments:
  - A. Confirm that maturities on investments coincide with cash-flow requirements (i.e. debt service and claim disbursement requirements).

County of Riverside Asset Leasing Corporation

County of Riverside Successor Agency to the Redevelopment Agency

**Results:** No exceptions were noted as a result of our procedures.

County Executive Office for:

Community Facility Districts/Assessment Districts

**Results:** No exceptions were noted as a result of our procedures.

County of Riverside Infrastructure Financing Authority

**Results:** No exceptions were noted as a result of our procedures.

County of Riverside Pension Obligation Bonds

**Results:** No exceptions were noted as a result of our procedures.

B. Determine that policies governing bond fund investments are current and internal control measures are deemed adequate.

County of Riverside Asset Leasing Corporation

**Results:** No exceptions were noted as a result of our procedures.

County of Riverside Successor Agency to the Redevelopment Agency

**Results:** No exceptions were noted as a result of our procedures.

County Executive Office for:

Community Facility Districts/Assessment Districts

**Results:** No exceptions were noted as a result of our procedures.

County of Riverside Infrastructure Financing Authority

**Results:** No exceptions were noted as a result of our procedures.

County of Riverside Pension Obligation Bonds